



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 WEEKLY STATISTICS REPORT

FROM: 01/09/2020 TO: 01/09/2020

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2020 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2020 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | 2025 On 05-November-20 | | | Bond Future | 143.42 | 142.9767 | 143.4181 | 142.9767 | 4,141.00 |
| 01/09/2020 | 2025 On 04-February-21 | | | Bond Future | 143.43 | 142.9851 | 143.4308 | 142.9851 | 0.00 |
| 01/09/2020 | 2025 On 06-May-21 | | | Bond Future | 144.99 | 144.5342 | 144.9899 | 144.5342 | 0.00 |
| 01/09/2020 | 2025 On 05-August-21 | | | Bond Future | 145.08 | 144.6168 | 145.0782 | 144.6168 | 0.00 |
| 01/09/2020 | 2029 On 05-November-20 | | | Bond Future | 102.58 | 102.3092 | 102.5754 | 102.3092 | 5,004.00 |
| 01/09/2020 | 2029 On 04-February-21 | | | Bond Future | 103.65 | 103.3850 | 103.6537 | 103.3850 | 0.00 |
| 01/09/2020 | 2029 On 06-May-21 | | | Bond Future | 103.65 | 103.3759 | 103.6513 | 103.3759 | 0.00 |
| 01/09/2020 | 2029 On 05-August-21 | | | Bond Future | 104.80 | 104.5198 | 104.7986 | 104.5198 | 0.00 |
| 01/09/2020 | 2030 On 05-November-20 | | | Bond Future | 9.27 | 93.5590 | 94.4362 | 93.5590 | 91,686.00 |
| 01/09/2020 | 2030 On 05-November-20 | 9.99 | Call | Bond Future | 4813 | 4 | 5 | 4 | 0.00 |
| 01/09/2020 | 2030 On 05-November-20 | 8.85 | Call | Bond Future | 1122 | 1 | 1 | 1 | 3,000.00 |
| 01/09/2020 | 2030 On 05-November-20 | 9.61 | Call | Bond Future | 3290 | 3 | 3 | 3 | 0.00 |
| 01/09/2020 | 2030 On 05-November-20 | 8.34 | Call | Bond Future | 406 | 0 | 0 | 0 | 1,000.00 |
| 01/09/2020 | 2030 On 05-November-20 | 9.04 | Call | Bond Future | 1543 | 1 | 2 | 1 | 1,000.00 |
| 01/09/2020 | 2030 On 05-November-20 | 9.38 | Call | Bond Future | 2502 | 2 | 3 | 2 | 0.00 |
| 01/09/2020 | 2030 On 05-November-20 | 8.73 | Call | Bond Future | 900 | 1 | 1 | 1 | 3,000.00 |
| 01/09/2020 | 2030 On 05-November-20 | 9.39 | Call | Bond Future | 2534 | 2 | 3 | 2 | 0.00 |
| 01/09/2020 | 2030 On 05-November-20 | 9.60 | Call | Bond Future | 3253 | 0 | 3 | 0 | 0.00 |
| 01/09/2020 | 2030 On 05-November-20 | 10.06 | Call | Bond Future | 5117 | 4 | 5 | 4 | 0.00 |
| 01/09/2020 | 2030 On 05-November-20 | 8.10 | Call | Bond Future | 234 | 0 | 0 | 0 | 3,000.00 |
| 01/09/2020 | 2030 On 05-November-20 | 9.40 | Call | Bond Future | 2566 | 2 | 3 | 2 | 0.00 |
| 01/09/2020 | 2030 On 05-November-20 | 9.65 | Call | Bond Future | 3438 | 3 | 3 | 3 | 0.00 |
| 01/09/2020 | 2030 On 05-November-20 | 8.86 | Call | Bond Future | 1142 | 1 | 1 | 1 | 14,160.00 |
| 01/09/2020 | 2030 On 05-November-20 | 9.86 | Call | Bond Future | 4265 | 4 | 4 | 4 | 0.00 |
| 01/09/2020 | 2030 On 05-November-20 | 9.23 | Call | Bond Future | 2048 | 2 | 2 | 2 | 3,000.00 |
| 01/09/2020 | 2030 On 05-November-20 | 10.47 | Call | Bond Future | 6986 | 6 | 7 | 6 | 0.00 |
| 01/09/2020 | 2030 On 05-November-20 | 8.36 | Call | Bond Future | 424 | 0 | 0 | 0 | 14,160.00 |
| 01/09/2020 | 2030 On 05-November-20 | 8.53 | Call | Bond Future | 605 | 0 | 1 | 0 | 15,414.00 |
| 01/09/2020 | 2030 On 05-November-20 | 9.03 | Call | Bond Future | 1519 | 1 | 2 | 1 | 15,414.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2020 | 2030 On 05-November-20 | 10.37 | Call | Bond Future | 6519 | 6 | 7 | 6 | 0.00 |
| 01/09/2020 | 2030 On 05-November-20 | 9.03 | Put | Bond Future | 2923 | 3 | 3 | 3 | 0.00 |
| 01/09/2020 | 2030 On 05-November-20 | 8.86 | Put | Bond Future | 3559 | 4 | 4 | 4 | 0.00 |
| 01/09/2020 | 2030 On 05-November-20 | 10.47 | Put | Bond Future | 355 | 0 | 0 | 0 | 3,000.00 |
| 01/09/2020 | 2030 On 05-November-20 | 8.53 | Put | Bond Future | 5028 | 6 | 5 | 6 | 0.00 |
| 01/09/2020 | 2030 On 05-November-20 | 9.65 | Put | Bond Future | 1267 | 2 | 1 | 2 | 2,500.00 |
| 01/09/2020 | 2030 On 05-November-20 | 9.40 | Put | Bond Future | 1814 | 2 | 2 | 2 | 0.00 |
| 01/09/2020 | 2030 On 05-November-20 | 8.73 | Put | Bond Future | 4101 | 5 | 4 | 5 | 0.00 |
| 01/09/2020 | 2030 On 05-November-20 | 9.23 | Put | Bond Future | 2279 | 3 | 2 | 3 | 0.00 |
| 01/09/2020 | 2030 On 05-November-20 | 10.37 | Put | Bond Future | 416 | 1 | 0 | 1 | 8,000.00 |
| 01/09/2020 | 2030 On 05-November-20 | 8.36 | Put | Bond Future | 5902 | 7 | 6 | 7 | 0.00 |
| 01/09/2020 | 2030 On 05-November-20 | 9.86 | Put | Bond Future | 923 | 1 | 1 | 1 | 14,160.00 |
| 01/09/2020 | 2030 On 05-November-20 | 9.38 | Put | Bond Future | 1865 | 2 | 2 | 2 | 0.00 |
| 01/09/2020 | 2030 On 05-November-20 | 10.06 | Put | Bond Future | 679 | 1 | 1 | 1 | 1,000.00 |
| 01/09/2020 | 2030 On 05-November-20 | 9.39 | Put | Bond Future | 1840 | 2 | 2 | 2 | 0.00 |
| 01/09/2020 | 2030 On 05-November-20 | 9.60 | Put | Bond Future | 1364 | 0 | 1 | 0 | 3,000.00 |
| 01/09/2020 | 2030 On 05-November-20 | 9.99 | Put | Bond Future | 756 | 1 | 1 | 1 | 5,000.00 |
| 01/09/2020 | 2030 On 05-November-20 | 8.10 | Put | Bond Future | 7354 | 8 | 7 | 8 | 0.00 |
| 01/09/2020 | 2030 On 05-November-20 | 9.04 | Put | Bond Future | 2888 | 3 | 3 | 3 | 0.00 |
| 01/09/2020 | 2030 On 05-November-20 | 9.61 | Put | Bond Future | 1344 | 2 | 1 | 2 | 3,000.00 |
| 01/09/2020 | 2030 On 05-November-20 | 8.34 | Put | Bond Future | 6009 | 7 | 6 | 7 | 0.00 |
| 01/09/2020 | 2030 On 05-November-20 | 8.85 | Put | Bond Future | 3599 | 4 | 4 | 4 | 0.00 |
| 01/09/2020 | 2030 On 04-February-21 | | | Bond Future | 9.48 | 90.5157 | 91.4017 | 90.5157 | 0.00 |
| 01/09/2020 | 2030 On 04-February-21 | 8.20 | Call | Bond Future | 754 | 1 | 1 | 1 | 1,600.00 |
| 01/09/2020 | 2030 On 04-February-21 | 8.37 | Call | Bond Future | 943 | 1 | 1 | 1 | 1,000.00 |
| 01/09/2020 | 2030 On 04-February-21 | 9.17 | Call | Bond Future | 2379 | 2 | 2 | 2 | 0.00 |
| 01/09/2020 | 2030 On 04-February-21 | 9.12 | Call | Bond Future | 2259 | 2 | 2 | 2 | 1,000.00 |
| 01/09/2020 | 2030 On 04-February-21 | 8.36 | Call | Bond Future | 931 | 1 | 1 | 1 | 800.00 |
| 01/09/2020 | 2030 On 04-February-21 | 9.16 | Call | Bond Future | 2354 | 2 | 2 | 2 | 0.00 |
| 01/09/2020 | 2030 On 04-February-21 | 9.20 | Call | Bond Future | 2452 | 2 | 2 | 2 | 1,600.00 |
| 01/09/2020 | 2030 On 04-February-21 | 9.15 | Call | Bond Future | 2330 | 2 | 2 | 2 | 0.00 |
| 01/09/2020 | 2030 On 04-February-21 | 8.86 | Call | Bond Future | 1697 | 1 | 2 | 1 | 800.00 |
| 01/09/2020 | 2030 On 04-February-21 | 10.20 | Call | Bond Future | 5590 | 5 | 6 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2020 | 2030 On 04-February-21 | 10.20 | Put | Bond Future | 1645 | 2 | 2 | 2 | 1,800.00 |
| 01/09/2020 | 2030 On 04-February-21 | 8.86 | Put | Bond Future | 5242 | 6 | 5 | 6 | 0.00 |
| 01/09/2020 | 2030 On 04-February-21 | 9.12 | Put | Bond Future | 4287 | 5 | 4 | 5 | 0.00 |
| 01/09/2020 | 2030 On 04-February-21 | 8.36 | Put | Bond Future | 7483 | 8 | 7 | 8 | 0.00 |
| 01/09/2020 | 2030 On 04-February-21 | 9.16 | Put | Bond Future | 4152 | 5 | 4 | 5 | 0.00 |
| 01/09/2020 | 2030 On 04-February-21 | 9.15 | Put | Bond Future | 4185 | 5 | 4 | 5 | 0.00 |
| 01/09/2020 | 2030 On 04-February-21 | 9.20 | Put | Bond Future | 4020 | 5 | 4 | 5 | 0.00 |
| 01/09/2020 | 2030 On 04-February-21 | 8.20 | Put | Bond Future | 8294 | 9 | 8 | 9 | 0.00 |
| 01/09/2020 | 2030 On 04-February-21 | 9.17 | Put | Bond Future | 4119 | 5 | 4 | 5 | 0.00 |
| 01/09/2020 | 2030 On 04-February-21 | 8.37 | Put | Bond Future | 7434 | 8 | 7 | 8 | 0.00 |
| 01/09/2020 | 2030 On 06-May-21 | | | Bond Future | 9.69 | 91.4755 | 92.3742 | 91.4755 | 0.00 |
| 01/09/2020 | 2030 On 06-May-21 | 10.74 | Call | Bond Future | 7304 | 7 | 7 | 7 | 0.00 |
| 01/09/2020 | 2030 On 06-May-21 | 9.15 | Call | Bond Future | 2522 | 2 | 3 | 2 | 0.00 |
| 01/09/2020 | 2030 On 06-May-21 | 11.69 | Call | Bond Future | 10862 | 10 | 11 | 10 | 0.00 |
| 01/09/2020 | 2030 On 06-May-21 | 7.97 | Call | Bond Future | 810 | 1 | 1 | 1 | 700.00 |
| 01/09/2020 | 2030 On 06-May-21 | 10.04 | Call | Bond Future | 4899 | 4 | 5 | 4 | 0.00 |
| 01/09/2020 | 2030 On 06-May-21 | 9.92 | Call | Bond Future | 4533 | 4 | 5 | 4 | 0.00 |
| 01/09/2020 | 2030 On 06-May-21 | 11.70 | Call | Bond Future | 10900 | 10 | 11 | 10 | 0.00 |
| 01/09/2020 | 2030 On 06-May-21 | 11.71 | Call | Bond Future | 10939 | 10 | 11 | 10 | 0.00 |
| 01/09/2020 | 2030 On 06-May-21 | 9.22 | Call | Bond Future | 2678 | 2 | 3 | 2 | 0.00 |
| 01/09/2020 | 2030 On 06-May-21 | 9.22 | Put | Bond Future | 5286 | 6 | 5 | 6 | 700.00 |
| 01/09/2020 | 2030 On 06-May-21 | 7.97 | Put | Bond Future | 10812 | 12 | 11 | 12 | 0.00 |
