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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 14/07/2020 TO: 14/07/2020

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/07/2020 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|----------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/07/2020 | 1409 On | 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | 2025 On | 06-August-20 | | | Bond Future | 136.93 | 136.7275 | 136.9345 | 136.7275 | 6,043.00 |
| 14/07/2020 | 2025 On | 05-November-20 | | | Bond Future | 138.40 | 138.1994 | 138.4026 | 138.1994 | 0.00 |
| 14/07/2020 | 2025 On | 04-February-21 | | | Bond Future | 138.53 | 138.3288 | 138.5339 | 138.3288 | 0.00 |
| 14/07/2020 | 2025 On | 06-May-21 | | | Bond Future | 140.21 | 140.0016 | 140.2069 | 140.0016 | 0.00 |
| 14/07/2020 | 2025 On | 05-August-21 | | | Bond Future | 140.26 | 140.0593 | 140.2640 | 140.0593 | 0.00 |
| 14/07/2020 | 2029 On | 06-August-20 | | | Bond Future | 97.95 | 97.8570 | 97.9532 | 97.8570 | 5,012.00 |
| 14/07/2020 | 2029 On | 05-November-20 | | | Bond Future | 97.88 | 97.7874 | 97.8803 | 97.7874 | 0.00 |
| 14/07/2020 | 2029 On | 04-February-21 | | | Bond Future | 99.04 | 98.9446 | 99.0383 | 98.9446 | 0.00 |
| 14/07/2020 | 2029 On | 06-May-21 | | | Bond Future | 99.10 | 99.0034 | 99.0965 | 99.0034 | 0.00 |
| 14/07/2020 | 2029 On | 05-August-21 | | | Bond Future | 100.22 | 100.1243 | 100.2164 | 100.1243 | 0.00 |
| 14/07/2020 | 2030 On | 06-August-20 | | | Bond Future | 9.50 | 91.0981 | 91.0220 | 91.0981 | 106,756.00 |
| 14/07/2020 | 2030 On | 06-August-20 | 9.09 | Call | Bond Future | 454 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2030 On | 06-August-20 | 8.36 | Call | Bond Future | 24 | 0 | 0 | 0 | 800.00 |
| 14/07/2020 | 2030 On | 06-August-20 | 9.05 | Call | Bond Future | 398 | 0 | 0 | 0 | 450.00 |
| 14/07/2020 | 2030 On | 06-August-20 | 10.40 | Call | Bond Future | 5134 | 5 | 5 | 5 | 0.00 |
| 14/07/2020 | 2030 On | 06-August-20 | 8.86 | Call | Bond Future | 205 | 0 | 0 | 0 | 800.00 |
| 14/07/2020 | 2030 On | 06-August-20 | 9.11 | Call | Bond Future | 483 | 1 | 0 | 1 | 0.00 |
| 14/07/2020 | 2030 On | 06-August-20 | 11.25 | Call | Bond Future | 9412 | 9 | 9 | 9 | 0.00 |
| 14/07/2020 | 2030 On | 06-August-20 | 10.00 | Call | Bond Future | 3227 | 3 | 3 | 3 | 470.00 |
| 14/07/2020 | 2030 On | 06-August-20 | 10.70 | Call | Bond Future | 6645 | 7 | 7 | 7 | 470.00 |
| 14/07/2020 | 2030 On | 06-August-20 | 9.42 | Call | Bond Future | 1126 | 1 | 1 | 1 | 0.00 |
| 14/07/2020 | 2030 On | 06-August-20 | 9.95 | Call | Bond Future | 3008 | 3 | 3 | 3 | 0.00 |
| 14/07/2020 | 2030 On | 06-August-20 | 10.75 | Call | Bond Future | 6899 | 7 | 7 | 7 | 0.00 |
| 14/07/2020 | 2030 On | 06-August-20 | 10.05 | Call | Bond Future | 3453 | 4 | 3 | 4 | 0.00 |
| 14/07/2020 | 2030 On | 06-August-20 | 9.75 | Call | Bond Future | 2193 | 2 | 2 | 2 | 450.00 |
| 14/07/2020 | 2030 On | 06-August-20 | 9.10 | Call | Bond Future | 468 | 1 | 0 | 1 | 0.00 |
| 14/07/2020 | 2030 On | 06-August-20 | 11.47 | Call | Bond Future | 10498 | 11 | 10 | 11 | 0.00 |
| 14/07/2020 | 2030 On | 06-August-20 | 10.21 | Call | Bond Future | 4203 | 4 | 4 | 4 | 622.00 |
| 14/07/2020 | 2030 On | 06-August-20 | 10.87 | Call | Bond Future | 7504 | 8 | 8 | 8 | 0.00 |
| 14/07/2020 | 2030 On | 06-August-20 | 8.50 | Call | Bond Future | 46 | 0 | 0 | 0 | 323.00 |
| 14/07/2020 | 2030 On | 06-August-20 | 9.20 | Call | Bond Future | 633 | 1 | 1 | 1 | 323.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/07/2020 | 2030 On 06-August-20 | 8.50 | Put | Bond Future | 6072 | 6 | 6 | 6 | 0.00 |
| 14/07/2020 | 2030 On 06-August-20 | 10.87 | Put | Bond Future | 27 | 0 | 0 | 0 | 622.00 |
| 14/07/2020 | 2030 On 06-August-20 | 10.75 | Put | Bond Future | 43 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2030 On 06-August-20 | 9.20 | Put | Bond Future | 2389 | 2 | 2 | 2 | 2,500.00 |
| 14/07/2020 | 2030 On 06-August-20 | 11.47 | Put | Bond Future | 2 | 0 | 0 | 0 | 622.00 |
| 14/07/2020 | 2030 On 06-August-20 | 9.10 | Put | Bond Future | 2819 | 3 | 3 | 3 | 0.00 |
| 14/07/2020 | 2030 On 06-August-20 | 9.42 | Put | Bond Future | 1591 | 2 | 2 | 2 | 800.00 |
| 14/07/2020 | 2030 On 06-August-20 | 11.25 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2030 On 06-August-20 | 10.21 | Put | Bond Future | 223 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2030 On 06-August-20 | 10.00 | Put | Bond Future | 399 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2030 On 06-August-20 | 9.11 | Put | Bond Future | 2774 | 3 | 3 | 3 | 0.00 |
| 14/07/2020 | 2030 On 06-August-20 | 9.75 | Put | Bond Future | 766 | 1 | 1 | 1 | 0.00 |
| 14/07/2020 | 2030 On 06-August-20 | 10.05 | Put | Bond Future | 349 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2030 On 06-August-20 | 9.95 | Put | Bond Future | 458 | 0 | 0 | 0 | 5,850.00 |
| 14/07/2020 | 2030 On 06-August-20 | 10.40 | Put | Bond Future | 127 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2030 On 06-August-20 | 10.70 | Put | Bond Future | 50 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2030 On 06-August-20 | 9.05 | Put | Bond Future | 3049 | 3 | 3 | 3 | 0.00 |
| 14/07/2020 | 2030 On 06-August-20 | 8.36 | Put | Bond Future | 6934 | 7 | 7 | 7 | 0.00 |
| 14/07/2020 | 2030 On 06-August-20 | 8.86 | Put | Bond Future | 4004 | 4 | 4 | 4 | 0.00 |
| 14/07/2020 | 2030 On 06-August-20 | 9.09 | Put | Bond Future | 2864 | 3 | 3 | 3 | 0.00 |
| 14/07/2020 | 2030 On 05-November-20 | | | Bond Future | 9.70 | 92.0567 | 91.9758 | 92.0567 | 500.00 |
| 14/07/2020 | 2030 On 05-November-20 | 9.99 | Call | Bond Future | 4282 | 4 | 4 | 4 | 0.00 |
| 14/07/2020 | 2030 On 05-November-20 | 8.85 | Call | Bond Future | 1505 | 2 | 2 | 2 | 3,000.00 |
| 14/07/2020 | 2030 On 05-November-20 | 9.61 | Call | Bond Future | 3163 | 3 | 3 | 3 | 0.00 |
| 14/07/2020 | 2030 On 05-November-20 | 8.34 | Call | Bond Future | 836 | 1 | 1 | 1 | 1,000.00 |
| 14/07/2020 | 2030 On 05-November-20 | 9.04 | Call | Bond Future | 1836 | 2 | 2 | 2 | 1,000.00 |
| 14/07/2020 | 2030 On 05-November-20 | 8.73 | Call | Bond Future | 1321 | 1 | 1 | 1 | 3,000.00 |
| 14/07/2020 | 2030 On 05-November-20 | 9.38 | Call | Bond Future | 2574 | 3 | 3 | 3 | 0.00 |
| 14/07/2020 | 2030 On 05-November-20 | 8.10 | Call | Bond Future | 614 | 1 | 1 | 1 | 3,000.00 |
| 14/07/2020 | 2030 On 05-November-20 | 10.06 | Call | Bond Future | 4507 | 5 | 5 | 5 | 0.00 |
| 14/07/2020 | 2030 On 05-November-20 | 9.39 | Call | Bond Future | 2598 | 3 | 3 | 3 | 0.00 |
| 14/07/2020 | 2030 On 05-November-20 | 8.36 | Call | Bond Future | 857 | 1 | 1 | 1 | 14,160.00 |
| 14/07/2020 | 2030 On 05-November-20 | 8.86 | Call | Bond Future | 1521 | 2 | 2 | 2 | 14,160.00 |
| 14/07/2020 | 2030 On 05-November-20 | 9.86 | Call | Bond Future | 3880 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/07/2020 | 2030 On 05-November-20 | 9.23 | Call | Bond Future | 2227 | 2 | 2 | 2 | 3,000.00 |
| 14/07/2020 | 2030 On 05-November-20 | 10.47 | Call | Bond Future | 5940 | 6 | 6 | 6 | 0.00 |
| 14/07/2020 | 2030 On 05-November-20 | 9.03 | Call | Bond Future | 1817 | 2 | 2 | 2 | 15,414.00 |
| 14/07/2020 | 2030 On 05-November-20 | 10.37 | Call | Bond Future | 5573 | 6 | 6 | 6 | 0.00 |
| 14/07/2020 | 2030 On 05-November-20 | 9.40 | Call | Bond Future | 2622 | 3 | 3 | 3 | 0.00 |
| 14/07/2020 | 2030 On 05-November-20 | 8.53 | Call | Bond Future | 1052 | 1 | 1 | 1 | 15,414.00 |
| 14/07/2020 | 2030 On 05-November-20 | 9.03 | Put | Bond Future | 5681 | 6 | 6 | 6 | 0.00 |
| 14/07/2020 | 2030 On 05-November-20 | 9.40 | Put | Bond Future | 4331 | 4 | 4 | 4 | 0.00 |
| 14/07/2020 | 2030 On 05-November-20 | 10.47 | Put | Bond Future | 1769 | 2 | 2 | 2 | 3,000.00 |
| 14/07/2020 | 2030 On 05-November-20 | 8.53 | Put | Bond Future | 7935 | 8 | 8 | 8 | 0.00 |
| 14/07/2020 | 2030 On 05-November-20 | 8.86 | Put | Bond Future | 6398 | 6 | 6 | 6 | 0.00 |
| 14/07/2020 | 2030 On 05-November-20 | 9.38 | Put | Bond Future | 4397 | 4 | 4 | 4 | 0.00 |
| 14/07/2020 | 2030 On 05-November-20 | 10.37 | Put | Bond Future | 1931 | 2 | 2 | 2 | 15,414.00 |
| 14/07/2020 | 2030 On 05-November-20 | 8.73 | Put | Bond Future | 6982 | 7 | 7 | 7 | 0.00 |
| 14/07/2020 | 2030 On 05-November-20 | 9.23 | Put | Bond Future | 4918 | 5 | 5 | 5 | 0.00 |
| 14/07/2020 | 2030 On 05-November-20 | 8.36 | Put | Bond Future | 8795 | 9 | 9 | 9 | 0.00 |
| 14/07/2020 | 2030 On 05-November-20 | 9.86 | Put | Bond Future | 2998 | 3 | 3 | 3 | 14,160.00 |
| 14/07/2020 | 2030 On 05-November-20 | 10.06 | Put | Bond Future | 2529 | 3 | 3 | 3 | 1,000.00 |
| 14/07/2020 | 2030 On 05-November-20 | 9.39 | Put | Bond Future | 4364 | 4 | 4 | 4 | 0.00 |
| 14/07/2020 | 2030 On 05-November-20 | 9.99 | Put | Bond Future | 2686 | 3 | 3 | 3 | 5,000.00 |
| 14/07/2020 | 2030 On 05-November-20 | 8.10 | Put | Bond Future | 10195 | 10 | 10 | 10 | 0.00 |
| 14/07/2020 | 2030 On 05-November-20 | 9.04 | Put | Bond Future | 5641 | 6 | 6 | 6 | 0.00 |
| 14/07/2020 | 2030 On 05-November-20 | 9.61 | Put | Bond Future | 3678 | 4 | 4 | 4 | 3,000.00 |
| 14/07/2020 | 2030 On 05-November-20 | 8.34 | Put | Bond Future | 8899 | 9 | 9 | 9 | 0.00 |
| 14/07/2020 | 2030 On 05-November-20 | 8.85 | Put | Bond Future | 6442 | 6 | 6 | 6 | 0.00 |
| 14/07/2020 | 2030 On 04-February-21 | | | Bond Future | 9.91 | 89.1194 | 89.0372 | 89.1194 | 0.00 |
| 14/07/2020 | 2030 On 04-February-21 | 8.37 | Call | Bond Future | 1324 | 1 | 1 | 1 | 1,000.00 |
| 14/07/2020 | 2030 On 04-February-21 | 9.17 | Call | Bond Future | 2553 | 3 | 3 | 3 | 0.00 |
| 14/07/2020 | 2030 On 04-February-21 | 9.12 | Call | Bond Future | 2459 | 2 | 2 | 2 | 1,000.00 |
| 14/07/2020 | 2030 On 04-February-21 | 8.36 | Call | Bond Future | 1312 | 1 | 1 | 1 | 800.00 |
| 14/07/2020 | 2030 On 04-February-21 | 9.16 | Call | Bond Future | 2534 | 3 | 3 | 3 | 0.00 |
| 14/07/2020 | 2030 On 04-February-21 | 9.15 | Call | Bond Future | 2515 | 3 | 3 | 3 | 0.00 |
| 14/07/2020 | 2030 On 04-February-21 | 8.86 | Call | Bond Future | 2009 | 2 | 2 | 2 | 800.00 |
| 14/07/2020 | 2030 On 04-February-21 | 10.20 | Call | Bond Future | 5142 | 5 | 5 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/07/2020 | 2030 On 04-February-21 | 10.20 | Put | Bond Future | 3562 | 4 | 4 | 4 | 1,800.00 |
| 14/07/2020 | 2030 On 04-February-21 | 8.86 | Put | Bond Future | 7918 | 8 | 8 | 8 | 0.00 |
| 14/07/2020 | 2030 On 04-February-21 | 9.12 | Put | Bond Future | 6852 | 7 | 7 | 7 | 0.00 |
| 14/07/2020 | 2030 On 04-February-21 | 8.36 | Put | Bond Future | 10228 | 10 | 10 | 10 | 0.00 |
| 14/07/2020 | 2030 On 04-February-21 | 9.16 | Put | Bond Future | 6696 | 7 | 7 | 7 | 0.00 |
| 14/07/2020 | 2030 On 04-February-21 | 9.15 | Put | Bond Future | 6735 | 7 | 7 | 7 | 0.00 |
| 14/07/2020 | 2030 On 04-February-21 | 9.17 | Put | Bond Future | 6658 | 7 | 7 | 7 | 0.00 |
