



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2020

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2020 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | 2025 On 07-May-20 | | | Bond Future | 136.41 | 136.3843 | 136.4104 | 136.3843 | 1,524.00 |
| 15/04/2020 | 2025 On 06-August-20 | | | Bond Future | 136.64 | 136.6142 | 136.6378 | 136.6142 | 560.00 |
| 15/04/2020 | 2025 On 05-November-20 | | | Bond Future | 138.39 | 138.3630 | 138.3861 | 138.3630 | 0.00 |
| 15/04/2020 | 2025 On 04-February-21 | | | Bond Future | 138.67 | 138.6443 | 138.6675 | 138.6443 | 0.00 |
| 15/04/2020 | 2025 On 06-May-21 | | | Bond Future | 140.39 | 140.3672 | 140.3914 | 140.3672 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2020 | 2029 On 07-May-20 | | | Bond Future | 99.66 | 96.6874 | 99.6624 | 96.6874 | 2,511.00 |
| 15/04/2020 | 2029 On 06-August-20 | | | Bond Future | 100.93 | 97.9193 | 100.9300 | 97.9193 | 59.00 |
| 15/04/2020 | 2029 On 05-November-20 | | | Bond Future | 101.08 | 98.0302 | 101.0789 | 98.0302 | 0.00 |
| 15/04/2020 | 2029 On 04-February-21 | | | Bond Future | 102.40 | 99.3139 | 102.4024 | 99.3139 | 0.00 |
| 15/04/2020 | 2029 On 06-May-21 | | | Bond Future | 102.52 | 99.3918 | 102.5192 | 99.3918 | 0.00 |
| 15/04/2020 | 2030 On 07-May-20 | | | Bond Future | 10.62 | 87.3076 | 10.6214 | 87.3076 | 104,823.00 |
| 15/04/2020 | 2030 On 07-May-20 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | 2030 On 07-May-20 | 8.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 5,000.00 |
| 15/04/2020 | 2030 On 07-May-20 | 9.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | 2030 On 07-May-20 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | 2030 On 07-May-20 | 8.78 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | 2030 On 07-May-20 | 8.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | 2030 On 07-May-20 | 8.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 5,000.00 |
| 15/04/2020 | 2030 On 07-May-20 | 8.79 | Put | Bond Future | 10566 | 10 | 10566 | 10 | 0.00 |
| 15/04/2020 | 2030 On 07-May-20 | 8.90 | Put | Bond Future | 9884 | 9 | 9884 | 9 | 5,820.00 |
| 15/04/2020 | 2030 On 07-May-20 | 8.78 | Put | Bond Future | 10629 | 10 | 10629 | 10 | 0.00 |
| 15/04/2020 | 2030 On 07-May-20 | 8.85 | Put | Bond Future | 10193 | 9 | 10193 | 9 | 5,820.00 |
| 15/04/2020 | 2030 On 07-May-20 | 8.45 | Put | Bond Future | 12716 | 12 | 12716 | 12 | 0.00 |
| 15/04/2020 | 2030 On 07-May-20 | 9.19 | Put | Bond Future | 8116 | 7 | 8116 | 7 | 0.00 |
| 15/04/2020 | 2030 On 07-May-20 | 8.80 | Put | Bond Future | 10504 | 10 | 10504 | 10 | 0.00 |
| 15/04/2020 | 2030 On 06-August-20 | | | Bond Future | 10.85 | 84.3917 | 10.8524 | 84.3917 | 5,718.00 |
| 15/04/2020 | 2030 On 06-August-20 | 9.05 | Call | Bond Future | 82 | 0 | 82 | 0 | 450.00 |
| 15/04/2020 | 2030 On 06-August-20 | 8.86 | Call | Bond Future | 50 | 0 | 50 | 0 | 800.00 |
| 15/04/2020 | 2030 On 06-August-20 | 9.09 | Call | Bond Future | 90 | 0 | 90 | 0 | 0.00 |
| 15/04/2020 | 2030 On 06-August-20 | 8.36 | Call | Bond Future | 12 | 0 | 12 | 0 | 800.00 |
| 15/04/2020 | 2030 On 06-August-20 | 10.70 | Call | Bond Future | 1852 | 2 | 1852 | 2 | 470.00 |
| 15/04/2020 | 2030 On 06-August-20 | 10.00 | Call | Bond Future | 613 | 1 | 613 | 1 | 470.00 |
| 15/04/2020 | 2030 On 06-August-20 | 9.42 | Call | Bond Future | 195 | 0 | 195 | 0 | 0.00 |
| 15/04/2020 | 2030 On 06-August-20 | 9.11 | Call | Bond Future | 95 | 0 | 95 | 0 | 0.00 |
| 15/04/2020 | 2030 On 06-August-20 | 9.20 | Call | Bond Future | 118 | 0 | 118 | 0 | 323.00 |
| 15/04/2020 | 2030 On 06-August-20 | 8.50 | Call | Bond Future | 18 | 0 | 18 | 0 | 323.00 |
| 15/04/2020 | 2030 On 06-August-20 | 9.10 | Call | Bond Future | 92 | 0 | 92 | 0 | 0.00 |
| 15/04/2020 | 2030 On 06-August-20 | 10.75 | Call | Bond Future | 1973 | 2 | 1973 | 2 | 0.00 |
| 15/04/2020 | 2030 On 06-August-20 | 10.05 | Call | Bond Future | 673 | 1 | 673 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2020 | 2030 On 06-August-20 | 9.75 | Call | Bond Future | 385 | 1 | 385 | 1 | 450.00 |
| 15/04/2020 | 2030 On 06-August-20 | 9.42 | Put | Bond Future | 8047 | 7 | 8047 | 7 | 800.00 |
| 15/04/2020 | 2030 On 06-August-20 | 9.11 | Put | Bond Future | 9773 | 9 | 9773 | 9 | 0.00 |
| 15/04/2020 | 2030 On 06-August-20 | 10.00 | Put | Bond Future | 5173 | 5 | 5173 | 5 | 0.00 |
| 15/04/2020 | 2030 On 06-August-20 | 9.10 | Put | Bond Future | 9831 | 9 | 9831 | 9 | 0.00 |
| 15/04/2020 | 2030 On 06-August-20 | 8.50 | Put | Bond Future | 13431 | 13 | 13431 | 13 | 0.00 |
| 15/04/2020 | 2030 On 06-August-20 | 10.75 | Put | Bond Future | 2505 | 2 | 2505 | 2 | 0.00 |
| 15/04/2020 | 2030 On 06-August-20 | 9.20 | Put | Bond Future | 9261 | 9 | 9261 | 9 | 0.00 |
| 15/04/2020 | 2030 On 06-August-20 | 10.05 | Put | Bond Future | 4957 | 4 | 4957 | 4 | 0.00 |
| 15/04/2020 | 2030 On 06-August-20 | 9.75 | Put | Bond Future | 6344 | 6 | 6344 | 6 | 0.00 |
| 15/04/2020 | 2030 On 06-August-20 | 8.86 | Put | Bond Future | 11236 | 11 | 11236 | 11 | 0.00 |
| 15/04/2020 | 2030 On 06-August-20 | 9.09 | Put | Bond Future | 9888 | 9 | 9888 | 9 | 0.00 |
| 15/04/2020 | 2030 On 06-August-20 | 8.36 | Put | Bond Future | 14310 | 14 | 14310 | 14 | 0.00 |
| 15/04/2020 | 2030 On 06-August-20 | 10.70 | Put | Bond Future | 2644 | 2 | 2644 | 2 | 0.00 |
| 15/04/2020 | 2030 On 06-August-20 | 9.05 | Put | Bond Future | 10119 | 9 | 10119 | 9 | 0.00 |
| 15/04/2020 | 2030 On 05-November-20 | | | Bond Future | 11.08 | 85.4524 | 11.0779 | 85.4524 | 0.00 |
| 15/04/2020 | 2030 On 05-November-20 | 9.61 | Call | Bond Future | 538 | 1 | 538 | 1 | 0.00 |
| 15/04/2020 | 2030 On 05-November-20 | 8.85 | Call | Bond Future | 162 | 0 | 162 | 0 | 3,000.00 |
| 15/04/2020 | 2030 On 05-November-20 | 8.34 | Call | Bond Future | 62 | 0 | 62 | 0 | 1,000.00 |
| 15/04/2020 | 2030 On 05-November-20 | 9.04 | Call | Bond Future | 224 | 0 | 224 | 0 | 1,000.00 |
| 15/04/2020 | 2030 On 05-November-20 | 8.73 | Call | Bond Future | 131 | 0 | 131 | 0 | 3,000.00 |
| 15/04/2020 | 2030 On 05-November-20 | 9.38 | Call | Bond Future | 385 | 0 | 385 | 0 | 0.00 |
| 15/04/2020 | 2030 On 05-November-20 | 8.86 | Call | Bond Future | 165 | 0 | 165 | 0 | 14,160.00 |
| 15/04/2020 | 2030 On 05-November-20 | 9.23 | Call | Bond Future | 305 | 0 | 305 | 0 | 3,000.00 |
| 15/04/2020 | 2030 On 05-November-20 | 10.47 | Call | Bond Future | 1606 | 2 | 1606 | 2 | 0.00 |
| 15/04/2020 | 2030 On 05-November-20 | 9.03 | Call | Bond Future | 221 | 0 | 221 | 0 | 15,947.00 |
| 15/04/2020 | 2030 On 05-November-20 | 10.37 | Call | Bond Future | 1431 | 2 | 1431 | 2 | 0.00 |
| 15/04/2020 | 2030 On 05-November-20 | 9.40 | Call | Bond Future | 396 | 0 | 396 | 0 | 0.00 |
| 15/04/2020 | 2030 On 05-November-20 | 9.86 | Call | Bond Future | 755 | 1 | 755 | 1 | 0.00 |
| 15/04/2020 | 2030 On 05-November-20 | 8.36 | Call | Bond Future | 65 | 0 | 65 | 0 | 14,160.00 |
| 15/04/2020 | 2030 On 05-November-20 | 8.53 | Call | Bond Future | 90 | 0 | 90 | 0 | 15,947.00 |
| 15/04/2020 | 2030 On 05-November-20 | 8.10 | Call | Bond Future | 38 | 0 | 38 | 0 | 3,000.00 |
| 15/04/2020 | 2030 On 05-November-20 | 10.06 | Call | Bond Future | 976 | 1 | 976 | 1 | 0.00 |
| 15/04/2020 | 2030 On 05-November-20 | 9.39 | Call | Bond Future | 390 | 0 | 390 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2020 | 2030 On 05-November-20 | 9.38 | Put | Bond Future | 9499 | 9 | 9499 | 9 | 0.00 |
| 15/04/2020 | 2030 On 05-November-20 | 10.37 | Put | Bond Future | 5079 | 5 | 5079 | 5 | 15,947.00 |
| 15/04/2020 | 2030 On 05-November-20 | 8.73 | Put | Bond Future | 13082 | 12 | 13082 | 12 | 0.00 |
| 15/04/2020 | 2030 On 05-November-20 | 9.23 | Put | Bond Future | 10287 | 10 | 10287 | 10 | 0.00 |
| 15/04/2020 | 2030 On 05-November-20 | 9.86 | Put | Bond Future | 7164 | 7 | 7164 | 7 | 14,160.00 |
| 15/04/2020 | 2030 On 05-November-20 | 8.36 | Put | Bond Future | 15294 | 15 | 15294 | 15 | 0.00 |
| 15/04/2020 | 2030 On 05-November-20 | 9.03 | Put | Bond Future | 11376 | 11 | 11376 | 11 | 0.00 |
| 15/04/2020 | 2030 On 05-November-20 | 8.86 | Put | Bond Future | 12333 | 12 | 12333 | 12 | 0.00 |
| 15/04/2020 | 2030 On 05-November-20 | 9.40 | Put | Bond Future | 9396 | 9 | 9396 | 9 | 0.00 |
| 15/04/2020 | 2030 On 05-November-20 | 10.47 | Put | Bond Future | 4726 | 4 | 4726 | 4 | 3,000.00 |
| 15/04/2020 | 2030 On 05-November-20 | 8.53 | Put | Bond Future | 14264 | 14 | 14264 | 14 | 0.00 |
| 15/04/2020 | 2030 On 05-November-20 | 10.06 | Put | Bond Future | 6289 | 6 | 6289 | 6 | 1,000.00 |
| 15/04/2020 | 2030 On 05-November-20 | 9.39 | Put | Bond Future | 9447 | 9 | 9447 | 9 | 0.00 |
| 15/04/2020 | 2030 On 05-November-20 | 8.10 | Put | Bond Future | 16909 | 16 | 16909 | 16 | 0.00 |
| 15/04/2020 | 2030 On 05-November-20 | 9.04 | Put | Bond Future | 11320 | 11 | 11320 | 11 | 0.00 |
| 15/04/2020 | 2030 On 05-November-20 | 8.34 | Put | Bond Future | 15416 | 15 | 15416 | 15 | 0.00 |
| 15/04/2020 | 2030 On 05-November-20 | 9.61 | Put | Bond Future | 8343 | 8 | 8343 | 8 | 3,000.00 |
| 15/04/2020 | 2030 On 05-November-20 | 8.85 | Put | Bond Future | 12390 | 12 | 12390 | 12 | 0.00 |
| 15/04/2020 | 2030 On 04-February-21 | | | Bond Future | 11.32 | 82.5465 | 11.3226 | 82.5465 | 0.00 |
| 15/04/2020 | 2030 On 04-February-21 | 8.37 | Call | Bond Future | 108 | 0 | 108 | 0 | 1,000.00 |
| 15/04/2020 | 2030 On 04-February-21 | 9.17 | Call | Bond Future | 352 | 0 | 352 | 0 | 0.00 |
| 15/04/2020 | 2030 On 04-February-21 | 9.12 | Call | Bond Future | 329 | 0 | 329 | 0 | 1,000.00 |
| 15/04/2020 | 2030 On 04-February-21 | 8.36 | Call | Bond Future | 106 | 0 | 106 | 0 | 800.00 |
| 15/04/2020 | 2030 On 04-February-21 | 9.16 | Call | Bond Future | 347 | 0 | 347 | 0 | 0.00 |
| 15/04/2020 | 2030 On 04-February-21 | 8.86 | Call | Bond Future | 228 | 0 | 228 | 0 | 800.00 |
| 15/04/2020 | 2030 On 04-February-21 | 10.20 | Call | Bond Future | 1185 | 1 | 1185 | 1 | 0.00 |
| 15/04/2020 | 2030 On 04-February-21 | 9.15 | Call | Bond Future | 342 | 0 | 342 | 0 | 0.00 |
| 15/04/2020 | 2030 On 04-February-21 | 9.12 | Put | Bond Future | 11989 | 11 | 11989 | 11 | 0.00 |
| 15/04/2020 | 2030 On 04-February-21 | 8.36 | Put | Bond Future | 16290 | 16 | 16290 | 16 | 0.00 |
| 15/04/2020 | 2030 On 04-February-21 | 9.16 | Put | Bond Future | 11777 | 11 | 11777 | 11 | 0.00 |
| 15/04/2020 | 2030 On 04-February-21 | 10.20 | Put | Bond Future | 6873 | 6 | 6873 | 6 | 1,800.00 |
| 15/04/2020 | 2030 On 04-February-21 | 8.86 | Put | Bond Future | 13405 | 13 | 13405 | 13 | 0.00 |
| 15/04/2020 | 2030 On 04-February-21 | 9.15 | Put | Bond Future | 11830 | 11 | 11830 | 11 | 0.00 |
| 15/04/2020 | 2030 On 04-February-21 | 8.37 | Put | Bond Future | 16230 | 15 | 16230 | 15 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2020 | 2030 On 04-February-21 | 9.17 | Put | Bond Future | 11724 | 11 | 11724 | 11 | 0.00 |
| 15/04/2020 | 2030 On 06-May-21 | | | Bond Future | 11.60 | 83.5513 | 11.5972 | 83.5513 | 0.00 |
| 15/04/2020 | 2030 On 06-May-21 | 11.69 | Call | Bond Future | 433 | 1 | 433 | 1 | 0.00 |
