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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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2020 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | 2025 On 06-February-20 | | | Bond Future | 135.72 | 135.7660 | 135.7214 | 135.7660 | 2,083.00 |
| 24/01/2020 | 2025 On 07-May-20 | | | Bond Future | 138.16 | 138.2036 | 138.1580 | 138.2036 | 3,000.00 |
| 24/01/2020 | 2025 On 06-August-20 | | | Bond Future | 139.20 | 139.2497 | 139.2032 | 139.2497 | 0.00 |
| 24/01/2020 | 2025 On 05-November-20 | | | Bond Future | 141.71 | 141.7555 | 141.7083 | 141.7555 | 0.00 |
| 24/01/2020 | 2025 On 04-February-21 | | | Bond Future | 142.66 | 142.7092 | 142.6617 | 142.7092 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2020 | 2029 On 06-February-20 | | | Bond Future | 100.94 | 101.0307 | 100.9389 | 101.0307 | 2,559.00 |
| 24/01/2020 | 2029 On 07-May-20 | | | Bond Future | 101.65 | 101.7412 | 101.6477 | 101.7412 | 1,206.00 |
| 24/01/2020 | 2029 On 06-August-20 | | | Bond Future | 103.52 | 103.6107 | 103.5154 | 103.6107 | 0.00 |
| 24/01/2020 | 2029 On 05-November-20 | | | Bond Future | 104.24 | 104.3418 | 104.2450 | 104.3418 | 0.00 |
| 24/01/2020 | 2030 On 06-February-20 | | | Bond Future | 9.01 | 93.6143 | 9.0102 | 93.6143 | 79,898.00 |
| 24/01/2020 | 2030 On 06-February-20 | 9.00 | Call | Bond Future | 552 | 1 | 552 | 1 | 5,820.00 |
| 24/01/2020 | 2030 On 06-February-20 | 9.25 | Call | Bond Future | 1603 | 2 | 1603 | 2 | 0.00 |
| 24/01/2020 | 2030 On 06-February-20 | 8.40 | Call | Bond Future | 1 | 0 | 1 | 0 | 5,820.00 |
| 24/01/2020 | 2030 On 06-February-20 | 9.14 | Call | Bond Future | 1077 | 1 | 1077 | 1 | 0.00 |
| 24/01/2020 | 2030 On 06-February-20 | 9.40 | Call | Bond Future | 2419 | 2 | 2419 | 2 | 0.00 |
| 24/01/2020 | 2030 On 06-February-20 | 9.15 | Call | Bond Future | 1121 | 1 | 1121 | 1 | 0.00 |
| 24/01/2020 | 2030 On 06-February-20 | 9.16 | Call | Bond Future | 1166 | 1 | 1166 | 1 | 0.00 |
| 24/01/2020 | 2030 On 06-February-20 | 9.16 | Put | Bond Future | 243 | 0 | 243 | 0 | 0.00 |
| 24/01/2020 | 2030 On 06-February-20 | 9.14 | Put | Bond Future | 276 | 0 | 276 | 0 | 0.00 |
| 24/01/2020 | 2030 On 06-February-20 | 9.25 | Put | Bond Future | 130 | 0 | 130 | 0 | 5,000.00 |
| 24/01/2020 | 2030 On 06-February-20 | 8.40 | Put | Bond Future | 3891 | 4 | 3891 | 4 | 0.00 |
| 24/01/2020 | 2030 On 06-February-20 | 9.40 | Put | Bond Future | 41 | 0 | 41 | 0 | 5,000.00 |
| 24/01/2020 | 2030 On 06-February-20 | 9.15 | Put | Bond Future | 259 | 0 | 259 | 0 | 0.00 |
| 24/01/2020 | 2030 On 06-February-20 | 9.00 | Put | Bond Future | 616 | 1 | 616 | 1 | 0.00 |
| 24/01/2020 | 2030 On 07-May-20 | | | Bond Future | 9.08 | 95.2719 | 9.0805 | 95.2719 | 555.00 |
| 24/01/2020 | 2030 On 07-May-20 | 8.80 | Call | Bond Future | 944 | 1 | 944 | 1 | 0.00 |
| 24/01/2020 | 2030 On 07-May-20 | 8.79 | Call | Bond Future | 921 | 1 | 921 | 1 | 0.00 |
| 24/01/2020 | 2030 On 07-May-20 | 8.78 | Call | Bond Future | 900 | 1 | 900 | 1 | 0.00 |
| 24/01/2020 | 2030 On 07-May-20 | 8.79 | Put | Bond Future | 2709 | 3 | 2709 | 3 | 0.00 |
| 24/01/2020 | 2030 On 07-May-20 | 8.78 | Put | Bond Future | 2750 | 3 | 2750 | 3 | 0.00 |
| 24/01/2020 | 2030 On 07-May-20 | 8.80 | Put | Bond Future | 2669 | 3 | 2669 | 3 | 0.00 |
| 24/01/2020 | 2030 On 06-August-20 | | | Bond Future | 9.15 | 92.9673 | 9.1526 | 92.9673 | 0.00 |
| 24/01/2020 | 2030 On 06-August-20 | 9.09 | Call | Bond Future | 2181 | 2 | 2181 | 2 | 0.00 |
| 24/01/2020 | 2030 On 06-August-20 | 9.11 | Call | Bond Future | 2241 | 2 | 2241 | 2 | 0.00 |
| 24/01/2020 | 2030 On 06-August-20 | 9.10 | Call | Bond Future | 2211 | 2 | 2211 | 2 | 0.00 |
| 24/01/2020 | 2030 On 06-August-20 | 9.10 | Put | Bond Future | 2525 | 3 | 2525 | 3 | 0.00 |
| 24/01/2020 | 2030 On 06-August-20 | 9.11 | Put | Bond Future | 2495 | 3 | 2495 | 3 | 0.00 |
| 24/01/2020 | 2030 On 06-August-20 | 9.09 | Put | Bond Future | 2555 | 3 | 2555 | 3 | 0.00 |
| 24/01/2020 | 2030 On 05-November-20 | | | Bond Future | 9.22 | 94.6415 | 9.2222 | 94.6415 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2020 | 2030 On 05-November-20 | 9.04 | Call | Bond Future | 2360 | 2 | 2360 | 2 | 1,000.00 |
| 24/01/2020 | 2030 On 05-November-20 | 8.34 | Call | Bond Future | 888 | 1 | 888 | 1 | 1,000.00 |
| 24/01/2020 | 2030 On 05-November-20 | 9.38 | Call | Bond Future | 3382 | 3 | 3382 | 3 | 0.00 |
| 24/01/2020 | 2030 On 05-November-20 | 8.73 | Call | Bond Future | 1599 | 2 | 1599 | 2 | 3,000.00 |
| 24/01/2020 | 2030 On 05-November-20 | 10.06 | Call | Bond Future | 5970 | 6 | 5970 | 6 | 0.00 |
| 24/01/2020 | 2030 On 05-November-20 | 9.39 | Call | Bond Future | 3415 | 3 | 3415 | 3 | 0.00 |
| 24/01/2020 | 2030 On 05-November-20 | 10.47 | Call | Bond Future | 7693 | 8 | 7693 | 8 | 0.00 |
| 24/01/2020 | 2030 On 05-November-20 | 9.23 | Call | Bond Future | 2907 | 3 | 2907 | 3 | 3,000.00 |
| 24/01/2020 | 2030 On 05-November-20 | 8.53 | Call | Bond Future | 1200 | 1 | 1200 | 1 | 16,000.00 |
| 24/01/2020 | 2030 On 05-November-20 | 9.03 | Call | Bond Future | 2333 | 2 | 2333 | 2 | 16,000.00 |
| 24/01/2020 | 2030 On 05-November-20 | 10.37 | Call | Bond Future | 7275 | 7 | 7275 | 7 | 0.00 |
| 24/01/2020 | 2030 On 05-November-20 | 9.40 | Call | Bond Future | 3448 | 3 | 3448 | 3 | 0.00 |
| 24/01/2020 | 2030 On 05-November-20 | 9.40 | Put | Bond Future | 2420 | 2 | 2420 | 2 | 0.00 |
| 24/01/2020 | 2030 On 05-November-20 | 9.03 | Put | Bond Future | 3461 | 4 | 3461 | 4 | 0.00 |
| 24/01/2020 | 2030 On 05-November-20 | 8.53 | Put | Bond Future | 5347 | 5 | 5347 | 5 | 0.00 |
| 24/01/2020 | 2030 On 05-November-20 | 10.47 | Put | Bond Future | 786 | 1 | 786 | 1 | 3,000.00 |
| 24/01/2020 | 2030 On 05-November-20 | 9.38 | Put | Bond Future | 2469 | 3 | 2469 | 3 | 0.00 |
| 24/01/2020 | 2030 On 05-November-20 | 8.73 | Put | Bond Future | 4524 | 5 | 4524 | 5 | 0.00 |
| 24/01/2020 | 2030 On 05-November-20 | 9.23 | Put | Bond Future | 2862 | 3 | 2862 | 3 | 0.00 |
| 24/01/2020 | 2030 On 05-November-20 | 10.37 | Put | Bond Future | 896 | 1 | 896 | 1 | 16,000.00 |
| 24/01/2020 | 2030 On 05-November-20 | 9.39 | Put | Bond Future | 2445 | 2 | 2445 | 2 | 0.00 |
| 24/01/2020 | 2030 On 05-November-20 | 10.06 | Put | Bond Future | 1256 | 1 | 1256 | 1 | 1,000.00 |
| 24/01/2020 | 2030 On 05-November-20 | 9.04 | Put | Bond Future | 3429 | 3 | 3429 | 3 | 0.00 |
| 24/01/2020 | 2030 On 05-November-20 | 8.34 | Put | Bond Future | 6215 | 6 | 6215 | 6 | 0.00 |
| 24/01/2020 | 2032 On 06-February-20 | | | Bond Future | 9.41 | 94.6992 | 9.4063 | 94.6992 | 81,646.00 |
| 24/01/2020 | 2032 On 06-February-20 | 9.39 | Call | Bond Future | 592 | 1 | 592 | 1 | 0.00 |
| 24/01/2020 | 2032 On 06-February-20 | 9.40 | Call | Bond Future | 625 | 1 | 625 | 1 | 0.00 |
| 24/01/2020 | 2032 On 06-February-20 | 9.38 | Call | Bond Future | 560 | 1 | 560 | 1 | 0.00 |
| 24/01/2020 | 2032 On 06-February-20 | 9.38 | Put | Bond Future | 737 | 1 | 737 | 1 | 0.00 |
| 24/01/2020 | 2032 On 06-February-20 | 9.39 | Put | Bond Future | 701 | 1 | 701 | 1 | 0.00 |
| 24/01/2020 | 2032 On 06-February-20 | 9.40 | Put | Bond Future | 667 | 1 | 667 | 1 | 0.00 |
| 24/01/2020 | 2032 On 07-May-20 | | | Bond Future | 9.48 | 92.2173 | 9.4820 | 92.2173 | 4,555.00 |
| 24/01/2020 | 2032 On 07-May-20 | 9.50 | Call | Bond Future | 1953 | 0 | 1953 | 0 | 7,500.00 |
| 24/01/2020 | 2032 On 07-May-20 | 9.17 | Call | Bond Future | 971 | 1 | 971 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2020 | 2032 On 07-May-20 | 9.20 | Call | Bond Future | 1046 | 0 | 1046 | 0 | 7,500.00 |
| 24/01/2020 | 2032 On 07-May-20 | 9.19 | Call | Bond Future | 1020 | 1 | 1020 | 1 | 0.00 |
| 24/01/2020 | 2032 On 07-May-20 | 9.18 | Call | Bond Future | 996 | 1 | 996 | 1 | 0.00 |
| 24/01/2020 | 2032 On 07-May-20 | 9.18 | Put | Bond Future | 3024 | 3 | 3024 | 3 | 0.00 |
| 24/01/2020 | 2032 On 07-May-20 | 9.20 | Put | Bond Future | 2938 | 0 | 2938 | 0 | 0.00 |
| 24/01/2020 | 2032 On 07-May-20 | 9.19 | Put | Bond Future | 2981 | 3 | 2981 | 3 | 0.00 |
| 24/01/2020 | 2032 On 07-May-20 | 9.17 | Put | Bond Future | 3067 | 3 | 3067 | 3 | 0.00 |
| 24/01/2020 | 2032 On 07-May-20 | 9.50 | Put | Bond Future | 1833 | 0 | 1833 | 0 | 0.00 |
