



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 March 2020

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2020 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | 2025 On 07-May-20 | | | Bond Future | 128.72 | 124.7270 | 128.7242 | 124.7270 | 2,087.00 |
| 25/03/2020 | 2025 On 06-August-20 | | | Bond Future | 129.33 | 125.2684 | 129.3304 | 125.2684 | 0.00 |
| 25/03/2020 | 2025 On 05-November-20 | | | Bond Future | 131.45 | 127.3212 | 131.4495 | 127.3212 | 0.00 |
| 25/03/2020 | 2025 On 04-February-21 | | | Bond Future | 132.12 | 127.9220 | 132.1194 | 127.9220 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2020 | 2029 On 07-May-20 | | | Bond Future | 88.01 | 81.9222 | 88.0074 | 81.9222 | 3,814.00 |
| 25/03/2020 | 2029 On 06-August-20 | | | Bond Future | 89.45 | 83.2672 | 89.4518 | 83.2672 | 0.00 |
| 25/03/2020 | 2029 On 05-November-20 | | | Bond Future | 89.77 | 83.4890 | 89.7748 | 83.4890 | 0.00 |
| 25/03/2020 | 2029 On 04-February-21 | | | Bond Future | 91.28 | 84.8856 | 91.2764 | 84.8856 | 0.00 |
| 25/03/2020 | 2030 On 07-May-20 | | | Bond Future | 11.78 | 77.4520 | 11.7824 | 77.4520 | 103,102.00 |
| 25/03/2020 | 2030 On 07-May-20 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | 2030 On 07-May-20 | 8.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 5,000.00 |
| 25/03/2020 | 2030 On 07-May-20 | 9.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | 2030 On 07-May-20 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | 2030 On 07-May-20 | 8.78 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | 2030 On 07-May-20 | 8.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | 2030 On 07-May-20 | 8.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 5,000.00 |
| 25/03/2020 | 2030 On 07-May-20 | 8.79 | Put | Bond Future | 16466 | 20 | 16466 | 20 | 0.00 |
| 25/03/2020 | 2030 On 07-May-20 | 8.90 | Put | Bond Future | 15784 | 19 | 15784 | 19 | 5,820.00 |
| 25/03/2020 | 2030 On 07-May-20 | 8.78 | Put | Bond Future | 16529 | 20 | 16529 | 20 | 0.00 |
| 25/03/2020 | 2030 On 07-May-20 | 8.85 | Put | Bond Future | 16093 | 19 | 16093 | 19 | 5,820.00 |
| 25/03/2020 | 2030 On 07-May-20 | 8.45 | Put | Bond Future | 18616 | 22 | 18616 | 22 | 0.00 |
| 25/03/2020 | 2030 On 07-May-20 | 9.19 | Put | Bond Future | 14016 | 17 | 14016 | 17 | 0.00 |
| 25/03/2020 | 2030 On 07-May-20 | 8.80 | Put | Bond Future | 16404 | 20 | 16404 | 20 | 0.00 |
| 25/03/2020 | 2030 On 06-August-20 | | | Bond Future | 12.00 | 74.6960 | 12.0047 | 74.6960 | 325.00 |
| 25/03/2020 | 2030 On 06-August-20 | 9.05 | Call | Bond Future | 17 | 0 | 17 | 0 | 450.00 |
| 25/03/2020 | 2030 On 06-August-20 | 8.36 | Call | Bond Future | 3 | 0 | 3 | 0 | 800.00 |
| 25/03/2020 | 2030 On 06-August-20 | 8.86 | Call | Bond Future | 10 | 0 | 10 | 0 | 800.00 |
| 25/03/2020 | 2030 On 06-August-20 | 9.09 | Call | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 25/03/2020 | 2030 On 06-August-20 | 10.70 | Call | Bond Future | 469 | 0 | 469 | 0 | 470.00 |
| 25/03/2020 | 2030 On 06-August-20 | 10.00 | Call | Bond Future | 139 | 0 | 139 | 0 | 470.00 |
| 25/03/2020 | 2030 On 06-August-20 | 9.42 | Call | Bond Future | 41 | 0 | 41 | 0 | 0.00 |
| 25/03/2020 | 2030 On 06-August-20 | 9.11 | Call | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 25/03/2020 | 2030 On 06-August-20 | 9.20 | Call | Bond Future | 25 | 0 | 25 | 0 | 323.00 |
| 25/03/2020 | 2030 On 06-August-20 | 8.50 | Call | Bond Future | 4 | 0 | 4 | 0 | 323.00 |
| 25/03/2020 | 2030 On 06-August-20 | 9.10 | Call | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 25/03/2020 | 2030 On 06-August-20 | 10.75 | Call | Bond Future | 507 | 0 | 507 | 0 | 0.00 |
| 25/03/2020 | 2030 On 06-August-20 | 10.05 | Call | Bond Future | 153 | 0 | 153 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2020 | 2030 On 06-August-20 | 9.75 | Call | Bond Future | 84 | 0 | 84 | 0 | 450.00 |
| 25/03/2020 | 2030 On 06-August-20 | 9.42 | Put | Bond Future | 13571 | 17 | 13571 | 17 | 800.00 |
| 25/03/2020 | 2030 On 06-August-20 | 9.11 | Put | Bond Future | 15376 | 19 | 15376 | 19 | 0.00 |
| 25/03/2020 | 2030 On 06-August-20 | 10.00 | Put | Bond Future | 10377 | 14 | 10377 | 14 | 0.00 |
| 25/03/2020 | 2030 On 06-August-20 | 9.10 | Put | Bond Future | 15435 | 19 | 15435 | 19 | 0.00 |
| 25/03/2020 | 2030 On 06-August-20 | 8.50 | Put | Bond Future | 19095 | 22 | 19095 | 22 | 0.00 |
| 25/03/2020 | 2030 On 06-August-20 | 10.75 | Put | Bond Future | 6715 | 10 | 6715 | 10 | 0.00 |
| 25/03/2020 | 2030 On 06-August-20 | 9.20 | Put | Bond Future | 14846 | 18 | 14846 | 18 | 0.00 |
| 25/03/2020 | 2030 On 06-August-20 | 10.05 | Put | Bond Future | 10115 | 13 | 10115 | 13 | 0.00 |
| 25/03/2020 | 2030 On 06-August-20 | 9.75 | Put | Bond Future | 11722 | 15 | 11722 | 15 | 0.00 |
| 25/03/2020 | 2030 On 06-August-20 | 9.09 | Put | Bond Future | 15494 | 19 | 15494 | 19 | 0.00 |
| 25/03/2020 | 2030 On 06-August-20 | 8.86 | Put | Bond Future | 16874 | 20 | 16874 | 20 | 0.00 |
| 25/03/2020 | 2030 On 06-August-20 | 8.36 | Put | Bond Future | 19978 | 23 | 19978 | 23 | 0.00 |
| 25/03/2020 | 2030 On 06-August-20 | 10.70 | Put | Bond Future | 6939 | 10 | 6939 | 10 | 0.00 |
| 25/03/2020 | 2030 On 06-August-20 | 9.05 | Put | Bond Future | 15732 | 19 | 15732 | 19 | 0.00 |
| 25/03/2020 | 2030 On 05-November-20 | | | Bond Future | 12.22 | 75.9029 | 12.2207 | 75.9029 | 0.00 |
| 25/03/2020 | 2030 On 05-November-20 | 9.61 | Call | Bond Future | 170 | 0 | 170 | 0 | 0.00 |
| 25/03/2020 | 2030 On 05-November-20 | 8.85 | Call | Bond Future | 48 | 0 | 48 | 0 | 3,000.00 |
| 25/03/2020 | 2030 On 05-November-20 | 8.34 | Call | Bond Future | 18 | 0 | 18 | 0 | 1,000.00 |
| 25/03/2020 | 2030 On 05-November-20 | 9.04 | Call | Bond Future | 68 | 0 | 68 | 0 | 1,000.00 |
| 25/03/2020 | 2030 On 05-November-20 | 8.73 | Call | Bond Future | 39 | 0 | 39 | 0 | 3,000.00 |
| 25/03/2020 | 2030 On 05-November-20 | 9.38 | Call | Bond Future | 119 | 0 | 119 | 0 | 0.00 |
| 25/03/2020 | 2030 On 05-November-20 | 9.86 | Call | Bond Future | 245 | 0 | 245 | 0 | 0.00 |
| 25/03/2020 | 2030 On 05-November-20 | 8.36 | Call | Bond Future | 19 | 0 | 19 | 0 | 14,160.00 |
| 25/03/2020 | 2030 On 05-November-20 | 8.86 | Call | Bond Future | 49 | 0 | 49 | 0 | 14,160.00 |
| 25/03/2020 | 2030 On 05-November-20 | 9.23 | Call | Bond Future | 93 | 0 | 93 | 0 | 3,000.00 |
| 25/03/2020 | 2030 On 05-November-20 | 10.47 | Call | Bond Future | 550 | 0 | 550 | 0 | 0.00 |
| 25/03/2020 | 2030 On 05-November-20 | 9.03 | Call | Bond Future | 66 | 0 | 66 | 0 | 15,947.00 |
| 25/03/2020 | 2030 On 05-November-20 | 10.37 | Call | Bond Future | 486 | 0 | 486 | 0 | 0.00 |
| 25/03/2020 | 2030 On 05-November-20 | 9.40 | Call | Bond Future | 123 | 0 | 123 | 0 | 0.00 |
| 25/03/2020 | 2030 On 05-November-20 | 8.53 | Call | Bond Future | 27 | 0 | 27 | 0 | 15,947.00 |
| 25/03/2020 | 2030 On 05-November-20 | 8.10 | Call | Bond Future | 11 | 0 | 11 | 0 | 3,000.00 |
| 25/03/2020 | 2030 On 05-November-20 | 10.06 | Call | Bond Future | 324 | 0 | 324 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2020 | 2030 On 05-November-20 | 9.39 | Call | Bond Future | 121 | 0 | 121 | 0 | 0.00 |
| 25/03/2020 | 2030 On 05-November-20 | 9.38 | Put | Bond Future | 14702 | 18 | 14702 | 18 | 0.00 |
| 25/03/2020 | 2030 On 05-November-20 | 10.37 | Put | Bond Future | 9602 | 12 | 9602 | 12 | 15,947.00 |
| 25/03/2020 | 2030 On 05-November-20 | 8.73 | Put | Bond Future | 18459 | 22 | 18459 | 22 | 0.00 |
| 25/03/2020 | 2030 On 05-November-20 | 9.23 | Put | Bond Future | 15544 | 19 | 15544 | 19 | 0.00 |
| 25/03/2020 | 2030 On 05-November-20 | 9.86 | Put | Bond Future | 12123 | 15 | 12123 | 15 | 14,160.00 |
| 25/03/2020 | 2030 On 05-November-20 | 8.36 | Put | Bond Future | 20717 | 24 | 20717 | 24 | 0.00 |
| 25/03/2020 | 2030 On 05-November-20 | 9.03 | Put | Bond Future | 16690 | 20 | 16690 | 20 | 0.00 |
| 25/03/2020 | 2030 On 05-November-20 | 9.40 | Put | Bond Future | 14591 | 18 | 14591 | 18 | 0.00 |
| 25/03/2020 | 2030 On 05-November-20 | 10.47 | Put | Bond Future | 9138 | 12 | 9138 | 12 | 3,000.00 |
| 25/03/2020 | 2030 On 05-November-20 | 8.53 | Put | Bond Future | 19669 | 23 | 19669 | 23 | 0.00 |
| 25/03/2020 | 2030 On 05-November-20 | 8.86 | Put | Bond Future | 17685 | 21 | 17685 | 21 | 0.00 |
| 25/03/2020 | 2030 On 05-November-20 | 10.06 | Put | Bond Future | 11105 | 14 | 11105 | 14 | 1,000.00 |
| 25/03/2020 | 2030 On 05-November-20 | 9.39 | Put | Bond Future | 14646 | 18 | 14646 | 18 | 0.00 |
| 25/03/2020 | 2030 On 05-November-20 | 8.10 | Put | Bond Future | 22351 | 26 | 22351 | 26 | 0.00 |
| 25/03/2020 | 2030 On 05-November-20 | 9.04 | Put | Bond Future | 16632 | 20 | 16632 | 20 | 0.00 |
| 25/03/2020 | 2030 On 05-November-20 | 8.34 | Put | Bond Future | 20841 | 24 | 20841 | 24 | 0.00 |
| 25/03/2020 | 2030 On 05-November-20 | 9.61 | Put | Bond Future | 13443 | 17 | 13443 | 17 | 3,000.00 |
| 25/03/2020 | 2030 On 05-November-20 | 8.85 | Put | Bond Future | 17744 | 21 | 17744 | 21 | 0.00 |
| 25/03/2020 | 2030 On 04-February-21 | | | Bond Future | 12.46 | 73.1486 | 12.4552 | 73.1486 | 0.00 |
| 25/03/2020 | 2030 On 04-February-21 | 8.37 | Call | Bond Future | 39 | 0 | 39 | 0 | 1,000.00 |
| 25/03/2020 | 2030 On 04-February-21 | 9.17 | Call | Bond Future | 130 | 0 | 130 | 0 | 0.00 |
| 25/03/2020 | 2030 On 04-February-21 | 9.12 | Call | Bond Future | 121 | 0 | 121 | 0 | 1,000.00 |
| 25/03/2020 | 2030 On 04-February-21 | 8.36 | Call | Bond Future | 38 | 0 | 38 | 0 | 800.00 |
| 25/03/2020 | 2030 On 04-February-21 | 9.16 | Call | Bond Future | 128 | 0 | 128 | 0 | 0.00 |
| 25/03/2020 | 2030 On 04-February-21 | 8.86 | Call | Bond Future | 83 | 0 | 83 | 0 | 800.00 |
| 25/03/2020 | 2030 On 04-February-21 | 10.20 | Call | Bond Future | 473 | 0 | 473 | 0 | 0.00 |
| 25/03/2020 | 2030 On 04-February-21 | 9.15 | Call | Bond Future | 126 | 0 | 126 | 0 | 0.00 |
| 25/03/2020 | 2030 On 04-February-21 | 9.12 | Put | Bond Future | 17034 | 20 | 17034 | 20 | 0.00 |
| 25/03/2020 | 2030 On 04-February-21 | 8.36 | Put | Bond Future | 21475 | 25 | 21475 | 25 | 0.00 |
| 25/03/2020 | 2030 On 04-February-21 | 9.16 | Put | Bond Future | 16810 | 20 | 16810 | 20 | 0.00 |
| 25/03/2020 | 2030 On 04-February-21 | 10.20 | Put | Bond Future | 11413 | 14 | 11413 | 14 | 1,800.00 |
| 25/03/2020 | 2030 On 04-February-21 | 8.86 | Put | Bond Future | 18512 | 22 | 18512 | 22 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2020 | 2030 On 04-February-21 | 9.15 | Put | Bond Future | 16866 | 20 | 16866 | 20 | 0.00 |
| 25/03/2020 | 2030 On 04-February-21 | 9.17 | Put | Bond Future | 16755 | 20 | 16755 | 20 | 0.00 |
| 25/03/2020 | 2030 On 04-February-21 | 8.37 | Put | Bond Future | 21414 | 25 | 21414 | 25 | 0.00 |
| 25/03/2020 | 2032 On 07-May-20 | | | Bond Future | 12.22 | 72.6739 | 12.2188 | 72.6739 | 81,768.00 |
| 25/03/2020 | 2032 On 07-May-20 | 9.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,000.00 |
| 25/03/2020 | 2032 On 07-May-20 | 9.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | 2032 On 07-May-20 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 25/03/2020 | 2032 On 07-May-20 | 9.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 25/03/2020 | 2032 On 07-May-20 | 9.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 25/03/2020 | 2032 On 07-May-20 | 9.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | 2032 On 07-May-20 | 8.82 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,000.00 |
| 25/03/2020 | 2032 On 07-May-20 | 9.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 25/03/2020 | 2032 On 07-May-20 | 9.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | 2032 On 07-May-20 | 9.18 | Put | Bond Future | 17909 | 22 | 17909 | 22 | 0.00 |
| 25/03/2020 | 2032 On 07-May-20 | 9.19 | Put | Bond Future | 17841 | 22 | 17841 | 22 | 0.00 |
| 25/03/2020 | 2032 On 07-May-20 | 8.82 | Put | Bond Future | 20408 | 24 | 20408 | 24 | 0.00 |
| 25/03/2020 | 2032 On 07-May-20 | 9.20 | Put | Bond Future | 17772 | 21 | 17772 | 21 | 0.00 |
| 25/03/2020 | 2032 On 07-May-20 | 9.54 | Put | Bond Future | 15497 | 19 | 15497 | 19 | 3,000.00 |
| 25/03/2020 | 2032 On 07-May-20 | 9.30 | Put | Bond Future | 17095 | 21 | 17095 | 21 | 0.00 |
| 25/03/2020 | 2032 On 07-May-20 | 9.50 | Put | Bond Future | 15761 | 19 | 15761 | 19 | 0.00 |
| 25/03/2020 | 2032 On 07-May-20 | 9.00 | Put | Bond Future | 19147 | 23 | 19147 | 23 | 0.00 |
| 25/03/2020 | 2032 On 07-May-20 | 9.17 | Put | Bond Future | 17977 | 22 | 17977 | 22 | 0.00 |
| 25/03/2020 | 2032 On 06-August-20 | | | Bond Future | 12.43 | 73.8491 | 12.4349 | 73.8491 | 300.00 |
| 25/03/2020 | 2032 On 06-August-20 | 9.91 | Call | Bond Future | 47 | 0 | 47 | 0 | 0.00 |
| 25/03/2020 | 2032 On 06-August-20 | 9.45 | Call | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 25/03/2020 | 2032 On 06-August-20 | 8.79 | Call | Bond Future | 2 | 0 | 2 | 0 | 800.00 |
| 25/03/2020 | 2032 On 06-August-20 | 9.29 | Call | Bond Future | 10 | 0 | 10 | 0 | 800.00 |
| 25/03/2020 | 2032 On 06-August-20 | 9.46 | Call | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 25/03/2020 | 2032 On 06-August-20 | 9.47 | Call | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 25/03/2020 | 2032 On 06-August-20 | 9.47 | Put | Bond Future | 16914 | 21 | 16914 | 21 | 0.00 |
| 25/03/2020 | 2032 On 06-August-20 | 9.45 | Put | Bond Future | 17044 | 21 | 17044 | 21 | 0.00 |
| 25/03/2020 | 2032 On 06-August-20 | 8.79 | Put | Bond Future | 21509 | 25 | 21509 | 25 | 0.00 |
| 25/03/2020 | 2032 On 06-August-20 | 9.29 | Put | Bond Future | 18098 | 22 | 18098 | 22 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2020 | 2032 On 06-August-20 | 9.46 | Put | Bond Future | 16979 | 21 | 16979 | 21 | 0.00 |
| 25/03/2020 | 2032 On 06-August-20 | 9.91 | Put | Bond Future | 14122 | 18 | 14122 | 18 | 800.00 |
| 25/03/2020 | 2032 On 05-November-20 | | | Bond Future | 12.65 | 70.8868 | 12.6541 | 70.8868 | 0.00 |
| 25/03/2020 | 2032 On 05-November-20 | 9.76 | Call | Bond Future | 114 | 0 | 114 | 0 | 0.00 |
| 25/03/2020 | 2032 On 05-November-20 | 10.99 | Call | Bond Future | 648 | 0 | 648 | 0 | 0.00 |
| 25/03/2020 | 2032 On 05-November-20 | 11.08 | Call | Bond Future | 721 | 0 | 721 | 0 | 0.00 |
| 25/03/2020 | 2032 On 05-November-20 | 9.11 | Call | Bond Future | 36 | 0 | 36 | 0 | 3,000.00 |
| 25/03/2020 | 2032 On 05-November-20 | 9.61 | Call | Bond Future | 89 | 0 | 89 | 0 | 3,000.00 |
| 25/03/2020 | 2032 On 05-November-20 | 9.44 | Call | Bond Future | 66 | 0 | 66 | 0 | 1,000.00 |
| 25/03/2020 | 2032 On 05-November-20 | 9.77 | Call | Bond Future | 116 | 0 | 116 | 0 | 0.00 |
| 25/03/2020 | 2032 On 05-November-20 | 8.94 | Call | Bond Future | 26 | 0 | 26 | 0 | 1,000.00 |
| 25/03/2020 | 2032 On 05-November-20 | 9.75 | Call | Bond Future | 113 | 0 | 113 | 0 | 0.00 |
| 25/03/2020 | 2032 On 05-November-20 | 9.75 | Put | Bond Future | 16134 | 20 | 16134 | 20 | 0.00 |
| 25/03/2020 | 2032 On 05-November-20 | 9.11 | Put | Bond Future | 20222 | 24 | 20222 | 24 | 0.00 |
| 25/03/2020 | 2032 On 05-November-20 | 8.94 | Put | Bond Future | 21363 | 25 | 21363 | 25 | 0.00 |
| 25/03/2020 | 2032 On 05-November-20 | 11.08 | Put | Bond Future | 8860 | 12 | 8860 | 12 | 1,000.00 |
| 25/03/2020 | 2032 On 05-November-20 | 9.77 | Put | Bond Future | 16011 | 20 | 16011 | 20 | 0.00 |
| 25/03/2020 | 2032 On 05-November-20 | 9.44 | Put | Bond Future | 18073 | 22 | 18073 | 22 | 0.00 |
| 25/03/2020 | 2032 On 05-November-20 | 9.61 | Put | Bond Future | 17000 | 21 | 17000 | 21 | 0.00 |
| 25/03/2020 | 2032 On 05-November-20 | 9.76 | Put | Bond Future | 16072 | 20 | 16072 | 20 | 0.00 |
| 25/03/2020 | 2032 On 05-November-20 | 10.99 | Put | Bond Future | 9290 | 13 | 9290 | 13 | 3,000.00 |
| 25/03/2020 | 2032 On 04-February-21 | | | Bond Future | 12.89 | 72.0562 | 12.8860 | 72.0562 | 0.00 |
| 25/03/2020 | 2032 On 04-February-21 | 8.79 | Call | Bond Future | 40 | 0 | 40 | 0 | 800.00 |
| 25/03/2020 | 2032 On 04-February-21 | 9.61 | Call | Bond Future | 142 | 0 | 142 | 0 | 0.00 |
| 25/03/2020 | 2032 On 04-February-21 | 9.29 | Call | Bond Future | 89 | 0 | 89 | 0 | 800.00 |
| 25/03/2020 | 2032 On 04-February-21 | 9.63 | Call | Bond Future | 146 | 0 | 146 | 0 | 0.00 |
| 25/03/2020 | 2032 On 04-February-21 | 10.82 | Call | Bond Future | 634 | 0 | 634 | 0 | 0.00 |
| 25/03/2020 | 2032 On 04-February-21 | 9.62 | Call | Bond Future | 144 | 0 | 144 | 0 | 0.00 |
| 25/03/2020 | 2032 On 04-February-21 | 9.62 | Put | Bond Future | 17934 | 22 | 17934 | 22 | 0.00 |
| 25/03/2020 | 2032 On 04-February-21 | 9.29 | Put | Bond Future | 19997 | 24 | 19997 | 24 | 0.00 |
| 25/03/2020 | 2032 On 04-February-21 | 9.63 | Put | Bond Future | 17873 | 22 | 17873 | 22 | 0.00 |
| 25/03/2020 | 2032 On 04-February-21 | 10.82 | Put | Bond Future | 11254 | 15 | 11254 | 15 | 800.00 |
| 25/03/2020 | 2032 On 04-February-21 | 9.61 | Put | Bond Future | 17995 | 22 | 17995 | 22 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2020 | 2032 On 04-February-21 | 8.79 | Put | Bond Future | 23285 | 27 | 23285 | 27 | 0.00 |
| 25/03/2020 | 2033 On 07-May-20 | | | Bond Future | 79.01 | 78.9905 | 79.0086 | 78.9905 | 7,142.00 |
| 25/03/2020 | 2033 On 06-August-20 | | | Bond Future | 80.31 | 80.2875 | 80.3053 | 80.2875 | 0.00 |
| 25/03/2020 | 2033 On 05-November-20 | | | Bond Future | 80.40 | 80.3828 | 80.4009 | 80.3828 | 0.00 |
| 25/03/2020 | 2033 On 04-February-21 | | | Bond Future | 81.75 | 81.7274 | 81.7457 | 81.7274 | 0.00 |
| 25/03/2020 | 2037 On 07-May-20 | | | Bond Future | 12.41 | 70.7528 | 12.4144 | 70.7528 | 83,470.00 |
| 25/03/2020 | 2037 On 07-May-20 | 9.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | 2037 On 07-May-20 | 9.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | 2037 On 07-May-20 | 9.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 25/03/2020 | 2037 On 07-May-20 | 9.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | 2037 On 07-May-20 | 10.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 25/03/2020 | 2037 On 07-May-20 | 9.61 | Put | Bond Future | 18183 | 22 | 18183 | 22 | 0.00 |
| 25/03/2020 | 2037 On 07-May-20 | 10.00 | Put | Bond Future | 15263 | 20 | 15263 | 20 | 0.00 |
| 25/03/2020 | 2037 On 07-May-20 | 9.59 | Put | Bond Future | 18337 | 23 | 18337 | 23 | 0.00 |
| 25/03/2020 | 2037 On 07-May-20 | 9.70 | Put | Bond Future | 17497 | 22 | 17497 | 22 | 0.00 |
| 25/03/2020 | 2037 On 07-May-20 | 9.60 | Put | Bond Future | 18260 | 23 | 18260 | 23 | 0.00 |
| 25/03/2020 | 2037 On 06-August-20 | | | Bond Future | 12.62 | 67.6380 | 12.6185 | 67.6380 | 300.00 |
| 25/03/2020 | 2037 On 06-August-20 | 9.87 | Call | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 25/03/2020 | 2037 On 06-August-20 | 9.88 | Call | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 25/03/2020 | 2037 On 06-August-20 | 9.86 | Call | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 25/03/2020 | 2037 On 06-August-20 | 9.86 | Put | Bond Future | 17342 | 22 | 17342 | 22 | 0.00 |
| 25/03/2020 | 2037 On 06-August-20 | 9.87 | Put | Bond Future | 17269 | 22 | 17269 | 22 | 0.00 |
| 25/03/2020 | 2037 On 06-August-20 | 9.88 | Put | Bond Future | 17195 | 22 | 17195 | 22 | 0.00 |
| 25/03/2020 | 2037 On 05-November-20 | | | Bond Future | 12.81 | 68.7309 | 12.8142 | 68.7309 | 0.00 |
| 25/03/2020 | 2037 On 05-November-20 | 10.19 | Call | Bond Future | 140 | 0 | 140 | 0 | 0.00 |
| 25/03/2020 | 2037 On 05-November-20 | 10.17 | Call | Bond Future | 135 | 0 | 135 | 0 | 0.00 |
| 25/03/2020 | 2037 On 05-November-20 | 10.18 | Call | Bond Future | 138 | 0 | 138 | 0 | 0.00 |
| 25/03/2020 | 2037 On 05-November-20 | 10.17 | Put | Bond Future | 16184 | 20 | 16184 | 20 | 0.00 |
| 25/03/2020 | 2037 On 05-November-20 | 10.19 | Put | Bond Future | 16047 | 20 | 16047 | 20 | 0.00 |
| 25/03/2020 | 2037 On 05-November-20 | 10.18 | Put | Bond Future | 16116 | 20 | 16116 | 20 | 0.00 |
| 25/03/2020 | 2037 On 04-February-21 | | | Bond Future | 13.02 | 65.6079 | 13.0245 | 65.6079 | 0.00 |
| 25/03/2020 | 2037 On 04-February-21 | 11.97 | Call | Bond Future | 1724 | 0 | 1724 | 0 | 300.00 |
| 25/03/2020 | 2037 On 04-February-21 | 9.65 | Call | Bond Future | 110 | 0 | 110 | 0 | 72.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2020 | 2037 On 04-February-21 | 13.73 | Call | Bond Future | 5784 | 3 | 5784 | 3 | 0.00 |
| 25/03/2020 | 2037 On 04-February-21 | 10.35 | Call | Bond Future | 301 | 0 | 301 | 0 | 0.00 |
| 25/03/2020 | 2037 On 04-February-21 | 10.27 | Call | Bond Future | 270 | 0 | 270 | 0 | 0.00 |
| 25/03/2020 | 2037 On 04-February-21 | 10.85 | Call | Bond Future | 559 | 0 | 559 | 0 | 0.00 |
| 25/03/2020 | 2037 On 04-February-21 | 11.90 | Call | Bond Future | 1622 | 0 | 1622 | 0 | 0.00 |
| 25/03/2020 | 2037 On 04-February-21 | 10.28 | Call | Bond Future | 274 | 0 | 274 | 0 | 0.00 |
| 25/03/2020 | 2037 On 04-February-21 | 10.48 | Call | Bond Future | 356 | 0 | 356 | 0 | 240.00 |
| 25/03/2020 | 2037 On 04-February-21 | 10.29 | Call | Bond Future | 278 | 0 | 278 | 0 | 0.00 |
| 25/03/2020 | 2037 On 04-February-21 | 10.29 | Put | Bond Future | 16496 | 21 | 16496 | 21 | 0.00 |
| 25/03/2020 | 2037 On 04-February-21 | 11.90 | Put | Bond Future | 7670 | 11 | 7670 | 11 | 240.00 |
| 25/03/2020 | 2037 On 04-February-21 | 10.48 | Put | Bond Future | 15270 | 19 | 15270 | 19 | 0.00 |
| 25/03/2020 | 2037 On 04-February-21 | 10.27 | Put | Bond Future | 16627 | 21 | 16627 | 21 | 0.00 |
| 25/03/2020 | 2037 On 04-February-21 | 10.85 | Put | Bond Future | 13016 | 17 | 13016 | 17 | 72.00 |
| 25/03/2020 | 2037 On 04-February-21 | 13.73 | Put | Bond Future | 2369 | 4 | 2369 | 4 | 300.00 |
| 25/03/2020 | 2037 On 04-February-21 | 10.35 | Put | Bond Future | 16103 | 20 | 16103 | 20 | 72.00 |
| 25/03/2020 | 2037 On 04-February-21 | 10.28 | Put | Bond Future | 16561 | 21 | 16561 | 21 | 0.00 |
| 25/03/2020 | 2037 On 04-February-21 | 9.65 | Put | Bond Future | 20949 | 25 | 20949 | 25 | 0.00 |
| 25/03/2020 | 2037 On 04-February-21 | 11.97 | Put | Bond Future | 7371 | 11 | 7371 | 11 | 0.00 |
| 25/03/2020 | 2038 On 07-May-20 | | | Bond Future | 89.22 | 86.3153 | 89.2201 | 86.3153 | 11,856.00 |
| 25/03/2020 | 2038 On 06-August-20 | | | Bond Future | 88.99 | 86.0377 | 88.9897 | 86.0377 | 0.00 |
| 25/03/2020 | 2038 On 05-November-20 | | | Bond Future | 90.45 | 87.4477 | 90.4479 | 87.4477 | 0.00 |
| 25/03/2020 | 2038 On 04-February-21 | | | Bond Future | 90.24 | 87.1905 | 90.2408 | 87.1905 | 0.00 |
| 25/03/2020 | 2040 On 07-May-20 | | | Bond Future | 12.44 | 72.6148 | 12.4425 | 72.6148 | 65,818.00 |
| 25/03/2020 | 2040 On 07-May-20 | 9.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | 2040 On 07-May-20 | 12.70 | Call | Bond Future | 2257 | 0 | 2257 | 0 | 325.00 |
| 25/03/2020 | 2040 On 07-May-20 | 9.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 2,640.00 |
| 25/03/2020 | 2040 On 07-May-20 | 10.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 2,640.00 |
| 25/03/2020 | 2040 On 07-May-20 | 9.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | 2040 On 07-May-20 | 12.20 | Call | Bond Future | 833 | 0 | 833 | 0 | 325.00 |
| 25/03/2020 | 2040 On 07-May-20 | 9.73 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | 2040 On 07-May-20 | 11.10 | Call | Bond Future | 16 | 0 | 16 | 0 | 450.00 |
| 25/03/2020 | 2040 On 07-May-20 | 9.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 25/03/2020 | 2040 On 07-May-20 | 11.80 | Call | Bond Future | 272 | 0 | 272 | 0 | 450.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2020 | 2040 On 07-May-20 | 10.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 25/03/2020 | 2040 On 07-May-20 | 10.15 | Put | Bond Future | 15392 | 20 | 15392 | 20 | 0.00 |
| 25/03/2020 | 2040 On 07-May-20 | 9.73 | Put | Bond Future | 18765 | 24 | 18765 | 24 | 0.00 |
| 25/03/2020 | 2040 On 07-May-20 | 11.80 | Put | Bond Future | 4126 | 9 | 4126 | 9 | 0.00 |
| 25/03/2020 | 2040 On 07-May-20 | 12.20 | Put | Bond Future | 2251 | 6 | 2251 | 6 | 0.00 |
| 25/03/2020 | 2040 On 07-May-20 | 11.10 | Put | Bond Future | 8456 | 13 | 8456 | 13 | 0.00 |
| 25/03/2020 | 2040 On 07-May-20 | 9.85 | Put | Bond Future | 17781 | 23 | 17781 | 23 | 0.00 |
| 25/03/2020 | 2040 On 07-May-20 | 9.75 | Put | Bond Future | 18599 | 23 | 18599 | 23 | 0.00 |
| 25/03/2020 | 2040 On 07-May-20 | 9.50 | Put | Bond Future | 20696 | 25 | 20696 | 25 | 0.00 |
| 25/03/2020 | 2040 On 07-May-20 | 10.00 | Put | Bond Future | 16574 | 21 | 16574 | 21 | 0.00 |
| 25/03/2020 | 2040 On 07-May-20 | 12.70 | Put | Bond Future | 800 | 4 | 800 | 4 | 0.00 |
| 25/03/2020 | 2040 On 07-May-20 | 9.74 | Put | Bond Future | 18682 | 23 | 18682 | 23 | 0.00 |
| 25/03/2020 | 2040 On 06-August-20 | | | Bond Future | 12.64 | 69.2796 | 12.6426 | 69.2796 | 600.00 |
| 25/03/2020 | 2040 On 06-August-20 | 10.02 | Call | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 25/03/2020 | 2040 On 06-August-20 | 10.85 | Call | Bond Future | 154 | 0 | 154 | 0 | 0.00 |
| 25/03/2020 | 2040 On 06-August-20 | 10.03 | Call | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 25/03/2020 | 2040 On 06-August-20 | 10.04 | Call | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 25/03/2020 | 2040 On 06-August-20 | 11.26 | Call | Bond Future | 357 | 0 | 357 | 0 | 0.00 |
| 25/03/2020 | 2040 On 06-August-20 | 10.79 | Call | Bond Future | 135 | 0 | 135 | 0 | 0.00 |
| 25/03/2020 | 2040 On 06-August-20 | 9.57 | Call | Bond Future | 4 | 0 | 4 | 0 | 800.00 |
| 25/03/2020 | 2040 On 06-August-20 | 10.07 | Call | Bond Future | 21 | 0 | 21 | 0 | 800.00 |
| 25/03/2020 | 2040 On 06-August-20 | 10.07 | Put | Bond Future | 17130 | 22 | 17130 | 22 | 0.00 |
| 25/03/2020 | 2040 On 06-August-20 | 10.79 | Put | Bond Future | 11854 | 17 | 11854 | 17 | 800.00 |
| 25/03/2020 | 2040 On 06-August-20 | 9.57 | Put | Bond Future | 21179 | 26 | 21179 | 26 | 0.00 |
| 25/03/2020 | 2040 On 06-August-20 | 10.03 | Put | Bond Future | 17442 | 22 | 17442 | 22 | 0.00 |
| 25/03/2020 | 2040 On 06-August-20 | 10.85 | Put | Bond Future | 11448 | 16 | 11448 | 16 | 12,538.00 |
| 25/03/2020 | 2040 On 06-August-20 | 10.02 | Put | Bond Future | 17521 | 22 | 17521 | 22 | 0.00 |
| 25/03/2020 | 2040 On 06-August-20 | 11.26 | Put | Bond Future | 8829 | 13 | 8829 | 13 | 517.00 |
| 25/03/2020 | 2040 On 06-August-20 | 10.04 | Put | Bond Future | 17364 | 22 | 17364 | 22 | 0.00 |
| 25/03/2020 | 2040 On 05-November-20 | | | Bond Future | 12.83 | 70.3990 | 12.8341 | 70.3990 | 0.00 |
| 25/03/2020 | 2040 On 05-November-20 | 9.73 | Call | Bond Future | 42 | 0 | 42 | 0 | 2,000.00 |
| 25/03/2020 | 2040 On 05-November-20 | 10.00 | Call | Bond Future | 74 | 0 | 74 | 0 | 2,000.00 |
| 25/03/2020 | 2040 On 05-November-20 | 9.50 | Call | Bond Future | 25 | 0 | 25 | 0 | 2,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2020 | 2040 On 05-November-20 | 10.30 | Call | Bond Future | 132 | 0 | 132 | 0 | 0.00 |
| 25/03/2020 | 2040 On 05-November-20 | 10.23 | Call | Bond Future | 116 | 0 | 116 | 0 | 2,000.00 |
| 25/03/2020 | 2040 On 05-November-20 | 11.70 | Call | Bond Future | 1084 | 0 | 1084 | 0 | 0.00 |
| 25/03/2020 | 2040 On 05-November-20 | 10.31 | Call | Bond Future | 135 | 0 | 135 | 0 | 0.00 |
| 25/03/2020 | 2040 On 05-November-20 | 11.50 | Call | Bond Future | 848 | 0 | 848 | 0 | 0.00 |
| 25/03/2020 | 2040 On 05-November-20 | 10.32 | Call | Bond Future | 137 | 0 | 137 | 0 | 0.00 |
| 25/03/2020 | 2040 On 05-November-20 | 11.50 | Put | Bond Future | 8787 | 13 | 8787 | 13 | 2,000.00 |
| 25/03/2020 | 2040 On 05-November-20 | 10.31 | Put | Bond Future | 16415 | 21 | 16415 | 21 | 0.00 |
| 25/03/2020 | 2040 On 05-November-20 | 10.32 | Put | Bond Future | 16342 | 21 | 16342 | 21 | 0.00 |
| 25/03/2020 | 2040 On 05-November-20 | 10.00 | Put | Bond Future | 18754 | 24 | 18754 | 24 | 0.00 |
| 25/03/2020 | 2040 On 05-November-20 | 9.50 | Put | Bond Future | 22795 | 28 | 22795 | 28 | 0.00 |
| 25/03/2020 | 2040 On 05-November-20 | 11.70 | Put | Bond Future | 7745 | 12 | 7745 | 12 | 2,000.00 |
| 25/03/2020 | 2040 On 05-November-20 | 10.30 | Put | Bond Future | 16489 | 21 | 16489 | 21 | 0.00 |
| 25/03/2020 | 2040 On 05-November-20 | 10.23 | Put | Bond Future | 17006 | 22 | 17006 | 22 | 0.00 |
| 25/03/2020 | 2040 On 05-November-20 | 9.73 | Put | Bond Future | 20896 | 26 | 20896 | 26 | 0.00 |
| 25/03/2020 | 2040 On 04-February-21 | | | Bond Future | 13.04 | 67.0531 | 13.0399 | 67.0531 | 0.00 |
| 25/03/2020 | 2040 On 04-February-21 | 11.74 | Call | Bond Future | 1390 | 0 | 1390 | 0 | 0.00 |
| 25/03/2020 | 2040 On 04-February-21 | 10.07 | Call | Bond Future | 181 | 0 | 181 | 0 | 800.00 |
| 25/03/2020 | 2040 On 04-February-21 | 10.41 | Call | Bond Future | 297 | 0 | 297 | 0 | 0.00 |
| 25/03/2020 | 2040 On 04-February-21 | 9.49 | Call | Bond Future | 70 | 0 | 70 | 0 | 500.00 |
| 25/03/2020 | 2040 On 04-February-21 | 9.57 | Call | Bond Future | 81 | 0 | 81 | 0 | 800.00 |
| 25/03/2020 | 2040 On 04-February-21 | 10.42 | Call | Bond Future | 301 | 0 | 301 | 0 | 0.00 |
| 25/03/2020 | 2040 On 04-February-21 | 11.57 | Call | Bond Future | 1177 | 0 | 1177 | 0 | 0.00 |
| 25/03/2020 | 2040 On 04-February-21 | 10.24 | Call | Bond Future | 233 | 0 | 233 | 0 | 500.00 |
| 25/03/2020 | 2040 On 04-February-21 | 10.40 | Call | Bond Future | 293 | 0 | 293 | 0 | 0.00 |
| 25/03/2020 | 2040 On 04-February-21 | 10.40 | Put | Bond Future | 16961 | 22 | 16961 | 22 | 0.00 |
| 25/03/2020 | 2040 On 04-February-21 | 11.57 | Put | Bond Future | 9756 | 14 | 9756 | 14 | 500.00 |
| 25/03/2020 | 2040 On 04-February-21 | 10.24 | Put | Bond Future | 18108 | 23 | 18108 | 23 | 0.00 |
| 25/03/2020 | 2040 On 04-February-21 | 9.49 | Put | Bond Future | 23960 | 29 | 23960 | 29 | 0.00 |
| 25/03/2020 | 2040 On 04-February-21 | 9.57 | Put | Bond Future | 23299 | 28 | 23299 | 28 | 0.00 |
| 25/03/2020 | 2040 On 04-February-21 | 10.07 | Put | Bond Future | 19367 | 24 | 19367 | 24 | 0.00 |
| 25/03/2020 | 2040 On 04-February-21 | 10.42 | Put | Bond Future | 16820 | 22 | 16820 | 22 | 0.00 |
| 25/03/2020 | 2040 On 04-February-21 | 10.41 | Put | Bond Future | 16890 | 22 | 16890 | 22 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2020 | 2040 On 04-February-21 | 11.74 | Put | Bond Future | 8893 | 13 | 8893 | 13 | 800.00 |
| 25/03/2020 | 2044 On 07-May-20 | | | Bond Future | 12.44 | 69.7174 | 12.4396 | 69.7174 | 83,507.00 |
| 25/03/2020 | 2044 On 07-May-20 | 9.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | 2044 On 07-May-20 | 10.81 | Call | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 25/03/2020 | 2044 On 07-May-20 | 9.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | 2044 On 07-May-20 | 9.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 100.00 |
| 25/03/2020 | 2044 On 07-May-20 | 9.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 100.00 |
| 25/03/2020 | 2044 On 07-May-20 | 9.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 556.00 |
| 25/03/2020 | 2044 On 07-May-20 | 9.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 129.00 |
| 25/03/2020 | 2044 On 07-May-20 | 9.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 129.00 |
| 25/03/2020 | 2044 On 07-May-20 | 11.09 | Call | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 25/03/2020 | 2044 On 07-May-20 | 9.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | 2044 On 07-May-20 | 9.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 556.00 |
| 25/03/2020 | 2044 On 07-May-20 | 11.02 | Call | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 25/03/2020 | 2044 On 07-May-20 | 11.02 | Put | Bond Future | 8999 | 14 | 8999 | 14 | 556.00 |
| 25/03/2020 | 2044 On 07-May-20 | 11.09 | Put | Bond Future | 8516 | 13 | 8516 | 13 | 100.00 |
| 25/03/2020 | 2044 On 07-May-20 | 9.26 | Put | Bond Future | 23110 | 28 | 23110 | 28 | 0.00 |
| 25/03/2020 | 2044 On 07-May-20 | 9.91 | Put | Bond Future | 17447 | 22 | 17447 | 22 | 0.00 |
| 25/03/2020 | 2044 On 07-May-20 | 9.98 | Put | Bond Future | 16871 | 22 | 16871 | 22 | 0.00 |
| 25/03/2020 | 2044 On 07-May-20 | 9.80 | Put | Bond Future | 18366 | 23 | 18366 | 23 | 0.00 |
| 25/03/2020 | 2044 On 07-May-20 | 9.79 | Put | Bond Future | 18450 | 23 | 18450 | 23 | 0.00 |
| 25/03/2020 | 2044 On 07-May-20 | 9.45 | Put | Bond Future | 21395 | 26 | 21395 | 26 | 0.00 |
| 25/03/2020 | 2044 On 07-May-20 | 9.97 | Put | Bond Future | 16953 | 22 | 16953 | 22 | 0.00 |
| 25/03/2020 | 2044 On 07-May-20 | 10.81 | Put | Bond Future | 10486 | 15 | 10486 | 15 | 129.00 |
| 25/03/2020 | 2044 On 07-May-20 | 9.33 | Put | Bond Future | 22472 | 27 | 22472 | 27 | 0.00 |
| 25/03/2020 | 2044 On 07-May-20 | 9.81 | Put | Bond Future | 18282 | 23 | 18282 | 23 | 0.00 |
| 25/03/2020 | 2044 On 06-August-20 | | | Bond Future | 12.63 | 66.4605 | 12.6334 | 66.4605 | 500.00 |
| 25/03/2020 | 2044 On 06-August-20 | 9.86 | Call | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 25/03/2020 | 2044 On 06-August-20 | 9.36 | Call | Bond Future | 2 | 0 | 2 | 0 | 602.00 |
| 25/03/2020 | 2044 On 06-August-20 | 9.98 | Call | Bond Future | 17 | 0 | 17 | 0 | 602.00 |
| 25/03/2020 | 2044 On 06-August-20 | 9.01 | Call | Bond Future | 1 | 0 | 1 | 0 | 140.00 |
| 25/03/2020 | 2044 On 06-August-20 | 9.66 | Call | Bond Future | 6 | 0 | 6 | 0 | 140.00 |
| 25/03/2020 | 2044 On 06-August-20 | 9.88 | Call | Bond Future | 12 | 0 | 12 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2020 | 2044 On 06-August-20 | 11.09 | Call | Bond Future | 266 | 0 | 266 | 0 | 0.00 |
| 25/03/2020 | 2044 On 06-August-20 | 10.93 | Call | Bond Future | 191 | 0 | 191 | 0 | 0.00 |
| 25/03/2020 | 2044 On 06-August-20 | 9.87 | Call | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 25/03/2020 | 2044 On 06-August-20 | 9.87 | Put | Bond Future | 18854 | 24 | 18854 | 24 | 0.00 |
| 25/03/2020 | 2044 On 06-August-20 | 10.93 | Put | Bond Future | 10893 | 16 | 10893 | 16 | 140.00 |
| 25/03/2020 | 2044 On 06-August-20 | 9.01 | Put | Bond Future | 26487 | 31 | 26487 | 31 | 0.00 |
| 25/03/2020 | 2044 On 06-August-20 | 9.66 | Put | Bond Future | 20622 | 25 | 20622 | 25 | 0.00 |
| 25/03/2020 | 2044 On 06-August-20 | 9.88 | Put | Bond Future | 18771 | 24 | 18771 | 24 | 0.00 |
| 25/03/2020 | 2044 On 06-August-20 | 11.09 | Put | Bond Future | 9847 | 14 | 9847 | 14 | 602.00 |
| 25/03/2020 | 2044 On 06-August-20 | 9.98 | Put | Bond Future | 17952 | 23 | 17952 | 23 | 0.00 |
| 25/03/2020 | 2044 On 06-August-20 | 9.86 | Put | Bond Future | 18937 | 24 | 18937 | 24 | 0.00 |
| 25/03/2020 | 2044 On 06-August-20 | 9.36 | Put | Bond Future | 23253 | 28 | 23253 | 28 | 0.00 |
| 25/03/2020 | 2044 On 05-November-20 | | | Bond Future | 12.82 | 67.5345 | 12.8186 | 67.5345 | 0.00 |
| 25/03/2020 | 2044 On 05-November-20 | 9.72 | Call | Bond Future | 41 | 0 | 41 | 0 | 1,815.00 |
| 25/03/2020 | 2044 On 05-November-20 | 9.96 | Call | Bond Future | 69 | 0 | 69 | 0 | 0.00 |
| 25/03/2020 | 2044 On 05-November-20 | 11.38 | Call | Bond Future | 748 | 0 | 748 | 0 | 0.00 |
| 25/03/2020 | 2044 On 05-November-20 | 10.34 | Call | Bond Future | 145 | 0 | 145 | 0 | 0.00 |
| 25/03/2020 | 2044 On 05-November-20 | 10.36 | Call | Bond Future | 151 | 0 | 151 | 0 | 0.00 |
| 25/03/2020 | 2044 On 05-November-20 | 11.43 | Call | Bond Future | 798 | 0 | 798 | 0 | 0.00 |
| 25/03/2020 | 2044 On 05-November-20 | 9.97 | Call | Bond Future | 70 | 0 | 70 | 0 | 568.00 |
| 25/03/2020 | 2044 On 05-November-20 | 9.29 | Call | Bond Future | 15 | 0 | 15 | 0 | 568.00 |
| 25/03/2020 | 2044 On 05-November-20 | 11.06 | Call | Bond Future | 479 | 0 | 479 | 0 | 0.00 |
| 25/03/2020 | 2044 On 05-November-20 | 9.34 | Call | Bond Future | 17 | 0 | 17 | 0 | 525.00 |
| 25/03/2020 | 2044 On 05-November-20 | 11.17 | Call | Bond Future | 561 | 0 | 561 | 0 | 0.00 |
| 25/03/2020 | 2044 On 05-November-20 | 8.87 | Call | Bond Future | 5 | 0 | 5 | 0 | 1,815.00 |
| 25/03/2020 | 2044 On 05-November-20 | 10.02 | Call | Bond Future | 78 | 0 | 78 | 0 | 1,815.00 |
| 25/03/2020 | 2044 On 05-November-20 | 10.35 | Call | Bond Future | 148 | 0 | 148 | 0 | 0.00 |
| 25/03/2020 | 2044 On 05-November-20 | 10.04 | Call | Bond Future | 81 | 0 | 81 | 0 | 525.00 |
| 25/03/2020 | 2044 On 05-November-20 | 9.34 | Put | Bond Future | 24435 | 29 | 24435 | 29 | 0.00 |
| 25/03/2020 | 2044 On 05-November-20 | 10.35 | Put | Bond Future | 16147 | 21 | 16147 | 21 | 0.00 |
| 25/03/2020 | 2044 On 05-November-20 | 10.02 | Put | Bond Future | 18687 | 23 | 18687 | 23 | 0.00 |
| 25/03/2020 | 2044 On 05-November-20 | 10.04 | Put | Bond Future | 18528 | 23 | 18528 | 23 | 0.00 |
| 25/03/2020 | 2044 On 05-November-20 | 11.17 | Put | Bond Future | 10604 | 15 | 10604 | 15 | 1,815.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2020 | 2044 On 05-November-20 | 11.43 | Put | Bond Future | 9096 | 13 | 9096 | 13 | 1,815.00 |
| 25/03/2020 | 2044 On 05-November-20 | 8.87 | Put | Bond Future | 28810 | 34 | 28810 | 34 | 0.00 |
| 25/03/2020 | 2044 On 05-November-20 | 10.36 | Put | Bond Future | 16073 | 21 | 16073 | 21 | 0.00 |
| 25/03/2020 | 2044 On 05-November-20 | 9.29 | Put | Bond Future | 24884 | 30 | 24884 | 30 | 0.00 |
| 25/03/2020 | 2044 On 05-November-20 | 9.96 | Put | Bond Future | 19166 | 24 | 19166 | 24 | 0.00 |
| 25/03/2020 | 2044 On 05-November-20 | 9.72 | Put | Bond Future | 21138 | 26 | 21138 | 26 | 0.00 |
| 25/03/2020 | 2044 On 05-November-20 | 11.06 | Put | Bond Future | 11280 | 16 | 11280 | 16 | 525.00 |
| 25/03/2020 | 2044 On 05-November-20 | 10.34 | Put | Bond Future | 16222 | 21 | 16222 | 21 | 0.00 |
| 25/03/2020 | 2044 On 05-November-20 | 11.38 | Put | Bond Future | 9376 | 14 | 9376 | 14 | 568.00 |
| 25/03/2020 | 2044 On 05-November-20 | 9.97 | Put | Bond Future | 19086 | 24 | 19086 | 24 | 0.00 |
| 25/03/2020 | 2044 On 04-February-21 | | | Bond Future | 13.02 | 64.2665 | 13.0175 | 64.2665 | 0.00 |
| 25/03/2020 | 2044 On 04-February-21 | 10.35 | Call | Bond Future | 265 | 0 | 265 | 0 | 0.00 |
| 25/03/2020 | 2044 On 04-February-21 | 10.37 | Call | Bond Future | 273 | 0 | 273 | 0 | 0.00 |
| 25/03/2020 | 2044 On 04-February-21 | 10.04 | Call | Bond Future | 166 | 0 | 166 | 0 | 0.00 |
| 25/03/2020 | 2044 On 04-February-21 | 10.84 | Call | Bond Future | 515 | 0 | 515 | 0 | 0.00 |
| 25/03/2020 | 2044 On 04-February-21 | 9.66 | Call | Bond Future | 88 | 0 | 88 | 0 | 405.00 |
| 25/03/2020 | 2044 On 04-February-21 | 10.36 | Call | Bond Future | 269 | 0 | 269 | 0 | 0.00 |
| 25/03/2020 | 2044 On 04-February-21 | 10.29 | Call | Bond Future | 243 | 0 | 243 | 0 | 0.00 |
| 25/03/2020 | 2044 On 04-February-21 | 10.29 | Put | Bond Future | 17745 | 22 | 17745 | 22 | 405.00 |
| 25/03/2020 | 2044 On 04-February-21 | 9.66 | Put | Bond Future | 22722 | 28 | 22722 | 28 | 0.00 |
| 25/03/2020 | 2044 On 04-February-21 | 10.84 | Put | Bond Future | 13915 | 18 | 13915 | 18 | 405.00 |
| 25/03/2020 | 2044 On 04-February-21 | 10.36 | Put | Bond Future | 17231 | 22 | 17231 | 22 | 0.00 |
| 25/03/2020 | 2044 On 04-February-21 | 10.35 | Put | Bond Future | 17304 | 22 | 17304 | 22 | 0.00 |
| 25/03/2020 | 2044 On 04-February-21 | 10.04 | Put | Bond Future | 19647 | 24 | 19647 | 24 | 0.00 |
| 25/03/2020 | 2044 On 04-February-21 | 10.37 | Put | Bond Future | 17158 | 22 | 17158 | 22 | 0.00 |
| 25/03/2020 | 2046 On 07-May-20 | | | Bond Future | 75.43 | 73.0649 | 75.4297 | 73.0649 | 15,165.00 |
| 25/03/2020 | 2046 On 06-August-20 | | | Bond Future | 76.67 | 74.2645 | 76.6677 | 74.2645 | 0.00 |
| 25/03/2020 | 2046 On 05-November-20 | | | Bond Future | 76.13 | 73.6860 | 76.1284 | 73.6860 | 0.00 |
| 25/03/2020 | 2046 On 04-February-21 | | | Bond Future | 77.40 | 74.9185 | 77.4018 | 74.9185 | 0.00 |
| 25/03/2020 | 2050 On 07-May-20 | | | Bond Future | 75.08 | 73.8352 | 75.0827 | 73.8352 | 15,441.00 |
| 25/03/2020 | 2050 On 06-August-20 | | | Bond Future | 74.44 | 73.1678 | 74.4353 | 73.1678 | 0.00 |
| 25/03/2020 | 2050 On 05-November-20 | | | Bond Future | 75.66 | 74.3670 | 75.6551 | 74.3670 | 0.00 |
| 25/03/2020 | 2050 On 04-February-21 | | | Bond Future | 75.00 | 73.6908 | 75.0004 | 73.6908 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2020 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | AL37 On 07-May-20 | | | Index Future | 625.19 | 609.9220 | 625.1930 | 609.9220 | 0.00 |
| 25/03/2020 | AL37 On 06-August-20 | | | Index Future | 635.19 | 619.6770 | 635.1900 | 619.6770 | 0.00 |
| 25/03/2020 | AL37 On 05-November-20 | | | Index Future | 645.56 | 629.7920 | 645.5580 | 629.7920 | 0.00 |
| 25/03/2020 | AL37 On 04-February-21 | | | Index Future | 656.21 | 640.1820 | 656.2080 | 640.1820 | 0.00 |
| 25/03/2020 | AL7T On 07-May-20 | | | Index Future | 678.09 | 650.3340 | 678.0930 | 650.3340 | 0.00 |
| 25/03/2020 | AL7T On 06-August-20 | | | Index Future | 688.94 | 660.7340 | 688.9350 | 660.7340 | 0.00 |
| 25/03/2020 | AL7T On 05-November-20 | | | Index Future | 700.18 | 671.5190 | 700.1810 | 671.5190 | 0.00 |
| 25/03/2020 | AL7T On 04-February-21 | | | Index Future | 711.73 | 682.5980 | 711.7320 | 682.5980 | 0.00 |
| 25/03/2020 | ALBI On 07-May-20 | | | Index Future | 615.87 | 588.8890 | 615.8690 | 588.8890 | 208.00 |
| 25/03/2020 | ALBI On 06-August-20 | | | Index Future | 625.72 | 598.3070 | 625.7160 | 598.3070 | 0.00 |
| 25/03/2020 | ALBI On 05-November-20 | | | Index Future | 635.93 | 608.0730 | 635.9300 | 608.0730 | 0.00 |
| 25/03/2020 | ALBI On 04-February-21 | | | Index Future | 646.42 | 618.1050 | 646.4210 | 618.1050 | 0.00 |
| 25/03/2020 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2020 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2020 | ES33 On 07-May-20 | | | Bond Future | 13.42 | 61.4161 | 13.4246 | 61.4161 | 350.00 |
| 25/03/2020 | ES33 On 06-August-20 | | | Bond Future | 13.68 | 62.4092 | 13.6765 | 62.4092 | 0.00 |
| 25/03/2020 | ES33 On 05-November-20 | | | Bond Future | 13.93 | 59.6298 | 13.9338 | 59.6298 | 0.00 |
| 25/03/2020 | ES33 On 04-February-21 | | | Bond Future | 14.21 | 60.6135 | 14.2103 | 60.6135 | 0.00 |
| 25/03/2020 | ES42 On 07-May-20 | | | Bond Future | 13.63 | 60.8568 | 13.6347 | 60.8568 | 4,919.00 |
| 25/03/2020 | ES42 On 06-August-20 | | | Bond Future | 13.88 | 61.8411 | 13.8778 | 61.8411 | 0.00 |
| 25/03/2020 | ES42 On 05-November-20 | | | Bond Future | 14.13 | 58.5780 | 14.1283 | 58.5780 | 0.00 |
| 25/03/2020 | ES42 On 04-February-21 | | | Bond Future | 14.39 | 59.5444 | 14.3884 | 59.5444 | 0.00 |
| 25/03/2020 | GOVI On 07-May-20 | | | GOVI | 608.29 | 581.7160 | 608.2930 | 581.7160 | 1,180.00 |
| 25/03/2020 | GOVI On 07-May-20 | 719.98 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | GOVI On 07-May-20 | 719.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | GOVI On 07-May-20 | 720.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | GOVI On 07-May-20 | 719.99 | Put | GOVI | 1116970 | 138 | 1116970 | 138 | 0.00 |
| 25/03/2020 | GOVI On 07-May-20 | 720.00 | Put | GOVI | 1117070 | 138 | 1117070 | 138 | 0.00 |
| 25/03/2020 | GOVI On 07-May-20 | 719.98 | Put | GOVI | 1116870 | 138 | 1116870 | 138 | 0.00 |
| 25/03/2020 | GOVI On 06-August-20 | | | GOVI | 618.02 | 591.0190 | 618.0200 | 591.0190 | 1.00 |
| 25/03/2020 | GOVI On 06-August-20 | 728.14 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | GOVI On 06-August-20 | 728.13 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | GOVI On 06-August-20 | 728.12 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2020 | GOVI On 06-August-20 | 728.13 | Put | GOVI | 1101100 | 137 | 1101100 | 137 | 0.00 |
| 25/03/2020 | GOVI On 06-August-20 | 728.12 | Put | GOVI | 1101000 | 137 | 1101000 | 137 | 0.00 |
| 25/03/2020 | GOVI On 06-August-20 | 728.14 | Put | GOVI | 1101200 | 137 | 1101200 | 137 | 0.00 |
| 25/03/2020 | GOVI On 05-November-20 | | | GOVI | 628.11 | 600.6660 | 628.1070 | 600.6660 | 0.00 |
| 25/03/2020 | GOVI On 05-November-20 | 737.83 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | GOVI On 05-November-20 | 737.84 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | GOVI On 05-November-20 | 737.85 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | GOVI On 05-November-20 | 737.85 | Put | GOVI | 1097430 | 137 | 1097430 | 137 | 0.00 |
| 25/03/2020 | GOVI On 05-November-20 | 737.83 | Put | GOVI | 1097230 | 137 | 1097230 | 137 | 0.00 |
| 25/03/2020 | GOVI On 05-November-20 | 737.84 | Put | GOVI | 1097330 | 137 | 1097330 | 137 | 0.00 |
| 25/03/2020 | GOVI On 04-February-21 | | | GOVI | 638.47 | 610.5760 | 638.4690 | 610.5760 | 0.00 |
| 25/03/2020 | GOVI On 04-February-21 | 750.95 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | GOVI On 04-February-21 | 750.96 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | GOVI On 04-February-21 | 750.94 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | GOVI On 04-February-21 | 750.94 | Put | GOVI | 1124710 | 140 | 1124710 | 140 | 0.00 |
| 25/03/2020 | GOVI On 04-February-21 | 750.95 | Put | GOVI | 1124810 | 140 | 1124810 | 140 | 0.00 |
| 25/03/2020 | GOVI On 04-February-21 | 750.96 | Put | GOVI | 1124910 | 140 | 1124910 | 140 | 0.00 |
| 25/03/2020 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 25/03/2020 | IGOV On 07-May-20 | | | Index Future | 223.31 | 218.5210 | 223.3120 | 218.5210 | 983.00 |
| 25/03/2020 | IGOV On 06-August-20 | | | Index Future | 226.94 | 222.0690 | 226.9380 | 222.0690 | 0.00 |
| 25/03/2020 | IGOV On 05-November-20 | | | Index Future | 230.70 | 225.7470 | 230.6960 | 225.7470 | 0.00 |
| 25/03/2020 | IGOV On 04-February-21 | | | Index Future | 234.56 | 229.5230 | 234.5550 | 229.5230 | 0.00 |
| 25/03/2020 | IS02 On 22-June-20 | | | Interest Rate Swap | 101.77 | 101.7700 | 101.7700 | 101.7700 | 0.00 |
| 25/03/2020 | IS02 On 21-September-20 | | | Interest Rate Swap | 98.75 | 98.7500 | 98.7500 | 98.7500 | 0.00 |
| 25/03/2020 | IS05 On 17-December-20 | | | Interest Rate Swap | 94.50 | 94.5000 | 94.5000 | 94.5000 | 0.00 |
| 25/03/2020 | IS05 On 16-March-21 | | | Interest Rate Swap | 93.06 | 93.0600 | 93.0600 | 93.0600 | 0.00 |
| 25/03/2020 | IS05 On 15-June-21 | | | Interest Rate Swap | 91.63 | 91.6300 | 91.6300 | 91.6300 | 0.00 |
| 25/03/2020 | IS05 On 21-September-21 | | | Interest Rate Swap | 91.03 | 91.0100 | 91.0300 | 91.0100 | 0.00 |
| 25/03/2020 | IS05 On 21-December-21 | | | Interest Rate Swap | 92.77 | 92.7400 | 92.7700 | 92.7400 | 51.00 |
| 25/03/2020 | IS05 On 15-March-22 | | | Interest Rate Swap | 92.70 | 92.6400 | 92.7000 | 92.6400 | 0.00 |
| 25/03/2020 | IS05 On 21-June-22 | | | Interest Rate Swap | 93.33 | 93.3700 | 93.3300 | 93.3700 | 0.00 |
| 25/03/2020 | IS05 On 20-September-22 | | | Interest Rate Swap | 96.95 | 97.1900 | 96.9500 | 97.1900 | 0.00 |
| 25/03/2020 | IS05 On 20-December-22 | | | Interest Rate Swap | 97.97 | 98.4300 | 97.9700 | 98.4300 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2020 | IS05 On 22-March-23 | | | Interest Rate Swap | 91.06 | 91.7200 | 91.0600 | 91.7200 | 0.00 |
| 25/03/2020 | IS05 On 20-June-23 | | | Interest Rate Swap | 97.20 | 97.9800 | 97.2000 | 97.9800 | 0.00 |
| 25/03/2020 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.74 | 94.7400 | 94.7400 | 94.7400 | 0.00 |
| 25/03/2020 | IS10 On 17-December-25 | | | Interest Rate Swap | 92.57 | 94.7400 | 92.5700 | 94.7400 | 0.00 |
| 25/03/2020 | IS10 On 16-March-26 | | | Interest Rate Swap | 89.94 | 92.2200 | 89.9400 | 92.2200 | 0.00 |
| 25/03/2020 | IS10 On 15-June-26 | | | Interest Rate Swap | 89.15 | 91.4800 | 89.1500 | 91.4800 | 0.00 |
| 25/03/2020 | IS10 On 21-September-26 | | | Interest Rate Swap | 91.83 | 94.1500 | 91.8300 | 94.1500 | 0.00 |
| 25/03/2020 | IS10 On 21-December-26 | | | Interest Rate Swap | 96.31 | 98.6100 | 96.3100 | 98.6100 | 0.00 |
| 25/03/2020 | IS10 On 15-March-27 | | | Interest Rate Swap | 95.50 | 97.8300 | 95.5000 | 97.8300 | 0.00 |
| 25/03/2020 | IS10 On 21-June-27 | | | Interest Rate Swap | 97.99 | 100.3800 | 97.9900 | 100.3800 | 0.00 |
| 25/03/2020 | IS10 On 20-September-27 | | | Interest Rate Swap | 103.99 | 106.4500 | 103.9900 | 106.4500 | 0.00 |
| 25/03/2020 | IS10 On 20-December-27 | | | Interest Rate Swap | 104.78 | 107.3500 | 104.7800 | 107.3500 | 0.00 |
| 25/03/2020 | IS10 On 22-March-28 | | | Interest Rate Swap | 98.62 | 101.3000 | 98.6200 | 101.3000 | 0.00 |
| 25/03/2020 | IS10 On 20-June-28 | | | Interest Rate Swap | 106.39 | 109.0200 | 106.3900 | 109.0200 | 0.00 |
| 25/03/2020 | IS10 On 19-September-28 | | | Interest Rate Swap | 91.68 | 91.6800 | 91.6800 | 91.6800 | 0.00 |
| 25/03/2020 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 25/03/2020 | R023 On 07-May-20 | | | Bond Future | 7.32 | 101.8814 | 7.3177 | 101.8814 | 59,868.00 |
| 25/03/2020 | R023 On 07-May-20 | 6.90 | Call | Bond Future | 156 | 0 | 156 | 0 | 0.00 |
| 25/03/2020 | R023 On 07-May-20 | 6.89 | Call | Bond Future | 152 | 0 | 152 | 0 | 0.00 |
| 25/03/2020 | R023 On 07-May-20 | 6.91 | Call | Bond Future | 160 | 0 | 160 | 0 | 0.00 |
| 25/03/2020 | R023 On 07-May-20 | 6.89 | Put | Bond Future | 1233 | 2 | 1233 | 2 | 0.00 |
| 25/03/2020 | R023 On 07-May-20 | 6.90 | Put | Bond Future | 1212 | 2 | 1212 | 2 | 0.00 |
| 25/03/2020 | R023 On 07-May-20 | 6.91 | Put | Bond Future | 1190 | 2 | 1190 | 2 | 0.00 |
| 25/03/2020 | R023 On 06-August-20 | | | Bond Future | 7.40 | 103.5289 | 7.4010 | 103.5289 | 0.00 |
| 25/03/2020 | R023 On 06-August-20 | 7.26 | Call | Bond Future | 695 | 0 | 695 | 0 | 0.00 |
| 25/03/2020 | R023 On 06-August-20 | 7.28 | Call | Bond Future | 715 | 0 | 715 | 0 | 0.00 |
| 25/03/2020 | R023 On 06-August-20 | 7.27 | Call | Bond Future | 705 | 0 | 705 | 0 | 0.00 |
| 25/03/2020 | R023 On 06-August-20 | 7.28 | Put | Bond Future | 994 | 1 | 994 | 1 | 0.00 |
| 25/03/2020 | R023 On 06-August-20 | 7.27 | Put | Bond Future | 1007 | 1 | 1007 | 1 | 0.00 |
| 25/03/2020 | R023 On 06-August-20 | 7.26 | Put | Bond Future | 1020 | 1 | 1020 | 1 | 0.00 |
| 25/03/2020 | R023 On 05-November-20 | | | Bond Future | 7.50 | 101.2770 | 7.4975 | 101.2770 | 0.00 |
| 25/03/2020 | R023 On 05-November-20 | 7.46 | Call | Bond Future | 1017 | 0 | 1017 | 0 | 0.00 |
| 25/03/2020 | R023 On 05-November-20 | 7.45 | Call | Bond Future | 1006 | 0 | 1006 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2020 | R023 On 05-November-20 | 7.47 | Call | Bond Future | 1029 | 0 | 1029 | 0 | 0.00 |
| 25/03/2020 | R023 On 05-November-20 | 7.45 | Put | Bond Future | 1105 | 1 | 1105 | 1 | 0.00 |
| 25/03/2020 | R023 On 05-November-20 | 7.46 | Put | Bond Future | 1096 | 1 | 1096 | 1 | 0.00 |
| 25/03/2020 | R023 On 05-November-20 | 7.47 | Put | Bond Future | 1086 | 1 | 1086 | 1 | 0.00 |
| 25/03/2020 | R023 On 04-February-21 | | | Bond Future | 7.62 | 102.9478 | 7.6160 | 102.9478 | 0.00 |
| 25/03/2020 | R023 On 04-February-21 | 6.32 | Call | Bond Future | 311 | 0 | 311 | 0 | 0.00 |
| 25/03/2020 | R023 On 04-February-21 | 6.34 | Call | Bond Future | 319 | 0 | 319 | 0 | 0.00 |
| 25/03/2020 | R023 On 04-February-21 | 6.33 | Call | Bond Future | 315 | 0 | 315 | 0 | 0.00 |
| 25/03/2020 | R023 On 04-February-21 | 6.33 | Put | Bond Future | 2759 | 3 | 2759 | 3 | 0.00 |
| 25/03/2020 | R023 On 04-February-21 | 6.32 | Put | Bond Future | 2775 | 3 | 2775 | 3 | 0.00 |
| 25/03/2020 | R023 On 04-February-21 | 6.34 | Put | Bond Future | 2744 | 3 | 2744 | 3 | 0.00 |
| 25/03/2020 | R035 On 07-May-20 | | | Bond Future | 12.33 | 74.4447 | 12.3280 | 74.4447 | 132,827.00 |
| 25/03/2020 | R035 On 07-May-20 | 9.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 5,000.00 |
| 25/03/2020 | R035 On 07-May-20 | 9.47 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | R035 On 07-May-20 | 9.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 5,000.00 |
| 25/03/2020 | R035 On 07-May-20 | 9.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 25/03/2020 | R035 On 07-May-20 | 9.48 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | R035 On 07-May-20 | 10.57 | Call | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 25/03/2020 | R035 On 07-May-20 | 10.75 | Call | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 25/03/2020 | R035 On 07-May-20 | 9.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | R035 On 07-May-20 | 9.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 25/03/2020 | R035 On 07-May-20 | 9.78 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,530.00 |
| 25/03/2020 | R035 On 07-May-20 | 9.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,530.00 |
| 25/03/2020 | R035 On 07-May-20 | 9.18 | Put | Bond Future | 20807 | 25 | 20807 | 25 | 0.00 |
| 25/03/2020 | R035 On 07-May-20 | 9.49 | Put | Bond Future | 18411 | 22 | 18411 | 22 | 0.00 |
| 25/03/2020 | R035 On 07-May-20 | 9.55 | Put | Bond Future | 17957 | 22 | 17957 | 22 | 0.00 |
| 25/03/2020 | R035 On 07-May-20 | 9.75 | Put | Bond Future | 16466 | 21 | 16466 | 21 | 0.00 |
| 25/03/2020 | R035 On 07-May-20 | 9.47 | Put | Bond Future | 18563 | 23 | 18563 | 23 | 0.00 |
| 25/03/2020 | R035 On 07-May-20 | 9.85 | Put | Bond Future | 15734 | 20 | 15734 | 20 | 0.00 |
| 25/03/2020 | R035 On 07-May-20 | 9.78 | Put | Bond Future | 16246 | 20 | 16246 | 20 | 0.00 |
| 25/03/2020 | R035 On 07-May-20 | 10.57 | Put | Bond Future | 10703 | 15 | 10703 | 15 | 3,530.00 |
| 25/03/2020 | R035 On 07-May-20 | 10.75 | Put | Bond Future | 9512 | 14 | 9512 | 14 | 5,000.00 |
| 25/03/2020 | R035 On 07-May-20 | 9.48 | Put | Bond Future | 18487 | 23 | 18487 | 23 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2020 | R035 On 07-May-20 | 9.11 | Put | Bond Future | 21360 | 25 | 21360 | 25 | 0.00 |
| 25/03/2020 | R035 On 06-August-20 | | | Bond Future | 12.53 | 75.6485 | 12.5308 | 75.6485 | 410.00 |
| 25/03/2020 | R035 On 06-August-20 | 9.09 | Call | Bond Future | 2 | 0 | 2 | 0 | 500.00 |
| 25/03/2020 | R035 On 06-August-20 | 9.00 | Call | Bond Future | 1 | 0 | 1 | 0 | 24,761.00 |
| 25/03/2020 | R035 On 06-August-20 | 9.92 | Call | Bond Future | 22 | 0 | 22 | 0 | 0.00 |
| 25/03/2020 | R035 On 06-August-20 | 9.67 | Call | Bond Future | 11 | 0 | 11 | 0 | 500.00 |
| 25/03/2020 | R035 On 06-August-20 | 10.45 | Call | Bond Future | 85 | 0 | 85 | 0 | 0.00 |
| 25/03/2020 | R035 On 06-August-20 | 9.93 | Call | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 25/03/2020 | R035 On 06-August-20 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,000.00 |
| 25/03/2020 | R035 On 06-August-20 | 9.91 | Call | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 25/03/2020 | R035 On 06-August-20 | 9.93 | Put | Bond Future | 16192 | 20 | 16192 | 20 | 0.00 |
| 25/03/2020 | R035 On 06-August-20 | 8.75 | Put | Bond Future | 25220 | 29 | 25220 | 29 | 0.00 |
| 25/03/2020 | R035 On 06-August-20 | 9.91 | Put | Bond Future | 16334 | 20 | 16334 | 20 | 0.00 |
| 25/03/2020 | R035 On 06-August-20 | 10.45 | Put | Bond Future | 12637 | 17 | 12637 | 17 | 500.00 |
| 25/03/2020 | R035 On 06-August-20 | 9.00 | Put | Bond Future | 23200 | 27 | 23200 | 27 | 0.00 |
| 25/03/2020 | R035 On 06-August-20 | 9.92 | Put | Bond Future | 16263 | 20 | 16263 | 20 | 0.00 |
| 25/03/2020 | R035 On 06-August-20 | 9.67 | Put | Bond Future | 18071 | 22 | 18071 | 22 | 0.00 |
| 25/03/2020 | R035 On 06-August-20 | 9.09 | Put | Bond Future | 22487 | 27 | 22487 | 27 | 0.00 |
| 25/03/2020 | R035 On 05-November-20 | | | Bond Future | 12.74 | 72.3767 | 12.7380 | 72.3767 | 0.00 |
| 25/03/2020 | R035 On 05-November-20 | 10.33 | Call | Bond Future | 184 | 0 | 184 | 0 | 0.00 |
| 25/03/2020 | R035 On 05-November-20 | 10.34 | Call | Bond Future | 187 | 0 | 187 | 0 | 0.00 |
| 25/03/2020 | R035 On 05-November-20 | 10.32 | Call | Bond Future | 181 | 0 | 181 | 0 | 0.00 |
| 25/03/2020 | R035 On 05-November-20 | 10.32 | Put | Bond Future | 14647 | 19 | 14647 | 19 | 0.00 |
| 25/03/2020 | R035 On 05-November-20 | 10.33 | Put | Bond Future | 14582 | 19 | 14582 | 19 | 0.00 |
| 25/03/2020 | R035 On 05-November-20 | 10.34 | Put | Bond Future | 14517 | 19 | 14517 | 19 | 0.00 |
| 25/03/2020 | R035 On 04-February-21 | | | Bond Future | 12.96 | 73.5707 | 12.9614 | 73.5707 | 0.00 |
| 25/03/2020 | R035 On 04-February-21 | 10.14 | Call | Bond Future | 234 | 0 | 234 | 0 | 0.00 |
| 25/03/2020 | R035 On 04-February-21 | 10.06 | Call | Bond Future | 209 | 0 | 209 | 0 | 0.00 |
| 25/03/2020 | R035 On 04-February-21 | 10.05 | Call | Bond Future | 206 | 0 | 206 | 0 | 0.00 |
| 25/03/2020 | R035 On 04-February-21 | 10.04 | Call | Bond Future | 203 | 0 | 203 | 0 | 0.00 |
| 25/03/2020 | R035 On 04-February-21 | 11.14 | Call | Bond Future | 800 | 0 | 800 | 0 | 0.00 |
| 25/03/2020 | R035 On 04-February-21 | 10.05 | Put | Bond Future | 17594 | 22 | 17594 | 22 | 0.00 |
| 25/03/2020 | R035 On 04-February-21 | 10.04 | Put | Bond Future | 17661 | 22 | 17661 | 22 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2020 | R035 On 04-February-21 | 10.14 | Put | Bond Future | 16998 | 21 | 16998 | 21 | 650.00 |
| 25/03/2020 | R035 On 04-February-21 | 11.14 | Put | Bond Future | 11031 | 15 | 11031 | 15 | 650.00 |
| 25/03/2020 | R035 On 04-February-21 | 10.06 | Put | Bond Future | 17528 | 22 | 17528 | 22 | 0.00 |
| 25/03/2020 | R186 On 07-May-20 | | | Bond Future | 10.71 | 100.5022 | 10.7086 | 100.5022 | 88,044.00 |
| 25/03/2020 | R186 On 07-May-20 | 8.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | R186 On 07-May-20 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | R186 On 07-May-20 | 8.93 | Call | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 25/03/2020 | R186 On 07-May-20 | 8.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | R186 On 07-May-20 | 7.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | R186 On 07-May-20 | 8.28 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | R186 On 07-May-20 | 8.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | R186 On 07-May-20 | 7.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | R186 On 07-May-20 | 8.07 | Put | Bond Future | 13237 | 16 | 13237 | 16 | 0.00 |
| 25/03/2020 | R186 On 07-May-20 | 7.60 | Put | Bond Future | 15828 | 18 | 15828 | 18 | 0.00 |
| 25/03/2020 | R186 On 07-May-20 | 8.93 | Put | Bond Future | 8688 | 11 | 8688 | 11 | 0.00 |
| 25/03/2020 | R186 On 07-May-20 | 8.09 | Put | Bond Future | 13129 | 16 | 13129 | 16 | 0.00 |
| 25/03/2020 | R186 On 07-May-20 | 7.90 | Put | Bond Future | 14166 | 17 | 14166 | 17 | 2,500.00 |
| 25/03/2020 | R186 On 07-May-20 | 8.28 | Put | Bond Future | 12104 | 15 | 12104 | 15 | 0.00 |
| 25/03/2020 | R186 On 07-May-20 | 8.50 | Put | Bond Future | 10932 | 14 | 10932 | 14 | 23,172.00 |
| 25/03/2020 | R186 On 07-May-20 | 8.08 | Put | Bond Future | 13183 | 16 | 13183 | 16 | 0.00 |
| 25/03/2020 | R186 On 06-August-20 | | | Bond Future | 10.94 | 96.8297 | 10.9417 | 96.8297 | 2,180.00 |
| 25/03/2020 | R186 On 06-August-20 | 8.37 | Call | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 25/03/2020 | R186 On 06-August-20 | 8.25 | Call | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 25/03/2020 | R186 On 06-August-20 | 8.38 | Call | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 25/03/2020 | R186 On 06-August-20 | 8.36 | Call | Bond Future | 26 | 0 | 26 | 0 | 0.00 |
| 25/03/2020 | R186 On 06-August-20 | 8.36 | Put | Bond Future | 12409 | 15 | 12409 | 15 | 0.00 |
| 25/03/2020 | R186 On 06-August-20 | 8.25 | Put | Bond Future | 12974 | 16 | 12974 | 16 | 0.00 |
| 25/03/2020 | R186 On 06-August-20 | 8.38 | Put | Bond Future | 12307 | 15 | 12307 | 15 | 0.00 |
| 25/03/2020 | R186 On 06-August-20 | 8.37 | Put | Bond Future | 12358 | 15 | 12358 | 15 | 0.00 |
| 25/03/2020 | R186 On 05-November-20 | | | Bond Future | 11.18 | 98.3940 | 11.1824 | 98.3940 | 0.00 |
| 25/03/2020 | R186 On 05-November-20 | 8.66 | Call | Bond Future | 145 | 0 | 145 | 0 | 0.00 |
| 25/03/2020 | R186 On 05-November-20 | 8.65 | Call | Bond Future | 142 | 0 | 142 | 0 | 0.00 |
| 25/03/2020 | R186 On 05-November-20 | 8.64 | Call | Bond Future | 140 | 0 | 140 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2020 | R186 On 05-November-20 | 8.34 | Call | Bond Future | 86 | 0 | 86 | 0 | 3,500.00 |
| 25/03/2020 | R186 On 05-November-20 | 9.26 | Call | Bond Future | 348 | 0 | 348 | 0 | 0.00 |
| 25/03/2020 | R186 On 05-November-20 | 7.84 | Call | Bond Future | 35 | 0 | 35 | 0 | 3,500.00 |
| 25/03/2020 | R186 On 05-November-20 | 8.34 | Put | Bond Future | 13238 | 16 | 13238 | 16 | 0.00 |
| 25/03/2020 | R186 On 05-November-20 | 7.84 | Put | Bond Future | 15731 | 18 | 15731 | 18 | 0.00 |
| 25/03/2020 | R186 On 05-November-20 | 8.65 | Put | Bond Future | 11754 | 14 | 11754 | 14 | 0.00 |
| 25/03/2020 | R186 On 05-November-20 | 9.26 | Put | Bond Future | 9007 | 11 | 9007 | 11 | 3,500.00 |
| 25/03/2020 | R186 On 05-November-20 | 8.64 | Put | Bond Future | 11801 | 14 | 11801 | 14 | 0.00 |
| 25/03/2020 | R186 On 05-November-20 | 8.66 | Put | Bond Future | 11707 | 14 | 11707 | 14 | 0.00 |
| 25/03/2020 | R186 On 04-February-21 | | | Bond Future | 11.45 | 94.7197 | 11.4455 | 94.7197 | 0.00 |
| 25/03/2020 | R186 On 04-February-21 | 8.15 | Call | Bond Future | 86 | 0 | 86 | 0 | 0.00 |
| 25/03/2020 | R186 On 04-February-21 | 8.16 | Call | Bond Future | 87 | 0 | 87 | 0 | 0.00 |
| 25/03/2020 | R186 On 04-February-21 | 8.17 | Call | Bond Future | 88 | 0 | 88 | 0 | 0.00 |
| 25/03/2020 | R186 On 04-February-21 | 8.16 | Put | Bond Future | 14788 | 17 | 14788 | 17 | 0.00 |
| 25/03/2020 | R186 On 04-February-21 | 8.17 | Put | Bond Future | 14740 | 17 | 14740 | 17 | 0.00 |
| 25/03/2020 | R186 On 04-February-21 | 8.15 | Put | Bond Future | 14835 | 17 | 14835 | 17 | 0.00 |
| 25/03/2020 | R197 On 07-May-20 | | | Bond Future | 297.34 | 297.3182 | 297.3382 | 297.3182 | 2,507.00 |
| 25/03/2020 | R197 On 06-August-20 | | | Bond Future | 294.43 | 294.4133 | 294.4315 | 294.4133 | 0.00 |
| 25/03/2020 | R197 On 05-November-20 | | | Bond Future | 299.26 | 299.2381 | 299.2560 | 299.2381 | 0.00 |
| 25/03/2020 | R197 On 04-February-21 | | | Bond Future | 296.27 | 296.2532 | 296.2715 | 296.2532 | 0.00 |
| 25/03/2020 | R202 On 07-May-20 | | | Bond Future | 190.25 | 179.8842 | 190.2455 | 179.8842 | 8,149.00 |
| 25/03/2020 | R202 On 06-August-20 | | | Bond Future | 189.23 | 178.7019 | 189.2321 | 178.7019 | 0.00 |
| 25/03/2020 | R202 On 05-November-20 | | | Bond Future | 192.33 | 181.6304 | 192.3326 | 181.6304 | 0.00 |
| 25/03/2020 | R202 On 04-February-21 | | | Bond Future | 191.31 | 180.4246 | 191.3058 | 180.4246 | 0.00 |
| 25/03/2020 | R208 On 07-May-20 | | | Bond Future | 4.83 | 102.5730 | 4.8282 | 102.5730 | 29,633.00 |
| 25/03/2020 | R208 On 07-May-20 | 4.82 | Call | Bond Future | 88 | 0 | 88 | 0 | 0.00 |
| 25/03/2020 | R208 On 07-May-20 | 4.81 | Call | Bond Future | 83 | 0 | 83 | 0 | 0.00 |
| 25/03/2020 | R208 On 07-May-20 | 4.80 | Call | Bond Future | 79 | 0 | 79 | 0 | 0.00 |
| 25/03/2020 | R208 On 07-May-20 | 4.81 | Put | Bond Future | 99 | 0 | 99 | 0 | 0.00 |
| 25/03/2020 | R208 On 07-May-20 | 4.80 | Put | Bond Future | 103 | 0 | 103 | 0 | 0.00 |
| 25/03/2020 | R208 On 07-May-20 | 4.82 | Put | Bond Future | 95 | 0 | 95 | 0 | 0.00 |
| 25/03/2020 | R208 On 06-August-20 | | | Bond Future | 4.16 | 104.2317 | 4.1592 | 104.2317 | 0.00 |
| 25/03/2020 | R208 On 06-August-20 | 5.56 | Call | Bond Future | 876 | 1 | 876 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2020 | R208 On 06-August-20 | 5.57 | Call | Bond Future | 882 | 1 | 882 | 1 | 0.00 |
| 25/03/2020 | R208 On 06-August-20 | 5.55 | Call | Bond Future | 869 | 1 | 869 | 1 | 0.00 |
| 25/03/2020 | R208 On 06-August-20 | 5.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | R208 On 06-August-20 | 5.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | R208 On 06-August-20 | 5.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | R208 On 05-November-20 | | | Bond Future | 2.59 | 102.5155 | 2.5928 | 102.5155 | 0.00 |
| 25/03/2020 | R208 On 05-November-20 | 4.79 | Call | Bond Future | 853 | 1 | 853 | 1 | 0.00 |
| 25/03/2020 | R208 On 05-November-20 | 4.78 | Call | Bond Future | 849 | 1 | 849 | 1 | 0.00 |
| 25/03/2020 | R208 On 05-November-20 | 4.77 | Call | Bond Future | 845 | 1 | 845 | 1 | 0.00 |
| 25/03/2020 | R208 On 05-November-20 | 4.78 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | R208 On 05-November-20 | 4.77 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | R208 On 05-November-20 | 4.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | R209 On 07-May-20 | | | Bond Future | 12.33 | 55.2650 | 12.3254 | 55.2650 | 72,045.00 |
| 25/03/2020 | R209 On 07-May-20 | 9.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | R209 On 07-May-20 | 9.47 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | R209 On 07-May-20 | 9.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | R209 On 07-May-20 | 9.46 | Put | Bond Future | 15806 | 19 | 15806 | 19 | 0.00 |
| 25/03/2020 | R209 On 07-May-20 | 9.47 | Put | Bond Future | 15740 | 19 | 15740 | 19 | 0.00 |
| 25/03/2020 | R209 On 07-May-20 | 9.45 | Put | Bond Future | 15871 | 19 | 15871 | 19 | 0.00 |
| 25/03/2020 | R209 On 06-August-20 | | | Bond Future | 12.51 | 56.1586 | 12.5109 | 56.1586 | 200.00 |
| 25/03/2020 | R209 On 06-August-20 | 5.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | R209 On 06-August-20 | 5.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | R209 On 06-August-20 | 5.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | R209 On 06-August-20 | 5.56 | Put | Bond Future | 49693 | 53 | 49693 | 53 | 0.00 |
| 25/03/2020 | R209 On 06-August-20 | 5.55 | Put | Bond Future | 49801 | 53 | 49801 | 53 | 0.00 |
| 25/03/2020 | R209 On 06-August-20 | 5.57 | Put | Bond Future | 49584 | 53 | 49584 | 53 | 0.00 |
| 25/03/2020 | R209 On 05-November-20 | | | Bond Future | 12.70 | 53.9178 | 12.6972 | 53.9178 | 0.00 |
| 25/03/2020 | R209 On 05-November-20 | 10.00 | Call | Bond Future | 203 | 0 | 203 | 0 | 0.00 |
| 25/03/2020 | R209 On 05-November-20 | 10.02 | Call | Bond Future | 209 | 0 | 209 | 0 | 0.00 |
| 25/03/2020 | R209 On 05-November-20 | 10.01 | Call | Bond Future | 206 | 0 | 206 | 0 | 0.00 |
| 25/03/2020 | R209 On 05-November-20 | 10.01 | Put | Bond Future | 14142 | 18 | 14142 | 18 | 0.00 |
| 25/03/2020 | R209 On 05-November-20 | 10.02 | Put | Bond Future | 14084 | 18 | 14084 | 18 | 0.00 |
| 25/03/2020 | R209 On 05-November-20 | 10.00 | Put | Bond Future | 14200 | 18 | 14200 | 18 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2020 | R209 On 04-February-21 | | | Bond Future | 12.89 | 54.8073 | 12.8925 | 54.8073 | 0.00 |
| 25/03/2020 | R209 On 04-February-21 | 10.11 | Call | Bond Future | 277 | 0 | 277 | 0 | 0.00 |
| 25/03/2020 | R209 On 04-February-21 | 10.12 | Call | Bond Future | 280 | 0 | 280 | 0 | 0.00 |
| 25/03/2020 | R209 On 04-February-21 | 10.10 | Call | Bond Future | 273 | 0 | 273 | 0 | 0.00 |
| 25/03/2020 | R209 On 04-February-21 | 10.10 | Put | Bond Future | 14485 | 18 | 14485 | 18 | 0.00 |
| 25/03/2020 | R209 On 04-February-21 | 10.11 | Put | Bond Future | 14429 | 18 | 14429 | 18 | 0.00 |
| 25/03/2020 | R209 On 04-February-21 | 10.12 | Put | Bond Future | 14373 | 18 | 14373 | 18 | 0.00 |
| 25/03/2020 | R210 On 07-May-20 | | | Bond Future | 166.33 | 165.7146 | 166.3253 | 165.7146 | 1,935.00 |
| 25/03/2020 | R210 On 06-August-20 | | | Bond Future | 169.06 | 168.4353 | 169.0550 | 168.4353 | 0.00 |
| 25/03/2020 | R210 On 05-November-20 | | | Bond Future | 169.10 | 168.4737 | 169.1031 | 168.4737 | 0.00 |
| 25/03/2020 | R210 On 04-February-21 | | | Bond Future | 171.93 | 171.2917 | 171.9317 | 171.2917 | 0.00 |
| 25/03/2020 | R212 On 07-May-20 | | | Bond Future | 162.47 | 161.5750 | 162.4693 | 161.5750 | 6,719.00 |
| 25/03/2020 | R212 On 06-August-20 | | | Bond Future | 162.84 | 161.9326 | 162.8404 | 161.9326 | 0.00 |
| 25/03/2020 | R212 On 05-November-20 | | | Bond Future | 165.51 | 164.5863 | 165.5087 | 164.5863 | 0.00 |
| 25/03/2020 | R212 On 04-February-21 | | | Bond Future | 165.95 | 165.0097 | 165.9476 | 165.0097 | 0.00 |
| 25/03/2020 | R213 On 07-May-20 | | | Bond Future | 12.02 | 68.2527 | 12.0247 | 68.2527 | 16,774.00 |
| 25/03/2020 | R213 On 07-May-20 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | R213 On 07-May-20 | 9.02 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | R213 On 07-May-20 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | R213 On 07-May-20 | 9.00 | Put | Bond Future | 16318 | 19 | 16318 | 19 | 0.00 |
| 25/03/2020 | R213 On 07-May-20 | 9.02 | Put | Bond Future | 16195 | 19 | 16195 | 19 | 0.00 |
| 25/03/2020 | R213 On 07-May-20 | 9.01 | Put | Bond Future | 16256 | 19 | 16256 | 19 | 0.00 |
| 25/03/2020 | R213 On 06-August-20 | | | Bond Future | 12.23 | 69.3564 | 12.2311 | 69.3564 | 300.00 |
| 25/03/2020 | R213 On 06-August-20 | 9.29 | Call | Bond Future | 24 | 0 | 24 | 0 | 0.00 |
| 25/03/2020 | R213 On 06-August-20 | 9.31 | Call | Bond Future | 25 | 0 | 25 | 0 | 0.00 |
| 25/03/2020 | R213 On 06-August-20 | 9.30 | Call | Bond Future | 24 | 0 | 24 | 0 | 0.00 |
| 25/03/2020 | R213 On 06-August-20 | 9.30 | Put | Bond Future | 15320 | 19 | 15320 | 19 | 0.00 |
| 25/03/2020 | R213 On 06-August-20 | 9.31 | Put | Bond Future | 15261 | 18 | 15261 | 18 | 0.00 |
| 25/03/2020 | R213 On 06-August-20 | 9.29 | Put | Bond Future | 15379 | 19 | 15379 | 19 | 0.00 |
| 25/03/2020 | R213 On 05-November-20 | | | Bond Future | 12.44 | 66.9324 | 12.4438 | 66.9324 | 0.00 |
| 25/03/2020 | R213 On 05-November-20 | 9.59 | Call | Bond Future | 142 | 0 | 142 | 0 | 0.00 |
| 25/03/2020 | R213 On 05-November-20 | 9.60 | Call | Bond Future | 144 | 0 | 144 | 0 | 0.00 |
| 25/03/2020 | R213 On 05-November-20 | 9.61 | Call | Bond Future | 146 | 0 | 146 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2020 | R213 On 05-November-20 | 9.61 | Put | Bond Future | 14454 | 18 | 14454 | 18 | 0.00 |
| 25/03/2020 | R213 On 05-November-20 | 9.59 | Put | Bond Future | 14565 | 18 | 14565 | 18 | 0.00 |
| 25/03/2020 | R213 On 05-November-20 | 9.60 | Put | Bond Future | 14509 | 18 | 14509 | 18 | 0.00 |
| 25/03/2020 | R213 On 04-February-21 | | | Bond Future | 12.67 | 68.0366 | 12.6741 | 68.0366 | 0.00 |
| 25/03/2020 | R213 On 04-February-21 | 9.41 | Call | Bond Future | 144 | 0 | 144 | 0 | 0.00 |
| 25/03/2020 | R213 On 04-February-21 | 9.40 | Call | Bond Future | 142 | 0 | 142 | 0 | 0.00 |
| 25/03/2020 | R213 On 04-February-21 | 9.39 | Call | Bond Future | 140 | 0 | 140 | 0 | 0.00 |
| 25/03/2020 | R213 On 04-February-21 | 9.40 | Put | Bond Future | 16506 | 20 | 16506 | 20 | 0.00 |
| 25/03/2020 | R213 On 04-February-21 | 9.39 | Put | Bond Future | 16562 | 20 | 16562 | 20 | 0.00 |
| 25/03/2020 | R213 On 04-February-21 | 9.41 | Put | Bond Future | 16451 | 20 | 16451 | 20 | 0.00 |
| 25/03/2020 | R214 On 07-May-20 | | | Bond Future | 12.38 | 53.8449 | 12.3817 | 53.8449 | 21,601.00 |
| 25/03/2020 | R214 On 07-May-20 | 9.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | R214 On 07-May-20 | 9.77 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | R214 On 07-May-20 | 9.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | R214 On 07-May-20 | 9.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,250.00 |
| 25/03/2020 | R214 On 07-May-20 | 9.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,250.00 |
| 25/03/2020 | R214 On 07-May-20 | 10.66 | Call | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 25/03/2020 | R214 On 07-May-20 | 9.91 | Put | Bond Future | 13796 | 18 | 13796 | 18 | 0.00 |
| 25/03/2020 | R214 On 07-May-20 | 9.75 | Put | Bond Future | 14873 | 19 | 14873 | 19 | 0.00 |
| 25/03/2020 | R214 On 07-May-20 | 9.31 | Put | Bond Future | 17969 | 22 | 17969 | 22 | 0.00 |
| 25/03/2020 | R214 On 07-May-20 | 10.66 | Put | Bond Future | 9087 | 13 | 9087 | 13 | 1,250.00 |
| 25/03/2020 | R214 On 07-May-20 | 9.76 | Put | Bond Future | 14805 | 19 | 14805 | 19 | 0.00 |
| 25/03/2020 | R214 On 07-May-20 | 9.77 | Put | Bond Future | 14737 | 19 | 14737 | 19 | 0.00 |
| 25/03/2020 | R214 On 06-August-20 | | | Bond Future | 12.56 | 54.7156 | 12.5591 | 54.7156 | 300.00 |
| 25/03/2020 | R214 On 06-August-20 | 9.97 | Call | Bond Future | 57 | 0 | 57 | 0 | 0.00 |
| 25/03/2020 | R214 On 06-August-20 | 9.98 | Call | Bond Future | 58 | 0 | 58 | 0 | 0.00 |
| 25/03/2020 | R214 On 06-August-20 | 9.99 | Call | Bond Future | 59 | 0 | 59 | 0 | 0.00 |
| 25/03/2020 | R214 On 06-August-20 | 9.99 | Put | Bond Future | 14135 | 18 | 14135 | 18 | 0.00 |
| 25/03/2020 | R214 On 06-August-20 | 9.97 | Put | Bond Future | 14264 | 18 | 14264 | 18 | 0.00 |
| 25/03/2020 | R214 On 06-August-20 | 9.98 | Put | Bond Future | 14199 | 18 | 14199 | 18 | 0.00 |
| 25/03/2020 | R214 On 05-November-20 | | | Bond Future | 12.74 | 52.3082 | 12.7391 | 52.3082 | 0.00 |
| 25/03/2020 | R214 On 05-November-20 | 10.25 | Call | Bond Future | 248 | 0 | 248 | 0 | 0.00 |
| 25/03/2020 | R214 On 05-November-20 | 10.26 | Call | Bond Future | 252 | 0 | 252 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2020 | R214 On 05-November-20 | 10.24 | Call | Bond Future | 245 | 0 | 245 | 0 | 0.00 |
| 25/03/2020 | R214 On 05-November-20 | 10.24 | Put | Bond Future | 13520 | 17 | 13520 | 17 | 0.00 |
| 25/03/2020 | R214 On 05-November-20 | 10.25 | Put | Bond Future | 13461 | 17 | 13461 | 17 | 0.00 |
| 25/03/2020 | R214 On 05-November-20 | 10.26 | Put | Bond Future | 13401 | 17 | 13401 | 17 | 0.00 |
| 25/03/2020 | R214 On 04-February-21 | | | Bond Future | 12.93 | 53.1712 | 12.9319 | 53.1712 | 0.00 |
| 25/03/2020 | R214 On 04-February-21 | 10.31 | Call | Bond Future | 318 | 0 | 318 | 0 | 0.00 |
| 25/03/2020 | R214 On 04-February-21 | 10.33 | Call | Bond Future | 326 | 0 | 326 | 0 | 0.00 |
| 25/03/2020 | R214 On 04-February-21 | 10.32 | Call | Bond Future | 322 | 0 | 322 | 0 | 0.00 |
| 25/03/2020 | R214 On 04-February-21 | 10.32 | Put | Bond Future | 13936 | 18 | 13936 | 18 | 0.00 |
| 25/03/2020 | R214 On 04-February-21 | 10.33 | Put | Bond Future | 13878 | 18 | 13878 | 18 | 0.00 |
| 25/03/2020 | R214 On 04-February-21 | 10.31 | Put | Bond Future | 13994 | 18 | 13994 | 18 | 0.00 |
| 25/03/2020 | R248 On 07-May-20 | | | Bond Future | 12.41 | 68.5146 | 12.4093 | 68.5146 | 101,943.00 |
| 25/03/2020 | R248 On 07-May-20 | 9.77 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | R248 On 07-May-20 | 10.70 | Call | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 25/03/2020 | R248 On 07-May-20 | 9.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | R248 On 07-May-20 | 10.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | R248 On 07-May-20 | 9.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 300.00 |
| 25/03/2020 | R248 On 07-May-20 | 9.78 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2020 | R248 On 07-May-20 | 9.78 | Put | Bond Future | 18666 | 23 | 18666 | 23 | 0.00 |
| 25/03/2020 | R248 On 07-May-20 | 10.20 | Put | Bond Future | 15135 | 20 | 15135 | 20 | 300.00 |
| 25/03/2020 | R248 On 07-May-20 | 9.77 | Put | Bond Future | 18753 | 24 | 18753 | 24 | 0.00 |
| 25/03/2020 | R248 On 07-May-20 | 9.69 | Put | Bond Future | 19455 | 24 | 19455 | 24 | 0.00 |
| 25/03/2020 | R248 On 07-May-20 | 10.70 | Put | Bond Future | 11237 | 16 | 11237 | 16 | 300.00 |
| 25/03/2020 | R248 On 07-May-20 | 9.79 | Put | Bond Future | 18579 | 23 | 18579 | 23 | 0.00 |
| 25/03/2020 | R248 On 06-August-20 | | | Bond Future | 12.59 | 69.6224 | 12.5929 | 69.6224 | 530.00 |
| 25/03/2020 | R248 On 06-August-20 | 11.85 | Call | Bond Future | 1017 | 0 | 1017 | 0 | 0.00 |
| 25/03/2020 | R248 On 06-August-20 | 11.15 | Call | Bond Future | 302 | 0 | 302 | 0 | 0.00 |
| 25/03/2020 | R248 On 06-August-20 | 9.25 | Call | Bond Future | 1 | 0 | 1 | 0 | 20,640.00 |
| 25/03/2020 | R248 On 06-August-20 | 10.18 | Call | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 25/03/2020 | R248 On 06-August-20 | 10.85 | Call | Bond Future | 159 | 0 | 159 | 0 | 640.00 |
| 25/03/2020 | R248 On 06-August-20 | 10.20 | Call | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 25/03/2020 | R248 On 06-August-20 | 11.80 | Call | Bond Future | 944 | 0 | 944 | 0 | 470.00 |
| 25/03/2020 | R248 On 06-August-20 | 12.75 | Call | Bond Future | 3032 | 1 | 3032 | 1 | 814.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2020 | R248 On 06-August-20 | 10.35 | Call | Bond Future | 45 | 0 | 45 | 0 | 640.00 |
| 25/03/2020 | R248 On 06-August-20 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,000.00 |
| 25/03/2020 | R248 On 06-August-20 | 11.10 | Call | Bond Future | 273 | 0 | 273 | 0 | 470.00 |
| 25/03/2020 | R248 On 06-August-20 | 10.19 | Call | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 25/03/2020 | R248 On 06-August-20 | 12.25 | Call | Bond Future | 1748 | 0 | 1748 | 0 | 814.00 |
| 25/03/2020 | R248 On 06-August-20 | 11.10 | Put | Bond Future | 9643 | 14 | 9643 | 14 | 0.00 |
| 25/03/2020 | R248 On 06-August-20 | 10.19 | Put | Bond Future | 16274 | 21 | 16274 | 21 | 0.00 |
| 25/03/2020 | R248 On 06-August-20 | 12.25 | Put | Bond Future | 3718 | 7 | 3718 | 7 | 0.00 |
| 25/03/2020 | R248 On 06-August-20 | 10.20 | Put | Bond Future | 16194 | 21 | 16194 | 21 | 0.00 |
| 25/03/2020 | R248 On 06-August-20 | 11.80 | Put | Bond Future | 5656 | 10 | 5656 | 10 | 0.00 |
| 25/03/2020 | R248 On 06-August-20 | 12.75 | Put | Bond Future | 2162 | 5 | 2162 | 5 | 0.00 |
| 25/03/2020 | R248 On 06-August-20 | 11.85 | Put | Bond Future | 5416 | 9 | 5416 | 9 | 0.00 |
| 25/03/2020 | R248 On 06-August-20 | 9.00 | Put | Bond Future | 26933 | 32 | 26933 | 32 | 0.00 |
| 25/03/2020 | R248 On 06-August-20 | 9.25 | Put | Bond Future | 24508 | 29 | 24508 | 29 | 0.00 |
| 25/03/2020 | R248 On 06-August-20 | 10.18 | Put | Bond Future | 16355 | 21 | 16355 | 21 | 0.00 |
| 25/03/2020 | R248 On 06-August-20 | 10.85 | Put | Bond Future | 11320 | 16 | 11320 | 16 | 0.00 |
| 25/03/2020 | R248 On 06-August-20 | 11.15 | Put | Bond Future | 9323 | 14 | 9323 | 14 | 0.00 |
| 25/03/2020 | R248 On 06-August-20 | 10.35 | Put | Bond Future | 15008 | 20 | 15008 | 20 | 0.00 |
| 25/03/2020 | R248 On 05-November-20 | | | Bond Future | 12.78 | 66.3166 | 12.7795 | 66.3166 | 0.00 |
| 25/03/2020 | R248 On 05-November-20 | 10.04 | Call | Bond Future | 80 | 0 | 80 | 0 | 0.00 |
| 25/03/2020 | R248 On 05-November-20 | 10.03 | Call | Bond Future | 78 | 0 | 78 | 0 | 0.00 |
| 25/03/2020 | R248 On 05-November-20 | 10.02 | Call | Bond Future | 77 | 0 | 77 | 0 | 0.00 |
| 25/03/2020 | R248 On 05-November-20 | 10.03 | Put | Bond Future | 18665 | 23 | 18665 | 23 | 0.00 |
| 25/03/2020 | R248 On 05-November-20 | 10.02 | Put | Bond Future | 18747 | 24 | 18747 | 24 | 0.00 |
| 25/03/2020 | R248 On 05-November-20 | 10.04 | Put | Bond Future | 18584 | 23 | 18584 | 23 | 0.00 |
| 25/03/2020 | R248 On 04-February-21 | | | Bond Future | 12.98 | 67.4107 | 12.9800 | 67.4107 | 0.00 |
| 25/03/2020 | R248 On 04-February-21 | 10.46 | Call | Bond Future | 295 | 0 | 295 | 0 | 0.00 |
| 25/03/2020 | R248 On 04-February-21 | 10.47 | Call | Bond Future | 300 | 0 | 300 | 0 | 0.00 |
| 25/03/2020 | R248 On 04-February-21 | 10.48 | Call | Bond Future | 304 | 0 | 304 | 0 | 0.00 |
| 25/03/2020 | R248 On 04-February-21 | 10.48 | Put | Bond Future | 16344 | 21 | 16344 | 21 | 0.00 |
| 25/03/2020 | R248 On 04-February-21 | 10.46 | Put | Bond Future | 16490 | 21 | 16490 | 21 | 0.00 |
| 25/03/2020 | R248 On 04-February-21 | 10.47 | Put | Bond Future | 16417 | 21 | 16417 | 21 | 0.00 |