| 01/09/2020 | 2030 On 06-May-21 | 9.92 | Put | Bond Future | 3307 | 4 | 3 | 4 | 700.00 |
| 01/09/2020 | 2030 On 06-May-21 | 11.71 | Put | Bond Future | 804 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | 2030 On 06-May-21 | 11.69 | Put | Bond Future | 820 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | 2030 On 06-May-21 | 9.15 | Put | Bond Future | 5525 | 6 | 6 | 6 | 0.00 |
| 01/09/2020 | 2030 On 06-May-21 | 11.70 | Put | Bond Future | 812 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | 2030 On 06-May-21 | 10.04 | Put | Bond Future | 3037 | 3 | 3 | 3 | 0.00 |
| 01/09/2020 | 2030 On 06-May-21 | 10.74 | Put | Bond Future | 1844 | 2 | 2 | 2 | 0.00 |
| 01/09/2020 | 2030 On 05-August-21 | | | Bond Future | 9.93 | 88.4612 | 89.3700 | 88.4612 | 0.00 |
| 01/09/2020 | 2030 On 05-August-21 | 10.41 | Call | Bond Future | 5606 | 5 | 6 | 5 | 0.00 |
| 01/09/2020 | 2030 On 05-August-21 | 10.42 | Call | Bond Future | 5637 | 5 | 6 | 5 | 0.00 |
| 01/09/2020 | 2030 On 05-August-21 | 10.43 | Call | Bond Future | 5667 | 5 | 6 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2020 | 2030 On 05-August-21 | 10.43 | Put | Bond Future | 3080 | 3 | 3 | 3 | 0.00 |
| 01/09/2020 | 2030 On 05-August-21 | 10.41 | Put | Bond Future | 3119 | 3 | 3 | 3 | 0.00 |
| 01/09/2020 | 2030 On 05-August-21 | 10.42 | Put | Bond Future | 3100 | 3 | 3 | 3 | 0.00 |
| 01/09/2020 | 2032 On 05-November-20 | | | Bond Future | 10.21 | 87.0561 | 87.9078 | 87.0561 | 118,099.00 |
| 01/09/2020 | 2032 On 05-November-20 | 9.76 | Call | Bond Future | 1323 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | 2032 On 05-November-20 | 10.99 | Call | Bond Future | 5477 | 5 | 5 | 5 | 0.00 |
| 01/09/2020 | 2032 On 05-November-20 | 11.08 | Call | Bond Future | 5877 | 5 | 6 | 5 | 0.00 |
| 01/09/2020 | 2032 On 05-November-20 | 9.77 | Call | Bond Future | 1344 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | 2032 On 05-November-20 | 9.11 | Call | Bond Future | 383 | 0 | 0 | 0 | 3,000.00 |
| 01/09/2020 | 2032 On 05-November-20 | 9.61 | Call | Bond Future | 1025 | 1 | 1 | 1 | 3,000.00 |
| 01/09/2020 | 2032 On 05-November-20 | 9.44 | Call | Bond Future | 748 | 1 | 1 | 1 | 1,000.00 |
| 01/09/2020 | 2032 On 05-November-20 | 9.75 | Call | Bond Future | 1301 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | 2032 On 05-November-20 | 8.94 | Call | Bond Future | 265 | 0 | 0 | 0 | 1,000.00 |
| 01/09/2020 | 2032 On 05-November-20 | 9.75 | Put | Bond Future | 4124 | 5 | 4 | 5 | 0.00 |
| 01/09/2020 | 2032 On 05-November-20 | 9.11 | Put | Bond Future | 7371 | 8 | 7 | 8 | 0.00 |
| 01/09/2020 | 2032 On 05-November-20 | 8.94 | Put | Bond Future | 8403 | 9 | 8 | 9 | 0.00 |
| 01/09/2020 | 2032 On 05-November-20 | 11.08 | Put | Bond Future | 818 | 1 | 1 | 1 | 1,000.00 |
| 01/09/2020 | 2032 On 05-November-20 | 9.44 | Put | Bond Future | 5556 | 6 | 6 | 6 | 0.00 |
| 01/09/2020 | 2032 On 05-November-20 | 9.77 | Put | Bond Future | 4041 | 5 | 4 | 5 | 0.00 |
| 01/09/2020 | 2032 On 05-November-20 | 9.61 | Put | Bond Future | 4738 | 5 | 5 | 5 | 0.00 |
| 01/09/2020 | 2032 On 05-November-20 | 9.76 | Put | Bond Future | 4083 | 5 | 4 | 5 | 0.00 |
| 01/09/2020 | 2032 On 05-November-20 | 10.99 | Put | Bond Future | 921 | 1 | 1 | 1 | 3,000.00 |
| 01/09/2020 | 2032 On 04-February-21 | | | Bond Future | 10.43 | 87.9504 | 88.8106 | 87.9504 | 60.00 |
| 01/09/2020 | 2032 On 04-February-21 | 8.79 | Call | Bond Future | 611 | 1 | 1 | 1 | 800.00 |
| 01/09/2020 | 2032 On 04-February-21 | 9.61 | Call | Bond Future | 1656 | 1 | 2 | 1 | 0.00 |
| 01/09/2020 | 2032 On 04-February-21 | 9.29 | Call | Bond Future | 1148 | 1 | 1 | 1 | 800.00 |
| 01/09/2020 | 2032 On 04-February-21 | 9.63 | Call | Bond Future | 1694 | 1 | 2 | 1 | 0.00 |
| 01/09/2020 | 2032 On 04-February-21 | 10.82 | Call | Bond Future | 4928 | 4 | 5 | 4 | 0.00 |
| 01/09/2020 | 2032 On 04-February-21 | 9.62 | Call | Bond Future | 1675 | 1 | 2 | 1 | 0.00 |
| 01/09/2020 | 2032 On 04-February-21 | 9.62 | Put | Bond Future | 6596 | 7 | 7 | 7 | 0.00 |
| 01/09/2020 | 2032 On 04-February-21 | 9.63 | Put | Bond Future | 6553 | 7 | 7 | 7 | 0.00 |
| 01/09/2020 | 2032 On 04-February-21 | 9.29 | Put | Bond Future | 8187 | 9 | 8 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2020 | 2032 On 04-February-21 | 10.82 | Put | Bond Future | 2681 | 3 | 3 | 3 | 800.00 |
| 01/09/2020 | 2032 On 04-February-21 | 9.61 | Put | Bond Future | 6641 | 7 | 7 | 7 | 0.00 |
| 01/09/2020 | 2032 On 04-February-21 | 8.79 | Put | Bond Future | 10988 | 12 | 11 | 12 | 0.00 |
| 01/09/2020 | 2032 On 06-May-21 | | | Bond Future | 10.66 | 84.7380 | 85.6105 | 84.7380 | 0.00 |
| 01/09/2020 | 2032 On 06-May-21 | 10.33 | Call | Bond Future | 3535 | 3 | 4 | 3 | 736.00 |
| 01/09/2020 | 2032 On 06-May-21 | 12.11 | Call | Bond Future | 9418 | 9 | 9 | 9 | 0.00 |
| 01/09/2020 | 2032 On 06-May-21 | 12.57 | Call | Bond Future | 11123 | 10 | 11 | 10 | 0.00 |
| 01/09/2020 | 2032 On 06-May-21 | 12.12 | Call | Bond Future | 9454 | 9 | 9 | 9 | 0.00 |
| 01/09/2020 | 2032 On 06-May-21 | 12.10 | Call | Bond Future | 9382 | 9 | 9 | 9 | 0.00 |
| 01/09/2020 | 2032 On 06-May-21 | 12.10 | Put | Bond Future | 1711 | 2 | 2 | 2 | 0.00 |
| 01/09/2020 | 2032 On 06-May-21 | 12.12 | Put | Bond Future | 1684 | 2 | 2 | 2 | 0.00 |
| 01/09/2020 | 2032 On 06-May-21 | 12.11 | Put | Bond Future | 1697 | 2 | 2 | 2 | 0.00 |
| 01/09/2020 | 2032 On 06-May-21 | 12.57 | Put | Bond Future | 1161 | 1 | 1 | 1 | 736.00 |
| 01/09/2020 | 2032 On 06-May-21 | 10.33 | Put | Bond Future | 5421 | 6 | 5 | 6 | 0.00 |
| 01/09/2020 | 2032 On 05-August-21 | | | Bond Future | 10.90 | 85.6562 | 86.5384 | 85.6562 | 0.00 |
| 01/09/2020 | 2032 On 05-August-21 | 11.36 | Call | Bond Future | 6197 | 6 | 6 | 6 | 0.00 |
| 01/09/2020 | 2032 On 05-August-21 | 11.35 | Call | Bond Future | 6164 | 6 | 6 | 6 | 0.00 |
| 01/09/2020 | 2032 On 05-August-21 | 11.37 | Call | Bond Future | 6229 | 6 | 6 | 6 | 0.00 |
| 01/09/2020 | 2032 On 05-August-21 | 11.35 | Put | Bond Future | 3729 | 4 | 4 | 4 | 0.00 |
| 01/09/2020 | 2032 On 05-August-21 | 11.36 | Put | Bond Future | 3709 | 4 | 4 | 4 | 0.00 |
| 01/09/2020 | 2032 On 05-August-21 | 11.37 | Put | Bond Future | 3689 | 4 | 4 | 4 | 0.00 |
| 01/09/2020 | 2033 On 05-November-20 | | | Bond Future | 96.91 | 96.8904 | 96.9102 | 96.8904 | 10,622.00 |
| 01/09/2020 | 2033 On 04-February-21 | | | Bond Future | 97.93 | 97.9091 | 97.9289 | 97.9091 | 0.00 |
| 01/09/2020 | 2033 On 06-May-21 | | | Bond Future | 97.79 | 97.7651 | 97.7887 | 97.7651 | 0.00 |
| 01/09/2020 | 2033 On 05-August-21 | | | Bond Future | 98.87 | 98.8468 | 98.8711 | 98.8468 | 0.00 |
| 01/09/2020 | 2037 On 05-November-20 | | | Bond Future | 11.19 | 81.5863 | 82.3714 | 81.5863 | 139,117.00 |
| 01/09/2020 | 2037 On 05-November-20 | 10.19 | Call | Bond Future | 598 | 0 | 1 | 0 | 0.00 |
| 01/09/2020 | 2037 On 05-November-20 | 10.17 | Call | Bond Future | 576 | 0 | 1 | 0 | 0.00 |
| 01/09/2020 | 2037 On 05-November-20 | 10.18 | Call | Bond Future | 587 | 0 | 1 | 0 | 0.00 |
| 01/09/2020 | 2037 On 05-November-20 | 10.17 | Put | Bond Future | 7399 | 8 | 7 | 8 | 0.00 |
| 01/09/2020 | 2037 On 05-November-20 | 10.19 | Put | Bond Future | 7279 | 8 | 7 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2020 | 2037 On 05-November-20 | 10.18 | Put | Bond Future | 7338 | 8 | 7 | 8 | 0.00 |
| 01/09/2020 | 2037 On 04-February-21 | | | Bond Future | 11.42 | 78.1699 | 78.9628 | 78.1699 | 0.00 |
| 01/09/2020 | 2037 On 04-February-21 | 9.65 | Call | Bond Future | 678 | 1 | 1 | 1 | 72.00 |
| 01/09/2020 | 2037 On 04-February-21 | 11.97 | Call | Bond Future | 5984 | 5 | 6 | 5 | 300.00 |
| 01/09/2020 | 2037 On 04-February-21 | 13.73 | Call | Bond Future | 12870 | 12 | 13 | 12 | 0.00 |
| 01/09/2020 | 2037 On 04-February-21 | 10.85 | Call | Bond Future | 2547 | 2 | 3 | 2 | 0.00 |
| 01/09/2020 | 2037 On 04-February-21 | 10.35 | Call | Bond Future | 1526 | 1 | 2 | 1 | 0.00 |
| 01/09/2020 | 2037 On 04-February-21 | 10.27 | Call | Bond Future | 1403 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | 2037 On 04-February-21 | 11.90 | Call | Bond Future | 5729 | 5 | 6 | 5 | 0.00 |
| 01/09/2020 | 2037 On 04-February-21 | 10.28 | Call | Bond Future | 1418 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | 2037 On 04-February-21 | 10.48 | Call | Bond Future | 1743 | 2 | 2 | 2 | 240.00 |
