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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2020

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2020 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | 2025 On 06-August-20 | | | Bond Future | 138.18 | 138.0444 | 138.1803 | 138.0444 | 4,976.00 |
| 01/06/2020 | 2025 On 05-November-20 | | | Bond Future | 139.79 | 139.6518 | 139.7882 | 139.6518 | 0.00 |
| 01/06/2020 | 2025 On 04-February-21 | | | Bond Future | 139.97 | 139.8366 | 139.9743 | 139.8366 | 0.00 |
| 01/06/2020 | 2025 On 06-May-21 | | | Bond Future | 141.69 | 141.5556 | 141.6948 | 141.5556 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2020 | 2029 On 06-August-20 | | | Bond Future | 100.04 | 100.5058 | 100.0418 | 100.5058 | 4,982.00 |
| 01/06/2020 | 2029 On 05-November-20 | | | Bond Future | 100.07 | 100.5394 | 100.0693 | 100.5394 | 0.00 |
| 01/06/2020 | 2029 On 04-February-21 | | | Bond Future | 101.29 | 101.7693 | 101.2931 | 101.7693 | 0.00 |
| 01/06/2020 | 2029 On 06-May-21 | | | Bond Future | 101.39 | 101.8693 | 101.3871 | 101.8693 | 0.00 |
| 01/06/2020 | 2030 On 06-August-20 | | | Bond Future | 8.90 | 93.8031 | 8.9023 | 93.8031 | 108,319.00 |
| 01/06/2020 | 2030 On 06-August-20 | 9.09 | Call | Bond Future | 2929 | 3 | 2929 | 3 | 0.00 |
| 01/06/2020 | 2030 On 06-August-20 | 10.40 | Call | Bond Future | 8773 | 8 | 8773 | 8 | 0.00 |
| 01/06/2020 | 2030 On 06-August-20 | 9.05 | Call | Bond Future | 2788 | 2 | 2788 | 2 | 450.00 |
| 01/06/2020 | 2030 On 06-August-20 | 8.86 | Call | Bond Future | 2176 | 2 | 2176 | 2 | 800.00 |
| 01/06/2020 | 2030 On 06-August-20 | 8.36 | Call | Bond Future | 967 | 1 | 967 | 1 | 800.00 |
| 01/06/2020 | 2030 On 06-August-20 | 9.11 | Call | Bond Future | 3000 | 3 | 3000 | 3 | 0.00 |
| 01/06/2020 | 2030 On 06-August-20 | 11.25 | Call | Bond Future | 12980 | 12 | 12980 | 12 | 0.00 |
| 01/06/2020 | 2030 On 06-August-20 | 10.00 | Call | Bond Future | 6855 | 6 | 6855 | 6 | 470.00 |
| 01/06/2020 | 2030 On 06-August-20 | 10.70 | Call | Bond Future | 10255 | 10 | 10255 | 10 | 470.00 |
| 01/06/2020 | 2030 On 06-August-20 | 9.42 | Call | Bond Future | 4213 | 4 | 4213 | 4 | 0.00 |
| 01/06/2020 | 2030 On 06-August-20 | 9.95 | Call | Bond Future | 6616 | 6 | 6616 | 6 | 0.00 |
| 01/06/2020 | 2030 On 06-August-20 | 10.75 | Call | Bond Future | 10503 | 10 | 10503 | 10 | 0.00 |
| 01/06/2020 | 2030 On 06-August-20 | 10.05 | Call | Bond Future | 7089 | 6 | 7089 | 6 | 0.00 |
| 01/06/2020 | 2030 On 06-August-20 | 9.75 | Call | Bond Future | 5677 | 5 | 5677 | 5 | 450.00 |
| 01/06/2020 | 2030 On 06-August-20 | 9.10 | Call | Bond Future | 2964 | 3 | 2964 | 3 | 0.00 |
| 01/06/2020 | 2030 On 06-August-20 | 10.21 | Call | Bond Future | 7850 | 7 | 7850 | 7 | 650.00 |
| 01/06/2020 | 2030 On 06-August-20 | 10.87 | Call | Bond Future | 11099 | 10 | 11099 | 10 | 0.00 |
| 01/06/2020 | 2030 On 06-August-20 | 11.47 | Call | Bond Future | 14056 | 13 | 14056 | 13 | 0.00 |
| 01/06/2020 | 2030 On 06-August-20 | 9.20 | Call | Bond Future | 3331 | 3 | 3331 | 3 | 323.00 |
| 01/06/2020 | 2030 On 06-August-20 | 8.50 | Call | Bond Future | 1241 | 1 | 1241 | 1 | 323.00 |
| 01/06/2020 | 2030 On 06-August-20 | 8.50 | Put | Bond Future | 3725 | 4 | 3725 | 4 | 0.00 |
| 01/06/2020 | 2030 On 06-August-20 | 11.47 | Put | Bond Future | 17 | 0 | 17 | 0 | 650.00 |
| 01/06/2020 | 2030 On 06-August-20 | 10.87 | Put | Bond Future | 80 | 0 | 80 | 0 | 650.00 |
| 01/06/2020 | 2030 On 06-August-20 | 10.75 | Put | Bond Future | 105 | 0 | 105 | 0 | 0.00 |
| 01/06/2020 | 2030 On 06-August-20 | 9.20 | Put | Bond Future | 1545 | 2 | 1545 | 2 | 0.00 |
| 01/06/2020 | 2030 On 06-August-20 | 9.10 | Put | Bond Future | 1773 | 2 | 1773 | 2 | 0.00 |
| 01/06/2020 | 2030 On 06-August-20 | 9.42 | Put | Bond Future | 1137 | 1 | 1137 | 1 | 800.00 |
| 01/06/2020 | 2030 On 06-August-20 | 11.25 | Put | Bond Future | 31 | 0 | 31 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2020 | 2030 On 06-August-20 | 10.21 | Put | Bond Future | 328 | 0 | 328 | 0 | 0.00 |
| 01/06/2020 | 2030 On 06-August-20 | 10.00 | Put | Bond Future | 486 | 1 | 486 | 1 | 0.00 |
| 01/06/2020 | 2030 On 06-August-20 | 9.11 | Put | Bond Future | 1749 | 2 | 1749 | 2 | 0.00 |
| 01/06/2020 | 2030 On 06-August-20 | 9.75 | Put | Bond Future | 707 | 1 | 707 | 1 | 0.00 |
| 01/06/2020 | 2030 On 06-August-20 | 10.05 | Put | Bond Future | 444 | 1 | 444 | 1 | 0.00 |
| 01/06/2020 | 2030 On 06-August-20 | 9.95 | Put | Bond Future | 524 | 1 | 524 | 1 | 5,850.00 |
| 01/06/2020 | 2030 On 06-August-20 | 10.40 | Put | Bond Future | 224 | 0 | 224 | 0 | 0.00 |
| 01/06/2020 | 2030 On 06-August-20 | 8.86 | Put | Bond Future | 2433 | 3 | 2433 | 3 | 0.00 |
| 01/06/2020 | 2030 On 06-August-20 | 8.36 | Put | Bond Future | 4336 | 5 | 4336 | 5 | 0.00 |
| 01/06/2020 | 2030 On 06-August-20 | 10.70 | Put | Bond Future | 118 | 0 | 118 | 0 | 0.00 |
| 01/06/2020 | 2030 On 06-August-20 | 9.05 | Put | Bond Future | 1897 | 2 | 1897 | 2 | 0.00 |
| 01/06/2020 | 2030 On 06-August-20 | 9.09 | Put | Bond Future | 1797 | 2 | 1797 | 2 | 0.00 |
| 01/06/2020 | 2030 On 05-November-20 | | | Bond Future | 9.06 | 94.8739 | 9.0635 | 94.8739 | 0.00 |
| 01/06/2020 | 2030 On 05-November-20 | 8.85 | Call | Bond Future | 2853 | 3 | 2853 | 3 | 3,000.00 |
| 01/06/2020 | 2030 On 05-November-20 | 9.61 | Call | Bond Future | 5321 | 5 | 5321 | 5 | 0.00 |
| 01/06/2020 | 2030 On 05-November-20 | 8.34 | Call | Bond Future | 1658 | 1 | 1658 | 1 | 1,000.00 |
| 01/06/2020 | 2030 On 05-November-20 | 9.04 | Call | Bond Future | 3398 | 3 | 3398 | 3 | 1,000.00 |
| 01/06/2020 | 2030 On 05-November-20 | 8.73 | Call | Bond Future | 2536 | 2 | 2536 | 2 | 3,000.00 |
| 01/06/2020 | 2030 On 05-November-20 | 9.38 | Call | Bond Future | 4490 | 4 | 4490 | 4 | 0.00 |
| 01/06/2020 | 2030 On 05-November-20 | 9.39 | Call | Bond Future | 4525 | 4 | 4525 | 4 | 0.00 |
| 01/06/2020 | 2030 On 05-November-20 | 8.10 | Call | Bond Future | 1253 | 1 | 1253 | 1 | 3,000.00 |
| 01/06/2020 | 2030 On 05-November-20 | 10.06 | Call | Bond Future | 7121 | 7 | 7121 | 7 | 0.00 |
| 01/06/2020 | 2030 On 05-November-20 | 8.86 | Call | Bond Future | 2881 | 3 | 2881 | 3 | 14,160.00 |
| 01/06/2020 | 2030 On 05-November-20 | 9.86 | Call | Bond Future | 6298 | 6 | 6298 | 6 | 0.00 |
| 01/06/2020 | 2030 On 05-November-20 | 9.23 | Call | Bond Future | 3988 | 4 | 3988 | 4 | 3,000.00 |
| 01/06/2020 | 2030 On 05-November-20 | 10.47 | Call | Bond Future | 8826 | 8 | 8826 | 8 | 0.00 |
| 01/06/2020 | 2030 On 05-November-20 | 8.36 | Call | Bond Future | 1697 | 1 | 1697 | 1 | 14,160.00 |
| 01/06/2020 | 2030 On 05-November-20 | 8.53 | Call | Bond Future | 2054 | 2 | 2054 | 2 | 15,758.00 |
| 01/06/2020 | 2030 On 05-November-20 | 9.03 | Call | Bond Future | 3368 | 3 | 3368 | 3 | 15,758.00 |
| 01/06/2020 | 2030 On 05-November-20 | 10.37 | Call | Bond Future | 8413 | 8 | 8413 | 8 | 0.00 |
| 01/06/2020 | 2030 On 05-November-20 | 9.40 | Call | Bond Future | 4559 | 4 | 4559 | 4 | 0.00 |
| 01/06/2020 | 2030 On 05-November-20 | 9.40 | Put | Bond Future | 2601 | 3 | 2601 | 3 | 0.00 |
| 01/06/2020 | 2030 On 05-November-20 | 9.03 | Put | Bond Future | 3565 | 4 | 3565 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2020 | 2030 On 05-November-20 | 8.86 | Put | Bond Future | 4091 | 5 | 4091 | 5 | 0.00 |
| 01/06/2020 | 2030 On 05-November-20 | 10.47 | Put | Bond Future | 989 | 1 | 989 | 1 | 3,000.00 |
| 01/06/2020 | 2030 On 05-November-20 | 8.53 | Put | Bond Future | 5270 | 6 | 5270 | 6 | 0.00 |
| 01/06/2020 | 2030 On 05-November-20 | 10.37 | Put | Bond Future | 1104 | 1 | 1104 | 1 | 15,758.00 |
| 01/06/2020 | 2030 On 05-November-20 | 8.73 | Put | Bond Future | 4530 | 5 | 4530 | 5 | 0.00 |
| 01/06/2020 | 2030 On 05-November-20 | 9.23 | Put | Bond Future | 3012 | 3 | 3012 | 3 | 0.00 |
| 01/06/2020 | 2030 On 05-November-20 | 8.36 | Put | Bond Future | 5969 | 7 | 5969 | 7 | 0.00 |
| 01/06/2020 | 2030 On 05-November-20 | 9.86 | Put | Bond Future | 1750 | 2 | 1750 | 2 | 14,160.00 |
| 01/06/2020 | 2030 On 05-November-20 | 9.38 | Put | Bond Future | 2647 | 3 | 2647 | 3 | 0.00 |
| 01/06/2020 | 2030 On 05-November-20 | 10.06 | Put | Bond Future | 1476 | 2 | 1476 | 2 | 1,000.00 |
| 01/06/2020 | 2030 On 05-November-20 | 9.39 | Put | Bond Future | 2624 | 3 | 2624 | 3 | 0.00 |
| 01/06/2020 | 2030 On 05-November-20 | 8.10 | Put | Bond Future | 7167 | 8 | 7167 | 8 | 0.00 |
| 01/06/2020 | 2030 On 05-November-20 | 9.04 | Put | Bond Future | 3536 | 4 | 3536 | 4 | 0.00 |
| 01/06/2020 | 2030 On 05-November-20 | 9.61 | Put | Bond Future | 2168 | 2 | 2168 | 2 | 3,000.00 |
| 01/06/2020 | 2030 On 05-November-20 | 8.34 | Put | Bond Future | 6055 | 7 | 6055 | 7 | 0.00 |
| 01/06/2020 | 2030 On 05-November-20 | 8.85 | Put | Bond Future | 4124 | 5 | 4124 | 5 | 0.00 |
| 01/06/2020 | 2030 On 04-February-21 | | | Bond Future | 9.23 | 92.0076 | 9.2322 | 92.0076 | 0.00 |
| 01/06/2020 | 2030 On 04-February-21 | 8.37 | Call | Bond Future | 1950 | 2 | 1950 | 2 | 1,000.00 |
| 01/06/2020 | 2030 On 04-February-21 | 9.17 | Call | Bond Future | 3853 | 3 | 3853 | 3 | 0.00 |