| 24/01/2020 | 2032 On 06-August-20 | | | Bond Future | 9.56 | 93.8654 | 9.5587 | 93.8654 | 0.00 |
| 24/01/2020 | 2032 On 06-August-20 | 9.45 | Call | Bond Future | 2341 | 2 | 2341 | 2 | 0.00 |
| 24/01/2020 | 2032 On 06-August-20 | 9.46 | Call | Bond Future | 2372 | 2 | 2372 | 2 | 0.00 |
| 24/01/2020 | 2032 On 06-August-20 | 9.47 | Call | Bond Future | 2404 | 2 | 2404 | 2 | 0.00 |
| 24/01/2020 | 2032 On 06-August-20 | 9.47 | Put | Bond Future | 2984 | 3 | 2984 | 3 | 0.00 |
| 24/01/2020 | 2032 On 06-August-20 | 9.45 | Put | Bond Future | 3051 | 3 | 3051 | 3 | 0.00 |
| 24/01/2020 | 2032 On 06-August-20 | 9.46 | Put | Bond Future | 3017 | 3 | 3017 | 3 | 0.00 |
| 24/01/2020 | 2032 On 05-November-20 | | | Bond Future | 9.64 | 91.3986 | 9.6382 | 91.3986 | 0.00 |
| 24/01/2020 | 2032 On 05-November-20 | 9.76 | Call | Bond Future | 3782 | 4 | 3782 | 4 | 0.00 |
| 24/01/2020 | 2032 On 05-November-20 | 11.08 | Call | Bond Future | 9345 | 9 | 9345 | 9 | 0.00 |
| 24/01/2020 | 2032 On 05-November-20 | 10.99 | Call | Bond Future | 8934 | 9 | 8934 | 9 | 0.00 |
| 24/01/2020 | 2032 On 05-November-20 | 9.11 | Call | Bond Future | 1866 | 2 | 1866 | 2 | 3,000.00 |
| 24/01/2020 | 2032 On 05-November-20 | 9.61 | Call | Bond Future | 3276 | 3 | 3276 | 3 | 3,000.00 |
| 24/01/2020 | 2032 On 05-November-20 | 9.44 | Call | Bond Future | 2748 | 3 | 2748 | 3 | 1,000.00 |
| 24/01/2020 | 2032 On 05-November-20 | 9.77 | Call | Bond Future | 3817 | 4 | 3817 | 4 | 0.00 |
| 24/01/2020 | 2032 On 05-November-20 | 8.94 | Call | Bond Future | 1488 | 1 | 1488 | 1 | 1,000.00 |
| 24/01/2020 | 2032 On 05-November-20 | 9.75 | Call | Bond Future | 3746 | 4 | 3746 | 4 | 0.00 |
| 24/01/2020 | 2032 On 05-November-20 | 9.75 | Put | Bond Future | 3037 | 3 | 3037 | 3 | 0.00 |
| 24/01/2020 | 2032 On 05-November-20 | 9.11 | Put | Bond Future | 5322 | 5 | 5322 | 5 | 0.00 |
| 24/01/2020 | 2032 On 05-November-20 | 8.94 | Put | Bond Future | 6094 | 6 | 6094 | 6 | 0.00 |
| 24/01/2020 | 2032 On 05-November-20 | 11.08 | Put | Bond Future | 753 | 1 | 753 | 1 | 1,000.00 |
| 24/01/2020 | 2032 On 05-November-20 | 9.44 | Put | Bond Future | 4024 | 4 | 4024 | 4 | 0.00 |
| 24/01/2020 | 2032 On 05-November-20 | 9.77 | Put | Bond Future | 2982 | 3 | 2982 | 3 | 0.00 |
| 24/01/2020 | 2032 On 05-November-20 | 9.61 | Put | Bond Future | 3456 | 3 | 3456 | 3 | 0.00 |
| 24/01/2020 | 2032 On 05-November-20 | 9.76 | Put | Bond Future | 3009 | 3 | 3009 | 3 | 0.00 |
| 24/01/2020 | 2032 On 05-November-20 | 10.99 | Put | Bond Future | 845 | 1 | 845 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2020 | 2033 On 06-February-20 | | | Bond Future | 100.66 | 100.6716 | 100.6629 | 100.6716 | 6,960.00 |
| 24/01/2020 | 2033 On 07-May-20 | | | Bond Future | 101.28 | 101.2935 | 101.2845 | 101.2935 | 0.00 |
| 24/01/2020 | 2033 On 06-August-20 | | | Bond Future | 103.15 | 103.1548 | 103.1456 | 103.1548 | 0.00 |
| 24/01/2020 | 2033 On 05-November-20 | | | Bond Future | 103.79 | 103.8000 | 103.7908 | 103.8000 | 0.00 |
| 24/01/2020 | 2037 On 06-February-20 | | | Bond Future | 9.94 | 88.6104 | 9.9369 | 88.6104 | 67,559.00 |
| 24/01/2020 | 2037 On 06-February-20 | 9.68 | Call | Bond Future | 128 | 0 | 128 | 0 | 0.00 |
| 24/01/2020 | 2037 On 06-February-20 | 9.67 | Call | Bond Future | 117 | 0 | 117 | 0 | 0.00 |
| 24/01/2020 | 2037 On 06-February-20 | 9.66 | Call | Bond Future | 107 | 0 | 107 | 0 | 0.00 |
| 24/01/2020 | 2037 On 06-February-20 | 9.67 | Put | Bond Future | 2126 | 2 | 2126 | 2 | 0.00 |
| 24/01/2020 | 2037 On 06-February-20 | 9.66 | Put | Bond Future | 2192 | 2 | 2192 | 2 | 0.00 |
| 24/01/2020 | 2037 On 06-February-20 | 9.68 | Put | Bond Future | 2060 | 2 | 2060 | 2 | 0.00 |
| 24/01/2020 | 2037 On 07-May-20 | | | Bond Future | 10.02 | 90.1794 | 10.0196 | 90.1794 | 1,500.00 |
| 24/01/2020 | 2037 On 07-May-20 | 9.59 | Call | Bond Future | 838 | 1 | 838 | 1 | 0.00 |
| 24/01/2020 | 2037 On 07-May-20 | 9.70 | Call | Bond Future | 1118 | 0 | 1118 | 0 | 7,500.00 |
| 24/01/2020 | 2037 On 07-May-20 | 9.60 | Call | Bond Future | 862 | 1 | 862 | 1 | 0.00 |
| 24/01/2020 | 2037 On 07-May-20 | 10.00 | Call | Bond Future | 2089 | 0 | 2089 | 0 | 7,500.00 |
| 24/01/2020 | 2037 On 07-May-20 | 9.61 | Call | Bond Future | 885 | 1 | 885 | 1 | 0.00 |
| 24/01/2020 | 2037 On 07-May-20 | 9.61 | Put | Bond Future | 3949 | 4 | 3949 | 4 | 0.00 |
| 24/01/2020 | 2037 On 07-May-20 | 10.00 | Put | Bond Future | 2231 | 0 | 2231 | 0 | 0.00 |
| 24/01/2020 | 2037 On 07-May-20 | 9.59 | Put | Bond Future | 4055 | 4 | 4055 | 4 | 0.00 |
| 24/01/2020 | 2037 On 07-May-20 | 9.70 | Put | Bond Future | 3494 | 0 | 3494 | 0 | 0.00 |
| 24/01/2020 | 2037 On 07-May-20 | 9.60 | Put | Bond Future | 4002 | 4 | 4002 | 4 | 0.00 |
| 24/01/2020 | 2037 On 06-August-20 | | | Bond Future | 10.10 | 87.5311 | 10.1047 | 87.5311 | 0.00 |
| 24/01/2020 | 2037 On 06-August-20 | 9.87 | Call | Bond Future | 2276 | 2 | 2276 | 2 | 0.00 |
| 24/01/2020 | 2037 On 06-August-20 | 9.88 | Call | Bond Future | 2308 | 2 | 2308 | 2 | 0.00 |
| 24/01/2020 | 2037 On 06-August-20 | 9.86 | Call | Bond Future | 2244 | 2 | 2244 | 2 | 0.00 |
| 24/01/2020 | 2037 On 06-August-20 | 9.86 | Put | Bond Future | 4026 | 4 | 4026 | 4 | 0.00 |
| 24/01/2020 | 2037 On 06-August-20 | 9.87 | Put | Bond Future | 3984 | 4 | 3984 | 4 | 0.00 |
| 24/01/2020 | 2037 On 06-August-20 | 9.88 | Put | Bond Future | 3943 | 4 | 3943 | 4 | 0.00 |
| 24/01/2020 | 2037 On 05-November-20 | | | Bond Future | 10.19 | 89.1094 | 10.1865 | 89.1094 | 0.00 |
| 24/01/2020 | 2037 On 05-November-20 | 10.19 | Call | Bond Future | 3865 | 4 | 3865 | 4 | 0.00 |
| 24/01/2020 | 2037 On 05-November-20 | 10.17 | Call | Bond Future | 3793 | 4 | 3793 | 4 | 0.00 |
| 24/01/2020 | 2037 On 05-November-20 | 10.18 | Call | Bond Future | 3829 | 4 | 3829 | 4 | 0.00 |
| 24/01/2020 | 2037 On 05-November-20 | 10.17 | Put | Bond Future | 3909 | 4 | 3909 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2020 | 2037 On 05-November-20 | 10.19 | Put | Bond Future | 3840 | 4 | 3840 | 4 | 0.00 |
| 24/01/2020 | 2037 On 05-November-20 | 10.18 | Put | Bond Future | 3875 | 4 | 3875 | 4 | 0.00 |
| 24/01/2020 | 2038 On 06-February-20 | | | Bond Future | 115.22 | 115.7149 | 115.2151 | 115.7149 | 9,201.00 |
| 24/01/2020 | 2038 On 07-May-20 | | | Bond Future | 117.28 | 117.7925 | 117.2834 | 117.7925 | 1,685.00 |
| 24/01/2020 | 2038 On 06-August-20 | | | Bond Future | 117.76 | 118.2769 | 117.7584 | 118.2769 | 0.00 |
| 24/01/2020 | 2038 On 05-November-20 | | | Bond Future | 119.88 | 120.4051 | 119.8776 | 120.4051 | 0.00 |
| 24/01/2020 | 2040 On 06-February-20 | | | Bond Future | 10.06 | 91.2305 | 10.0619 | 91.2305 | 42,162.00 |
| 24/01/2020 | 2040 On 06-February-20 | 9.74 | Call | Bond Future | 81 | 0 | 81 | 0 | 0.00 |
| 24/01/2020 | 2040 On 06-February-20 | 8.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2020 | 2040 On 06-February-20 | 9.76 | Call | Bond Future | 98 | 0 | 98 | 0 | 0.00 |
| 24/01/2020 | 2040 On 06-February-20 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2020 | 2040 On 06-February-20 | 9.75 | Call | Bond Future | 89 | 0 | 89 | 0 | 0.00 |
| 24/01/2020 | 2040 On 06-February-20 | 9.75 | Put | Bond Future | 2614 | 3 | 2614 | 3 | 0.00 |
| 24/01/2020 | 2040 On 06-February-20 | 9.76 | Put | Bond Future | 2540 | 3 | 2540 | 3 | 0.00 |
| 24/01/2020 | 2040 On 06-February-20 | 9.00 | Put | Bond Future | 9069 | 9 | 9069 | 9 | 0.00 |
| 24/01/2020 | 2040 On 06-February-20 | 9.74 | Put | Bond Future | 2689 | 3 | 2689 | 3 | 0.00 |
| 24/01/2020 | 2040 On 06-February-20 | 8.40 | Put | Bond Future | 14831 | 15 | 14831 | 15 | 0.00 |
| 24/01/2020 | 2040 On 07-May-20 | | | Bond Future | 10.14 | 92.8459 | 10.1449 | 92.8459 | 3,472.00 |
| 24/01/2020 | 2040 On 07-May-20 | 9.50 | Call | Bond Future | 489 | 1 | 489 | 1 | 2,640.00 |
| 24/01/2020 | 2040 On 07-May-20 | 10.00 | Call | Bond Future | 1794 | 2 | 1794 | 2 | 2,640.00 |
| 24/01/2020 | 2040 On 07-May-20 | 9.75 | Call | Bond Future | 1028 | 1 | 1028 | 1 | 0.00 |
| 24/01/2020 | 2040 On 07-May-20 | 9.74 | Call | Bond Future | 1002 | 1 | 1002 | 1 | 0.00 |
| 24/01/2020 | 2040 On 07-May-20 | 9.73 | Call | Bond Future | 976 | 1 | 976 | 1 | 0.00 |