| 01/09/2020 | 2037 On 04-February-21 | 10.29 | Call | Bond Future | 1433 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | 2037 On 04-February-21 | 10.29 | Put | Bond Future | 8783 | 9 | 9 | 9 | 0.00 |
| 01/09/2020 | 2037 On 04-February-21 | 11.90 | Put | Bond Future | 2908 | 3 | 3 | 3 | 240.00 |
| 01/09/2020 | 2037 On 04-February-21 | 10.48 | Put | Bond Future | 7788 | 8 | 8 | 8 | 0.00 |
| 01/09/2020 | 2037 On 04-February-21 | 10.27 | Put | Bond Future | 8892 | 10 | 9 | 10 | 0.00 |
| 01/09/2020 | 2037 On 04-February-21 | 13.73 | Put | Bond Future | 586 | 1 | 1 | 1 | 300.00 |
| 01/09/2020 | 2037 On 04-February-21 | 10.85 | Put | Bond Future | 6136 | 7 | 6 | 7 | 72.00 |
| 01/09/2020 | 2037 On 04-February-21 | 10.35 | Put | Bond Future | 8461 | 9 | 8 | 9 | 72.00 |
| 01/09/2020 | 2037 On 04-February-21 | 10.28 | Put | Bond Future | 8837 | 9 | 9 | 9 | 0.00 |
| 01/09/2020 | 2037 On 04-February-21 | 9.65 | Put | Bond Future | 12649 | 13 | 13 | 13 | 0.00 |
| 01/09/2020 | 2037 On 04-February-21 | 11.97 | Put | Bond Future | 2763 | 3 | 3 | 3 | 0.00 |
| 01/09/2020 | 2037 On 06-May-21 | | | Bond Future | 11.66 | 78.9990 | 79.8032 | 78.9990 | 0.00 |
| 01/09/2020 | 2037 On 06-May-21 | 12.42 | Call | Bond Future | 7493 | 7 | 7 | 7 | 0.00 |
| 01/09/2020 | 2037 On 06-May-21 | 12.43 | Call | Bond Future | 7529 | 7 | 8 | 7 | 0.00 |
| 01/09/2020 | 2037 On 06-May-21 | 12.44 | Call | Bond Future | 7566 | 7 | 8 | 7 | 0.00 |
| 01/09/2020 | 2037 On 06-May-21 | 12.43 | Put | Bond Future | 3173 | 3 | 3 | 3 | 0.00 |
| 01/09/2020 | 2037 On 06-May-21 | 12.44 | Put | Bond Future | 3155 | 3 | 3 | 3 | 0.00 |
| 01/09/2020 | 2037 On 06-May-21 | 12.42 | Put | Bond Future | 3190 | 3 | 3 | 3 | 0.00 |
| 01/09/2020 | 2037 On 05-August-21 | | | Bond Future | 11.91 | 75.5994 | 76.4126 | 75.5994 | 0.00 |
| 01/09/2020 | 2037 On 05-August-21 | 12.26 | Call | Bond Future | 6415 | 6 | 6 | 6 | 0.00 |
| 01/09/2020 | 2037 On 05-August-21 | 12.27 | Call | Bond Future | 6447 | 6 | 6 | 6 | 0.00 |
| 01/09/2020 | 2037 On 05-August-21 | 12.28 | Call | Bond Future | 6479 | 6 | 6 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2020 | 2037 On 05-August-21 | 12.26 | Put | Bond Future | 4447 | 5 | 4 | 5 | 0.00 |
| 01/09/2020 | 2037 On 05-August-21 | 12.28 | Put | Bond Future | 4402 | 5 | 4 | 5 | 0.00 |
| 01/09/2020 | 2037 On 05-August-21 | 12.27 | Put | Bond Future | 4425 | 5 | 4 | 5 | 0.00 |
| 01/09/2020 | 2038 On 05-November-20 | | | Bond Future | 107.82 | 107.9478 | 107.8245 | 107.9478 | 11,107.00 |
| 01/09/2020 | 2038 On 04-February-21 | | | Bond Future | 107.28 | 107.4011 | 107.2762 | 107.4011 | 0.00 |
| 01/09/2020 | 2038 On 06-May-21 | | | Bond Future | 108.44 | 108.5647 | 108.4425 | 108.5647 | 0.00 |
| 01/09/2020 | 2038 On 05-August-21 | | | Bond Future | 107.94 | 108.0598 | 107.9367 | 108.0598 | 0.00 |
| 01/09/2020 | 2040 On 05-November-20 | | | Bond Future | 11.39 | 83.1604 | 83.9506 | 83.1604 | 72,655.00 |
| 01/09/2020 | 2040 On 05-November-20 | 9.73 | Call | Bond Future | 155 | 0 | 0 | 0 | 2,000.00 |
| 01/09/2020 | 2040 On 05-November-20 | 10.23 | Call | Bond Future | 464 | 0 | 0 | 0 | 2,000.00 |
| 01/09/2020 | 2040 On 05-November-20 | 10.30 | Call | Bond Future | 532 | 0 | 1 | 0 | 0.00 |
| 01/09/2020 | 2040 On 05-November-20 | 9.50 | Call | Bond Future | 86 | 0 | 0 | 0 | 2,000.00 |
| 01/09/2020 | 2040 On 05-November-20 | 10.00 | Call | Bond Future | 288 | 0 | 0 | 0 | 2,380.00 |
| 01/09/2020 | 2040 On 05-November-20 | 10.31 | Call | Bond Future | 542 | 0 | 1 | 0 | 0.00 |
| 01/09/2020 | 2040 On 05-November-20 | 11.00 | Call | Bond Future | 1806 | 2 | 2 | 2 | 2,380.00 |
| 01/09/2020 | 2040 On 05-November-20 | 11.70 | Call | Bond Future | 4099 | 4 | 4 | 4 | 0.00 |
| 01/09/2020 | 2040 On 05-November-20 | 10.32 | Call | Bond Future | 553 | 0 | 1 | 0 | 0.00 |
| 01/09/2020 | 2040 On 05-November-20 | 11.50 | Call | Bond Future | 3355 | 3 | 3 | 3 | 0.00 |
| 01/09/2020 | 2040 On 05-November-20 | 11.50 | Put | Bond Future | 2662 | 3 | 3 | 3 | 2,000.00 |
| 01/09/2020 | 2040 On 05-November-20 | 10.31 | Put | Bond Future | 8192 | 9 | 8 | 9 | 0.00 |
| 01/09/2020 | 2040 On 05-November-20 | 9.50 | Put | Bond Future | 14225 | 15 | 14 | 15 | 0.00 |
| 01/09/2020 | 2040 On 05-November-20 | 10.00 | Put | Bond Future | 10337 | 11 | 10 | 11 | 0.00 |
| 01/09/2020 | 2040 On 05-November-20 | 10.32 | Put | Bond Future | 8127 | 9 | 8 | 9 | 0.00 |
| 01/09/2020 | 2040 On 05-November-20 | 11.00 | Put | Bond Future | 4460 | 5 | 4 | 5 | 0.00 |
| 01/09/2020 | 2040 On 05-November-20 | 11.70 | Put | Bond Future | 2128 | 2 | 2 | 2 | 2,000.00 |
| 01/09/2020 | 2040 On 05-November-20 | 10.23 | Put | Bond Future | 8724 | 9 | 9 | 9 | 0.00 |
| 01/09/2020 | 2040 On 05-November-20 | 10.30 | Put | Bond Future | 8257 | 9 | 8 | 9 | 0.00 |
| 01/09/2020 | 2040 On 05-November-20 | 9.73 | Put | Bond Future | 12378 | 13 | 12 | 13 | 0.00 |
| 01/09/2020 | 2040 On 04-February-21 | | | Bond Future | 11.62 | 79.5099 | 80.3079 | 79.5099 | 0.00 |
| 01/09/2020 | 2040 On 04-February-21 | 10.07 | Call | Bond Future | 940 | 1 | 1 | 1 | 800.00 |
| 01/09/2020 | 2040 On 04-February-21 | 11.74 | Call | Bond Future | 4760 | 4 | 5 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2020 | 2040 On 04-February-21 | 10.41 | Call | Bond Future | 1390 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | 2040 On 04-February-21 | 9.49 | Call | Bond Future | 436 | 0 | 0 | 0 | 500.00 |
| 01/09/2020 | 2040 On 04-February-21 | 9.57 | Call | Bond Future | 488 | 0 | 0 | 0 | 800.00 |
| 01/09/2020 | 2040 On 04-February-21 | 10.42 | Call | Bond Future | 1405 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | 2040 On 04-February-21 | 10.24 | Call | Bond Future | 1149 | 1 | 1 | 1 | 500.00 |
| 01/09/2020 | 2040 On 04-February-21 | 11.57 | Call | Bond Future | 4203 | 4 | 4 | 4 | 0.00 |
| 01/09/2020 | 2040 On 04-February-21 | 10.40 | Call | Bond Future | 1375 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | 2040 On 04-February-21 | 10.40 | Put | Bond Future | 9790 | 10 | 10 | 10 | 0.00 |
| 01/09/2020 | 2040 On 04-February-21 | 11.57 | Put | Bond Future | 4529 | 5 | 5 | 5 | 500.00 |
| 01/09/2020 | 2040 On 04-February-21 | 10.24 | Put | Bond Future | 10771 | 11 | 11 | 11 | 0.00 |
| 01/09/2020 | 2040 On 04-February-21 | 9.49 | Put | Bond Future | 16072 | 17 | 16 | 17 | 0.00 |
| 01/09/2020 | 2040 On 04-February-21 | 9.57 | Put | Bond Future | 15454 | 16 | 15 | 16 | 0.00 |
| 01/09/2020 | 2040 On 04-February-21 | 10.07 | Put | Bond Future | 11872 | 13 | 12 | 13 | 0.00 |
| 01/09/2020 | 2040 On 04-February-21 | 10.42 | Put | Bond Future | 9671 | 10 | 10 | 10 | 0.00 |
| 01/09/2020 | 2040 On 04-February-21 | 10.41 | Put | Bond Future | 9730 | 10 | 10 | 10 | 0.00 |
| 01/09/2020 | 2040 On 04-February-21 | 11.74 | Put | Bond Future | 4009 | 4 | 4 | 4 | 800.00 |
| 01/09/2020 | 2040 On 06-May-21 | | | Bond Future | 11.85 | 80.3532 | 81.1627 | 80.3532 | 0.00 |
| 01/09/2020 | 2040 On 06-May-21 | 12.43 | Call | Bond Future | 7132 | 7 | 7 | 7 | 0.00 |
| 01/09/2020 | 2040 On 06-May-21 | 12.44 | Call | Bond Future | 7169 | 7 | 7 | 7 | 0.00 |
| 01/09/2020 | 2040 On 06-May-21 | 12.42 | Call | Bond Future | 7096 | 7 | 7 | 7 | 0.00 |
| 01/09/2020 | 2040 On 06-May-21 | 12.42 | Put | Bond Future | 3735 | 4 | 4 | 4 | 0.00 |
| 01/09/2020 | 2040 On 06-May-21 | 12.43 | Put | Bond Future | 3713 | 4 | 4 | 4 | 0.00 |
| 01/09/2020 | 2040 On 06-May-21 | 12.44 | Put | Bond Future | 3692 | 4 | 4 | 4 | 0.00 |
| 01/09/2020 | 2040 On 05-August-21 | | | Bond Future | 12.11 | 76.7180 | 77.5365 | 76.7180 | 0.00 |
| 01/09/2020 | 2040 On 05-August-21 | 12.47 | Call | Bond Future | 6716 | 6 | 7 | 6 | 0.00 |
| 01/09/2020 | 2040 On 05-August-21 | 12.49 | Call | Bond Future | 6782 | 6 | 7 | 6 | 0.00 |
| 01/09/2020 | 2040 On 05-August-21 | 12.48 | Call | Bond Future | 6749 | 6 | 7 | 6 | 0.00 |
| 01/09/2020 | 2040 On 05-August-21 | 12.49 | Put | Bond Future | 4545 | 5 | 5 | 5 | 0.00 |
| 01/09/2020 | 2040 On 05-August-21 | 12.48 | Put | Bond Future | 4570 | 5 | 5 | 5 | 0.00 |
| 01/09/2020 | 2040 On 05-August-21 | 12.47 | Put | Bond Future | 4594 | 5 | 5 | 5 | 0.00 |
| 01/09/2020 | 2044 On 05-November-20 | | | Bond Future | 11.49 | 79.4804 | 80.2978 | 79.4804 | 49,342.00 |
| 01/09/2020 | 2044 On 05-November-20 | 10.34 | Call | Bond Future | 480 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2020 | 2044 On 05-November-20 | 9.96 | Call | Bond Future | 213 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | 2044 On 05-November-20 | 11.38 | Call | Bond Future | 2642 | 2 | 3 | 2 | 0.00 |