| 01/06/2020 | 2030 On 04-February-21 | 9.12 | Call | Bond Future | 3710 | 3 | 3710 | 3 | 1,000.00 |
| 01/06/2020 | 2030 On 04-February-21 | 8.36 | Call | Bond Future | 1932 | 2 | 1932 | 2 | 800.00 |
| 01/06/2020 | 2030 On 04-February-21 | 9.16 | Call | Bond Future | 3825 | 3 | 3825 | 3 | 0.00 |
| 01/06/2020 | 2030 On 04-February-21 | 9.15 | Call | Bond Future | 3796 | 3 | 3796 | 3 | 0.00 |
| 01/06/2020 | 2030 On 04-February-21 | 8.86 | Call | Bond Future | 3013 | 3 | 3013 | 3 | 800.00 |
| 01/06/2020 | 2030 On 04-February-21 | 10.20 | Call | Bond Future | 7370 | 7 | 7370 | 7 | 0.00 |
| 01/06/2020 | 2030 On 04-February-21 | 10.20 | Put | Bond Future | 2043 | 2 | 2043 | 2 | 1,800.00 |
| 01/06/2020 | 2030 On 04-February-21 | 8.86 | Put | Bond Future | 5174 | 6 | 5174 | 6 | 0.00 |
| 01/06/2020 | 2030 On 04-February-21 | 9.12 | Put | Bond Future | 4355 | 5 | 4355 | 5 | 0.00 |
| 01/06/2020 | 2030 On 04-February-21 | 8.36 | Put | Bond Future | 7100 | 8 | 7100 | 8 | 0.00 |
| 01/06/2020 | 2030 On 04-February-21 | 9.16 | Put | Bond Future | 4239 | 5 | 4239 | 5 | 0.00 |
| 01/06/2020 | 2030 On 04-February-21 | 9.15 | Put | Bond Future | 4267 | 5 | 4267 | 5 | 0.00 |
| 01/06/2020 | 2030 On 04-February-21 | 9.17 | Put | Bond Future | 4210 | 5 | 4210 | 5 | 0.00 |
| 01/06/2020 | 2030 On 04-February-21 | 8.37 | Put | Bond Future | 7057 | 8 | 7057 | 8 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2020 | 2030 On 06-May-21 | | | Bond Future | 9.41 | 93.1184 | 9.4129 | 93.1184 | 0.00 |
| 01/06/2020 | 2030 On 06-May-21 | 10.74 | Call | Bond Future | 9253 | 9 | 9253 | 9 | 0.00 |
| 01/06/2020 | 2030 On 06-May-21 | 9.15 | Call | Bond Future | 4098 | 4 | 4098 | 4 | 700.00 |
| 01/06/2020 | 2030 On 06-May-21 | 11.69 | Call | Bond Future | 12693 | 12 | 12693 | 12 | 0.00 |
| 01/06/2020 | 2030 On 06-May-21 | 10.04 | Call | Bond Future | 6793 | 6 | 6793 | 6 | 0.00 |
| 01/06/2020 | 2030 On 06-May-21 | 11.70 | Call | Bond Future | 12731 | 12 | 12731 | 12 | 0.00 |
| 01/06/2020 | 2030 On 06-May-21 | 11.71 | Call | Bond Future | 12769 | 12 | 12769 | 12 | 0.00 |
| 01/06/2020 | 2030 On 06-May-21 | 11.71 | Put | Bond Future | 1103 | 1 | 1103 | 1 | 0.00 |
| 01/06/2020 | 2030 On 06-May-21 | 9.15 | Put | Bond Future | 5571 | 6 | 5571 | 6 | 0.00 |
| 01/06/2020 | 2030 On 06-May-21 | 11.69 | Put | Bond Future | 1120 | 1 | 1120 | 1 | 0.00 |
| 01/06/2020 | 2030 On 06-May-21 | 11.70 | Put | Bond Future | 1111 | 1 | 1111 | 1 | 0.00 |
| 01/06/2020 | 2030 On 06-May-21 | 10.04 | Put | Bond Future | 3400 | 4 | 3400 | 4 | 700.00 |
| 01/06/2020 | 2030 On 06-May-21 | 10.74 | Put | Bond Future | 2262 | 2 | 2262 | 2 | 700.00 |
| 01/06/2020 | 2032 On 06-August-20 | | | Bond Future | 9.73 | 92.0331 | 9.7292 | 92.0331 | 94,664.00 |
| 01/06/2020 | 2032 On 06-August-20 | 9.91 | Call | Bond Future | 3207 | 3 | 3207 | 3 | 0.00 |
| 01/06/2020 | 2032 On 06-August-20 | 9.45 | Call | Bond Future | 1745 | 1 | 1745 | 1 | 0.00 |
| 01/06/2020 | 2032 On 06-August-20 | 8.79 | Call | Bond Future | 531 | 0 | 531 | 0 | 800.00 |
| 01/06/2020 | 2032 On 06-August-20 | 9.29 | Call | Bond Future | 1347 | 1 | 1347 | 1 | 800.00 |
| 01/06/2020 | 2032 On 06-August-20 | 9.46 | Call | Bond Future | 1772 | 2 | 1772 | 2 | 0.00 |
| 01/06/2020 | 2032 On 06-August-20 | 9.47 | Call | Bond Future | 1799 | 2 | 1799 | 2 | 0.00 |
| 01/06/2020 | 2032 On 06-August-20 | 9.47 | Put | Bond Future | 3477 | 4 | 3477 | 4 | 0.00 |
| 01/06/2020 | 2032 On 06-August-20 | 9.45 | Put | Bond Future | 3554 | 4 | 3554 | 4 | 0.00 |
| 01/06/2020 | 2032 On 06-August-20 | 8.79 | Put | Bond Future | 6817 | 8 | 6817 | 8 | 0.00 |
| 01/06/2020 | 2032 On 06-August-20 | 9.29 | Put | Bond Future | 4214 | 5 | 4214 | 5 | 0.00 |
| 01/06/2020 | 2032 On 06-August-20 | 9.46 | Put | Bond Future | 3515 | 4 | 3515 | 4 | 0.00 |
| 01/06/2020 | 2032 On 06-August-20 | 9.91 | Put | Bond Future | 2062 | 2 | 2062 | 2 | 800.00 |
| 01/06/2020 | 2032 On 05-November-20 | | | Bond Future | 9.91 | 88.9366 | 9.9076 | 88.9366 | 0.00 |
| 01/06/2020 | 2032 On 05-November-20 | 9.76 | Call | Bond Future | 3433 | 3 | 3433 | 3 | 0.00 |
| 01/06/2020 | 2032 On 05-November-20 | 10.99 | Call | Bond Future | 8057 | 7 | 8057 | 7 | 0.00 |
| 01/06/2020 | 2032 On 05-November-20 | 11.08 | Call | Bond Future | 8423 | 8 | 8423 | 8 | 0.00 |
| 01/06/2020 | 2032 On 05-November-20 | 9.11 | Call | Bond Future | 1776 | 2 | 1776 | 2 | 3,000.00 |
| 01/06/2020 | 2032 On 05-November-20 | 9.61 | Call | Bond Future | 2996 | 3 | 2996 | 3 | 3,000.00 |
| 01/06/2020 | 2032 On 05-November-20 | 9.44 | Call | Bond Future | 2538 | 2 | 2538 | 2 | 1,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2020 | 2032 On 05-November-20 | 9.77 | Call | Bond Future | 3463 | 3 | 3463 | 3 | 0.00 |
| 01/06/2020 | 2032 On 05-November-20 | 8.94 | Call | Bond Future | 1460 | 1 | 1460 | 1 | 1,000.00 |
| 01/06/2020 | 2032 On 05-November-20 | 9.75 | Call | Bond Future | 3404 | 3 | 3404 | 3 | 0.00 |
| 01/06/2020 | 2032 On 05-November-20 | 9.75 | Put | Bond Future | 4391 | 5 | 4391 | 5 | 0.00 |
| 01/06/2020 | 2032 On 05-November-20 | 9.11 | Put | Bond Future | 6928 | 8 | 6928 | 8 | 0.00 |
| 01/06/2020 | 2032 On 05-November-20 | 8.94 | Put | Bond Future | 7762 | 8 | 7762 | 8 | 0.00 |
| 01/06/2020 | 2032 On 05-November-20 | 11.08 | Put | Bond Future | 1528 | 2 | 1528 | 2 | 1,000.00 |
| 01/06/2020 | 2032 On 05-November-20 | 9.77 | Put | Bond Future | 4324 | 5 | 4324 | 5 | 0.00 |
| 01/06/2020 | 2032 On 05-November-20 | 9.44 | Put | Bond Future | 5511 | 6 | 5511 | 6 | 0.00 |
| 01/06/2020 | 2032 On 05-November-20 | 9.61 | Put | Bond Future | 4872 | 5 | 4872 | 5 | 0.00 |
| 01/06/2020 | 2032 On 05-November-20 | 9.76 | Put | Bond Future | 4357 | 5 | 4357 | 5 | 0.00 |
| 01/06/2020 | 2032 On 05-November-20 | 10.99 | Put | Bond Future | 1664 | 2 | 1664 | 2 | 3,000.00 |
| 01/06/2020 | 2032 On 04-February-21 | | | Bond Future | 10.09 | 90.0045 | 10.0911 | 90.0045 | 0.00 |
| 01/06/2020 | 2032 On 04-February-21 | 8.79 | Call | Bond Future | 1508 | 1 | 1508 | 1 | 800.00 |
| 01/06/2020 | 2032 On 04-February-21 | 9.61 | Call | Bond Future | 3143 | 3 | 3143 | 3 | 0.00 |
| 01/06/2020 | 2032 On 04-February-21 | 9.29 | Call | Bond Future | 2372 | 2 | 2372 | 2 | 800.00 |
| 01/06/2020 | 2032 On 04-February-21 | 9.63 | Call | Bond Future | 3195 | 3 | 3195 | 3 | 0.00 |
| 01/06/2020 | 2032 On 04-February-21 | 10.82 | Call | Bond Future | 7067 | 7 | 7067 | 7 | 0.00 |
| 01/06/2020 | 2032 On 04-February-21 | 9.62 | Call | Bond Future | 3169 | 3 | 3169 | 3 | 0.00 |
| 01/06/2020 | 2032 On 04-February-21 | 9.62 | Put | Bond Future | 6080 | 7 | 6080 | 7 | 0.00 |
| 01/06/2020 | 2032 On 04-February-21 | 9.63 | Put | Bond Future | 6043 | 7 | 6043 | 7 | 0.00 |
| 01/06/2020 | 2032 On 04-February-21 | 9.29 | Put | Bond Future | 7401 | 8 | 7401 | 8 | 0.00 |
| 01/06/2020 | 2032 On 04-February-21 | 10.82 | Put | Bond Future | 2809 | 3 | 2809 | 3 | 800.00 |
| 01/06/2020 | 2032 On 04-February-21 | 9.61 | Put | Bond Future | 6117 | 7 | 6117 | 7 | 0.00 |
| 01/06/2020 | 2032 On 04-February-21 | 8.79 | Put | Bond Future | 9874 | 11 | 9874 | 11 | 0.00 |
| 01/06/2020 | 2032 On 06-May-21 | | | Bond Future | 10.28 | 86.9434 | 10.2832 | 86.9434 | 0.00 |
| 01/06/2020 | 2032 On 06-May-21 | 12.11 | Call | Bond Future | 11763 | 11 | 11763 | 11 | 0.00 |
| 01/06/2020 | 2032 On 06-May-21 | 12.12 | Call | Bond Future | 11800 | 11 | 11800 | 11 | 0.00 |
| 01/06/2020 | 2032 On 06-May-21 | 12.10 | Call | Bond Future | 11726 | 11 | 11726 | 11 | 0.00 |
| 01/06/2020 | 2032 On 06-May-21 | 12.10 | Put | Bond Future | 1896 | 2 | 1896 | 2 | 0.00 |
| 01/06/2020 | 2032 On 06-May-21 | 12.11 | Put | Bond Future | 1883 | 2 | 1883 | 2 | 0.00 |
| 01/06/2020 | 2032 On 06-May-21 | 12.12 | Put | Bond Future | 1870 | 2 | 1870 | 2 | 0.00 |
| 01/06/2020 | 2033 On 06-August-20 | | | Bond Future | 96.71 | 96.7022 | 96.7138 | 96.7022 | 12,178.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2020 | 2033 On 05-November-20 | | | Bond Future | 96.63 | 96.6166 | 96.6276 | 96.6166 | 0.00 |
| 01/06/2020 | 2033 On 04-February-21 | | | Bond Future | 97.81 | 97.7983 | 97.8092 | 97.7983 | 0.00 |
| 01/06/2020 | 2033 On 06-May-21 | | | Bond Future | 97.78 | 97.7718 | 97.7827 | 97.7718 | 0.00 |
| 01/06/2020 | 2037 On 06-August-20 | | | Bond Future | 10.72 | 82.7908 | 10.7181 | 82.7908 | 87,777.00 |
| 01/06/2020 | 2037 On 06-August-20 | 9.87 | Call | Bond Future | 737 | 1 | 737 | 1 | 0.00 |
| 01/06/2020 | 2037 On 06-August-20 | 9.86 | Call | Bond Future | 724 | 1 | 724 | 1 | 0.00 |
| 01/06/2020 | 2037 On 06-August-20 | 9.88 | Call | Bond Future | 751 | 1 | 751 | 1 | 0.00 |
| 01/06/2020 | 2037 On 06-August-20 | 9.86 | Put | Bond Future | 6745 | 7 | 6745 | 7 | 0.00 |
| 01/06/2020 | 2037 On 06-August-20 | 9.87 | Put | Bond Future | 6685 | 7 | 6685 | 7 | 0.00 |
| 01/06/2020 | 2037 On 06-August-20 | 9.88 | Put | Bond Future | 6624 | 7 | 6624 | 7 | 0.00 |
| 01/06/2020 | 2037 On 05-November-20 | | | Bond Future | 10.90 | 83.7362 | 10.9017 | 83.7362 | 0.00 |
| 01/06/2020 | 2037 On 05-November-20 | 10.19 | Call | Bond Future | 2218 | 2 | 2218 | 2 | 0.00 |
| 01/06/2020 | 2037 On 05-November-20 | 10.17 | Call | Bond Future | 2170 | 2 | 2170 | 2 | 0.00 |