| 24/01/2020 | 2040 On 07-May-20 | 9.73 | Put | Bond Future | 4308 | 4 | 4308 | 4 | 0.00 |
| 24/01/2020 | 2040 On 07-May-20 | 9.75 | Put | Bond Future | 4196 | 4 | 4196 | 4 | 0.00 |
| 24/01/2020 | 2040 On 07-May-20 | 9.74 | Put | Bond Future | 4252 | 4 | 4252 | 4 | 0.00 |
| 24/01/2020 | 2040 On 07-May-20 | 10.00 | Put | Bond Future | 2936 | 3 | 2936 | 3 | 0.00 |
| 24/01/2020 | 2040 On 07-May-20 | 9.50 | Put | Bond Future | 5754 | 6 | 5754 | 6 | 0.00 |
| 24/01/2020 | 2040 On 06-August-20 | | | Bond Future | 10.23 | 89.9944 | 10.2303 | 89.9944 | 0.00 |
| 24/01/2020 | 2040 On 06-August-20 | 10.02 | Call | Bond Future | 2481 | 3 | 2481 | 3 | 0.00 |
| 24/01/2020 | 2040 On 06-August-20 | 10.04 | Call | Bond Future | 2551 | 3 | 2551 | 3 | 0.00 |
| 24/01/2020 | 2040 On 06-August-20 | 10.03 | Call | Bond Future | 2516 | 3 | 2516 | 3 | 0.00 |
| 24/01/2020 | 2040 On 06-August-20 | 10.02 | Put | Bond Future | 4121 | 4 | 4121 | 4 | 0.00 |
| 24/01/2020 | 2040 On 06-August-20 | 10.04 | Put | Bond Future | 4033 | 4 | 4033 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2020 | 2040 On 06-August-20 | 10.03 | Put | Bond Future | 4077 | 4 | 4077 | 4 | 0.00 |
| 24/01/2020 | 2040 On 05-November-20 | | | Bond Future | 10.31 | 91.6174 | 10.3123 | 91.6174 | 0.00 |
| 24/01/2020 | 2040 On 05-November-20 | 9.73 | Call | Bond Future | 2212 | 2 | 2212 | 2 | 2,000.00 |
| 24/01/2020 | 2040 On 05-November-20 | 10.23 | Call | Bond Future | 3850 | 4 | 3850 | 4 | 2,000.00 |
| 24/01/2020 | 2040 On 05-November-20 | 9.50 | Call | Bond Future | 1625 | 2 | 1625 | 2 | 2,000.00 |
| 24/01/2020 | 2040 On 05-November-20 | 10.00 | Call | Bond Future | 3040 | 3 | 3040 | 3 | 2,000.00 |
| 24/01/2020 | 2040 On 05-November-20 | 10.30 | Call | Bond Future | 4116 | 4 | 4116 | 4 | 0.00 |
| 24/01/2020 | 2040 On 05-November-20 | 11.70 | Call | Bond Future | 10703 | 11 | 10703 | 11 | 0.00 |
| 24/01/2020 | 2040 On 05-November-20 | 10.31 | Call | Bond Future | 4155 | 4 | 4155 | 4 | 0.00 |
| 24/01/2020 | 2040 On 05-November-20 | 11.50 | Call | Bond Future | 9708 | 10 | 9708 | 10 | 0.00 |
| 24/01/2020 | 2040 On 05-November-20 | 10.32 | Call | Bond Future | 4194 | 4 | 4194 | 4 | 0.00 |
| 24/01/2020 | 2040 On 05-November-20 | 10.31 | Put | Bond Future | 4172 | 4 | 4172 | 4 | 0.00 |
| 24/01/2020 | 2040 On 05-November-20 | 11.50 | Put | Bond Future | 1383 | 1 | 1383 | 1 | 2,000.00 |
| 24/01/2020 | 2040 On 05-November-20 | 9.50 | Put | Bond Future | 8131 | 8 | 8131 | 8 | 0.00 |
| 24/01/2020 | 2040 On 05-November-20 | 10.00 | Put | Bond Future | 5457 | 5 | 5457 | 5 | 0.00 |
| 24/01/2020 | 2040 On 05-November-20 | 10.32 | Put | Bond Future | 4136 | 4 | 4136 | 4 | 0.00 |
| 24/01/2020 | 2040 On 05-November-20 | 11.70 | Put | Bond Future | 1100 | 1 | 1100 | 1 | 2,000.00 |
| 24/01/2020 | 2040 On 05-November-20 | 10.23 | Put | Bond Future | 4477 | 4 | 4477 | 4 | 0.00 |
| 24/01/2020 | 2040 On 05-November-20 | 10.30 | Put | Bond Future | 4210 | 4 | 4210 | 4 | 0.00 |
| 24/01/2020 | 2040 On 05-November-20 | 9.73 | Put | Bond Future | 6803 | 7 | 6803 | 7 | 0.00 |
| 24/01/2020 | 2044 On 06-February-20 | | | Bond Future | 10.17 | 87.7298 | 10.1668 | 87.7298 | 51,474.00 |
| 24/01/2020 | 2044 On 06-February-20 | 9.77 | Call | Bond Future | 42 | 0 | 42 | 0 | 0.00 |
| 24/01/2020 | 2044 On 06-February-20 | 9.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 328.00 |
| 24/01/2020 | 2044 On 06-February-20 | 9.74 | Call | Bond Future | 30 | 0 | 30 | 0 | 328.00 |
| 24/01/2020 | 2044 On 06-February-20 | 9.78 | Call | Bond Future | 47 | 0 | 47 | 0 | 0.00 |
| 24/01/2020 | 2044 On 06-February-20 | 10.78 | Call | Bond Future | 4686 | 5 | 4686 | 5 | 0.00 |
| 24/01/2020 | 2044 On 06-February-20 | 9.76 | Call | Bond Future | 38 | 0 | 38 | 0 | 0.00 |
| 24/01/2020 | 2044 On 06-February-20 | 9.78 | Put | Bond Future | 3225 | 3 | 3225 | 3 | 0.00 |
| 24/01/2020 | 2044 On 06-February-20 | 9.76 | Put | Bond Future | 3386 | 3 | 3386 | 3 | 0.00 |
| 24/01/2020 | 2044 On 06-February-20 | 10.78 | Put | Bond Future | 17 | 0 | 17 | 0 | 328.00 |
| 24/01/2020 | 2044 On 06-February-20 | 9.77 | Put | Bond Future | 3305 | 3 | 3305 | 3 | 0.00 |
| 24/01/2020 | 2044 On 06-February-20 | 9.74 | Put | Bond Future | 3548 | 3 | 3548 | 3 | 0.00 |
| 24/01/2020 | 2044 On 06-February-20 | 9.09 | Put | Bond Future | 9346 | 9 | 9346 | 9 | 0.00 |
| 24/01/2020 | 2044 On 07-May-20 | | | Bond Future | 10.25 | 89.2832 | 10.2487 | 89.2832 | 11,682.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2020 | 2044 On 07-May-20 | 10.81 | Call | Bond Future | 5161 | 5 | 5161 | 5 | 0.00 |
| 24/01/2020 | 2044 On 07-May-20 | 9.79 | Call | Bond Future | 834 | 1 | 834 | 1 | 0.00 |
| 24/01/2020 | 2044 On 07-May-20 | 9.33 | Call | Bond Future | 153 | 0 | 153 | 0 | 100.00 |
| 24/01/2020 | 2044 On 07-May-20 | 9.98 | Call | Bond Future | 1367 | 1 | 1367 | 1 | 100.00 |
| 24/01/2020 | 2044 On 07-May-20 | 9.26 | Call | Bond Future | 111 | 0 | 111 | 0 | 556.00 |
| 24/01/2020 | 2044 On 07-May-20 | 9.81 | Call | Bond Future | 883 | 1 | 883 | 1 | 0.00 |
| 24/01/2020 | 2044 On 07-May-20 | 9.45 | Call | Bond Future | 251 | 0 | 251 | 0 | 129.00 |
| 24/01/2020 | 2044 On 07-May-20 | 9.97 | Call | Bond Future | 1335 | 1 | 1335 | 1 | 129.00 |
| 24/01/2020 | 2044 On 07-May-20 | 11.09 | Call | Bond Future | 6803 | 7 | 6803 | 7 | 0.00 |
| 24/01/2020 | 2044 On 07-May-20 | 9.91 | Call | Bond Future | 1153 | 1 | 1153 | 1 | 556.00 |
| 24/01/2020 | 2044 On 07-May-20 | 11.02 | Call | Bond Future | 6386 | 6 | 6386 | 6 | 0.00 |
| 24/01/2020 | 2044 On 07-May-20 | 9.80 | Call | Bond Future | 858 | 1 | 858 | 1 | 0.00 |
| 24/01/2020 | 2044 On 07-May-20 | 11.02 | Put | Bond Future | 660 | 1 | 660 | 1 | 556.00 |
| 24/01/2020 | 2044 On 07-May-20 | 11.09 | Put | Bond Future | 589 | 1 | 589 | 1 | 100.00 |
| 24/01/2020 | 2044 On 07-May-20 | 9.26 | Put | Bond Future | 8507 | 8 | 8507 | 8 | 0.00 |
| 24/01/2020 | 2044 On 07-May-20 | 9.91 | Put | Bond Future | 3886 | 4 | 3886 | 4 | 0.00 |
| 24/01/2020 | 2044 On 07-May-20 | 9.80 | Put | Bond Future | 4510 | 4 | 4510 | 4 | 0.00 |
| 24/01/2020 | 2044 On 07-May-20 | 9.98 | Put | Bond Future | 3524 | 3 | 3524 | 3 | 0.00 |
| 24/01/2020 | 2044 On 07-May-20 | 9.79 | Put | Bond Future | 4570 | 4 | 4570 | 4 | 0.00 |
| 24/01/2020 | 2044 On 07-May-20 | 9.45 | Put | Bond Future | 6931 | 7 | 6931 | 7 | 0.00 |
| 24/01/2020 | 2044 On 07-May-20 | 9.97 | Put | Bond Future | 3574 | 4 | 3574 | 4 | 0.00 |
| 24/01/2020 | 2044 On 07-May-20 | 10.81 | Put | Bond Future | 929 | 1 | 929 | 1 | 129.00 |
| 24/01/2020 | 2044 On 07-May-20 | 9.33 | Put | Bond Future | 7910 | 8 | 7910 | 8 | 0.00 |
| 24/01/2020 | 2044 On 07-May-20 | 9.81 | Put | Bond Future | 4450 | 4 | 4450 | 4 | 0.00 |
| 24/01/2020 | 2044 On 06-August-20 | | | Bond Future | 10.33 | 86.4931 | 10.3330 | 86.4931 | 0.00 |
| 24/01/2020 | 2044 On 06-August-20 | 9.36 | Call | Bond Future | 595 | 1 | 595 | 1 | 602.00 |
| 24/01/2020 | 2044 On 06-August-20 | 9.86 | Call | Bond Future | 1710 | 2 | 1710 | 2 | 0.00 |
| 24/01/2020 | 2044 On 06-August-20 | 9.98 | Call | Bond Future | 2079 | 2 | 2079 | 2 | 602.00 |
| 24/01/2020 | 2044 On 06-August-20 | 9.01 | Call | Bond Future | 249 | 0 | 249 | 0 | 140.00 |
| 24/01/2020 | 2044 On 06-August-20 | 9.66 | Call | Bond Future | 1182 | 1 | 1182 | 1 | 140.00 |
| 24/01/2020 | 2044 On 06-August-20 | 9.88 | Call | Bond Future | 1769 | 2 | 1769 | 2 | 0.00 |
| 24/01/2020 | 2044 On 06-August-20 | 11.09 | Call | Bond Future | 7022 | 7 | 7022 | 7 | 0.00 |
| 24/01/2020 | 2044 On 06-August-20 | 10.93 | Call | Bond Future | 6173 | 6 | 6173 | 6 | 0.00 |
| 24/01/2020 | 2044 On 06-August-20 | 9.87 | Call | Bond Future | 1739 | 2 | 1739 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2020 | 2044 On 06-August-20 | 9.87 | Put | Bond Future | 5455 | 5 | 5455 | 5 | 0.00 |
| 24/01/2020 | 2044 On 06-August-20 | 10.93 | Put | Bond Future | 1748 | 2 | 1748 | 2 | 140.00 |
| 24/01/2020 | 2044 On 06-August-20 | 9.01 | Put | Bond Future | 11608 | 12 | 11608 | 12 | 0.00 |
| 24/01/2020 | 2044 On 06-August-20 | 9.66 | Put | Bond Future | 6671 | 7 | 6671 | 7 | 0.00 |
| 24/01/2020 | 2044 On 06-August-20 | 9.88 | Put | Bond Future | 5401 | 5 | 5401 | 5 | 0.00 |
| 24/01/2020 | 2044 On 06-August-20 | 11.09 | Put | Bond Future | 1477 | 1 | 1477 | 1 | 602.00 |