| 14/07/2020 | 2030 On 04-February-21 | 8.37 | Put | Bond Future | 10179 | 10 | 10 | 10 | 0.00 |
| 14/07/2020 | 2030 On 06-May-21 | | | Bond Future | 10.12 | 90.1776 | 90.0929 | 90.1776 | 0.00 |
| 14/07/2020 | 2030 On 06-May-21 | 10.74 | Call | Bond Future | 6303 | 6 | 6 | 6 | 0.00 |
| 14/07/2020 | 2030 On 06-May-21 | 9.15 | Call | Bond Future | 2319 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | 2030 On 06-May-21 | 11.69 | Call | Bond Future | 9533 | 10 | 10 | 10 | 0.00 |
| 14/07/2020 | 2030 On 06-May-21 | 11.70 | Call | Bond Future | 9567 | 10 | 10 | 10 | 0.00 |
| 14/07/2020 | 2030 On 06-May-21 | 7.97 | Call | Bond Future | 868 | 1 | 1 | 1 | 700.00 |
| 14/07/2020 | 2030 On 06-May-21 | 9.92 | Call | Bond Future | 3958 | 4 | 4 | 4 | 0.00 |
| 14/07/2020 | 2030 On 06-May-21 | 10.04 | Call | Bond Future | 4270 | 4 | 4 | 4 | 0.00 |
| 14/07/2020 | 2030 On 06-May-21 | 9.22 | Call | Bond Future | 2439 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | 2030 On 06-May-21 | 11.71 | Call | Bond Future | 9601 | 10 | 10 | 10 | 0.00 |
| 14/07/2020 | 2030 On 06-May-21 | 11.71 | Put | Bond Future | 1747 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | 2030 On 06-May-21 | 9.22 | Put | Bond Future | 7329 | 7 | 7 | 7 | 700.00 |
| 14/07/2020 | 2030 On 06-May-21 | 7.97 | Put | Bond Future | 13152 | 13 | 13 | 13 | 0.00 |
| 14/07/2020 | 2030 On 06-May-21 | 9.92 | Put | Bond Future | 5013 | 5 | 5 | 5 | 700.00 |
| 14/07/2020 | 2030 On 06-May-21 | 9.15 | Put | Bond Future | 7604 | 8 | 8 | 8 | 0.00 |
| 14/07/2020 | 2030 On 06-May-21 | 11.69 | Put | Bond Future | 1773 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | 2030 On 06-May-21 | 11.70 | Put | Bond Future | 1760 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | 2030 On 06-May-21 | 10.04 | Put | Bond Future | 4689 | 5 | 5 | 5 | 0.00 |
| 14/07/2020 | 2030 On 06-May-21 | 10.74 | Put | Bond Future | 3124 | 3 | 3 | 3 | 0.00 |
| 14/07/2020 | 2030 On 05-August-21 | | | Bond Future | 10.37 | 87.1712 | 87.0837 | 87.1712 | 0.00 |
| 14/07/2020 | 2030 On 05-August-21 | 10.41 | Call | Bond Future | 200 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2030 On 05-August-21 | 10.42 | Call | Bond Future | 251 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2030 On 05-August-21 | 10.43 | Call | Bond Future | 301 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2030 On 05-August-21 | 10.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2030 On 05-August-21 | 10.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2030 On 05-August-21 | 10.42 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/07/2020 | 2032 On 06-August-20 | | | Bond Future | 10.37 | 88.8563 | 88.8691 | 88.8563 | 106,623.00 |
| 14/07/2020 | 2032 On 06-August-20 | 9.91 | Call | Bond Future | 479 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2032 On 06-August-20 | 9.45 | Call | Bond Future | 99 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2032 On 06-August-20 | 8.79 | Call | Bond Future | 4 | 0 | 0 | 0 | 800.00 |
| 14/07/2020 | 2032 On 06-August-20 | 9.29 | Call | Bond Future | 52 | 0 | 0 | 0 | 800.00 |
| 14/07/2020 | 2032 On 06-August-20 | 9.46 | Call | Bond Future | 103 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2032 On 06-August-20 | 9.47 | Call | Bond Future | 107 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2032 On 06-August-20 | 9.47 | Put | Bond Future | 5748 | 6 | 6 | 6 | 0.00 |
| 14/07/2020 | 2032 On 06-August-20 | 9.45 | Put | Bond Future | 5871 | 6 | 6 | 6 | 0.00 |
| 14/07/2020 | 2032 On 06-August-20 | 8.79 | Put | Bond Future | 10253 | 10 | 10 | 10 | 0.00 |
| 14/07/2020 | 2032 On 06-August-20 | 9.29 | Put | Bond Future | 6882 | 7 | 7 | 7 | 0.00 |
| 14/07/2020 | 2032 On 06-August-20 | 9.46 | Put | Bond Future | 5809 | 6 | 6 | 6 | 0.00 |
| 14/07/2020 | 2032 On 06-August-20 | 9.91 | Put | Bond Future | 3296 | 3 | 3 | 3 | 800.00 |
| 14/07/2020 | 2032 On 05-November-20 | | | Bond Future | 10.59 | 85.6465 | 85.6556 | 85.6465 | 0.00 |
| 14/07/2020 | 2032 On 05-November-20 | 9.76 | Call | Bond Future | 1846 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | 2032 On 05-November-20 | 11.08 | Call | Bond Future | 5409 | 5 | 5 | 5 | 0.00 |
| 14/07/2020 | 2032 On 05-November-20 | 10.99 | Call | Bond Future | 5101 | 5 | 5 | 5 | 0.00 |
| 14/07/2020 | 2032 On 05-November-20 | 9.11 | Call | Bond Future | 925 | 1 | 1 | 1 | 3,000.00 |
| 14/07/2020 | 2032 On 05-November-20 | 9.61 | Call | Bond Future | 1592 | 2 | 2 | 2 | 3,000.00 |
| 14/07/2020 | 2032 On 05-November-20 | 9.44 | Call | Bond Future | 1335 | 1 | 1 | 1 | 1,000.00 |
| 14/07/2020 | 2032 On 05-November-20 | 9.77 | Call | Bond Future | 1864 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | 2032 On 05-November-20 | 8.94 | Call | Bond Future | 755 | 1 | 1 | 1 | 1,000.00 |
| 14/07/2020 | 2032 On 05-November-20 | 9.75 | Call | Bond Future | 1829 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | 2032 On 05-November-20 | 9.75 | Put | Bond Future | 6904 | 7 | 7 | 7 | 0.00 |
| 14/07/2020 | 2032 On 05-November-20 | 9.11 | Put | Bond Future | 10165 | 10 | 10 | 10 | 0.00 |
| 14/07/2020 | 2032 On 05-November-20 | 8.94 | Put | Bond Future | 11145 | 11 | 11 | 11 | 0.00 |
| 14/07/2020 | 2032 On 05-November-20 | 11.08 | Put | Bond Future | 2602 | 3 | 3 | 3 | 1,000.00 |
| 14/07/2020 | 2032 On 05-November-20 | 9.44 | Put | Bond Future | 8396 | 8 | 8 | 8 | 0.00 |
| 14/07/2020 | 2032 On 05-November-20 | 9.77 | Put | Bond Future | 6814 | 7 | 7 | 7 | 0.00 |
| 14/07/2020 | 2032 On 05-November-20 | 9.61 | Put | Bond Future | 7557 | 8 | 8 | 8 | 0.00 |
| 14/07/2020 | 2032 On 05-November-20 | 9.76 | Put | Bond Future | 6859 | 7 | 7 | 7 | 0.00 |
| 14/07/2020 | 2032 On 05-November-20 | 10.99 | Put | Bond Future | 2797 | 3 | 3 | 3 | 3,000.00 |
| 14/07/2020 | 2032 On 04-February-21 | | | Bond Future | 10.80 | 86.6404 | 86.6493 | 86.6404 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/07/2020 | 2032 On 04-February-21 | 8.79 | Call | Bond Future | 1093 | 1 | 1 | 1 | 800.00 |
| 14/07/2020 | 2032 On 04-February-21 | 9.61 | Call | Bond Future | 2166 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | 2032 On 04-February-21 | 9.29 | Call | Bond Future | 1684 | 2 | 2 | 2 | 800.00 |
| 14/07/2020 | 2032 On 04-February-21 | 9.63 | Call | Bond Future | 2199 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | 2032 On 04-February-21 | 10.82 | Call | Bond Future | 4936 | 5 | 5 | 5 | 0.00 |
| 14/07/2020 | 2032 On 04-February-21 | 9.62 | Call | Bond Future | 2182 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | 2032 On 04-February-21 | 9.62 | Put | Bond Future | 9265 | 9 | 9 | 9 | 0.00 |
| 14/07/2020 | 2032 On 04-February-21 | 9.63 | Put | Bond Future | 9219 | 9 | 9 | 9 | 0.00 |
| 14/07/2020 | 2032 On 04-February-21 | 9.29 | Put | Bond Future | 10885 | 11 | 11 | 11 | 0.00 |
| 14/07/2020 | 2032 On 04-February-21 | 10.82 | Put | Bond Future | 4849 | 5 | 5 | 5 | 800.00 |
| 14/07/2020 | 2032 On 04-February-21 | 9.61 | Put | Bond Future | 9312 | 9 | 9 | 9 | 0.00 |
| 14/07/2020 | 2032 On 04-February-21 | 8.79 | Put | Bond Future | 13631 | 14 | 14 | 14 | 0.00 |
| 14/07/2020 | 2032 On 06-May-21 | | | Bond Future | 11.03 | 83.5218 | 83.5293 | 83.5218 | 0.00 |
| 14/07/2020 | 2032 On 06-May-21 | 10.33 | Call | Bond Future | 3298 | 3 | 3 | 3 | 736.00 |
| 14/07/2020 | 2032 On 06-May-21 | 12.11 | Call | Bond Future | 8538 | 9 | 9 | 9 | 0.00 |
| 14/07/2020 | 2032 On 06-May-21 | 12.57 | Call | Bond Future | 10084 | 10 | 10 | 10 | 0.00 |
| 14/07/2020 | 2032 On 06-May-21 | 12.12 | Call | Bond Future | 8573 | 9 | 9 | 9 | 0.00 |
| 14/07/2020 | 2032 On 06-May-21 | 12.10 | Call | Bond Future | 8503 | 9 | 9 | 9 | 0.00 |
| 14/07/2020 | 2032 On 06-May-21 | 12.10 | Put | Bond Future | 2913 | 3 | 3 | 3 | 0.00 |
| 14/07/2020 | 2032 On 06-May-21 | 12.12 | Put | Bond Future | 2884 | 3 | 3 | 3 | 0.00 |
| 14/07/2020 | 2032 On 06-May-21 | 12.11 | Put | Bond Future | 2898 | 3 | 3 | 3 | 0.00 |
| 14/07/2020 | 2032 On 06-May-21 | 12.57 | Put | Bond Future | 2203 | 2 | 2 | 2 | 736.00 |
| 14/07/2020 | 2032 On 06-May-21 | 10.33 | Put | Bond Future | 7264 | 7 | 7 | 7 | 0.00 |
| 14/07/2020 | 2032 On 05-August-21 | | | Bond Future | 11.28 | 84.4464 | 84.4523 | 84.4464 | 0.00 |
| 14/07/2020 | 2032 On 05-August-21 | 11.36 | Call | Bond Future | 401 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2032 On 05-August-21 | 11.35 | Call | Bond Future | 349 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2032 On 05-August-21 | 11.37 | Call | Bond Future | 454 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2032 On 05-August-21 | 11.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2032 On 05-August-21 | 11.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2032 On 05-August-21 | 11.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2033 On 06-August-20 | | | Bond Future | 92.13 | 91.7583 | 92.1332 | 91.7583 | 12,378.00 |
| 14/07/2020 | 2033 On 05-November-20 | | | Bond Future | 91.92 | 91.5490 | 91.9239 | 91.5490 | 0.00 |
| 14/07/2020 | 2033 On 04-February-21 | | | Bond Future | 93.01 | 92.6322 | 93.0113 | 92.6322 | 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 |
|------------|------------------|----------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/07/2020 | 2033 On | 06-May-21 | | | Bond Future | 92.92 | 92.5380 | 92.9201 | 92.5380 | 0.00 |
| 14/07/2020 | 2033 On | 05-August-21 | | | Bond Future | 93.97 | 93.5857 | 93.9702 | 93.5857 | 0.00 |
| 14/07/2020 | 2037 On | 06-August-20 | | | Bond Future | 11.31 | 79.7187 | 79.4816 | 79.7187 | 112,827.00 |
| 14/07/2020 | 2037 On | 06-August-20 | 9.87 | Call | Bond Future | 17 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2037 On | 06-August-20 | 9.86 | Call | Bond Future | 16 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2037 On | 06-August-20 | 9.88 | Call | Bond Future | 18 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2037 On | 06-August-20 | 9.86 | Put | Bond Future | 9839 | 10 | 10 | 10 | 0.00 |
| 14/07/2020 | 2037 On | 06-August-20 | 9.87 | Put | Bond Future | 9766 | 10 | 10 | 10 | 0.00 |
| 14/07/2020 | 2037 On | 06-August-20 | 9.88 | Put | Bond Future | 9693 | 9 | 10 | 9 | 0.00 |
| 14/07/2020 | 2037 On | 05-November-20 | | | Bond Future | 11.53 | 80.5576 | 80.3145 | 80.5576 | 276.00 |
| 14/07/2020 | 2037 On | 05-November-20 | 10.19 | Call | Bond Future | 1310 | 1 | 1 | 1 | 0.00 |
| 14/07/2020 | 2037 On | 05-November-20 | 10.17 | Call | Bond Future | 1282 | 1 | 1 | 1 | 0.00 |
| 14/07/2020 | 2037 On | 05-November-20 | 10.18 | Call | Bond Future | 1296 | 1 | 1 | 1 | 0.00 |
| 14/07/2020 | 2037 On | 05-November-20 | 10.17 | Put | Bond Future | 10162 | 10 | 10 | 10 | 0.00 |
| 14/07/2020 | 2037 On | 05-November-20 | 10.19 | Put | Bond Future | 10047 | 10 | 10 | 10 | 0.00 |