| 01/09/2020 | 2044 On 05-November-20 | 9.72 | Call | Bond Future | 119 | 0 | 0 | 0 | 1,815.00 |
| 01/09/2020 | 2044 On 05-November-20 | 10.36 | Call | Bond Future | 499 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | 2044 On 05-November-20 | 11.43 | Call | Bond Future | 2800 | 2 | 3 | 2 | 0.00 |
| 01/09/2020 | 2044 On 05-November-20 | 9.97 | Call | Bond Future | 218 | 0 | 0 | 0 | 300.00 |
| 01/09/2020 | 2044 On 05-November-20 | 10.35 | Call | Bond Future | 490 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | 2044 On 05-November-20 | 10.04 | Call | Bond Future | 256 | 0 | 0 | 0 | 525.00 |
| 01/09/2020 | 2044 On 05-November-20 | 9.34 | Call | Bond Future | 42 | 0 | 0 | 0 | 525.00 |
| 01/09/2020 | 2044 On 05-November-20 | 11.17 | Call | Bond Future | 2026 | 2 | 2 | 2 | 0.00 |
| 01/09/2020 | 2044 On 05-November-20 | 8.87 | Call | Bond Future | 9 | 0 | 0 | 0 | 1,815.00 |
| 01/09/2020 | 2044 On 05-November-20 | 10.02 | Call | Bond Future | 245 | 0 | 0 | 0 | 1,815.00 |
| 01/09/2020 | 2044 On 05-November-20 | 9.29 | Call | Bond Future | 36 | 0 | 0 | 0 | 300.00 |
| 01/09/2020 | 2044 On 05-November-20 | 11.06 | Call | Bond Future | 1735 | 1 | 2 | 1 | 0.00 |
| 01/09/2020 | 2044 On 05-November-20 | 10.04 | Put | Bond Future | 10829 | 12 | 11 | 12 | 0.00 |
| 01/09/2020 | 2044 On 05-November-20 | 11.17 | Put | Bond Future | 4195 | 5 | 4 | 5 | 1,815.00 |
| 01/09/2020 | 2044 On 05-November-20 | 11.43 | Put | Bond Future | 3224 | 4 | 3 | 4 | 1,815.00 |
| 01/09/2020 | 2044 On 05-November-20 | 8.87 | Put | Bond Future | 20941 | 22 | 21 | 22 | 0.00 |
| 01/09/2020 | 2044 On 05-November-20 | 10.36 | Put | Bond Future | 8548 | 9 | 9 | 9 | 0.00 |
| 01/09/2020 | 2044 On 05-November-20 | 10.02 | Put | Bond Future | 10980 | 12 | 11 | 12 | 0.00 |
| 01/09/2020 | 2044 On 05-November-20 | 9.34 | Put | Bond Future | 16586 | 17 | 17 | 17 | 0.00 |
| 01/09/2020 | 2044 On 05-November-20 | 10.35 | Put | Bond Future | 8615 | 9 | 9 | 9 | 0.00 |
| 01/09/2020 | 2044 On 05-November-20 | 9.29 | Put | Bond Future | 17032 | 18 | 17 | 18 | 0.00 |
| 01/09/2020 | 2044 On 05-November-20 | 9.96 | Put | Bond Future | 11437 | 12 | 11 | 12 | 0.00 |
| 01/09/2020 | 2044 On 05-November-20 | 9.72 | Put | Bond Future | 13343 | 14 | 13 | 14 | 0.00 |
| 01/09/2020 | 2044 On 05-November-20 | 11.06 | Put | Bond Future | 4662 | 5 | 5 | 5 | 525.00 |
| 01/09/2020 | 2044 On 05-November-20 | 9.97 | Put | Bond Future | 11361 | 12 | 11 | 12 | 0.00 |
| 01/09/2020 | 2044 On 05-November-20 | 11.38 | Put | Bond Future | 3397 | 4 | 3 | 4 | 300.00 |
| 01/09/2020 | 2044 On 05-November-20 | 10.34 | Put | Bond Future | 8683 | 9 | 9 | 9 | 0.00 |
| 01/09/2020 | 2044 On 04-February-21 | | | Bond Future | 11.72 | 75.9172 | 76.7427 | 75.9172 | 0.00 |
| 01/09/2020 | 2044 On 04-February-21 | 10.35 | Call | Bond Future | 1180 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | 2044 On 04-February-21 | 10.37 | Call | Bond Future | 1207 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | 2044 On 04-February-21 | 10.29 | Call | Bond Future | 1100 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2020 | 2044 On 04-February-21 | 9.66 | Call | Bond Future | 487 | 0 | 0 | 0 | 265.00 |
| 01/09/2020 | 2044 On 04-February-21 | 10.36 | Call | Bond Future | 1193 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | 2044 On 04-February-21 | 10.04 | Call | Bond Future | 812 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | 2044 On 04-February-21 | 10.84 | Call | Bond Future | 2003 | 2 | 2 | 2 | 0.00 |
| 01/09/2020 | 2044 On 04-February-21 | 10.36 | Put | Bond Future | 10649 | 11 | 11 | 11 | 0.00 |
| 01/09/2020 | 2044 On 04-February-21 | 10.29 | Put | Bond Future | 11097 | 12 | 11 | 12 | 265.00 |
| 01/09/2020 | 2044 On 04-February-21 | 9.66 | Put | Bond Future | 15615 | 16 | 16 | 16 | 0.00 |
| 01/09/2020 | 2044 On 04-February-21 | 10.84 | Put | Bond Future | 7897 | 8 | 8 | 8 | 265.00 |
| 01/09/2020 | 2044 On 04-February-21 | 10.35 | Put | Bond Future | 10712 | 11 | 11 | 11 | 0.00 |
| 01/09/2020 | 2044 On 04-February-21 | 10.04 | Put | Bond Future | 12786 | 13 | 13 | 13 | 0.00 |
| 01/09/2020 | 2044 On 04-February-21 | 10.37 | Put | Bond Future | 10585 | 11 | 11 | 11 | 0.00 |
| 01/09/2020 | 2044 On 06-May-21 | | | Bond Future | 11.94 | 76.7224 | 77.5596 | 76.7224 | 0.00 |
| 01/09/2020 | 2044 On 06-May-21 | 12.45 | Call | Bond Future | 6896 | 6 | 7 | 6 | 0.00 |
| 01/09/2020 | 2044 On 06-May-21 | 12.44 | Call | Bond Future | 6861 | 6 | 7 | 6 | 0.00 |
| 01/09/2020 | 2044 On 06-May-21 | 12.43 | Call | Bond Future | 6826 | 6 | 7 | 6 | 0.00 |
| 01/09/2020 | 2044 On 06-May-21 | 12.44 | Put | Bond Future | 3934 | 4 | 4 | 4 | 0.00 |
| 01/09/2020 | 2044 On 06-May-21 | 12.43 | Put | Bond Future | 3956 | 4 | 4 | 4 | 0.00 |
| 01/09/2020 | 2044 On 06-May-21 | 12.45 | Put | Bond Future | 3912 | 4 | 4 | 4 | 0.00 |
| 01/09/2020 | 2044 On 05-August-21 | | | Bond Future | 12.19 | 73.1730 | 74.0195 | 73.1730 | 0.00 |
| 01/09/2020 | 2044 On 05-August-21 | 12.60 | Call | Bond Future | 6889 | 6 | 7 | 6 | 0.00 |
| 01/09/2020 | 2044 On 05-August-21 | 12.61 | Call | Bond Future | 6922 | 6 | 7 | 6 | 0.00 |
| 01/09/2020 | 2044 On 05-August-21 | 12.59 | Call | Bond Future | 6856 | 6 | 7 | 6 | 0.00 |
| 01/09/2020 | 2044 On 05-August-21 | 12.59 | Put | Bond Future | 4553 | 5 | 5 | 5 | 0.00 |
| 01/09/2020 | 2044 On 05-August-21 | 12.60 | Put | Bond Future | 4530 | 5 | 5 | 5 | 0.00 |
| 01/09/2020 | 2044 On 05-August-21 | 12.61 | Put | Bond Future | 4508 | 5 | 5 | 5 | 0.00 |
| 01/09/2020 | 2046 On 05-November-20 | | | Bond Future | 96.04 | 95.8527 | 96.0374 | 95.8527 | 16,197.00 |
| 01/09/2020 | 2046 On 04-February-21 | | | Bond Future | 97.05 | 96.8606 | 97.0470 | 96.8606 | 0.00 |
| 01/09/2020 | 2046 On 06-May-21 | | | Bond Future | 96.33 | 96.1360 | 96.3280 | 96.1360 | 0.00 |
| 01/09/2020 | 2046 On 05-August-21 | | | Bond Future | 97.39 | 97.2000 | 97.3944 | 97.2000 | 0.00 |
| 01/09/2020 | 2050 On 05-November-20 | | | Bond Future | 98.36 | 98.6167 | 98.3641 | 98.6167 | 14,156.00 |
| 01/09/2020 | 2050 On 04-February-21 | | | Bond Future | 97.52 | 97.7803 | 97.5248 | 97.7803 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2020 | 2050 On 06-May-21 | | | Bond Future | 98.59 | 98.8398 | 98.5851 | 98.8398 | 0.00 |
| 01/09/2020 | 2050 On 05-August-21 | | | Bond Future | 97.77 | 98.0231 | 97.7661 | 98.0231 | 0.00 |
| 01/09/2020 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | AL37 On 05-November-20 | | | Index Future | 754.99 | 749.7300 | 754.9920 | 749.7300 | 0.00 |
| 01/09/2020 | AL37 On 04-February-21 | | | Index Future | 762.74 | 757.4230 | 762.7370 | 757.4230 | 0.00 |
| 01/09/2020 | AL37 On 06-May-21 | | | Index Future | 770.84 | 765.4410 | 770.8390 | 765.4410 | 0.00 |
| 01/09/2020 | AL37 On 05-August-21 | | | Index Future | 779.10 | 773.6400 | 779.1000 | 773.6400 | 0.00 |
| 01/09/2020 | AL7T On 05-November-20 | | | Index Future | 825.16 | 817.4950 | 825.1580 | 817.4950 | 0.00 |
| 01/09/2020 | AL7T On 04-February-21 | | | Index Future | 833.62 | 825.8820 | 833.6230 | 825.8820 | 0.00 |
| 01/09/2020 | AL7T On 06-May-21 | | | Index Future | 842.48 | 834.6260 | 842.4780 | 834.6260 | 0.00 |
| 01/09/2020 | AL7T On 05-August-21 | | | Index Future | 851.51 | 843.5660 | 851.5060 | 843.5660 | 0.00 |
| 01/09/2020 | ALBI On 05-November-20 | | | Index Future | 722.49 | 716.4790 | 722.4900 | 716.4790 | 209.00 |
| 01/09/2020 | ALBI On 04-February-21 | | | Index Future | 729.90 | 723.8300 | 729.9020 | 723.8300 | 0.00 |
| 01/09/2020 | ALBI On 06-May-21 | | | Index Future | 737.66 | 731.4930 | 737.6550 | 731.4930 | 0.00 |
| 01/09/2020 | ALBI On 05-August-21 | | | Index Future | 745.56 | 739.3280 | 745.5600 | 739.3280 | 0.00 |
| 01/09/2020 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2020 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 01/09/2020 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2020 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2020 | ES33 On 05-November-20 | | | Bond Future | 11.87 | 72.0538 | 72.7019 | 72.0538 | 350.00 |
| 01/09/2020 | ES33 On 04-February-21 | | | Bond Future | 12.14 | 72.7938 | 73.4484 | 72.7938 | 0.00 |
| 01/09/2020 | ES33 On 06-May-21 | | | Bond Future | 12.42 | 69.7906 | 70.4548 | 69.7906 | 0.00 |
| 01/09/2020 | ES33 On 05-August-21 | | | Bond Future | 12.72 | 70.5469 | 71.2185 | 70.5469 | 0.00 |