| 01/06/2020 | 2037 On 05-November-20 | 10.18 | Call | Bond Future | 2194 | 2 | 2194 | 2 | 0.00 |
| 01/06/2020 | 2037 On 05-November-20 | 10.17 | Put | Bond Future | 7130 | 7 | 7130 | 7 | 0.00 |
| 01/06/2020 | 2037 On 05-November-20 | 10.19 | Put | Bond Future | 7036 | 7 | 7036 | 7 | 0.00 |
| 01/06/2020 | 2037 On 05-November-20 | 10.18 | Put | Bond Future | 7083 | 7 | 7083 | 7 | 0.00 |
| 01/06/2020 | 2037 On 04-February-21 | | | Bond Future | 11.09 | 80.4861 | 11.0941 | 80.4861 | 0.00 |
| 01/06/2020 | 2037 On 04-February-21 | 11.97 | Call | Bond Future | 8274 | 8 | 8274 | 8 | 300.00 |
| 01/06/2020 | 2037 On 04-February-21 | 9.65 | Call | Bond Future | 1530 | 1 | 1530 | 1 | 72.00 |
| 01/06/2020 | 2037 On 04-February-21 | 13.73 | Call | Bond Future | 15068 | 15 | 15068 | 15 | 0.00 |
| 01/06/2020 | 2037 On 04-February-21 | 10.85 | Call | Bond Future | 4283 | 4 | 4283 | 4 | 0.00 |
| 01/06/2020 | 2037 On 04-February-21 | 10.35 | Call | Bond Future | 2903 | 3 | 2903 | 3 | 0.00 |
| 01/06/2020 | 2037 On 04-February-21 | 10.27 | Call | Bond Future | 2706 | 3 | 2706 | 3 | 0.00 |
| 01/06/2020 | 2037 On 04-February-21 | 11.90 | Call | Bond Future | 7995 | 8 | 7995 | 8 | 0.00 |
| 01/06/2020 | 2037 On 04-February-21 | 10.28 | Call | Bond Future | 2731 | 3 | 2731 | 3 | 0.00 |
| 01/06/2020 | 2037 On 04-February-21 | 10.48 | Call | Bond Future | 3240 | 3 | 3240 | 3 | 240.00 |
| 01/06/2020 | 2037 On 04-February-21 | 10.29 | Call | Bond Future | 2755 | 3 | 2755 | 3 | 0.00 |
| 01/06/2020 | 2037 On 04-February-21 | 10.29 | Put | Bond Future | 8078 | 8 | 8078 | 8 | 0.00 |
| 01/06/2020 | 2037 On 04-February-21 | 11.90 | Put | Bond Future | 3147 | 3 | 3147 | 3 | 240.00 |
| 01/06/2020 | 2037 On 04-February-21 | 10.48 | Put | Bond Future | 7258 | 8 | 7258 | 8 | 0.00 |
| 01/06/2020 | 2037 On 04-February-21 | 10.27 | Put | Bond Future | 8168 | 9 | 8168 | 9 | 0.00 |
| 01/06/2020 | 2037 On 04-February-21 | 13.73 | Put | Bond Future | 757 | 1 | 757 | 1 | 300.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2020 | 2037 On 04-February-21 | 10.85 | Put | Bond Future | 5846 | 6 | 5846 | 6 | 72.00 |
| 01/06/2020 | 2037 On 04-February-21 | 10.35 | Put | Bond Future | 7811 | 8 | 7811 | 8 | 72.00 |
| 01/06/2020 | 2037 On 04-February-21 | 10.28 | Put | Bond Future | 8123 | 8 | 8123 | 8 | 0.00 |
| 01/06/2020 | 2037 On 04-February-21 | 9.65 | Put | Bond Future | 11474 | 12 | 11474 | 12 | 0.00 |
| 01/06/2020 | 2037 On 04-February-21 | 11.97 | Put | Bond Future | 3026 | 3 | 3026 | 3 | 0.00 |
| 01/06/2020 | 2037 On 06-May-21 | | | Bond Future | 11.30 | 81.4582 | 11.2955 | 81.4582 | 0.00 |
| 01/06/2020 | 2037 On 06-May-21 | 12.42 | Call | Bond Future | 9881 | 10 | 9881 | 10 | 0.00 |
| 01/06/2020 | 2037 On 06-May-21 | 12.43 | Call | Bond Future | 9915 | 10 | 9915 | 10 | 0.00 |
| 01/06/2020 | 2037 On 06-May-21 | 12.44 | Call | Bond Future | 9949 | 10 | 9949 | 10 | 0.00 |
| 01/06/2020 | 2037 On 06-May-21 | 12.43 | Put | Bond Future | 3394 | 4 | 3394 | 4 | 0.00 |
| 01/06/2020 | 2037 On 06-May-21 | 12.44 | Put | Bond Future | 3374 | 4 | 3374 | 4 | 0.00 |
| 01/06/2020 | 2037 On 06-May-21 | 12.42 | Put | Bond Future | 3414 | 4 | 3414 | 4 | 0.00 |
| 01/06/2020 | 2038 On 06-August-20 | | | Bond Future | 107.63 | 107.1759 | 107.6330 | 107.1759 | 10,496.00 |
| 01/06/2020 | 2038 On 05-November-20 | | | Bond Future | 108.89 | 108.4242 | 108.8857 | 108.4242 | 0.00 |
| 01/06/2020 | 2038 On 04-February-21 | | | Bond Future | 108.50 | 108.0367 | 108.5036 | 108.0367 | 0.00 |
| 01/06/2020 | 2038 On 06-May-21 | | | Bond Future | 109.84 | 109.3652 | 109.8376 | 109.3652 | 0.00 |
| 01/06/2020 | 2040 On 06-August-20 | | | Bond Future | 10.94 | 84.0259 | 10.9437 | 84.0259 | 50,943.00 |
| 01/06/2020 | 2040 On 06-August-20 | 10.02 | Call | Bond Future | 620 | 1 | 620 | 1 | 0.00 |
| 01/06/2020 | 2040 On 06-August-20 | 10.03 | Call | Bond Future | 632 | 1 | 632 | 1 | 0.00 |
| 01/06/2020 | 2040 On 06-August-20 | 10.04 | Call | Bond Future | 645 | 1 | 645 | 1 | 0.00 |
| 01/06/2020 | 2040 On 06-August-20 | 10.85 | Call | Bond Future | 2603 | 2 | 2603 | 2 | 0.00 |
| 01/06/2020 | 2040 On 06-August-20 | 11.26 | Call | Bond Future | 4181 | 4 | 4181 | 4 | 0.00 |
| 01/06/2020 | 2040 On 06-August-20 | 9.57 | Call | Bond Future | 229 | 0 | 229 | 0 | 800.00 |
| 01/06/2020 | 2040 On 06-August-20 | 10.07 | Call | Bond Future | 685 | 1 | 685 | 1 | 800.00 |
| 01/06/2020 | 2040 On 06-August-20 | 10.79 | Call | Bond Future | 2403 | 2 | 2403 | 2 | 0.00 |
| 01/06/2020 | 2040 On 06-August-20 | 10.07 | Put | Bond Future | 7158 | 8 | 7158 | 8 | 0.00 |
| 01/06/2020 | 2040 On 06-August-20 | 9.57 | Put | Bond Future | 10769 | 11 | 10769 | 11 | 0.00 |
| 01/06/2020 | 2040 On 06-August-20 | 10.79 | Put | Bond Future | 3487 | 4 | 3487 | 4 | 800.00 |
| 01/06/2020 | 2040 On 06-August-20 | 10.03 | Put | Bond Future | 7421 | 8 | 7421 | 8 | 0.00 |
| 01/06/2020 | 2040 On 06-August-20 | 10.85 | Put | Bond Future | 3262 | 4 | 3262 | 4 | 12,538.00 |
| 01/06/2020 | 2040 On 06-August-20 | 11.26 | Put | Bond Future | 2018 | 2 | 2018 | 2 | 517.00 |
| 01/06/2020 | 2040 On 06-August-20 | 10.02 | Put | Bond Future | 7487 | 8 | 7487 | 8 | 0.00 |
| 01/06/2020 | 2040 On 06-August-20 | 10.04 | Put | Bond Future | 7355 | 8 | 7355 | 8 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2020 | 2040 On 05-November-20 | | | Bond Future | 11.13 | 84.9855 | 11.1283 | 84.9855 | 0.00 |
| 01/06/2020 | 2040 On 05-November-20 | 9.73 | Call | Bond Future | 1005 | 1 | 1005 | 1 | 2,000.00 |
| 01/06/2020 | 2040 On 05-November-20 | 9.50 | Call | Bond Future | 742 | 1 | 742 | 1 | 2,000.00 |
| 01/06/2020 | 2040 On 05-November-20 | 10.00 | Call | Bond Future | 1397 | 1 | 1397 | 1 | 2,230.00 |
| 01/06/2020 | 2040 On 05-November-20 | 10.30 | Call | Bond Future | 2050 | 2 | 2050 | 2 | 0.00 |
| 01/06/2020 | 2040 On 05-November-20 | 10.23 | Call | Bond Future | 1884 | 2 | 1884 | 2 | 2,000.00 |
| 01/06/2020 | 2040 On 05-November-20 | 11.00 | Call | Bond Future | 4079 | 4 | 4079 | 4 | 2,230.00 |
| 01/06/2020 | 2040 On 05-November-20 | 11.70 | Call | Bond Future | 6752 | 6 | 6752 | 6 | 0.00 |
| 01/06/2020 | 2040 On 05-November-20 | 10.31 | Call | Bond Future | 2074 | 2 | 2074 | 2 | 0.00 |
| 01/06/2020 | 2040 On 05-November-20 | 11.50 | Call | Bond Future | 5924 | 6 | 5924 | 6 | 0.00 |
| 01/06/2020 | 2040 On 05-November-20 | 10.32 | Call | Bond Future | 2099 | 2 | 2099 | 2 | 0.00 |
| 01/06/2020 | 2040 On 05-November-20 | 11.50 | Put | Bond Future | 3457 | 4 | 3457 | 4 | 2,000.00 |
| 01/06/2020 | 2040 On 05-November-20 | 10.31 | Put | Bond Future | 7950 | 8 | 7950 | 8 | 0.00 |
| 01/06/2020 | 2040 On 05-November-20 | 10.32 | Put | Bond Future | 7899 | 8 | 7899 | 8 | 0.00 |
| 01/06/2020 | 2040 On 05-November-20 | 9.50 | Put | Bond Future | 13107 | 14 | 13107 | 14 | 0.00 |
| 01/06/2020 | 2040 On 05-November-20 | 10.00 | Put | Bond Future | 9672 | 10 | 9672 | 10 | 0.00 |
| 01/06/2020 | 2040 On 05-November-20 | 11.70 | Put | Bond Future | 3007 | 3 | 3007 | 3 | 2,000.00 |
| 01/06/2020 | 2040 On 05-November-20 | 11.00 | Put | Bond Future | 4959 | 5 | 4959 | 5 | 0.00 |
| 01/06/2020 | 2040 On 05-November-20 | 10.23 | Put | Bond Future | 8369 | 9 | 8369 | 9 | 0.00 |
| 01/06/2020 | 2040 On 05-November-20 | 10.30 | Put | Bond Future | 8001 | 9 | 8001 | 9 | 0.00 |
| 01/06/2020 | 2040 On 05-November-20 | 9.73 | Put | Bond Future | 11455 | 12 | 11455 | 12 | 0.00 |
| 01/06/2020 | 2040 On 04-February-21 | | | Bond Future | 11.32 | 81.5001 | 11.3218 | 81.5001 | 0.00 |
| 01/06/2020 | 2040 On 04-February-21 | 10.07 | Call | Bond Future | 1842 | 2 | 1842 | 2 | 800.00 |
| 01/06/2020 | 2040 On 04-February-21 | 11.74 | Call | Bond Future | 6740 | 6 | 6740 | 6 | 0.00 |
| 01/06/2020 | 2040 On 04-February-21 | 10.41 | Call | Bond Future | 2544 | 2 | 2544 | 2 | 0.00 |
| 01/06/2020 | 2040 On 04-February-21 | 9.49 | Call | Bond Future | 1024 | 1 | 1024 | 1 | 500.00 |
| 01/06/2020 | 2040 On 04-February-21 | 9.57 | Call | Bond Future | 1117 | 1 | 1117 | 1 | 800.00 |
| 01/06/2020 | 2040 On 04-February-21 | 10.42 | Call | Bond Future | 2568 | 2 | 2568 | 2 | 0.00 |
| 01/06/2020 | 2040 On 04-February-21 | 10.40 | Call | Bond Future | 2519 | 2 | 2519 | 2 | 0.00 |
| 01/06/2020 | 2040 On 04-February-21 | 10.24 | Call | Bond Future | 2150 | 2 | 2150 | 2 | 500.00 |
| 01/06/2020 | 2040 On 04-February-21 | 11.57 | Call | Bond Future | 6099 | 6 | 6099 | 6 | 0.00 |
| 01/06/2020 | 2040 On 04-February-21 | 11.57 | Put | Bond Future | 4486 | 5 | 4486 | 5 | 500.00 |
| 01/06/2020 | 2040 On 04-February-21 | 10.24 | Put | Bond Future | 9832 | 10 | 9832 | 10 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2020 | 2040 On 04-February-21 | 10.40 | Put | Bond Future | 8995 | 10 | 8995 | 10 | 0.00 |
| 01/06/2020 | 2040 On 04-February-21 | 9.49 | Put | Bond Future | 14721 | 15 | 14721 | 15 | 0.00 |
| 01/06/2020 | 2040 On 04-February-21 | 9.57 | Put | Bond Future | 14143 | 15 | 14143 | 15 | 0.00 |
| 01/06/2020 | 2040 On 04-February-21 | 10.07 | Put | Bond Future | 10835 | 11 | 10835 | 11 | 0.00 |
| 01/06/2020 | 2040 On 04-February-21 | 10.42 | Put | Bond Future | 8895 | 9 | 8895 | 9 | 0.00 |