| 15/04/2020 | 2030 On 06-May-21 | 11.71 | Call | Bond Future | 526 | 1 | 526 | 1 | 0.00 |
| 15/04/2020 | 2030 On 06-May-21 | 11.70 | Call | Bond Future | 479 | 1 | 479 | 1 | 0.00 |
| 15/04/2020 | 2030 On 06-May-21 | 11.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | 2030 On 06-May-21 | 11.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | 2030 On 06-May-21 | 11.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | 2032 On 07-May-20 | | | Bond Future | 11.08 | 83.2734 | 11.0841 | 83.2734 | 79,160.00 |
| 15/04/2020 | 2032 On 07-May-20 | 9.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,000.00 |
| 15/04/2020 | 2032 On 07-May-20 | 9.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | 2032 On 07-May-20 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 15/04/2020 | 2032 On 07-May-20 | 9.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 15/04/2020 | 2032 On 07-May-20 | 9.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 15/04/2020 | 2032 On 07-May-20 | 9.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | 2032 On 07-May-20 | 8.82 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,000.00 |
| 15/04/2020 | 2032 On 07-May-20 | 9.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 15/04/2020 | 2032 On 07-May-20 | 9.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | 2032 On 07-May-20 | 9.18 | Put | Bond Future | 11834 | 11 | 11834 | 11 | 0.00 |
| 15/04/2020 | 2032 On 07-May-20 | 9.19 | Put | Bond Future | 11766 | 11 | 11766 | 11 | 0.00 |
| 15/04/2020 | 2032 On 07-May-20 | 8.82 | Put | Bond Future | 14333 | 14 | 14333 | 14 | 0.00 |
| 15/04/2020 | 2032 On 07-May-20 | 9.20 | Put | Bond Future | 11698 | 11 | 11698 | 11 | 0.00 |
| 15/04/2020 | 2032 On 07-May-20 | 9.54 | Put | Bond Future | 9423 | 9 | 9423 | 9 | 3,000.00 |
| 15/04/2020 | 2032 On 07-May-20 | 9.30 | Put | Bond Future | 11020 | 10 | 11020 | 10 | 0.00 |
| 15/04/2020 | 2032 On 07-May-20 | 9.50 | Put | Bond Future | 9686 | 9 | 9686 | 9 | 0.00 |
| 15/04/2020 | 2032 On 07-May-20 | 9.00 | Put | Bond Future | 13072 | 12 | 13072 | 12 | 0.00 |
| 15/04/2020 | 2032 On 07-May-20 | 9.17 | Put | Bond Future | 11902 | 11 | 11902 | 11 | 0.00 |
| 15/04/2020 | 2032 On 06-August-20 | | | Bond Future | 11.31 | 84.3135 | 11.3073 | 84.3135 | 300.00 |
| 15/04/2020 | 2032 On 06-August-20 | 9.91 | Call | Bond Future | 211 | 0 | 211 | 0 | 0.00 |
| 15/04/2020 | 2032 On 06-August-20 | 9.45 | Call | Bond Future | 69 | 0 | 69 | 0 | 0.00 |
| 15/04/2020 | 2032 On 06-August-20 | 8.79 | Call | Bond Future | 10 | 0 | 10 | 0 | 800.00 |
| 15/04/2020 | 2032 On 06-August-20 | 9.29 | Call | Bond Future | 44 | 0 | 44 | 0 | 800.00 |
| 15/04/2020 | 2032 On 06-August-20 | 9.46 | Call | Bond Future | 70 | 0 | 70 | 0 | 0.00 |
| 15/04/2020 | 2032 On 06-August-20 | 9.47 | Call | Bond Future | 72 | 0 | 72 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2020 | 2032 On 06-August-20 | 9.47 | Put | Bond Future | 11102 | 10 | 11102 | 10 | 0.00 |
| 15/04/2020 | 2032 On 06-August-20 | 9.45 | Put | Bond Future | 11229 | 10 | 11229 | 10 | 0.00 |
| 15/04/2020 | 2032 On 06-August-20 | 8.79 | Put | Bond Future | 15647 | 15 | 15647 | 15 | 0.00 |
| 15/04/2020 | 2032 On 06-August-20 | 9.29 | Put | Bond Future | 12264 | 11 | 12264 | 11 | 0.00 |
| 15/04/2020 | 2032 On 06-August-20 | 9.46 | Put | Bond Future | 11165 | 10 | 11165 | 10 | 0.00 |
| 15/04/2020 | 2032 On 06-August-20 | 9.91 | Put | Bond Future | 8417 | 8 | 8417 | 8 | 800.00 |
| 15/04/2020 | 2032 On 05-November-20 | | | Bond Future | 11.53 | 81.2243 | 11.5335 | 81.2243 | 0.00 |
| 15/04/2020 | 2032 On 05-November-20 | 9.76 | Call | Bond Future | 371 | 0 | 371 | 0 | 0.00 |
| 15/04/2020 | 2032 On 05-November-20 | 10.99 | Call | Bond Future | 1877 | 2 | 1877 | 2 | 0.00 |
| 15/04/2020 | 2032 On 05-November-20 | 11.08 | Call | Bond Future | 2070 | 2 | 2070 | 2 | 0.00 |
| 15/04/2020 | 2032 On 05-November-20 | 9.11 | Call | Bond Future | 123 | 0 | 123 | 0 | 3,000.00 |
| 15/04/2020 | 2032 On 05-November-20 | 9.61 | Call | Bond Future | 292 | 0 | 292 | 0 | 3,000.00 |
| 15/04/2020 | 2032 On 05-November-20 | 9.44 | Call | Bond Future | 221 | 0 | 221 | 0 | 1,000.00 |
| 15/04/2020 | 2032 On 05-November-20 | 9.77 | Call | Bond Future | 376 | 0 | 376 | 0 | 0.00 |
| 15/04/2020 | 2032 On 05-November-20 | 8.94 | Call | Bond Future | 89 | 0 | 89 | 0 | 1,000.00 |
| 15/04/2020 | 2032 On 05-November-20 | 9.75 | Call | Bond Future | 365 | 0 | 365 | 0 | 0.00 |
| 15/04/2020 | 2032 On 05-November-20 | 9.75 | Put | Bond Future | 10716 | 10 | 10716 | 10 | 0.00 |
| 15/04/2020 | 2032 On 05-November-20 | 9.11 | Put | Bond Future | 14639 | 14 | 14639 | 14 | 0.00 |
| 15/04/2020 | 2032 On 05-November-20 | 8.94 | Put | Bond Future | 15755 | 15 | 15755 | 15 | 0.00 |
| 15/04/2020 | 2032 On 05-November-20 | 11.08 | Put | Bond Future | 4539 | 4 | 4539 | 4 | 1,000.00 |
| 15/04/2020 | 2032 On 05-November-20 | 9.77 | Put | Bond Future | 10601 | 10 | 10601 | 10 | 0.00 |
| 15/04/2020 | 2032 On 05-November-20 | 9.44 | Put | Bond Future | 12557 | 12 | 12557 | 12 | 0.00 |
| 15/04/2020 | 2032 On 05-November-20 | 9.61 | Put | Bond Future | 11533 | 11 | 11533 | 11 | 0.00 |
| 15/04/2020 | 2032 On 05-November-20 | 9.76 | Put | Bond Future | 10659 | 10 | 10659 | 10 | 0.00 |
| 15/04/2020 | 2032 On 05-November-20 | 10.99 | Put | Bond Future | 4848 | 4 | 4848 | 4 | 3,000.00 |
| 15/04/2020 | 2032 On 04-February-21 | | | Bond Future | 11.77 | 82.2692 | 11.7729 | 82.2692 | 0.00 |
| 15/04/2020 | 2032 On 04-February-21 | 8.79 | Call | Bond Future | 114 | 0 | 114 | 0 | 800.00 |
| 15/04/2020 | 2032 On 04-February-21 | 9.61 | Call | Bond Future | 386 | 0 | 386 | 0 | 0.00 |
| 15/04/2020 | 2032 On 04-February-21 | 9.29 | Call | Bond Future | 247 | 0 | 247 | 0 | 800.00 |
| 15/04/2020 | 2032 On 04-February-21 | 9.63 | Call | Bond Future | 397 | 0 | 397 | 0 | 0.00 |
| 15/04/2020 | 2032 On 04-February-21 | 10.82 | Call | Bond Future | 1601 | 2 | 1601 | 2 | 0.00 |
| 15/04/2020 | 2032 On 04-February-21 | 9.62 | Call | Bond Future | 392 | 0 | 392 | 0 | 0.00 |
| 15/04/2020 | 2032 On 04-February-21 | 9.62 | Put | Bond Future | 12710 | 12 | 12710 | 12 | 0.00 |
| 15/04/2020 | 2032 On 04-February-21 | 9.29 | Put | Bond Future | 14683 | 14 | 14683 | 14 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2020 | 2032 On 04-February-21 | 9.63 | Put | Bond Future | 12652 | 12 | 12652 | 12 | 0.00 |
| 15/04/2020 | 2032 On 04-February-21 | 10.82 | Put | Bond Future | 6750 | 6 | 6750 | 6 | 800.00 |
| 15/04/2020 | 2032 On 04-February-21 | 9.61 | Put | Bond Future | 12768 | 12 | 12768 | 12 | 0.00 |
| 15/04/2020 | 2032 On 04-February-21 | 8.79 | Put | Bond Future | 17888 | 17 | 17888 | 17 | 0.00 |
| 15/04/2020 | 2032 On 06-May-21 | | | Bond Future | 12.04 | 79.1235 | 12.0362 | 79.1235 | 0.00 |
| 15/04/2020 | 2032 On 06-May-21 | 12.11 | Call | Bond Future | 368 | 1 | 368 | 1 | 0.00 |
| 15/04/2020 | 2032 On 06-May-21 | 12.12 | Call | Bond Future | 418 | 1 | 418 | 1 | 0.00 |
| 15/04/2020 | 2032 On 06-May-21 | 12.10 | Call | Bond Future | 319 | 1 | 319 | 1 | 0.00 |
| 15/04/2020 | 2032 On 06-May-21 | 12.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | 2032 On 06-May-21 | 12.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | 2032 On 06-May-21 | 12.12 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | 2033 On 07-May-20 | | | Bond Future | 97.36 | 97.6024 | 97.3558 | 97.6024 | 7,065.00 |
| 15/04/2020 | 2033 On 06-August-20 | | | Bond Future | 98.59 | 98.8460 | 98.5941 | 98.8460 | 155.00 |
| 15/04/2020 | 2033 On 05-November-20 | | | Bond Future | 98.64 | 98.8927 | 98.6370 | 98.8927 | 0.00 |
| 15/04/2020 | 2033 On 04-February-21 | | | Bond Future | 99.93 | 100.1876 | 99.9285 | 100.1876 | 0.00 |
| 15/04/2020 | 2033 On 06-May-21 | | | Bond Future | 99.94 | 100.1979 | 99.9361 | 100.1979 | 0.00 |
| 15/04/2020 | 2037 On 07-May-20 | | | Bond Future | 11.53 | 80.8770 | 11.5279 | 80.8770 | 85,740.00 |
| 15/04/2020 | 2037 On 07-May-20 | 9.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | 2037 On 07-May-20 | 9.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | 2037 On 07-May-20 | 10.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 15/04/2020 | 2037 On 07-May-20 | 9.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | 2037 On 07-May-20 | 9.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 15/04/2020 | 2037 On 07-May-20 | 9.59 | Put | Bond Future | 13246 | 12 | 13246 | 12 | 0.00 |
| 15/04/2020 | 2037 On 07-May-20 | 9.61 | Put | Bond Future | 13092 | 12 | 13092 | 12 | 0.00 |
| 15/04/2020 | 2037 On 07-May-20 | 10.00 | Put | Bond Future | 10172 | 9 | 10172 | 9 | 0.00 |
| 15/04/2020 | 2037 On 07-May-20 | 9.70 | Put | Bond Future | 12405 | 12 | 12405 | 12 | 0.00 |
| 15/04/2020 | 2037 On 07-May-20 | 9.60 | Put | Bond Future | 13169 | 12 | 13169 | 12 | 0.00 |
| 15/04/2020 | 2037 On 06-August-20 | | | Bond Future | 11.74 | 77.6304 | 11.7447 | 77.6304 | 1,071.00 |
| 15/04/2020 | 2037 On 06-August-20 | 9.87 | Call | Bond Future | 58 | 0 | 58 | 0 | 0.00 |
| 15/04/2020 | 2037 On 06-August-20 | 9.86 | Call | Bond Future | 56 | 0 | 56 | 0 | 0.00 |
| 15/04/2020 | 2037 On 06-August-20 | 9.88 | Call | Bond Future | 60 | 0 | 60 | 0 | 0.00 |
| 15/04/2020 | 2037 On 06-August-20 | 9.86 | Put | Bond Future | 12500 | 12 | 12500 | 12 | 0.00 |
| 15/04/2020 | 2037 On 06-August-20 | 9.87 | Put | Bond Future | 12428 | 12 | 12428 | 12 | 0.00 |
| 15/04/2020 | 2037 On 06-August-20 | 9.88 | Put | Bond Future | 12355 | 12 | 12355 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2020 | 2037 On 05-November-20 | | | Bond Future | 11.95 | 78.6061 | 11.9536 | 78.6061 | 0.00 |
| 15/04/2020 | 2037 On 05-November-20 | 10.19 | Call | Bond Future | 405 | 0 | 405 | 0 | 0.00 |
| 15/04/2020 | 2037 On 05-November-20 | 10.17 | Call | Bond Future | 392 | 0 | 392 | 0 | 0.00 |
| 15/04/2020 | 2037 On 05-November-20 | 10.18 | Call | Bond Future | 399 | 0 | 399 | 0 | 0.00 |
| 15/04/2020 | 2037 On 05-November-20 | 10.17 | Put | Bond Future | 11759 | 11 | 11759 | 11 | 0.00 |
| 15/04/2020 | 2037 On 05-November-20 | 10.19 | Put | Bond Future | 11630 | 11 | 11630 | 11 | 0.00 |
| 15/04/2020 | 2037 On 05-November-20 | 10.18 | Put | Bond Future | 11695 | 11 | 11695 | 11 | 0.00 |
| 15/04/2020 | 2037 On 04-February-21 | | | Bond Future | 12.18 | 75.3619 | 12.1781 | 75.3619 | 0.00 |
| 15/04/2020 | 2037 On 04-February-21 | 9.65 | Call | Bond Future | 267 | 0 | 267 | 0 | 72.00 |
| 15/04/2020 | 2037 On 04-February-21 | 11.97 | Call | Bond Future | 3475 | 4 | 3475 | 4 | 300.00 |
| 15/04/2020 | 2037 On 04-February-21 | 13.73 | Call | Bond Future | 9238 | 10 | 9238 | 10 | 0.00 |
| 15/04/2020 | 2037 On 04-February-21 | 10.35 | Call | Bond Future | 682 | 1 | 682 | 1 | 0.00 |
| 15/04/2020 | 2037 On 04-February-21 | 10.27 | Call | Bond Future | 618 | 1 | 618 | 1 | 0.00 |
| 15/04/2020 | 2037 On 04-February-21 | 10.85 | Call | Bond Future | 1200 | 1 | 1200 | 1 | 0.00 |
| 15/04/2020 | 2037 On 04-February-21 | 11.90 | Call | Bond Future | 3291 | 3 | 3291 | 3 | 0.00 |
| 15/04/2020 | 2037 On 04-February-21 | 10.28 | Call | Bond Future | 626 | 1 | 626 | 1 | 0.00 |