| 24/01/2020 | 2044 On 06-August-20 | 9.86 | Put | Bond Future | 5509 | 5 | 5509 | 5 | 0.00 |
| 24/01/2020 | 2044 On 06-August-20 | 9.98 | Put | Bond Future | 4888 | 5 | 4888 | 5 | 0.00 |
| 24/01/2020 | 2044 On 06-August-20 | 9.36 | Put | Bond Future | 8720 | 9 | 8720 | 9 | 0.00 |
| 24/01/2020 | 2044 On 05-November-20 | | | Bond Future | 10.41 | 88.0532 | 10.4137 | 88.0532 | 0.00 |
| 24/01/2020 | 2044 On 05-November-20 | 9.72 | Call | Bond Future | 1982 | 2 | 1982 | 2 | 1,815.00 |
| 24/01/2020 | 2044 On 05-November-20 | 9.96 | Call | Bond Future | 2668 | 3 | 2668 | 3 | 0.00 |
| 24/01/2020 | 2044 On 05-November-20 | 11.38 | Call | Bond Future | 8698 | 9 | 8698 | 9 | 0.00 |
| 24/01/2020 | 2044 On 05-November-20 | 10.34 | Call | Bond Future | 3978 | 4 | 3978 | 4 | 0.00 |
| 24/01/2020 | 2044 On 05-November-20 | 9.97 | Call | Bond Future | 2699 | 3 | 2699 | 3 | 568.00 |
| 24/01/2020 | 2044 On 05-November-20 | 10.36 | Call | Bond Future | 4055 | 4 | 4055 | 4 | 0.00 |
| 24/01/2020 | 2044 On 05-November-20 | 11.43 | Call | Bond Future | 8934 | 9 | 8934 | 9 | 0.00 |
| 24/01/2020 | 2044 On 05-November-20 | 9.29 | Call | Bond Future | 1046 | 1 | 1046 | 1 | 568.00 |
| 24/01/2020 | 2044 On 05-November-20 | 11.17 | Call | Bond Future | 7693 | 8 | 7693 | 8 | 0.00 |
| 24/01/2020 | 2044 On 05-November-20 | 8.87 | Call | Bond Future | 529 | 1 | 529 | 1 | 1,815.00 |
| 24/01/2020 | 2044 On 05-November-20 | 10.02 | Call | Bond Future | 2858 | 3 | 2858 | 3 | 1,815.00 |
| 24/01/2020 | 2044 On 05-November-20 | 10.35 | Call | Bond Future | 4016 | 4 | 4016 | 4 | 0.00 |
| 24/01/2020 | 2044 On 05-November-20 | 10.35 | Put | Bond Future | 4506 | 4 | 4506 | 4 | 0.00 |
| 24/01/2020 | 2044 On 05-November-20 | 10.02 | Put | Bond Future | 5957 | 6 | 5957 | 6 | 0.00 |
| 24/01/2020 | 2044 On 05-November-20 | 10.36 | Put | Bond Future | 4467 | 4 | 4467 | 4 | 0.00 |
| 24/01/2020 | 2044 On 05-November-20 | 11.17 | Put | Bond Future | 2226 | 2 | 2226 | 2 | 1,815.00 |
| 24/01/2020 | 2044 On 05-November-20 | 11.43 | Put | Bond Future | 1723 | 2 | 1723 | 2 | 1,815.00 |
| 24/01/2020 | 2044 On 05-November-20 | 8.87 | Put | Bond Future | 13824 | 14 | 13824 | 14 | 0.00 |
| 24/01/2020 | 2044 On 05-November-20 | 9.72 | Put | Bond Future | 7570 | 7 | 7570 | 7 | 0.00 |
| 24/01/2020 | 2044 On 05-November-20 | 9.29 | Put | Bond Future | 10406 | 10 | 10406 | 10 | 0.00 |
| 24/01/2020 | 2044 On 05-November-20 | 9.96 | Put | Bond Future | 6256 | 6 | 6256 | 6 | 0.00 |
| 24/01/2020 | 2044 On 05-November-20 | 10.34 | Put | Bond Future | 4545 | 4 | 4545 | 4 | 0.00 |
| 24/01/2020 | 2044 On 05-November-20 | 11.38 | Put | Bond Future | 1817 | 2 | 1817 | 2 | 568.00 |
| 24/01/2020 | 2044 On 05-November-20 | 9.97 | Put | Bond Future | 6206 | 6 | 6206 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2020 | 2046 On 06-February-20 | | | Bond Future | 107.55 | 107.5624 | 107.5533 | 107.5624 | 13,384.00 |
| 24/01/2020 | 2046 On 07-May-20 | | | Bond Future | 107.75 | 107.7599 | 107.7503 | 107.7599 | 3,975.00 |
| 24/01/2020 | 2046 On 06-August-20 | | | Bond Future | 109.73 | 109.7399 | 109.7302 | 109.7399 | 0.00 |
| 24/01/2020 | 2046 On 05-November-20 | | | Bond Future | 109.92 | 109.9338 | 109.9242 | 109.9338 | 0.00 |
| 24/01/2020 | 2050 On 06-February-20 | | | Bond Future | 109.34 | 109.1385 | 109.3432 | 109.1385 | 9,326.00 |
| 24/01/2020 | 2050 On 07-May-20 | | | Bond Future | 111.31 | 111.0981 | 111.3064 | 111.0981 | 2,590.00 |
| 24/01/2020 | 2050 On 06-August-20 | | | Bond Future | 111.49 | 111.2748 | 111.4869 | 111.2748 | 0.00 |
| 24/01/2020 | 2050 On 05-November-20 | | | Bond Future | 113.49 | 113.2770 | 113.4932 | 113.2770 | 0.00 |
| 24/01/2020 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | AL37 On 06-February-20 | | | Index Future | 688.42 | 687.0530 | 688.4160 | 687.0530 | 0.00 |
| 24/01/2020 | AL37 On 07-May-20 | | | Index Future | 700.60 | 699.2180 | 700.6040 | 699.2180 | 0.00 |
| 24/01/2020 | AL37 On 06-August-20 | | | Index Future | 713.17 | 711.7620 | 713.1730 | 711.7620 | 0.00 |
| 24/01/2020 | AL7T On 06-February-20 | | | Index Future | 792.38 | 791.8070 | 792.3750 | 791.8070 | 0.00 |
| 24/01/2020 | AL7T On 07-May-20 | | | Index Future | 806.40 | 805.8270 | 806.4040 | 805.8270 | 0.00 |
| 24/01/2020 | AL7T On 06-August-20 | | | Index Future | 820.87 | 820.2830 | 820.8710 | 820.2830 | 0.00 |
| 24/01/2020 | ALBI On 06-February-20 | | | Index Future | 705.05 | 704.8520 | 705.0460 | 704.8520 | 416.00 |
| 24/01/2020 | ALBI On 07-May-20 | | | Index Future | 717.53 | 717.3330 | 717.5290 | 717.3330 | 0.00 |
| 24/01/2020 | ALBI On 06-August-20 | | | Index Future | 730.40 | 730.2010 | 730.4010 | 730.2010 | 0.00 |
| 24/01/2020 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | C186 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2020 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 24/01/2020 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/01/2020 | ES33 On 06-February-20 | | | Bond Future | 10.96 | 78.9192 | 10.9585 | 78.9192 | 350.00 |
| 24/01/2020 | ES33 On 07-May-20 | | | Bond Future | 11.08 | 76.5243 | 11.0819 | 76.5243 | 0.00 |
| 24/01/2020 | ES33 On 06-August-20 | | | Bond Future | 11.21 | 77.8887 | 11.2085 | 77.8887 | 0.00 |
| 24/01/2020 | ES33 On 05-November-20 | | | Bond Future | 11.34 | 75.5041 | 11.3408 | 75.5041 | 0.00 |
| 24/01/2020 | ES42 On 06-February-20 | | | Bond Future | 11.26 | 80.1867 | 11.2574 | 80.1867 | 4,919.00 |
| 24/01/2020 | ES42 On 07-May-20 | | | Bond Future | 11.38 | 77.3424 | 11.3782 | 77.3424 | 0.00 |
| 24/01/2020 | ES42 On 06-August-20 | | | Bond Future | 11.50 | 78.7207 | 11.5001 | 78.7207 | 0.00 |
| 24/01/2020 | ES42 On 05-November-20 | | | Bond Future | 11.63 | 75.8800 | 11.6262 | 75.8800 | 0.00 |
| 24/01/2020 | GOVI On 06-February-20 | | | GOVI | 696.99 | 696.8530 | 696.9850 | 696.8530 | 351.00 |
| 24/01/2020 | GOVI On 06-February-20 | 703.15 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2020 | GOVI On 06-February-20 | 703.14 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2020 | GOVI On 06-February-20 | 703.13 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2020 | GOVI On 06-February-20 | 703.13 | Put | GOVI | 61450 | 6 | 61450 | 6 | 0.00 |
| 24/01/2020 | GOVI On 06-February-20 | 703.15 | Put | GOVI | 61650 | 6 | 61650 | 6 | 0.00 |
| 24/01/2020 | GOVI On 06-February-20 | 703.14 | Put | GOVI | 61550 | 6 | 61550 | 6 | 0.00 |
| 24/01/2020 | GOVI On 07-May-20 | | | GOVI | 709.33 | 709.1920 | 709.3250 | 709.1920 | 935.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2020 | GOVI On 07-May-20 | 719.98 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2020 | GOVI On 07-May-20 | 720.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2020 | GOVI On 07-May-20 | 719.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2020 | GOVI On 07-May-20 | 720.00 | Put | GOVI | 106750 | 11 | 106750 | 11 | 0.00 |
| 24/01/2020 | GOVI On 07-May-20 | 719.98 | Put | GOVI | 106550 | 11 | 106550 | 11 | 0.00 |
| 24/01/2020 | GOVI On 07-May-20 | 719.99 | Put | GOVI | 106650 | 11 | 106650 | 11 | 0.00 |
| 24/01/2020 | GOVI On 06-August-20 | | | GOVI | 722.05 | 721.9140 | 722.0500 | 721.9140 | 0.00 |
| 24/01/2020 | GOVI On 06-August-20 | 728.14 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2020 | GOVI On 06-August-20 | 728.13 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2020 | GOVI On 06-August-20 | 728.12 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2020 | GOVI On 06-August-20 | 728.13 | Put | GOVI | 60800 | 6 | 60800 | 6 | 0.00 |
| 24/01/2020 | GOVI On 06-August-20 | 728.12 | Put | GOVI | 60700 | 6 | 60700 | 6 | 0.00 |
| 24/01/2020 | GOVI On 06-August-20 | 728.14 | Put | GOVI | 60900 | 6 | 60900 | 6 | 0.00 |
| 24/01/2020 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 24/01/2020 | IGOV On 06-February-20 | | | Index Future | 258.51 | 258.5940 | 258.5060 | 258.5940 | 923.00 |
| 24/01/2020 | IGOV On 07-May-20 | | | Index Future | 263.15 | 263.2370 | 263.1470 | 263.2370 | 128.00 |
| 24/01/2020 | IGOV On 06-August-20 | | | Index Future | 267.93 | 268.0220 | 267.9310 | 268.0220 | 0.00 |
| 24/01/2020 | IS02 On 23-March-20 | | | Interest Rate Swap | 98.60 | 98.6000 | 98.6000 | 98.6000 | 0.00 |