| 14/07/2020 | 2037 On | 05-November-20 | 10.18 | Put | Bond Future | 10104 | 10 | 10 | 10 | 0.00 |
| 14/07/2020 | 2037 On | 04-February-21 | | | Bond Future | 11.75 | 77.2367 | 76.9906 | 77.2367 | 0.00 |
| 14/07/2020 | 2037 On | 04-February-21 | 11.97 | Call | Bond Future | 6072 | 6 | 6 | 6 | 300.00 |
| 14/07/2020 | 2037 On | 04-February-21 | 9.65 | Call | Bond Future | 1261 | 1 | 1 | 1 | 72.00 |
| 14/07/2020 | 2037 On | 04-February-21 | 13.73 | Call | Bond Future | 12078 | 12 | 12 | 12 | 0.00 |
| 14/07/2020 | 2037 On | 04-February-21 | 10.85 | Call | Bond Future | 3113 | 3 | 3 | 3 | 0.00 |
| 14/07/2020 | 2037 On | 04-February-21 | 10.35 | Call | Bond Future | 2204 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | 2037 On | 04-February-21 | 10.27 | Call | Bond Future | 2077 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | 2037 On | 04-February-21 | 11.90 | Call | Bond Future | 5859 | 6 | 6 | 6 | 0.00 |
| 14/07/2020 | 2037 On | 04-February-21 | 10.28 | Call | Bond Future | 2093 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | 2037 On | 04-February-21 | 10.48 | Call | Bond Future | 2421 | 3 | 2 | 3 | 240.00 |
| 14/07/2020 | 2037 On | 04-February-21 | 10.29 | Call | Bond Future | 2108 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | 2037 On | 04-February-21 | 10.29 | Put | Bond Future | 11430 | 11 | 11 | 11 | 0.00 |
| 14/07/2020 | 2037 On | 04-February-21 | 11.90 | Put | Bond Future | 5010 | 5 | 5 | 5 | 240.00 |
| 14/07/2020 | 2037 On | 04-February-21 | 10.48 | Put | Bond Future | 10439 | 10 | 10 | 10 | 0.00 |
| 14/07/2020 | 2037 On | 04-February-21 | 10.27 | Put | Bond Future | 11538 | 11 | 12 | 11 | 0.00 |
| 14/07/2020 | 2037 On | 04-February-21 | 13.73 | Put | Bond Future | 1766 | 2 | 2 | 2 | 300.00 |
| 14/07/2020 | 2037 On | 04-February-21 | 10.85 | Put | Bond Future | 8674 | 9 | 9 | 9 | 72.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/07/2020 | 2037 On 04-February-21 | 10.35 | Put | Bond Future | 11111 | 11 | 11 | 11 | 72.00 |
| 14/07/2020 | 2037 On 04-February-21 | 10.28 | Put | Bond Future | 11484 | 11 | 11 | 11 | 0.00 |
| 14/07/2020 | 2037 On 04-February-21 | 9.65 | Put | Bond Future | 15204 | 15 | 15 | 15 | 0.00 |
| 14/07/2020 | 2037 On 04-February-21 | 11.97 | Put | Bond Future | 4823 | 5 | 5 | 5 | 0.00 |
| 14/07/2020 | 2037 On 06-May-21 | | | Bond Future | 11.98 | 78.1541 | 77.9038 | 78.1541 | 0.00 |
| 14/07/2020 | 2037 On 06-May-21 | 12.42 | Call | Bond Future | 6941 | 7 | 7 | 7 | 0.00 |
| 14/07/2020 | 2037 On 06-May-21 | 12.43 | Call | Bond Future | 6972 | 7 | 7 | 7 | 0.00 |
| 14/07/2020 | 2037 On 06-May-21 | 12.44 | Call | Bond Future | 7003 | 7 | 7 | 7 | 0.00 |
| 14/07/2020 | 2037 On 06-May-21 | 12.43 | Put | Bond Future | 4515 | 4 | 5 | 4 | 0.00 |
| 14/07/2020 | 2037 On 06-May-21 | 12.44 | Put | Bond Future | 4492 | 4 | 4 | 4 | 0.00 |
| 14/07/2020 | 2037 On 06-May-21 | 12.42 | Put | Bond Future | 4537 | 4 | 5 | 4 | 0.00 |
| 14/07/2020 | 2037 On 05-August-21 | | | Bond Future | 12.25 | 74.7640 | 74.5092 | 74.7640 | 0.00 |
| 14/07/2020 | 2037 On 05-August-21 | 12.26 | Call | Bond Future | 64 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2037 On 05-August-21 | 12.27 | Call | Bond Future | 119 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2037 On 05-August-21 | 12.28 | Call | Bond Future | 173 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2037 On 05-August-21 | 12.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2037 On 05-August-21 | 12.28 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2037 On 05-August-21 | 12.27 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2038 On 06-August-20 | | | Bond Future | 102.66 | 102.0586 | 102.6632 | 102.0586 | 10,802.00 |
| 14/07/2020 | 2038 On 05-November-20 | | | Bond Future | 103.76 | 103.1572 | 103.7639 | 103.1572 | 0.00 |
| 14/07/2020 | 2038 On 04-February-21 | | | Bond Future | 103.30 | 102.6839 | 103.2974 | 102.6839 | 0.00 |
| 14/07/2020 | 2038 On 06-May-21 | | | Bond Future | 104.55 | 103.9259 | 104.5451 | 103.9259 | 0.00 |
| 14/07/2020 | 2038 On 05-August-21 | | | Bond Future | 104.01 | 103.3841 | 104.0081 | 103.3841 | 0.00 |
| 14/07/2020 | 2040 On 06-August-20 | | | Bond Future | 11.56 | 80.9625 | 80.6504 | 80.9625 | 56,400.00 |
| 14/07/2020 | 2040 On 06-August-20 | 10.02 | Call | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2040 On 06-August-20 | 10.03 | Call | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2040 On 06-August-20 | 10.04 | Call | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2040 On 06-August-20 | 10.85 | Call | Bond Future | 307 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2040 On 06-August-20 | 11.26 | Call | Bond Future | 973 | 1 | 1 | 1 | 0.00 |
| 14/07/2020 | 2040 On 06-August-20 | 9.57 | Call | Bond Future | 1 | 0 | 0 | 0 | 800.00 |
| 14/07/2020 | 2040 On 06-August-20 | 10.07 | Call | Bond Future | 14 | 0 | 0 | 0 | 800.00 |
| 14/07/2020 | 2040 On 06-August-20 | 10.79 | Call | Bond Future | 251 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2040 On 06-August-20 | 10.07 | Put | Bond Future | 10594 | 10 | 11 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/07/2020 | 2040 On 06-August-20 | 9.57 | Put | Bond Future | 14647 | 14 | 15 | 14 | 0.00 |
| 14/07/2020 | 2040 On 06-August-20 | 10.79 | Put | Bond Future | 5442 | 5 | 5 | 5 | 800.00 |
| 14/07/2020 | 2040 On 06-August-20 | 10.03 | Put | Bond Future | 10907 | 11 | 11 | 11 | 0.00 |
| 14/07/2020 | 2040 On 06-August-20 | 10.85 | Put | Bond Future | 5072 | 5 | 5 | 5 | 12,496.00 |
| 14/07/2020 | 2040 On 06-August-20 | 11.26 | Put | Bond Future | 2917 | 3 | 3 | 3 | 517.00 |
| 14/07/2020 | 2040 On 06-August-20 | 10.02 | Put | Bond Future | 10985 | 11 | 11 | 11 | 0.00 |
| 14/07/2020 | 2040 On 06-August-20 | 10.04 | Put | Bond Future | 10828 | 11 | 11 | 11 | 0.00 |
| 14/07/2020 | 2040 On 05-November-20 | | | Bond Future | 11.78 | 81.8145 | 81.4956 | 81.8145 | 0.00 |
| 14/07/2020 | 2040 On 05-November-20 | 9.73 | Call | Bond Future | 578 | 1 | 1 | 1 | 2,000.00 |
| 14/07/2020 | 2040 On 05-November-20 | 10.23 | Call | Bond Future | 1065 | 1 | 1 | 1 | 2,000.00 |
| 14/07/2020 | 2040 On 05-November-20 | 9.50 | Call | Bond Future | 422 | 0 | 0 | 0 | 2,000.00 |
| 14/07/2020 | 2040 On 05-November-20 | 10.00 | Call | Bond Future | 813 | 1 | 1 | 1 | 2,230.00 |
| 14/07/2020 | 2040 On 05-November-20 | 10.30 | Call | Bond Future | 1151 | 1 | 1 | 1 | 0.00 |
| 14/07/2020 | 2040 On 05-November-20 | 11.00 | Call | Bond Future | 2316 | 2 | 2 | 2 | 2,230.00 |
| 14/07/2020 | 2040 On 05-November-20 | 11.70 | Call | Bond Future | 4217 | 4 | 4 | 4 | 0.00 |
| 14/07/2020 | 2040 On 05-November-20 | 10.31 | Call | Bond Future | 1164 | 1 | 1 | 1 | 0.00 |
| 14/07/2020 | 2040 On 05-November-20 | 11.50 | Call | Bond Future | 3617 | 4 | 4 | 4 | 0.00 |
| 14/07/2020 | 2040 On 05-November-20 | 10.32 | Call | Bond Future | 1177 | 1 | 1 | 1 | 0.00 |
| 14/07/2020 | 2040 On 05-November-20 | 11.50 | Put | Bond Future | 5380 | 5 | 5 | 5 | 2,000.00 |
| 14/07/2020 | 2040 On 05-November-20 | 10.31 | Put | Bond Future | 11269 | 11 | 11 | 11 | 0.00 |
| 14/07/2020 | 2040 On 05-November-20 | 10.32 | Put | Bond Future | 11206 | 11 | 11 | 11 | 0.00 |
| 14/07/2020 | 2040 On 05-November-20 | 9.50 | Put | Bond Future | 17016 | 17 | 17 | 17 | 0.00 |
| 14/07/2020 | 2040 On 05-November-20 | 10.00 | Put | Bond Future | 13317 | 13 | 13 | 13 | 0.00 |
| 14/07/2020 | 2040 On 05-November-20 | 11.70 | Put | Bond Future | 4701 | 5 | 5 | 5 | 2,000.00 |
| 14/07/2020 | 2040 On 05-November-20 | 11.00 | Put | Bond Future | 7424 | 7 | 7 | 7 | 0.00 |
| 14/07/2020 | 2040 On 05-November-20 | 10.23 | Put | Bond Future | 11779 | 12 | 12 | 12 | 0.00 |
| 14/07/2020 | 2040 On 05-November-20 | 9.73 | Put | Bond Future | 15256 | 15 | 15 | 15 | 0.00 |
| 14/07/2020 | 2040 On 05-November-20 | 10.30 | Put | Bond Future | 11332 | 11 | 11 | 11 | 0.00 |
| 14/07/2020 | 2040 On 04-February-21 | | | Bond Future | 12.00 | 78.2580 | 77.9351 | 78.2580 | 0.00 |
| 14/07/2020 | 2040 On 04-February-21 | 10.07 | Call | Bond Future | 1493 | 2 | 1 | 2 | 800.00 |
| 14/07/2020 | 2040 On 04-February-21 | 11.74 | Call | Bond Future | 4861 | 5 | 5 | 5 | 0.00 |
| 14/07/2020 | 2040 On 04-February-21 | 10.41 | Call | Bond Future | 1969 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | 2040 On 04-February-21 | 9.49 | Call | Bond Future | 881 | 1 | 1 | 1 | 500.00 |
| 14/07/2020 | 2040 On 04-February-21 | 9.57 | Call | Bond Future | 951 | 1 | 1 | 1 | 800.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/07/2020 | 2040 On 04-February-21 | 10.42 | Call | Bond Future | 1984 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | 2040 On 04-February-21 | 10.24 | Call | Bond Future | 1720 | 2 | 2 | 2 | 500.00 |
| 14/07/2020 | 2040 On 04-February-21 | 11.57 | Call | Bond Future | 4383 | 5 | 4 | 5 | 0.00 |
| 14/07/2020 | 2040 On 04-February-21 | 10.40 | Call | Bond Future | 1954 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | 2040 On 04-February-21 | 10.40 | Put | Bond Future | 12741 | 13 | 13 | 13 | 0.00 |
| 14/07/2020 | 2040 On 04-February-21 | 11.57 | Put | Bond Future | 7082 | 7 | 7 | 7 | 500.00 |
| 14/07/2020 | 2040 On 04-February-21 | 10.24 | Put | Bond Future | 13714 | 13 | 14 | 13 | 0.00 |
| 14/07/2020 | 2040 On 04-February-21 | 9.49 | Put | Bond Future | 18890 | 19 | 19 | 19 | 0.00 |
| 14/07/2020 | 2040 On 04-February-21 | 9.57 | Put | Bond Future | 18290 | 18 | 18 | 18 | 0.00 |
| 14/07/2020 | 2040 On 04-February-21 | 10.07 | Put | Bond Future | 14798 | 15 | 15 | 15 | 0.00 |
| 14/07/2020 | 2040 On 04-February-21 | 10.42 | Put | Bond Future | 12623 | 12 | 13 | 12 | 0.00 |
| 14/07/2020 | 2040 On 04-February-21 | 10.41 | Put | Bond Future | 12682 | 12 | 13 | 12 | 0.00 |
| 14/07/2020 | 2040 On 04-February-21 | 11.74 | Put | Bond Future | 6484 | 6 | 6 | 6 | 800.00 |
| 14/07/2020 | 2040 On 06-May-21 | | | Bond Future | 12.24 | 79.1876 | 78.8596 | 79.1876 | 0.00 |
| 14/07/2020 | 2040 On 06-May-21 | 12.43 | Call | Bond Future | 6463 | 7 | 6 | 7 | 0.00 |
| 14/07/2020 | 2040 On 06-May-21 | 12.44 | Call | Bond Future | 6494 | 7 | 6 | 7 | 0.00 |
| 14/07/2020 | 2040 On 06-May-21 | 12.42 | Call | Bond Future | 6432 | 7 | 6 | 7 | 0.00 |
| 14/07/2020 | 2040 On 06-May-21 | 12.42 | Put | Bond Future | 5373 | 5 | 5 | 5 | 0.00 |
| 14/07/2020 | 2040 On 06-May-21 | 12.43 | Put | Bond Future | 5347 | 5 | 5 | 5 | 0.00 |
| 14/07/2020 | 2040 On 06-May-21 | 12.44 | Put | Bond Future | 5321 | 5 | 5 | 5 | 0.00 |
| 14/07/2020 | 2040 On 05-August-21 | | | Bond Future | 12.50 | 75.5585 | 75.2252 | 75.5585 | 0.00 |