| 15/04/2020 | 2037 On 04-February-21 | 10.48 | Call | Bond Future | 796 | 1 | 796 | 1 | 240.00 |
| 15/04/2020 | 2037 On 04-February-21 | 10.29 | Call | Bond Future | 634 | 1 | 634 | 1 | 0.00 |
| 15/04/2020 | 2037 On 04-February-21 | 10.29 | Put | Bond Future | 12374 | 12 | 12374 | 12 | 0.00 |
| 15/04/2020 | 2037 On 04-February-21 | 11.90 | Put | Bond Future | 4860 | 4 | 4860 | 4 | 240.00 |
| 15/04/2020 | 2037 On 04-February-21 | 10.48 | Put | Bond Future | 11232 | 11 | 11232 | 11 | 0.00 |
| 15/04/2020 | 2037 On 04-February-21 | 10.27 | Put | Bond Future | 12497 | 12 | 12497 | 12 | 0.00 |
| 15/04/2020 | 2037 On 04-February-21 | 10.85 | Put | Bond Future | 9180 | 8 | 9180 | 8 | 72.00 |
| 15/04/2020 | 2037 On 04-February-21 | 13.73 | Put | Bond Future | 1345 | 1 | 1345 | 1 | 300.00 |
| 15/04/2020 | 2037 On 04-February-21 | 10.35 | Put | Bond Future | 12007 | 11 | 12007 | 11 | 72.00 |
| 15/04/2020 | 2037 On 04-February-21 | 10.28 | Put | Bond Future | 12436 | 12 | 12436 | 12 | 0.00 |
| 15/04/2020 | 2037 On 04-February-21 | 9.65 | Put | Bond Future | 16629 | 16 | 16629 | 16 | 0.00 |
| 15/04/2020 | 2037 On 04-February-21 | 11.97 | Put | Bond Future | 4645 | 4 | 4645 | 4 | 0.00 |
| 15/04/2020 | 2037 On 06-May-21 | | | Bond Future | 12.42 | 76.2788 | 12.4237 | 76.2788 | 0.00 |
| 15/04/2020 | 2037 On 06-May-21 | 12.42 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 15/04/2020 | 2037 On 06-May-21 | 12.43 | Call | Bond Future | 34 | 1 | 34 | 1 | 0.00 |
| 15/04/2020 | 2037 On 06-May-21 | 12.44 | Call | Bond Future | 87 | 1 | 87 | 1 | 0.00 |
| 15/04/2020 | 2037 On 06-May-21 | 12.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | 2037 On 06-May-21 | 12.44 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2020 | 2037 On 06-May-21 | 12.42 | Put | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 15/04/2020 | 2038 On 07-May-20 | | | Bond Future | 115.49 | 112.4681 | 115.4924 | 112.4681 | 11,153.00 |
| 15/04/2020 | 2038 On 06-August-20 | | | Bond Future | 115.27 | 112.2049 | 115.2651 | 112.2049 | 3,410.00 |
| 15/04/2020 | 2038 On 05-November-20 | | | Bond Future | 116.74 | 113.6412 | 116.7400 | 113.6412 | 0.00 |
| 15/04/2020 | 2038 On 04-February-21 | | | Bond Future | 116.55 | 113.4077 | 116.5468 | 113.4077 | 0.00 |
| 15/04/2020 | 2038 On 06-May-21 | | | Bond Future | 118.00 | 114.8166 | 117.9955 | 114.8166 | 0.00 |
| 15/04/2020 | 2040 On 07-May-20 | | | Bond Future | 11.55 | 83.5930 | 11.5514 | 83.5930 | 68,794.00 |
| 15/04/2020 | 2040 On 07-May-20 | 9.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | 2040 On 07-May-20 | 12.70 | Call | Bond Future | 6912 | 8 | 6912 | 8 | 325.00 |
| 15/04/2020 | 2040 On 07-May-20 | 10.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 2,640.00 |
| 15/04/2020 | 2040 On 07-May-20 | 9.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 2,640.00 |
| 15/04/2020 | 2040 On 07-May-20 | 9.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | 2040 On 07-May-20 | 12.20 | Call | Bond Future | 4175 | 5 | 4175 | 5 | 325.00 |
| 15/04/2020 | 2040 On 07-May-20 | 9.73 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | 2040 On 07-May-20 | 11.10 | Call | Bond Future | 205 | 0 | 205 | 0 | 450.00 |
| 15/04/2020 | 2040 On 07-May-20 | 9.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 15/04/2020 | 2040 On 07-May-20 | 11.80 | Call | Bond Future | 2157 | 3 | 2157 | 3 | 450.00 |
| 15/04/2020 | 2040 On 07-May-20 | 10.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 15/04/2020 | 2040 On 07-May-20 | 10.15 | Put | Bond Future | 9957 | 9 | 9957 | 9 | 0.00 |
| 15/04/2020 | 2040 On 07-May-20 | 9.73 | Put | Bond Future | 13330 | 13 | 13330 | 13 | 0.00 |
| 15/04/2020 | 2040 On 07-May-20 | 11.80 | Put | Bond Future | 577 | 0 | 577 | 0 | 0.00 |
| 15/04/2020 | 2040 On 07-May-20 | 12.20 | Put | Bond Future | 158 | 0 | 158 | 0 | 0.00 |
| 15/04/2020 | 2040 On 07-May-20 | 11.10 | Put | Bond Future | 3210 | 3 | 3210 | 3 | 0.00 |
| 15/04/2020 | 2040 On 07-May-20 | 9.85 | Put | Bond Future | 12346 | 12 | 12346 | 12 | 0.00 |
| 15/04/2020 | 2040 On 07-May-20 | 9.75 | Put | Bond Future | 13165 | 12 | 13165 | 12 | 0.00 |
| 15/04/2020 | 2040 On 07-May-20 | 9.50 | Put | Bond Future | 15262 | 14 | 15262 | 14 | 0.00 |
| 15/04/2020 | 2040 On 07-May-20 | 10.00 | Put | Bond Future | 11139 | 10 | 11139 | 10 | 0.00 |
| 15/04/2020 | 2040 On 07-May-20 | 12.70 | Put | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 15/04/2020 | 2040 On 07-May-20 | 9.74 | Put | Bond Future | 13247 | 12 | 13247 | 12 | 0.00 |
| 15/04/2020 | 2040 On 06-August-20 | | | Bond Future | 11.76 | 80.1300 | 11.7620 | 80.1300 | 600.00 |
| 15/04/2020 | 2040 On 06-August-20 | 10.02 | Call | Bond Future | 59 | 0 | 59 | 0 | 0.00 |
| 15/04/2020 | 2040 On 06-August-20 | 10.85 | Call | Bond Future | 519 | 1 | 519 | 1 | 0.00 |
| 15/04/2020 | 2040 On 06-August-20 | 10.03 | Call | Bond Future | 60 | 0 | 60 | 0 | 0.00 |
| 15/04/2020 | 2040 On 06-August-20 | 10.04 | Call | Bond Future | 62 | 0 | 62 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2020 | 2040 On 06-August-20 | 11.26 | Call | Bond Future | 1277 | 1 | 1277 | 1 | 0.00 |
| 15/04/2020 | 2040 On 06-August-20 | 10.79 | Call | Bond Future | 445 | 1 | 445 | 1 | 0.00 |
| 15/04/2020 | 2040 On 06-August-20 | 9.57 | Call | Bond Future | 13 | 0 | 13 | 0 | 800.00 |
| 15/04/2020 | 2040 On 06-August-20 | 10.07 | Call | Bond Future | 68 | 0 | 68 | 0 | 800.00 |
| 15/04/2020 | 2040 On 06-August-20 | 10.07 | Put | Bond Future | 11958 | 11 | 11958 | 11 | 0.00 |
| 15/04/2020 | 2040 On 06-August-20 | 10.79 | Put | Bond Future | 6946 | 6 | 6946 | 6 | 800.00 |
| 15/04/2020 | 2040 On 06-August-20 | 9.57 | Put | Bond Future | 15968 | 15 | 15968 | 15 | 0.00 |
| 15/04/2020 | 2040 On 06-August-20 | 10.03 | Put | Bond Future | 12265 | 12 | 12265 | 12 | 0.00 |
| 15/04/2020 | 2040 On 06-August-20 | 10.85 | Put | Bond Future | 6594 | 6 | 6594 | 6 | 12,538.00 |
| 15/04/2020 | 2040 On 06-August-20 | 10.02 | Put | Bond Future | 12342 | 12 | 12342 | 12 | 0.00 |
| 15/04/2020 | 2040 On 06-August-20 | 11.26 | Put | Bond Future | 4530 | 4 | 4530 | 4 | 517.00 |
| 15/04/2020 | 2040 On 06-August-20 | 10.04 | Put | Bond Future | 12188 | 11 | 12188 | 11 | 0.00 |
| 15/04/2020 | 2040 On 05-November-20 | | | Bond Future | 11.96 | 81.1372 | 11.9647 | 81.1372 | 0.00 |
| 15/04/2020 | 2040 On 05-November-20 | 9.73 | Call | Bond Future | 163 | 0 | 163 | 0 | 2,000.00 |
| 15/04/2020 | 2040 On 05-November-20 | 10.00 | Call | Bond Future | 269 | 0 | 269 | 0 | 2,000.00 |
| 15/04/2020 | 2040 On 05-November-20 | 9.50 | Call | Bond Future | 102 | 0 | 102 | 0 | 2,000.00 |
| 15/04/2020 | 2040 On 05-November-20 | 10.30 | Call | Bond Future | 448 | 0 | 448 | 0 | 0.00 |
| 15/04/2020 | 2040 On 05-November-20 | 10.23 | Call | Bond Future | 400 | 0 | 400 | 0 | 2,000.00 |
| 15/04/2020 | 2040 On 05-November-20 | 11.70 | Call | Bond Future | 2976 | 3 | 2976 | 3 | 0.00 |
| 15/04/2020 | 2040 On 05-November-20 | 10.31 | Call | Bond Future | 455 | 0 | 455 | 0 | 0.00 |
| 15/04/2020 | 2040 On 05-November-20 | 11.50 | Call | Bond Future | 2432 | 2 | 2432 | 2 | 0.00 |
| 15/04/2020 | 2040 On 05-November-20 | 10.32 | Call | Bond Future | 463 | 0 | 463 | 0 | 0.00 |
| 15/04/2020 | 2040 On 05-November-20 | 11.50 | Put | Bond Future | 5352 | 5 | 5352 | 5 | 2,000.00 |
| 15/04/2020 | 2040 On 05-November-20 | 10.31 | Put | Bond Future | 11718 | 11 | 11718 | 11 | 0.00 |
| 15/04/2020 | 2040 On 05-November-20 | 10.32 | Put | Bond Future | 11649 | 11 | 11649 | 11 | 0.00 |
| 15/04/2020 | 2040 On 05-November-20 | 10.00 | Put | Bond Future | 13931 | 13 | 13931 | 13 | 0.00 |
| 15/04/2020 | 2040 On 05-November-20 | 9.50 | Put | Bond Future | 17854 | 17 | 17854 | 17 | 0.00 |
| 15/04/2020 | 2040 On 05-November-20 | 11.70 | Put | Bond Future | 4618 | 4 | 4618 | 4 | 2,000.00 |
| 15/04/2020 | 2040 On 05-November-20 | 10.30 | Put | Bond Future | 11786 | 11 | 11786 | 11 | 0.00 |
| 15/04/2020 | 2040 On 05-November-20 | 10.23 | Put | Bond Future | 12272 | 11 | 12272 | 11 | 0.00 |
| 15/04/2020 | 2040 On 05-November-20 | 9.73 | Put | Bond Future | 15999 | 15 | 15999 | 15 | 0.00 |
| 15/04/2020 | 2040 On 04-February-21 | | | Bond Future | 12.18 | 77.6752 | 12.1823 | 77.6752 | 0.00 |
| 15/04/2020 | 2040 On 04-February-21 | 11.74 | Call | Bond Future | 3019 | 3 | 3019 | 3 | 0.00 |
| 15/04/2020 | 2040 On 04-February-21 | 10.07 | Call | Bond Future | 478 | 1 | 478 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2020 | 2040 On 04-February-21 | 10.41 | Call | Bond Future | 743 | 1 | 743 | 1 | 0.00 |
| 15/04/2020 | 2040 On 04-February-21 | 9.49 | Call | Bond Future | 203 | 0 | 203 | 0 | 500.00 |
| 15/04/2020 | 2040 On 04-February-21 | 9.57 | Call | Bond Future | 230 | 0 | 230 | 0 | 800.00 |
| 15/04/2020 | 2040 On 04-February-21 | 10.42 | Call | Bond Future | 752 | 1 | 752 | 1 | 0.00 |
| 15/04/2020 | 2040 On 04-February-21 | 11.57 | Call | Bond Future | 2597 | 3 | 2597 | 3 | 0.00 |
| 15/04/2020 | 2040 On 04-February-21 | 10.24 | Call | Bond Future | 599 | 1 | 599 | 1 | 500.00 |
| 15/04/2020 | 2040 On 04-February-21 | 10.40 | Call | Bond Future | 734 | 1 | 734 | 1 | 0.00 |
| 15/04/2020 | 2040 On 04-February-21 | 10.40 | Put | Bond Future | 12591 | 12 | 12591 | 12 | 0.00 |
| 15/04/2020 | 2040 On 04-February-21 | 11.57 | Put | Bond Future | 6366 | 6 | 6366 | 6 | 500.00 |
| 15/04/2020 | 2040 On 04-February-21 | 10.24 | Put | Bond Future | 13663 | 13 | 13663 | 13 | 0.00 |
| 15/04/2020 | 2040 On 04-February-21 | 9.49 | Put | Bond Future | 19282 | 18 | 19282 | 18 | 0.00 |
| 15/04/2020 | 2040 On 04-February-21 | 9.57 | Put | Bond Future | 18638 | 18 | 18638 | 18 | 0.00 |
| 15/04/2020 | 2040 On 04-February-21 | 10.07 | Put | Bond Future | 14853 | 14 | 14853 | 14 | 0.00 |
| 15/04/2020 | 2040 On 04-February-21 | 10.42 | Put | Bond Future | 12461 | 12 | 12461 | 12 | 0.00 |
| 15/04/2020 | 2040 On 04-February-21 | 10.41 | Put | Bond Future | 12526 | 12 | 12526 | 12 | 0.00 |
| 15/04/2020 | 2040 On 04-February-21 | 11.74 | Put | Bond Future | 5711 | 5 | 5711 | 5 | 800.00 |
| 15/04/2020 | 2040 On 06-May-21 | | | Bond Future | 12.42 | 78.6202 | 12.4200 | 78.6202 | 0.00 |
| 15/04/2020 | 2040 On 06-May-21 | 12.43 | Call | Bond Future | 57 | 1 | 57 | 1 | 0.00 |
| 15/04/2020 | 2040 On 06-May-21 | 12.44 | Call | Bond Future | 114 | 1 | 114 | 1 | 0.00 |
| 15/04/2020 | 2040 On 06-May-21 | 12.42 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 15/04/2020 | 2040 On 06-May-21 | 12.42 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | 2040 On 06-May-21 | 12.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | 2040 On 06-May-21 | 12.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | 2044 On 07-May-20 | | | Bond Future | 11.58 | 80.4562 | 11.5797 | 80.4562 | 73,468.00 |
| 15/04/2020 | 2044 On 07-May-20 | 9.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | 2044 On 07-May-20 | 10.81 | Call | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 15/04/2020 | 2044 On 07-May-20 | 9.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | 2044 On 07-May-20 | 9.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 100.00 |