| 24/01/2020 | IS02 On 22-June-20 | | | Interest Rate Swap | 102.00 | 102.0000 | 102.0000 | 102.0000 | 0.00 |
| 24/01/2020 | IS02 On 21-September-20 | | | Interest Rate Swap | 98.75 | 98.7500 | 98.7500 | 98.7500 | 0.00 |
| 24/01/2020 | IS05 On 17-December-20 | | | Interest Rate Swap | 95.34 | 95.3500 | 95.3400 | 95.3500 | 0.00 |
| 24/01/2020 | IS05 On 16-March-21 | | | Interest Rate Swap | 94.27 | 94.2900 | 94.2700 | 94.2900 | 0.00 |
| 24/01/2020 | IS05 On 15-June-21 | | | Interest Rate Swap | 93.13 | 93.1600 | 93.1300 | 93.1600 | 0.00 |
| 24/01/2020 | IS05 On 21-September-21 | | | Interest Rate Swap | 92.95 | 92.9900 | 92.9500 | 92.9900 | 0.00 |
| 24/01/2020 | IS05 On 21-December-21 | | | Interest Rate Swap | 94.86 | 94.9200 | 94.8600 | 94.9200 | 51.00 |
| 24/01/2020 | IS05 On 15-March-22 | | | Interest Rate Swap | 94.72 | 94.8000 | 94.7200 | 94.8000 | 0.00 |
| 24/01/2020 | IS05 On 21-June-22 | | | Interest Rate Swap | 95.60 | 95.6900 | 95.6000 | 95.6900 | 0.00 |
| 24/01/2020 | IS05 On 20-September-22 | | | Interest Rate Swap | 99.26 | 99.3600 | 99.2600 | 99.3600 | 0.00 |
| 24/01/2020 | IS05 On 20-December-22 | | | Interest Rate Swap | 100.25 | 100.3500 | 100.2500 | 100.3500 | 0.00 |
| 24/01/2020 | IS05 On 22-March-23 | | | Interest Rate Swap | 93.27 | 93.3800 | 93.2700 | 93.3800 | 0.00 |
| 24/01/2020 | IS05 On 20-June-23 | | | Interest Rate Swap | 99.15 | 99.2700 | 99.1500 | 99.2700 | 0.00 |
| 24/01/2020 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.74 | 94.7400 | 94.7400 | 94.7400 | 0.00 |
| 24/01/2020 | IS10 On 17-December-25 | | | Interest Rate Swap | 89.27 | 89.4400 | 89.2700 | 89.4400 | 0.00 |
| 24/01/2020 | IS10 On 16-March-26 | | | Interest Rate Swap | 86.06 | 86.2400 | 86.0600 | 86.2400 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2020 | IS10 On 15-June-26 | | | Interest Rate Swap | 84.67 | 84.8300 | 84.6700 | 84.8300 | 0.00 |
| 24/01/2020 | IS10 On 21-September-26 | | | Interest Rate Swap | 86.82 | 86.9700 | 86.8200 | 86.9700 | 0.00 |
| 24/01/2020 | IS10 On 21-December-26 | | | Interest Rate Swap | 90.68 | 90.8200 | 90.6800 | 90.8200 | 0.00 |
| 24/01/2020 | IS10 On 15-March-27 | | | Interest Rate Swap | 89.14 | 89.2700 | 89.1400 | 89.2700 | 0.00 |
| 24/01/2020 | IS10 On 21-June-27 | | | Interest Rate Swap | 91.22 | 91.3400 | 91.2200 | 91.3400 | 0.00 |
| 24/01/2020 | IS10 On 20-September-27 | | | Interest Rate Swap | 96.76 | 96.8700 | 96.7600 | 96.8700 | 0.00 |
| 24/01/2020 | IS10 On 20-December-27 | | | Interest Rate Swap | 97.08 | 97.2000 | 97.0800 | 97.2000 | 0.00 |
| 24/01/2020 | IS10 On 22-March-28 | | | Interest Rate Swap | 90.36 | 90.4800 | 90.3600 | 90.4800 | 0.00 |
| 24/01/2020 | IS10 On 20-June-28 | | | Interest Rate Swap | 97.76 | 97.8900 | 97.7600 | 97.8900 | 0.00 |
| 24/01/2020 | IS10 On 19-September-28 | | | Interest Rate Swap | 91.68 | 91.6800 | 91.6800 | 91.6800 | 0.00 |
| 24/01/2020 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 24/01/2020 | R023 On 06-February-20 | | | Bond Future | 6.87 | 105.6832 | 6.8687 | 105.6832 | 40,720.00 |
| 24/01/2020 | R023 On 06-February-20 | 7.52 | Call | Bond Future | 1771 | 2 | 1771 | 2 | 0.00 |
| 24/01/2020 | R023 On 06-February-20 | 7.54 | Call | Bond Future | 1825 | 2 | 1825 | 2 | 0.00 |
| 24/01/2020 | R023 On 06-February-20 | 7.53 | Call | Bond Future | 1798 | 2 | 1798 | 2 | 0.00 |
| 24/01/2020 | R023 On 06-February-20 | 7.53 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2020 | R023 On 06-February-20 | 7.54 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2020 | R023 On 06-February-20 | 7.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2020 | R023 On 07-May-20 | | | Bond Future | 6.83 | 103.6237 | 6.8330 | 103.6237 | 13,526.00 |
| 24/01/2020 | R023 On 07-May-20 | 6.90 | Call | Bond Future | 535 | 0 | 535 | 0 | 0.00 |
| 24/01/2020 | R023 On 07-May-20 | 6.91 | Call | Bond Future | 550 | 0 | 550 | 0 | 0.00 |
| 24/01/2020 | R023 On 07-May-20 | 6.89 | Call | Bond Future | 520 | 0 | 520 | 0 | 0.00 |
| 24/01/2020 | R023 On 07-May-20 | 6.89 | Put | Bond Future | 375 | 0 | 375 | 0 | 0.00 |
| 24/01/2020 | R023 On 07-May-20 | 6.90 | Put | Bond Future | 364 | 0 | 364 | 0 | 0.00 |
| 24/01/2020 | R023 On 07-May-20 | 6.91 | Put | Bond Future | 354 | 0 | 354 | 0 | 0.00 |
| 24/01/2020 | R023 On 06-August-20 | | | Bond Future | 6.78 | 105.4834 | 6.7759 | 105.4834 | 0.00 |
| 24/01/2020 | R023 On 06-August-20 | 7.26 | Call | Bond Future | 1384 | 1 | 1384 | 1 | 0.00 |
| 24/01/2020 | R023 On 06-August-20 | 7.28 | Call | Bond Future | 1422 | 1 | 1422 | 1 | 0.00 |
| 24/01/2020 | R023 On 06-August-20 | 7.27 | Call | Bond Future | 1403 | 1 | 1403 | 1 | 0.00 |
| 24/01/2020 | R023 On 06-August-20 | 7.28 | Put | Bond Future | 250 | 0 | 250 | 0 | 0.00 |
| 24/01/2020 | R023 On 06-August-20 | 7.27 | Put | Bond Future | 253 | 0 | 253 | 0 | 0.00 |
| 24/01/2020 | R023 On 06-August-20 | 7.26 | Put | Bond Future | 258 | 0 | 258 | 0 | 0.00 |
| 24/01/2020 | R023 On 05-November-20 | | | Bond Future | 6.72 | 103.4472 | 6.7212 | 103.4472 | 0.00 |
| 24/01/2020 | R023 On 05-November-20 | 7.46 | Call | Bond Future | 1869 | 2 | 1869 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2020 | R023 On 05-November-20 | 7.45 | Call | Bond Future | 1851 | 2 | 1851 | 2 | 0.00 |
| 24/01/2020 | R023 On 05-November-20 | 7.47 | Call | Bond Future | 1886 | 2 | 1886 | 2 | 0.00 |
| 24/01/2020 | R023 On 05-November-20 | 7.45 | Put | Bond Future | 312 | 0 | 312 | 0 | 0.00 |
| 24/01/2020 | R023 On 05-November-20 | 7.46 | Put | Bond Future | 308 | 0 | 308 | 0 | 0.00 |
| 24/01/2020 | R023 On 05-November-20 | 7.47 | Put | Bond Future | 304 | 0 | 304 | 0 | 0.00 |
| 24/01/2020 | R035 On 06-February-20 | | | Bond Future | 9.76 | 97.1166 | 9.7626 | 97.1166 | 114,257.00 |
| 24/01/2020 | R035 On 06-February-20 | 9.61 | Call | Bond Future | 291 | 0 | 291 | 0 | 0.00 |
| 24/01/2020 | R035 On 06-February-20 | 9.60 | Call | Bond Future | 270 | 0 | 270 | 0 | 0.00 |
| 24/01/2020 | R035 On 06-February-20 | 9.59 | Call | Bond Future | 251 | 0 | 251 | 0 | 0.00 |
| 24/01/2020 | R035 On 06-February-20 | 9.59 | Put | Bond Future | 1542 | 2 | 1542 | 2 | 0.00 |
| 24/01/2020 | R035 On 06-February-20 | 9.61 | Put | Bond Future | 1430 | 1 | 1430 | 1 | 0.00 |
| 24/01/2020 | R035 On 06-February-20 | 9.60 | Put | Bond Future | 1486 | 1 | 1486 | 1 | 0.00 |
| 24/01/2020 | R035 On 07-May-20 | | | Bond Future | 9.84 | 94.3348 | 9.8407 | 94.3348 | 4,285.00 |
| 24/01/2020 | R035 On 07-May-20 | 9.11 | Call | Bond Future | 308 | 0 | 308 | 0 | 5,000.00 |
| 24/01/2020 | R035 On 07-May-20 | 9.47 | Call | Bond Future | 976 | 1 | 976 | 1 | 0.00 |
| 24/01/2020 | R035 On 07-May-20 | 9.85 | Call | Bond Future | 2182 | 0 | 2182 | 0 | 7,500.00 |
| 24/01/2020 | R035 On 07-May-20 | 9.75 | Call | Bond Future | 1812 | 2 | 1812 | 2 | 5,000.00 |
| 24/01/2020 | R035 On 07-May-20 | 9.18 | Call | Bond Future | 402 | 0 | 402 | 0 | 3,530.00 |
| 24/01/2020 | R035 On 07-May-20 | 9.49 | Call | Bond Future | 1027 | 1 | 1027 | 1 | 0.00 |
| 24/01/2020 | R035 On 07-May-20 | 9.55 | Call | Bond Future | 1186 | 0 | 1186 | 0 | 7,500.00 |
| 24/01/2020 | R035 On 07-May-20 | 9.78 | Call | Bond Future | 1919 | 2 | 1919 | 2 | 3,530.00 |
| 24/01/2020 | R035 On 07-May-20 | 10.75 | Call | Bond Future | 6765 | 7 | 6765 | 7 | 0.00 |
| 24/01/2020 | R035 On 07-May-20 | 9.48 | Call | Bond Future | 1001 | 1 | 1001 | 1 | 0.00 |
| 24/01/2020 | R035 On 07-May-20 | 10.57 | Call | Bond Future | 5737 | 6 | 5737 | 6 | 0.00 |
| 24/01/2020 | R035 On 07-May-20 | 9.75 | Put | Bond Future | 2477 | 2 | 2477 | 2 | 0.00 |
| 24/01/2020 | R035 On 07-May-20 | 9.47 | Put | Bond Future | 3737 | 4 | 3737 | 4 | 0.00 |
| 24/01/2020 | R035 On 07-May-20 | 9.85 | Put | Bond Future | 2114 | 0 | 2114 | 0 | 0.00 |
| 24/01/2020 | R035 On 07-May-20 | 9.78 | Put | Bond Future | 2363 | 2 | 2363 | 2 | 0.00 |
| 24/01/2020 | R035 On 07-May-20 | 9.18 | Put | Bond Future | 5407 | 5 | 5407 | 5 | 0.00 |
| 24/01/2020 | R035 On 07-May-20 | 9.55 | Put | Bond Future | 3341 | 0 | 3341 | 0 | 0.00 |
| 24/01/2020 | R035 On 07-May-20 | 9.49 | Put | Bond Future | 3636 | 4 | 3636 | 4 | 0.00 |
| 24/01/2020 | R035 On 07-May-20 | 10.75 | Put | Bond Future | 469 | 0 | 469 | 0 | 5,000.00 |
| 24/01/2020 | R035 On 07-May-20 | 9.48 | Put | Bond Future | 3686 | 4 | 3686 | 4 | 0.00 |
| 24/01/2020 | R035 On 07-May-20 | 10.57 | Put | Bond Future | 636 | 1 | 636 | 1 | 3,530.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2020 | R035 On 07-May-20 | 9.11 | Put | Bond Future | 5866 | 6 | 5866 | 6 | 0.00 |
| 24/01/2020 | R035 On 06-August-20 | | | Bond Future | 9.92 | 96.0202 | 9.9198 | 96.0202 | 0.00 |
| 24/01/2020 | R035 On 06-August-20 | 9.00 | Call | Bond Future | 620 | 1 | 620 | 1 | 24,761.00 |
| 24/01/2020 | R035 On 06-August-20 | 9.92 | Call | Bond Future | 3059 | 3 | 3059 | 3 | 0.00 |
| 24/01/2020 | R035 On 06-August-20 | 9.91 | Call | Bond Future | 3021 | 3 | 3021 | 3 | 0.00 |
| 24/01/2020 | R035 On 06-August-20 | 8.75 | Call | Bond Future | 316 | 0 | 316 | 0 | 3,000.00 |
| 24/01/2020 | R035 On 06-August-20 | 9.93 | Call | Bond Future | 3096 | 3 | 3096 | 3 | 0.00 |
| 24/01/2020 | R035 On 06-August-20 | 9.91 | Put | Bond Future | 3091 | 3 | 3091 | 3 | 0.00 |
| 24/01/2020 | R035 On 06-August-20 | 9.93 | Put | Bond Future | 3023 | 3 | 3023 | 3 | 0.00 |
| 24/01/2020 | R035 On 06-August-20 | 8.75 | Put | Bond Future | 9293 | 9 | 9293 | 9 | 0.00 |
| 24/01/2020 | R035 On 06-August-20 | 9.00 | Put | Bond Future | 7576 | 8 | 7576 | 8 | 0.00 |
| 24/01/2020 | R035 On 06-August-20 | 9.92 | Put | Bond Future | 3057 | 3 | 3057 | 3 | 0.00 |
| 24/01/2020 | R035 On 05-November-20 | | | Bond Future | 10.00 | 93.2514 | 10.0044 | 93.2514 | 0.00 |
| 24/01/2020 | R035 On 05-November-20 | 10.33 | Call | Bond Future | 5070 | 5 | 5070 | 5 | 0.00 |
| 24/01/2020 | R035 On 05-November-20 | 10.32 | Call | Bond Future | 5028 | 5 | 5028 | 5 | 0.00 |
| 24/01/2020 | R035 On 05-November-20 | 10.34 | Call | Bond Future | 5112 | 5 | 5112 | 5 | 0.00 |
| 24/01/2020 | R035 On 05-November-20 | 10.32 | Put | Bond Future | 2840 | 3 | 2840 | 3 | 0.00 |
| 24/01/2020 | R035 On 05-November-20 | 10.33 | Put | Bond Future | 2814 | 3 | 2814 | 3 | 0.00 |
| 24/01/2020 | R035 On 05-November-20 | 10.34 | Put | Bond Future | 2788 | 3 | 2788 | 3 | 0.00 |
| 24/01/2020 | R186 On 06-February-20 | | | Bond Future | 8.10 | 113.6988 | 8.0973 | 113.6988 | 100,174.00 |
| 24/01/2020 | R186 On 06-February-20 | 8.55 | Call | Bond Future | 2505 | 2 | 2505 | 2 | 0.00 |
| 24/01/2020 | R186 On 06-February-20 | 8.11 | Call | Bond Future | 510 | 0 | 510 | 0 | 821.00 |
| 24/01/2020 | R186 On 06-February-20 | 8.57 | Call | Bond Future | 2612 | 2 | 2612 | 2 | 0.00 |
| 24/01/2020 | R186 On 06-February-20 | 8.50 | Call | Bond Future | 2240 | 2 | 2240 | 2 | 0.00 |
| 24/01/2020 | R186 On 06-February-20 | 9.00 | Call | Bond Future | 4905 | 5 | 4905 | 5 | 0.00 |
| 24/01/2020 | R186 On 06-February-20 | 8.56 | Call | Bond Future | 2558 | 2 | 2558 | 2 | 0.00 |
| 24/01/2020 | R186 On 06-February-20 | 8.56 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 24/01/2020 | R186 On 06-February-20 | 8.57 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 24/01/2020 | R186 On 06-February-20 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 821.00 |
| 24/01/2020 | R186 On 06-February-20 | 8.50 | Put | Bond Future | 17 | 0 | 17 | 0 | 821.00 |
| 24/01/2020 | R186 On 06-February-20 | 8.11 | Put | Bond Future | 439 | 1 | 439 | 1 | 0.00 |
| 24/01/2020 | R186 On 06-February-20 | 8.55 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 24/01/2020 | R186 On 07-May-20 | | | Bond Future | 8.14 | 115.7120 | 8.1441 | 115.7120 | 4,228.00 |
| 24/01/2020 | R186 On 07-May-20 | 8.50 | Call | Bond Future | 2554 | 2 | 2554 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2020 | R186 On 07-May-20 | 8.08 | Call | Bond Future | 1190 | 1 | 1190 | 1 | 0.00 |
| 24/01/2020 | R186 On 07-May-20 | 8.93 | Call | Bond Future | 4400 | 4 | 4400 | 4 | 0.00 |
| 24/01/2020 | R186 On 07-May-20 | 7.90 | Call | Bond Future | 780 | 1 | 780 | 1 | 0.00 |
| 24/01/2020 | R186 On 07-May-20 | 8.28 | Call | Bond Future | 1770 | 2 | 1770 | 2 | 6,000.00 |
| 24/01/2020 | R186 On 07-May-20 | 8.09 | Call | Bond Future | 1216 | 1 | 1216 | 1 | 0.00 |
| 24/01/2020 | R186 On 07-May-20 | 7.60 | Call | Bond Future | 329 | 0 | 329 | 0 | 6,000.00 |
| 24/01/2020 | R186 On 07-May-20 | 8.07 | Call | Bond Future | 1164 | 1 | 1164 | 1 | 0.00 |
| 24/01/2020 | R186 On 07-May-20 | 8.07 | Put | Bond Future | 1566 | 2 | 1566 | 2 | 0.00 |
| 24/01/2020 | R186 On 07-May-20 | 7.60 | Put | Bond Future | 3322 | 4 | 3322 | 4 | 0.00 |
| 24/01/2020 | R186 On 07-May-20 | 8.93 | Put | Bond Future | 251 | 0 | 251 | 0 | 6,000.00 |
| 24/01/2020 | R186 On 07-May-20 | 8.09 | Put | Bond Future | 1509 | 2 | 1509 | 2 | 0.00 |
| 24/01/2020 | R186 On 07-May-20 | 7.90 | Put | Bond Future | 2110 | 2 | 2110 | 2 | 2,500.00 |
| 24/01/2020 | R186 On 07-May-20 | 8.28 | Put | Bond Future | 1038 | 1 | 1038 | 1 | 0.00 |
| 24/01/2020 | R186 On 07-May-20 | 8.08 | Put | Bond Future | 1537 | 2 | 1537 | 2 | 0.00 |
| 24/01/2020 | R186 On 07-May-20 | 8.50 | Put | Bond Future | 650 | 1 | 650 | 1 | 23,230.00 |
| 24/01/2020 | R186 On 06-August-20 | | | Bond Future | 8.19 | 112.4815 | 8.1903 | 112.4815 | 0.00 |
| 24/01/2020 | R186 On 06-August-20 | 8.37 | Call | Bond Future | 2441 | 2 | 2441 | 2 | 0.00 |
| 24/01/2020 | R186 On 06-August-20 | 8.38 | Call | Bond Future | 2472 | 2 | 2472 | 2 | 0.00 |
| 24/01/2020 | R186 On 06-August-20 | 8.36 | Call | Bond Future | 2410 | 2 | 2410 | 2 | 0.00 |
| 24/01/2020 | R186 On 06-August-20 | 8.36 | Put | Bond Future | 1528 | 2 | 1528 | 2 | 0.00 |
| 24/01/2020 | R186 On 06-August-20 | 8.37 | Put | Bond Future | 1507 | 2 | 1507 | 2 | 0.00 |
| 24/01/2020 | R186 On 06-August-20 | 8.38 | Put | Bond Future | 1487 | 2 | 1487 | 2 | 0.00 |
| 24/01/2020 | R186 On 05-November-20 | | | Bond Future | 8.24 | 114.5046 | 8.2388 | 114.5046 | 0.00 |
| 24/01/2020 | R186 On 05-November-20 | 8.66 | Call | Bond Future | 3513 | 3 | 3513 | 3 | 0.00 |
| 24/01/2020 | R186 On 05-November-20 | 8.65 | Call | Bond Future | 3479 | 3 | 3479 | 3 | 0.00 |
| 24/01/2020 | R186 On 05-November-20 | 8.34 | Call | Bond Future | 2521 | 2 | 2521 | 2 | 3,500.00 |
| 24/01/2020 | R186 On 05-November-20 | 9.26 | Call | Bond Future | 5729 | 6 | 5729 | 6 | 0.00 |
| 24/01/2020 | R186 On 05-November-20 | 7.84 | Call | Bond Future | 1322 | 1 | 1322 | 1 | 3,500.00 |
| 24/01/2020 | R186 On 05-November-20 | 8.64 | Call | Bond Future | 3446 | 3 | 3446 | 3 | 0.00 |
| 24/01/2020 | R186 On 05-November-20 | 7.84 | Put | Bond Future | 3357 | 4 | 3357 | 4 | 0.00 |
| 24/01/2020 | R186 On 05-November-20 | 8.65 | Put | Bond Future | 1430 | 2 | 1430 | 2 | 0.00 |
| 24/01/2020 | R186 On 05-November-20 | 9.26 | Put | Bond Future | 727 | 1 | 727 | 1 | 3,500.00 |
| 24/01/2020 | R186 On 05-November-20 | 8.34 | Put | Bond Future | 2012 | 2 | 2012 | 2 | 0.00 |
| 24/01/2020 | R186 On 05-November-20 | 8.64 | Put | Bond Future | 1446 | 2 | 1446 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2020 | R186 On 05-November-20 | 8.66 | Put | Bond Future | 1414 | 2 | 1414 | 2 | 0.00 |
| 24/01/2020 | R197 On 06-February-20 | | | Bond Future | 301.37 | 301.4035 | 301.3717 | 301.4035 | 2,540.00 |
| 24/01/2020 | R197 On 07-May-20 | | | Bond Future | 306.78 | 306.8150 | 306.7822 | 306.8150 | 1,400.00 |
| 24/01/2020 | R197 On 06-August-20 | | | Bond Future | 304.69 | 304.7237 | 304.6905 | 304.7237 | 0.00 |
| 24/01/2020 | R197 On 05-November-20 | | | Bond Future | 310.17 | 310.2069 | 310.1733 | 310.2069 | 0.00 |
| 24/01/2020 | R202 On 06-February-20 | | | Bond Future | 225.24 | 225.2565 | 225.2366 | 225.2565 | 7,769.00 |
| 24/01/2020 | R202 On 07-May-20 | | | Bond Future | 229.28 | 229.3008 | 229.2805 | 229.3008 | 1,904.00 |
| 24/01/2020 | R202 On 06-August-20 | | | Bond Future | 229.39 | 229.4090 | 229.3882 | 229.4090 | 0.00 |
| 24/01/2020 | R202 On 05-November-20 | | | Bond Future | 233.52 | 233.5371 | 233.5164 | 233.5371 | 0.00 |
| 24/01/2020 | R208 On 06-February-20 | | | Bond Future | 6.56 | 102.5941 | 6.5648 | 102.5941 | 16,997.00 |
| 24/01/2020 | R208 On 06-February-20 | 6.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2020 | R208 On 06-February-20 | 6.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2020 | R208 On 06-February-20 | 6.13 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2020 | R208 On 06-February-20 | 6.12 | Put | Bond Future | 482 | 1 | 482 | 1 | 0.00 |