| 14/07/2020 | 2040 On 05-August-21 | 12.47 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2040 On 05-August-21 | 12.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2040 On 05-August-21 | 12.48 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2040 On 05-August-21 | 12.49 | Put | Bond Future | 75 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2040 On 05-August-21 | 12.48 | Put | Bond Future | 132 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2040 On 05-August-21 | 12.47 | Put | Bond Future | 189 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2044 On 06-August-20 | | | Bond Future | 11.71 | 77.1200 | 76.7484 | 77.1200 | 61,697.00 |
| 14/07/2020 | 2044 On 06-August-20 | 9.86 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2044 On 06-August-20 | 9.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 602.00 |
| 14/07/2020 | 2044 On 06-August-20 | 9.88 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2044 On 06-August-20 | 9.98 | Call | Bond Future | 4 | 0 | 0 | 0 | 602.00 |
| 14/07/2020 | 2044 On 06-August-20 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 140.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/07/2020 | 2044 On 06-August-20 | 9.66 | Call | Bond Future | 1 | 0 | 0 | 0 | 140.00 |
| 14/07/2020 | 2044 On 06-August-20 | 9.87 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2044 On 06-August-20 | 10.93 | Call | Bond Future | 243 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2044 On 06-August-20 | 11.09 | Call | Bond Future | 401 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2044 On 06-August-20 | 9.01 | Put | Bond Future | 21010 | 21 | 21 | 21 | 0.00 |
| 14/07/2020 | 2044 On 06-August-20 | 9.66 | Put | Bond Future | 15140 | 15 | 15 | 15 | 0.00 |
| 14/07/2020 | 2044 On 06-August-20 | 9.88 | Put | Bond Future | 13285 | 13 | 13 | 13 | 0.00 |
| 14/07/2020 | 2044 On 06-August-20 | 10.93 | Put | Bond Future | 5470 | 5 | 5 | 5 | 140.00 |
| 14/07/2020 | 2044 On 06-August-20 | 9.87 | Put | Bond Future | 13368 | 13 | 13 | 13 | 0.00 |
| 14/07/2020 | 2044 On 06-August-20 | 11.09 | Put | Bond Future | 4507 | 4 | 5 | 4 | 602.00 |
| 14/07/2020 | 2044 On 06-August-20 | 9.98 | Put | Bond Future | 12464 | 12 | 12 | 12 | 0.00 |
| 14/07/2020 | 2044 On 06-August-20 | 9.86 | Put | Bond Future | 13451 | 13 | 13 | 13 | 0.00 |
| 14/07/2020 | 2044 On 06-August-20 | 9.36 | Put | Bond Future | 17775 | 17 | 18 | 17 | 0.00 |
| 14/07/2020 | 2044 On 05-November-20 | | | Bond Future | 11.93 | 77.9315 | 77.5527 | 77.9315 | 0.00 |
| 14/07/2020 | 2044 On 05-November-20 | 9.72 | Call | Bond Future | 475 | 1 | 0 | 1 | 1,815.00 |
| 14/07/2020 | 2044 On 05-November-20 | 9.96 | Call | Bond Future | 654 | 1 | 1 | 1 | 0.00 |
| 14/07/2020 | 2044 On 05-November-20 | 11.38 | Call | Bond Future | 2865 | 3 | 3 | 3 | 0.00 |
| 14/07/2020 | 2044 On 05-November-20 | 10.34 | Call | Bond Future | 1035 | 1 | 1 | 1 | 0.00 |
| 14/07/2020 | 2044 On 05-November-20 | 11.43 | Call | Bond Future | 2993 | 3 | 3 | 3 | 0.00 |
| 14/07/2020 | 2044 On 05-November-20 | 9.97 | Call | Bond Future | 662 | 1 | 1 | 1 | 568.00 |
| 14/07/2020 | 2044 On 05-November-20 | 10.36 | Call | Bond Future | 1059 | 1 | 1 | 1 | 0.00 |
| 14/07/2020 | 2044 On 05-November-20 | 10.04 | Call | Bond Future | 723 | 1 | 1 | 1 | 525.00 |
| 14/07/2020 | 2044 On 05-November-20 | 9.34 | Call | Bond Future | 273 | 0 | 0 | 0 | 525.00 |
| 14/07/2020 | 2044 On 05-November-20 | 11.17 | Call | Bond Future | 2377 | 3 | 2 | 3 | 0.00 |
| 14/07/2020 | 2044 On 05-November-20 | 8.87 | Call | Bond Future | 125 | 0 | 0 | 0 | 1,815.00 |
| 14/07/2020 | 2044 On 05-November-20 | 10.02 | Call | Bond Future | 705 | 1 | 1 | 1 | 1,815.00 |
| 14/07/2020 | 2044 On 05-November-20 | 10.35 | Call | Bond Future | 1047 | 1 | 1 | 1 | 0.00 |
| 14/07/2020 | 2044 On 05-November-20 | 9.29 | Call | Bond Future | 252 | 0 | 0 | 0 | 568.00 |
| 14/07/2020 | 2044 On 05-November-20 | 11.06 | Call | Bond Future | 2156 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | 2044 On 05-November-20 | 10.04 | Put | Bond Future | 14042 | 14 | 14 | 14 | 0.00 |
| 14/07/2020 | 2044 On 05-November-20 | 11.17 | Put | Bond Future | 7291 | 7 | 7 | 7 | 1,815.00 |
| 14/07/2020 | 2044 On 05-November-20 | 11.43 | Put | Bond Future | 6162 | 6 | 6 | 6 | 1,815.00 |
| 14/07/2020 | 2044 On 05-November-20 | 8.87 | Put | Bond Future | 23802 | 23 | 24 | 23 | 0.00 |
| 14/07/2020 | 2044 On 05-November-20 | 10.36 | Put | Bond Future | 11852 | 12 | 12 | 12 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/07/2020 | 2044 On 05-November-20 | 10.35 | Put | Bond Future | 11917 | 12 | 12 | 12 | 0.00 |
| 14/07/2020 | 2044 On 05-November-20 | 10.02 | Put | Bond Future | 14186 | 14 | 14 | 14 | 0.00 |
| 14/07/2020 | 2044 On 05-November-20 | 9.34 | Put | Bond Future | 19562 | 19 | 20 | 19 | 0.00 |
| 14/07/2020 | 2044 On 05-November-20 | 9.29 | Put | Bond Future | 19993 | 20 | 20 | 20 | 0.00 |
| 14/07/2020 | 2044 On 05-November-20 | 9.96 | Put | Bond Future | 14622 | 14 | 15 | 14 | 0.00 |
| 14/07/2020 | 2044 On 05-November-20 | 9.72 | Put | Bond Future | 16444 | 16 | 16 | 16 | 0.00 |
| 14/07/2020 | 2044 On 05-November-20 | 11.06 | Put | Bond Future | 7827 | 8 | 8 | 8 | 525.00 |
| 14/07/2020 | 2044 On 05-November-20 | 10.34 | Put | Bond Future | 11983 | 12 | 12 | 12 | 0.00 |
| 14/07/2020 | 2044 On 05-November-20 | 11.38 | Put | Bond Future | 6365 | 6 | 6 | 6 | 568.00 |
| 14/07/2020 | 2044 On 05-November-20 | 9.97 | Put | Bond Future | 14549 | 14 | 15 | 14 | 0.00 |
| 14/07/2020 | 2044 On 04-February-21 | | | Bond Future | 12.15 | 74.4551 | 74.0717 | 74.4551 | 0.00 |
| 14/07/2020 | 2044 On 04-February-21 | 10.35 | Call | Bond Future | 1681 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | 2044 On 04-February-21 | 10.37 | Call | Bond Future | 1708 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | 2044 On 04-February-21 | 10.29 | Call | Bond Future | 1599 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | 2044 On 04-February-21 | 9.66 | Call | Bond Future | 906 | 1 | 1 | 1 | 405.00 |
| 14/07/2020 | 2044 On 04-February-21 | 10.36 | Call | Bond Future | 1694 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | 2044 On 04-February-21 | 10.04 | Call | Bond Future | 1290 | 1 | 1 | 1 | 0.00 |
| 14/07/2020 | 2044 On 04-February-21 | 10.84 | Call | Bond Future | 2449 | 3 | 2 | 3 | 0.00 |
| 14/07/2020 | 2044 On 04-February-21 | 10.36 | Put | Bond Future | 13821 | 14 | 14 | 14 | 0.00 |
| 14/07/2020 | 2044 On 04-February-21 | 10.29 | Put | Bond Future | 14267 | 14 | 14 | 14 | 405.00 |
| 14/07/2020 | 2044 On 04-February-21 | 9.66 | Put | Bond Future | 18705 | 18 | 19 | 18 | 0.00 |
| 14/07/2020 | 2044 On 04-February-21 | 10.84 | Put | Bond Future | 11014 | 11 | 11 | 11 | 405.00 |
| 14/07/2020 | 2044 On 04-February-21 | 10.35 | Put | Bond Future | 13884 | 14 | 14 | 14 | 0.00 |
| 14/07/2020 | 2044 On 04-February-21 | 10.04 | Put | Bond Future | 15936 | 16 | 16 | 16 | 0.00 |
| 14/07/2020 | 2044 On 04-February-21 | 10.37 | Put | Bond Future | 13758 | 13 | 14 | 13 | 0.00 |
| 14/07/2020 | 2044 On 06-May-21 | | | Bond Future | 12.38 | 75.3396 | 74.9504 | 75.3396 | 0.00 |
| 14/07/2020 | 2044 On 06-May-21 | 12.45 | Call | Bond Future | 5989 | 6 | 6 | 6 | 0.00 |
| 14/07/2020 | 2044 On 06-May-21 | 12.44 | Call | Bond Future | 5959 | 6 | 6 | 6 | 0.00 |
| 14/07/2020 | 2044 On 06-May-21 | 12.43 | Call | Bond Future | 5929 | 6 | 6 | 6 | 0.00 |
| 14/07/2020 | 2044 On 06-May-21 | 12.44 | Put | Bond Future | 5641 | 5 | 6 | 5 | 0.00 |
| 14/07/2020 | 2044 On 06-May-21 | 12.43 | Put | Bond Future | 5669 | 6 | 6 | 6 | 0.00 |
| 14/07/2020 | 2044 On 06-May-21 | 12.45 | Put | Bond Future | 5614 | 5 | 6 | 5 | 0.00 |
| 14/07/2020 | 2044 On 05-August-21 | | | Bond Future | 12.65 | 71.7930 | 71.3979 | 71.7930 | 0.00 |
| 14/07/2020 | 2044 On 05-August-21 | 12.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/07/2020 | 2044 On 05-August-21 | 12.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2044 On 05-August-21 | 12.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2044 On 05-August-21 | 12.59 | Put | Bond Future | 318 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2044 On 05-August-21 | 12.60 | Put | Bond Future | 263 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2044 On 05-August-21 | 12.61 | Put | Bond Future | 207 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | 2046 On 06-August-20 | | | Bond Future | 91.78 | 91.7930 | 91.7775 | 91.7930 | 16,357.00 |
| 14/07/2020 | 2046 On 05-November-20 | | | Bond Future | 91.00 | 91.0166 | 90.9969 | 91.0166 | 0.00 |
| 14/07/2020 | 2046 On 04-February-21 | | | Bond Future | 92.07 | 92.0939 | 92.0738 | 92.0939 | 0.00 |
| 14/07/2020 | 2046 On 06-May-21 | | | Bond Future | 91.40 | 91.4201 | 91.3982 | 91.4201 | 0.00 |
| 14/07/2020 | 2046 On 05-August-21 | | | Bond Future | 92.43 | 92.4548 | 92.4306 | 92.4548 | 0.00 |
| 14/07/2020 | 2050 On 06-August-20 | | | Bond Future | 91.61 | 91.6225 | 91.6071 | 91.6225 | 17,165.00 |
| 14/07/2020 | 2050 On 05-November-20 | | | Bond Future | 92.59 | 92.6089 | 92.5891 | 92.6089 | 0.00 |
| 14/07/2020 | 2050 On 04-February-21 | | | Bond Future | 91.80 | 91.8170 | 91.7969 | 91.8170 | 0.00 |
| 14/07/2020 | 2050 On 06-May-21 | | | Bond Future | 92.91 | 92.9275 | 92.9055 | 92.9275 | 0.00 |
| 14/07/2020 | 2050 On 05-August-21 | | | Bond Future | 92.03 | 92.0550 | 92.0309 | 92.0550 | 0.00 |
| 14/07/2020 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | AL37 On 06-August-20 | | | Index Future | 728.31 | 728.2490 | 728.3080 | 728.2490 | 0.00 |
| 14/07/2020 | AL37 On 05-November-20 | | | Index Future | 736.01 | 735.9830 | 736.0090 | 735.9830 | 0.00 |
| 14/07/2020 | AL37 On 04-February-21 | | | Index Future | 744.53 | 744.5050 | 744.5290 | 744.5050 | 0.00 |
| 14/07/2020 | AL37 On 06-May-21 | | | Index Future | 753.34 | 753.3260 | 753.3360 | 753.3260 | 0.00 |
| 14/07/2020 | AL37 On 05-August-21 | | | Index Future | 759.78 | 759.7800 | 759.7800 | 759.7800 | 0.00 |
| 14/07/2020 | AL7T On 06-August-20 | | | Index Future | 796.16 | 796.5140 | 796.1610 | 796.5140 | 0.00 |
| 14/07/2020 | AL7T On 05-November-20 | | | Index Future | 804.58 | 804.9730 | 804.5800 | 804.9730 | 0.00 |
| 14/07/2020 | AL7T On 04-February-21 | | | Index Future | 813.89 | 814.2940 | 813.8930 | 814.2940 | 0.00 |
| 14/07/2020 | AL7T On 06-May-21 | | | Index Future | 823.52 | 823.9410 | 823.5210 | 823.9410 | 0.00 |
| 14/07/2020 | AL7T On 05-August-21 | | | Index Future | 829.60 | 829.6000 | 829.6000 | 829.6000 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/07/2020 | ALBI On 06-August-20 | | | Index Future | 697.03 | 698.2200 | 697.0310 | 698.2200 | 213.00 |
| 14/07/2020 | ALBI On 05-November-20 | | | Index Future | 704.40 | 705.6350 | 704.4020 | 705.6350 | 0.00 |
| 14/07/2020 | ALBI On 04-February-21 | | | Index Future | 712.56 | 713.8050 | 712.5550 | 713.8050 | 0.00 |
| 14/07/2020 | ALBI On 06-May-21 | | | Index Future | 720.99 | 722.2620 | 720.9850 | 722.2620 | 0.00 |
| 14/07/2020 | ALBI On 05-August-21 | | | Index Future | 727.93 | 727.9300 | 727.9300 | 727.9300 | 0.00 |
| 14/07/2020 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | C208 On 31-March-21 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/07/2020 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 14/07/2020 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/07/2020 | ES33 On 06-August-20 | | | Bond Future | 12.04 | 73.6423 | 73.4762 | 73.6423 | 350.00 |
| 14/07/2020 | ES33 On 05-November-20 | | | Bond Future | 12.31 | 70.6428 | 70.4717 | 70.6428 | 0.00 |
| 14/07/2020 | ES33 On 04-February-21 | | | Bond Future | 12.59 | 71.4624 | 71.2892 | 71.4624 | 0.00 |
| 14/07/2020 | ES33 On 06-May-21 | | | Bond Future | 12.87 | 68.5331 | 68.3567 | 68.5331 | 0.00 |
| 14/07/2020 | ES33 On 05-August-21 | | | Bond Future | 13.18 | 69.2918 | 69.1119 | 69.2918 | 0.00 |
| 14/07/2020 | ES42 On 06-August-20 | | | Bond Future | 12.43 | 73.4346 | 73.1657 | 73.4346 | 4,919.00 |
| 14/07/2020 | ES42 On 05-November-20 | | | Bond Future | 12.70 | 69.9492 | 69.6744 | 69.9492 | 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 |
|------------|------------------|----------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/07/2020 | ES42 On | 04-February-21 | | | Bond Future | 12.95 | 70.7618 | 70.4836 | 70.7618 | 0.00 |
| 14/07/2020 | ES42 On | 06-May-21 | | | Bond Future | 13.23 | 67.3429 | 67.0602 | 67.3429 | 0.00 |
| 14/07/2020 | ES42 On | 05-August-21 | | | Bond Future | 13.52 | 68.0876 | 67.8004 | 68.0876 | 0.00 |
| 14/07/2020 | GOVI On | 06-August-20 | | | GOVI | 688.61 | 689.7580 | 688.6140 | 689.7580 | 1,021.00 |
| 14/07/2020 | GOVI On | 06-August-20 | 728.14 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | GOVI On | 06-August-20 | 728.13 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | GOVI On | 06-August-20 | 728.12 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | GOVI On | 06-August-20 | 728.13 | Put | GOVI | 395160 | 38 | 40 | 38 | 0.00 |
| 14/07/2020 | GOVI On | 06-August-20 | 728.12 | Put | GOVI | 395060 | 38 | 40 | 38 | 0.00 |
| 14/07/2020 | GOVI On | 06-August-20 | 728.14 | Put | GOVI | 395260 | 38 | 40 | 38 | 0.00 |
| 14/07/2020 | GOVI On | 05-November-20 | | | GOVI | 695.90 | 697.0830 | 695.8960 | 697.0830 | 0.00 |
| 14/07/2020 | GOVI On | 05-November-20 | 737.83 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | GOVI On | 05-November-20 | 737.84 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | GOVI On | 05-November-20 | 737.85 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | GOVI On | 05-November-20 | 737.85 | Put | GOVI | 419540 | 41 | 42 | 41 | 0.00 |
| 14/07/2020 | GOVI On | 05-November-20 | 737.83 | Put | GOVI | 419340 | 41 | 42 | 41 | 0.00 |
| 14/07/2020 | GOVI On | 05-November-20 | 737.84 | Put | GOVI | 419440 | 41 | 42 | 41 | 0.00 |
| 14/07/2020 | GOVI On | 04-February-21 | | | GOVI | 703.95 | 705.1540 | 703.9510 | 705.1540 | 0.00 |
| 14/07/2020 | GOVI On | 04-February-21 | 750.95 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | GOVI On | 04-February-21 | 750.96 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | GOVI On | 04-February-21 | 750.94 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | GOVI On | 04-February-21 | 750.94 | Put | GOVI | 469890 | 46 | 47 | 46 | 0.00 |
| 14/07/2020 | GOVI On | 04-February-21 | 750.95 | Put | GOVI | 469990 | 46 | 47 | 46 | 0.00 |
| 14/07/2020 | GOVI On | 04-February-21 | 750.96 | Put | GOVI | 470090 | 46 | 47 | 46 | 0.00 |
| 14/07/2020 | GOVI On | 06-May-21 | | | GOVI | 712.28 | 713.5080 | 712.2780 | 713.5080 | 0.00 |
| 14/07/2020 | GOVI On | 06-May-21 | 678.67 | Call | GOVI | 336080 | 35 | 34 | 35 | 0.00 |
| 14/07/2020 | GOVI On | 06-May-21 | 678.69 | Call | GOVI | 335880 | 35 | 34 | 35 | 0.00 |
| 14/07/2020 | GOVI On | 06-May-21 | 678.68 | Call | GOVI | 335980 | 35 | 34 | 35 | 0.00 |
| 14/07/2020 | GOVI On | 06-May-21 | 678.69 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | GOVI On | 06-May-21 | 678.68 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | GOVI On | 06-May-21 | 678.67 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | GOVI On | 05-August-21 | | | GOVI | 719.14 | 719.1400 | 719.1400 | 719.1400 | 0.00 |
| 14/07/2020 | GOVI On | 05-August-21 | 719.15 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/07/2020 | GOVI On 05-August-21 | 719.14 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | GOVI On 05-August-21 | 719.13 | Call | GOVI | 100 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | GOVI On 05-August-21 | 719.14 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | GOVI On 05-August-21 | 719.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | GOVI On 05-August-21 | 719.15 | Put | GOVI | 100 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 14/07/2020 | IGOV On 06-August-20 | | | Index Future | 248.20 | 247.9530 | 248.2000 | 247.9530 | 1,207.00 |
| 14/07/2020 | IGOV On 05-November-20 | | | Index Future | 250.89 | 250.6480 | 250.8860 | 250.6480 | 47.00 |
| 14/07/2020 | IGOV On 04-February-21 | | | Index Future | 253.85 | 253.6100 | 253.8510 | 253.6100 | 0.00 |
| 14/07/2020 | IGOV On 06-May-21 | | | Index Future | 256.91 | 256.6750 | 256.9140 | 256.6750 | 0.00 |
| 14/07/2020 | IGOV On 05-August-21 | | | Index Future | 259.66 | 259.6600 | 259.6600 | 259.6600 | 0.00 |
| 14/07/2020 | IS02 On 21-September-20 | | | Interest Rate Swap | 98.76 | 98.7600 | 98.7600 | 98.7600 | 0.00 |
| 14/07/2020 | IS05 On 17-December-20 | | | Interest Rate Swap | 94.04 | 94.0400 | 94.0400 | 94.0400 | 0.00 |
| 14/07/2020 | IS05 On 16-March-21 | | | Interest Rate Swap | 92.28 | 92.2800 | 92.2800 | 92.2800 | 0.00 |
| 14/07/2020 | IS05 On 15-June-21 | | | Interest Rate Swap | 90.44 | 90.4400 | 90.4400 | 90.4400 | 0.00 |
| 14/07/2020 | IS05 On 21-September-21 | | | Interest Rate Swap | 89.42 | 89.4100 | 89.4200 | 89.4100 | 0.00 |
| 14/07/2020 | IS05 On 21-December-21 | | | Interest Rate Swap | 90.71 | 90.7000 | 90.7100 | 90.7000 | 51.00 |
| 14/07/2020 | IS05 On 15-March-22 | | | Interest Rate Swap | 90.17 | 90.1600 | 90.1700 | 90.1600 | 0.00 |
| 14/07/2020 | IS05 On 21-June-22 | | | Interest Rate Swap | 90.32 | 90.3100 | 90.3200 | 90.3100 | 0.00 |
| 14/07/2020 | IS05 On 20-September-22 | | | Interest Rate Swap | 93.50 | 93.4800 | 93.5000 | 93.4800 | 0.00 |
| 14/07/2020 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.04 | 94.0100 | 94.0400 | 94.0100 | 0.00 |
| 14/07/2020 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.48 | 86.4300 | 86.4800 | 86.4300 | 0.00 |
| 14/07/2020 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.07 | 92.0100 | 92.0700 | 92.0100 | 0.00 |
| 14/07/2020 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 14/07/2020 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.76 | 80.6900 | 80.7600 | 80.6900 | 0.00 |
| 14/07/2020 | IS10 On 16-March-26 | | | Interest Rate Swap | 77.41 | 77.3400 | 77.4100 | 77.3400 | 0.00 |
| 14/07/2020 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.94 | 75.8700 | 75.9400 | 75.8700 | 0.00 |
| 14/07/2020 | IS10 On 21-September-26 | | | Interest Rate Swap | 78.08 | 78.0100 | 78.0800 | 78.0100 | 0.00 |
| 14/07/2020 | IS10 On 21-December-26 | | | Interest Rate Swap | 82.22 | 82.1500 | 82.2200 | 82.1500 | 0.00 |
| 14/07/2020 | IS10 On 15-March-27 | | | Interest Rate Swap | 80.87 | 80.7900 | 80.8700 | 80.7900 | 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 |
|------------|------------------|-----------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/07/2020 | IS10 On | 21-June-27 | | | Interest Rate Swap | 83.07 | 82.9800 | 83.0700 | 82.9800 | 0.00 |
| 14/07/2020 | IS10 On | 20-September-27 | | | Interest Rate Swap | 88.97 | 88.8700 | 88.9700 | 88.8700 | 0.00 |
| 14/07/2020 | IS10 On | 20-December-27 | | | Interest Rate Swap | 89.47 | 89.3600 | 89.4700 | 89.3600 | 0.00 |
| 14/07/2020 | IS10 On | 22-March-28 | | | Interest Rate Swap | 82.62 | 82.5000 | 82.6200 | 82.5000 | 0.00 |
| 14/07/2020 | IS10 On | 20-June-28 | | | Interest Rate Swap | 90.52 | 90.3900 | 90.5200 | 90.3900 | 0.00 |
| 14/07/2020 | IS10 On | 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 14/07/2020 | J186 On | 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 14/07/2020 | JBAF On | 15-July-20 | | | Jibar Tradeable Future | 3.86 | 96.1350 | 96.1450 | 96.1350 | 0.00 |
| 14/07/2020 | JBAF On | 19-August-20 | | | Jibar Tradeable Future | 3.66 | 96.3250 | 96.3450 | 96.3250 | 0.00 |
| 14/07/2020 | JBAF On | 16-September-20 | | | Jibar Tradeable Future | 3.62 | 96.3650 | 96.3850 | 96.3650 | 0.00 |
| 14/07/2020 | JBAF On | 21-October-20 | | | Jibar Tradeable Future | 3.54 | 96.4750 | 96.4650 | 96.4750 | 0.00 |
| 14/07/2020 | JBAF On | 18-November-20 | | | Jibar Tradeable Future | 3.53 | 96.4850 | 96.4750 | 96.4850 | 0.00 |
| 14/07/2020 | JBAF On | 15-December-20 | | | Jibar Tradeable Future | 3.54 | 96.4750 | 96.4650 | 96.4750 | 30.00 |
| 14/07/2020 | JBAF On | 17-March-21 | | | Jibar Tradeable Future | 3.56 | 96.4400 | 96.4400 | 96.4400 | 0.00 |
| 14/07/2020 | JBAF On | 15-June-21 | | | Jibar Tradeable Future | 3.74 | 96.2700 | 96.2600 | 96.2700 | 0.00 |
| 14/07/2020 | JBAF On | 15-September-21 | | | Jibar Tradeable Future | 3.78 | 96.2750 | 96.2250 | 96.2750 | 0.00 |
| 14/07/2020 | JBAF On | 15-December-21 | | | Jibar Tradeable Future | 4.03 | 95.9000 | 95.9700 | 95.9000 | 0.00 |
| 14/07/2020 | JBAF On | 16-March-22 | | | Jibar Tradeable Future | 4.12 | 95.8950 | 95.8850 | 95.8950 | 0.00 |
| 14/07/2020 | JBAF On | 15-June-22 | | | Jibar Tradeable Future | 4.61 | 95.3850 | 95.3950 | 95.3850 | 0.00 |
| 14/07/2020 | R023 On | 06-August-20 | | | Bond Future | 4.91 | 110.0772 | 110.2044 | 110.0772 | 32,030.00 |
| 14/07/2020 | R023 On | 06-August-20 | 7.26 | Call | Bond Future | 5611 | 5 | 6 | 5 | 0.00 |
| 14/07/2020 | R023 On | 06-August-20 | 7.27 | Call | Bond Future | 5634 | 6 | 6 | 6 | 0.00 |
| 14/07/2020 | R023 On | 06-August-20 | 7.28 | Call | Bond Future | 5657 | 6 | 6 | 6 | 0.00 |
| 14/07/2020 | R023 On | 06-August-20 | 7.27 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R023 On | 06-August-20 | 7.28 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R023 On | 06-August-20 | 7.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R023 On | 05-November-20 | | | Bond Future | 4.99 | 107.3283 | 107.4522 | 107.3283 | 0.00 |
| 14/07/2020 | R023 On | 05-November-20 | 7.46 | Call | Bond Future | 5346 | 5 | 5 | 5 | 0.00 |
| 14/07/2020 | R023 On | 05-November-20 | 7.47 | Call | Bond Future | 5367 | 5 | 5 | 5 | 0.00 |
| 14/07/2020 | R023 On | 05-November-20 | 7.45 | Call | Bond Future | 5325 | 5 | 5 | 5 | 0.00 |
| 14/07/2020 | R023 On | 05-November-20 | 7.45 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R023 On | 05-November-20 | 7.46 | Put | Bond Future | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/07/2020 | R023 On 05-November-20 | 7.47 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R023 On 04-February-21 | | | Bond Future | 5.03 | 108.5729 | 108.6979 | 108.5729 | 0.00 |
| 14/07/2020 | R023 On 04-February-21 | 6.32 | Call | Bond Future | 2678 | 3 | 3 | 3 | 0.00 |
| 14/07/2020 | R023 On 04-February-21 | 6.34 | Call | Bond Future | 2712 | 3 | 3 | 3 | 0.00 |
| 14/07/2020 | R023 On 04-February-21 | 6.33 | Call | Bond Future | 2695 | 3 | 3 | 3 | 0.00 |
| 14/07/2020 | R023 On 04-February-21 | 6.33 | Put | Bond Future | 153 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R023 On 04-February-21 | 6.32 | Put | Bond Future | 156 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R023 On 04-February-21 | 6.34 | Put | Bond Future | 151 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R023 On 06-May-21 | | | Bond Future | 5.07 | 105.9502 | 106.0748 | 105.9502 | 0.00 |
| 14/07/2020 | R023 On 06-May-21 | 7.56 | Call | Bond Future | 4296 | 4 | 4 | 4 | 0.00 |
| 14/07/2020 | R023 On 06-May-21 | 7.58 | Call | Bond Future | 4328 | 4 | 4 | 4 | 0.00 |
| 14/07/2020 | R023 On 06-May-21 | 7.57 | Call | Bond Future | 4312 | 4 | 4 | 4 | 0.00 |
| 14/07/2020 | R023 On 06-May-21 | 7.57 | Put | Bond Future | 35 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R023 On 06-May-21 | 7.58 | Put | Bond Future | 34 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R023 On 06-May-21 | 7.56 | Put | Bond Future | 35 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R023 On 05-August-21 | | | Bond Future | 5.17 | 107.1240 | 107.2478 | 107.1240 | 0.00 |
| 14/07/2020 | R023 On 05-August-21 | 5.31 | Call | Bond Future | 204 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R023 On 05-August-21 | 5.30 | Call | Bond Future | 189 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R023 On 05-August-21 | 5.29 | Call | Bond Future | 174 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R023 On 05-August-21 | 5.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R023 On 05-August-21 | 5.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R023 On 05-August-21 | 5.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R035 On 06-August-20 | | | Bond Future | 11.07 | 88.5127 | 88.2709 | 88.5127 | 105,558.00 |
| 14/07/2020 | R035 On 06-August-20 | 9.92 | Call | Bond Future | 52 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R035 On 06-August-20 | 9.09 | Call | Bond Future | 1 | 0 | 0 | 0 | 500.00 |
| 14/07/2020 | R035 On 06-August-20 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 24,761.00 |
| 14/07/2020 | R035 On 06-August-20 | 9.67 | Call | Bond Future | 17 | 0 | 0 | 0 | 500.00 |
| 14/07/2020 | R035 On 06-August-20 | 9.93 | Call | Bond Future | 54 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R035 On 06-August-20 | 10.45 | Call | Bond Future | 359 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R035 On 06-August-20 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,000.00 |
| 14/07/2020 | R035 On 06-August-20 | 9.91 | Call | Bond Future | 50 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R035 On 06-August-20 | 8.75 | Put | Bond Future | 16720 | 16 | 17 | 16 | 0.00 |
| 14/07/2020 | R035 On 06-August-20 | 9.93 | Put | Bond Future | 7724 | 7 | 8 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/07/2020 | R035 On 06-August-20 | 9.91 | Put | Bond Future | 7863 | 8 | 8 | 8 | 0.00 |
| 14/07/2020 | R035 On 06-August-20 | 9.00 | Put | Bond Future | 14699 | 14 | 15 | 14 | 0.00 |
| 14/07/2020 | R035 On 06-August-20 | 9.92 | Put | Bond Future | 7793 | 8 | 8 | 8 | 0.00 |
| 14/07/2020 | R035 On 06-August-20 | 10.45 | Put | Bond Future | 4410 | 4 | 4 | 4 | 500.00 |
| 14/07/2020 | R035 On 06-August-20 | 9.67 | Put | Bond Future | 9577 | 9 | 10 | 9 | 0.00 |
| 14/07/2020 | R035 On 06-August-20 | 9.09 | Put | Bond Future | 13986 | 14 | 14 | 14 | 0.00 |
| 14/07/2020 | R035 On 05-November-20 | | | Bond Future | 11.30 | 84.9700 | 84.7219 | 84.9700 | 0.00 |
| 14/07/2020 | R035 On 05-November-20 | 10.33 | Call | Bond Future | 1817 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | R035 On 05-November-20 | 10.34 | Call | Bond Future | 1834 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | R035 On 05-November-20 | 10.32 | Call | Bond Future | 1799 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | R035 On 05-November-20 | 10.32 | Put | Bond Future | 8109 | 8 | 8 | 8 | 0.00 |
| 14/07/2020 | R035 On 05-November-20 | 10.33 | Put | Bond Future | 8058 | 8 | 8 | 8 | 0.00 |
| 14/07/2020 | R035 On 05-November-20 | 10.34 | Put | Bond Future | 8008 | 8 | 8 | 8 | 0.00 |
| 14/07/2020 | R035 On 04-February-21 | | | Bond Future | 11.53 | 85.9556 | 85.7044 | 85.9556 | 0.00 |
| 14/07/2020 | R035 On 04-February-21 | 10.06 | Call | Bond Future | 2003 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | R035 On 04-February-21 | 10.14 | Call | Bond Future | 2130 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | R035 On 04-February-21 | 10.05 | Call | Bond Future | 1988 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | R035 On 04-February-21 | 11.14 | Call | Bond Future | 4261 | 4 | 4 | 4 | 0.00 |
| 14/07/2020 | R035 On 04-February-21 | 10.04 | Call | Bond Future | 1972 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | R035 On 04-February-21 | 10.05 | Put | Bond Future | 11500 | 11 | 12 | 11 | 0.00 |
| 14/07/2020 | R035 On 04-February-21 | 11.14 | Put | Bond Future | 6617 | 6 | 7 | 6 | 650.00 |
| 14/07/2020 | R035 On 04-February-21 | 10.04 | Put | Bond Future | 11555 | 11 | 12 | 11 | 0.00 |
| 14/07/2020 | R035 On 04-February-21 | 10.14 | Put | Bond Future | 11019 | 11 | 11 | 11 | 650.00 |
| 14/07/2020 | R035 On 04-February-21 | 10.06 | Put | Bond Future | 11446 | 11 | 11 | 11 | 0.00 |
| 14/07/2020 | R035 On 06-May-21 | | | Bond Future | 11.76 | 82.4972 | 82.2417 | 82.4972 | 0.00 |
| 14/07/2020 | R035 On 06-May-21 | 12.35 | Call | Bond Future | 7447 | 8 | 7 | 8 | 0.00 |
| 14/07/2020 | R035 On 06-May-21 | 12.37 | Call | Bond Future | 7514 | 8 | 8 | 8 | 0.00 |
| 14/07/2020 | R035 On 06-May-21 | 10.24 | Call | Bond Future | 2172 | 2 | 2 | 2 | 793.00 |
| 14/07/2020 | R035 On 06-May-21 | 12.02 | Call | Bond Future | 6390 | 7 | 6 | 7 | 0.00 |
| 14/07/2020 | R035 On 06-May-21 | 12.36 | Call | Bond Future | 7481 | 8 | 7 | 8 | 0.00 |
| 14/07/2020 | R035 On 06-May-21 | 11.32 | Call | Bond Future | 4371 | 4 | 4 | 4 | 0.00 |
| 14/07/2020 | R035 On 06-May-21 | 11.32 | Put | Bond Future | 6962 | 7 | 7 | 7 | 793.00 |
| 14/07/2020 | R035 On 06-May-21 | 12.02 | Put | Bond Future | 4912 | 5 | 5 | 5 | 793.00 |
| 14/07/2020 | R035 On 06-May-21 | 12.36 | Put | Bond Future | 4133 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/07/2020 | R035 On 06-May-21 | 10.24 | Put | Bond Future | 11669 | 11 | 12 | 11 | 0.00 |
| 14/07/2020 | R035 On 06-May-21 | 12.35 | Put | Bond Future | 4154 | 4 | 4 | 4 | 0.00 |
| 14/07/2020 | R035 On 06-May-21 | 12.37 | Put | Bond Future | 4113 | 4 | 4 | 4 | 0.00 |
| 14/07/2020 | R035 On 05-August-21 | | | Bond Future | 12.02 | 83.4107 | 83.1506 | 83.4107 | 0.00 |
| 14/07/2020 | R035 On 05-August-21 | 5.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R035 On 05-August-21 | 5.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R035 On 05-August-21 | 5.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R035 On 05-August-21 | 5.30 | Put | Bond Future | 55057 | 55 | 55 | 55 | 0.00 |
| 14/07/2020 | R035 On 05-August-21 | 5.31 | Put | Bond Future | 54940 | 55 | 55 | 55 | 0.00 |
| 14/07/2020 | R035 On 05-August-21 | 5.29 | Put | Bond Future | 55173 | 55 | 55 | 55 | 0.00 |
| 14/07/2020 | R186 On 06-August-20 | | | Bond Future | 7.75 | 115.0675 | 115.0761 | 115.0675 | 73,122.00 |
| 14/07/2020 | R186 On 06-August-20 | 8.37 | Call | Bond Future | 3411 | 3 | 3 | 3 | 0.00 |
| 14/07/2020 | R186 On 06-August-20 | 7.45 | Call | Bond Future | 409 | 0 | 0 | 0 | 2,500.00 |
| 14/07/2020 | R186 On 06-August-20 | 9.00 | Call | Bond Future | 6474 | 6 | 6 | 6 | 900.00 |
| 14/07/2020 | R186 On 06-August-20 | 8.00 | Call | Bond Future | 1844 | 2 | 2 | 2 | 900.00 |
| 14/07/2020 | R186 On 06-August-20 | 8.25 | Call | Bond Future | 2866 | 3 | 3 | 3 | 0.00 |
| 14/07/2020 | R186 On 06-August-20 | 8.38 | Call | Bond Future | 3457 | 3 | 3 | 3 | 0.00 |
| 14/07/2020 | R186 On 06-August-20 | 8.36 | Call | Bond Future | 3364 | 3 | 3 | 3 | 0.00 |
| 14/07/2020 | R186 On 06-August-20 | 8.36 | Put | Bond Future | 148 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R186 On 06-August-20 | 7.45 | Put | Bond Future | 2031 | 2 | 2 | 2 | 2,500.00 |
| 14/07/2020 | R186 On 06-August-20 | 8.00 | Put | Bond Future | 511 | 1 | 1 | 1 | 15,177.00 |
| 14/07/2020 | R186 On 06-August-20 | 8.25 | Put | Bond Future | 221 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R186 On 06-August-20 | 8.38 | Put | Bond Future | 138 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R186 On 06-August-20 | 8.37 | Put | Bond Future | 143 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R186 On 06-August-20 | 9.00 | Put | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R186 On 05-November-20 | | | Bond Future | 7.94 | 116.2779 | 116.2815 | 116.2779 | 0.00 |
| 14/07/2020 | R186 On 05-November-20 | 7.00 | Call | Bond Future | 862 | 1 | 1 | 1 | 1,200.00 |
| 14/07/2020 | R186 On 05-November-20 | 8.66 | Call | Bond Future | 4852 | 5 | 5 | 5 | 0.00 |
| 14/07/2020 | R186 On 05-November-20 | 8.65 | Call | Bond Future | 4816 | 5 | 5 | 5 | 0.00 |
| 14/07/2020 | R186 On 05-November-20 | 8.00 | Call | Bond Future | 2777 | 3 | 3 | 3 | 1,200.00 |
| 14/07/2020 | R186 On 05-November-20 | 8.64 | Call | Bond Future | 4780 | 5 | 5 | 5 | 0.00 |
| 14/07/2020 | R186 On 05-November-20 | 7.84 | Call | Bond Future | 2368 | 2 | 2 | 2 | 3,500.00 |
| 14/07/2020 | R186 On 05-November-20 | 8.34 | Call | Bond Future | 3771 | 4 | 4 | 4 | 3,500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/07/2020 | R186 On 05-November-20 | 9.26 | Call | Bond Future | 7160 | 7 | 7 | 7 | 0.00 |
| 14/07/2020 | R186 On 05-November-20 | 8.34 | Put | Bond Future | 1726 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | R186 On 05-November-20 | 7.84 | Put | Bond Future | 2866 | 3 | 3 | 3 | 0.00 |
| 14/07/2020 | R186 On 05-November-20 | 9.26 | Put | Bond Future | 622 | 1 | 1 | 1 | 3,500.00 |
| 14/07/2020 | R186 On 05-November-20 | 8.65 | Put | Bond Future | 1230 | 1 | 1 | 1 | 0.00 |
| 14/07/2020 | R186 On 05-November-20 | 8.64 | Put | Bond Future | 1244 | 1 | 1 | 1 | 0.00 |
| 14/07/2020 | R186 On 05-November-20 | 8.00 | Put | Bond Future | 2453 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | R186 On 05-November-20 | 8.66 | Put | Bond Future | 1217 | 1 | 1 | 1 | 0.00 |
| 14/07/2020 | R186 On 05-November-20 | 7.00 | Put | Bond Future | 5804 | 6 | 6 | 6 | 0.00 |
| 14/07/2020 | R186 On 04-February-21 | | | Bond Future | 8.12 | 112.3434 | 112.3468 | 112.3434 | 0.00 |
| 14/07/2020 | R186 On 04-February-21 | 8.15 | Call | Bond Future | 3327 | 3 | 3 | 3 | 0.00 |
| 14/07/2020 | R186 On 04-February-21 | 8.16 | Call | Bond Future | 3352 | 3 | 3 | 3 | 0.00 |
| 14/07/2020 | R186 On 04-February-21 | 8.17 | Call | Bond Future | 3377 | 3 | 3 | 3 | 0.00 |
| 14/07/2020 | R186 On 04-February-21 | 8.16 | Put | Bond Future | 3160 | 3 | 3 | 3 | 0.00 |
| 14/07/2020 | R186 On 04-February-21 | 8.17 | Put | Bond Future | 3136 | 3 | 3 | 3 | 0.00 |
| 14/07/2020 | R186 On 04-February-21 | 8.15 | Put | Bond Future | 3184 | 3 | 3 | 3 | 0.00 |
| 14/07/2020 | R186 On 06-May-21 | | | Bond Future | 8.32 | 113.6768 | 113.6783 | 113.6768 | 0.00 |
| 14/07/2020 | R186 On 06-May-21 | 10.78 | Call | Bond Future | 11262 | 11 | 11 | 11 | 0.00 |
| 14/07/2020 | R186 On 06-May-21 | 10.77 | Call | Bond Future | 11226 | 11 | 11 | 11 | 0.00 |
| 14/07/2020 | R186 On 06-May-21 | 10.76 | Call | Bond Future | 11190 | 11 | 11 | 11 | 0.00 |
| 14/07/2020 | R186 On 06-May-21 | 10.77 | Put | Bond Future | 475 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R186 On 06-May-21 | 10.76 | Put | Bond Future | 480 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R186 On 06-May-21 | 10.78 | Put | Bond Future | 470 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R186 On 05-August-21 | | | Bond Future | 8.56 | 109.6532 | 109.6523 | 109.6532 | 0.00 |
| 14/07/2020 | R186 On 05-August-21 | 8.61 | Call | Bond Future | 230 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R186 On 05-August-21 | 8.62 | Call | Bond Future | 275 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R186 On 05-August-21 | 8.63 | Call | Bond Future | 319 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R186 On 05-August-21 | 8.63 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R186 On 05-August-21 | 8.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R186 On 05-August-21 | 8.62 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R197 On 06-August-20 | | | Bond Future | 306.21 | 306.0878 | 306.2086 | 306.0878 | 2,591.00 |
| 14/07/2020 | R197 On 05-November-20 | | | Bond Future | 309.49 | 309.3826 | 309.4913 | 309.3826 | 0.00 |
| 14/07/2020 | R197 On 04-February-21 | | | Bond Future | 305.31 | 305.1995 | 305.3086 | 305.1995 | 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 |
|------------|------------------|----------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/07/2020 | R197 On | 06-May-21 | | | Bond Future | 309.00 | 308.8912 | 308.9963 | 308.8912 | 0.00 |
| 14/07/2020 | R197 On | 05-August-21 | | | Bond Future | 304.50 | 304.3953 | 304.4952 | 304.3953 | 0.00 |
| 14/07/2020 | R202 On | 06-August-20 | | | Bond Future | 204.48 | 204.5175 | 204.4830 | 204.5175 | 8,040.00 |
| 14/07/2020 | R202 On | 05-November-20 | | | Bond Future | 206.68 | 206.7189 | 206.6751 | 206.7189 | 0.00 |
| 14/07/2020 | R202 On | 04-February-21 | | | Bond Future | 204.95 | 204.9985 | 204.9534 | 204.9985 | 0.00 |
| 14/07/2020 | R202 On | 06-May-21 | | | Bond Future | 207.43 | 207.4778 | 207.4288 | 207.4778 | 0.00 |
| 14/07/2020 | R202 On | 05-August-21 | | | Bond Future | 205.53 | 205.5814 | 205.5275 | 205.5814 | 0.00 |
| 14/07/2020 | R208 On | 06-August-20 | | | Bond Future | 3.43 | 104.5335 | 104.5296 | 104.5335 | 22,723.00 |
| 14/07/2020 | R208 On | 06-August-20 | 5.56 | Call | Bond Future | 1336 | 1 | 1 | 1 | 0.00 |
| 14/07/2020 | R208 On | 06-August-20 | 5.57 | Call | Bond Future | 1342 | 1 | 1 | 1 | 0.00 |
| 14/07/2020 | R208 On | 06-August-20 | 5.55 | Call | Bond Future | 1330 | 1 | 1 | 1 | 0.00 |
| 14/07/2020 | R208 On | 06-August-20 | 5.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R208 On | 06-August-20 | 5.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R208 On | 06-August-20 | 5.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R208 On | 05-November-20 | | | Bond Future | 2.89 | 102.2421 | 102.2337 | 102.2421 | 0.00 |
| 14/07/2020 | R208 On | 05-November-20 | 4.79 | Call | Bond Future | 737 | 1 | 1 | 1 | 0.00 |
| 14/07/2020 | R208 On | 05-November-20 | 4.78 | Call | Bond Future | 733 | 1 | 1 | 1 | 0.00 |
| 14/07/2020 | R208 On | 05-November-20 | 4.77 | Call | Bond Future | 729 | 1 | 1 | 1 | 0.00 |
| 14/07/2020 | R208 On | 05-November-20 | 4.78 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R208 On | 05-November-20 | 4.77 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R208 On | 05-November-20 | 4.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R209 On | 06-August-20 | | | Bond Future | 10.95 | 67.6189 | 67.4371 | 67.6189 | 59,872.00 |
| 14/07/2020 | R209 On | 06-August-20 | 5.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R209 On | 06-August-20 | 5.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R209 On | 06-August-20 | 5.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R209 On | 06-August-20 | 5.56 | Put | Bond Future | 41988 | 42 | 42 | 42 | 0.00 |
| 14/07/2020 | R209 On | 06-August-20 | 5.55 | Put | Bond Future | 42096 | 42 | 42 | 42 | 0.00 |
| 14/07/2020 | R209 On | 06-August-20 | 5.57 | Put | Bond Future | 41879 | 42 | 42 | 42 | 0.00 |
| 14/07/2020 | R209 On | 05-November-20 | | | Bond Future | 11.15 | 65.1904 | 65.0038 | 65.1904 | 0.00 |
| 14/07/2020 | R209 On | 05-November-20 | 10.00 | Call | Bond Future | 1454 | 2 | 1 | 2 | 0.00 |
| 14/07/2020 | R209 On | 05-November-20 | 10.02 | Call | Bond Future | 1482 | 2 | 1 | 2 | 0.00 |
| 14/07/2020 | R209 On | 05-November-20 | 10.01 | Call | Bond Future | 1468 | 2 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/07/2020 | R209 On 05-November-20 | 10.01 | Put | Bond Future | 7949 | 8 | 8 | 8 | 0.00 |
| 14/07/2020 | R209 On 05-November-20 | 10.02 | Put | Bond Future | 7902 | 8 | 8 | 8 | 0.00 |
| 14/07/2020 | R209 On 05-November-20 | 10.00 | Put | Bond Future | 7996 | 8 | 8 | 8 | 0.00 |
| 14/07/2020 | R209 On 04-February-21 | | | Bond Future | 11.35 | 65.9470 | 65.7580 | 65.9470 | 0.00 |
| 14/07/2020 | R209 On 04-February-21 | 10.11 | Call | Bond Future | 2158 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | R209 On 04-February-21 | 10.12 | Call | Bond Future | 2173 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | R209 On 04-February-21 | 10.10 | Call | Bond Future | 2142 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | R209 On 04-February-21 | 10.10 | Put | Bond Future | 9095 | 9 | 9 | 9 | 0.00 |
| 14/07/2020 | R209 On 04-February-21 | 10.11 | Put | Bond Future | 9050 | 9 | 9 | 9 | 0.00 |
| 14/07/2020 | R209 On 04-February-21 | 10.12 | Put | Bond Future | 9006 | 9 | 9 | 9 | 0.00 |
| 14/07/2020 | R209 On 06-May-21 | | | Bond Future | 11.55 | 63.5880 | 63.3958 | 63.5880 | 0.00 |
| 14/07/2020 | R209 On 06-May-21 | 12.22 | Call | Bond Future | 6747 | 7 | 7 | 7 | 0.00 |
| 14/07/2020 | R209 On 06-May-21 | 12.24 | Call | Bond Future | 6804 | 7 | 7 | 7 | 0.00 |
| 14/07/2020 | R209 On 06-May-21 | 12.23 | Call | Bond Future | 6776 | 7 | 7 | 7 | 0.00 |
| 14/07/2020 | R209 On 06-May-21 | 12.22 | Put | Bond Future | 3537 | 3 | 4 | 3 | 0.00 |
| 14/07/2020 | R209 On 06-May-21 | 12.24 | Put | Bond Future | 3501 | 3 | 4 | 3 | 0.00 |
| 14/07/2020 | R209 On 06-May-21 | 12.23 | Put | Bond Future | 3519 | 3 | 4 | 3 | 0.00 |
| 14/07/2020 | R209 On 05-August-21 | | | Bond Future | 11.78 | 64.2920 | 64.0962 | 64.2920 | 0.00 |
| 14/07/2020 | R209 On 05-August-21 | 11.80 | Call | Bond Future | 94 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R209 On 05-August-21 | 11.79 | Call | Bond Future | 45 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R209 On 05-August-21 | 11.81 | Call | Bond Future | 143 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R209 On 05-August-21 | 11.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R209 On 05-August-21 | 11.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R209 On 05-August-21 | 11.81 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R210 On 06-August-20 | | | Bond Future | 182.22 | 182.2493 | 182.2159 | 182.2493 | 1,957.00 |
| 14/07/2020 | R210 On 05-November-20 | | | Bond Future | 181.49 | 181.5362 | 181.4946 | 181.5362 | 0.00 |
| 14/07/2020 | R210 On 04-February-21 | | | Bond Future | 183.64 | 183.6847 | 183.6420 | 183.6847 | 0.00 |
| 14/07/2020 | R210 On 06-May-21 | | | Bond Future | 183.15 | 183.1960 | 183.1497 | 183.1960 | 0.00 |
| 14/07/2020 | R210 On 05-August-21 | | | Bond Future | 185.22 | 185.2699 | 185.2192 | 185.2699 | 0.00 |
| 14/07/2020 | R212 On 06-August-20 | | | Bond Future | 165.55 | 165.4692 | 165.5543 | 165.4692 | 7,008.00 |
| 14/07/2020 | R212 On 05-November-20 | | | Bond Future | 167.33 | 167.2505 | 167.3293 | 167.2505 | 0.00 |
| 14/07/2020 | R212 On 04-February-21 | | | Bond Future | 167.01 | 166.9351 | 167.0143 | 166.9351 | 0.00 |
| 14/07/2020 | R212 On 06-May-21 | | | Bond Future | 169.03 | 168.9542 | 169.0313 | 168.9542 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/07/2020 | R212 On 05-August-21 | | | Bond Future | 168.61 | 168.5396 | 168.6141 | 168.5396 | 0.00 |
| 14/07/2020 | R213 On 06-August-20 | | | Bond Future | 9.93 | 84.2605 | 84.2145 | 84.2605 | 16,142.00 |
| 14/07/2020 | R213 On 06-August-20 | 9.29 | Call | Bond Future | 231 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R213 On 06-August-20 | 9.31 | Call | Bond Future | 247 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R213 On 06-August-20 | 9.30 | Call | Bond Future | 239 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R213 On 06-August-20 | 9.30 | Put | Bond Future | 3904 | 4 | 4 | 4 | 0.00 |
| 14/07/2020 | R213 On 06-August-20 | 9.31 | Put | Bond Future | 3853 | 4 | 4 | 4 | 0.00 |
| 14/07/2020 | R213 On 06-August-20 | 9.29 | Put | Bond Future | 3955 | 4 | 4 | 4 | 0.00 |
| 14/07/2020 | R213 On 05-November-20 | | | Bond Future | 10.14 | 81.6181 | 81.5682 | 81.6181 | 0.00 |
| 14/07/2020 | R213 On 05-November-20 | 9.59 | Call | Bond Future | 2175 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | R213 On 05-November-20 | 9.60 | Call | Bond Future | 2195 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | R213 On 05-November-20 | 9.61 | Call | Bond Future | 2216 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | R213 On 05-November-20 | 9.61 | Put | Bond Future | 5167 | 5 | 5 | 5 | 0.00 |
| 14/07/2020 | R213 On 05-November-20 | 9.59 | Put | Bond Future | 5240 | 5 | 5 | 5 | 0.00 |
| 14/07/2020 | R213 On 05-November-20 | 9.60 | Put | Bond Future | 5204 | 5 | 5 | 5 | 0.00 |
| 14/07/2020 | R213 On 04-February-21 | | | Bond Future | 10.35 | 82.5647 | 82.5139 | 82.5647 | 0.00 |
| 14/07/2020 | R213 On 04-February-21 | 9.41 | Call | Bond Future | 2319 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | R213 On 04-February-21 | 9.40 | Call | Bond Future | 2302 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | R213 On 04-February-21 | 9.39 | Call | Bond Future | 2285 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | R213 On 04-February-21 | 9.40 | Put | Bond Future | 7522 | 7 | 8 | 7 | 0.00 |
| 14/07/2020 | R213 On 04-February-21 | 9.39 | Put | Bond Future | 7562 | 8 | 8 | 8 | 0.00 |
| 14/07/2020 | R213 On 04-February-21 | 9.41 | Put | Bond Future | 7481 | 7 | 7 | 7 | 0.00 |
| 14/07/2020 | R213 On 06-May-21 | | | Bond Future | 10.55 | 80.0120 | 79.9593 | 80.0120 | 0.00 |
| 14/07/2020 | R213 On 06-May-21 | 11.90 | Call | Bond Future | 8760 | 9 | 9 | 9 | 0.00 |
| 14/07/2020 | R213 On 06-May-21 | 11.91 | Call | Bond Future | 8791 | 9 | 9 | 9 | 0.00 |
| 14/07/2020 | R213 On 06-May-21 | 11.89 | Call | Bond Future | 8729 | 9 | 9 | 9 | 0.00 |
| 14/07/2020 | R213 On 06-May-21 | 11.89 | Put | Bond Future | 2241 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | R213 On 06-May-21 | 11.90 | Put | Bond Future | 2227 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | R213 On 06-May-21 | 11.91 | Put | Bond Future | 2212 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | R213 On 05-August-21 | | | Bond Future | 10.79 | 80.8983 | 80.8433 | 80.8983 | 0.00 |
| 14/07/2020 | R213 On 05-August-21 | 10.86 | Call | Bond Future | 336 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R213 On 05-August-21 | 10.85 | Call | Bond Future | 286 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R213 On 05-August-21 | 10.84 | Call | Bond Future | 237 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/07/2020 | R213 On 05-August-21 | 10.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R213 On 05-August-21 | 10.84 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R213 On 05-August-21 | 10.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R214 On 06-August-20 | | | Bond Future | 11.22 | 65.5863 | 65.3184 | 65.5863 | 19,898.00 |
| 14/07/2020 | R214 On 06-August-20 | 9.97 | Call | Bond Future | 38 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R214 On 06-August-20 | 9.98 | Call | Bond Future | 40 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R214 On 06-August-20 | 9.99 | Call | Bond Future | 42 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R214 On 06-August-20 | 9.99 | Put | Bond Future | 7409 | 7 | 7 | 7 | 0.00 |
| 14/07/2020 | R214 On 06-August-20 | 9.97 | Put | Bond Future | 7537 | 7 | 8 | 7 | 0.00 |
| 14/07/2020 | R214 On 06-August-20 | 9.98 | Put | Bond Future | 7473 | 7 | 7 | 7 | 0.00 |
| 14/07/2020 | R214 On 05-November-20 | | | Bond Future | 11.41 | 62.9996 | 62.7262 | 62.9996 | 0.00 |
| 14/07/2020 | R214 On 05-November-20 | 10.25 | Call | Bond Future | 1488 | 2 | 1 | 2 | 0.00 |
| 14/07/2020 | R214 On 05-November-20 | 10.26 | Call | Bond Future | 1502 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | R214 On 05-November-20 | 10.24 | Call | Bond Future | 1474 | 2 | 1 | 2 | 0.00 |
| 14/07/2020 | R214 On 05-November-20 | 10.24 | Put | Bond Future | 8288 | 8 | 8 | 8 | 0.00 |
| 14/07/2020 | R214 On 05-November-20 | 10.25 | Put | Bond Future | 8239 | 8 | 8 | 8 | 0.00 |
| 14/07/2020 | R214 On 05-November-20 | 10.26 | Put | Bond Future | 8190 | 8 | 8 | 8 | 0.00 |
| 14/07/2020 | R214 On 04-February-21 | | | Bond Future | 11.61 | 63.7303 | 63.4535 | 63.7303 | 0.00 |
| 14/07/2020 | R214 On 04-February-21 | 10.31 | Call | Bond Future | 2126 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | R214 On 04-February-21 | 10.33 | Call | Bond Future | 2156 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | R214 On 04-February-21 | 10.32 | Call | Bond Future | 2141 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | R214 On 04-February-21 | 10.32 | Put | Bond Future | 9494 | 9 | 9 | 9 | 0.00 |
| 14/07/2020 | R214 On 04-February-21 | 10.33 | Put | Bond Future | 9447 | 9 | 9 | 9 | 0.00 |
| 14/07/2020 | R214 On 04-February-21 | 10.31 | Put | Bond Future | 9541 | 9 | 10 | 9 | 0.00 |
| 14/07/2020 | R214 On 06-May-21 | | | Bond Future | 11.81 | 61.2067 | 60.9256 | 61.2067 | 0.00 |
| 14/07/2020 | R214 On 06-May-21 | 12.27 | Call | Bond Future | 6276 | 6 | 6 | 6 | 0.00 |
| 14/07/2020 | R214 On 06-May-21 | 12.26 | Call | Bond Future | 6248 | 6 | 6 | 6 | 0.00 |
| 14/07/2020 | R214 On 06-May-21 | 12.25 | Call | Bond Future | 6221 | 6 | 6 | 6 | 0.00 |
| 14/07/2020 | R214 On 06-May-21 | 12.26 | Put | Bond Future | 4041 | 4 | 4 | 4 | 0.00 |
| 14/07/2020 | R214 On 06-May-21 | 12.25 | Put | Bond Future | 4061 | 4 | 4 | 4 | 0.00 |
| 14/07/2020 | R214 On 06-May-21 | 12.27 | Put | Bond Future | 4021 | 4 | 4 | 4 | 0.00 |
| 14/07/2020 | R214 On 05-August-21 | | | Bond Future | 12.03 | 61.8845 | 61.5989 | 61.8845 | 0.00 |
| 14/07/2020 | R214 On 05-August-21 | 12.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/07/2020 | R214 On 05-August-21 | 12.02 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R214 On 05-August-21 | 12.03 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R214 On 05-August-21 | 12.02 | Put | Bond Future | 51 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R214 On 05-August-21 | 12.03 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R214 On 05-August-21 | 12.01 | Put | Bond Future | 100 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R248 On 06-August-20 | | | Bond Future | 11.64 | 80.5790 | 80.1983 | 80.5790 | 111,984.00 |
| 14/07/2020 | R248 On 06-August-20 | 10.18 | Call | Bond Future | 14 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R248 On 06-August-20 | 11.85 | Call | Bond Future | 2556 | 3 | 3 | 3 | 0.00 |
| 14/07/2020 | R248 On 06-August-20 | 11.15 | Call | Bond Future | 572 | 1 | 1 | 1 | 0.00 |
| 14/07/2020 | R248 On 06-August-20 | 10.85 | Call | Bond Future | 228 | 0 | 0 | 0 | 640.00 |
| 14/07/2020 | R248 On 06-August-20 | 9.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 20,640.00 |
| 14/07/2020 | R248 On 06-August-20 | 10.20 | Call | Bond Future | 16 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R248 On 06-August-20 | 11.80 | Call | Bond Future | 2364 | 3 | 2 | 3 | 470.00 |
| 14/07/2020 | R248 On 06-August-20 | 12.75 | Call | Bond Future | 6792 | 7 | 7 | 7 | 814.00 |
| 14/07/2020 | R248 On 06-August-20 | 10.35 | Call | Bond Future | 32 | 0 | 0 | 0 | 640.00 |
| 14/07/2020 | R248 On 06-August-20 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,000.00 |
| 14/07/2020 | R248 On 06-August-20 | 11.10 | Call | Bond Future | 496 | 1 | 0 | 1 | 470.00 |
| 14/07/2020 | R248 On 06-August-20 | 10.19 | Call | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R248 On 06-August-20 | 12.25 | Call | Bond Future | 4303 | 5 | 4 | 5 | 814.00 |
| 14/07/2020 | R248 On 06-August-20 | 11.10 | Put | Bond Future | 4120 | 4 | 4 | 4 | 0.00 |
| 14/07/2020 | R248 On 06-August-20 | 10.19 | Put | Bond Future | 10515 | 10 | 11 | 10 | 0.00 |
| 14/07/2020 | R248 On 06-August-20 | 12.25 | Put | Bond Future | 526 | 0 | 1 | 0 | 0.00 |
| 14/07/2020 | R248 On 06-August-20 | 10.20 | Put | Bond Future | 10435 | 10 | 10 | 10 | 0.00 |
| 14/07/2020 | R248 On 06-August-20 | 11.80 | Put | Bond Future | 1330 | 1 | 1 | 1 | 0.00 |
| 14/07/2020 | R248 On 06-August-20 | 12.75 | Put | Bond Future | 176 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R248 On 06-August-20 | 11.85 | Put | Bond Future | 1208 | 1 | 1 | 1 | 0.00 |
| 14/07/2020 | R248 On 06-August-20 | 9.00 | Put | Bond Future | 21186 | 21 | 21 | 21 | 0.00 |
| 14/07/2020 | R248 On 06-August-20 | 9.25 | Put | Bond Future | 18760 | 18 | 19 | 18 | 0.00 |
| 14/07/2020 | R248 On 06-August-20 | 10.85 | Put | Bond Future | 5643 | 5 | 6 | 5 | 0.00 |
| 14/07/2020 | R248 On 06-August-20 | 11.15 | Put | Bond Future | 3847 | 4 | 4 | 4 | 0.00 |
| 14/07/2020 | R248 On 06-August-20 | 10.18 | Put | Bond Future | 10596 | 10 | 11 | 10 | 0.00 |
| 14/07/2020 | R248 On 06-August-20 | 10.35 | Put | Bond Future | 9249 | 9 | 9 | 9 | 0.00 |
| 14/07/2020 | R248 On 05-November-20 | | | Bond Future | 11.85 | 77.0158 | 76.6277 | 77.0158 | 250.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/07/2020 | R248 On 05-November-20 | 11.00 | Call | Bond Future | 2157 | 2 | 2 | 2 | 800.00 |
| 14/07/2020 | R248 On 05-November-20 | 10.00 | Call | Bond Future | 718 | 1 | 1 | 1 | 800.00 |
| 14/07/2020 | R248 On 05-November-20 | 10.04 | Call | Bond Future | 756 | 1 | 1 | 1 | 0.00 |
| 14/07/2020 | R248 On 05-November-20 | 10.03 | Call | Bond Future | 747 | 1 | 1 | 1 | 0.00 |
| 14/07/2020 | R248 On 05-November-20 | 10.02 | Call | Bond Future | 737 | 1 | 1 | 1 | 0.00 |
| 14/07/2020 | R248 On 05-November-20 | 10.03 | Put | Bond Future | 13930 | 14 | 14 | 14 | 0.00 |
| 14/07/2020 | R248 On 05-November-20 | 10.02 | Put | Bond Future | 14004 | 14 | 14 | 14 | 0.00 |
| 14/07/2020 | R248 On 05-November-20 | 10.04 | Put | Bond Future | 13856 | 14 | 14 | 14 | 0.00 |
| 14/07/2020 | R248 On 05-November-20 | 10.00 | Put | Bond Future | 14152 | 14 | 14 | 14 | 0.00 |
| 14/07/2020 | R248 On 05-November-20 | 11.00 | Put | Bond Future | 7862 | 8 | 8 | 8 | 0.00 |
| 14/07/2020 | R248 On 04-February-21 | | | Bond Future | 12.08 | 77.9091 | 77.5164 | 77.9091 | 0.00 |
| 14/07/2020 | R248 On 04-February-21 | 10.46 | Call | Bond Future | 1890 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | R248 On 04-February-21 | 10.47 | Call | Bond Future | 1905 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | R248 On 04-February-21 | 10.48 | Call | Bond Future | 1921 | 2 | 2 | 2 | 0.00 |
| 14/07/2020 | R248 On 04-February-21 | 10.48 | Put | Bond Future | 12843 | 13 | 13 | 13 | 0.00 |
| 14/07/2020 | R248 On 04-February-21 | 10.46 | Put | Bond Future | 12967 | 13 | 13 | 13 | 0.00 |
| 14/07/2020 | R248 On 04-February-21 | 10.47 | Put | Bond Future | 12905 | 13 | 13 | 13 | 0.00 |
| 14/07/2020 | R248 On 06-May-21 | | | Bond Future | 12.30 | 74.4186 | 74.0199 | 74.4186 | 0.00 |
| 14/07/2020 | R248 On 06-May-21 | 12.34 | Call | Bond Future | 6006 | 6 | 6 | 6 | 0.00 |
| 14/07/2020 | R248 On 06-May-21 | 12.36 | Call | Bond Future | 6066 | 6 | 6 | 6 | 0.00 |
| 14/07/2020 | R248 On 06-May-21 | 12.35 | Call | Bond Future | 6036 | 6 | 6 | 6 | 0.00 |
| 14/07/2020 | R248 On 06-May-21 | 12.35 | Put | Bond Future | 5721 | 6 | 6 | 6 | 0.00 |
| 14/07/2020 | R248 On 06-May-21 | 12.36 | Put | Bond Future | 5693 | 6 | 6 | 6 | 0.00 |
| 14/07/2020 | R248 On 06-May-21 | 12.34 | Put | Bond Future | 5749 | 6 | 6 | 6 | 0.00 |
| 14/07/2020 | R248 On 05-August-21 | | | Bond Future | 12.54 | 75.2424 | 74.8378 | 75.2424 | 0.00 |
| 14/07/2020 | R248 On 05-August-21 | 12.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R248 On 05-August-21 | 12.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R248 On 05-August-21 | 12.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R248 On 05-August-21 | 12.52 | Put | Bond Future | 134 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R248 On 05-August-21 | 12.50 | Put | Bond Future | 248 | 0 | 0 | 0 | 0.00 |
| 14/07/2020 | R248 On 05-August-21 | 12.51 | Put | Bond Future | 191 | 0 | 0 | 0 | 0.00 |