| 15/04/2020 | 2044 On 07-May-20 | 9.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 100.00 |
| 15/04/2020 | 2044 On 07-May-20 | 9.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 556.00 |
| 15/04/2020 | 2044 On 07-May-20 | 9.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | 2044 On 07-May-20 | 9.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 556.00 |
| 15/04/2020 | 2044 On 07-May-20 | 11.02 | Call | Bond Future | 115 | 0 | 115 | 0 | 0.00 |
| 15/04/2020 | 2044 On 07-May-20 | 9.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 129.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2020 | 2044 On 07-May-20 | 9.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 129.00 |
| 15/04/2020 | 2044 On 07-May-20 | 11.09 | Call | Bond Future | 171 | 0 | 171 | 0 | 0.00 |
| 15/04/2020 | 2044 On 07-May-20 | 9.26 | Put | Bond Future | 17886 | 17 | 17886 | 17 | 0.00 |
| 15/04/2020 | 2044 On 07-May-20 | 9.91 | Put | Bond Future | 12224 | 11 | 12224 | 11 | 0.00 |
| 15/04/2020 | 2044 On 07-May-20 | 9.98 | Put | Bond Future | 11647 | 11 | 11647 | 11 | 0.00 |
| 15/04/2020 | 2044 On 07-May-20 | 9.80 | Put | Bond Future | 13142 | 12 | 13142 | 12 | 0.00 |
| 15/04/2020 | 2044 On 07-May-20 | 11.02 | Put | Bond Future | 3879 | 3 | 3879 | 3 | 556.00 |
| 15/04/2020 | 2044 On 07-May-20 | 11.09 | Put | Bond Future | 3448 | 3 | 3448 | 3 | 100.00 |
| 15/04/2020 | 2044 On 07-May-20 | 9.79 | Put | Bond Future | 13227 | 12 | 13227 | 12 | 0.00 |
| 15/04/2020 | 2044 On 07-May-20 | 9.45 | Put | Bond Future | 16171 | 15 | 16171 | 15 | 0.00 |
| 15/04/2020 | 2044 On 07-May-20 | 9.97 | Put | Bond Future | 11729 | 11 | 11729 | 11 | 0.00 |
| 15/04/2020 | 2044 On 07-May-20 | 10.81 | Put | Bond Future | 5287 | 5 | 5287 | 5 | 129.00 |
| 15/04/2020 | 2044 On 07-May-20 | 9.33 | Put | Bond Future | 17249 | 16 | 17249 | 16 | 0.00 |
| 15/04/2020 | 2044 On 07-May-20 | 9.81 | Put | Bond Future | 13058 | 12 | 13058 | 12 | 0.00 |
| 15/04/2020 | 2044 On 06-August-20 | | | Bond Future | 11.78 | 77.0791 | 11.7833 | 77.0791 | 6,009.00 |
| 15/04/2020 | 2044 On 06-August-20 | 9.36 | Call | Bond Future | 5 | 0 | 5 | 0 | 602.00 |
| 15/04/2020 | 2044 On 06-August-20 | 9.86 | Call | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 15/04/2020 | 2044 On 06-August-20 | 9.98 | Call | Bond Future | 47 | 0 | 47 | 0 | 602.00 |
| 15/04/2020 | 2044 On 06-August-20 | 9.01 | Call | Bond Future | 1 | 0 | 1 | 0 | 140.00 |
| 15/04/2020 | 2044 On 06-August-20 | 9.66 | Call | Bond Future | 16 | 0 | 16 | 0 | 140.00 |
| 15/04/2020 | 2044 On 06-August-20 | 9.88 | Call | Bond Future | 34 | 0 | 34 | 0 | 0.00 |
| 15/04/2020 | 2044 On 06-August-20 | 10.93 | Call | Bond Future | 605 | 1 | 605 | 1 | 0.00 |
| 15/04/2020 | 2044 On 06-August-20 | 9.87 | Call | Bond Future | 33 | 0 | 33 | 0 | 0.00 |
| 15/04/2020 | 2044 On 06-August-20 | 11.09 | Call | Bond Future | 874 | 1 | 874 | 1 | 0.00 |
| 15/04/2020 | 2044 On 06-August-20 | 9.01 | Put | Bond Future | 21471 | 21 | 21471 | 21 | 0.00 |
| 15/04/2020 | 2044 On 06-August-20 | 9.66 | Put | Bond Future | 15615 | 15 | 15615 | 15 | 0.00 |
| 15/04/2020 | 2044 On 06-August-20 | 9.88 | Put | Bond Future | 13777 | 13 | 13777 | 13 | 0.00 |
| 15/04/2020 | 2044 On 06-August-20 | 9.87 | Put | Bond Future | 13859 | 13 | 13859 | 13 | 0.00 |
| 15/04/2020 | 2044 On 06-August-20 | 10.93 | Put | Bond Future | 6291 | 6 | 6291 | 6 | 140.00 |
| 15/04/2020 | 2044 On 06-August-20 | 11.09 | Put | Bond Future | 5440 | 5 | 5440 | 5 | 602.00 |
| 15/04/2020 | 2044 On 06-August-20 | 9.86 | Put | Bond Future | 13941 | 13 | 13941 | 13 | 0.00 |
| 15/04/2020 | 2044 On 06-August-20 | 9.98 | Put | Bond Future | 12966 | 12 | 12966 | 12 | 0.00 |
| 15/04/2020 | 2044 On 06-August-20 | 9.36 | Put | Bond Future | 18240 | 17 | 18240 | 17 | 0.00 |
| 15/04/2020 | 2044 On 05-November-20 | | | Bond Future | 11.98 | 78.0481 | 11.9789 | 78.0481 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2020 | 2044 On 05-November-20 | 9.72 | Call | Bond Future | 150 | 0 | 150 | 0 | 1,815.00 |
| 15/04/2020 | 2044 On 05-November-20 | 10.34 | Call | Bond Future | 461 | 0 | 461 | 0 | 0.00 |
| 15/04/2020 | 2044 On 05-November-20 | 9.96 | Call | Bond Future | 238 | 0 | 238 | 0 | 0.00 |
| 15/04/2020 | 2044 On 05-November-20 | 11.38 | Call | Bond Future | 2099 | 2 | 2099 | 2 | 0.00 |
| 15/04/2020 | 2044 On 05-November-20 | 10.36 | Call | Bond Future | 476 | 1 | 476 | 1 | 0.00 |
| 15/04/2020 | 2044 On 05-November-20 | 11.43 | Call | Bond Future | 2223 | 2 | 2223 | 2 | 0.00 |
| 15/04/2020 | 2044 On 05-November-20 | 9.97 | Call | Bond Future | 243 | 0 | 243 | 0 | 568.00 |
| 15/04/2020 | 2044 On 05-November-20 | 10.04 | Call | Bond Future | 276 | 0 | 276 | 0 | 525.00 |
| 15/04/2020 | 2044 On 05-November-20 | 9.34 | Call | Bond Future | 66 | 0 | 66 | 0 | 525.00 |
| 15/04/2020 | 2044 On 05-November-20 | 11.17 | Call | Bond Future | 1618 | 2 | 1618 | 2 | 0.00 |
| 15/04/2020 | 2044 On 05-November-20 | 8.87 | Call | Bond Future | 21 | 0 | 21 | 0 | 1,815.00 |
| 15/04/2020 | 2044 On 05-November-20 | 10.02 | Call | Bond Future | 266 | 0 | 266 | 0 | 1,815.00 |
| 15/04/2020 | 2044 On 05-November-20 | 10.35 | Call | Bond Future | 469 | 1 | 469 | 1 | 0.00 |
| 15/04/2020 | 2044 On 05-November-20 | 9.29 | Call | Bond Future | 59 | 0 | 59 | 0 | 568.00 |
| 15/04/2020 | 2044 On 05-November-20 | 11.06 | Call | Bond Future | 1391 | 1 | 1391 | 1 | 0.00 |
| 15/04/2020 | 2044 On 05-November-20 | 10.04 | Put | Bond Future | 13900 | 13 | 13900 | 13 | 0.00 |
| 15/04/2020 | 2044 On 05-November-20 | 11.17 | Put | Bond Future | 6838 | 6 | 6838 | 6 | 1,815.00 |
| 15/04/2020 | 2044 On 05-November-20 | 11.43 | Put | Bond Future | 5699 | 5 | 5699 | 5 | 1,815.00 |
| 15/04/2020 | 2044 On 05-November-20 | 8.87 | Put | Bond Future | 24003 | 23 | 24003 | 23 | 0.00 |
| 15/04/2020 | 2044 On 05-November-20 | 10.36 | Put | Bond Future | 11575 | 11 | 11575 | 11 | 0.00 |
| 15/04/2020 | 2044 On 05-November-20 | 10.35 | Put | Bond Future | 11645 | 11 | 11645 | 11 | 0.00 |
| 15/04/2020 | 2044 On 05-November-20 | 10.02 | Put | Bond Future | 14052 | 13 | 14052 | 13 | 0.00 |
| 15/04/2020 | 2044 On 05-November-20 | 9.34 | Put | Bond Future | 19661 | 19 | 19661 | 19 | 0.00 |
| 15/04/2020 | 2044 On 05-November-20 | 9.29 | Put | Bond Future | 20106 | 19 | 20106 | 19 | 0.00 |
| 15/04/2020 | 2044 On 05-November-20 | 9.96 | Put | Bond Future | 14513 | 14 | 14513 | 14 | 0.00 |
| 15/04/2020 | 2044 On 05-November-20 | 9.72 | Put | Bond Future | 16424 | 16 | 16424 | 16 | 0.00 |
| 15/04/2020 | 2044 On 05-November-20 | 11.06 | Put | Bond Future | 7369 | 7 | 7369 | 7 | 525.00 |
| 15/04/2020 | 2044 On 05-November-20 | 11.38 | Put | Bond Future | 5905 | 5 | 5905 | 5 | 568.00 |
| 15/04/2020 | 2044 On 05-November-20 | 10.34 | Put | Bond Future | 11714 | 11 | 11714 | 11 | 0.00 |
| 15/04/2020 | 2044 On 05-November-20 | 9.97 | Put | Bond Future | 14436 | 14 | 14436 | 14 | 0.00 |
| 15/04/2020 | 2044 On 04-February-21 | | | Bond Future | 12.19 | 74.6715 | 12.1888 | 74.6715 | 0.00 |
| 15/04/2020 | 2044 On 04-February-21 | 10.35 | Call | Bond Future | 675 | 1 | 675 | 1 | 0.00 |
| 15/04/2020 | 2044 On 04-February-21 | 10.37 | Call | Bond Future | 692 | 1 | 692 | 1 | 0.00 |
| 15/04/2020 | 2044 On 04-February-21 | 9.66 | Call | Bond Future | 253 | 0 | 253 | 0 | 405.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2020 | 2044 On 04-February-21 | 10.36 | Call | Bond Future | 684 | 1 | 684 | 1 | 0.00 |
| 15/04/2020 | 2044 On 04-February-21 | 10.29 | Call | Bond Future | 625 | 1 | 625 | 1 | 0.00 |
| 15/04/2020 | 2044 On 04-February-21 | 10.04 | Call | Bond Future | 445 | 0 | 445 | 0 | 0.00 |
| 15/04/2020 | 2044 On 04-February-21 | 10.84 | Call | Bond Future | 1207 | 1 | 1207 | 1 | 0.00 |
| 15/04/2020 | 2044 On 04-February-21 | 10.36 | Put | Bond Future | 13022 | 12 | 13022 | 12 | 0.00 |
| 15/04/2020 | 2044 On 04-February-21 | 10.29 | Put | Bond Future | 13503 | 13 | 13503 | 13 | 405.00 |
| 15/04/2020 | 2044 On 04-February-21 | 9.66 | Put | Bond Future | 18263 | 17 | 18263 | 17 | 0.00 |
| 15/04/2020 | 2044 On 04-February-21 | 10.84 | Put | Bond Future | 9984 | 9 | 9984 | 9 | 405.00 |
| 15/04/2020 | 2044 On 04-February-21 | 10.35 | Put | Bond Future | 13090 | 12 | 13090 | 12 | 0.00 |
| 15/04/2020 | 2044 On 04-February-21 | 10.04 | Put | Bond Future | 15302 | 15 | 15302 | 15 | 0.00 |
| 15/04/2020 | 2044 On 04-February-21 | 10.37 | Put | Bond Future | 12954 | 12 | 12954 | 12 | 0.00 |
| 15/04/2020 | 2044 On 06-May-21 | | | Bond Future | 12.42 | 75.5799 | 12.4179 | 75.5799 | 0.00 |
| 15/04/2020 | 2044 On 06-May-21 | 12.45 | Call | Bond Future | 183 | 1 | 183 | 1 | 0.00 |
| 15/04/2020 | 2044 On 06-May-21 | 12.44 | Call | Bond Future | 126 | 1 | 126 | 1 | 0.00 |
| 15/04/2020 | 2044 On 06-May-21 | 12.43 | Call | Bond Future | 69 | 1 | 69 | 1 | 0.00 |
| 15/04/2020 | 2044 On 06-May-21 | 12.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | 2044 On 06-May-21 | 12.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | 2044 On 06-May-21 | 12.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | 2046 On 07-May-20 | | | Bond Future | 104.72 | 100.9978 | 104.7209 | 100.9978 | 14,969.00 |
| 15/04/2020 | 2046 On 06-August-20 | | | Bond Future | 106.05 | 102.2847 | 106.0529 | 102.2847 | 312.00 |
| 15/04/2020 | 2046 On 05-November-20 | | | Bond Future | 105.61 | 101.7988 | 105.6149 | 101.7988 | 0.00 |
| 15/04/2020 | 2046 On 04-February-21 | | | Bond Future | 107.00 | 103.1319 | 106.9977 | 103.1319 | 0.00 |
| 15/04/2020 | 2046 On 06-May-21 | | | Bond Future | 106.51 | 102.5963 | 106.5107 | 102.5963 | 0.00 |
| 15/04/2020 | 2050 On 07-May-20 | | | Bond Future | 106.32 | 104.2940 | 106.3207 | 104.2940 | 13,811.00 |
| 15/04/2020 | 2050 On 06-August-20 | | | Bond Future | 105.79 | 103.7439 | 105.7942 | 103.7439 | 5,740.00 |
| 15/04/2020 | 2050 On 05-November-20 | | | Bond Future | 107.15 | 105.0719 | 107.1478 | 105.0719 | 0.00 |
| 15/04/2020 | 2050 On 04-February-21 | | | Bond Future | 106.63 | 104.5284 | 106.6310 | 104.5284 | 0.00 |
| 15/04/2020 | 2050 On 06-May-21 | | | Bond Future | 107.96 | 105.8270 | 107.9566 | 105.8270 | 0.00 |
| 15/04/2020 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | AL37 On 07-May-20 | | | Index Future | 661.91 | 664.5620 | 661.9070 | 664.5620 | 0.00 |
| 15/04/2020 | AL37 On 06-August-20 | | | Index Future | 670.07 | 672.7650 | 670.0720 | 672.7650 | 0.00 |
| 15/04/2020 | AL37 On 05-November-20 | | | Index Future | 678.57 | 681.3020 | 678.5730 | 681.3020 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2020 | AL37 On 04-February-21 | | | Index Future | 687.30 | 690.0620 | 687.2970 | 690.0620 | 0.00 |
| 15/04/2020 | AL37 On 06-May-21 | | | Index Future | 689.47 | 689.4700 | 689.4700 | 689.4700 | 0.00 |
| 15/04/2020 | AL7T On 07-May-20 | | | Index Future | 729.66 | 736.5130 | 729.6580 | 736.5130 | 0.00 |
| 15/04/2020 | AL7T On 06-August-20 | | | Index Future | 738.66 | 745.6040 | 738.6590 | 745.6040 | 0.00 |