| 01/09/2020 | ES42 On 05-November-20 | | | Bond Future | 12.29 | 71.2469 | 71.9351 | 71.2469 | 4,789.00 |
| 01/09/2020 | ES42 On 04-February-21 | | | Bond Future | 12.54 | 71.9793 | 72.6744 | 71.9793 | 0.00 |
| 01/09/2020 | ES42 On 06-May-21 | | | Bond Future | 12.81 | 68.4844 | 69.1894 | 68.4844 | 0.00 |
| 01/09/2020 | ES42 On 05-August-21 | | | Bond Future | 13.09 | 69.2269 | 69.9397 | 69.2269 | 0.00 |
| 01/09/2020 | GOVI On 05-November-20 | | | GOVI | 713.77 | 707.8190 | 713.7650 | 707.8190 | 1,011.00 |
| 01/09/2020 | GOVI On 05-November-20 | 737.83 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | GOVI On 05-November-20 | 737.85 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | GOVI On 05-November-20 | 737.84 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | GOVI On 05-November-20 | 737.83 | Put | GOVI | 240650 | 30 | 24 | 30 | 0.00 |
| 01/09/2020 | GOVI On 05-November-20 | 737.85 | Put | GOVI | 240850 | 30 | 24 | 30 | 0.00 |
| 01/09/2020 | GOVI On 05-November-20 | 737.84 | Put | GOVI | 240750 | 30 | 24 | 30 | 0.00 |
| 01/09/2020 | GOVI On 04-February-21 | | | GOVI | 721.09 | 715.0820 | 721.0870 | 715.0820 | 0.00 |
| 01/09/2020 | GOVI On 04-February-21 | 750.95 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | GOVI On 04-February-21 | 750.94 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | GOVI On 04-February-21 | 750.96 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | GOVI On 04-February-21 | 750.94 | Put | GOVI | 298530 | 36 | 30 | 36 | 0.00 |
| 01/09/2020 | GOVI On 04-February-21 | 750.95 | Put | GOVI | 298630 | 36 | 30 | 36 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2020 | GOVI On 04-February-21 | 750.96 | Put | GOVI | 298730 | 36 | 30 | 36 | 0.00 |
| 01/09/2020 | GOVI On 06-May-21 | | | GOVI | 728.75 | 722.6520 | 728.7470 | 722.6520 | 0.00 |
| 01/09/2020 | GOVI On 06-May-21 | 678.67 | Call | GOVI | 500770 | 44 | 50 | 44 | 0.00 |
| 01/09/2020 | GOVI On 06-May-21 | 678.69 | Call | GOVI | 500570 | 44 | 50 | 44 | 0.00 |
| 01/09/2020 | GOVI On 06-May-21 | 678.68 | Call | GOVI | 500670 | 44 | 50 | 44 | 0.00 |
| 01/09/2020 | GOVI On 06-May-21 | 678.69 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | GOVI On 06-May-21 | 678.68 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | GOVI On 06-May-21 | 678.67 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | GOVI On 05-August-21 | | | GOVI | 736.56 | 730.3920 | 736.5560 | 730.3920 | 0.00 |
| 01/09/2020 | GOVI On 05-August-21 | 719.15 | Call | GOVI | 174060 | 11 | 17 | 11 | 0.00 |
| 01/09/2020 | GOVI On 05-August-21 | 719.14 | Call | GOVI | 174160 | 11 | 17 | 11 | 0.00 |
| 01/09/2020 | GOVI On 05-August-21 | 719.13 | Call | GOVI | 174260 | 11 | 17 | 11 | 0.00 |
| 01/09/2020 | GOVI On 05-August-21 | 719.14 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | GOVI On 05-August-21 | 719.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | GOVI On 05-August-21 | 719.15 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 01/09/2020 | IGOV On 05-November-20 | | | Index Future | 260.28 | 260.2720 | 260.2770 | 260.2720 | 1,214.00 |
| 01/09/2020 | IGOV On 04-February-21 | | | Index Future | 263.01 | 263.0060 | 263.0100 | 263.0060 | 0.00 |
| 01/09/2020 | IGOV On 06-May-21 | | | Index Future | 265.87 | 265.8540 | 265.8680 | 265.8540 | 0.00 |
| 01/09/2020 | IGOV On 05-August-21 | | | Index Future | 268.78 | 268.7640 | 268.7790 | 268.7640 | 0.00 |
| 01/09/2020 | IS02 On 21-September-20 | | | Interest Rate Swap | 98.76 | 98.7600 | 98.7600 | 98.7600 | 0.00 |
| 01/09/2020 | IS05 On 17-December-20 | | | Interest Rate Swap | 94.00 | 94.0000 | 94.0000 | 94.0000 | 0.00 |
| 01/09/2020 | IS05 On 16-March-21 | | | Interest Rate Swap | 92.22 | 92.2400 | 92.2200 | 92.2400 | 0.00 |
| 01/09/2020 | IS05 On 15-June-21 | | | Interest Rate Swap | 90.38 | 90.4200 | 90.3800 | 90.4200 | 0.00 |
| 01/09/2020 | IS05 On 21-September-21 | | | Interest Rate Swap | 89.35 | 89.4100 | 89.3500 | 89.4100 | 0.00 |
| 01/09/2020 | IS05 On 21-December-21 | | | Interest Rate Swap | 90.63 | 90.7000 | 90.6300 | 90.7000 | 51.00 |
| 01/09/2020 | IS05 On 15-March-22 | | | Interest Rate Swap | 90.06 | 90.1600 | 90.0600 | 90.1600 | 0.00 |
| 01/09/2020 | IS05 On 21-June-22 | | | Interest Rate Swap | 90.19 | 90.3000 | 90.1900 | 90.3000 | 0.00 |
| 01/09/2020 | IS05 On 20-September-22 | | | Interest Rate Swap | 93.37 | 93.4800 | 93.3700 | 93.4800 | 0.00 |
| 01/09/2020 | IS05 On 20-December-22 | | | Interest Rate Swap | 93.90 | 94.0000 | 93.9000 | 94.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2020 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.33 | 86.4300 | 86.3300 | 86.4300 | 0.00 |
| 01/09/2020 | IS05 On 20-June-23 | | | Interest Rate Swap | 91.90 | 91.9900 | 91.9000 | 91.9900 | 0.00 |
| 01/09/2020 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 01/09/2020 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.69 | 80.8100 | 80.6900 | 80.8100 | 0.00 |
| 01/09/2020 | IS10 On 16-March-26 | | | Interest Rate Swap | 77.32 | 77.4300 | 77.3200 | 77.4300 | 0.00 |
| 01/09/2020 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.83 | 75.9300 | 75.8300 | 75.9300 | 0.00 |
| 01/09/2020 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.97 | 78.0600 | 77.9700 | 78.0600 | 0.00 |
| 01/09/2020 | IS10 On 21-December-26 | | | Interest Rate Swap | 82.10 | 82.1800 | 82.1000 | 82.1800 | 0.00 |
| 01/09/2020 | IS10 On 15-March-27 | | | Interest Rate Swap | 80.74 | 80.8200 | 80.7400 | 80.8200 | 0.00 |
| 01/09/2020 | IS10 On 21-June-27 | | | Interest Rate Swap | 82.95 | 83.0300 | 82.9500 | 83.0300 | 0.00 |
| 01/09/2020 | IS10 On 20-September-27 | | | Interest Rate Swap | 88.87 | 88.9300 | 88.8700 | 88.9300 | 0.00 |
| 01/09/2020 | IS10 On 20-December-27 | | | Interest Rate Swap | 89.38 | 89.4300 | 89.3800 | 89.4300 | 0.00 |
| 01/09/2020 | IS10 On 22-March-28 | | | Interest Rate Swap | 82.53 | 82.5700 | 82.5300 | 82.5700 | 0.00 |
| 01/09/2020 | IS10 On 20-June-28 | | | Interest Rate Swap | 90.45 | 90.4700 | 90.4500 | 90.4700 | 0.00 |
| 01/09/2020 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 01/09/2020 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 01/09/2020 | JBAF On 16-September-20 | | | Jibar Tradeable Future | 3.45 | 96.5450 | 96.5550 | 96.5450 | 10,000.00 |
| 01/09/2020 | JBAF On 21-October-20 | | | Jibar Tradeable Future | 3.48 | 96.4750 | 96.5250 | 96.4750 | 0.00 |
| 01/09/2020 | JBAF On 18-November-20 | | | Jibar Tradeable Future | 3.49 | 96.4600 | 96.5100 | 96.4600 | 0.00 |
| 01/09/2020 | JBAF On 15-December-20 | | | Jibar Tradeable Future | 3.49 | 96.4700 | 96.5100 | 96.4700 | 30,010.00 |
| 01/09/2020 | JBAF On 20-January-21 | | | Jibar Tradeable Future | 3.51 | 96.4400 | 96.4900 | 96.4400 | 0.00 |
| 01/09/2020 | JBAF On 17-February-21 | | | Jibar Tradeable Future | 3.53 | 96.4200 | 96.4700 | 96.4200 | 0.00 |
| 01/09/2020 | JBAF On 17-March-21 | | | Jibar Tradeable Future | 3.55 | 96.4150 | 96.4550 | 96.4150 | 0.00 |
| 01/09/2020 | JBAF On 15-June-21 | | | Jibar Tradeable Future | 3.66 | 96.3050 | 96.3450 | 96.3050 | 0.00 |
| 01/09/2020 | JBAF On 15-September-21 | | | Jibar Tradeable Future | 3.79 | 96.1600 | 96.2100 | 96.1600 | 30,000.00 |
| 01/09/2020 | JBAF On 15-December-21 | | | Jibar Tradeable Future | 3.99 | 95.9700 | 96.0100 | 95.9700 | 0.00 |
| 01/09/2020 | JBAF On 16-March-22 | | | Jibar Tradeable Future | 4.16 | 95.8050 | 95.8450 | 95.8050 | 0.00 |
| 01/09/2020 | JBAF On 15-June-22 | | | Jibar Tradeable Future | 4.38 | 95.5900 | 95.6200 | 95.5900 | 0.00 |
| 01/09/2020 | R023 On 05-November-20 | | | Bond Future | 4.49 | 108.2525 | 108.5637 | 108.2525 | 34,394.00 |
| 01/09/2020 | R023 On 05-November-20 | 7.46 | Call | Bond Future | 6457 | 6 | 6 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2020 | R023 On 05-November-20 | 7.47 | Call | Bond Future | 6478 | 6 | 6 | 6 | 0.00 |
| 01/09/2020 | R023 On 05-November-20 | 7.45 | Call | Bond Future | 6436 | 6 | 6 | 6 | 0.00 |
| 01/09/2020 | R023 On 05-November-20 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | R023 On 05-November-20 | 7.46 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | R023 On 05-November-20 | 7.47 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | R023 On 04-February-21 | | | Bond Future | 4.54 | 109.3640 | 109.6782 | 109.3640 | 0.00 |