| 01/06/2020 | 2040 On 04-February-21 | 10.41 | Put | Bond Future | 8945 | 9 | 8945 | 9 | 0.00 |
| 01/06/2020 | 2040 On 04-February-21 | 11.74 | Put | Bond Future | 4050 | 4 | 4050 | 4 | 800.00 |
| 01/06/2020 | 2040 On 06-May-21 | | | Bond Future | 11.52 | 82.4845 | 11.5240 | 82.4845 | 0.00 |
| 01/06/2020 | 2040 On 06-May-21 | 12.43 | Call | Bond Future | 9457 | 9 | 9457 | 9 | 0.00 |
| 01/06/2020 | 2040 On 06-May-21 | 12.44 | Call | Bond Future | 9496 | 9 | 9496 | 9 | 0.00 |
| 01/06/2020 | 2040 On 06-May-21 | 12.42 | Call | Bond Future | 9418 | 9 | 9418 | 9 | 0.00 |
| 01/06/2020 | 2040 On 06-May-21 | 12.42 | Put | Bond Future | 3978 | 4 | 3978 | 4 | 0.00 |
| 01/06/2020 | 2040 On 06-May-21 | 12.43 | Put | Bond Future | 3960 | 4 | 3960 | 4 | 0.00 |
| 01/06/2020 | 2040 On 06-May-21 | 12.44 | Put | Bond Future | 3942 | 4 | 3942 | 4 | 0.00 |
| 01/06/2020 | 2044 On 06-August-20 | | | Bond Future | 11.01 | 80.7232 | 11.0138 | 80.7232 | 79,422.00 |
| 01/06/2020 | 2044 On 06-August-20 | 9.86 | Call | Bond Future | 384 | 0 | 384 | 0 | 0.00 |
| 01/06/2020 | 2044 On 06-August-20 | 9.36 | Call | Bond Future | 110 | 0 | 110 | 0 | 602.00 |
| 01/06/2020 | 2044 On 06-August-20 | 9.88 | Call | Bond Future | 402 | 0 | 402 | 0 | 0.00 |
| 01/06/2020 | 2044 On 06-August-20 | 9.98 | Call | Bond Future | 498 | 0 | 498 | 0 | 602.00 |
| 01/06/2020 | 2044 On 06-August-20 | 9.01 | Call | Bond Future | 39 | 0 | 39 | 0 | 140.00 |
| 01/06/2020 | 2044 On 06-August-20 | 9.66 | Call | Bond Future | 241 | 0 | 241 | 0 | 140.00 |
| 01/06/2020 | 2044 On 06-August-20 | 10.93 | Call | Bond Future | 2675 | 2 | 2675 | 2 | 0.00 |
| 01/06/2020 | 2044 On 06-August-20 | 9.87 | Call | Bond Future | 393 | 0 | 393 | 0 | 0.00 |
| 01/06/2020 | 2044 On 06-August-20 | 11.09 | Call | Bond Future | 3254 | 3 | 3254 | 3 | 0.00 |
| 01/06/2020 | 2044 On 06-August-20 | 9.01 | Put | Bond Future | 16413 | 17 | 16413 | 17 | 0.00 |
| 01/06/2020 | 2044 On 06-August-20 | 9.66 | Put | Bond Future | 10745 | 11 | 10745 | 11 | 0.00 |
| 01/06/2020 | 2044 On 06-August-20 | 9.88 | Put | Bond Future | 9049 | 10 | 9049 | 10 | 0.00 |
| 01/06/2020 | 2044 On 06-August-20 | 9.87 | Put | Bond Future | 9123 | 10 | 9123 | 10 | 0.00 |
| 01/06/2020 | 2044 On 06-August-20 | 10.93 | Put | Bond Future | 3265 | 4 | 3265 | 4 | 140.00 |
| 01/06/2020 | 2044 On 06-August-20 | 11.09 | Put | Bond Future | 2723 | 3 | 2723 | 3 | 602.00 |
| 01/06/2020 | 2044 On 06-August-20 | 9.98 | Put | Bond Future | 8322 | 9 | 8322 | 9 | 0.00 |
| 01/06/2020 | 2044 On 06-August-20 | 9.86 | Put | Bond Future | 9198 | 10 | 9198 | 10 | 0.00 |
| 01/06/2020 | 2044 On 06-August-20 | 9.36 | Put | Bond Future | 13250 | 14 | 13250 | 14 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2020 | 2044 On 05-November-20 | | | Bond Future | 11.19 | 81.6451 | 11.1925 | 81.6451 | 0.00 |
| 01/06/2020 | 2044 On 05-November-20 | 9.72 | Call | Bond Future | 911 | 1 | 911 | 1 | 1,815.00 |
| 01/06/2020 | 2044 On 05-November-20 | 9.96 | Call | Bond Future | 1235 | 1 | 1235 | 1 | 0.00 |
| 01/06/2020 | 2044 On 05-November-20 | 11.38 | Call | Bond Future | 5169 | 5 | 5169 | 5 | 0.00 |
| 01/06/2020 | 2044 On 05-November-20 | 10.34 | Call | Bond Future | 1936 | 2 | 1936 | 2 | 0.00 |
| 01/06/2020 | 2044 On 05-November-20 | 10.36 | Call | Bond Future | 1984 | 2 | 1984 | 2 | 0.00 |
| 01/06/2020 | 2044 On 05-November-20 | 11.43 | Call | Bond Future | 5355 | 5 | 5355 | 5 | 0.00 |
| 01/06/2020 | 2044 On 05-November-20 | 9.97 | Call | Bond Future | 1250 | 1 | 1250 | 1 | 568.00 |
| 01/06/2020 | 2044 On 05-November-20 | 10.04 | Call | Bond Future | 1360 | 1 | 1360 | 1 | 525.00 |
| 01/06/2020 | 2044 On 05-November-20 | 9.34 | Call | Bond Future | 532 | 0 | 532 | 0 | 525.00 |
| 01/06/2020 | 2044 On 05-November-20 | 11.17 | Call | Bond Future | 4414 | 4 | 4414 | 4 | 0.00 |
| 01/06/2020 | 2044 On 05-November-20 | 8.87 | Call | Bond Future | 248 | 0 | 248 | 0 | 1,815.00 |
| 01/06/2020 | 2044 On 05-November-20 | 10.02 | Call | Bond Future | 1328 | 1 | 1328 | 1 | 1,815.00 |
| 01/06/2020 | 2044 On 05-November-20 | 10.35 | Call | Bond Future | 1960 | 2 | 1960 | 2 | 0.00 |
| 01/06/2020 | 2044 On 05-November-20 | 11.06 | Call | Bond Future | 4040 | 4 | 4040 | 4 | 0.00 |
| 01/06/2020 | 2044 On 05-November-20 | 9.29 | Call | Bond Future | 493 | 0 | 493 | 0 | 568.00 |
| 01/06/2020 | 2044 On 05-November-20 | 10.36 | Put | Bond Future | 8017 | 9 | 8017 | 9 | 0.00 |
| 01/06/2020 | 2044 On 05-November-20 | 10.04 | Put | Bond Future | 9918 | 10 | 9918 | 10 | 0.00 |
| 01/06/2020 | 2044 On 05-November-20 | 11.17 | Put | Bond Future | 4568 | 5 | 4568 | 5 | 1,815.00 |
| 01/06/2020 | 2044 On 05-November-20 | 11.43 | Put | Bond Future | 3765 | 4 | 3765 | 4 | 1,815.00 |
| 01/06/2020 | 2044 On 05-November-20 | 8.87 | Put | Bond Future | 19164 | 20 | 19164 | 20 | 0.00 |
| 01/06/2020 | 2044 On 05-November-20 | 10.35 | Put | Bond Future | 8070 | 9 | 8070 | 9 | 0.00 |
| 01/06/2020 | 2044 On 05-November-20 | 10.02 | Put | Bond Future | 10048 | 11 | 10048 | 11 | 0.00 |
| 01/06/2020 | 2044 On 05-November-20 | 9.34 | Put | Bond Future | 15061 | 16 | 15061 | 16 | 0.00 |
| 01/06/2020 | 2044 On 05-November-20 | 9.29 | Put | Bond Future | 15474 | 16 | 15474 | 16 | 0.00 |
| 01/06/2020 | 2044 On 05-November-20 | 9.96 | Put | Bond Future | 10444 | 11 | 10444 | 11 | 0.00 |
| 01/06/2020 | 2044 On 05-November-20 | 9.72 | Put | Bond Future | 12119 | 13 | 12119 | 13 | 0.00 |
| 01/06/2020 | 2044 On 05-November-20 | 11.06 | Put | Bond Future | 4951 | 5 | 4951 | 5 | 525.00 |
| 01/06/2020 | 2044 On 05-November-20 | 10.34 | Put | Bond Future | 8123 | 9 | 8123 | 9 | 0.00 |
| 01/06/2020 | 2044 On 05-November-20 | 11.38 | Put | Bond Future | 3908 | 4 | 3908 | 4 | 568.00 |
| 01/06/2020 | 2044 On 05-November-20 | 9.97 | Put | Bond Future | 10377 | 11 | 10377 | 11 | 0.00 |
| 01/06/2020 | 2044 On 04-February-21 | | | Bond Future | 11.38 | 78.2448 | 11.3797 | 78.2448 | 0.00 |
| 01/06/2020 | 2044 On 04-February-21 | 10.35 | Call | Bond Future | 2291 | 2 | 2291 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2020 | 2044 On 04-February-21 | 10.37 | Call | Bond Future | 2337 | 2 | 2337 | 2 | 0.00 |
| 01/06/2020 | 2044 On 04-February-21 | 10.29 | Call | Bond Future | 2154 | 2 | 2154 | 2 | 0.00 |
| 01/06/2020 | 2044 On 04-February-21 | 9.66 | Call | Bond Future | 1151 | 1 | 1151 | 1 | 405.00 |
| 01/06/2020 | 2044 On 04-February-21 | 10.36 | Call | Bond Future | 2314 | 2 | 2314 | 2 | 0.00 |
| 01/06/2020 | 2044 On 04-February-21 | 10.04 | Call | Bond Future | 1697 | 2 | 1697 | 2 | 0.00 |
| 01/06/2020 | 2044 On 04-February-21 | 10.84 | Call | Bond Future | 3572 | 3 | 3572 | 3 | 0.00 |
| 01/06/2020 | 2044 On 04-February-21 | 10.36 | Put | Bond Future | 9592 | 10 | 9592 | 10 | 0.00 |
| 01/06/2020 | 2044 On 04-February-21 | 10.29 | Put | Bond Future | 9973 | 10 | 9973 | 10 | 405.00 |
| 01/06/2020 | 2044 On 04-February-21 | 9.66 | Put | Bond Future | 14101 | 15 | 14101 | 15 | 0.00 |
| 01/06/2020 | 2044 On 04-February-21 | 10.84 | Put | Bond Future | 7289 | 8 | 7289 | 8 | 405.00 |
| 01/06/2020 | 2044 On 04-February-21 | 10.35 | Put | Bond Future | 9645 | 10 | 9645 | 10 | 0.00 |
| 01/06/2020 | 2044 On 04-February-21 | 10.04 | Put | Bond Future | 11494 | 12 | 11494 | 12 | 0.00 |
| 01/06/2020 | 2044 On 04-February-21 | 10.37 | Put | Bond Future | 9538 | 10 | 9538 | 10 | 0.00 |
| 01/06/2020 | 2044 On 06-May-21 | | | Bond Future | 11.57 | 79.1899 | 11.5749 | 79.1899 | 0.00 |
| 01/06/2020 | 2044 On 06-May-21 | 12.45 | Call | Bond Future | 9361 | 9 | 9361 | 9 | 0.00 |
| 01/06/2020 | 2044 On 06-May-21 | 12.44 | Call | Bond Future | 9323 | 9 | 9323 | 9 | 0.00 |
| 01/06/2020 | 2044 On 06-May-21 | 12.43 | Call | Bond Future | 9285 | 9 | 9285 | 9 | 0.00 |
| 01/06/2020 | 2044 On 06-May-21 | 12.44 | Put | Bond Future | 4082 | 4 | 4082 | 4 | 0.00 |
| 01/06/2020 | 2044 On 06-May-21 | 12.43 | Put | Bond Future | 4101 | 4 | 4101 | 4 | 0.00 |
| 01/06/2020 | 2044 On 06-May-21 | 12.45 | Put | Bond Future | 4063 | 4 | 4063 | 4 | 0.00 |
| 01/06/2020 | 2046 On 06-August-20 | | | Bond Future | 97.49 | 97.6462 | 97.4922 | 97.6462 | 15,257.00 |
| 01/06/2020 | 2046 On 05-November-20 | | | Bond Future | 96.84 | 96.9974 | 96.8410 | 96.9974 | 0.00 |
| 01/06/2020 | 2046 On 04-February-21 | | | Bond Future | 98.03 | 98.1842 | 98.0254 | 98.1842 | 0.00 |
| 01/06/2020 | 2046 On 06-May-21 | | | Bond Future | 97.42 | 97.5828 | 97.4220 | 97.5828 | 0.00 |
| 01/06/2020 | 2050 On 06-August-20 | | | Bond Future | 98.89 | 98.8775 | 98.8901 | 98.8775 | 15,749.00 |
| 01/06/2020 | 2050 On 05-November-20 | | | Bond Future | 100.04 | 100.0288 | 100.0409 | 100.0288 | 0.00 |
| 01/06/2020 | 2050 On 04-February-21 | | | Bond Future | 99.35 | 99.3425 | 99.3543 | 99.3425 | 0.00 |
| 01/06/2020 | 2050 On 06-May-21 | | | Bond Future | 100.58 | 100.5640 | 100.5757 | 100.5640 | 0.00 |
| 01/06/2020 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | AL37 On 06-August-20 | | | Index Future | 731.98 | 726.8770 | 731.9780 | 726.8770 | 0.00 |
| 01/06/2020 | AL37 On 05-November-20 | | | Index Future | 740.39 | 735.2430 | 740.3870 | 735.2430 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2020 | AL37 On 04-February-21 | | | Index Future | 749.26 | 744.0580 | 749.2550 | 744.0580 | 0.00 |
| 01/06/2020 | AL37 On 06-May-21 | | | Index Future | 758.28 | 753.0280 | 758.2840 | 753.0280 | 0.00 |
| 01/06/2020 | AL7T On 06-August-20 | | | Index Future | 827.20 | 820.1650 | 827.2010 | 820.1650 | 0.00 |
| 01/06/2020 | AL7T On 05-November-20 | | | Index Future | 836.70 | 829.6050 | 836.7040 | 829.6050 | 0.00 |
| 01/06/2020 | AL7T On 04-February-21 | | | Index Future | 846.73 | 839.5510 | 846.7260 | 839.5510 | 0.00 |
| 01/06/2020 | AL7T On 06-May-21 | | | Index Future | 856.93 | 849.6720 | 856.9300 | 849.6720 | 0.00 |
| 01/06/2020 | ALBI On 06-August-20 | | | Index Future | 719.85 | 714.5350 | 719.8540 | 714.5350 | 211.00 |
| 01/06/2020 | ALBI On 05-November-20 | | | Index Future | 728.12 | 722.7600 | 728.1230 | 722.7600 | 0.00 |
| 01/06/2020 | ALBI On 04-February-21 | | | Index Future | 736.85 | 731.4240 | 736.8450 | 731.4240 | 0.00 |
| 01/06/2020 | ALBI On 06-May-21 | | | Index Future | 745.73 | 740.2420 | 745.7250 | 740.2420 | 0.00 |
| 01/06/2020 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 01/06/2020 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2020 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/06/2020 | ES33 On 06-August-20 | | | Bond Future | 11.51 | 75.7204 | 11.5090 | 75.7204 | 350.00 |
| 01/06/2020 | ES33 On 05-November-20 | | | Bond Future | 11.74 | 72.8081 | 11.7426 | 72.8081 | 0.00 |
| 01/06/2020 | ES33 On 04-February-21 | | | Bond Future | 11.99 | 73.6822 | 11.9883 | 73.6822 | 0.00 |
| 01/06/2020 | ES33 On 06-May-21 | | | Bond Future | 12.24 | 70.7935 | 12.2397 | 70.7935 | 0.00 |
| 01/06/2020 | ES42 On 06-August-20 | | | Bond Future | 12.02 | 74.8721 | 12.0234 | 74.8721 | 4,919.00 |
| 01/06/2020 | ES42 On 05-November-20 | | | Bond Future | 12.25 | 71.4673 | 12.2526 | 71.4673 | 0.00 |
| 01/06/2020 | ES42 On 04-February-21 | | | Bond Future | 12.49 | 72.3262 | 12.4860 | 72.3262 | 0.00 |
| 01/06/2020 | ES42 On 06-May-21 | | | Bond Future | 12.73 | 68.9402 | 12.7341 | 68.9402 | 0.00 |
| 01/06/2020 | GOVI On 06-August-20 | | | GOVI | 711.81 | 706.5740 | 711.8060 | 706.5740 | 1,033.00 |
| 01/06/2020 | GOVI On 06-August-20 | 728.14 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/06/2020 | GOVI On 06-August-20 | 728.13 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/06/2020 | GOVI On 06-August-20 | 728.12 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/06/2020 | GOVI On 06-August-20 | 728.13 | Put | GOVI | 163240 | 22 | 163240 | 22 | 0.00 |
| 01/06/2020 | GOVI On 06-August-20 | 728.12 | Put | GOVI | 163140 | 22 | 163140 | 22 | 0.00 |
| 01/06/2020 | GOVI On 06-August-20 | 728.14 | Put | GOVI | 163340 | 22 | 163340 | 22 | 0.00 |
| 01/06/2020 | GOVI On 05-November-20 | | | GOVI | 719.98 | 714.7070 | 719.9830 | 714.7070 | 0.00 |
| 01/06/2020 | GOVI On 05-November-20 | 737.83 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/06/2020 | GOVI On 05-November-20 | 737.84 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/06/2020 | GOVI On 05-November-20 | 737.85 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/06/2020 | GOVI On 05-November-20 | 737.85 | Put | GOVI | 178670 | 23 | 178670 | 23 | 0.00 |
| 01/06/2020 | GOVI On 05-November-20 | 737.83 | Put | GOVI | 178470 | 23 | 178470 | 23 | 0.00 |
| 01/06/2020 | GOVI On 05-November-20 | 737.84 | Put | GOVI | 178570 | 23 | 178570 | 23 | 0.00 |
| 01/06/2020 | GOVI On 04-February-21 | | | GOVI | 728.61 | 723.2750 | 728.6070 | 723.2750 | 0.00 |
| 01/06/2020 | GOVI On 04-February-21 | 750.95 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2020 | GOVI On 04-February-21 | 750.96 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/06/2020 | GOVI On 04-February-21 | 750.94 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/06/2020 | GOVI On 04-February-21 | 750.94 | Put | GOVI | 223330 | 28 | 223330 | 28 | 0.00 |
| 01/06/2020 | GOVI On 04-February-21 | 750.95 | Put | GOVI | 223430 | 28 | 223430 | 28 | 0.00 |
| 01/06/2020 | GOVI On 04-February-21 | 750.96 | Put | GOVI | 223530 | 28 | 223530 | 28 | 0.00 |
| 01/06/2020 | GOVI On 06-May-21 | | | GOVI | 737.39 | 731.9940 | 737.3870 | 731.9940 | 0.00 |
| 01/06/2020 | GOVI On 06-May-21 | 678.67 | Call | GOVI | 587170 | 53 | 587170 | 53 | 0.00 |
| 01/06/2020 | GOVI On 06-May-21 | 678.69 | Call | GOVI | 586970 | 53 | 586970 | 53 | 0.00 |
| 01/06/2020 | GOVI On 06-May-21 | 678.68 | Call | GOVI | 587070 | 53 | 587070 | 53 | 0.00 |
| 01/06/2020 | GOVI On 06-May-21 | 678.69 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/06/2020 | GOVI On 06-May-21 | 678.68 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/06/2020 | GOVI On 06-May-21 | 678.67 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/06/2020 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 01/06/2020 | IGOV On 06-August-20 | | | Index Future | 255.90 | 255.7930 | 255.9040 | 255.7930 | 1,132.00 |
| 01/06/2020 | IGOV On 05-November-20 | | | Index Future | 258.91 | 258.8000 | 258.9070 | 258.8000 | 47.00 |
| 01/06/2020 | IGOV On 04-February-21 | | | Index Future | 262.07 | 261.9650 | 262.0700 | 261.9650 | 0.00 |
| 01/06/2020 | IGOV On 06-May-21 | | | Index Future | 265.29 | 265.1840 | 265.2900 | 265.1840 | 0.00 |
| 01/06/2020 | IS02 On 22-June-20 | | | Interest Rate Swap | 101.76 | 101.7600 | 101.7600 | 101.7600 | 0.00 |
| 01/06/2020 | IS02 On 21-September-20 | | | Interest Rate Swap | 98.76 | 98.7600 | 98.7600 | 98.7600 | 0.00 |
| 01/06/2020 | IS05 On 17-December-20 | | | Interest Rate Swap | 94.07 | 94.0800 | 94.0700 | 94.0800 | 0.00 |
| 01/06/2020 | IS05 On 16-March-21 | | | Interest Rate Swap | 92.35 | 92.3700 | 92.3500 | 92.3700 | 0.00 |
| 01/06/2020 | IS05 On 15-June-21 | | | Interest Rate Swap | 90.59 | 90.6300 | 90.5900 | 90.6300 | 0.00 |
| 01/06/2020 | IS05 On 21-September-21 | | | Interest Rate Swap | 89.66 | 89.7100 | 89.6600 | 89.7100 | 0.00 |
| 01/06/2020 | IS05 On 21-December-21 | | | Interest Rate Swap | 91.06 | 91.1300 | 91.0600 | 91.1300 | 51.00 |
| 01/06/2020 | IS05 On 15-March-22 | | | Interest Rate Swap | 90.62 | 90.7100 | 90.6200 | 90.7100 | 0.00 |
| 01/06/2020 | IS05 On 21-June-22 | | | Interest Rate Swap | 90.88 | 91.0000 | 90.8800 | 91.0000 | 0.00 |
| 01/06/2020 | IS05 On 20-September-22 | | | Interest Rate Swap | 94.17 | 94.3100 | 94.1700 | 94.3100 | 0.00 |
| 01/06/2020 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.81 | 94.9800 | 94.8100 | 94.9800 | 0.00 |
| 01/06/2020 | IS05 On 22-March-23 | | | Interest Rate Swap | 87.38 | 87.5700 | 87.3800 | 87.5700 | 0.00 |
| 01/06/2020 | IS05 On 20-June-23 | | | Interest Rate Swap | 93.06 | 93.2700 | 93.0600 | 93.2700 | 0.00 |
| 01/06/2020 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 01/06/2020 | IS10 On 17-December-25 | | | Interest Rate Swap | 82.10 | 82.5900 | 82.1000 | 82.5900 | 0.00 |
| 01/06/2020 | IS10 On 16-March-26 | | | Interest Rate Swap | 78.73 | 79.2600 | 78.7300 | 79.2600 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2020 | IS10 On 15-June-26 | | | Interest Rate Swap | 77.26 | 77.8000 | 77.2600 | 77.8000 | 0.00 |
| 01/06/2020 | IS10 On 21-September-26 | | | Interest Rate Swap | 79.42 | 79.9300 | 79.4200 | 79.9300 | 0.00 |
| 01/06/2020 | IS10 On 21-December-26 | | | Interest Rate Swap | 83.56 | 84.0400 | 83.5600 | 84.0400 | 0.00 |
| 01/06/2020 | IS10 On 15-March-27 | | | Interest Rate Swap | 82.23 | 82.6800 | 82.2300 | 82.6800 | 0.00 |
| 01/06/2020 | IS10 On 21-June-27 | | | Interest Rate Swap | 84.37 | 84.8100 | 84.3700 | 84.8100 | 0.00 |
| 01/06/2020 | IS10 On 20-September-27 | | | Interest Rate Swap | 90.16 | 90.5900 | 90.1600 | 90.5900 | 0.00 |
| 01/06/2020 | IS10 On 20-December-27 | | | Interest Rate Swap | 90.56 | 91.0000 | 90.5600 | 91.0000 | 0.00 |
| 01/06/2020 | IS10 On 22-March-28 | | | Interest Rate Swap | 83.65 | 84.1200 | 83.6500 | 84.1200 | 0.00 |
| 01/06/2020 | IS10 On 20-June-28 | | | Interest Rate Swap | 91.44 | 91.9100 | 91.4400 | 91.9100 | 0.00 |
| 01/06/2020 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 01/06/2020 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 01/06/2020 | R023 On 06-August-20 | | | Bond Future | 5.24 | 109.2055 | 5.2403 | 109.2055 | 26,870.00 |
| 01/06/2020 | R023 On 06-August-20 | 7.26 | Call | Bond Future | 4802 | 5 | 4802 | 5 | 0.00 |
| 01/06/2020 | R023 On 06-August-20 | 7.28 | Call | Bond Future | 4848 | 5 | 4848 | 5 | 0.00 |
| 01/06/2020 | R023 On 06-August-20 | 7.27 | Call | Bond Future | 4825 | 5 | 4825 | 5 | 0.00 |
| 01/06/2020 | R023 On 06-August-20 | 7.28 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 01/06/2020 | R023 On 06-August-20 | 7.27 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 01/06/2020 | R023 On 06-August-20 | 7.26 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 01/06/2020 | R023 On 05-November-20 | | | Bond Future | 5.31 | 106.5419 | 5.3112 | 106.5419 | 0.00 |
| 01/06/2020 | R023 On 05-November-20 | 7.46 | Call | Bond Future | 4649 | 4 | 4649 | 4 | 0.00 |
| 01/06/2020 | R023 On 05-November-20 | 7.45 | Call | Bond Future | 4629 | 4 | 4629 | 4 | 0.00 |
| 01/06/2020 | R023 On 05-November-20 | 7.47 | Call | Bond Future | 4670 | 4 | 4670 | 4 | 0.00 |
| 01/06/2020 | R023 On 05-November-20 | 7.45 | Put | Bond Future | 25 | 0 | 25 | 0 | 0.00 |
| 01/06/2020 | R023 On 05-November-20 | 7.46 | Put | Bond Future | 25 | 0 | 25 | 0 | 0.00 |
| 01/06/2020 | R023 On 05-November-20 | 7.47 | Put | Bond Future | 24 | 0 | 24 | 0 | 0.00 |
| 01/06/2020 | R023 On 04-February-21 | | | Bond Future | 5.38 | 107.8204 | 5.3797 | 107.8204 | 0.00 |
| 01/06/2020 | R023 On 04-February-21 | 6.32 | Call | Bond Future | 2180 | 2 | 2180 | 2 | 0.00 |
| 01/06/2020 | R023 On 04-February-21 | 6.34 | Call | Bond Future | 2212 | 2 | 2212 | 2 | 0.00 |
| 01/06/2020 | R023 On 04-February-21 | 6.33 | Call | Bond Future | 2196 | 2 | 2196 | 2 | 0.00 |
| 01/06/2020 | R023 On 04-February-21 | 6.33 | Put | Bond Future | 340 | 0 | 340 | 0 | 0.00 |
| 01/06/2020 | R023 On 04-February-21 | 6.32 | Put | Bond Future | 343 | 0 | 343 | 0 | 0.00 |
| 01/06/2020 | R023 On 04-February-21 | 6.34 | Put | Bond Future | 337 | 0 | 337 | 0 | 0.00 |
| 01/06/2020 | R023 On 06-May-21 | | | Bond Future | 5.45 | 105.2098 | 5.4515 | 105.2098 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2020 | R023 On 06-May-21 | 7.56 | Call | Bond Future | 3704 | 4 | 3704 | 4 | 0.00 |
| 01/06/2020 | R023 On 06-May-21 | 7.58 | Call | Bond Future | 3734 | 4 | 3734 | 4 | 0.00 |
| 01/06/2020 | R023 On 06-May-21 | 7.57 | Call | Bond Future | 3719 | 4 | 3719 | 4 | 0.00 |
| 01/06/2020 | R023 On 06-May-21 | 7.57 | Put | Bond Future | 113 | 0 | 113 | 0 | 0.00 |
| 01/06/2020 | R023 On 06-May-21 | 7.58 | Put | Bond Future | 112 | 0 | 112 | 0 | 0.00 |
| 01/06/2020 | R023 On 06-May-21 | 7.56 | Put | Bond Future | 115 | 0 | 115 | 0 | 0.00 |
| 01/06/2020 | R035 On 06-August-20 | | | Bond Future | 10.42 | 91.8902 | 10.4245 | 91.8902 | 102,320.00 |
| 01/06/2020 | R035 On 06-August-20 | 9.92 | Call | Bond Future | 1288 | 1 | 1288 | 1 | 0.00 |
| 01/06/2020 | R035 On 06-August-20 | 9.09 | Call | Bond Future | 235 | 0 | 235 | 0 | 500.00 |
| 01/06/2020 | R035 On 06-August-20 | 9.00 | Call | Bond Future | 189 | 0 | 189 | 0 | 24,761.00 |
| 01/06/2020 | R035 On 06-August-20 | 9.67 | Call | Bond Future | 807 | 1 | 807 | 1 | 500.00 |
| 01/06/2020 | R035 On 06-August-20 | 9.93 | Call | Bond Future | 1311 | 1 | 1311 | 1 | 0.00 |
| 01/06/2020 | R035 On 06-August-20 | 10.45 | Call | Bond Future | 2864 | 3 | 2864 | 3 | 0.00 |
| 01/06/2020 | R035 On 06-August-20 | 9.91 | Call | Bond Future | 1265 | 1 | 1265 | 1 | 0.00 |
| 01/06/2020 | R035 On 06-August-20 | 8.75 | Call | Bond Future | 98 | 0 | 98 | 0 | 3,000.00 |
| 01/06/2020 | R035 On 06-August-20 | 8.75 | Put | Bond Future | 12593 | 13 | 12593 | 13 | 0.00 |
| 01/06/2020 | R035 On 06-August-20 | 9.93 | Put | Bond Future | 4756 | 5 | 4756 | 5 | 0.00 |
| 01/06/2020 | R035 On 06-August-20 | 9.91 | Put | Bond Future | 4854 | 5 | 4854 | 5 | 0.00 |
| 01/06/2020 | R035 On 06-August-20 | 9.00 | Put | Bond Future | 10663 | 11 | 10663 | 11 | 0.00 |
| 01/06/2020 | R035 On 06-August-20 | 9.92 | Put | Bond Future | 4805 | 5 | 4805 | 5 | 0.00 |
| 01/06/2020 | R035 On 06-August-20 | 10.45 | Put | Bond Future | 2692 | 3 | 2692 | 3 | 500.00 |
| 01/06/2020 | R035 On 06-August-20 | 9.67 | Put | Bond Future | 6143 | 7 | 6143 | 7 | 0.00 |
| 01/06/2020 | R035 On 06-August-20 | 9.09 | Put | Bond Future | 9996 | 11 | 9996 | 11 | 0.00 |
| 01/06/2020 | R035 On 05-November-20 | | | Bond Future | 10.61 | 88.4619 | 10.6122 | 88.4619 | 0.00 |
| 01/06/2020 | R035 On 05-November-20 | 10.33 | Call | Bond Future | 3297 | 3 | 3297 | 3 | 0.00 |
| 01/06/2020 | R035 On 05-November-20 | 10.34 | Call | Bond Future | 3327 | 3 | 3327 | 3 | 0.00 |
| 01/06/2020 | R035 On 05-November-20 | 10.32 | Call | Bond Future | 3266 | 3 | 3266 | 3 | 0.00 |
| 01/06/2020 | R035 On 05-November-20 | 10.32 | Put | Bond Future | 5225 | 6 | 5225 | 6 | 0.00 |
| 01/06/2020 | R035 On 05-November-20 | 10.33 | Put | Bond Future | 5187 | 6 | 5187 | 6 | 0.00 |
| 01/06/2020 | R035 On 05-November-20 | 10.34 | Put | Bond Future | 5150 | 6 | 5150 | 6 | 0.00 |
| 01/06/2020 | R035 On 04-February-21 | | | Bond Future | 10.81 | 89.5238 | 10.8093 | 89.5238 | 0.00 |
| 01/06/2020 | R035 On 04-February-21 | 10.06 | Call | Bond Future | 2769 | 3 | 2769 | 3 | 0.00 |
| 01/06/2020 | R035 On 04-February-21 | 10.14 | Call | Bond Future | 2974 | 3 | 2974 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2020 | R035 On 04-February-21 | 10.05 | Call | Bond Future | 2744 | 3 | 2744 | 3 | 0.00 |
| 01/06/2020 | R035 On 04-February-21 | 11.14 | Call | Bond Future | 6112 | 6 | 6112 | 6 | 0.00 |
| 01/06/2020 | R035 On 04-February-21 | 10.04 | Call | Bond Future | 2719 | 3 | 2719 | 3 | 0.00 |
| 01/06/2020 | R035 On 04-February-21 | 10.05 | Put | Bond Future | 7819 | 8 | 7819 | 8 | 0.00 |
| 01/06/2020 | R035 On 04-February-21 | 11.14 | Put | Bond Future | 4029 | 4 | 4029 | 4 | 650.00 |
| 01/06/2020 | R035 On 04-February-21 | 10.04 | Put | Bond Future | 7864 | 8 | 7864 | 8 | 0.00 |
| 01/06/2020 | R035 On 04-February-21 | 10.14 | Put | Bond Future | 7425 | 8 | 7425 | 8 | 650.00 |
| 01/06/2020 | R035 On 04-February-21 | 10.06 | Put | Bond Future | 7775 | 8 | 7775 | 8 | 0.00 |
| 01/06/2020 | R035 On 06-May-21 | | | Bond Future | 11.01 | 86.1249 | 11.0072 | 86.1249 | 0.00 |
| 01/06/2020 | R035 On 06-May-21 | 12.35 | Call | Bond Future | 10670 | 10 | 10670 | 10 | 0.00 |
| 01/06/2020 | R035 On 06-May-21 | 12.37 | Call | Bond Future | 10742 | 10 | 10742 | 10 | 0.00 |
| 01/06/2020 | R035 On 06-May-21 | 10.24 | Call | Bond Future | 3646 | 3 | 3646 | 3 | 793.00 |
| 01/06/2020 | R035 On 06-May-21 | 12.02 | Call | Bond Future | 9502 | 9 | 9502 | 9 | 0.00 |
| 01/06/2020 | R035 On 06-May-21 | 11.32 | Call | Bond Future | 6893 | 7 | 6893 | 7 | 0.00 |
| 01/06/2020 | R035 On 06-May-21 | 12.36 | Call | Bond Future | 10706 | 10 | 10706 | 10 | 0.00 |
| 01/06/2020 | R035 On 06-May-21 | 11.32 | Put | Bond Future | 4974 | 5 | 4974 | 5 | 793.00 |
| 01/06/2020 | R035 On 06-May-21 | 12.02 | Put | Bond Future | 3516 | 4 | 3516 | 4 | 793.00 |
| 01/06/2020 | R035 On 06-May-21 | 12.36 | Put | Bond Future | 2849 | 3 | 2849 | 3 | 0.00 |
| 01/06/2020 | R035 On 06-May-21 | 10.24 | Put | Bond Future | 8633 | 9 | 8633 | 9 | 0.00 |
| 01/06/2020 | R035 On 06-May-21 | 12.35 | Put | Bond Future | 2867 | 3 | 2867 | 3 | 0.00 |
| 01/06/2020 | R035 On 06-May-21 | 12.37 | Put | Bond Future | 2831 | 3 | 2831 | 3 | 0.00 |
| 01/06/2020 | R186 On 06-August-20 | | | Bond Future | 7.62 | 114.9327 | 7.6233 | 114.9327 | 79,913.00 |
| 01/06/2020 | R186 On 06-August-20 | 8.37 | Call | Bond Future | 4511 | 4 | 4511 | 4 | 0.00 |
| 01/06/2020 | R186 On 06-August-20 | 9.00 | Call | Bond Future | 7309 | 7 | 7309 | 7 | 900.00 |
| 01/06/2020 | R186 On 06-August-20 | 8.00 | Call | Bond Future | 3051 | 3 | 3051 | 3 | 900.00 |
| 01/06/2020 | R186 On 06-August-20 | 8.25 | Call | Bond Future | 4014 | 3 | 4014 | 3 | 0.00 |
| 01/06/2020 | R186 On 06-August-20 | 8.38 | Call | Bond Future | 4553 | 4 | 4553 | 4 | 0.00 |
| 01/06/2020 | R186 On 06-August-20 | 8.36 | Call | Bond Future | 4469 | 4 | 4469 | 4 | 0.00 |
| 01/06/2020 | R186 On 06-August-20 | 8.36 | Put | Bond Future | 573 | 1 | 573 | 1 | 0.00 |
| 01/06/2020 | R186 On 06-August-20 | 8.00 | Put | Bond Future | 1037 | 1 | 1037 | 1 | 0.00 |
| 01/06/2020 | R186 On 06-August-20 | 8.25 | Put | Bond Future | 689 | 1 | 689 | 1 | 0.00 |
| 01/06/2020 | R186 On 06-August-20 | 8.38 | Put | Bond Future | 554 | 1 | 554 | 1 | 0.00 |
| 01/06/2020 | R186 On 06-August-20 | 8.37 | Put | Bond Future | 563 | 1 | 563 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2020 | R186 On 06-August-20 | 9.00 | Put | Bond Future | 165 | 0 | 165 | 0 | 0.00 |
| 01/06/2020 | R186 On 05-November-20 | | | Bond Future | 7.78 | 116.2433 | 7.7828 | 116.2433 | 0.00 |
| 01/06/2020 | R186 On 05-November-20 | 7.00 | Call | Bond Future | 1135 | 1 | 1135 | 1 | 1,200.00 |
| 01/06/2020 | R186 On 05-November-20 | 8.66 | Call | Bond Future | 5592 | 5 | 5592 | 5 | 0.00 |
| 01/06/2020 | R186 On 05-November-20 | 8.65 | Call | Bond Future | 5555 | 5 | 5555 | 5 | 0.00 |
| 01/06/2020 | R186 On 05-November-20 | 8.00 | Call | Bond Future | 3344 | 3 | 3344 | 3 | 1,200.00 |
| 01/06/2020 | R186 On 05-November-20 | 8.64 | Call | Bond Future | 5517 | 5 | 5517 | 5 | 0.00 |
| 01/06/2020 | R186 On 05-November-20 | 7.84 | Call | Bond Future | 2892 | 2 | 2892 | 2 | 3,500.00 |
| 01/06/2020 | R186 On 05-November-20 | 8.34 | Call | Bond Future | 4435 | 4 | 4435 | 4 | 3,500.00 |
| 01/06/2020 | R186 On 05-November-20 | 9.26 | Call | Bond Future | 7930 | 7 | 7930 | 7 | 0.00 |
| 01/06/2020 | R186 On 05-November-20 | 8.34 | Put | Bond Future | 1596 | 2 | 1596 | 2 | 0.00 |
| 01/06/2020 | R186 On 05-November-20 | 7.84 | Put | Bond Future | 2596 | 3 | 2596 | 3 | 0.00 |
| 01/06/2020 | R186 On 05-November-20 | 9.26 | Put | Bond Future | 598 | 1 | 598 | 1 | 3,500.00 |
| 01/06/2020 | R186 On 05-November-20 | 8.65 | Put | Bond Future | 1175 | 1 | 1175 | 1 | 0.00 |
| 01/06/2020 | R186 On 05-November-20 | 8.64 | Put | Bond Future | 1187 | 1 | 1187 | 1 | 0.00 |
| 01/06/2020 | R186 On 05-November-20 | 8.00 | Put | Bond Future | 2227 | 3 | 2227 | 3 | 0.00 |
| 01/06/2020 | R186 On 05-November-20 | 7.00 | Put | Bond Future | 5283 | 6 | 5283 | 6 | 0.00 |
| 01/06/2020 | R186 On 05-November-20 | 8.66 | Put | Bond Future | 1163 | 1 | 1163 | 1 | 0.00 |
| 01/06/2020 | R186 On 04-February-21 | | | Bond Future | 7.95 | 112.3542 | 7.9486 | 112.3542 | 0.00 |
| 01/06/2020 | R186 On 04-February-21 | 8.15 | Call | Bond Future | 3725 | 3 | 3725 | 3 | 0.00 |
| 01/06/2020 | R186 On 04-February-21 | 8.16 | Call | Bond Future | 3753 | 3 | 3753 | 3 | 0.00 |
| 01/06/2020 | R186 On 04-February-21 | 8.17 | Call | Bond Future | 3781 | 3 | 3781 | 3 | 0.00 |
| 01/06/2020 | R186 On 04-February-21 | 8.16 | Put | Bond Future | 2712 | 3 | 2712 | 3 | 0.00 |
| 01/06/2020 | R186 On 04-February-21 | 8.17 | Put | Bond Future | 2691 | 3 | 2691 | 3 | 0.00 |
| 01/06/2020 | R186 On 04-February-21 | 8.15 | Put | Bond Future | 2734 | 3 | 2734 | 3 | 0.00 |
| 01/06/2020 | R186 On 06-May-21 | | | Bond Future | 8.13 | 113.7102 | 8.1300 | 113.7102 | 0.00 |
| 01/06/2020 | R186 On 06-May-21 | 10.78 | Call | Bond Future | 12218 | 11 | 12218 | 11 | 0.00 |
| 01/06/2020 | R186 On 06-May-21 | 10.77 | Call | Bond Future | 12182 | 11 | 12182 | 11 | 0.00 |
| 01/06/2020 | R186 On 06-May-21 | 10.76 | Call | Bond Future | 12146 | 11 | 12146 | 11 | 0.00 |
| 01/06/2020 | R186 On 06-May-21 | 10.77 | Put | Bond Future | 547 | 1 | 547 | 1 | 0.00 |
| 01/06/2020 | R186 On 06-May-21 | 10.76 | Put | Bond Future | 552 | 1 | 552 | 1 | 0.00 |
| 01/06/2020 | R186 On 06-May-21 | 10.78 | Put | Bond Future | 542 | 1 | 542 | 1 | 0.00 |
| 01/06/2020 | R197 On 06-August-20 | | | Bond Future | 307.47 | 307.4440 | 307.4678 | 307.4440 | 2,549.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2020 | R197 On 05-November-20 | | | Bond Future | 311.04 | 311.0226 | 311.0443 | 311.0226 | 0.00 |
| 01/06/2020 | R197 On 04-February-21 | | | Bond Future | 306.91 | 306.8896 | 306.9107 | 306.8896 | 0.00 |
| 01/06/2020 | R197 On 06-May-21 | | | Bond Future | 310.68 | 310.6629 | 310.6838 | 310.6629 | 0.00 |
| 01/06/2020 | R202 On 06-August-20 | | | Bond Future | 214.08 | 214.9567 | 214.0814 | 214.9567 | 7,669.00 |
| 01/06/2020 | R202 On 05-November-20 | | | Bond Future | 216.57 | 217.4587 | 216.5717 | 217.4587 | 0.00 |
| 01/06/2020 | R202 On 04-February-21 | | | Bond Future | 215.00 | 215.9026 | 215.0038 | 215.9026 | 0.00 |
| 01/06/2020 | R202 On 06-May-21 | | | Bond Future | 217.65 | 218.5568 | 217.6468 | 218.5568 | 0.00 |
| 01/06/2020 | R208 On 06-August-20 | | | Bond Future | 3.34 | 104.6296 | 3.3412 | 104.6296 | 23,391.00 |
| 01/06/2020 | R208 On 06-August-20 | 5.56 | Call | Bond Future | 1393 | 1 | 1393 | 1 | 0.00 |
| 01/06/2020 | R208 On 06-August-20 | 5.57 | Call | Bond Future | 1399 | 1 | 1399 | 1 | 0.00 |
| 01/06/2020 | R208 On 06-August-20 | 5.55 | Call | Bond Future | 1387 | 1 | 1387 | 1 | 0.00 |
| 01/06/2020 | R208 On 06-August-20 | 5.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/06/2020 | R208 On 06-August-20 | 5.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/06/2020 | R208 On 06-August-20 | 5.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/06/2020 | R208 On 05-November-20 | | | Bond Future | 2.50 | 102.4304 | 2.5008 | 102.4304 | 0.00 |
| 01/06/2020 | R208 On 05-November-20 | 4.79 | Call | Bond Future | 889 | 1 | 889 | 1 | 0.00 |
| 01/06/2020 | R208 On 05-November-20 | 4.78 | Call | Bond Future | 885 | 1 | 885 | 1 | 0.00 |
| 01/06/2020 | R208 On 05-November-20 | 4.77 | Call | Bond Future | 881 | 1 | 881 | 1 | 0.00 |
| 01/06/2020 | R208 On 05-November-20 | 4.78 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/06/2020 | R208 On 05-November-20 | 4.77 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/06/2020 | R208 On 05-November-20 | 4.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/06/2020 | R209 On 06-August-20 | | | Bond Future | 10.39 | 70.0291 | 10.3899 | 70.0291 | 63,732.00 |
| 01/06/2020 | R209 On 06-August-20 | 5.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/06/2020 | R209 On 06-August-20 | 5.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/06/2020 | R209 On 06-August-20 | 5.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/06/2020 | R209 On 06-August-20 | 5.56 | Put | Bond Future | 38820 | 39 | 38820 | 39 | 0.00 |
| 01/06/2020 | R209 On 06-August-20 | 5.55 | Put | Bond Future | 38928 | 40 | 38928 | 40 | 0.00 |
| 01/06/2020 | R209 On 06-August-20 | 5.57 | Put | Bond Future | 38711 | 39 | 38711 | 39 | 0.00 |
| 01/06/2020 | R209 On 05-November-20 | | | Bond Future | 10.56 | 67.6867 | 10.5573 | 67.6867 | 0.00 |
| 01/06/2020 | R209 On 05-November-20 | 10.00 | Call | Bond Future | 2490 | 2 | 2490 | 2 | 0.00 |
| 01/06/2020 | R209 On 05-November-20 | 10.02 | Call | Bond Future | 2536 | 2 | 2536 | 2 | 0.00 |
| 01/06/2020 | R209 On 05-November-20 | 10.01 | Call | Bond Future | 2513 | 2 | 2513 | 2 | 0.00 |
| 01/06/2020 | R209 On 05-November-20 | 10.01 | Put | Bond Future | 5729 | 6 | 5729 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2020 | R209 On 05-November-20 | 10.02 | Put | Bond Future | 5691 | 6 | 5691 | 6 | 0.00 |
| 01/06/2020 | R209 On 05-November-20 | 10.00 | Put | Bond Future | 5767 | 6 | 5767 | 6 | 0.00 |
| 01/06/2020 | R209 On 04-February-21 | | | Bond Future | 10.73 | 68.4994 | 10.7284 | 68.4994 | 0.00 |
| 01/06/2020 | R209 On 04-February-21 | 10.11 | Call | Bond Future | 2990 | 3 | 2990 | 3 | 0.00 |
| 01/06/2020 | R209 On 04-February-21 | 10.12 | Call | Bond Future | 3013 | 3 | 3013 | 3 | 0.00 |
| 01/06/2020 | R209 On 04-February-21 | 10.10 | Call | Bond Future | 2967 | 3 | 2967 | 3 | 0.00 |
| 01/06/2020 | R209 On 04-February-21 | 10.10 | Put | Bond Future | 6589 | 7 | 6589 | 7 | 0.00 |
| 01/06/2020 | R209 On 04-February-21 | 10.11 | Put | Bond Future | 6553 | 7 | 6553 | 7 | 0.00 |
| 01/06/2020 | R209 On 04-February-21 | 10.12 | Put | Bond Future | 6516 | 7 | 6516 | 7 | 0.00 |
| 01/06/2020 | R209 On 06-May-21 | | | Bond Future | 10.91 | 66.1843 | 10.9058 | 66.1843 | 0.00 |
| 01/06/2020 | R209 On 06-May-21 | 12.22 | Call | Bond Future | 9441 | 9 | 9441 | 9 | 0.00 |
| 01/06/2020 | R209 On 06-May-21 | 12.24 | Call | Bond Future | 9501 | 9 | 9501 | 9 | 0.00 |
| 01/06/2020 | R209 On 06-May-21 | 12.23 | Call | Bond Future | 9471 | 9 | 9471 | 9 | 0.00 |
| 01/06/2020 | R209 On 06-May-21 | 12.22 | Put | Bond Future | 2846 | 3 | 2846 | 3 | 0.00 |
| 01/06/2020 | R209 On 06-May-21 | 12.24 | Put | Bond Future | 2813 | 3 | 2813 | 3 | 0.00 |
| 01/06/2020 | R209 On 06-May-21 | 12.23 | Put | Bond Future | 2830 | 3 | 2830 | 3 | 0.00 |
| 01/06/2020 | R210 On 06-August-20 | | | Bond Future | 186.95 | 186.9293 | 186.9500 | 186.9293 | 1,929.00 |
| 01/06/2020 | R210 On 05-November-20 | | | Bond Future | 186.42 | 186.3986 | 186.4182 | 186.3986 | 0.00 |
| 01/06/2020 | R210 On 04-February-21 | | | Bond Future | 188.70 | 188.6789 | 188.6981 | 188.6789 | 0.00 |
| 01/06/2020 | R210 On 06-May-21 | | | Bond Future | 188.28 | 188.2568 | 188.2760 | 188.2568 | 0.00 |
| 01/06/2020 | R212 On 06-August-20 | | | Bond Future | 166.08 | 166.0640 | 166.0753 | 166.0640 | 6,744.00 |
| 01/06/2020 | R212 On 05-November-20 | | | Bond Future | 168.01 | 167.9979 | 168.0081 | 167.9979 | 0.00 |
| 01/06/2020 | R212 On 04-February-21 | | | Bond Future | 167.74 | 167.7319 | 167.7416 | 167.7319 | 0.00 |
| 01/06/2020 | R212 On 06-May-21 | | | Bond Future | 169.80 | 169.7940 | 169.8036 | 169.7940 | 0.00 |
| 01/06/2020 | R213 On 06-August-20 | | | Bond Future | 9.36 | 86.7570 | 9.3596 | 86.7570 | 14,229.00 |
| 01/06/2020 | R213 On 06-August-20 | 9.29 | Call | Bond Future | 2173 | 2 | 2173 | 2 | 0.00 |
| 01/06/2020 | R213 On 06-August-20 | 9.31 | Call | Bond Future | 2231 | 2 | 2231 | 2 | 0.00 |
| 01/06/2020 | R213 On 06-August-20 | 9.30 | Call | Bond Future | 2202 | 2 | 2202 | 2 | 0.00 |
| 01/06/2020 | R213 On 06-August-20 | 9.30 | Put | Bond Future | 2556 | 3 | 2556 | 3 | 0.00 |
| 01/06/2020 | R213 On 06-August-20 | 9.31 | Put | Bond Future | 2525 | 3 | 2525 | 3 | 0.00 |
| 01/06/2020 | R213 On 06-August-20 | 9.29 | Put | Bond Future | 2587 | 3 | 2587 | 3 | 0.00 |
| 01/06/2020 | R213 On 05-November-20 | | | Bond Future | 9.53 | 84.2157 | 9.5275 | 84.2157 | 0.00 |
| 01/06/2020 | R213 On 05-November-20 | 9.59 | Call | Bond Future | 3764 | 3 | 3764 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2020 | R213 On 05-November-20 | 9.60 | Call | Bond Future | 3794 | 3 | 3794 | 3 | 0.00 |
| 01/06/2020 | R213 On 05-November-20 | 9.61 | Call | Bond Future | 3824 | 3 | 3824 | 3 | 0.00 |
| 01/06/2020 | R213 On 05-November-20 | 9.61 | Put | Bond Future | 3351 | 4 | 3351 | 4 | 0.00 |
| 01/06/2020 | R213 On 05-November-20 | 9.59 | Put | Bond Future | 3405 | 4 | 3405 | 4 | 0.00 |
| 01/06/2020 | R213 On 05-November-20 | 9.60 | Put | Bond Future | 3378 | 4 | 3378 | 4 | 0.00 |
| 01/06/2020 | R213 On 04-February-21 | | | Bond Future | 9.70 | 85.2265 | 9.7034 | 85.2265 | 0.00 |
| 01/06/2020 | R213 On 04-February-21 | 9.41 | Call | Bond Future | 3369 | 3 | 3369 | 3 | 0.00 |
| 01/06/2020 | R213 On 04-February-21 | 9.40 | Call | Bond Future | 3343 | 3 | 3343 | 3 | 0.00 |
| 01/06/2020 | R213 On 04-February-21 | 9.39 | Call | Bond Future | 3317 | 3 | 3317 | 3 | 0.00 |
| 01/06/2020 | R213 On 04-February-21 | 9.40 | Put | Bond Future | 5064 | 6 | 5064 | 6 | 0.00 |
| 01/06/2020 | R213 On 04-February-21 | 9.39 | Put | Bond Future | 5096 | 6 | 5096 | 6 | 0.00 |
| 01/06/2020 | R213 On 04-February-21 | 9.41 | Put | Bond Future | 5032 | 5 | 5032 | 5 | 0.00 |
| 01/06/2020 | R213 On 06-May-21 | | | Bond Future | 9.88 | 82.7219 | 9.8813 | 82.7219 | 0.00 |
| 01/06/2020 | R213 On 06-May-21 | 11.90 | Call | Bond Future | 11618 | 11 | 11618 | 11 | 0.00 |
| 01/06/2020 | R213 On 06-May-21 | 11.91 | Call | Bond Future | 11653 | 11 | 11653 | 11 | 0.00 |
| 01/06/2020 | R213 On 06-May-21 | 11.89 | Call | Bond Future | 11583 | 11 | 11583 | 11 | 0.00 |
| 01/06/2020 | R213 On 06-May-21 | 11.89 | Put | Bond Future | 1538 | 2 | 1538 | 2 | 0.00 |
| 01/06/2020 | R213 On 06-May-21 | 11.90 | Put | Bond Future | 1527 | 2 | 1527 | 2 | 0.00 |
| 01/06/2020 | R213 On 06-May-21 | 11.91 | Put | Bond Future | 1516 | 2 | 1516 | 2 | 0.00 |
| 01/06/2020 | R214 On 06-August-20 | | | Bond Future | 10.78 | 67.1593 | 10.7795 | 67.1593 | 21,544.00 |
| 01/06/2020 | R214 On 06-August-20 | 9.97 | Call | Bond Future | 877 | 1 | 877 | 1 | 0.00 |
| 01/06/2020 | R214 On 06-August-20 | 9.99 | Call | Bond Future | 904 | 1 | 904 | 1 | 0.00 |
| 01/06/2020 | R214 On 06-August-20 | 9.98 | Call | Bond Future | 890 | 1 | 890 | 1 | 0.00 |
| 01/06/2020 | R214 On 06-August-20 | 9.97 | Put | Bond Future | 5897 | 6 | 5897 | 6 | 0.00 |
| 01/06/2020 | R214 On 06-August-20 | 9.99 | Put | Bond Future | 5793 | 6 | 5793 | 6 | 0.00 |
| 01/06/2020 | R214 On 06-August-20 | 9.98 | Put | Bond Future | 5845 | 6 | 5845 | 6 | 0.00 |
| 01/06/2020 | R214 On 05-November-20 | | | Bond Future | 10.95 | 64.6468 | 10.9481 | 64.6468 | 0.00 |
| 01/06/2020 | R214 On 05-November-20 | 10.25 | Call | Bond Future | 2266 | 2 | 2266 | 2 | 0.00 |
| 01/06/2020 | R214 On 05-November-20 | 10.24 | Call | Bond Future | 2245 | 2 | 2245 | 2 | 0.00 |
| 01/06/2020 | R214 On 05-November-20 | 10.26 | Call | Bond Future | 2288 | 2 | 2288 | 2 | 0.00 |
| 01/06/2020 | R214 On 05-November-20 | 10.24 | Put | Bond Future | 6494 | 7 | 6494 | 7 | 0.00 |
| 01/06/2020 | R214 On 05-November-20 | 10.25 | Put | Bond Future | 6452 | 7 | 6452 | 7 | 0.00 |
| 01/06/2020 | R214 On 05-November-20 | 10.26 | Put | Bond Future | 6411 | 7 | 6411 | 7 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2020 | R214 On 04-February-21 | | | Bond Future | 11.12 | 65.4228 | 11.1240 | 65.4228 | 0.00 |
| 01/06/2020 | R214 On 04-February-21 | 10.31 | Call | Bond Future | 2712 | 2 | 2712 | 2 | 0.00 |
| 01/06/2020 | R214 On 04-February-21 | 10.33 | Call | Bond Future | 2755 | 3 | 2755 | 3 | 0.00 |
| 01/06/2020 | R214 On 04-February-21 | 10.32 | Call | Bond Future | 2733 | 3 | 2733 | 3 | 0.00 |
| 01/06/2020 | R214 On 04-February-21 | 10.32 | Put | Bond Future | 7465 | 8 | 7465 | 8 | 0.00 |
| 01/06/2020 | R214 On 04-February-21 | 10.33 | Put | Bond Future | 7425 | 8 | 7425 | 8 | 0.00 |
| 01/06/2020 | R214 On 04-February-21 | 10.31 | Put | Bond Future | 7506 | 8 | 7506 | 8 | 0.00 |
| 01/06/2020 | R214 On 06-May-21 | | | Bond Future | 11.30 | 62.9318 | 11.2995 | 62.9318 | 0.00 |
| 01/06/2020 | R214 On 06-May-21 | 12.27 | Call | Bond Future | 8550 | 8 | 8550 | 8 | 0.00 |
| 01/06/2020 | R214 On 06-May-21 | 12.26 | Call | Bond Future | 8522 | 8 | 8522 | 8 | 0.00 |
| 01/06/2020 | R214 On 06-May-21 | 12.25 | Call | Bond Future | 8494 | 8 | 8494 | 8 | 0.00 |
| 01/06/2020 | R214 On 06-May-21 | 12.26 | Put | Bond Future | 3649 | 4 | 3649 | 4 | 0.00 |
| 01/06/2020 | R214 On 06-May-21 | 12.25 | Put | Bond Future | 3669 | 4 | 3669 | 4 | 0.00 |
| 01/06/2020 | R214 On 06-May-21 | 12.27 | Put | Bond Future | 3629 | 4 | 3629 | 4 | 0.00 |
| 01/06/2020 | R248 On 06-August-20 | | | Bond Future | 10.96 | 84.0645 | 10.9604 | 84.0645 | 83,458.00 |
| 01/06/2020 | R248 On 06-August-20 | 10.18 | Call | Bond Future | 818 | 1 | 818 | 1 | 0.00 |
| 01/06/2020 | R248 On 06-August-20 | 11.85 | Call | Bond Future | 7012 | 6 | 7012 | 6 | 0.00 |
| 01/06/2020 | R248 On 06-August-20 | 11.15 | Call | Bond Future | 3740 | 3 | 3740 | 3 | 0.00 |
| 01/06/2020 | R248 On 06-August-20 | 10.85 | Call | Bond Future | 2601 | 2 | 2601 | 2 | 640.00 |
| 01/06/2020 | R248 On 06-August-20 | 9.25 | Call | Bond Future | 85 | 0 | 85 | 0 | 20,640.00 |
| 01/06/2020 | R248 On 06-August-20 | 10.20 | Call | Bond Future | 850 | 1 | 850 | 1 | 0.00 |
| 01/06/2020 | R248 On 06-August-20 | 11.80 | Call | Bond Future | 6762 | 6 | 6762 | 6 | 470.00 |
| 01/06/2020 | R248 On 06-August-20 | 12.75 | Call | Bond Future | 11498 | 11 | 11498 | 11 | 814.00 |
| 01/06/2020 | R248 On 06-August-20 | 10.35 | Call | Bond Future | 1145 | 1 | 1145 | 1 | 640.00 |
| 01/06/2020 | R248 On 06-August-20 | 9.00 | Call | Bond Future | 39 | 0 | 39 | 0 | 3,000.00 |
| 01/06/2020 | R248 On 06-August-20 | 11.10 | Call | Bond Future | 3537 | 3 | 3537 | 3 | 470.00 |
| 01/06/2020 | R248 On 06-August-20 | 12.25 | Call | Bond Future | 8994 | 8 | 8994 | 8 | 814.00 |
| 01/06/2020 | R248 On 06-August-20 | 10.19 | Call | Bond Future | 833 | 1 | 833 | 1 | 0.00 |
| 01/06/2020 | R248 On 06-August-20 | 10.19 | Put | Bond Future | 6718 | 7 | 6718 | 7 | 0.00 |
| 01/06/2020 | R248 On 06-August-20 | 12.25 | Put | Bond Future | 602 | 1 | 602 | 1 | 0.00 |
| 01/06/2020 | R248 On 06-August-20 | 11.10 | Put | Bond Future | 2546 | 3 | 2546 | 3 | 0.00 |
| 01/06/2020 | R248 On 06-August-20 | 10.20 | Put | Bond Future | 6653 | 7 | 6653 | 7 | 0.00 |
| 01/06/2020 | R248 On 06-August-20 | 11.80 | Put | Bond Future | 1113 | 1 | 1113 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2020 | R248 On 06-August-20 | 12.75 | Put | Bond Future | 267 | 0 | 267 | 0 | 0.00 |
| 01/06/2020 | R248 On 06-August-20 | 11.85 | Put | Bond Future | 1049 | 1 | 1049 | 1 | 0.00 |
| 01/06/2020 | R248 On 06-August-20 | 9.00 | Put | Bond Future | 16610 | 17 | 16610 | 17 | 0.00 |
| 01/06/2020 | R248 On 06-August-20 | 9.25 | Put | Bond Future | 14230 | 15 | 14230 | 15 | 0.00 |
| 01/06/2020 | R248 On 06-August-20 | 10.85 | Put | Bond Future | 3400 | 4 | 3400 | 4 | 0.00 |
| 01/06/2020 | R248 On 06-August-20 | 11.15 | Put | Bond Future | 2399 | 3 | 2399 | 3 | 0.00 |
| 01/06/2020 | R248 On 06-August-20 | 10.18 | Put | Bond Future | 6783 | 7 | 6783 | 7 | 0.00 |
| 01/06/2020 | R248 On 06-August-20 | 10.35 | Put | Bond Future | 5746 | 6 | 5746 | 6 | 0.00 |
| 01/06/2020 | R248 On 05-November-20 | | | Bond Future | 11.14 | 80.6101 | 11.1369 | 80.6101 | 0.00 |
| 01/06/2020 | R248 On 05-November-20 | 11.00 | Call | Bond Future | 4117 | 4 | 4117 | 4 | 800.00 |
| 01/06/2020 | R248 On 05-November-20 | 10.00 | Call | Bond Future | 1365 | 1 | 1365 | 1 | 800.00 |
| 01/06/2020 | R248 On 05-November-20 | 10.04 | Call | Bond Future | 1445 | 1 | 1445 | 1 | 0.00 |
| 01/06/2020 | R248 On 05-November-20 | 10.03 | Call | Bond Future | 1425 | 1 | 1425 | 1 | 0.00 |
| 01/06/2020 | R248 On 05-November-20 | 10.02 | Call | Bond Future | 1405 | 1 | 1405 | 1 | 0.00 |
| 01/06/2020 | R248 On 05-November-20 | 10.03 | Put | Bond Future | 9868 | 10 | 9868 | 10 | 0.00 |
| 01/06/2020 | R248 On 05-November-20 | 10.02 | Put | Bond Future | 9932 | 11 | 9932 | 11 | 0.00 |
| 01/06/2020 | R248 On 05-November-20 | 10.04 | Put | Bond Future | 9806 | 10 | 9806 | 10 | 0.00 |
| 01/06/2020 | R248 On 05-November-20 | 10.00 | Put | Bond Future | 10059 | 11 | 10059 | 11 | 0.00 |
| 01/06/2020 | R248 On 05-November-20 | 11.00 | Put | Bond Future | 5082 | 6 | 5082 | 6 | 0.00 |
| 01/06/2020 | R248 On 04-February-21 | | | Bond Future | 11.32 | 81.5778 | 11.3218 | 81.5778 | 0.00 |
| 01/06/2020 | R248 On 04-February-21 | 10.46 | Call | Bond Future | 2640 | 2 | 2640 | 2 | 0.00 |
| 01/06/2020 | R248 On 04-February-21 | 10.47 | Call | Bond Future | 2666 | 2 | 2666 | 2 | 0.00 |
| 01/06/2020 | R248 On 04-February-21 | 10.48 | Call | Bond Future | 2693 | 2 | 2693 | 2 | 0.00 |
| 01/06/2020 | R248 On 04-February-21 | 10.48 | Put | Bond Future | 8788 | 9 | 8788 | 9 | 0.00 |
| 01/06/2020 | R248 On 04-February-21 | 10.46 | Put | Bond Future | 8891 | 9 | 8891 | 9 | 0.00 |
| 01/06/2020 | R248 On 04-February-21 | 10.47 | Put | Bond Future | 8839 | 9 | 8839 | 9 | 0.00 |
| 01/06/2020 | R248 On 06-May-21 | | | Bond Future | 11.51 | 78.1462 | 11.5065 | 78.1462 | 0.00 |
| 01/06/2020 | R248 On 06-May-21 | 12.34 | Call | Bond Future | 9236 | 9 | 9236 | 9 | 0.00 |
| 01/06/2020 | R248 On 06-May-21 | 12.36 | Call | Bond Future | 9313 | 9 | 9313 | 9 | 0.00 |
| 01/06/2020 | R248 On 06-May-21 | 12.35 | Call | Bond Future | 9274 | 9 | 9274 | 9 | 0.00 |
| 01/06/2020 | R248 On 06-May-21 | 12.35 | Put | Bond Future | 4058 | 4 | 4058 | 4 | 0.00 |
| 01/06/2020 | R248 On 06-May-21 | 12.36 | Put | Bond Future | 4039 | 4 | 4039 | 4 | 0.00 |
| 01/06/2020 | R248 On 06-May-21 | 12.34 | Put | Bond Future | 4077 | 4 | 4077 | 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 |
|------|------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
|------|------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|