| 15/04/2020 | AL7T On 05-November-20 | | | Index Future | 748.03 | 755.0660 | 748.0310 | 755.0660 | 0.00 |
| 15/04/2020 | AL7T On 04-February-21 | | | Index Future | 757.65 | 764.7740 | 757.6480 | 764.7740 | 0.00 |
| 15/04/2020 | AL7T On 06-May-21 | | | Index Future | 763.23 | 763.2300 | 763.2300 | 763.2300 | 0.00 |
| 15/04/2020 | ALBI On 07-May-20 | | | Index Future | 655.95 | 661.2450 | 655.9470 | 661.2450 | 209.00 |
| 15/04/2020 | ALBI On 06-August-20 | | | Index Future | 664.04 | 669.4070 | 664.0390 | 669.4070 | 12.00 |
| 15/04/2020 | ALBI On 05-November-20 | | | Index Future | 672.46 | 677.9010 | 672.4640 | 677.9010 | 0.00 |
| 15/04/2020 | ALBI On 04-February-21 | | | Index Future | 681.11 | 686.6170 | 681.1090 | 686.6170 | 0.00 |
| 15/04/2020 | ALBI On 06-May-21 | | | Index Future | 687.00 | 687.0000 | 687.0000 | 687.0000 | 0.00 |
| 15/04/2020 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 15/04/2020 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | C214 On 28-February-41 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2020 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2020 | ES33 On 07-May-20 | | | Bond Future | 12.48 | 69.7965 | 12.4784 | 69.7965 | 0.00 |
| 15/04/2020 | ES33 On 06-August-20 | | | Bond Future | 12.74 | 70.6683 | 12.7431 | 70.6683 | 350.00 |
| 15/04/2020 | ES33 On 05-November-20 | | | Bond Future | 13.01 | 67.7770 | 13.0128 | 67.7770 | 0.00 |
| 15/04/2020 | ES33 On 04-February-21 | | | Bond Future | 13.30 | 68.6490 | 13.3024 | 68.6490 | 0.00 |
| 15/04/2020 | ES33 On 06-May-21 | | | Bond Future | 13.61 | 65.7060 | 13.6111 | 65.7060 | 0.00 |
| 15/04/2020 | ES42 On 07-May-20 | | | Bond Future | 12.67 | 70.3376 | 12.6694 | 70.3376 | 0.00 |
| 15/04/2020 | ES42 On 06-August-20 | | | Bond Future | 12.92 | 71.2162 | 12.9174 | 71.2162 | 4,919.00 |
| 15/04/2020 | ES42 On 05-November-20 | | | Bond Future | 13.17 | 67.8513 | 13.1723 | 67.8513 | 0.00 |
| 15/04/2020 | ES42 On 04-February-21 | | | Bond Future | 13.44 | 68.7244 | 13.4371 | 68.7244 | 0.00 |
| 15/04/2020 | ES42 On 06-May-21 | | | Bond Future | 13.73 | 65.3023 | 13.7304 | 65.3023 | 0.00 |
| 15/04/2020 | GOVI On 07-May-20 | | | GOVI | 648.06 | 653.3420 | 648.0570 | 653.3420 | 1,179.00 |
| 15/04/2020 | GOVI On 07-May-20 | 719.98 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | GOVI On 07-May-20 | 719.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | GOVI On 07-May-20 | 720.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | GOVI On 07-May-20 | 719.99 | Put | GOVI | 719330 | 67 | 719330 | 67 | 0.00 |
| 15/04/2020 | GOVI On 07-May-20 | 720.00 | Put | GOVI | 719430 | 67 | 719430 | 67 | 0.00 |
| 15/04/2020 | GOVI On 07-May-20 | 719.98 | Put | GOVI | 719230 | 67 | 719230 | 67 | 0.00 |
| 15/04/2020 | GOVI On 06-August-20 | | | GOVI | 656.05 | 661.4060 | 656.0510 | 661.4060 | 1.00 |
| 15/04/2020 | GOVI On 06-August-20 | 728.14 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | GOVI On 06-August-20 | 728.13 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | GOVI On 06-August-20 | 728.12 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | GOVI On 06-August-20 | 728.13 | Put | GOVI | 720790 | 67 | 720790 | 67 | 0.00 |
| 15/04/2020 | GOVI On 06-August-20 | 728.12 | Put | GOVI | 720690 | 67 | 720690 | 67 | 0.00 |
| 15/04/2020 | GOVI On 06-August-20 | 728.14 | Put | GOVI | 720890 | 67 | 720890 | 67 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2020 | GOVI On 05-November-20 | | | GOVI | 664.38 | 669.7990 | 664.3750 | 669.7990 | 0.00 |
| 15/04/2020 | GOVI On 05-November-20 | 737.83 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | GOVI On 05-November-20 | 737.84 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | GOVI On 05-November-20 | 737.85 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | GOVI On 05-November-20 | 737.85 | Put | GOVI | 734750 | 68 | 734750 | 68 | 0.00 |
| 15/04/2020 | GOVI On 05-November-20 | 737.83 | Put | GOVI | 734550 | 68 | 734550 | 68 | 0.00 |
| 15/04/2020 | GOVI On 05-November-20 | 737.84 | Put | GOVI | 734650 | 68 | 734650 | 68 | 0.00 |
| 15/04/2020 | GOVI On 04-February-21 | | | GOVI | 672.92 | 678.4110 | 672.9160 | 678.4110 | 0.00 |
| 15/04/2020 | GOVI On 04-February-21 | 750.95 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | GOVI On 04-February-21 | 750.96 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | GOVI On 04-February-21 | 750.94 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | GOVI On 04-February-21 | 750.94 | Put | GOVI | 780240 | 73 | 780240 | 73 | 0.00 |
| 15/04/2020 | GOVI On 04-February-21 | 750.95 | Put | GOVI | 780340 | 73 | 780340 | 73 | 0.00 |
| 15/04/2020 | GOVI On 04-February-21 | 750.96 | Put | GOVI | 780440 | 73 | 780440 | 73 | 0.00 |
| 15/04/2020 | GOVI On 06-May-21 | | | GOVI | 678.68 | 678.6800 | 678.6800 | 678.6800 | 0.00 |
| 15/04/2020 | GOVI On 06-May-21 | 678.67 | Call | GOVI | 100 | 0 | 100 | 0 | 0.00 |
| 15/04/2020 | GOVI On 06-May-21 | 678.69 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | GOVI On 06-May-21 | 678.68 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | GOVI On 06-May-21 | 678.69 | Put | GOVI | 100 | 0 | 100 | 0 | 0.00 |
| 15/04/2020 | GOVI On 06-May-21 | 678.68 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | GOVI On 06-May-21 | 678.67 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 15/04/2020 | IGOV On 07-May-20 | | | Index Future | 258.48 | 255.3050 | 258.4790 | 255.3050 | 567.00 |
| 15/04/2020 | IGOV On 06-August-20 | | | Index Future | 261.73 | 258.5200 | 261.7320 | 258.5200 | 0.00 |
| 15/04/2020 | IGOV On 05-November-20 | | | Index Future | 265.12 | 261.8630 | 265.1160 | 261.8630 | 47.00 |
| 15/04/2020 | IGOV On 04-February-21 | | | Index Future | 268.59 | 265.2910 | 268.5870 | 265.2910 | 0.00 |
| 15/04/2020 | IGOV On 06-May-21 | | | Index Future | 268.30 | 268.3000 | 268.3000 | 268.3000 | 0.00 |
| 15/04/2020 | IS02 On 22-June-20 | | | Interest Rate Swap | 101.76 | 101.7700 | 101.7600 | 101.7700 | 0.00 |
| 15/04/2020 | IS02 On 21-September-20 | | | Interest Rate Swap | 98.75 | 98.7500 | 98.7500 | 98.7500 | 0.00 |
| 15/04/2020 | IS05 On 17-December-20 | | | Interest Rate Swap | 94.27 | 94.2300 | 94.2700 | 94.2300 | 0.00 |
| 15/04/2020 | IS05 On 16-March-21 | | | Interest Rate Swap | 92.72 | 92.6600 | 92.7200 | 92.6600 | 0.00 |
| 15/04/2020 | IS05 On 15-June-21 | | | Interest Rate Swap | 91.21 | 91.1700 | 91.2100 | 91.1700 | 0.00 |
| 15/04/2020 | IS05 On 21-September-21 | | | Interest Rate Swap | 90.54 | 90.4200 | 90.5400 | 90.4200 | 0.00 |
| 15/04/2020 | IS05 On 21-December-21 | | | Interest Rate Swap | 92.18 | 92.0400 | 92.1800 | 92.0400 | 51.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2020 | IS05 On 15-March-22 | | | Interest Rate Swap | 92.38 | 92.1700 | 92.3800 | 92.1700 | 0.00 |
| 15/04/2020 | IS05 On 21-June-22 | | | Interest Rate Swap | 93.31 | 92.9400 | 93.3100 | 92.9400 | 0.00 |
| 15/04/2020 | IS05 On 20-September-22 | | | Interest Rate Swap | 96.81 | 96.4200 | 96.8100 | 96.4200 | 0.00 |
| 15/04/2020 | IS05 On 20-December-22 | | | Interest Rate Swap | 97.54 | 97.1800 | 97.5400 | 97.1800 | 0.00 |
| 15/04/2020 | IS05 On 22-March-23 | | | Interest Rate Swap | 90.32 | 89.9800 | 90.3200 | 89.9800 | 0.00 |
| 15/04/2020 | IS05 On 20-June-23 | | | Interest Rate Swap | 96.29 | 95.9400 | 96.2900 | 95.9400 | 0.00 |
| 15/04/2020 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.74 | 94.7400 | 94.7400 | 94.7400 | 0.00 |
| 15/04/2020 | IS10 On 17-December-25 | | | Interest Rate Swap | 89.75 | 89.1500 | 89.7500 | 89.1500 | 0.00 |
| 15/04/2020 | IS10 On 16-March-26 | | | Interest Rate Swap | 86.93 | 86.3400 | 86.9300 | 86.3400 | 0.00 |
| 15/04/2020 | IS10 On 15-June-26 | | | Interest Rate Swap | 85.98 | 85.4400 | 85.9800 | 85.4400 | 0.00 |
| 15/04/2020 | IS10 On 21-September-26 | | | Interest Rate Swap | 88.56 | 88.0800 | 88.5600 | 88.0800 | 0.00 |
| 15/04/2020 | IS10 On 21-December-26 | | | Interest Rate Swap | 93.00 | 92.6100 | 93.0000 | 92.6100 | 0.00 |
| 15/04/2020 | IS10 On 15-March-27 | | | Interest Rate Swap | 92.09 | 91.7800 | 92.0900 | 91.7800 | 0.00 |
| 15/04/2020 | IS10 On 21-June-27 | | | Interest Rate Swap | 94.54 | 94.2300 | 94.5400 | 94.2300 | 0.00 |
| 15/04/2020 | IS10 On 20-September-27 | | | Interest Rate Swap | 100.55 | 100.2300 | 100.5500 | 100.2300 | 0.00 |
| 15/04/2020 | IS10 On 20-December-27 | | | Interest Rate Swap | 101.31 | 100.9600 | 101.3100 | 100.9600 | 0.00 |
| 15/04/2020 | IS10 On 22-March-28 | | | Interest Rate Swap | 95.02 | 94.6500 | 95.0200 | 94.6500 | 0.00 |
| 15/04/2020 | IS10 On 20-June-28 | | | Interest Rate Swap | 102.84 | 102.5000 | 102.8400 | 102.5000 | 0.00 |
| 15/04/2020 | IS10 On 19-September-28 | | | Interest Rate Swap | 91.68 | 91.6800 | 91.6800 | 91.6800 | 0.00 |
| 15/04/2020 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 15/04/2020 | R023 On 07-May-20 | | | Bond Future | 6.41 | 105.1719 | 6.4100 | 105.1719 | 57,746.00 |
| 15/04/2020 | R023 On 07-May-20 | 6.90 | Call | Bond Future | 1300 | 2 | 1300 | 2 | 0.00 |
| 15/04/2020 | R023 On 07-May-20 | 6.89 | Call | Bond Future | 1276 | 1 | 1276 | 1 | 0.00 |
| 15/04/2020 | R023 On 07-May-20 | 6.91 | Call | Bond Future | 1323 | 2 | 1323 | 2 | 0.00 |
| 15/04/2020 | R023 On 07-May-20 | 6.89 | Put | Bond Future | 46 | 0 | 46 | 0 | 0.00 |
| 15/04/2020 | R023 On 07-May-20 | 6.90 | Put | Bond Future | 44 | 0 | 44 | 0 | 0.00 |
| 15/04/2020 | R023 On 07-May-20 | 6.91 | Put | Bond Future | 42 | 0 | 42 | 0 | 0.00 |
| 15/04/2020 | R023 On 06-August-20 | | | Bond Future | 6.56 | 106.4856 | 6.5586 | 106.4856 | 100.00 |
| 15/04/2020 | R023 On 06-August-20 | 7.26 | Call | Bond Future | 1927 | 2 | 1927 | 2 | 0.00 |
| 15/04/2020 | R023 On 06-August-20 | 7.28 | Call | Bond Future | 1966 | 2 | 1966 | 2 | 0.00 |
| 15/04/2020 | R023 On 06-August-20 | 7.27 | Call | Bond Future | 1946 | 2 | 1946 | 2 | 0.00 |
| 15/04/2020 | R023 On 06-August-20 | 7.28 | Put | Bond Future | 284 | 0 | 284 | 0 | 0.00 |
| 15/04/2020 | R023 On 06-August-20 | 7.27 | Put | Bond Future | 288 | 0 | 288 | 0 | 0.00 |
| 15/04/2020 | R023 On 06-August-20 | 7.26 | Put | Bond Future | 292 | 0 | 292 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2020 | R023 On 05-November-20 | | | Bond Future | 6.73 | 103.9102 | 6.7294 | 103.9102 | 0.00 |
| 15/04/2020 | R023 On 05-November-20 | 7.46 | Call | Bond Future | 2062 | 2 | 2062 | 2 | 0.00 |
| 15/04/2020 | R023 On 05-November-20 | 7.45 | Call | Bond Future | 2045 | 2 | 2045 | 2 | 0.00 |
| 15/04/2020 | R023 On 05-November-20 | 7.47 | Call | Bond Future | 2078 | 2 | 2078 | 2 | 0.00 |
| 15/04/2020 | R023 On 05-November-20 | 7.45 | Put | Bond Future | 523 | 0 | 523 | 0 | 0.00 |
| 15/04/2020 | R023 On 05-November-20 | 7.46 | Put | Bond Future | 519 | 0 | 519 | 0 | 0.00 |
| 15/04/2020 | R023 On 05-November-20 | 7.47 | Put | Bond Future | 514 | 0 | 514 | 0 | 0.00 |
| 15/04/2020 | R023 On 04-February-21 | | | Bond Future | 6.94 | 105.2468 | 6.9423 | 105.2468 | 0.00 |
| 15/04/2020 | R023 On 04-February-21 | 6.32 | Call | Bond Future | 533 | 1 | 533 | 1 | 0.00 |