| 01/09/2020 | R023 On 04-February-21 | 6.32 | Call | Bond Future | 3514 | 3 | 4 | 3 | 0.00 |
| 01/09/2020 | R023 On 04-February-21 | 6.34 | Call | Bond Future | 3552 | 3 | 4 | 3 | 0.00 |
| 01/09/2020 | R023 On 04-February-21 | 6.33 | Call | Bond Future | 3533 | 3 | 4 | 3 | 0.00 |
| 01/09/2020 | R023 On 04-February-21 | 6.33 | Put | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | R023 On 04-February-21 | 6.32 | Put | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | R023 On 04-February-21 | 6.34 | Put | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | R023 On 06-May-21 | | | Bond Future | 4.58 | 106.6157 | 106.9371 | 106.6157 | 0.00 |
| 01/09/2020 | R023 On 06-May-21 | 7.56 | Call | Bond Future | 5124 | 5 | 5 | 5 | 0.00 |
| 01/09/2020 | R023 On 06-May-21 | 7.58 | Call | Bond Future | 5157 | 5 | 5 | 5 | 0.00 |
| 01/09/2020 | R023 On 06-May-21 | 7.57 | Call | Bond Future | 5141 | 5 | 5 | 5 | 0.00 |
| 01/09/2020 | R023 On 06-May-21 | 7.57 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | R023 On 06-May-21 | 7.58 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | R023 On 06-May-21 | 7.56 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | R023 On 05-August-21 | | | Bond Future | 4.62 | 107.7705 | 108.0958 | 107.7705 | 0.00 |
| 01/09/2020 | R023 On 05-August-21 | 5.31 | Call | Bond Future | 1310 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | R023 On 05-August-21 | 5.30 | Call | Bond Future | 1298 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | R023 On 05-August-21 | 5.29 | Call | Bond Future | 1286 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | R023 On 05-August-21 | 5.30 | Put | Bond Future | 261 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | R023 On 05-August-21 | 5.29 | Put | Bond Future | 264 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | R023 On 05-August-21 | 5.31 | Put | Bond Future | 258 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | R035 On 05-November-20 | | | Bond Future | 10.94 | 86.2237 | 86.9581 | 86.2237 | 106,577.00 |
| 01/09/2020 | R035 On 05-November-20 | 10.33 | Call | Bond Future | 1181 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | R035 On 05-November-20 | 10.34 | Call | Bond Future | 1202 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | R035 On 05-November-20 | 10.32 | Call | Bond Future | 1161 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | R035 On 05-November-20 | 10.32 | Put | Bond Future | 5235 | 6 | 5 | 6 | 0.00 |
| 01/09/2020 | R035 On 05-November-20 | 10.33 | Put | Bond Future | 5187 | 6 | 5 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2020 | R035 On 05-November-20 | 10.34 | Put | Bond Future | 5139 | 6 | 5 | 6 | 0.00 |
| 01/09/2020 | R035 On 04-February-21 | | | Bond Future | 11.17 | 87.1091 | 87.8507 | 87.1091 | 0.00 |
| 01/09/2020 | R035 On 04-February-21 | 10.14 | Call | Bond Future | 1525 | 1 | 2 | 1 | 0.00 |
| 01/09/2020 | R035 On 04-February-21 | 10.06 | Call | Bond Future | 1400 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | R035 On 04-February-21 | 10.05 | Call | Bond Future | 1384 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | R035 On 04-February-21 | 11.14 | Call | Bond Future | 3992 | 4 | 4 | 4 | 0.00 |
| 01/09/2020 | R035 On 04-February-21 | 10.04 | Call | Bond Future | 1369 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | R035 On 04-February-21 | 10.05 | Put | Bond Future | 8751 | 9 | 9 | 9 | 0.00 |
| 01/09/2020 | R035 On 04-February-21 | 10.04 | Put | Bond Future | 8806 | 9 | 9 | 9 | 0.00 |
| 01/09/2020 | R035 On 04-February-21 | 10.14 | Put | Bond Future | 8268 | 9 | 8 | 9 | 650.00 |
| 01/09/2020 | R035 On 04-February-21 | 11.14 | Put | Bond Future | 4201 | 5 | 4 | 5 | 650.00 |
| 01/09/2020 | R035 On 04-February-21 | 10.06 | Put | Bond Future | 8697 | 9 | 9 | 9 | 0.00 |
| 01/09/2020 | R035 On 06-May-21 | | | Bond Future | 11.41 | 83.5580 | 84.3106 | 83.5580 | 0.00 |
| 01/09/2020 | R035 On 06-May-21 | 12.35 | Call | Bond Future | 8179 | 8 | 8 | 8 | 0.00 |
| 01/09/2020 | R035 On 06-May-21 | 12.37 | Call | Bond Future | 8255 | 8 | 8 | 8 | 0.00 |
| 01/09/2020 | R035 On 06-May-21 | 11.55 | Call | Bond Future | 5357 | 5 | 5 | 5 | 0.00 |
| 01/09/2020 | R035 On 06-May-21 | 12.77 | Call | Bond Future | 9717 | 9 | 10 | 9 | 0.00 |
| 01/09/2020 | R035 On 06-May-21 | 10.24 | Call | Bond Future | 2052 | 2 | 2 | 2 | 793.00 |
| 01/09/2020 | R035 On 06-May-21 | 12.02 | Call | Bond Future | 6948 | 6 | 7 | 6 | 0.00 |
| 01/09/2020 | R035 On 06-May-21 | 10.81 | Call | Bond Future | 3249 | 3 | 3 | 3 | 1,650.00 |
| 01/09/2020 | R035 On 06-May-21 | 11.32 | Call | Bond Future | 4652 | 4 | 5 | 4 | 0.00 |
| 01/09/2020 | R035 On 06-May-21 | 12.36 | Call | Bond Future | 8217 | 8 | 8 | 8 | 0.00 |
| 01/09/2020 | R035 On 06-May-21 | 11.32 | Put | Bond Future | 5173 | 6 | 5 | 6 | 793.00 |
| 01/09/2020 | R035 On 06-May-21 | 10.81 | Put | Bond Future | 6932 | 7 | 7 | 7 | 0.00 |
| 01/09/2020 | R035 On 06-May-21 | 12.02 | Put | Bond Future | 3402 | 4 | 3 | 4 | 793.00 |
| 01/09/2020 | R035 On 06-May-21 | 12.36 | Put | Bond Future | 2800 | 3 | 3 | 3 | 0.00 |
| 01/09/2020 | R035 On 06-May-21 | 11.55 | Put | Bond Future | 4509 | 5 | 5 | 5 | 1,650.00 |
| 01/09/2020 | R035 On 06-May-21 | 12.77 | Put | Bond Future | 2132 | 2 | 2 | 2 | 1,650.00 |
| 01/09/2020 | R035 On 06-May-21 | 10.24 | Put | Bond Future | 9480 | 10 | 9 | 10 | 0.00 |
| 01/09/2020 | R035 On 06-May-21 | 12.35 | Put | Bond Future | 2816 | 3 | 3 | 3 | 0.00 |
| 01/09/2020 | R035 On 06-May-21 | 12.37 | Put | Bond Future | 2785 | 3 | 3 | 3 | 0.00 |
| 01/09/2020 | R035 On 05-August-21 | | | Bond Future | 11.66 | 84.4632 | 85.2243 | 84.4632 | 0.00 |
| 01/09/2020 | R035 On 05-August-21 | 5.29 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2020 | R035 On 05-August-21 | 5.31 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | R035 On 05-August-21 | 5.30 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | R035 On 05-August-21 | 5.30 | Put | Bond Future | 52985 | 54 | 53 | 54 | 0.00 |
| 01/09/2020 | R035 On 05-August-21 | 5.31 | Put | Bond Future | 52869 | 54 | 53 | 54 | 0.00 |
| 01/09/2020 | R035 On 05-August-21 | 5.29 | Put | Bond Future | 53102 | 54 | 53 | 54 | 0.00 |
| 01/09/2020 | R186 On 05-November-20 | | | Bond Future | 7.36 | 118.4314 | 119.2700 | 118.4314 | 90,690.00 |
| 01/09/2020 | R186 On 05-November-20 | 8.66 | Call | Bond Future | 6733 | 6 | 7 | 6 | 0.00 |
| 01/09/2020 | R186 On 05-November-20 | 7.00 | Call | Bond Future | 794 | 1 | 1 | 1 | 1,200.00 |
| 01/09/2020 | R186 On 05-November-20 | 8.65 | Call | Bond Future | 6686 | 6 | 7 | 6 | 0.00 |
| 01/09/2020 | R186 On 05-November-20 | 7.50 | Call | Bond Future | 1986 | 2 | 2 | 2 | 80.00 |
| 01/09/2020 | R186 On 05-November-20 | 8.64 | Call | Bond Future | 6640 | 6 | 7 | 6 | 0.00 |
| 01/09/2020 | R186 On 05-November-20 | 8.00 | Call | Bond Future | 3801 | 3 | 4 | 3 | 1,200.00 |
| 01/09/2020 | R186 On 05-November-20 | 6.50 | Call | Bond Future | 226 | 0 | 0 | 0 | 80.00 |
| 01/09/2020 | R186 On 05-November-20 | 7.84 | Call | Bond Future | 3163 | 3 | 3 | 3 | 3,500.00 |
| 01/09/2020 | R186 On 05-November-20 | 8.34 | Call | Bond Future | 5273 | 5 | 5 | 5 | 3,500.00 |
| 01/09/2020 | R186 On 05-November-20 | 9.26 | Call | Bond Future | 9544 | 9 | 10 | 9 | 0.00 |
| 01/09/2020 | R186 On 05-November-20 | 8.34 | Put | Bond Future | 239 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | R186 On 05-November-20 | 7.84 | Put | Bond Future | 673 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | R186 On 05-November-20 | 9.26 | Put | Bond Future | 17 | 0 | 0 | 0 | 3,500.00 |
| 01/09/2020 | R186 On 05-November-20 | 6.50 | Put | Bond Future | 4929 | 6 | 5 | 6 | 0.00 |
| 01/09/2020 | R186 On 05-November-20 | 7.50 | Put | Bond Future | 1268 | 2 | 1 | 2 | 0.00 |
| 01/09/2020 | R186 On 05-November-20 | 8.65 | Put | Bond Future | 112 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | R186 On 05-November-20 | 8.00 | Put | Bond Future | 489 | 1 | 0 | 1 | 0.00 |
| 01/09/2020 | R186 On 05-November-20 | 8.64 | Put | Bond Future | 115 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | R186 On 05-November-20 | 8.66 | Put | Bond Future | 109 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | R186 On 05-November-20 | 7.00 | Put | Bond Future | 2747 | 3 | 3 | 3 | 0.00 |
| 01/09/2020 | R186 On 04-February-21 | | | Bond Future | 7.55 | 114.3687 | 115.2155 | 114.3687 | 50.00 |