| 24/01/2020 | R208 On 06-February-20 | 6.14 | Put | Bond Future | 460 | 1 | 460 | 1 | 0.00 |
| 24/01/2020 | R208 On 06-February-20 | 6.13 | Put | Bond Future | 471 | 1 | 471 | 1 | 0.00 |
| 24/01/2020 | R208 On 07-May-20 | | | Bond Future | 6.38 | 101.0081 | 6.3847 | 101.0081 | 60.00 |
| 24/01/2020 | R208 On 07-May-20 | 4.82 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2020 | R208 On 07-May-20 | 4.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2020 | R208 On 07-May-20 | 4.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2020 | R208 On 07-May-20 | 4.81 | Put | Bond Future | 1354 | 1 | 1354 | 1 | 0.00 |
| 24/01/2020 | R208 On 07-May-20 | 4.80 | Put | Bond Future | 1363 | 1 | 1363 | 1 | 0.00 |
| 24/01/2020 | R208 On 07-May-20 | 4.82 | Put | Bond Future | 1346 | 1 | 1346 | 1 | 0.00 |
| 24/01/2020 | R208 On 06-August-20 | | | Bond Future | 6.02 | 102.8226 | 6.0222 | 102.8226 | 0.00 |
| 24/01/2020 | R208 On 06-August-20 | 5.56 | Call | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 24/01/2020 | R208 On 06-August-20 | 5.57 | Call | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 24/01/2020 | R208 On 06-August-20 | 5.55 | Call | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 24/01/2020 | R208 On 06-August-20 | 5.55 | Put | Bond Future | 306 | 0 | 306 | 0 | 0.00 |
| 24/01/2020 | R208 On 06-August-20 | 5.56 | Put | Bond Future | 300 | 0 | 300 | 0 | 0.00 |
| 24/01/2020 | R208 On 06-August-20 | 5.57 | Put | Bond Future | 294 | 0 | 294 | 0 | 0.00 |
| 24/01/2020 | R208 On 05-November-20 | | | Bond Future | 5.22 | 101.2641 | 5.2154 | 101.2641 | 0.00 |
| 24/01/2020 | R208 On 05-November-20 | 4.79 | Call | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 24/01/2020 | R208 On 05-November-20 | 4.78 | Call | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 24/01/2020 | R208 On 05-November-20 | 4.77 | Call | Bond Future | 26 | 0 | 26 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2020 | R208 On 05-November-20 | 4.78 | Put | Bond Future | 195 | 0 | 195 | 0 | 0.00 |
| 24/01/2020 | R208 On 05-November-20 | 4.77 | Put | Bond Future | 198 | 0 | 198 | 0 | 0.00 |
| 24/01/2020 | R208 On 05-November-20 | 4.79 | Put | Bond Future | 192 | 0 | 192 | 0 | 0.00 |
| 24/01/2020 | R209 On 06-February-20 | | | Bond Future | 9.80 | 73.8074 | 9.8009 | 73.8074 | 77,845.00 |
| 24/01/2020 | R209 On 06-February-20 | 9.51 | Call | Bond Future | 92 | 0 | 92 | 0 | 0.00 |
| 24/01/2020 | R209 On 06-February-20 | 9.40 | Call | Bond Future | 31 | 0 | 31 | 0 | 7,500.00 |
| 24/01/2020 | R209 On 06-February-20 | 9.52 | Call | Bond Future | 100 | 0 | 100 | 0 | 0.00 |
| 24/01/2020 | R209 On 06-February-20 | 9.50 | Call | Bond Future | 84 | 0 | 84 | 0 | 0.00 |
| 24/01/2020 | R209 On 06-February-20 | 9.50 | Put | Bond Future | 2020 | 2 | 2020 | 2 | 0.00 |
| 24/01/2020 | R209 On 06-February-20 | 9.51 | Put | Bond Future | 1962 | 2 | 1962 | 2 | 0.00 |
| 24/01/2020 | R209 On 06-February-20 | 9.40 | Put | Bond Future | 2626 | 3 | 2626 | 3 | 0.00 |
| 24/01/2020 | R209 On 06-February-20 | 9.52 | Put | Bond Future | 1905 | 2 | 1905 | 2 | 0.00 |
| 24/01/2020 | R209 On 07-May-20 | | | Bond Future | 9.87 | 71.9638 | 9.8746 | 71.9638 | 6,500.00 |
| 24/01/2020 | R209 On 07-May-20 | 9.45 | Call | Bond Future | 789 | 1 | 789 | 1 | 0.00 |
| 24/01/2020 | R209 On 07-May-20 | 9.47 | Call | Bond Future | 830 | 1 | 830 | 1 | 0.00 |
| 24/01/2020 | R209 On 07-May-20 | 9.46 | Call | Bond Future | 809 | 1 | 809 | 1 | 0.00 |
| 24/01/2020 | R209 On 07-May-20 | 9.46 | Put | Bond Future | 3460 | 3 | 3460 | 3 | 0.00 |
| 24/01/2020 | R209 On 07-May-20 | 9.47 | Put | Bond Future | 3415 | 3 | 3415 | 3 | 0.00 |
| 24/01/2020 | R209 On 07-May-20 | 9.45 | Put | Bond Future | 3506 | 3 | 3506 | 3 | 0.00 |
| 24/01/2020 | R209 On 06-August-20 | | | Bond Future | 9.95 | 73.2491 | 9.9491 | 73.2491 | 0.00 |
| 24/01/2020 | R209 On 06-August-20 | 5.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2020 | R209 On 06-August-20 | 5.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2020 | R209 On 06-August-20 | 5.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2020 | R209 On 06-August-20 | 5.56 | Put | Bond Future | 36187 | 36 | 36187 | 36 | 0.00 |
| 24/01/2020 | R209 On 06-August-20 | 5.55 | Put | Bond Future | 36295 | 36 | 36295 | 36 | 0.00 |
| 24/01/2020 | R209 On 06-August-20 | 5.57 | Put | Bond Future | 36078 | 36 | 36078 | 36 | 0.00 |
| 24/01/2020 | R209 On 05-November-20 | | | Bond Future | 10.03 | 71.4197 | 10.0253 | 71.4197 | 0.00 |
| 24/01/2020 | R209 On 05-November-20 | 10.00 | Call | Bond Future | 3205 | 3 | 3205 | 3 | 0.00 |
| 24/01/2020 | R209 On 05-November-20 | 10.02 | Call | Bond Future | 3267 | 3 | 3267 | 3 | 0.00 |
| 24/01/2020 | R209 On 05-November-20 | 10.01 | Call | Bond Future | 3236 | 3 | 3236 | 3 | 0.00 |
| 24/01/2020 | R209 On 05-November-20 | 10.01 | Put | Bond Future | 3329 | 3 | 3329 | 3 | 0.00 |
| 24/01/2020 | R209 On 05-November-20 | 10.02 | Put | Bond Future | 3300 | 3 | 3300 | 3 | 0.00 |
| 24/01/2020 | R209 On 05-November-20 | 10.00 | Put | Bond Future | 3359 | 3 | 3359 | 3 | 0.00 |
| 24/01/2020 | R210 On 06-February-20 | | | Bond Future | 187.43 | 187.5192 | 187.4349 | 187.5192 | 1,077.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2020 | R210 On 07-May-20 | | | Bond Future | 188.17 | 188.2579 | 188.1717 | 188.2579 | 864.00 |
| 24/01/2020 | R210 On 06-August-20 | | | Bond Future | 191.63 | 191.7169 | 191.6292 | 191.7169 | 0.00 |
| 24/01/2020 | R210 On 05-November-20 | | | Bond Future | 192.38 | 192.4672 | 192.3781 | 192.4672 | 0.00 |
| 24/01/2020 | R212 On 06-February-20 | | | Bond Future | 161.63 | 161.6486 | 161.6304 | 161.6486 | 7,763.00 |
| 24/01/2020 | R212 On 07-May-20 | | | Bond Future | 164.53 | 164.5509 | 164.5322 | 164.5509 | 1,526.00 |
| 24/01/2020 | R212 On 06-August-20 | | | Bond Future | 165.28 | 165.2989 | 165.2800 | 165.2989 | 0.00 |
| 24/01/2020 | R212 On 05-November-20 | | | Bond Future | 168.25 | 168.2734 | 168.2543 | 168.2734 | 0.00 |
| 24/01/2020 | R213 On 06-February-20 | | | Bond Future | 9.22 | 87.9391 | 9.2161 | 87.9391 | 20,142.00 |
| 24/01/2020 | R213 On 06-February-20 | 9.28 | Call | Bond Future | 808 | 1 | 808 | 1 | 0.00 |
| 24/01/2020 | R213 On 06-February-20 | 9.27 | Call | Bond Future | 771 | 1 | 771 | 1 | 0.00 |
| 24/01/2020 | R213 On 06-February-20 | 9.26 | Call | Bond Future | 735 | 1 | 735 | 1 | 0.00 |
| 24/01/2020 | R213 On 06-February-20 | 9.27 | Put | Bond Future | 441 | 0 | 441 | 0 | 0.00 |
| 24/01/2020 | R213 On 06-February-20 | 9.26 | Put | Bond Future | 466 | 1 | 466 | 1 | 0.00 |
| 24/01/2020 | R213 On 06-February-20 | 9.28 | Put | Bond Future | 417 | 0 | 417 | 0 | 0.00 |
| 24/01/2020 | R213 On 07-May-20 | | | Bond Future | 9.28 | 85.9458 | 9.2837 | 85.9458 | 55.00 |
| 24/01/2020 | R213 On 07-May-20 | 9.00 | Call | Bond Future | 960 | 1 | 960 | 1 | 0.00 |
| 24/01/2020 | R213 On 07-May-20 | 9.01 | Call | Bond Future | 983 | 1 | 983 | 1 | 0.00 |
| 24/01/2020 | R213 On 07-May-20 | 9.02 | Call | Bond Future | 1005 | 1 | 1005 | 1 | 0.00 |
| 24/01/2020 | R213 On 07-May-20 | 9.02 | Put | Bond Future | 2615 | 3 | 2615 | 3 | 0.00 |
| 24/01/2020 | R213 On 07-May-20 | 9.00 | Put | Bond Future | 2693 | 3 | 2693 | 3 | 0.00 |
| 24/01/2020 | R213 On 07-May-20 | 9.01 | Put | Bond Future | 2654 | 3 | 2654 | 3 | 0.00 |
| 24/01/2020 | R213 On 06-August-20 | | | Bond Future | 9.35 | 87.4826 | 9.3516 | 87.4826 | 0.00 |
| 24/01/2020 | R213 On 06-August-20 | 9.29 | Call | Bond Future | 2271 | 2 | 2271 | 2 | 0.00 |
| 24/01/2020 | R213 On 06-August-20 | 9.31 | Call | Bond Future | 2331 | 2 | 2331 | 2 | 0.00 |
| 24/01/2020 | R213 On 06-August-20 | 9.30 | Call | Bond Future | 2301 | 2 | 2301 | 2 | 0.00 |
| 24/01/2020 | R213 On 06-August-20 | 9.30 | Put | Bond Future | 2607 | 3 | 2607 | 3 | 0.00 |
| 24/01/2020 | R213 On 06-August-20 | 9.31 | Put | Bond Future | 2577 | 3 | 2577 | 3 | 0.00 |
| 24/01/2020 | R213 On 06-August-20 | 9.29 | Put | Bond Future | 2636 | 3 | 2636 | 3 | 0.00 |
| 24/01/2020 | R213 On 05-November-20 | | | Bond Future | 9.43 | 85.5093 | 9.4259 | 85.5093 | 0.00 |
| 24/01/2020 | R213 On 05-November-20 | 9.59 | Call | Bond Future | 3449 | 3 | 3449 | 3 | 0.00 |
| 24/01/2020 | R213 On 05-November-20 | 9.60 | Call | Bond Future | 3482 | 3 | 3482 | 3 | 0.00 |
| 24/01/2020 | R213 On 05-November-20 | 9.61 | Call | Bond Future | 3515 | 3 | 3515 | 3 | 0.00 |
| 24/01/2020 | R213 On 05-November-20 | 9.61 | Put | Bond Future | 2454 | 2 | 2454 | 2 | 0.00 |
| 24/01/2020 | R213 On 05-November-20 | 9.59 | Put | Bond Future | 2503 | 3 | 2503 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2020 | R213 On 05-November-20 | 9.60 | Put | Bond Future | 2478 | 3 | 2478 | 3 | 0.00 |
| 24/01/2020 | R214 On 06-February-20 | | | Bond Future | 10.01 | 72.3782 | 10.0115 | 72.3782 | 18,324.00 |
| 24/01/2020 | R214 On 06-February-20 | 9.71 | Call | Bond Future | 89 | 0 | 89 | 0 | 0.00 |
| 24/01/2020 | R214 On 06-February-20 | 9.73 | Call | Bond Future | 106 | 0 | 106 | 0 | 0.00 |
| 24/01/2020 | R214 On 06-February-20 | 10.42 | Call | Bond Future | 2657 | 3 | 2657 | 3 | 0.00 |
| 24/01/2020 | R214 On 06-February-20 | 9.52 | Call | Bond Future | 11 | 0 | 11 | 0 | 1,000.00 |
| 24/01/2020 | R214 On 06-February-20 | 9.87 | Call | Bond Future | 305 | 0 | 305 | 0 | 1,000.00 |
| 24/01/2020 | R214 On 06-February-20 | 9.72 | Call | Bond Future | 97 | 0 | 97 | 0 | 0.00 |
| 24/01/2020 | R214 On 06-February-20 | 9.72 | Put | Bond Future | 2051 | 2 | 2051 | 2 | 0.00 |
| 24/01/2020 | R214 On 06-February-20 | 9.52 | Put | Bond Future | 3355 | 3 | 3355 | 3 | 0.00 |
| 24/01/2020 | R214 On 06-February-20 | 9.73 | Put | Bond Future | 1991 | 2 | 1991 | 2 | 0.00 |
| 24/01/2020 | R214 On 06-February-20 | 9.87 | Put | Bond Future | 1242 | 1 | 1242 | 1 | 0.00 |
| 24/01/2020 | R214 On 06-February-20 | 9.71 | Put | Bond Future | 2111 | 2 | 2111 | 2 | 0.00 |
| 24/01/2020 | R214 On 06-February-20 | 10.42 | Put | Bond Future | 59 | 0 | 59 | 0 | 1,000.00 |
| 24/01/2020 | R214 On 07-May-20 | | | Bond Future | 10.08 | 70.3631 | 10.0835 | 70.3631 | 1,000.00 |
| 24/01/2020 | R214 On 07-May-20 | 9.76 | Call | Bond Future | 1060 | 1 | 1060 | 1 | 0.00 |
| 24/01/2020 | R214 On 07-May-20 | 9.77 | Call | Bond Future | 1084 | 1 | 1084 | 1 | 0.00 |
| 24/01/2020 | R214 On 07-May-20 | 9.31 | Call | Bond Future | 283 | 0 | 283 | 0 | 1,250.00 |
| 24/01/2020 | R214 On 07-May-20 | 9.91 | Call | Bond Future | 1452 | 1 | 1452 | 1 | 1,250.00 |
| 24/01/2020 | R214 On 07-May-20 | 10.66 | Call | Bond Future | 4382 | 4 | 4382 | 4 | 0.00 |
| 24/01/2020 | R214 On 07-May-20 | 9.75 | Call | Bond Future | 1037 | 1 | 1037 | 1 | 0.00 |
| 24/01/2020 | R214 On 07-May-20 | 9.91 | Put | Bond Future | 2590 | 3 | 2590 | 3 | 0.00 |
| 24/01/2020 | R214 On 07-May-20 | 9.75 | Put | Bond Future | 3251 | 3 | 3251 | 3 | 0.00 |
| 24/01/2020 | R214 On 07-May-20 | 10.66 | Put | Bond Future | 802 | 1 | 802 | 1 | 1,250.00 |
| 24/01/2020 | R214 On 07-May-20 | 9.31 | Put | Bond Future | 5594 | 6 | 5594 | 6 | 0.00 |
| 24/01/2020 | R214 On 07-May-20 | 9.76 | Put | Bond Future | 3207 | 3 | 3207 | 3 | 0.00 |
| 24/01/2020 | R214 On 07-May-20 | 9.77 | Put | Bond Future | 3163 | 3 | 3163 | 3 | 0.00 |
| 24/01/2020 | R214 On 06-August-20 | | | Bond Future | 10.16 | 71.6197 | 10.1559 | 71.6197 | 0.00 |
| 24/01/2020 | R214 On 06-August-20 | 9.97 | Call | Bond Future | 2265 | 2 | 2265 | 2 | 0.00 |
| 24/01/2020 | R214 On 06-August-20 | 9.98 | Call | Bond Future | 2294 | 2 | 2294 | 2 | 0.00 |
| 24/01/2020 | R214 On 06-August-20 | 9.99 | Call | Bond Future | 2324 | 2 | 2324 | 2 | 0.00 |
| 24/01/2020 | R214 On 06-August-20 | 9.99 | Put | Bond Future | 3399 | 3 | 3399 | 3 | 0.00 |
| 24/01/2020 | R214 On 06-August-20 | 9.97 | Put | Bond Future | 3471 | 3 | 3471 | 3 | 0.00 |
| 24/01/2020 | R214 On 06-August-20 | 9.98 | Put | Bond Future | 3435 | 3 | 3435 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2020 | R214 On 05-November-20 | | | Bond Future | 10.23 | 69.6156 | 10.2326 | 69.6156 | 0.00 |
| 24/01/2020 | R214 On 05-November-20 | 10.25 | Call | Bond Future | 3557 | 4 | 3557 | 4 | 0.00 |
| 24/01/2020 | R214 On 05-November-20 | 10.26 | Call | Bond Future | 3590 | 4 | 3590 | 4 | 0.00 |
| 24/01/2020 | R214 On 05-November-20 | 10.24 | Call | Bond Future | 3524 | 4 | 3524 | 4 | 0.00 |
| 24/01/2020 | R214 On 05-November-20 | 10.24 | Put | Bond Future | 3478 | 3 | 3478 | 3 | 0.00 |
| 24/01/2020 | R214 On 05-November-20 | 10.25 | Put | Bond Future | 3447 | 3 | 3447 | 3 | 0.00 |
| 24/01/2020 | R214 On 05-November-20 | 10.26 | Put | Bond Future | 3417 | 3 | 3417 | 3 | 0.00 |
| 24/01/2020 | R248 On 06-February-20 | | | Bond Future | 10.16 | 91.1186 | 10.1572 | 91.1186 | 95,180.00 |
| 24/01/2020 | R248 On 06-February-20 | 9.72 | Call | Bond Future | 26 | 0 | 26 | 0 | 0.00 |
| 24/01/2020 | R248 On 06-February-20 | 9.70 | Call | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 24/01/2020 | R248 On 06-February-20 | 9.71 | Call | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 24/01/2020 | R248 On 06-February-20 | 9.70 | Put | Bond Future | 3907 | 4 | 3907 | 4 | 0.00 |
| 24/01/2020 | R248 On 06-February-20 | 9.72 | Put | Bond Future | 3737 | 4 | 3737 | 4 | 0.00 |
| 24/01/2020 | R248 On 06-February-20 | 9.71 | Put | Bond Future | 3822 | 4 | 3822 | 4 | 0.00 |
| 24/01/2020 | R248 On 07-May-20 | | | Bond Future | 10.23 | 88.2941 | 10.2332 | 88.2941 | 1,800.00 |
| 24/01/2020 | R248 On 07-May-20 | 10.70 | Call | Bond Future | 4723 | 5 | 4723 | 5 | 0.00 |
| 24/01/2020 | R248 On 07-May-20 | 9.77 | Call | Bond Future | 824 | 1 | 824 | 1 | 0.00 |
| 24/01/2020 | R248 On 07-May-20 | 10.20 | Call | Bond Future | 2243 | 2 | 2243 | 2 | 0.00 |
| 24/01/2020 | R248 On 07-May-20 | 9.79 | Call | Bond Future | 874 | 1 | 874 | 1 | 0.00 |
| 24/01/2020 | R248 On 07-May-20 | 9.78 | Call | Bond Future | 849 | 1 | 849 | 1 | 0.00 |
| 24/01/2020 | R248 On 07-May-20 | 9.69 | Call | Bond Future | 641 | 1 | 641 | 1 | 300.00 |
| 24/01/2020 | R248 On 07-May-20 | 9.78 | Put | Bond Future | 4649 | 5 | 4649 | 5 | 0.00 |
| 24/01/2020 | R248 On 07-May-20 | 10.20 | Put | Bond Future | 2512 | 2 | 2512 | 2 | 300.00 |
| 24/01/2020 | R248 On 07-May-20 | 9.77 | Put | Bond Future | 4711 | 5 | 4711 | 5 | 0.00 |
| 24/01/2020 | R248 On 07-May-20 | 9.69 | Put | Bond Future | 5231 | 5 | 5231 | 5 | 0.00 |
| 24/01/2020 | R248 On 07-May-20 | 10.70 | Put | Bond Future | 1093 | 1 | 1093 | 1 | 300.00 |
| 24/01/2020 | R248 On 07-May-20 | 9.79 | Put | Bond Future | 4587 | 4 | 4587 | 4 | 0.00 |
| 24/01/2020 | R248 On 06-August-20 | | | Bond Future | 10.31 | 89.8706 | 10.3101 | 89.8706 | 0.00 |
| 24/01/2020 | R248 On 06-August-20 | 9.25 | Call | Bond Future | 457 | 0 | 457 | 0 | 20,640.00 |
| 24/01/2020 | R248 On 06-August-20 | 10.18 | Call | Bond Future | 2893 | 3 | 2893 | 3 | 0.00 |
| 24/01/2020 | R248 On 06-August-20 | 10.20 | Call | Bond Future | 2970 | 3 | 2970 | 3 | 0.00 |
| 24/01/2020 | R248 On 06-August-20 | 9.00 | Call | Bond Future | 247 | 0 | 247 | 0 | 3,000.00 |
| 24/01/2020 | R248 On 06-August-20 | 10.19 | Call | Bond Future | 2932 | 3 | 2932 | 3 | 0.00 |
| 24/01/2020 | R248 On 06-August-20 | 10.19 | Put | Bond Future | 3898 | 4 | 3898 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2020 | R248 On 06-August-20 | 10.20 | Put | Bond Future | 3855 | 4 | 3855 | 4 | 0.00 |
| 24/01/2020 | R248 On 06-August-20 | 9.00 | Put | Bond Future | 11900 | 12 | 11900 | 12 | 0.00 |
| 24/01/2020 | R248 On 06-August-20 | 10.18 | Put | Bond Future | 3940 | 4 | 3940 | 4 | 0.00 |
| 24/01/2020 | R248 On 06-August-20 | 9.25 | Put | Bond Future | 9683 | 10 | 9683 | 10 | 0.00 |
| 24/01/2020 | R248 On 05-November-20 | | | Bond Future | 10.39 | 87.0551 | 10.3912 | 87.0551 | 0.00 |
| 24/01/2020 | R248 On 05-November-20 | 10.04 | Call | Bond Future | 3043 | 3 | 3043 | 3 | 0.00 |
| 24/01/2020 | R248 On 05-November-20 | 10.03 | Call | Bond Future | 3010 | 3 | 3010 | 3 | 0.00 |
| 24/01/2020 | R248 On 05-November-20 | 10.02 | Call | Bond Future | 2976 | 3 | 2976 | 3 | 0.00 |
| 24/01/2020 | R248 On 05-November-20 | 10.03 | Put | Bond Future | 5931 | 6 | 5931 | 6 | 0.00 |
| 24/01/2020 | R248 On 05-November-20 | 10.02 | Put | Bond Future | 5981 | 6 | 5981 | 6 | 0.00 |
| 24/01/2020 | R248 On 05-November-20 | 10.04 | Put | Bond Future | 5881 | 6 | 5881 | 6 | 0.00 |