| 15/04/2020 | R023 On 04-February-21 | 6.34 | Call | Bond Future | 546 | 1 | 546 | 1 | 0.00 |
| 15/04/2020 | R023 On 04-February-21 | 6.33 | Call | Bond Future | 540 | 1 | 540 | 1 | 0.00 |
| 15/04/2020 | R023 On 04-February-21 | 6.33 | Put | Bond Future | 1713 | 2 | 1713 | 2 | 0.00 |
| 15/04/2020 | R023 On 04-February-21 | 6.32 | Put | Bond Future | 1725 | 2 | 1725 | 2 | 0.00 |
| 15/04/2020 | R023 On 04-February-21 | 6.34 | Put | Bond Future | 1700 | 1 | 1700 | 1 | 0.00 |
| 15/04/2020 | R023 On 06-May-21 | | | Bond Future | 7.24 | 102.6164 | 7.2392 | 102.6164 | 0.00 |
| 15/04/2020 | R023 On 06-May-21 | 7.56 | Call | Bond Future | 535 | 1 | 535 | 1 | 0.00 |
| 15/04/2020 | R023 On 06-May-21 | 7.58 | Call | Bond Future | 569 | 1 | 569 | 1 | 0.00 |
| 15/04/2020 | R023 On 06-May-21 | 7.57 | Call | Bond Future | 552 | 1 | 552 | 1 | 0.00 |
| 15/04/2020 | R023 On 06-May-21 | 7.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R023 On 06-May-21 | 7.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R023 On 06-May-21 | 7.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R035 On 07-May-20 | | | Bond Future | 11.44 | 84.4824 | 11.4428 | 84.4824 | 134,953.00 |
| 15/04/2020 | R035 On 07-May-20 | 9.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 5,000.00 |
| 15/04/2020 | R035 On 07-May-20 | 9.47 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R035 On 07-May-20 | 9.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 15/04/2020 | R035 On 07-May-20 | 9.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 5,000.00 |
| 15/04/2020 | R035 On 07-May-20 | 9.48 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R035 On 07-May-20 | 10.57 | Call | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 15/04/2020 | R035 On 07-May-20 | 10.75 | Call | Bond Future | 58 | 0 | 58 | 0 | 0.00 |
| 15/04/2020 | R035 On 07-May-20 | 9.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R035 On 07-May-20 | 9.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 15/04/2020 | R035 On 07-May-20 | 9.78 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,530.00 |
| 15/04/2020 | R035 On 07-May-20 | 9.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,530.00 |
| 15/04/2020 | R035 On 07-May-20 | 9.18 | Put | Bond Future | 15681 | 15 | 15681 | 15 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2020 | R035 On 07-May-20 | 9.49 | Put | Bond Future | 13285 | 12 | 13285 | 12 | 0.00 |
| 15/04/2020 | R035 On 07-May-20 | 9.55 | Put | Bond Future | 12831 | 12 | 12831 | 12 | 0.00 |
| 15/04/2020 | R035 On 07-May-20 | 9.75 | Put | Bond Future | 11340 | 10 | 11340 | 10 | 0.00 |
| 15/04/2020 | R035 On 07-May-20 | 9.78 | Put | Bond Future | 11120 | 10 | 11120 | 10 | 0.00 |
| 15/04/2020 | R035 On 07-May-20 | 9.47 | Put | Bond Future | 13437 | 13 | 13437 | 13 | 0.00 |
| 15/04/2020 | R035 On 07-May-20 | 9.85 | Put | Bond Future | 10608 | 10 | 10608 | 10 | 0.00 |
| 15/04/2020 | R035 On 07-May-20 | 10.75 | Put | Bond Future | 4438 | 4 | 4438 | 4 | 5,000.00 |
| 15/04/2020 | R035 On 07-May-20 | 10.57 | Put | Bond Future | 5592 | 5 | 5592 | 5 | 3,530.00 |
| 15/04/2020 | R035 On 07-May-20 | 9.48 | Put | Bond Future | 13361 | 13 | 13361 | 13 | 0.00 |
| 15/04/2020 | R035 On 07-May-20 | 9.11 | Put | Bond Future | 16234 | 15 | 16234 | 15 | 0.00 |
| 15/04/2020 | R035 On 06-August-20 | | | Bond Future | 11.66 | 85.5377 | 11.6609 | 85.5377 | 410.00 |
| 15/04/2020 | R035 On 06-August-20 | 9.00 | Call | Bond Future | 4 | 0 | 4 | 0 | 24,761.00 |
| 15/04/2020 | R035 On 06-August-20 | 9.92 | Call | Bond Future | 79 | 0 | 79 | 0 | 0.00 |
| 15/04/2020 | R035 On 06-August-20 | 9.09 | Call | Bond Future | 5 | 0 | 5 | 0 | 500.00 |
| 15/04/2020 | R035 On 06-August-20 | 9.67 | Call | Bond Future | 38 | 0 | 38 | 0 | 500.00 |
| 15/04/2020 | R035 On 06-August-20 | 10.45 | Call | Bond Future | 294 | 0 | 294 | 0 | 0.00 |
| 15/04/2020 | R035 On 06-August-20 | 9.93 | Call | Bond Future | 81 | 0 | 81 | 0 | 0.00 |
| 15/04/2020 | R035 On 06-August-20 | 8.75 | Call | Bond Future | 1 | 0 | 1 | 0 | 3,000.00 |
| 15/04/2020 | R035 On 06-August-20 | 9.91 | Call | Bond Future | 77 | 0 | 77 | 0 | 0.00 |
| 15/04/2020 | R035 On 06-August-20 | 9.93 | Put | Bond Future | 11351 | 11 | 11351 | 11 | 0.00 |
| 15/04/2020 | R035 On 06-August-20 | 8.75 | Put | Bond Future | 20321 | 19 | 20321 | 19 | 0.00 |
| 15/04/2020 | R035 On 06-August-20 | 9.91 | Put | Bond Future | 11490 | 11 | 11490 | 11 | 0.00 |
| 15/04/2020 | R035 On 06-August-20 | 10.45 | Put | Bond Future | 7945 | 7 | 7945 | 7 | 500.00 |
| 15/04/2020 | R035 On 06-August-20 | 9.00 | Put | Bond Future | 18302 | 17 | 18302 | 17 | 0.00 |
| 15/04/2020 | R035 On 06-August-20 | 9.92 | Put | Bond Future | 11420 | 11 | 11420 | 11 | 0.00 |
| 15/04/2020 | R035 On 06-August-20 | 9.67 | Put | Bond Future | 13198 | 12 | 13198 | 12 | 0.00 |
| 15/04/2020 | R035 On 06-August-20 | 9.09 | Put | Bond Future | 17590 | 17 | 17590 | 17 | 0.00 |
| 15/04/2020 | R035 On 05-November-20 | | | Bond Future | 11.88 | 82.1312 | 11.8829 | 82.1312 | 0.00 |
| 15/04/2020 | R035 On 05-November-20 | 10.33 | Call | Bond Future | 548 | 1 | 548 | 1 | 0.00 |
| 15/04/2020 | R035 On 05-November-20 | 10.34 | Call | Bond Future | 556 | 1 | 556 | 1 | 0.00 |
| 15/04/2020 | R035 On 05-November-20 | 10.32 | Call | Bond Future | 540 | 1 | 540 | 1 | 0.00 |
| 15/04/2020 | R035 On 05-November-20 | 10.32 | Put | Bond Future | 10318 | 10 | 10318 | 10 | 0.00 |
| 15/04/2020 | R035 On 05-November-20 | 10.33 | Put | Bond Future | 10258 | 9 | 10258 | 9 | 0.00 |
| 15/04/2020 | R035 On 05-November-20 | 10.34 | Put | Bond Future | 10198 | 9 | 10198 | 9 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2020 | R035 On 04-February-21 | | | Bond Future | 12.12 | 83.1878 | 12.1219 | 83.1878 | 0.00 |
| 15/04/2020 | R035 On 04-February-21 | 10.14 | Call | Bond Future | 551 | 1 | 551 | 1 | 0.00 |
| 15/04/2020 | R035 On 04-February-21 | 10.06 | Call | Bond Future | 497 | 1 | 497 | 1 | 0.00 |
| 15/04/2020 | R035 On 04-February-21 | 10.05 | Call | Bond Future | 491 | 1 | 491 | 1 | 0.00 |
| 15/04/2020 | R035 On 04-February-21 | 10.04 | Call | Bond Future | 485 | 1 | 485 | 1 | 0.00 |
| 15/04/2020 | R035 On 04-February-21 | 11.14 | Call | Bond Future | 1699 | 2 | 1699 | 2 | 0.00 |
| 15/04/2020 | R035 On 04-February-21 | 10.05 | Put | Bond Future | 13410 | 13 | 13410 | 13 | 0.00 |
| 15/04/2020 | R035 On 04-February-21 | 10.04 | Put | Bond Future | 13473 | 13 | 13473 | 13 | 0.00 |
| 15/04/2020 | R035 On 04-February-21 | 10.14 | Put | Bond Future | 12846 | 12 | 12846 | 12 | 650.00 |
| 15/04/2020 | R035 On 04-February-21 | 11.14 | Put | Bond Future | 7460 | 7 | 7460 | 7 | 650.00 |
| 15/04/2020 | R035 On 04-February-21 | 10.06 | Put | Bond Future | 13347 | 13 | 13347 | 13 | 0.00 |
| 15/04/2020 | R035 On 06-May-21 | | | Bond Future | 12.37 | 79.7199 | 12.3737 | 79.7199 | 0.00 |
| 15/04/2020 | R035 On 06-May-21 | 12.35 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 15/04/2020 | R035 On 06-May-21 | 12.37 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 15/04/2020 | R035 On 06-May-21 | 12.36 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 15/04/2020 | R035 On 06-May-21 | 12.36 | Put | Bond Future | 74 | 0 | 74 | 0 | 0.00 |
| 15/04/2020 | R035 On 06-May-21 | 12.35 | Put | Bond Future | 128 | 0 | 128 | 0 | 0.00 |
| 15/04/2020 | R035 On 06-May-21 | 12.37 | Put | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 15/04/2020 | R186 On 07-May-20 | | | Bond Future | 9.42 | 109.7231 | 9.4202 | 109.7231 | 87,576.00 |
| 15/04/2020 | R186 On 07-May-20 | 8.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R186 On 07-May-20 | 8.50 | Call | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 15/04/2020 | R186 On 07-May-20 | 8.93 | Call | Bond Future | 113 | 0 | 113 | 0 | 0.00 |
| 15/04/2020 | R186 On 07-May-20 | 8.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R186 On 07-May-20 | 9.50 | Call | Bond Future | 1062 | 1 | 1062 | 1 | 1,120.00 |
| 15/04/2020 | R186 On 07-May-20 | 7.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R186 On 07-May-20 | 8.28 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 15/04/2020 | R186 On 07-May-20 | 8.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R186 On 07-May-20 | 10.00 | Call | Bond Future | 2961 | 3 | 2961 | 3 | 1,120.00 |
| 15/04/2020 | R186 On 07-May-20 | 7.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R186 On 07-May-20 | 7.60 | Put | Bond Future | 9631 | 9 | 9631 | 9 | 0.00 |
| 15/04/2020 | R186 On 07-May-20 | 8.07 | Put | Bond Future | 7040 | 7 | 7040 | 7 | 0.00 |
| 15/04/2020 | R186 On 07-May-20 | 10.00 | Put | Bond Future | 112 | 0 | 112 | 0 | 0.00 |
| 15/04/2020 | R186 On 07-May-20 | 8.93 | Put | Bond Future | 2601 | 2 | 2601 | 2 | 0.00 |
| 15/04/2020 | R186 On 07-May-20 | 8.28 | Put | Bond Future | 5907 | 5 | 5907 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2020 | R186 On 07-May-20 | 8.09 | Put | Bond Future | 6931 | 7 | 6931 | 7 | 0.00 |
| 15/04/2020 | R186 On 07-May-20 | 9.50 | Put | Bond Future | 664 | 0 | 664 | 0 | 0.00 |
| 15/04/2020 | R186 On 07-May-20 | 7.90 | Put | Bond Future | 7968 | 8 | 7968 | 8 | 2,500.00 |
| 15/04/2020 | R186 On 07-May-20 | 8.50 | Put | Bond Future | 4741 | 4 | 4741 | 4 | 23,160.00 |
| 15/04/2020 | R186 On 07-May-20 | 8.08 | Put | Bond Future | 6986 | 7 | 6986 | 7 | 0.00 |
| 15/04/2020 | R186 On 06-August-20 | | | Bond Future | 9.66 | 105.8071 | 9.6614 | 105.8071 | 7,400.00 |
| 15/04/2020 | R186 On 06-August-20 | 8.37 | Call | Bond Future | 208 | 0 | 208 | 0 | 0.00 |
| 15/04/2020 | R186 On 06-August-20 | 8.25 | Call | Bond Future | 159 | 0 | 159 | 0 | 0.00 |
| 15/04/2020 | R186 On 06-August-20 | 8.38 | Call | Bond Future | 213 | 0 | 213 | 0 | 0.00 |
| 15/04/2020 | R186 On 06-August-20 | 8.36 | Call | Bond Future | 204 | 0 | 204 | 0 | 0.00 |
| 15/04/2020 | R186 On 06-August-20 | 8.36 | Put | Bond Future | 6682 | 6 | 6682 | 6 | 0.00 |
| 15/04/2020 | R186 On 06-August-20 | 8.25 | Put | Bond Future | 7208 | 7 | 7208 | 7 | 0.00 |
| 15/04/2020 | R186 On 06-August-20 | 8.38 | Put | Bond Future | 6587 | 6 | 6587 | 6 | 0.00 |
| 15/04/2020 | R186 On 06-August-20 | 8.37 | Put | Bond Future | 6634 | 6 | 6634 | 6 | 0.00 |
| 15/04/2020 | R186 On 05-November-20 | | | Bond Future | 9.91 | 107.1366 | 9.9106 | 107.1366 | 0.00 |
| 15/04/2020 | R186 On 05-November-20 | 8.66 | Call | Bond Future | 600 | 1 | 600 | 1 | 0.00 |
| 15/04/2020 | R186 On 05-November-20 | 8.65 | Call | Bond Future | 592 | 1 | 592 | 1 | 0.00 |
| 15/04/2020 | R186 On 05-November-20 | 8.64 | Call | Bond Future | 584 | 1 | 584 | 1 | 0.00 |
| 15/04/2020 | R186 On 05-November-20 | 8.34 | Call | Bond Future | 378 | 0 | 378 | 0 | 3,500.00 |
| 15/04/2020 | R186 On 05-November-20 | 9.26 | Call | Bond Future | 1295 | 1 | 1295 | 1 | 0.00 |
| 15/04/2020 | R186 On 05-November-20 | 7.84 | Call | Bond Future | 167 | 0 | 167 | 0 | 3,500.00 |
| 15/04/2020 | R186 On 05-November-20 | 8.34 | Put | Bond Future | 7908 | 8 | 7908 | 8 | 0.00 |
| 15/04/2020 | R186 On 05-November-20 | 7.84 | Put | Bond Future | 10241 | 10 | 10241 | 10 | 0.00 |