| 01/09/2020 | R186 On 04-February-21 | 8.15 | Call | Bond Future | 4172 | 4 | 4 | 4 | 0.00 |
| 01/09/2020 | R186 On 04-February-21 | 8.16 | Call | Bond Future | 4207 | 4 | 4 | 4 | 0.00 |
| 01/09/2020 | R186 On 04-February-21 | 8.00 | Call | Bond Future | 3660 | 3 | 4 | 3 | 0.00 |
| 01/09/2020 | R186 On 04-February-21 | 8.17 | Call | Bond Future | 4242 | 4 | 4 | 4 | 0.00 |
| 01/09/2020 | R186 On 04-February-21 | 8.16 | Put | Bond Future | 1146 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2020 | R186 On 04-February-21 | 8.17 | Put | Bond Future | 1132 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | R186 On 04-February-21 | 8.00 | Put | Bond Future | 1386 | 2 | 1 | 2 | 15,177.00 |
| 01/09/2020 | R186 On 04-February-21 | 8.15 | Put | Bond Future | 1160 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | R186 On 06-May-21 | | | Bond Future | 7.74 | 115.5809 | 116.4410 | 115.5809 | 0.00 |
| 01/09/2020 | R186 On 06-May-21 | 10.78 | Call | Bond Future | 13642 | 13 | 14 | 13 | 0.00 |
| 01/09/2020 | R186 On 06-May-21 | 10.77 | Call | Bond Future | 13602 | 13 | 14 | 13 | 0.00 |
| 01/09/2020 | R186 On 06-May-21 | 10.76 | Call | Bond Future | 13563 | 13 | 14 | 13 | 0.00 |
| 01/09/2020 | R186 On 06-May-21 | 10.77 | Put | Bond Future | 89 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | R186 On 06-May-21 | 10.76 | Put | Bond Future | 90 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | R186 On 06-May-21 | 10.78 | Put | Bond Future | 87 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | R186 On 05-August-21 | | | Bond Future | 7.95 | 111.5518 | 112.4216 | 111.5518 | 0.00 |
| 01/09/2020 | R186 On 05-August-21 | 8.61 | Call | Bond Future | 4874 | 4 | 5 | 4 | 0.00 |
| 01/09/2020 | R186 On 05-August-21 | 8.62 | Call | Bond Future | 4904 | 4 | 5 | 4 | 0.00 |
| 01/09/2020 | R186 On 05-August-21 | 8.63 | Call | Bond Future | 4934 | 4 | 5 | 4 | 0.00 |
| 01/09/2020 | R186 On 05-August-21 | 8.63 | Put | Bond Future | 1846 | 2 | 2 | 2 | 0.00 |
| 01/09/2020 | R186 On 05-August-21 | 8.61 | Put | Bond Future | 1874 | 2 | 2 | 2 | 0.00 |
| 01/09/2020 | R186 On 05-August-21 | 8.62 | Put | Bond Future | 1860 | 2 | 2 | 2 | 0.00 |
| 01/09/2020 | R197 On 05-November-20 | | | Bond Future | 314.23 | 314.1816 | 314.2260 | 314.1816 | 2,902.00 |
| 01/09/2020 | R197 On 04-February-21 | | | Bond Future | 309.75 | 309.7029 | 309.7469 | 309.7029 | 0.00 |
| 01/09/2020 | R197 On 06-May-21 | | | Bond Future | 313.11 | 313.0586 | 313.1144 | 313.0586 | 0.00 |
| 01/09/2020 | R197 On 05-August-21 | | | Bond Future | 308.65 | 308.5912 | 308.6489 | 308.5912 | 0.00 |
| 01/09/2020 | R202 On 05-November-20 | | | Bond Future | 217.34 | 217.5203 | 217.3412 | 217.5203 | 8,159.00 |
| 01/09/2020 | R202 On 04-February-21 | | | Bond Future | 215.49 | 215.6739 | 215.4923 | 215.6739 | 0.00 |
| 01/09/2020 | R202 On 06-May-21 | | | Bond Future | 217.83 | 218.0106 | 217.8348 | 218.0106 | 0.00 |
| 01/09/2020 | R202 On 05-August-21 | | | Bond Future | 216.03 | 216.2099 | 216.0333 | 216.2099 | 0.00 |
| 01/09/2020 | R208 On 05-November-20 | | | Bond Future | 3.54 | 102.0327 | 101.9821 | 102.0327 | 7,525.00 |
| 01/09/2020 | R208 On 05-November-20 | 4.79 | Call | Bond Future | 485 | 1 | 0 | 1 | 0.00 |
| 01/09/2020 | R208 On 05-November-20 | 4.78 | Call | Bond Future | 481 | 1 | 0 | 1 | 0.00 |
| 01/09/2020 | R208 On 05-November-20 | 4.77 | Call | Bond Future | 477 | 1 | 0 | 1 | 0.00 |
| 01/09/2020 | R208 On 05-November-20 | 4.78 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | R208 On 05-November-20 | 4.77 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2020 | R208 On 05-November-20 | 4.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | R209 On 05-November-20 | | | Bond Future | 10.82 | 66.1193 | 66.8070 | 66.1193 | 26,330.00 |
| 01/09/2020 | R209 On 05-November-20 | 10.00 | Call | Bond Future | 723 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | R209 On 05-November-20 | 10.02 | Call | Bond Future | 749 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | R209 On 05-November-20 | 10.01 | Call | Bond Future | 736 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | R209 On 05-November-20 | 10.01 | Put | Bond Future | 5414 | 6 | 5 | 6 | 0.00 |
| 01/09/2020 | R209 On 05-November-20 | 10.02 | Put | Bond Future | 5366 | 6 | 5 | 6 | 0.00 |
| 01/09/2020 | R209 On 05-November-20 | 10.00 | Put | Bond Future | 5462 | 6 | 5 | 6 | 0.00 |
| 01/09/2020 | R209 On 04-February-21 | | | Bond Future | 11.02 | 66.7985 | 67.4931 | 66.7985 | 0.00 |
| 01/09/2020 | R209 On 04-February-21 | 10.11 | Call | Bond Future | 1541 | 1 | 2 | 1 | 0.00 |
| 01/09/2020 | R209 On 04-February-21 | 10.12 | Call | Bond Future | 1557 | 1 | 2 | 1 | 0.00 |
| 01/09/2020 | R209 On 04-February-21 | 10.10 | Call | Bond Future | 1526 | 1 | 2 | 1 | 0.00 |
| 01/09/2020 | R209 On 04-February-21 | 10.10 | Put | Bond Future | 6743 | 7 | 7 | 7 | 0.00 |
| 01/09/2020 | R209 On 04-February-21 | 10.11 | Put | Bond Future | 6698 | 7 | 7 | 7 | 0.00 |
| 01/09/2020 | R209 On 04-February-21 | 10.12 | Put | Bond Future | 6654 | 7 | 7 | 7 | 0.00 |
| 01/09/2020 | R209 On 06-May-21 | | | Bond Future | 11.23 | 64.3666 | 65.0709 | 64.3666 | 1,420.00 |
| 01/09/2020 | R209 On 06-May-21 | 10.25 | Call | Bond Future | 2162 | 2 | 2 | 2 | 3,000.00 |
| 01/09/2020 | R209 On 06-May-21 | 11.25 | Call | Bond Future | 4413 | 4 | 4 | 4 | 0.00 |
| 01/09/2020 | R209 On 06-May-21 | 12.22 | Call | Bond Future | 7342 | 7 | 7 | 7 | 0.00 |
| 01/09/2020 | R209 On 06-May-21 | 12.24 | Call | Bond Future | 7407 | 7 | 7 | 7 | 0.00 |
| 01/09/2020 | R209 On 06-May-21 | 12.25 | Call | Bond Future | 7440 | 7 | 7 | 7 | 0.00 |
| 01/09/2020 | R209 On 06-May-21 | 12.23 | Call | Bond Future | 7374 | 7 | 7 | 7 | 0.00 |
| 01/09/2020 | R209 On 06-May-21 | 12.22 | Put | Bond Future | 2456 | 3 | 2 | 3 | 0.00 |
| 01/09/2020 | R209 On 06-May-21 | 12.24 | Put | Bond Future | 2429 | 3 | 2 | 3 | 0.00 |
| 01/09/2020 | R209 On 06-May-21 | 12.25 | Put | Bond Future | 2416 | 3 | 2 | 3 | 3,000.00 |
| 01/09/2020 | R209 On 06-May-21 | 12.23 | Put | Bond Future | 2443 | 3 | 2 | 3 | 0.00 |
| 01/09/2020 | R209 On 06-May-21 | 11.25 | Put | Bond Future | 4295 | 5 | 4 | 5 | 3,000.00 |
| 01/09/2020 | R209 On 06-May-21 | 10.25 | Put | Bond Future | 7565 | 8 | 8 | 8 | 0.00 |
| 01/09/2020 | R209 On 05-August-21 | | | Bond Future | 11.44 | 65.0640 | 65.7763 | 65.0640 | 0.00 |
| 01/09/2020 | R209 On 05-August-21 | 11.80 | Call | Bond Future | 5709 | 5 | 6 | 5 | 0.00 |
| 01/09/2020 | R209 On 05-August-21 | 11.79 | Call | Bond Future | 5681 | 5 | 6 | 5 | 0.00 |
| 01/09/2020 | R209 On 05-August-21 | 11.81 | Call | Bond Future | 5738 | 5 | 6 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2020 | R209 On 05-August-21 | 11.79 | Put | Bond Future | 3955 | 4 | 4 | 4 | 0.00 |
| 01/09/2020 | R209 On 05-August-21 | 11.80 | Put | Bond Future | 3935 | 4 | 4 | 4 | 0.00 |
| 01/09/2020 | R209 On 05-August-21 | 11.81 | Put | Bond Future | 3915 | 4 | 4 | 4 | 0.00 |
| 01/09/2020 | R210 On 05-November-20 | | | Bond Future | 189.68 | 189.2573 | 189.6785 | 189.2573 | 2,243.00 |
| 01/09/2020 | R210 On 04-February-21 | | | Bond Future | 191.67 | 191.2474 | 191.6725 | 191.2474 | 0.00 |
| 01/09/2020 | R210 On 06-May-21 | | | Bond Future | 191.07 | 190.6300 | 191.0667 | 190.6300 | 0.00 |
| 01/09/2020 | R210 On 05-August-21 | | | Bond Future | 193.18 | 192.7394 | 193.1817 | 192.7394 | 0.00 |
| 01/09/2020 | R212 On 05-November-20 | | | Bond Future | 168.86 | 168.8436 | 168.8629 | 168.8436 | 6,967.00 |
| 01/09/2020 | R212 On 04-February-21 | | | Bond Future | 168.36 | 168.3412 | 168.3602 | 168.3412 | 0.00 |
| 01/09/2020 | R212 On 06-May-21 | | | Bond Future | 170.19 | 170.1651 | 170.1904 | 170.1651 | 0.00 |
| 01/09/2020 | R212 On 05-August-21 | | | Bond Future | 169.76 | 169.7371 | 169.7635 | 169.7371 | 0.00 |
| 01/09/2020 | R213 On 05-November-20 | | | Bond Future | 9.77 | 82.8272 | 83.6203 | 82.8272 | 16,462.00 |
| 01/09/2020 | R213 On 05-November-20 | 9.59 | Call | Bond Future | 1730 | 1 | 2 | 1 | 0.00 |
| 01/09/2020 | R213 On 05-November-20 | 9.61 | Call | Bond Future | 1780 | 1 | 2 | 1 | 0.00 |
| 01/09/2020 | R213 On 05-November-20 | 9.60 | Call | Bond Future | 1755 | 1 | 2 | 1 | 0.00 |
| 01/09/2020 | R213 On 05-November-20 | 9.59 | Put | Bond Future | 2743 | 3 | 3 | 3 | 0.00 |
| 01/09/2020 | R213 On 05-November-20 | 9.61 | Put | Bond Future | 2679 | 3 | 3 | 3 | 0.00 |
| 01/09/2020 | R213 On 05-November-20 | 9.60 | Put | Bond Future | 2711 | 3 | 3 | 3 | 0.00 |
| 01/09/2020 | R213 On 04-February-21 | | | Bond Future | 9.98 | 83.6777 | 84.4787 | 83.6777 | 0.00 |
| 01/09/2020 | R213 On 04-February-21 | 9.41 | Call | Bond Future | 1887 | 2 | 2 | 2 | 0.00 |
| 01/09/2020 | R213 On 04-February-21 | 9.40 | Call | Bond Future | 1867 | 2 | 2 | 2 | 0.00 |
| 01/09/2020 | R213 On 04-February-21 | 9.39 | Call | Bond Future | 1847 | 2 | 2 | 2 | 0.00 |
| 01/09/2020 | R213 On 04-February-21 | 9.40 | Put | Bond Future | 5122 | 6 | 5 | 6 | 0.00 |
| 01/09/2020 | R213 On 04-February-21 | 9.39 | Put | Bond Future | 5160 | 6 | 5 | 6 | 0.00 |
| 01/09/2020 | R213 On 04-February-21 | 9.41 | Put | Bond Future | 5085 | 6 | 5 | 6 | 0.00 |
| 01/09/2020 | R213 On 06-May-21 | | | Bond Future | 10.19 | 81.0354 | 81.8479 | 81.0354 | 0.00 |
| 01/09/2020 | R213 On 06-May-21 | 11.90 | Call | Bond Future | 9614 | 9 | 10 | 9 | 0.00 |
| 01/09/2020 | R213 On 06-May-21 | 11.91 | Call | Bond Future | 9649 | 9 | 10 | 9 | 0.00 |
| 01/09/2020 | R213 On 06-May-21 | 11.89 | Call | Bond Future | 9578 | 9 | 10 | 9 | 0.00 |
| 01/09/2020 | R213 On 06-May-21 | 11.89 | Put | Bond Future | 1202 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | R213 On 06-May-21 | 11.90 | Put | Bond Future | 1192 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2020 | R213 On 06-May-21 | 11.91 | Put | Bond Future | 1182 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | R213 On 05-August-21 | | | Bond Future | 10.42 | 81.9132 | 82.7349 | 81.9132 | 0.00 |
| 01/09/2020 | R213 On 05-August-21 | 10.86 | Call | Bond Future | 5631 | 5 | 6 | 5 | 0.00 |
| 01/09/2020 | R213 On 05-August-21 | 10.85 | Call | Bond Future | 5601 | 5 | 6 | 5 | 0.00 |
| 01/09/2020 | R213 On 05-August-21 | 10.84 | Call | Bond Future | 5571 | 5 | 6 | 5 | 0.00 |
| 01/09/2020 | R213 On 05-August-21 | 10.85 | Put | Bond Future | 3423 | 4 | 3 | 4 | 0.00 |
| 01/09/2020 | R213 On 05-August-21 | 10.84 | Put | Bond Future | 3443 | 4 | 3 | 4 | 0.00 |
| 01/09/2020 | R213 On 05-August-21 | 10.86 | Put | Bond Future | 3404 | 4 | 3 | 4 | 0.00 |
| 01/09/2020 | R214 On 05-November-20 | | | Bond Future | 11.09 | 63.8164 | 64.4851 | 63.8164 | 20,096.00 |
| 01/09/2020 | R214 On 05-November-20 | 10.25 | Call | Bond Future | 734 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | R214 On 05-November-20 | 10.26 | Call | Bond Future | 747 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | R214 On 05-November-20 | 10.24 | Call | Bond Future | 722 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | R214 On 05-November-20 | 10.24 | Put | Bond Future | 5777 | 6 | 6 | 6 | 0.00 |
| 01/09/2020 | R214 On 05-November-20 | 10.25 | Put | Bond Future | 5726 | 6 | 6 | 6 | 0.00 |
| 01/09/2020 | R214 On 05-November-20 | 10.26 | Put | Bond Future | 5676 | 6 | 6 | 6 | 0.00 |
| 01/09/2020 | R214 On 04-February-21 | | | Bond Future | 11.29 | 64.4717 | 65.1470 | 64.4717 | 0.00 |
| 01/09/2020 | R214 On 04-February-21 | 10.31 | Call | Bond Future | 1500 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | R214 On 04-February-21 | 10.33 | Call | Bond Future | 1531 | 1 | 2 | 1 | 0.00 |
| 01/09/2020 | R214 On 04-February-21 | 10.32 | Call | Bond Future | 1515 | 1 | 2 | 1 | 0.00 |
| 01/09/2020 | R214 On 04-February-21 | 10.32 | Put | Bond Future | 7175 | 8 | 7 | 8 | 0.00 |
| 01/09/2020 | R214 On 04-February-21 | 10.33 | Put | Bond Future | 7128 | 8 | 7 | 8 | 0.00 |
| 01/09/2020 | R214 On 04-February-21 | 10.31 | Put | Bond Future | 7222 | 8 | 7 | 8 | 0.00 |
| 01/09/2020 | R214 On 06-May-21 | | | Bond Future | 11.49 | 61.8780 | 62.5628 | 61.8780 | 0.00 |
| 01/09/2020 | R214 On 06-May-21 | 12.27 | Call | Bond Future | 6693 | 6 | 7 | 6 | 0.00 |
| 01/09/2020 | R214 On 06-May-21 | 12.26 | Call | Bond Future | 6661 | 6 | 7 | 6 | 0.00 |
| 01/09/2020 | R214 On 06-May-21 | 12.25 | Call | Bond Future | 6630 | 6 | 7 | 6 | 0.00 |
| 01/09/2020 | R214 On 06-May-21 | 12.26 | Put | Bond Future | 2817 | 3 | 3 | 3 | 0.00 |
| 01/09/2020 | R214 On 06-May-21 | 12.25 | Put | Bond Future | 2833 | 3 | 3 | 3 | 0.00 |
| 01/09/2020 | R214 On 06-May-21 | 12.27 | Put | Bond Future | 2801 | 3 | 3 | 3 | 0.00 |
| 01/09/2020 | R214 On 05-August-21 | | | Bond Future | 11.70 | 62.5484 | 63.2409 | 62.5484 | 0.00 |
| 01/09/2020 | R214 On 05-August-21 | 12.01 | Call | Bond Future | 5702 | 5 | 6 | 5 | 0.00 |
| 01/09/2020 | R214 On 05-August-21 | 12.02 | Call | Bond Future | 5731 | 5 | 6 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2020 | R214 On 05-August-21 | 12.03 | Call | Bond Future | 5759 | 5 | 6 | 5 | 0.00 |
| 01/09/2020 | R214 On 05-August-21 | 12.02 | Put | Bond Future | 4139 | 4 | 4 | 4 | 0.00 |
| 01/09/2020 | R214 On 05-August-21 | 12.03 | Put | Bond Future | 4119 | 4 | 4 | 4 | 0.00 |
| 01/09/2020 | R214 On 05-August-21 | 12.01 | Put | Bond Future | 4160 | 4 | 4 | 4 | 0.00 |
| 01/09/2020 | R248 On 05-November-20 | | | Bond Future | 11.47 | 78.3495 | 79.1132 | 78.3495 | 111,787.00 |
| 01/09/2020 | R248 On 05-November-20 | 10.04 | Call | Bond Future | 264 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | R248 On 05-November-20 | 11.00 | Call | Bond Future | 1660 | 1 | 2 | 1 | 950.00 |
| 01/09/2020 | R248 On 05-November-20 | 10.00 | Call | Bond Future | 241 | 0 | 0 | 0 | 950.00 |
| 01/09/2020 | R248 On 05-November-20 | 10.03 | Call | Bond Future | 259 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | R248 On 05-November-20 | 10.02 | Call | Bond Future | 253 | 0 | 0 | 0 | 0.00 |
| 01/09/2020 | R248 On 05-November-20 | 10.03 | Put | Bond Future | 10956 | 12 | 11 | 12 | 0.00 |
| 01/09/2020 | R248 On 05-November-20 | 10.02 | Put | Bond Future | 11034 | 12 | 11 | 12 | 0.00 |
| 01/09/2020 | R248 On 05-November-20 | 10.00 | Put | Bond Future | 11190 | 12 | 11 | 12 | 0.00 |
| 01/09/2020 | R248 On 05-November-20 | 10.04 | Put | Bond Future | 10879 | 12 | 11 | 12 | 0.00 |
| 01/09/2020 | R248 On 05-November-20 | 11.00 | Put | Bond Future | 4880 | 5 | 5 | 5 | 0.00 |
| 01/09/2020 | R248 On 04-February-21 | | | Bond Future | 11.69 | 79.1540 | 79.9253 | 79.1540 | 0.00 |
| 01/09/2020 | R248 On 04-February-21 | 11.50 | Call | Bond Future | 3834 | 3 | 4 | 3 | 2,590.00 |
| 01/09/2020 | R248 On 04-February-21 | 10.75 | Call | Bond Future | 1855 | 2 | 2 | 2 | 2,590.00 |
| 01/09/2020 | R248 On 04-February-21 | 10.46 | Call | Bond Future | 1360 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | R248 On 04-February-21 | 10.47 | Call | Bond Future | 1375 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | R248 On 04-February-21 | 10.48 | Call | Bond Future | 1391 | 1 | 1 | 1 | 0.00 |
| 01/09/2020 | R248 On 04-February-21 | 10.48 | Put | Bond Future | 9904 | 11 | 10 | 11 | 0.00 |
| 01/09/2020 | R248 On 04-February-21 | 10.46 | Put | Bond Future | 10028 | 11 | 10 | 11 | 0.00 |
| 01/09/2020 | R248 On 04-February-21 | 10.47 | Put | Bond Future | 9966 | 11 | 10 | 11 | 0.00 |
| 01/09/2020 | R248 On 04-February-21 | 10.75 | Put | Bond Future | 8325 | 9 | 8 | 9 | 0.00 |
| 01/09/2020 | R248 On 04-February-21 | 11.50 | Put | Bond Future | 5061 | 5 | 5 | 5 | 0.00 |
| 01/09/2020 | R248 On 06-May-21 | | | Bond Future | 11.91 | 75.5817 | 76.3640 | 75.5817 | 0.00 |
| 01/09/2020 | R248 On 06-May-21 | 12.34 | Call | Bond Future | 6685 | 6 | 7 | 6 | 0.00 |
| 01/09/2020 | R248 On 06-May-21 | 12.36 | Call | Bond Future | 6755 | 6 | 7 | 6 | 0.00 |
| 01/09/2020 | R248 On 06-May-21 | 12.35 | Call | Bond Future | 6720 | 6 | 7 | 6 | 0.00 |
| 01/09/2020 | R248 On 06-May-21 | 12.35 | Put | Bond Future | 4061 | 4 | 4 | 4 | 0.00 |
| 01/09/2020 | R248 On 06-May-21 | 12.36 | Put | Bond Future | 4038 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2020 | R248 On 06-May-21 | 12.34 | Put | Bond Future | 4084 | 4 | 4 | 4 | 0.00 |
| 01/09/2020 | R248 On 05-August-21 | | | Bond Future | 12.14 | 76.4006 | 77.1917 | 76.4006 | 0.00 |
| 01/09/2020 | R248 On 05-August-21 | 12.51 | Call | Bond Future | 6782 | 6 | 7 | 6 | 0.00 |
| 01/09/2020 | R248 On 05-August-21 | 12.52 | Call | Bond Future | 6815 | 6 | 7 | 6 | 0.00 |
| 01/09/2020 | R248 On 05-August-21 | 12.50 | Call | Bond Future | 6749 | 6 | 7 | 6 | 0.00 |
| 01/09/2020 | R248 On 05-August-21 | 12.52 | Put | Bond Future | 4596 | 5 | 5 | 5 | 0.00 |
| 01/09/2020 | R248 On 05-August-21 | 12.50 | Put | Bond Future | 4642 | 5 | 5 | 5 | 0.00 |
| 01/09/2020 | R248 On 05-August-21 | 12.51 | Put | Bond Future | 4619 | 5 | 5 | 5 | 0.00 |