| 15/04/2020 | R186 On 05-November-20 | 8.65 | Put | Bond Future | 6581 | 6 | 6581 | 6 | 0.00 |
| 15/04/2020 | R186 On 05-November-20 | 9.26 | Put | Bond Future | 4332 | 4 | 4332 | 4 | 3,500.00 |
| 15/04/2020 | R186 On 05-November-20 | 8.64 | Put | Bond Future | 6622 | 6 | 6622 | 6 | 0.00 |
| 15/04/2020 | R186 On 05-November-20 | 8.66 | Put | Bond Future | 6540 | 6 | 6540 | 6 | 0.00 |
| 15/04/2020 | R186 On 04-February-21 | | | Bond Future | 10.18 | 103.2278 | 10.1827 | 103.2278 | 0.00 |
| 15/04/2020 | R186 On 04-February-21 | 8.15 | Call | Bond Future | 306 | 0 | 306 | 0 | 0.00 |
| 15/04/2020 | R186 On 04-February-21 | 8.16 | Call | Bond Future | 310 | 0 | 310 | 0 | 0.00 |
| 15/04/2020 | R186 On 04-February-21 | 8.17 | Call | Bond Future | 314 | 0 | 314 | 0 | 0.00 |
| 15/04/2020 | R186 On 04-February-21 | 8.16 | Put | Bond Future | 9673 | 9 | 9673 | 9 | 0.00 |
| 15/04/2020 | R186 On 04-February-21 | 8.17 | Put | Bond Future | 9629 | 9 | 9629 | 9 | 0.00 |
| 15/04/2020 | R186 On 04-February-21 | 8.15 | Put | Bond Future | 9718 | 9 | 9718 | 9 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2020 | R186 On 06-May-21 | | | Bond Future | 10.50 | 104.4849 | 10.4999 | 104.4849 | 0.00 |
| 15/04/2020 | R186 On 06-May-21 | 10.78 | Call | Bond Future | 1157 | 2 | 1157 | 2 | 0.00 |
| 15/04/2020 | R186 On 06-May-21 | 10.77 | Call | Bond Future | 1116 | 2 | 1116 | 2 | 0.00 |
| 15/04/2020 | R186 On 06-May-21 | 10.76 | Call | Bond Future | 1075 | 2 | 1075 | 2 | 0.00 |
| 15/04/2020 | R186 On 06-May-21 | 10.77 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R186 On 06-May-21 | 10.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R186 On 06-May-21 | 10.78 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R197 On 07-May-20 | | | Bond Future | 312.00 | 311.9746 | 312.0011 | 311.9746 | 2,556.00 |
| 15/04/2020 | R197 On 06-August-20 | | | Bond Future | 308.19 | 308.1731 | 308.1932 | 308.1731 | 0.00 |
| 15/04/2020 | R197 On 05-November-20 | | | Bond Future | 312.14 | 312.1178 | 312.1366 | 312.1178 | 0.00 |
| 15/04/2020 | R197 On 04-February-21 | | | Bond Future | 308.24 | 308.2247 | 308.2431 | 308.2247 | 0.00 |
| 15/04/2020 | R197 On 06-May-21 | | | Bond Future | 312.07 | 312.0533 | 312.0736 | 312.0533 | 0.00 |
| 15/04/2020 | R202 On 07-May-20 | | | Bond Future | 219.92 | 214.1891 | 219.9178 | 214.1891 | 7,963.00 |
| 15/04/2020 | R202 On 06-August-20 | | | Bond Future | 218.58 | 212.7877 | 218.5844 | 212.7877 | 428.00 |
| 15/04/2020 | R202 On 05-November-20 | | | Bond Future | 221.38 | 215.5114 | 221.3812 | 215.5114 | 0.00 |
| 15/04/2020 | R202 On 04-February-21 | | | Bond Future | 220.04 | 214.0947 | 220.0410 | 214.0947 | 0.00 |
| 15/04/2020 | R202 On 06-May-21 | | | Bond Future | 222.78 | 216.7547 | 222.7760 | 216.7547 | 0.00 |
| 15/04/2020 | R208 On 07-May-20 | | | Bond Future | 4.20 | 102.9621 | 4.2033 | 102.9621 | 29,633.00 |
| 15/04/2020 | R208 On 07-May-20 | 4.82 | Call | Bond Future | 538 | 1 | 538 | 1 | 0.00 |
| 15/04/2020 | R208 On 07-May-20 | 4.81 | Call | Bond Future | 530 | 1 | 530 | 1 | 0.00 |
| 15/04/2020 | R208 On 07-May-20 | 4.80 | Call | Bond Future | 521 | 1 | 521 | 1 | 0.00 |
| 15/04/2020 | R208 On 07-May-20 | 4.81 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R208 On 07-May-20 | 4.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R208 On 07-May-20 | 4.82 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R208 On 06-August-20 | | | Bond Future | 3.88 | 104.2482 | 3.8836 | 104.2482 | 0.00 |
| 15/04/2020 | R208 On 06-August-20 | 5.56 | Call | Bond Future | 1050 | 1 | 1050 | 1 | 0.00 |
| 15/04/2020 | R208 On 06-August-20 | 5.57 | Call | Bond Future | 1056 | 1 | 1056 | 1 | 0.00 |
| 15/04/2020 | R208 On 06-August-20 | 5.55 | Call | Bond Future | 1043 | 1 | 1043 | 1 | 0.00 |
| 15/04/2020 | R208 On 06-August-20 | 5.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R208 On 06-August-20 | 5.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R208 On 06-August-20 | 5.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R208 On 05-November-20 | | | Bond Future | 3.09 | 102.1635 | 3.0853 | 102.1635 | 0.00 |
| 15/04/2020 | R208 On 05-November-20 | 4.79 | Call | Bond Future | 661 | 1 | 661 | 1 | 0.00 |
| 15/04/2020 | R208 On 05-November-20 | 4.78 | Call | Bond Future | 657 | 1 | 657 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2020 | R208 On 05-November-20 | 4.77 | Call | Bond Future | 653 | 1 | 653 | 1 | 0.00 |
| 15/04/2020 | R208 On 05-November-20 | 4.78 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R208 On 05-November-20 | 4.77 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R208 On 05-November-20 | 4.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R209 On 07-May-20 | | | Bond Future | 11.39 | 63.9753 | 11.3927 | 63.9753 | 65,711.00 |
| 15/04/2020 | R209 On 07-May-20 | 9.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R209 On 07-May-20 | 9.47 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R209 On 07-May-20 | 9.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R209 On 07-May-20 | 9.46 | Put | Bond Future | 11260 | 11 | 11260 | 11 | 0.00 |
| 15/04/2020 | R209 On 07-May-20 | 9.47 | Put | Bond Future | 11195 | 11 | 11195 | 11 | 0.00 |
| 15/04/2020 | R209 On 07-May-20 | 9.45 | Put | Bond Future | 11326 | 11 | 11326 | 11 | 0.00 |
| 15/04/2020 | R209 On 06-August-20 | | | Bond Future | 11.59 | 64.7744 | 11.5892 | 64.7744 | 9,200.00 |
| 15/04/2020 | R209 On 06-August-20 | 5.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R209 On 06-August-20 | 5.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R209 On 06-August-20 | 5.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R209 On 06-August-20 | 5.56 | Put | Bond Future | 45308 | 45 | 45308 | 45 | 0.00 |
| 15/04/2020 | R209 On 06-August-20 | 5.55 | Put | Bond Future | 45417 | 45 | 45417 | 45 | 0.00 |
| 15/04/2020 | R209 On 06-August-20 | 5.57 | Put | Bond Future | 45200 | 45 | 45200 | 45 | 0.00 |
| 15/04/2020 | R209 On 05-November-20 | | | Bond Future | 11.79 | 62.4453 | 11.7865 | 62.4453 | 0.00 |
| 15/04/2020 | R209 On 05-November-20 | 10.00 | Call | Bond Future | 431 | 0 | 431 | 0 | 0.00 |
| 15/04/2020 | R209 On 05-November-20 | 10.02 | Call | Bond Future | 443 | 0 | 443 | 0 | 0.00 |
| 15/04/2020 | R209 On 05-November-20 | 10.01 | Call | Bond Future | 437 | 0 | 437 | 0 | 0.00 |
| 15/04/2020 | R209 On 05-November-20 | 10.01 | Put | Bond Future | 10143 | 10 | 10143 | 10 | 0.00 |
| 15/04/2020 | R209 On 05-November-20 | 10.02 | Put | Bond Future | 10088 | 9 | 10088 | 9 | 0.00 |
| 15/04/2020 | R209 On 05-November-20 | 10.00 | Put | Bond Future | 10197 | 10 | 10197 | 10 | 0.00 |
| 15/04/2020 | R209 On 04-February-21 | | | Bond Future | 11.99 | 63.2487 | 11.9934 | 63.2487 | 0.00 |
| 15/04/2020 | R209 On 04-February-21 | 10.11 | Call | Bond Future | 597 | 1 | 597 | 1 | 0.00 |
| 15/04/2020 | R209 On 04-February-21 | 10.12 | Call | Bond Future | 604 | 1 | 604 | 1 | 0.00 |
| 15/04/2020 | R209 On 04-February-21 | 10.10 | Call | Bond Future | 590 | 1 | 590 | 1 | 0.00 |
| 15/04/2020 | R209 On 04-February-21 | 10.10 | Put | Bond Future | 10727 | 10 | 10727 | 10 | 0.00 |
| 15/04/2020 | R209 On 04-February-21 | 10.11 | Put | Bond Future | 10674 | 10 | 10674 | 10 | 0.00 |
| 15/04/2020 | R209 On 04-February-21 | 10.12 | Put | Bond Future | 10621 | 10 | 10621 | 10 | 0.00 |
| 15/04/2020 | R209 On 06-May-21 | | | Bond Future | 12.22 | 60.8768 | 12.2182 | 60.8768 | 0.00 |
| 15/04/2020 | R209 On 06-May-21 | 12.22 | Call | Bond Future | 8 | 1 | 8 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2020 | R209 On 06-May-21 | 12.24 | Call | Bond Future | 101 | 1 | 101 | 1 | 0.00 |
| 15/04/2020 | R209 On 06-May-21 | 12.23 | Call | Bond Future | 55 | 1 | 55 | 1 | 0.00 |
| 15/04/2020 | R209 On 06-May-21 | 12.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R209 On 06-May-21 | 12.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R209 On 06-May-21 | 12.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R210 On 07-May-20 | | | Bond Future | 183.47 | 182.7877 | 183.4700 | 182.7877 | 1,419.00 |
| 15/04/2020 | R210 On 06-August-20 | | | Bond Future | 185.80 | 185.1167 | 185.8037 | 185.1167 | 0.00 |
| 15/04/2020 | R210 On 05-November-20 | | | Bond Future | 185.46 | 184.7649 | 185.4597 | 184.7649 | 0.00 |
| 15/04/2020 | R210 On 04-February-21 | | | Bond Future | 187.89 | 187.1845 | 187.8881 | 187.1845 | 0.00 |
| 15/04/2020 | R210 On 06-May-21 | | | Bond Future | 187.47 | 186.7561 | 187.4693 | 186.7561 | 0.00 |
| 15/04/2020 | R212 On 07-May-20 | | | Bond Future | 165.29 | 165.7082 | 165.2913 | 165.7082 | 6,719.00 |
| 15/04/2020 | R212 On 06-August-20 | | | Bond Future | 165.10 | 165.5222 | 165.0964 | 165.5222 | 0.00 |
| 15/04/2020 | R212 On 05-November-20 | | | Bond Future | 167.21 | 167.6410 | 167.2089 | 167.6410 | 0.00 |
| 15/04/2020 | R212 On 04-February-21 | | | Bond Future | 167.07 | 167.5043 | 167.0663 | 167.5043 | 0.00 |
| 15/04/2020 | R212 On 06-May-21 | | | Bond Future | 169.14 | 169.5856 | 169.1429 | 169.5856 | 0.00 |
| 15/04/2020 | R213 On 07-May-20 | | | Bond Future | 10.88 | 77.8173 | 10.8823 | 77.8173 | 17,203.00 |
| 15/04/2020 | R213 On 07-May-20 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R213 On 07-May-20 | 9.02 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R213 On 07-May-20 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R213 On 07-May-20 | 9.00 | Put | Bond Future | 10685 | 10 | 10685 | 10 | 0.00 |
| 15/04/2020 | R213 On 07-May-20 | 9.02 | Put | Bond Future | 10562 | 10 | 10562 | 10 | 0.00 |
| 15/04/2020 | R213 On 07-May-20 | 9.01 | Put | Bond Future | 10623 | 10 | 10623 | 10 | 0.00 |
| 15/04/2020 | R213 On 06-August-20 | | | Bond Future | 11.10 | 78.7893 | 11.0974 | 78.7893 | 300.00 |
| 15/04/2020 | R213 On 06-August-20 | 9.29 | Call | Bond Future | 97 | 0 | 97 | 0 | 0.00 |
| 15/04/2020 | R213 On 06-August-20 | 9.31 | Call | Bond Future | 102 | 0 | 102 | 0 | 0.00 |
| 15/04/2020 | R213 On 06-August-20 | 9.30 | Call | Bond Future | 100 | 0 | 100 | 0 | 0.00 |
| 15/04/2020 | R213 On 06-August-20 | 9.30 | Put | Bond Future | 9957 | 9 | 9957 | 9 | 0.00 |
| 15/04/2020 | R213 On 06-August-20 | 9.31 | Put | Bond Future | 9900 | 9 | 9900 | 9 | 0.00 |
| 15/04/2020 | R213 On 06-August-20 | 9.29 | Put | Bond Future | 10014 | 9 | 10014 | 9 | 0.00 |
| 15/04/2020 | R213 On 05-November-20 | | | Bond Future | 11.32 | 76.2447 | 11.3181 | 76.2447 | 0.00 |
| 15/04/2020 | R213 On 05-November-20 | 9.59 | Call | Bond Future | 411 | 0 | 411 | 0 | 0.00 |
| 15/04/2020 | R213 On 05-November-20 | 9.60 | Call | Bond Future | 417 | 0 | 417 | 0 | 0.00 |
| 15/04/2020 | R213 On 05-November-20 | 9.61 | Call | Bond Future | 423 | 1 | 423 | 1 | 0.00 |
| 15/04/2020 | R213 On 05-November-20 | 9.61 | Put | Bond Future | 9474 | 9 | 9474 | 9 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2020 | R213 On 05-November-20 | 9.59 | Put | Bond Future | 9577 | 9 | 9577 | 9 | 0.00 |
| 15/04/2020 | R213 On 05-November-20 | 9.60 | Put | Bond Future | 9525 | 9 | 9525 | 9 | 0.00 |
| 15/04/2020 | R213 On 04-February-21 | | | Bond Future | 11.56 | 77.2255 | 11.5567 | 77.2255 | 0.00 |
| 15/04/2020 | R213 On 04-February-21 | 9.41 | Call | Bond Future | 385 | 0 | 385 | 0 | 0.00 |
| 15/04/2020 | R213 On 04-February-21 | 9.40 | Call | Bond Future | 380 | 0 | 380 | 0 | 0.00 |
| 15/04/2020 | R213 On 04-February-21 | 9.39 | Call | Bond Future | 375 | 0 | 375 | 0 | 0.00 |
| 15/04/2020 | R213 On 04-February-21 | 9.40 | Put | Bond Future | 11675 | 11 | 11675 | 11 | 0.00 |
| 15/04/2020 | R213 On 04-February-21 | 9.39 | Put | Bond Future | 11727 | 11 | 11727 | 11 | 0.00 |
| 15/04/2020 | R213 On 04-February-21 | 9.41 | Put | Bond Future | 11622 | 11 | 11622 | 11 | 0.00 |
| 15/04/2020 | R213 On 06-May-21 | | | Bond Future | 11.81 | 74.6320 | 11.8109 | 74.6320 | 0.00 |
| 15/04/2020 | R213 On 06-May-21 | 11.90 | Call | Bond Future | 410 | 1 | 410 | 1 | 0.00 |
| 15/04/2020 | R213 On 06-May-21 | 11.91 | Call | Bond Future | 455 | 1 | 455 | 1 | 0.00 |
| 15/04/2020 | R213 On 06-May-21 | 11.89 | Call | Bond Future | 364 | 1 | 364 | 1 | 0.00 |
| 15/04/2020 | R213 On 06-May-21 | 11.89 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R213 On 06-May-21 | 11.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R213 On 06-May-21 | 11.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R214 On 07-May-20 | | | Bond Future | 11.46 | 62.9281 | 11.4552 | 62.9281 | 21,614.00 |
| 15/04/2020 | R214 On 07-May-20 | 9.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R214 On 07-May-20 | 9.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R214 On 07-May-20 | 9.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,250.00 |
| 15/04/2020 | R214 On 07-May-20 | 10.66 | Call | Bond Future | 41 | 0 | 41 | 0 | 0.00 |
| 15/04/2020 | R214 On 07-May-20 | 9.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,250.00 |
| 15/04/2020 | R214 On 07-May-20 | 9.77 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R214 On 07-May-20 | 9.31 | Put | Bond Future | 13362 | 13 | 13362 | 13 | 0.00 |
| 15/04/2020 | R214 On 07-May-20 | 10.66 | Put | Bond Future | 4511 | 4 | 4511 | 4 | 1,250.00 |
| 15/04/2020 | R214 On 07-May-20 | 9.91 | Put | Bond Future | 9188 | 9 | 9188 | 9 | 0.00 |
| 15/04/2020 | R214 On 07-May-20 | 9.75 | Put | Bond Future | 10265 | 10 | 10265 | 10 | 0.00 |
| 15/04/2020 | R214 On 07-May-20 | 9.76 | Put | Bond Future | 10197 | 10 | 10197 | 10 | 0.00 |
| 15/04/2020 | R214 On 07-May-20 | 9.77 | Put | Bond Future | 10129 | 9 | 10129 | 9 | 0.00 |
| 15/04/2020 | R214 On 06-August-20 | | | Bond Future | 11.64 | 63.7141 | 11.6410 | 63.7141 | 4,000.00 |
| 15/04/2020 | R214 On 06-August-20 | 9.97 | Call | Bond Future | 143 | 0 | 143 | 0 | 0.00 |
| 15/04/2020 | R214 On 06-August-20 | 9.99 | Call | Bond Future | 150 | 0 | 150 | 0 | 0.00 |
| 15/04/2020 | R214 On 06-August-20 | 9.98 | Call | Bond Future | 147 | 0 | 147 | 0 | 0.00 |
| 15/04/2020 | R214 On 06-August-20 | 9.97 | Put | Bond Future | 9898 | 9 | 9898 | 9 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2020 | R214 On 06-August-20 | 9.99 | Put | Bond Future | 9774 | 9 | 9774 | 9 | 0.00 |
| 15/04/2020 | R214 On 06-August-20 | 9.98 | Put | Bond Future | 9836 | 9 | 9836 | 9 | 0.00 |
| 15/04/2020 | R214 On 05-November-20 | | | Bond Future | 11.83 | 61.2327 | 11.8288 | 61.2327 | 0.00 |
| 15/04/2020 | R214 On 05-November-20 | 10.25 | Call | Bond Future | 543 | 1 | 543 | 1 | 0.00 |
| 15/04/2020 | R214 On 05-November-20 | 10.24 | Call | Bond Future | 535 | 1 | 535 | 1 | 0.00 |
| 15/04/2020 | R214 On 05-November-20 | 10.26 | Call | Bond Future | 551 | 1 | 551 | 1 | 0.00 |
| 15/04/2020 | R214 On 05-November-20 | 10.24 | Put | Bond Future | 9504 | 9 | 9504 | 9 | 0.00 |
| 15/04/2020 | R214 On 05-November-20 | 10.25 | Put | Bond Future | 9448 | 9 | 9448 | 9 | 0.00 |
| 15/04/2020 | R214 On 05-November-20 | 10.26 | Put | Bond Future | 9393 | 9 | 9393 | 9 | 0.00 |
| 15/04/2020 | R214 On 04-February-21 | | | Bond Future | 12.03 | 62.0203 | 12.0294 | 62.0203 | 0.00 |
| 15/04/2020 | R214 On 04-February-21 | 10.31 | Call | Bond Future | 704 | 1 | 704 | 1 | 0.00 |
| 15/04/2020 | R214 On 04-February-21 | 10.33 | Call | Bond Future | 721 | 1 | 721 | 1 | 0.00 |
| 15/04/2020 | R214 On 04-February-21 | 10.32 | Call | Bond Future | 712 | 1 | 712 | 1 | 0.00 |
| 15/04/2020 | R214 On 04-February-21 | 10.32 | Put | Bond Future | 10168 | 10 | 10168 | 10 | 0.00 |
| 15/04/2020 | R214 On 04-February-21 | 10.33 | Put | Bond Future | 10114 | 9 | 10114 | 9 | 0.00 |
| 15/04/2020 | R214 On 04-February-21 | 10.31 | Put | Bond Future | 10222 | 10 | 10222 | 10 | 0.00 |
| 15/04/2020 | R214 On 06-May-21 | | | Bond Future | 12.24 | 59.4939 | 12.2393 | 59.4939 | 0.00 |
| 15/04/2020 | R214 On 06-May-21 | 12.27 | Call | Bond Future | 146 | 1 | 146 | 1 | 0.00 |
| 15/04/2020 | R214 On 06-May-21 | 12.26 | Call | Bond Future | 98 | 1 | 98 | 1 | 0.00 |
| 15/04/2020 | R214 On 06-May-21 | 12.25 | Call | Bond Future | 51 | 1 | 51 | 1 | 0.00 |
| 15/04/2020 | R214 On 06-May-21 | 12.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R214 On 06-May-21 | 12.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R214 On 06-May-21 | 12.27 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R248 On 07-May-20 | | | Bond Future | 11.52 | 79.5659 | 11.5164 | 79.5659 | 61,006.00 |
| 15/04/2020 | R248 On 07-May-20 | 9.77 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R248 On 07-May-20 | 10.70 | Call | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 15/04/2020 | R248 On 07-May-20 | 9.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R248 On 07-May-20 | 10.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R248 On 07-May-20 | 9.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 300.00 |
| 15/04/2020 | R248 On 07-May-20 | 9.78 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R248 On 07-May-20 | 9.78 | Put | Bond Future | 13166 | 12 | 13166 | 12 | 0.00 |
| 15/04/2020 | R248 On 07-May-20 | 10.20 | Put | Bond Future | 9636 | 9 | 9636 | 9 | 300.00 |
| 15/04/2020 | R248 On 07-May-20 | 9.69 | Put | Bond Future | 13956 | 13 | 13956 | 13 | 0.00 |
| 15/04/2020 | R248 On 07-May-20 | 9.77 | Put | Bond Future | 13254 | 12 | 13254 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2020 | R248 On 07-May-20 | 10.70 | Put | Bond Future | 5754 | 5 | 5754 | 5 | 300.00 |
| 15/04/2020 | R248 On 07-May-20 | 9.79 | Put | Bond Future | 13079 | 12 | 13079 | 12 | 0.00 |
| 15/04/2020 | R248 On 06-August-20 | | | Bond Future | 11.71 | 80.5597 | 11.7078 | 80.5597 | 49,270.00 |
| 15/04/2020 | R248 On 06-August-20 | 11.85 | Call | Bond Future | 3295 | 4 | 3295 | 4 | 0.00 |
| 15/04/2020 | R248 On 06-August-20 | 11.15 | Call | Bond Future | 1214 | 1 | 1214 | 1 | 0.00 |
| 15/04/2020 | R248 On 06-August-20 | 10.85 | Call | Bond Future | 634 | 1 | 634 | 1 | 640.00 |
| 15/04/2020 | R248 On 06-August-20 | 9.25 | Call | Bond Future | 3 | 0 | 3 | 0 | 20,640.00 |
| 15/04/2020 | R248 On 06-August-20 | 10.18 | Call | Bond Future | 98 | 0 | 98 | 0 | 0.00 |
| 15/04/2020 | R248 On 06-August-20 | 11.80 | Call | Bond Future | 3111 | 3 | 3111 | 3 | 470.00 |
| 15/04/2020 | R248 On 06-August-20 | 12.75 | Call | Bond Future | 7048 | 8 | 7048 | 8 | 814.00 |
| 15/04/2020 | R248 On 06-August-20 | 10.35 | Call | Bond Future | 160 | 0 | 160 | 0 | 640.00 |
| 15/04/2020 | R248 On 06-August-20 | 10.20 | Call | Bond Future | 104 | 0 | 104 | 0 | 0.00 |
| 15/04/2020 | R248 On 06-August-20 | 9.00 | Call | Bond Future | 1 | 0 | 1 | 0 | 3,000.00 |
| 15/04/2020 | R248 On 06-August-20 | 12.25 | Call | Bond Future | 4911 | 5 | 4911 | 5 | 814.00 |
| 15/04/2020 | R248 On 06-August-20 | 11.10 | Call | Bond Future | 1103 | 1 | 1103 | 1 | 470.00 |
| 15/04/2020 | R248 On 06-August-20 | 10.19 | Call | Bond Future | 101 | 0 | 101 | 0 | 0.00 |
| 15/04/2020 | R248 On 06-August-20 | 10.19 | Put | Bond Future | 11049 | 10 | 11049 | 10 | 0.00 |
| 15/04/2020 | R248 On 06-August-20 | 11.10 | Put | Bond Future | 5176 | 4 | 5176 | 4 | 0.00 |
| 15/04/2020 | R248 On 06-August-20 | 12.25 | Put | Bond Future | 1583 | 1 | 1583 | 1 | 0.00 |
| 15/04/2020 | R248 On 06-August-20 | 10.20 | Put | Bond Future | 10971 | 10 | 10971 | 10 | 0.00 |
| 15/04/2020 | R248 On 06-August-20 | 11.80 | Put | Bond Future | 2525 | 2 | 2525 | 2 | 0.00 |
| 15/04/2020 | R248 On 06-August-20 | 12.75 | Put | Bond Future | 880 | 1 | 880 | 1 | 0.00 |
| 15/04/2020 | R248 On 06-August-20 | 11.85 | Put | Bond Future | 2396 | 2 | 2396 | 2 | 0.00 |
| 15/04/2020 | R248 On 06-August-20 | 9.00 | Put | Bond Future | 21636 | 21 | 21636 | 21 | 0.00 |
| 15/04/2020 | R248 On 06-August-20 | 10.18 | Put | Bond Future | 11128 | 10 | 11128 | 10 | 0.00 |
| 15/04/2020 | R248 On 06-August-20 | 9.25 | Put | Bond Future | 19212 | 18 | 19212 | 18 | 0.00 |
| 15/04/2020 | R248 On 06-August-20 | 10.85 | Put | Bond Future | 6498 | 6 | 6498 | 6 | 0.00 |
| 15/04/2020 | R248 On 06-August-20 | 11.15 | Put | Bond Future | 4937 | 4 | 4937 | 4 | 0.00 |
| 15/04/2020 | R248 On 06-August-20 | 10.35 | Put | Bond Future | 9825 | 9 | 9825 | 9 | 0.00 |
| 15/04/2020 | R248 On 05-November-20 | | | Bond Future | 11.90 | 77.1539 | 11.9015 | 77.1539 | 0.00 |
| 15/04/2020 | R248 On 05-November-20 | 10.04 | Call | Bond Future | 299 | 0 | 299 | 0 | 0.00 |
| 15/04/2020 | R248 On 05-November-20 | 10.03 | Call | Bond Future | 293 | 0 | 293 | 0 | 0.00 |
| 15/04/2020 | R248 On 05-November-20 | 10.02 | Call | Bond Future | 288 | 0 | 288 | 0 | 0.00 |
| 15/04/2020 | R248 On 05-November-20 | 10.03 | Put | Bond Future | 13771 | 13 | 13771 | 13 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2020 | R248 On 05-November-20 | 10.02 | Put | Bond Future | 13849 | 13 | 13849 | 13 | 0.00 |
| 15/04/2020 | R248 On 05-November-20 | 10.04 | Put | Bond Future | 13693 | 13 | 13693 | 13 | 0.00 |
| 15/04/2020 | R248 On 04-February-21 | | | Bond Future | 12.11 | 78.1464 | 12.1093 | 78.1464 | 0.00 |
| 15/04/2020 | R248 On 04-February-21 | 10.46 | Call | Bond Future | 829 | 1 | 829 | 1 | 0.00 |
| 15/04/2020 | R248 On 04-February-21 | 10.47 | Call | Bond Future | 840 | 1 | 840 | 1 | 0.00 |
| 15/04/2020 | R248 On 04-February-21 | 10.48 | Call | Bond Future | 850 | 1 | 850 | 1 | 0.00 |
| 15/04/2020 | R248 On 04-February-21 | 10.48 | Put | Bond Future | 11974 | 11 | 11974 | 11 | 0.00 |
| 15/04/2020 | R248 On 04-February-21 | 10.46 | Put | Bond Future | 12108 | 11 | 12108 | 11 | 0.00 |
| 15/04/2020 | R248 On 04-February-21 | 10.47 | Put | Bond Future | 12041 | 11 | 12041 | 11 | 0.00 |
| 15/04/2020 | R248 On 06-May-21 | | | Bond Future | 12.33 | 74.6802 | 12.3269 | 74.6802 | 0.00 |
| 15/04/2020 | R248 On 06-May-21 | 12.34 | Call | Bond Future | 76 | 1 | 76 | 1 | 0.00 |
| 15/04/2020 | R248 On 06-May-21 | 12.36 | Call | Bond Future | 192 | 1 | 192 | 1 | 0.00 |
| 15/04/2020 | R248 On 06-May-21 | 12.35 | Call | Bond Future | 134 | 1 | 134 | 1 | 0.00 |
| 15/04/2020 | R248 On 06-May-21 | 12.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R248 On 06-May-21 | 12.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2020 | R248 On 06-May-21 | 12.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |