



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For April 2020

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2020 | 0804 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | 0807 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | 0857 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | 2025 On 07-May-20      |        |              | Bond Future        | 134.59    | 134.2569                      | 134.5950  | 134.2569                        | 1,865.00      |
| 30/04/2020 | 2025 On 06-August-20   |        |              | Bond Future        | 134.72    | 134.3804                      | 134.7208  | 134.3804                        | 1,411.00      |
| 30/04/2020 | 2025 On 05-November-20 |        |              | Bond Future        | 136.44    | 136.0995                      | 136.4437  | 136.0995                        | 0.00          |
| 30/04/2020 | 2025 On 04-February-21 |        |              | Bond Future        | 136.67    | 136.3197                      | 136.6681  | 136.3197                        | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2020 | 2025 On 06-May-21      |        |              | Bond Future | 138.34    | 137.9868                      | 138.3397  | 137.9868                        | 0.00          |
| 30/04/2020 | 2029 On 07-May-20      |        |              | Bond Future | 97.09     | 95.9029                       | 97.0851   | 95.9029                         | 1,509.00      |
| 30/04/2020 | 2029 On 06-August-20   |        |              | Bond Future | 98.26     | 97.0681                       | 98.2633   | 97.0681                         | 2,817.00      |
| 30/04/2020 | 2029 On 05-November-20 |        |              | Bond Future | 98.38     | 97.1673                       | 98.3773   | 97.1673                         | 0.00          |
| 30/04/2020 | 2029 On 04-February-21 |        |              | Bond Future | 99.64     | 98.4171                       | 99.6427   | 98.4171                         | 0.00          |
| 30/04/2020 | 2029 On 06-May-21      |        |              | Bond Future | 99.71     | 98.4645                       | 99.7052   | 98.4645                         | 0.00          |
| 30/04/2020 | 2030 On 07-May-20      |        |              | Bond Future | 10.30     | 87.0834                       | 10.2957   | 87.0834                         | 80,000.00     |
| 30/04/2020 | 2030 On 07-May-20      | 8.80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2030 On 07-May-20      | 8.45   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 5,000.00      |
| 30/04/2020 | 2030 On 07-May-20      | 9.19   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2030 On 07-May-20      | 8.79   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2030 On 07-May-20      | 8.78   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2030 On 07-May-20      | 8.90   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2030 On 07-May-20      | 8.85   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 5,000.00      |
| 30/04/2020 | 2030 On 07-May-20      | 8.79   | Put          | Bond Future | 8805      | 10                            | 8805      | 10                              | 0.00          |
| 30/04/2020 | 2030 On 07-May-20      | 8.90   | Put          | Bond Future | 8123      | 9                             | 8123      | 9                               | 5,820.00      |
| 30/04/2020 | 2030 On 07-May-20      | 8.78   | Put          | Bond Future | 8867      | 10                            | 8867      | 10                              | 0.00          |
| 30/04/2020 | 2030 On 07-May-20      | 8.85   | Put          | Bond Future | 8432      | 10                            | 8432      | 10                              | 5,820.00      |
| 30/04/2020 | 2030 On 07-May-20      | 8.45   | Put          | Bond Future | 10955     | 12                            | 10955     | 12                              | 0.00          |
| 30/04/2020 | 2030 On 07-May-20      | 9.19   | Put          | Bond Future | 6354      | 8                             | 6354      | 8                               | 0.00          |
| 30/04/2020 | 2030 On 07-May-20      | 8.80   | Put          | Bond Future | 8743      | 10                            | 8743      | 10                              | 0.00          |
| 30/04/2020 | 2030 On 06-August-20   |        |              | Bond Future | 10.52     | 84.1134                       | 10.5215   | 84.1134                         | 77,591.00     |
| 30/04/2020 | 2030 On 06-August-20   | 9.05   | Call         | Bond Future | 462       | 0                             | 462       | 0                               | 450.00        |
| 30/04/2020 | 2030 On 06-August-20   | 8.36   | Call         | Bond Future | 141       | 0                             | 141       | 0                               | 800.00        |
| 30/04/2020 | 2030 On 06-August-20   | 8.86   | Call         | Bond Future | 342       | 0                             | 342       | 0                               | 800.00        |
| 30/04/2020 | 2030 On 06-August-20   | 9.09   | Call         | Bond Future | 492       | 0                             | 492       | 0                               | 0.00          |
| 30/04/2020 | 2030 On 06-August-20   | 10.70  | Call         | Bond Future | 3334      | 3                             | 3334      | 3                               | 470.00        |
| 30/04/2020 | 2030 On 06-August-20   | 10.00  | Call         | Bond Future | 1624      | 1                             | 1624      | 1                               | 470.00        |
| 30/04/2020 | 2030 On 06-August-20   | 9.42   | Call         | Bond Future | 792       | 0                             | 792       | 0                               | 0.00          |
| 30/04/2020 | 2030 On 06-August-20   | 9.11   | Call         | Bond Future | 507       | 0                             | 507       | 0                               | 0.00          |
| 30/04/2020 | 2030 On 06-August-20   | 10.87  | Call         | Bond Future | 3856      | 3                             | 3856      | 3                               | 0.00          |
| 30/04/2020 | 2030 On 06-August-20   | 11.47  | Call         | Bond Future | 5991      | 5                             | 5991      | 5                               | 0.00          |
| 30/04/2020 | 2030 On 06-August-20   | 10.21  | Call         | Bond Future | 2058      | 2                             | 2058      | 2                               | 650.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2020 | 2030 On 06-August-20   | 9.20   | Call         | Bond Future | 580       | 0                             | 580       | 0                               | 323.00        |
| 30/04/2020 | 2030 On 06-August-20   | 8.50   | Call         | Bond Future | 183       | 0                             | 183       | 0                               | 323.00        |
| 30/04/2020 | 2030 On 06-August-20   | 9.10   | Call         | Bond Future | 499       | 0                             | 499       | 0                               | 0.00          |
| 30/04/2020 | 2030 On 06-August-20   | 10.75  | Call         | Bond Future | 3482      | 3                             | 3482      | 3                               | 0.00          |
| 30/04/2020 | 2030 On 06-August-20   | 10.05  | Call         | Bond Future | 1722      | 1                             | 1722      | 1                               | 0.00          |
| 30/04/2020 | 2030 On 06-August-20   | 9.75   | Call         | Bond Future | 1215      | 1                             | 1215      | 1                               | 450.00        |
| 30/04/2020 | 2030 On 06-August-20   | 9.42   | Put          | Bond Future | 6913      | 8                             | 6913      | 8                               | 800.00        |
| 30/04/2020 | 2030 On 06-August-20   | 9.11   | Put          | Bond Future | 8453      | 9                             | 8453      | 9                               | 0.00          |
| 30/04/2020 | 2030 On 06-August-20   | 10.21  | Put          | Bond Future | 3732      | 4                             | 3732      | 4                               | 0.00          |
| 30/04/2020 | 2030 On 06-August-20   | 10.00  | Put          | Bond Future | 4453      | 5                             | 4453      | 5                               | 0.00          |
| 30/04/2020 | 2030 On 06-August-20   | 9.10   | Put          | Bond Future | 8505      | 10                            | 8505      | 10                              | 0.00          |
| 30/04/2020 | 2030 On 06-August-20   | 8.50   | Put          | Bond Future | 11865     | 13                            | 11865     | 13                              | 0.00          |
| 30/04/2020 | 2030 On 06-August-20   | 10.75  | Put          | Bond Future | 2281      | 3                             | 2281      | 3                               | 0.00          |
| 30/04/2020 | 2030 On 06-August-20   | 9.20   | Put          | Bond Future | 7991      | 9                             | 7991      | 9                               | 0.00          |
| 30/04/2020 | 2030 On 06-August-20   | 11.47  | Put          | Bond Future | 1149      | 1                             | 1149      | 1                               | 650.00        |
| 30/04/2020 | 2030 On 06-August-20   | 10.87  | Put          | Bond Future | 2033      | 3                             | 2033      | 3                               | 650.00        |
| 30/04/2020 | 2030 On 06-August-20   | 10.05  | Put          | Bond Future | 4273      | 5                             | 4273      | 5                               | 0.00          |
| 30/04/2020 | 2030 On 06-August-20   | 9.75   | Put          | Bond Future | 5443      | 6                             | 5443      | 6                               | 0.00          |
| 30/04/2020 | 2030 On 06-August-20   | 9.09   | Put          | Bond Future | 8558      | 10                            | 8558      | 10                              | 0.00          |
| 30/04/2020 | 2030 On 06-August-20   | 8.86   | Put          | Bond Future | 9796      | 11                            | 9796      | 11                              | 0.00          |
| 30/04/2020 | 2030 On 06-August-20   | 8.36   | Put          | Bond Future | 12707     | 14                            | 12707     | 14                              | 0.00          |
| 30/04/2020 | 2030 On 06-August-20   | 10.70  | Put          | Bond Future | 2394      | 3                             | 2394      | 3                               | 0.00          |
| 30/04/2020 | 2030 On 06-August-20   | 9.05   | Put          | Bond Future | 8768      | 10                            | 8768      | 10                              | 0.00          |
| 30/04/2020 | 2030 On 05-November-20 |        |              | Bond Future | 10.73     | 85.1704                       | 10.7325   | 85.1704                         | 0.00          |
| 30/04/2020 | 2030 On 05-November-20 | 9.61   | Call         | Bond Future | 1614      | 1                             | 1614      | 1                               | 0.00          |
| 30/04/2020 | 2030 On 05-November-20 | 8.85   | Call         | Bond Future | 774       | 1                             | 774       | 1                               | 3,000.00      |
| 30/04/2020 | 2030 On 05-November-20 | 8.34   | Call         | Bond Future | 436       | 0                             | 436       | 0                               | 1,000.00      |
| 30/04/2020 | 2030 On 05-November-20 | 9.04   | Call         | Bond Future | 942       | 1                             | 942       | 1                               | 1,000.00      |
| 30/04/2020 | 2030 On 05-November-20 | 8.73   | Call         | Bond Future | 680       | 0                             | 680       | 0                               | 3,000.00      |
| 30/04/2020 | 2030 On 05-November-20 | 9.38   | Call         | Bond Future | 1311      | 1                             | 1311      | 1                               | 0.00          |
| 30/04/2020 | 2030 On 05-November-20 | 9.03   | Call         | Bond Future | 933       | 1                             | 933       | 1                               | 15,947.00     |
| 30/04/2020 | 2030 On 05-November-20 | 10.37  | Call         | Bond Future | 2987      | 2                             | 2987      | 2                               | 0.00          |
| 30/04/2020 | 2030 On 05-November-20 | 9.40   | Call         | Bond Future | 1335      | 1                             | 1335      | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2020 | 2030 On 05-November-20 | 8.86   | Call         | Bond Future | 782       | 1                             | 782       | 1                               | 14,160.00     |
| 30/04/2020 | 2030 On 05-November-20 | 9.23   | Call         | Bond Future | 1137      | 1                             | 1137      | 1                               | 3,000.00      |
| 30/04/2020 | 2030 On 05-November-20 | 10.47  | Call         | Bond Future | 3218      | 3                             | 3218      | 3                               | 0.00          |
| 30/04/2020 | 2030 On 05-November-20 | 9.86   | Call         | Bond Future | 1996      | 2                             | 1996      | 2                               | 0.00          |
| 30/04/2020 | 2030 On 05-November-20 | 8.36   | Call         | Bond Future | 447       | 0                             | 447       | 0                               | 14,160.00     |
| 30/04/2020 | 2030 On 05-November-20 | 8.53   | Call         | Bond Future | 544       | 0                             | 544       | 0                               | 15,947.00     |
| 30/04/2020 | 2030 On 05-November-20 | 8.10   | Call         | Bond Future | 325       | 0                             | 325       | 0                               | 3,000.00      |
| 30/04/2020 | 2030 On 05-November-20 | 10.06  | Call         | Bond Future | 2347      | 2                             | 2347      | 2                               | 0.00          |
| 30/04/2020 | 2030 On 05-November-20 | 9.39   | Call         | Bond Future | 1323      | 1                             | 1323      | 1                               | 0.00          |
| 30/04/2020 | 2030 On 05-November-20 | 9.38   | Put          | Bond Future | 8671      | 10                            | 8671      | 10                              | 0.00          |
| 30/04/2020 | 2030 On 05-November-20 | 10.37  | Put          | Bond Future | 4881      | 6                             | 4881      | 6                               | 15,947.00     |
| 30/04/2020 | 2030 On 05-November-20 | 8.73   | Put          | Bond Future | 11878     | 13                            | 11878     | 13                              | 0.00          |
| 30/04/2020 | 2030 On 05-November-20 | 9.23   | Put          | Bond Future | 9365      | 10                            | 9365      | 10                              | 0.00          |
| 30/04/2020 | 2030 On 05-November-20 | 9.86   | Put          | Bond Future | 6651      | 7                             | 6651      | 7                               | 14,160.00     |
| 30/04/2020 | 2030 On 05-November-20 | 8.36   | Put          | Bond Future | 13922     | 15                            | 13922     | 15                              | 0.00          |
| 30/04/2020 | 2030 On 05-November-20 | 9.03   | Put          | Bond Future | 10334     | 11                            | 10334     | 11                              | 0.00          |
| 30/04/2020 | 2030 On 05-November-20 | 8.86   | Put          | Bond Future | 11196     | 12                            | 11196     | 12                              | 0.00          |
| 30/04/2020 | 2030 On 05-November-20 | 10.47  | Put          | Bond Future | 4584      | 5                             | 4584      | 5                               | 3,000.00      |
| 30/04/2020 | 2030 On 05-November-20 | 8.53   | Put          | Bond Future | 12964     | 14                            | 12964     | 14                              | 0.00          |
| 30/04/2020 | 2030 On 05-November-20 | 9.40   | Put          | Bond Future | 8581      | 9                             | 8581      | 9                               | 0.00          |
| 30/04/2020 | 2030 On 05-November-20 | 10.06  | Put          | Bond Future | 5905      | 7                             | 5905      | 7                               | 1,000.00      |
| 30/04/2020 | 2030 On 05-November-20 | 9.39   | Put          | Bond Future | 8626      | 10                            | 8626      | 10                              | 0.00          |
| 30/04/2020 | 2030 On 05-November-20 | 8.10   | Put          | Bond Future | 15442     | 17                            | 15442     | 17                              | 0.00          |
| 30/04/2020 | 2030 On 05-November-20 | 9.04   | Put          | Bond Future | 10284     | 11                            | 10284     | 11                              | 0.00          |
| 30/04/2020 | 2030 On 05-November-20 | 8.34   | Put          | Bond Future | 14036     | 15                            | 14036     | 15                              | 0.00          |
| 30/04/2020 | 2030 On 05-November-20 | 9.61   | Put          | Bond Future | 7665      | 9                             | 7665      | 9                               | 3,000.00      |
| 30/04/2020 | 2030 On 05-November-20 | 8.85   | Put          | Bond Future | 11248     | 12                            | 11248     | 12                              | 0.00          |
| 30/04/2020 | 2030 On 04-February-21 |        |              | Bond Future | 10.97     | 82.2410                       | 10.9652   | 82.2410                         | 0.00          |
| 30/04/2020 | 2030 On 04-February-21 | 8.37   | Call         | Bond Future | 779       | 1                             | 779       | 1                               | 1,000.00      |
| 30/04/2020 | 2030 On 04-February-21 | 9.17   | Call         | Bond Future | 1496      | 1                             | 1496      | 1                               | 0.00          |
| 30/04/2020 | 2030 On 04-February-21 | 9.12   | Call         | Bond Future | 1440      | 1                             | 1440      | 1                               | 1,000.00      |
| 30/04/2020 | 2030 On 04-February-21 | 8.36   | Call         | Bond Future | 772       | 1                             | 772       | 1                               | 800.00        |
| 30/04/2020 | 2030 On 04-February-21 | 9.16   | Call         | Bond Future | 1484      | 1                             | 1484      | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2020 | 2030 On 04-February-21 | 8.86   | Call         | Bond Future | 1176      | 1                             | 1176      | 1                               | 800.00        |
| 30/04/2020 | 2030 On 04-February-21 | 10.20  | Call         | Bond Future | 3005      | 2                             | 3005      | 2                               | 0.00          |
| 30/04/2020 | 2030 On 04-February-21 | 9.15   | Call         | Bond Future | 1473      | 1                             | 1473      | 1                               | 0.00          |
| 30/04/2020 | 2030 On 04-February-21 | 9.12   | Put          | Bond Future | 11344     | 12                            | 11344     | 12                              | 0.00          |
| 30/04/2020 | 2030 On 04-February-21 | 8.36   | Put          | Bond Future | 15200     | 16                            | 15200     | 16                              | 0.00          |
| 30/04/2020 | 2030 On 04-February-21 | 9.16   | Put          | Bond Future | 11158     | 12                            | 11158     | 12                              | 0.00          |
| 30/04/2020 | 2030 On 04-February-21 | 10.20  | Put          | Bond Future | 6937      | 8                             | 6937      | 8                               | 1,800.00      |
| 30/04/2020 | 2030 On 04-February-21 | 8.86   | Put          | Bond Future | 12596     | 14                            | 12596     | 14                              | 0.00          |
| 30/04/2020 | 2030 On 04-February-21 | 9.15   | Put          | Bond Future | 11204     | 12                            | 11204     | 12                              | 0.00          |
| 30/04/2020 | 2030 On 04-February-21 | 9.17   | Put          | Bond Future | 11112     | 12                            | 11112     | 12                              | 0.00          |
| 30/04/2020 | 2030 On 04-February-21 | 8.37   | Put          | Bond Future | 15146     | 16                            | 15146     | 16                              | 0.00          |
| 30/04/2020 | 2030 On 06-May-21      |        |              | Bond Future | 11.23     | 83.2260                       | 11.2264   | 83.2260                         | 0.00          |
| 30/04/2020 | 2030 On 06-May-21      | 11.69  | Call         | Bond Future | 2194      | 1                             | 2194      | 1                               | 0.00          |
| 30/04/2020 | 2030 On 06-May-21      | 11.71  | Call         | Bond Future | 2287      | 1                             | 2287      | 1                               | 0.00          |
| 30/04/2020 | 2030 On 06-May-21      | 11.70  | Call         | Bond Future | 2240      | 1                             | 2240      | 1                               | 0.00          |
| 30/04/2020 | 2030 On 06-May-21      | 11.69  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2030 On 06-May-21      | 11.71  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2030 On 06-May-21      | 11.70  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2032 On 07-May-20      |        |              | Bond Future | 10.80     | 82.9110                       | 10.7951   | 82.9110                         | 43,926.00     |
| 30/04/2020 | 2032 On 07-May-20      | 9.17   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 3,000.00      |
| 30/04/2020 | 2032 On 07-May-20      | 9.54   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2032 On 07-May-20      | 9.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 7,500.00      |
| 30/04/2020 | 2032 On 07-May-20      | 9.50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 7,500.00      |
| 30/04/2020 | 2032 On 07-May-20      | 9.30   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 7,500.00      |
| 30/04/2020 | 2032 On 07-May-20      | 9.19   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2032 On 07-May-20      | 8.82   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 3,000.00      |
| 30/04/2020 | 2032 On 07-May-20      | 9.20   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 7,500.00      |
| 30/04/2020 | 2032 On 07-May-20      | 9.18   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2032 On 07-May-20      | 9.18   | Put          | Bond Future | 10177     | 11                            | 10177     | 11                              | 0.00          |
| 30/04/2020 | 2032 On 07-May-20      | 9.19   | Put          | Bond Future | 10109     | 11                            | 10109     | 11                              | 0.00          |
| 30/04/2020 | 2032 On 07-May-20      | 8.82   | Put          | Bond Future | 12676     | 14                            | 12676     | 14                              | 0.00          |
| 30/04/2020 | 2032 On 07-May-20      | 9.20   | Put          | Bond Future | 10041     | 11                            | 10041     | 11                              | 0.00          |
| 30/04/2020 | 2032 On 07-May-20      | 9.54   | Put          | Bond Future | 7766      | 9                             | 7766      | 9                               | 3,000.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2020 | 2032 On 07-May-20      | 9.30   | Put          | Bond Future | 9364      | 11                            | 9364      | 11                              | 0.00          |
| 30/04/2020 | 2032 On 07-May-20      | 9.50   | Put          | Bond Future | 8029      | 9                             | 8029      | 9                               | 0.00          |
| 30/04/2020 | 2032 On 07-May-20      | 9.00   | Put          | Bond Future | 11415     | 13                            | 11415     | 13                              | 0.00          |
| 30/04/2020 | 2032 On 07-May-20      | 9.17   | Put          | Bond Future | 10245     | 11                            | 10245     | 11                              | 0.00          |
| 30/04/2020 | 2032 On 06-August-20   |        |              | Bond Future | 11.01     | 83.8975                       | 11.0147   | 83.8975                         | 93,818.00     |
| 30/04/2020 | 2032 On 06-August-20   | 9.91   | Call         | Bond Future | 835       | 1                             | 835       | 1                               | 0.00          |
| 30/04/2020 | 2032 On 06-August-20   | 9.45   | Call         | Bond Future | 419       | 0                             | 419       | 0                               | 0.00          |
| 30/04/2020 | 2032 On 06-August-20   | 8.79   | Call         | Bond Future | 128       | 0                             | 128       | 0                               | 800.00        |
| 30/04/2020 | 2032 On 06-August-20   | 9.29   | Call         | Bond Future | 321       | 0                             | 321       | 0                               | 800.00        |
| 30/04/2020 | 2032 On 06-August-20   | 9.46   | Call         | Bond Future | 426       | 0                             | 426       | 0                               | 0.00          |
| 30/04/2020 | 2032 On 06-August-20   | 9.47   | Call         | Bond Future | 433       | 0                             | 433       | 0                               | 0.00          |
| 30/04/2020 | 2032 On 06-August-20   | 9.47   | Put          | Bond Future | 9834      | 11                            | 9834      | 11                              | 0.00          |
| 30/04/2020 | 2032 On 06-August-20   | 9.45   | Put          | Bond Future | 9951      | 11                            | 9951      | 11                              | 0.00          |
| 30/04/2020 | 2032 On 06-August-20   | 8.79   | Put          | Bond Future | 14138     | 15                            | 14138     | 15                              | 0.00          |
| 30/04/2020 | 2032 On 06-August-20   | 9.29   | Put          | Bond Future | 10912     | 12                            | 10912     | 12                              | 0.00          |
| 30/04/2020 | 2032 On 06-August-20   | 9.46   | Put          | Bond Future | 9892      | 11                            | 9892      | 11                              | 0.00          |
| 30/04/2020 | 2032 On 06-August-20   | 9.91   | Put          | Bond Future | 7413      | 8                             | 7413      | 8                               | 800.00        |
| 30/04/2020 | 2032 On 05-November-20 |        |              | Bond Future | 11.23     | 80.8025                       | 11.2286   | 80.8025                         | 0.00          |
| 30/04/2020 | 2032 On 05-November-20 | 9.76   | Call         | Bond Future | 1267      | 1                             | 1267      | 1                               | 0.00          |
| 30/04/2020 | 2032 On 05-November-20 | 10.99  | Call         | Bond Future | 3538      | 3                             | 3538      | 3                               | 0.00          |
| 30/04/2020 | 2032 On 05-November-20 | 11.08  | Call         | Bond Future | 3774      | 3                             | 3774      | 3                               | 0.00          |
| 30/04/2020 | 2032 On 05-November-20 | 9.11   | Call         | Bond Future | 645       | 0                             | 645       | 0                               | 3,000.00      |
| 30/04/2020 | 2032 On 05-November-20 | 9.61   | Call         | Bond Future | 1094      | 1                             | 1094      | 1                               | 3,000.00      |
| 30/04/2020 | 2032 On 05-November-20 | 9.44   | Call         | Bond Future | 921       | 1                             | 921       | 1                               | 1,000.00      |
| 30/04/2020 | 2032 On 05-November-20 | 9.77   | Call         | Bond Future | 1279      | 1                             | 1279      | 1                               | 0.00          |
| 30/04/2020 | 2032 On 05-November-20 | 8.94   | Call         | Bond Future | 530       | 0                             | 530       | 0                               | 1,000.00      |
| 30/04/2020 | 2032 On 05-November-20 | 9.75   | Call         | Bond Future | 1255      | 1                             | 1255      | 1                               | 0.00          |
| 30/04/2020 | 2032 On 05-November-20 | 9.75   | Put          | Bond Future | 9957      | 11                            | 9957      | 11                              | 0.00          |
| 30/04/2020 | 2032 On 05-November-20 | 9.11   | Put          | Bond Future | 13512     | 15                            | 13512     | 15                              | 0.00          |
| 30/04/2020 | 2032 On 05-November-20 | 8.94   | Put          | Bond Future | 14548     | 16                            | 14548     | 16                              | 0.00          |
| 30/04/2020 | 2032 On 05-November-20 | 11.08  | Put          | Bond Future | 4595      | 5                             | 4595      | 5                               | 1,000.00      |
| 30/04/2020 | 2032 On 05-November-20 | 9.77   | Put          | Bond Future | 9855      | 11                            | 9855      | 11                              | 0.00          |
| 30/04/2020 | 2032 On 05-November-20 | 9.44   | Put          | Bond Future | 11609     | 13                            | 11609     | 13                              | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2020 | 2032 On 05-November-20 | 9.61   | Put          | Bond Future | 10686     | 12                            | 10686     | 12                              | 0.00          |
| 30/04/2020 | 2032 On 05-November-20 | 9.76   | Put          | Bond Future | 9906      | 11                            | 9906      | 11                              | 0.00          |
| 30/04/2020 | 2032 On 05-November-20 | 10.99  | Put          | Bond Future | 4861      | 6                             | 4861      | 6                               | 3,000.00      |
| 30/04/2020 | 2032 On 04-February-21 |        |              | Bond Future | 11.46     | 81.8231                       | 11.4582   | 81.8231                         | 0.00          |
| 30/04/2020 | 2032 On 04-February-21 | 8.79   | Call         | Bond Future | 798       | 1                             | 798       | 1                               | 800.00        |
| 30/04/2020 | 2032 On 04-February-21 | 9.61   | Call         | Bond Future | 1573      | 1                             | 1573      | 1                               | 0.00          |
| 30/04/2020 | 2032 On 04-February-21 | 9.29   | Call         | Bond Future | 1224      | 1                             | 1224      | 1                               | 800.00        |
| 30/04/2020 | 2032 On 04-February-21 | 9.63   | Call         | Bond Future | 1597      | 1                             | 1597      | 1                               | 0.00          |
| 30/04/2020 | 2032 On 04-February-21 | 10.82  | Call         | Bond Future | 3540      | 3                             | 3540      | 3                               | 0.00          |
| 30/04/2020 | 2032 On 04-February-21 | 9.62   | Call         | Bond Future | 1585      | 1                             | 1585      | 1                               | 0.00          |
| 30/04/2020 | 2032 On 04-February-21 | 9.62   | Put          | Bond Future | 12253     | 13                            | 12253     | 13                              | 0.00          |
| 30/04/2020 | 2032 On 04-February-21 | 9.29   | Put          | Bond Future | 14009     | 15                            | 14009     | 15                              | 0.00          |
| 30/04/2020 | 2032 On 04-February-21 | 9.63   | Put          | Bond Future | 12202     | 13                            | 12202     | 13                              | 0.00          |
| 30/04/2020 | 2032 On 04-February-21 | 10.82  | Put          | Bond Future | 7039      | 8                             | 7039      | 8                               | 800.00        |
| 30/04/2020 | 2032 On 04-February-21 | 9.61   | Put          | Bond Future | 12304     | 13                            | 12304     | 13                              | 0.00          |
| 30/04/2020 | 2032 On 04-February-21 | 8.79   | Put          | Bond Future | 16921     | 18                            | 16921     | 18                              | 0.00          |
| 30/04/2020 | 2032 On 06-May-21      |        |              | Bond Future | 11.71     | 78.6562                       | 11.7105   | 78.6562                         | 0.00          |
| 30/04/2020 | 2032 On 06-May-21      | 12.11  | Call         | Bond Future | 2023      | 1                             | 2023      | 1                               | 0.00          |
| 30/04/2020 | 2032 On 06-May-21      | 12.12  | Call         | Bond Future | 2073      | 1                             | 2073      | 1                               | 0.00          |
| 30/04/2020 | 2032 On 06-May-21      | 12.10  | Call         | Bond Future | 1973      | 1                             | 1973      | 1                               | 0.00          |
| 30/04/2020 | 2032 On 06-May-21      | 12.10  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2032 On 06-May-21      | 12.11  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2032 On 06-May-21      | 12.12  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2033 On 07-May-20      |        |              | Bond Future | 94.63     | 94.2447                       | 94.6341   | 94.2447                         | 2,449.00      |
| 30/04/2020 | 2033 On 06-August-20   |        |              | Bond Future | 95.78     | 95.3897                       | 95.7827   | 95.3897                         | 11,410.00     |
| 30/04/2020 | 2033 On 05-November-20 |        |              | Bond Future | 95.79     | 95.3915                       | 95.7890   | 95.3915                         | 0.00          |
| 30/04/2020 | 2033 On 04-February-21 |        |              | Bond Future | 97.02     | 96.6184                       | 97.0209   | 96.6184                         | 0.00          |
| 30/04/2020 | 2033 On 06-May-21      |        |              | Bond Future | 96.97     | 96.5655                       | 96.9731   | 96.5655                         | 0.00          |
| 30/04/2020 | 2037 On 07-May-20      |        |              | Bond Future | 11.52     | 79.7253                       | 11.5204   | 79.7253                         | 48,776.00     |
| 30/04/2020 | 2037 On 07-May-20      | 9.59   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2037 On 07-May-20      | 9.61   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2037 On 07-May-20      | 10.00  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 7,500.00      |
| 30/04/2020 | 2037 On 07-May-20      | 9.60   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2020 | 2037 On 07-May-20      | 9.70   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 7,500.00      |
| 30/04/2020 | 2037 On 07-May-20      | 9.59   | Put          | Bond Future | 13201     | 14                            | 13201     | 14                              | 0.00          |
| 30/04/2020 | 2037 On 07-May-20      | 9.61   | Put          | Bond Future | 13047     | 13                            | 13047     | 13                              | 0.00          |
| 30/04/2020 | 2037 On 07-May-20      | 10.00  | Put          | Bond Future | 10126     | 11                            | 10126     | 11                              | 0.00          |
| 30/04/2020 | 2037 On 07-May-20      | 9.70   | Put          | Bond Future | 12360     | 13                            | 12360     | 13                              | 0.00          |
| 30/04/2020 | 2037 On 07-May-20      | 9.60   | Put          | Bond Future | 13124     | 14                            | 13124     | 14                              | 0.00          |
| 30/04/2020 | 2037 On 06-August-20   |        |              | Bond Future | 11.74     | 76.4174                       | 11.7448   | 76.4174                         | 82,339.00     |
| 30/04/2020 | 2037 On 06-August-20   | 9.87   | Call         | Bond Future | 264       | 0                             | 264       | 0                               | 0.00          |
| 30/04/2020 | 2037 On 06-August-20   | 9.86   | Call         | Bond Future | 259       | 0                             | 259       | 0                               | 0.00          |
| 30/04/2020 | 2037 On 06-August-20   | 9.88   | Call         | Bond Future | 269       | 0                             | 269       | 0                               | 0.00          |
| 30/04/2020 | 2037 On 06-August-20   | 9.86   | Put          | Bond Future | 12704     | 13                            | 12704     | 13                              | 0.00          |
| 30/04/2020 | 2037 On 06-August-20   | 9.87   | Put          | Bond Future | 12634     | 13                            | 12634     | 13                              | 0.00          |
| 30/04/2020 | 2037 On 06-August-20   | 9.88   | Put          | Bond Future | 12565     | 13                            | 12565     | 13                              | 0.00          |
| 30/04/2020 | 2037 On 05-November-20 |        |              | Bond Future | 11.95     | 77.3780                       | 11.9537   | 77.3780                         | 0.00          |
| 30/04/2020 | 2037 On 05-November-20 | 10.19  | Call         | Bond Future | 1039      | 1                             | 1039      | 1                               | 0.00          |
| 30/04/2020 | 2037 On 05-November-20 | 10.17  | Call         | Bond Future | 1017      | 1                             | 1017      | 1                               | 0.00          |
| 30/04/2020 | 2037 On 05-November-20 | 10.18  | Call         | Bond Future | 1028      | 1                             | 1028      | 1                               | 0.00          |
| 30/04/2020 | 2037 On 05-November-20 | 10.17  | Put          | Bond Future | 12385     | 13                            | 12385     | 13                              | 0.00          |
| 30/04/2020 | 2037 On 05-November-20 | 10.19  | Put          | Bond Future | 12264     | 13                            | 12264     | 13                              | 0.00          |
| 30/04/2020 | 2037 On 05-November-20 | 10.18  | Put          | Bond Future | 12324     | 13                            | 12324     | 13                              | 0.00          |
| 30/04/2020 | 2037 On 04-February-21 |        |              | Bond Future | 12.18     | 74.0999                       | 12.1814   | 74.0999                         | 0.00          |
| 30/04/2020 | 2037 On 04-February-21 | 11.97  | Call         | Bond Future | 4985      | 5                             | 4985      | 5                               | 300.00        |
| 30/04/2020 | 2037 On 04-February-21 | 9.65   | Call         | Bond Future | 996       | 1                             | 996       | 1                               | 72.00         |
| 30/04/2020 | 2037 On 04-February-21 | 13.73  | Call         | Bond Future | 10477     | 10                            | 10477     | 10                              | 0.00          |
| 30/04/2020 | 2037 On 04-February-21 | 10.35  | Call         | Bond Future | 1753      | 2                             | 1753      | 2                               | 0.00          |
| 30/04/2020 | 2037 On 04-February-21 | 10.27  | Call         | Bond Future | 1651      | 1                             | 1651      | 1                               | 0.00          |
| 30/04/2020 | 2037 On 04-February-21 | 10.85  | Call         | Bond Future | 2494      | 2                             | 2494      | 2                               | 0.00          |
| 30/04/2020 | 2037 On 04-February-21 | 11.90  | Call         | Bond Future | 4796      | 4                             | 4796      | 4                               | 0.00          |
| 30/04/2020 | 2037 On 04-February-21 | 10.28  | Call         | Bond Future | 1663      | 1                             | 1663      | 1                               | 0.00          |
| 30/04/2020 | 2037 On 04-February-21 | 10.48  | Call         | Bond Future | 1929      | 2                             | 1929      | 2                               | 240.00        |
| 30/04/2020 | 2037 On 04-February-21 | 10.29  | Call         | Bond Future | 1676      | 1                             | 1676      | 1                               | 0.00          |
| 30/04/2020 | 2037 On 04-February-21 | 10.29  | Put          | Bond Future | 13435     | 14                            | 13435     | 14                              | 0.00          |
| 30/04/2020 | 2037 On 04-February-21 | 11.90  | Put          | Bond Future | 6384      | 7                             | 6384      | 7                               | 240.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2020 | 2037 On 04-February-21 | 10.48  | Put          | Bond Future | 12383     | 13                            | 12383     | 13                              | 0.00          |
| 30/04/2020 | 2037 On 04-February-21 | 10.27  | Put          | Bond Future | 13548     | 14                            | 13548     | 14                              | 0.00          |
| 30/04/2020 | 2037 On 04-February-21 | 10.85  | Put          | Bond Future | 10492     | 11                            | 10492     | 11                              | 72.00         |
| 30/04/2020 | 2037 On 04-February-21 | 13.73  | Put          | Bond Future | 2602      | 3                             | 2602      | 3                               | 300.00        |
| 30/04/2020 | 2037 On 04-February-21 | 10.35  | Put          | Bond Future | 13097     | 13                            | 13097     | 13                              | 72.00         |
| 30/04/2020 | 2037 On 04-February-21 | 10.28  | Put          | Bond Future | 13491     | 14                            | 13491     | 14                              | 0.00          |
| 30/04/2020 | 2037 On 04-February-21 | 9.65   | Put          | Bond Future | 17376     | 18                            | 17376     | 18                              | 0.00          |
| 30/04/2020 | 2037 On 04-February-21 | 11.97  | Put          | Bond Future | 6172      | 6                             | 6172      | 6                               | 0.00          |
| 30/04/2020 | 2037 On 06-May-21      |        |              | Bond Future | 12.43     | 74.9870                       | 12.4300   | 74.9870                         | 0.00          |
| 30/04/2020 | 2037 On 06-May-21      | 12.42  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2037 On 06-May-21      | 12.43  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2037 On 06-May-21      | 12.44  | Call         | Bond Future | 54        | 0                             | 54        | 0                               | 0.00          |
| 30/04/2020 | 2037 On 06-May-21      | 12.43  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2037 On 06-May-21      | 12.44  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2037 On 06-May-21      | 12.42  | Put          | Bond Future | 54        | 1                             | 54        | 1                               | 0.00          |
| 30/04/2020 | 2038 On 07-May-20      |        |              | Bond Future | 107.91    | 108.0927                      | 107.9058  | 108.0927                        | 2,602.00      |
| 30/04/2020 | 2038 On 06-August-20   |        |              | Bond Future | 107.52    | 107.7099                      | 107.5193  | 107.7099                        | 11,276.00     |
| 30/04/2020 | 2038 On 05-November-20 |        |              | Bond Future | 108.89    | 109.0880                      | 108.8945  | 109.0880                        | 0.00          |
| 30/04/2020 | 2038 On 04-February-21 |        |              | Bond Future | 108.57    | 108.7694                      | 108.5733  | 108.7694                        | 0.00          |
| 30/04/2020 | 2038 On 06-May-21      |        |              | Bond Future | 109.90    | 110.0994                      | 109.9010  | 110.0994                        | 0.00          |
| 30/04/2020 | 2040 On 07-May-20      |        |              | Bond Future | 11.72     | 81.7192                       | 11.7204   | 81.7192                         | 31,611.00     |
| 30/04/2020 | 2040 On 07-May-20      | 9.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2040 On 07-May-20      | 12.70  | Call         | Bond Future | 5812      | 6                             | 5812      | 6                               | 325.00        |
| 30/04/2020 | 2040 On 07-May-20      | 9.50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 2,640.00      |
| 30/04/2020 | 2040 On 07-May-20      | 10.00  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 2,640.00      |
| 30/04/2020 | 2040 On 07-May-20      | 9.74   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2040 On 07-May-20      | 12.20  | Call         | Bond Future | 2955      | 3                             | 2955      | 3                               | 325.00        |
| 30/04/2020 | 2040 On 07-May-20      | 9.73   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2040 On 07-May-20      | 11.10  | Call         | Bond Future | 1         | 0                             | 1         | 0                               | 450.00        |
| 30/04/2020 | 2040 On 07-May-20      | 9.85   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 7,500.00      |
| 30/04/2020 | 2040 On 07-May-20      | 10.15  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 7,500.00      |
| 30/04/2020 | 2040 On 07-May-20      | 11.80  | Call         | Bond Future | 872       | 1                             | 872       | 1                               | 450.00        |
| 30/04/2020 | 2040 On 07-May-20      | 10.15  | Put          | Bond Future | 11037     | 11                            | 11037     | 11                              | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2020 | 2040 On 07-May-20      | 9.73   | Put          | Bond Future | 14410     | 14                            | 14410     | 14                              | 0.00          |
| 30/04/2020 | 2040 On 07-May-20      | 11.80  | Put          | Bond Future | 372       | 1                             | 372       | 1                               | 0.00          |
| 30/04/2020 | 2040 On 07-May-20      | 12.20  | Put          | Bond Future | 17        | 0                             | 17        | 0                               | 0.00          |
| 30/04/2020 | 2040 On 07-May-20      | 11.10  | Put          | Bond Future | 4086      | 4                             | 4086      | 4                               | 0.00          |
| 30/04/2020 | 2040 On 07-May-20      | 9.85   | Put          | Bond Future | 13426     | 13                            | 13426     | 13                              | 0.00          |
| 30/04/2020 | 2040 On 07-May-20      | 9.75   | Put          | Bond Future | 14245     | 14                            | 14245     | 14                              | 0.00          |
| 30/04/2020 | 2040 On 07-May-20      | 9.50   | Put          | Bond Future | 16342     | 16                            | 16342     | 16                              | 0.00          |
| 30/04/2020 | 2040 On 07-May-20      | 10.00  | Put          | Bond Future | 12219     | 12                            | 12219     | 12                              | 0.00          |
| 30/04/2020 | 2040 On 07-May-20      | 12.70  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2040 On 07-May-20      | 9.74   | Put          | Bond Future | 14327     | 14                            | 14327     | 14                              | 0.00          |
| 30/04/2020 | 2040 On 06-August-20   |        |              | Bond Future | 11.95     | 78.1845                       | 11.9462   | 78.1845                         | 47,146.00     |
| 30/04/2020 | 2040 On 06-August-20   | 10.02  | Call         | Bond Future | 214       | 0                             | 214       | 0                               | 0.00          |
| 30/04/2020 | 2040 On 06-August-20   | 10.85  | Call         | Bond Future | 869       | 1                             | 869       | 1                               | 0.00          |
| 30/04/2020 | 2040 On 06-August-20   | 10.03  | Call         | Bond Future | 218       | 0                             | 218       | 0                               | 0.00          |
| 30/04/2020 | 2040 On 06-August-20   | 10.04  | Call         | Bond Future | 222       | 0                             | 222       | 0                               | 0.00          |
| 30/04/2020 | 2040 On 06-August-20   | 11.26  | Call         | Bond Future | 1543      | 2                             | 1543      | 2                               | 0.00          |
| 30/04/2020 | 2040 On 06-August-20   | 10.79  | Call         | Bond Future | 796       | 1                             | 796       | 1                               | 0.00          |
| 30/04/2020 | 2040 On 06-August-20   | 9.57   | Call         | Bond Future | 83        | 0                             | 83        | 0                               | 800.00        |
| 30/04/2020 | 2040 On 06-August-20   | 10.07  | Call         | Bond Future | 235       | 0                             | 235       | 0                               | 800.00        |
| 30/04/2020 | 2040 On 06-August-20   | 10.07  | Put          | Bond Future | 13266     | 13                            | 13266     | 13                              | 0.00          |
| 30/04/2020 | 2040 On 06-August-20   | 10.79  | Put          | Bond Future | 8437      | 8                             | 8437      | 8                               | 800.00        |
| 30/04/2020 | 2040 On 06-August-20   | 9.57   | Put          | Bond Future | 17179     | 17                            | 17179     | 17                              | 0.00          |
| 30/04/2020 | 2040 On 06-August-20   | 10.03  | Put          | Bond Future | 13564     | 14                            | 13564     | 14                              | 0.00          |
| 30/04/2020 | 2040 On 06-August-20   | 10.85  | Put          | Bond Future | 8084      | 8                             | 8084      | 8                               | 12,538.00     |
| 30/04/2020 | 2040 On 06-August-20   | 10.02  | Put          | Bond Future | 13638     | 14                            | 13638     | 14                              | 0.00          |
| 30/04/2020 | 2040 On 06-August-20   | 11.26  | Put          | Bond Future | 5938      | 6                             | 5938      | 6                               | 517.00        |
| 30/04/2020 | 2040 On 06-August-20   | 10.04  | Put          | Bond Future | 13489     | 13                            | 13489     | 13                              | 0.00          |
| 30/04/2020 | 2040 On 05-November-20 |        |              | Bond Future | 12.16     | 79.1673                       | 12.1565   | 79.1673                         | 0.00          |
| 30/04/2020 | 2040 On 05-November-20 | 9.73   | Call         | Bond Future | 477       | 0                             | 477       | 0                               | 2,000.00      |
| 30/04/2020 | 2040 On 05-November-20 | 10.23  | Call         | Bond Future | 866       | 1                             | 866       | 1                               | 2,000.00      |
| 30/04/2020 | 2040 On 05-November-20 | 10.00  | Call         | Bond Future | 665       | 1                             | 665       | 1                               | 2,000.00      |
| 30/04/2020 | 2040 On 05-November-20 | 9.50   | Call         | Bond Future | 353       | 0                             | 353       | 0                               | 2,000.00      |
| 30/04/2020 | 2040 On 05-November-20 | 10.30  | Call         | Bond Future | 935       | 1                             | 935       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2020 | 2040 On 05-November-20 | 10.31  | Call         | Bond Future | 945       | 1                             | 945       | 1                               | 0.00          |
| 30/04/2020 | 2040 On 05-November-20 | 11.70  | Call         | Bond Future | 3410      | 3                             | 3410      | 3                               | 0.00          |
| 30/04/2020 | 2040 On 05-November-20 | 11.50  | Call         | Bond Future | 2893      | 3                             | 2893      | 3                               | 0.00          |
| 30/04/2020 | 2040 On 05-November-20 | 10.32  | Call         | Bond Future | 956       | 1                             | 956       | 1                               | 0.00          |
| 30/04/2020 | 2040 On 05-November-20 | 11.50  | Put          | Bond Future | 6968      | 7                             | 6968      | 7                               | 2,000.00      |
| 30/04/2020 | 2040 On 05-November-20 | 10.31  | Put          | Bond Future | 13363     | 13                            | 13363     | 13                              | 0.00          |
| 30/04/2020 | 2040 On 05-November-20 | 10.00  | Put          | Bond Future | 15482     | 15                            | 15482     | 15                              | 0.00          |
| 30/04/2020 | 2040 On 05-November-20 | 9.50   | Put          | Bond Future | 19260     | 19                            | 19260     | 19                              | 0.00          |
| 30/04/2020 | 2040 On 05-November-20 | 10.32  | Put          | Bond Future | 13297     | 13                            | 13297     | 13                              | 0.00          |
| 30/04/2020 | 2040 On 05-November-20 | 11.70  | Put          | Bond Future | 6207      | 6                             | 6207      | 6                               | 2,000.00      |
| 30/04/2020 | 2040 On 05-November-20 | 10.30  | Put          | Bond Future | 13429     | 13                            | 13429     | 13                              | 0.00          |
| 30/04/2020 | 2040 On 05-November-20 | 10.23  | Put          | Bond Future | 13893     | 14                            | 13893     | 14                              | 0.00          |
| 30/04/2020 | 2040 On 05-November-20 | 9.73   | Put          | Bond Future | 17468     | 17                            | 17468     | 17                              | 0.00          |
| 30/04/2020 | 2040 On 04-February-21 |        |              | Bond Future | 12.39     | 75.6616                       | 12.3857   | 75.6616                         | 0.00          |
| 30/04/2020 | 2040 On 04-February-21 | 11.74  | Call         | Bond Future | 3952      | 4                             | 3952      | 4                               | 0.00          |
| 30/04/2020 | 2040 On 04-February-21 | 10.07  | Call         | Bond Future | 1184      | 1                             | 1184      | 1                               | 800.00        |
| 30/04/2020 | 2040 On 04-February-21 | 10.41  | Call         | Bond Future | 1570      | 1                             | 1570      | 1                               | 0.00          |
| 30/04/2020 | 2040 On 04-February-21 | 9.49   | Call         | Bond Future | 692       | 1                             | 692       | 1                               | 500.00        |
| 30/04/2020 | 2040 On 04-February-21 | 9.57   | Call         | Bond Future | 748       | 1                             | 748       | 1                               | 800.00        |
| 30/04/2020 | 2040 On 04-February-21 | 10.42  | Call         | Bond Future | 1582      | 1                             | 1582      | 1                               | 0.00          |
| 30/04/2020 | 2040 On 04-February-21 | 11.57  | Call         | Bond Future | 3535      | 3                             | 3535      | 3                               | 0.00          |
| 30/04/2020 | 2040 On 04-February-21 | 10.24  | Call         | Bond Future | 1367      | 1                             | 1367      | 1                               | 500.00        |
| 30/04/2020 | 2040 On 04-February-21 | 10.40  | Call         | Bond Future | 1557      | 1                             | 1557      | 1                               | 0.00          |
| 30/04/2020 | 2040 On 04-February-21 | 10.40  | Put          | Bond Future | 14603     | 14                            | 14603     | 14                              | 0.00          |
| 30/04/2020 | 2040 On 04-February-21 | 11.57  | Put          | Bond Future | 8492      | 8                             | 8492      | 8                               | 500.00        |
| 30/04/2020 | 2040 On 04-February-21 | 10.24  | Put          | Bond Future | 15619     | 16                            | 15619     | 16                              | 0.00          |
| 30/04/2020 | 2040 On 04-February-21 | 9.49   | Put          | Bond Future | 20960     | 21                            | 20960     | 21                              | 0.00          |
| 30/04/2020 | 2040 On 04-February-21 | 9.57   | Put          | Bond Future | 20345     | 20                            | 20345     | 20                              | 0.00          |
| 30/04/2020 | 2040 On 04-February-21 | 10.07  | Put          | Bond Future | 16747     | 17                            | 16747     | 17                              | 0.00          |
| 30/04/2020 | 2040 On 04-February-21 | 10.42  | Put          | Bond Future | 14479     | 14                            | 14479     | 14                              | 0.00          |
| 30/04/2020 | 2040 On 04-February-21 | 10.41  | Put          | Bond Future | 14541     | 14                            | 14541     | 14                              | 0.00          |
| 30/04/2020 | 2040 On 04-February-21 | 11.74  | Put          | Bond Future | 7833      | 8                             | 7833      | 8                               | 800.00        |
| 30/04/2020 | 2040 On 06-May-21      |        |              | Bond Future | 12.64     | 76.5673                       | 12.6353   | 76.5673                         | 0.00          |

| Date       | Contract Details     | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2020 | 2040 On 06-May-21    | 12.43  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2040 On 06-May-21    | 12.44  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2040 On 06-May-21    | 12.42  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2040 On 06-May-21    | 12.42  | Put          | Bond Future | 1218      | 1                             | 1218      | 1                               | 0.00          |
| 30/04/2020 | 2040 On 06-May-21    | 12.43  | Put          | Bond Future | 1161      | 1                             | 1161      | 1                               | 0.00          |
| 30/04/2020 | 2040 On 06-May-21    | 12.44  | Put          | Bond Future | 1104      | 1                             | 1104      | 1                               | 0.00          |
| 30/04/2020 | 2044 On 07-May-20    |        |              | Bond Future | 11.81     | 78.3236                       | 11.8101   | 78.3236                         | 26,451.00     |
| 30/04/2020 | 2044 On 07-May-20    | 9.79   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2044 On 07-May-20    | 10.81  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2044 On 07-May-20    | 9.81   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2044 On 07-May-20    | 9.33   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 100.00        |
| 30/04/2020 | 2044 On 07-May-20    | 9.98   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 100.00        |
| 30/04/2020 | 2044 On 07-May-20    | 9.26   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 556.00        |
| 30/04/2020 | 2044 On 07-May-20    | 9.80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2044 On 07-May-20    | 9.91   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 556.00        |
| 30/04/2020 | 2044 On 07-May-20    | 11.02  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2044 On 07-May-20    | 9.45   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 129.00        |
| 30/04/2020 | 2044 On 07-May-20    | 9.97   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 129.00        |
| 30/04/2020 | 2044 On 07-May-20    | 11.09  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2044 On 07-May-20    | 9.26   | Put          | Bond Future | 19349     | 19                            | 19349     | 19                              | 0.00          |
| 30/04/2020 | 2044 On 07-May-20    | 9.91   | Put          | Bond Future | 13687     | 14                            | 13687     | 14                              | 0.00          |
| 30/04/2020 | 2044 On 07-May-20    | 9.98   | Put          | Bond Future | 13110     | 13                            | 13110     | 13                              | 0.00          |
| 30/04/2020 | 2044 On 07-May-20    | 9.80   | Put          | Bond Future | 14606     | 14                            | 14606     | 14                              | 0.00          |
| 30/04/2020 | 2044 On 07-May-20    | 11.02  | Put          | Bond Future | 5228      | 5                             | 5228      | 5                               | 556.00        |
| 30/04/2020 | 2044 On 07-May-20    | 11.09  | Put          | Bond Future | 4740      | 5                             | 4740      | 5                               | 100.00        |
| 30/04/2020 | 2044 On 07-May-20    | 9.79   | Put          | Bond Future | 14690     | 15                            | 14690     | 15                              | 0.00          |
| 30/04/2020 | 2044 On 07-May-20    | 9.45   | Put          | Bond Future | 17635     | 18                            | 17635     | 18                              | 0.00          |
| 30/04/2020 | 2044 On 07-May-20    | 9.97   | Put          | Bond Future | 13192     | 13                            | 13192     | 13                              | 0.00          |
| 30/04/2020 | 2044 On 07-May-20    | 10.81  | Put          | Bond Future | 6722      | 7                             | 6722      | 7                               | 129.00        |
| 30/04/2020 | 2044 On 07-May-20    | 9.33   | Put          | Bond Future | 18712     | 19                            | 18712     | 19                              | 0.00          |
| 30/04/2020 | 2044 On 07-May-20    | 9.81   | Put          | Bond Future | 14521     | 14                            | 14521     | 14                              | 0.00          |
| 30/04/2020 | 2044 On 06-August-20 |        |              | Bond Future | 12.03     | 74.8737                       | 12.0314   | 74.8737                         | 70,027.00     |
| 30/04/2020 | 2044 On 06-August-20 | 9.36   | Call         | Bond Future | 42        | 0                             | 42        | 0                               | 602.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2020 | 2044 On 06-August-20   | 9.86   | Call         | Bond Future | 133       | 0                             | 133       | 0                               | 0.00          |
| 30/04/2020 | 2044 On 06-August-20   | 9.98   | Call         | Bond Future | 171       | 0                             | 171       | 0                               | 602.00        |
| 30/04/2020 | 2044 On 06-August-20   | 9.01   | Call         | Bond Future | 16        | 0                             | 16        | 0                               | 140.00        |
| 30/04/2020 | 2044 On 06-August-20   | 9.66   | Call         | Bond Future | 86        | 0                             | 86        | 0                               | 140.00        |
| 30/04/2020 | 2044 On 06-August-20   | 9.88   | Call         | Bond Future | 139       | 0                             | 139       | 0                               | 0.00          |
| 30/04/2020 | 2044 On 06-August-20   | 10.93  | Call         | Bond Future | 879       | 1                             | 879       | 1                               | 0.00          |
| 30/04/2020 | 2044 On 06-August-20   | 9.87   | Call         | Bond Future | 136       | 0                             | 136       | 0                               | 0.00          |
| 30/04/2020 | 2044 On 06-August-20   | 11.09  | Call         | Bond Future | 1110      | 1                             | 1110      | 1                               | 0.00          |
| 30/04/2020 | 2044 On 06-August-20   | 9.01   | Put          | Bond Future | 23013     | 23                            | 23013     | 23                              | 0.00          |
| 30/04/2020 | 2044 On 06-August-20   | 9.66   | Put          | Bond Future | 17212     | 17                            | 17212     | 17                              | 0.00          |
| 30/04/2020 | 2044 On 06-August-20   | 9.88   | Put          | Bond Future | 15409     | 15                            | 15409     | 15                              | 0.00          |
| 30/04/2020 | 2044 On 06-August-20   | 9.87   | Put          | Bond Future | 15489     | 15                            | 15489     | 15                              | 0.00          |
| 30/04/2020 | 2044 On 06-August-20   | 10.93  | Put          | Bond Future | 8092      | 8                             | 8092      | 8                               | 140.00        |
| 30/04/2020 | 2044 On 06-August-20   | 11.09  | Put          | Bond Future | 7202      | 7                             | 7202      | 7                               | 602.00        |
| 30/04/2020 | 2044 On 06-August-20   | 9.86   | Put          | Bond Future | 15569     | 15                            | 15569     | 15                              | 0.00          |
| 30/04/2020 | 2044 On 06-August-20   | 9.98   | Put          | Bond Future | 14617     | 14                            | 14617     | 14                              | 0.00          |
| 30/04/2020 | 2044 On 06-August-20   | 9.36   | Put          | Bond Future | 19804     | 20                            | 19804     | 20                              | 0.00          |
| 30/04/2020 | 2044 On 05-November-20 |        |              | Bond Future | 12.24     | 75.8150                       | 12.2375   | 75.8150                         | 0.00          |
| 30/04/2020 | 2044 On 05-November-20 | 9.72   | Call         | Bond Future | 424       | 0                             | 424       | 0                               | 1,815.00      |
| 30/04/2020 | 2044 On 05-November-20 | 9.96   | Call         | Bond Future | 576       | 0                             | 576       | 0                               | 0.00          |
| 30/04/2020 | 2044 On 05-November-20 | 11.38  | Call         | Bond Future | 2453      | 2                             | 2453      | 2                               | 0.00          |
| 30/04/2020 | 2044 On 05-November-20 | 10.34  | Call         | Bond Future | 899       | 1                             | 899       | 1                               | 0.00          |
| 30/04/2020 | 2044 On 05-November-20 | 11.43  | Call         | Bond Future | 2566      | 3                             | 2566      | 3                               | 0.00          |
| 30/04/2020 | 2044 On 05-November-20 | 9.97   | Call         | Bond Future | 583       | 0                             | 583       | 0                               | 568.00        |
| 30/04/2020 | 2044 On 05-November-20 | 10.36  | Call         | Bond Future | 919       | 1                             | 919       | 1                               | 0.00          |
| 30/04/2020 | 2044 On 05-November-20 | 10.04  | Call         | Bond Future | 635       | 1                             | 635       | 1                               | 525.00        |
| 30/04/2020 | 2044 On 05-November-20 | 9.34   | Call         | Bond Future | 249       | 0                             | 249       | 0                               | 525.00        |
| 30/04/2020 | 2044 On 05-November-20 | 11.17  | Call         | Bond Future | 2031      | 2                             | 2031      | 2                               | 0.00          |
| 30/04/2020 | 2044 On 05-November-20 | 8.87   | Call         | Bond Future | 119       | 0                             | 119       | 0                               | 1,815.00      |
| 30/04/2020 | 2044 On 05-November-20 | 10.02  | Call         | Bond Future | 620       | 1                             | 620       | 1                               | 1,815.00      |
| 30/04/2020 | 2044 On 05-November-20 | 10.35  | Call         | Bond Future | 909       | 1                             | 909       | 1                               | 0.00          |
| 30/04/2020 | 2044 On 05-November-20 | 11.06  | Call         | Bond Future | 1844      | 2                             | 1844      | 2                               | 0.00          |
| 30/04/2020 | 2044 On 05-November-20 | 9.29   | Call         | Bond Future | 232       | 0                             | 232       | 0                               | 568.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2020 | 2044 On 05-November-20 | 10.36  | Put          | Bond Future | 13564     | 13                            | 13564     | 13                              | 0.00          |
| 30/04/2020 | 2044 On 05-November-20 | 10.04  | Put          | Bond Future | 15805     | 16                            | 15805     | 16                              | 0.00          |
| 30/04/2020 | 2044 On 05-November-20 | 11.17  | Put          | Bond Future | 8796      | 9                             | 8796      | 9                               | 1,815.00      |
| 30/04/2020 | 2044 On 05-November-20 | 11.43  | Put          | Bond Future | 7587      | 7                             | 7587      | 7                               | 1,815.00      |
| 30/04/2020 | 2044 On 05-November-20 | 8.87   | Put          | Bond Future | 25647     | 25                            | 25647     | 25                              | 0.00          |
| 30/04/2020 | 2044 On 05-November-20 | 10.35  | Put          | Bond Future | 13631     | 13                            | 13631     | 13                              | 0.00          |
| 30/04/2020 | 2044 On 05-November-20 | 10.02  | Put          | Bond Future | 15952     | 16                            | 15952     | 16                              | 0.00          |
| 30/04/2020 | 2044 On 05-November-20 | 9.34   | Put          | Bond Future | 21390     | 21                            | 21390     | 21                              | 0.00          |
| 30/04/2020 | 2044 On 05-November-20 | 9.29   | Put          | Bond Future | 21824     | 22                            | 21824     | 22                              | 0.00          |
| 30/04/2020 | 2044 On 05-November-20 | 9.96   | Put          | Bond Future | 16397     | 16                            | 16397     | 16                              | 0.00          |
| 30/04/2020 | 2044 On 05-November-20 | 9.72   | Put          | Bond Future | 18244     | 18                            | 18244     | 18                              | 0.00          |
| 30/04/2020 | 2044 On 05-November-20 | 11.06  | Put          | Bond Future | 9367      | 9                             | 9367      | 9                               | 525.00        |
| 30/04/2020 | 2044 On 05-November-20 | 10.34  | Put          | Bond Future | 13698     | 13                            | 13698     | 13                              | 0.00          |
| 30/04/2020 | 2044 On 05-November-20 | 11.38  | Put          | Bond Future | 7805      | 8                             | 7805      | 8                               | 568.00        |
| 30/04/2020 | 2044 On 05-November-20 | 9.97   | Put          | Bond Future | 16322     | 16                            | 16322     | 16                              | 0.00          |
| 30/04/2020 | 2044 On 04-February-21 |        |              | Bond Future | 12.46     | 72.3920                       | 12.4621   | 72.3920                         | 0.00          |
| 30/04/2020 | 2044 On 04-February-21 | 10.35  | Call         | Bond Future | 1408      | 1                             | 1408      | 1                               | 0.00          |
| 30/04/2020 | 2044 On 04-February-21 | 10.37  | Call         | Bond Future | 1431      | 1                             | 1431      | 1                               | 0.00          |
| 30/04/2020 | 2044 On 04-February-21 | 10.29  | Call         | Bond Future | 1339      | 1                             | 1339      | 1                               | 0.00          |
| 30/04/2020 | 2044 On 04-February-21 | 9.66   | Call         | Bond Future | 754       | 1                             | 754       | 1                               | 405.00        |
| 30/04/2020 | 2044 On 04-February-21 | 10.36  | Call         | Bond Future | 1419      | 1                             | 1419      | 1                               | 0.00          |
| 30/04/2020 | 2044 On 04-February-21 | 10.04  | Call         | Bond Future | 1077      | 1                             | 1077      | 1                               | 0.00          |
| 30/04/2020 | 2044 On 04-February-21 | 10.84  | Call         | Bond Future | 2064      | 2                             | 2064      | 2                               | 0.00          |
| 30/04/2020 | 2044 On 04-February-21 | 10.36  | Put          | Bond Future | 15341     | 15                            | 15341     | 15                              | 0.00          |
| 30/04/2020 | 2044 On 04-February-21 | 10.29  | Put          | Bond Future | 15801     | 16                            | 15801     | 16                              | 405.00        |
| 30/04/2020 | 2044 On 04-February-21 | 9.66   | Put          | Bond Future | 20348     | 20                            | 20348     | 20                              | 0.00          |
| 30/04/2020 | 2044 On 04-February-21 | 10.84  | Put          | Bond Future | 12424     | 12                            | 12424     | 12                              | 405.00        |
| 30/04/2020 | 2044 On 04-February-21 | 10.35  | Put          | Bond Future | 15406     | 15                            | 15406     | 15                              | 0.00          |
| 30/04/2020 | 2044 On 04-February-21 | 10.04  | Put          | Bond Future | 17518     | 17                            | 17518     | 17                              | 0.00          |
| 30/04/2020 | 2044 On 04-February-21 | 10.37  | Put          | Bond Future | 15276     | 15                            | 15276     | 15                              | 0.00          |
| 30/04/2020 | 2044 On 06-May-21      |        |              | Bond Future | 12.71     | 73.2586                       | 12.7063   | 73.2586                         | 0.00          |
| 30/04/2020 | 2044 On 06-May-21      | 12.45  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2044 On 06-May-21      | 12.44  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2020 | 2044 On 06-May-21      | 12.43  | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | 2044 On 06-May-21      | 12.44  | Put          | Bond Future        | 1491      | 1                             | 1491      | 1                               | 0.00          |
| 30/04/2020 | 2044 On 06-May-21      | 12.43  | Put          | Bond Future        | 1548      | 1                             | 1548      | 1                               | 0.00          |
| 30/04/2020 | 2044 On 06-May-21      | 12.45  | Put          | Bond Future        | 1434      | 1                             | 1434      | 1                               | 0.00          |
| 30/04/2020 | 2046 On 07-May-20      |        |              | Bond Future        | 97.80     | 96.6822                       | 97.8004   | 96.6822                         | 9,794.00      |
| 30/04/2020 | 2046 On 06-August-20   |        |              | Bond Future        | 98.99     | 97.8569                       | 98.9872   | 97.8569                         | 14,281.00     |
| 30/04/2020 | 2046 On 05-November-20 |        |              | Bond Future        | 98.46     | 97.3136                       | 98.4581   | 97.3136                         | 0.00          |
| 30/04/2020 | 2046 On 04-February-21 |        |              | Bond Future        | 99.72     | 98.5655                       | 99.7245   | 98.5655                         | 0.00          |
| 30/04/2020 | 2046 On 06-May-21      |        |              | Bond Future        | 99.13     | 97.9538                       | 99.1271   | 97.9538                         | 0.00          |
| 30/04/2020 | 2050 On 07-May-20      |        |              | Bond Future        | 100.70    | 98.8147                       | 100.7001  | 98.8147                         | 10,560.00     |
| 30/04/2020 | 2050 On 06-August-20   |        |              | Bond Future        | 100.04    | 98.1368                       | 100.0437  | 98.1368                         | 14,849.00     |
| 30/04/2020 | 2050 On 05-November-20 |        |              | Bond Future        | 101.32    | 99.3922                       | 101.3231  | 99.3922                         | 0.00          |
| 30/04/2020 | 2050 On 04-February-21 |        |              | Bond Future        | 100.71    | 98.7513                       | 100.7068  | 98.7513                         | 0.00          |
| 30/04/2020 | 2050 On 06-May-21      |        |              | Bond Future        | 101.94    | 99.9586                       | 101.9384  | 99.9586                         | 0.00          |
| 30/04/2020 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | AL37 On 07-May-20      |        |              | Index Future       | 691.85    | 684.3500                      | 691.8490  | 684.3500                        | 0.00          |
| 30/04/2020 | AL37 On 06-August-20   |        |              | Index Future       | 699.99    | 692.4140                      | 699.9920  | 692.4140                        | 0.00          |
| 30/04/2020 | AL37 On 05-November-20 |        |              | Index Future       | 708.87    | 701.1950                      | 708.8660  | 701.1950                        | 0.00          |
| 30/04/2020 | AL37 On 04-February-21 |        |              | Index Future       | 717.82    | 710.0470                      | 717.8150  | 710.0470                        | 0.00          |
| 30/04/2020 | AL37 On 06-May-21      |        |              | Index Future       | 689.47    | 689.4700                      | 689.4700  | 689.4700                        | 0.00          |
| 30/04/2020 | AL7T On 07-May-20      |        |              | Index Future       | 745.10    | 734.2990                      | 745.1030  | 734.2990                        | 0.00          |
| 30/04/2020 | AL7T On 06-August-20   |        |              | Index Future       | 753.87    | 742.9520                      | 753.8730  | 742.9520                        | 0.00          |
| 30/04/2020 | AL7T On 05-November-20 |        |              | Index Future       | 763.43    | 752.3730                      | 763.4290  | 752.3730                        | 0.00          |
| 30/04/2020 | AL7T On 04-February-21 |        |              | Index Future       | 773.07    | 761.8720                      | 773.0670  | 761.8720                        | 0.00          |
| 30/04/2020 | AL7T On 06-May-21      |        |              | Index Future       | 763.23    | 763.2300                      | 763.2300  | 763.2300                        | 0.00          |
| 30/04/2020 | ALBI On 07-May-20      |        |              | Index Future       | 663.13    | 658.3550                      | 663.1250  | 658.3550                        | 44.00         |
| 30/04/2020 | ALBI On 06-August-20   |        |              | Index Future       | 670.93    | 666.1130                      | 670.9300  | 666.1130                        | 165.00        |
| 30/04/2020 | ALBI On 05-November-20 |        |              | Index Future       | 679.44    | 674.5600                      | 679.4350  | 674.5600                        | 0.00          |
| 30/04/2020 | ALBI On 04-February-21 |        |              | Index Future       | 688.01    | 683.0770                      | 688.0120  | 683.0770                        | 0.00          |
| 30/04/2020 | ALBI On 06-May-21      |        |              | Index Future       | 687.00    | 687.0000                      | 687.0000  | 687.0000                        | 0.00          |
| 30/04/2020 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |



| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2020 | C007 On 31-January-37   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | C023 On 28-February-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | C030 On 31-January-30   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | C035 On 28-February-35  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | C040 On 06-October-15   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | C040 On 31-January-40   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | C044 On 31-January-44   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | C070 On 01-August-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 30/04/2020 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/04/2020 | ES33 On 07-May-20       |        |              | Bond Future        | 12.38     | 69.0841                       | 12.3831   | 69.0841                         | 0.00          |
| 30/04/2020 | ES33 On 06-August-20    |        |              | Bond Future        | 12.65     | 69.9061                       | 12.6521   | 69.9061                         | 350.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2020 | ES33 On 05-November-20 |        |              | Bond Future | 12.92     | 67.0051                       | 12.9178   | 67.0051                         | 0.00          |
| 30/04/2020 | ES33 On 04-February-21 |        |              | Bond Future | 13.21     | 67.8514                       | 13.2066   | 67.8514                         | 0.00          |
| 30/04/2020 | ES33 On 06-May-21      |        |              | Bond Future | 13.51     | 64.8858                       | 13.5139   | 64.8858                         | 0.00          |
| 30/04/2020 | ES42 On 07-May-20      |        |              | Bond Future | 12.81     | 68.8063                       | 12.8126   | 68.8063                         | 0.00          |
| 30/04/2020 | ES42 On 06-August-20   |        |              | Bond Future | 13.08     | 69.6249                       | 13.0753   | 69.6249                         | 4,919.00      |
| 30/04/2020 | ES42 On 05-November-20 |        |              | Bond Future | 13.34     | 66.2395                       | 13.3379   | 66.2395                         | 0.00          |
| 30/04/2020 | ES42 On 04-February-21 |        |              | Bond Future | 13.61     | 67.0764                       | 13.6139   | 67.0764                         | 0.00          |
| 30/04/2020 | ES42 On 06-May-21      |        |              | Bond Future | 13.92     | 63.6211                       | 13.9193   | 63.6211                         | 0.00          |
| 30/04/2020 | GOVI On 07-May-20      |        |              | GOVI        | 655.23    | 650.4560                      | 655.2250  | 650.4560                        | 405.00        |
| 30/04/2020 | GOVI On 07-May-20      | 719.98 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | GOVI On 07-May-20      | 719.99 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | GOVI On 07-May-20      | 720.00 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | GOVI On 07-May-20      | 719.99 | Put          | GOVI        | 647650    | 70                            | 647650    | 70                              | 0.00          |
| 30/04/2020 | GOVI On 07-May-20      | 720.00 | Put          | GOVI        | 647750    | 70                            | 647750    | 70                              | 0.00          |
| 30/04/2020 | GOVI On 07-May-20      | 719.98 | Put          | GOVI        | 647550    | 70                            | 647550    | 70                              | 0.00          |
| 30/04/2020 | GOVI On 06-August-20   |        |              | GOVI        | 662.94    | 658.1210                      | 662.9370  | 658.1210                        | 1,023.00      |
| 30/04/2020 | GOVI On 06-August-20   | 728.14 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | GOVI On 06-August-20   | 728.13 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | GOVI On 06-August-20   | 728.12 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | GOVI On 06-August-20   | 728.13 | Put          | GOVI        | 651930    | 70                            | 651930    | 70                              | 0.00          |
| 30/04/2020 | GOVI On 06-August-20   | 728.12 | Put          | GOVI        | 651830    | 70                            | 651830    | 70                              | 0.00          |
| 30/04/2020 | GOVI On 06-August-20   | 728.14 | Put          | GOVI        | 652030    | 70                            | 652030    | 70                              | 0.00          |
| 30/04/2020 | GOVI On 05-November-20 |        |              | GOVI        | 671.34    | 666.4660                      | 671.3410  | 666.4660                        | 0.00          |
| 30/04/2020 | GOVI On 05-November-20 | 737.83 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | GOVI On 05-November-20 | 737.84 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | GOVI On 05-November-20 | 737.85 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | GOVI On 05-November-20 | 737.85 | Put          | GOVI        | 665090    | 71                            | 665090    | 71                              | 0.00          |
| 30/04/2020 | GOVI On 05-November-20 | 737.83 | Put          | GOVI        | 664890    | 71                            | 664890    | 71                              | 0.00          |
| 30/04/2020 | GOVI On 05-November-20 | 737.84 | Put          | GOVI        | 664990    | 71                            | 664990    | 71                              | 0.00          |
| 30/04/2020 | GOVI On 04-February-21 |        |              | GOVI        | 679.82    | 674.8810                      | 679.8170  | 674.8810                        | 0.00          |
| 30/04/2020 | GOVI On 04-February-21 | 750.95 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | GOVI On 04-February-21 | 750.96 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | GOVI On 04-February-21 | 750.94 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2020 | GOVI On 04-February-21  | 750.94 | Put          | GOVI               | 711230    | 76                            | 711230    | 76                              | 0.00          |
| 30/04/2020 | GOVI On 04-February-21  | 750.95 | Put          | GOVI               | 711330    | 76                            | 711330    | 76                              | 0.00          |
| 30/04/2020 | GOVI On 04-February-21  | 750.96 | Put          | GOVI               | 711430    | 76                            | 711430    | 76                              | 0.00          |
| 30/04/2020 | GOVI On 06-May-21       |        |              | GOVI               | 678.68    | 678.6800                      | 678.6800  | 678.6800                        | 0.00          |
| 30/04/2020 | GOVI On 06-May-21       | 678.67 | Call         | GOVI               | 100       | 0                             | 100       | 0                               | 0.00          |
| 30/04/2020 | GOVI On 06-May-21       | 678.69 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | GOVI On 06-May-21       | 678.68 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | GOVI On 06-May-21       | 678.69 | Put          | GOVI               | 100       | 0                             | 100       | 0                               | 0.00          |
| 30/04/2020 | GOVI On 06-May-21       | 678.68 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | GOVI On 06-May-21       | 678.67 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 30/04/2020 | IGOV On 07-May-20       |        |              | Index Future       | 251.39    | 250.1140                      | 251.3910  | 250.1140                        | 154.00        |
| 30/04/2020 | IGOV On 06-August-20    |        |              | Index Future       | 254.41    | 253.1240                      | 254.4120  | 253.1240                        | 567.00        |
| 30/04/2020 | IGOV On 05-November-20  |        |              | Index Future       | 257.70    | 256.3950                      | 257.6990  | 256.3950                        | 47.00         |
| 30/04/2020 | IGOV On 04-February-21  |        |              | Index Future       | 261.01    | 259.6930                      | 261.0140  | 259.6930                        | 0.00          |
| 30/04/2020 | IGOV On 06-May-21       |        |              | Index Future       | 268.30    | 268.3000                      | 268.3000  | 268.3000                        | 0.00          |
| 30/04/2020 | IS02 On 22-June-20      |        |              | Interest Rate Swap | 101.76    | 101.7600                      | 101.7600  | 101.7600                        | 0.00          |
| 30/04/2020 | IS02 On 21-September-20 |        |              | Interest Rate Swap | 98.75     | 98.7500                       | 98.7500   | 98.7500                         | 0.00          |
| 30/04/2020 | IS05 On 17-December-20  |        |              | Interest Rate Swap | 94.04     | 94.0500                       | 94.0400   | 94.0500                         | 0.00          |
| 30/04/2020 | IS05 On 16-March-21     |        |              | Interest Rate Swap | 92.36     | 92.3800                       | 92.3600   | 92.3800                         | 0.00          |
| 30/04/2020 | IS05 On 15-June-21      |        |              | Interest Rate Swap | 90.73     | 90.7600                       | 90.7300   | 90.7600                         | 0.00          |
| 30/04/2020 | IS05 On 21-September-21 |        |              | Interest Rate Swap | 89.89     | 89.9500                       | 89.8900   | 89.9500                         | 0.00          |
| 30/04/2020 | IS05 On 21-December-21  |        |              | Interest Rate Swap | 91.42     | 91.5000                       | 91.4200   | 91.5000                         | 51.00         |
| 30/04/2020 | IS05 On 15-March-22     |        |              | Interest Rate Swap | 91.13     | 91.2400                       | 91.1300   | 91.2400                         | 0.00          |
| 30/04/2020 | IS05 On 21-June-22      |        |              | Interest Rate Swap | 91.56     | 91.7000                       | 91.5600   | 91.7000                         | 0.00          |
| 30/04/2020 | IS05 On 20-September-22 |        |              | Interest Rate Swap | 95.00     | 95.1400                       | 95.0000   | 95.1400                         | 0.00          |
| 30/04/2020 | IS05 On 20-December-22  |        |              | Interest Rate Swap | 95.81     | 95.9400                       | 95.8100   | 95.9400                         | 0.00          |
| 30/04/2020 | IS05 On 22-March-23     |        |              | Interest Rate Swap | 88.57     | 88.7100                       | 88.5700   | 88.7100                         | 0.00          |
| 30/04/2020 | IS05 On 20-June-23      |        |              | Interest Rate Swap | 94.44     | 94.5700                       | 94.4400   | 94.5700                         | 0.00          |
| 30/04/2020 | IS05 On 19-September-23 |        |              | Interest Rate Swap | 94.74     | 94.7400                       | 94.7400   | 94.7400                         | 0.00          |
| 30/04/2020 | IS10 On 17-December-25  |        |              | Interest Rate Swap | 85.98     | 86.1600                       | 85.9800   | 86.1600                         | 0.00          |
| 30/04/2020 | IS10 On 16-March-26     |        |              | Interest Rate Swap | 82.94     | 83.1600                       | 82.9400   | 83.1600                         | 0.00          |
| 30/04/2020 | IS10 On 15-June-26      |        |              | Interest Rate Swap | 81.77     | 81.9900                       | 81.7700   | 81.9900                         | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2020 | IS10 On 21-September-26 |        |              | Interest Rate Swap | 84.15     | 84.3500                       | 84.1500   | 84.3500                         | 0.00          |
| 30/04/2020 | IS10 On 21-December-26  |        |              | Interest Rate Swap | 88.47     | 88.6400                       | 88.4700   | 88.6400                         | 0.00          |
| 30/04/2020 | IS10 On 15-March-27     |        |              | Interest Rate Swap | 87.38     | 87.5400                       | 87.3800   | 87.5400                         | 0.00          |
| 30/04/2020 | IS10 On 21-June-27      |        |              | Interest Rate Swap | 89.70     | 89.8900                       | 89.7000   | 89.8900                         | 0.00          |
| 30/04/2020 | IS10 On 20-September-27 |        |              | Interest Rate Swap | 95.64     | 95.9000                       | 95.6400   | 95.9000                         | 0.00          |
| 30/04/2020 | IS10 On 20-December-27  |        |              | Interest Rate Swap | 96.26     | 96.6000                       | 96.2600   | 96.6000                         | 0.00          |
| 30/04/2020 | IS10 On 22-March-28     |        |              | Interest Rate Swap | 89.71     | 90.1200                       | 89.7100   | 90.1200                         | 0.00          |
| 30/04/2020 | IS10 On 20-June-28      |        |              | Interest Rate Swap | 97.58     | 98.0100                       | 97.5800   | 98.0100                         | 0.00          |
| 30/04/2020 | IS10 On 19-September-28 |        |              | Interest Rate Swap | 91.68     | 91.6800                       | 91.6800   | 91.6800                         | 0.00          |
| 30/04/2020 | J186 On 21-December-26  |        |              | Interest Rate Swap | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 30/04/2020 | R023 On 07-May-20       |        |              | Bond Future        | 5.56      | 106.5858                      | 5.5584    | 106.5858                        | 42,805.00     |
| 30/04/2020 | R023 On 07-May-20       | 6.90   | Call         | Bond Future        | 3483      | 3                             | 3483      | 3                               | 0.00          |
| 30/04/2020 | R023 On 07-May-20       | 6.89   | Call         | Bond Future        | 3458      | 3                             | 3458      | 3                               | 0.00          |
| 30/04/2020 | R023 On 07-May-20       | 6.91   | Call         | Bond Future        | 3509      | 3                             | 3509      | 3                               | 0.00          |
| 30/04/2020 | R023 On 07-May-20       | 6.89   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R023 On 07-May-20       | 6.90   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R023 On 07-May-20       | 6.91   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R023 On 06-August-20    |        |              | Bond Future        | 5.64      | 107.8540                      | 5.6398    | 107.8540                        | 17,685.00     |
| 30/04/2020 | R023 On 06-August-20    | 7.26   | Call         | Bond Future        | 3874      | 3                             | 3874      | 3                               | 0.00          |
| 30/04/2020 | R023 On 06-August-20    | 7.28   | Call         | Bond Future        | 3918      | 3                             | 3918      | 3                               | 0.00          |
| 30/04/2020 | R023 On 06-August-20    | 7.27   | Call         | Bond Future        | 3896      | 3                             | 3896      | 3                               | 0.00          |
| 30/04/2020 | R023 On 06-August-20    | 7.28   | Put          | Bond Future        | 44        | 0                             | 44        | 0                               | 0.00          |
| 30/04/2020 | R023 On 06-August-20    | 7.27   | Put          | Bond Future        | 45        | 0                             | 45        | 0                               | 0.00          |
| 30/04/2020 | R023 On 06-August-20    | 7.26   | Put          | Bond Future        | 46        | 0                             | 46        | 0                               | 0.00          |
| 30/04/2020 | R023 On 05-November-20  |        |              | Bond Future        | 5.70      | 105.2953                      | 5.7024    | 105.2953                        | 0.00          |
| 30/04/2020 | R023 On 05-November-20  | 7.46   | Call         | Bond Future        | 3881      | 3                             | 3881      | 3                               | 0.00          |
| 30/04/2020 | R023 On 05-November-20  | 7.45   | Call         | Bond Future        | 3862      | 3                             | 3862      | 3                               | 0.00          |
| 30/04/2020 | R023 On 05-November-20  | 7.47   | Call         | Bond Future        | 3900      | 3                             | 3900      | 3                               | 0.00          |
| 30/04/2020 | R023 On 05-November-20  | 7.45   | Put          | Bond Future        | 120       | 0                             | 120       | 0                               | 0.00          |
| 30/04/2020 | R023 On 05-November-20  | 7.46   | Put          | Bond Future        | 118       | 0                             | 118       | 0                               | 0.00          |
| 30/04/2020 | R023 On 05-November-20  | 7.47   | Put          | Bond Future        | 116       | 0                             | 116       | 0                               | 0.00          |
| 30/04/2020 | R023 On 04-February-21  |        |              | Bond Future        | 5.79      | 106.6251                      | 5.7892    | 106.6251                        | 0.00          |
| 30/04/2020 | R023 On 04-February-21  | 6.32   | Call         | Bond Future        | 1679      | 1                             | 1679      | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2020 | R023 On 04-February-21 | 6.34   | Call         | Bond Future | 1707      | 1                             | 1707      | 1                               | 0.00          |
| 30/04/2020 | R023 On 04-February-21 | 6.33   | Call         | Bond Future | 1693      | 1                             | 1693      | 1                               | 0.00          |
| 30/04/2020 | R023 On 04-February-21 | 6.33   | Put          | Bond Future | 642       | 1                             | 642       | 1                               | 0.00          |
| 30/04/2020 | R023 On 04-February-21 | 6.32   | Put          | Bond Future | 648       | 1                             | 648       | 1                               | 0.00          |
| 30/04/2020 | R023 On 04-February-21 | 6.34   | Put          | Bond Future | 637       | 1                             | 637       | 1                               | 0.00          |
| 30/04/2020 | R023 On 06-May-21      |        |              | Bond Future | 5.93      | 103.9911                      | 5.9266    | 103.9911                        | 0.00          |
| 30/04/2020 | R023 On 06-May-21      | 7.56   | Call         | Bond Future | 2766      | 2                             | 2766      | 2                               | 0.00          |
| 30/04/2020 | R023 On 06-May-21      | 7.58   | Call         | Bond Future | 2799      | 2                             | 2799      | 2                               | 0.00          |
| 30/04/2020 | R023 On 06-May-21      | 7.57   | Call         | Bond Future | 2782      | 2                             | 2782      | 2                               | 0.00          |
| 30/04/2020 | R023 On 06-May-21      | 7.57   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R023 On 06-May-21      | 7.58   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R023 On 06-May-21      | 7.56   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R035 On 07-May-20      |        |              | Bond Future | 11.33     | 83.5054                       | 11.3301   | 83.5054                         | 50,520.00     |
| 30/04/2020 | R035 On 07-May-20      | 9.11   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 5,000.00      |
| 30/04/2020 | R035 On 07-May-20      | 9.47   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R035 On 07-May-20      | 9.85   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 7,500.00      |
| 30/04/2020 | R035 On 07-May-20      | 9.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 5,000.00      |
| 30/04/2020 | R035 On 07-May-20      | 9.48   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R035 On 07-May-20      | 10.57  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R035 On 07-May-20      | 10.75  | Call         | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 30/04/2020 | R035 On 07-May-20      | 9.49   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R035 On 07-May-20      | 9.18   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 3,530.00      |
| 30/04/2020 | R035 On 07-May-20      | 9.55   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 7,500.00      |
| 30/04/2020 | R035 On 07-May-20      | 9.78   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 3,530.00      |
| 30/04/2020 | R035 On 07-May-20      | 9.18   | Put          | Bond Future | 14991     | 16                            | 14991     | 16                              | 0.00          |
| 30/04/2020 | R035 On 07-May-20      | 9.49   | Put          | Bond Future | 12595     | 13                            | 12595     | 13                              | 0.00          |
| 30/04/2020 | R035 On 07-May-20      | 9.55   | Put          | Bond Future | 12141     | 13                            | 12141     | 13                              | 0.00          |
| 30/04/2020 | R035 On 07-May-20      | 9.75   | Put          | Bond Future | 10651     | 11                            | 10651     | 11                              | 0.00          |
| 30/04/2020 | R035 On 07-May-20      | 9.47   | Put          | Bond Future | 12747     | 14                            | 12747     | 14                              | 0.00          |
| 30/04/2020 | R035 On 07-May-20      | 9.85   | Put          | Bond Future | 9918      | 11                            | 9918      | 11                              | 0.00          |
| 30/04/2020 | R035 On 07-May-20      | 9.78   | Put          | Bond Future | 10430     | 11                            | 10430     | 11                              | 0.00          |
| 30/04/2020 | R035 On 07-May-20      | 10.75  | Put          | Bond Future | 3691      | 5                             | 3691      | 5                               | 5,000.00      |
| 30/04/2020 | R035 On 07-May-20      | 10.57  | Put          | Bond Future | 4886      | 6                             | 4886      | 6                               | 3,530.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2020 | R035 On 07-May-20      | 9.48   | Put          | Bond Future | 12671     | 13                            | 12671     | 13                              | 0.00          |
| 30/04/2020 | R035 On 07-May-20      | 9.11   | Put          | Bond Future | 15544     | 16                            | 15544     | 16                              | 0.00          |
| 30/04/2020 | R035 On 06-August-20   |        |              | Bond Future | 11.55     | 84.4989                       | 11.5517   | 84.4989                         | 110,684.00    |
| 30/04/2020 | R035 On 06-August-20   | 9.09   | Call         | Bond Future | 74        | 0                             | 74        | 0                               | 500.00        |
| 30/04/2020 | R035 On 06-August-20   | 9.00   | Call         | Bond Future | 60        | 0                             | 60        | 0                               | 24,761.00     |
| 30/04/2020 | R035 On 06-August-20   | 9.92   | Call         | Bond Future | 377       | 0                             | 377       | 0                               | 0.00          |
| 30/04/2020 | R035 On 06-August-20   | 9.67   | Call         | Bond Future | 241       | 0                             | 241       | 0                               | 500.00        |
| 30/04/2020 | R035 On 06-August-20   | 10.45  | Call         | Bond Future | 861       | 1                             | 861       | 1                               | 0.00          |
| 30/04/2020 | R035 On 06-August-20   | 9.93   | Call         | Bond Future | 383       | 0                             | 383       | 0                               | 0.00          |
| 30/04/2020 | R035 On 06-August-20   | 9.91   | Call         | Bond Future | 370       | 0                             | 370       | 0                               | 0.00          |
| 30/04/2020 | R035 On 06-August-20   | 8.75   | Call         | Bond Future | 33        | 0                             | 33        | 0                               | 3,000.00      |
| 30/04/2020 | R035 On 06-August-20   | 9.93   | Put          | Bond Future | 11004     | 12                            | 11004     | 12                              | 0.00          |
| 30/04/2020 | R035 On 06-August-20   | 8.75   | Put          | Bond Future | 19704     | 21                            | 19704     | 21                              | 0.00          |
| 30/04/2020 | R035 On 06-August-20   | 9.91   | Put          | Bond Future | 11134     | 12                            | 11134     | 12                              | 0.00          |
| 30/04/2020 | R035 On 06-August-20   | 10.45  | Put          | Bond Future | 7864      | 8                             | 7864      | 8                               | 500.00        |
| 30/04/2020 | R035 On 06-August-20   | 9.00   | Put          | Bond Future | 17710     | 18                            | 17710     | 18                              | 0.00          |
| 30/04/2020 | R035 On 06-August-20   | 9.92   | Put          | Bond Future | 11069     | 12                            | 11069     | 12                              | 0.00          |
| 30/04/2020 | R035 On 06-August-20   | 9.67   | Put          | Bond Future | 12753     | 13                            | 12753     | 13                              | 0.00          |
| 30/04/2020 | R035 On 06-August-20   | 9.09   | Put          | Bond Future | 17010     | 18                            | 17010     | 18                              | 0.00          |
| 30/04/2020 | R035 On 05-November-20 |        |              | Bond Future | 11.77     | 81.0794                       | 11.7691   | 81.0794                         | 0.00          |
| 30/04/2020 | R035 On 05-November-20 | 10.33  | Call         | Bond Future | 1401      | 1                             | 1401      | 1                               | 0.00          |
| 30/04/2020 | R035 On 05-November-20 | 10.34  | Call         | Bond Future | 1414      | 1                             | 1414      | 1                               | 0.00          |
| 30/04/2020 | R035 On 05-November-20 | 10.32  | Call         | Bond Future | 1388      | 1                             | 1388      | 1                               | 0.00          |
| 30/04/2020 | R035 On 05-November-20 | 10.32  | Put          | Bond Future | 10509     | 11                            | 10509     | 11                              | 0.00          |
| 30/04/2020 | R035 On 05-November-20 | 10.33  | Put          | Bond Future | 10455     | 11                            | 10455     | 11                              | 0.00          |
| 30/04/2020 | R035 On 05-November-20 | 10.34  | Put          | Bond Future | 10400     | 11                            | 10400     | 11                              | 0.00          |
| 30/04/2020 | R035 On 04-February-21 |        |              | Bond Future | 12.01     | 82.1035                       | 12.0065   | 82.1035                         | 0.00          |
| 30/04/2020 | R035 On 04-February-21 | 10.14  | Call         | Bond Future | 1664      | 1                             | 1664      | 1                               | 0.00          |
| 30/04/2020 | R035 On 04-February-21 | 10.06  | Call         | Bond Future | 1564      | 1                             | 1564      | 1                               | 0.00          |
| 30/04/2020 | R035 On 04-February-21 | 10.05  | Call         | Bond Future | 1552      | 1                             | 1552      | 1                               | 0.00          |
| 30/04/2020 | R035 On 04-February-21 | 10.04  | Call         | Bond Future | 1540      | 1                             | 1540      | 1                               | 0.00          |
| 30/04/2020 | R035 On 04-February-21 | 11.14  | Call         | Bond Future | 3304      | 3                             | 3304      | 3                               | 0.00          |
| 30/04/2020 | R035 On 04-February-21 | 10.05  | Put          | Bond Future | 13825     | 14                            | 13825     | 14                              | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2020 | R035 On 04-February-21 | 10.04  | Put          | Bond Future | 13882     | 14                            | 13882     | 14                              | 0.00          |
| 30/04/2020 | R035 On 04-February-21 | 10.14  | Put          | Bond Future | 13313     | 14                            | 13313     | 14                              | 650.00        |
| 30/04/2020 | R035 On 04-February-21 | 11.14  | Put          | Bond Future | 8419      | 9                             | 8419      | 9                               | 650.00        |
| 30/04/2020 | R035 On 04-February-21 | 10.06  | Put          | Bond Future | 13767     | 14                            | 13767     | 14                              | 0.00          |
| 30/04/2020 | R035 On 06-May-21      |        |              | Bond Future | 12.26     | 78.6070                       | 12.2561   | 78.6070                         | 0.00          |
| 30/04/2020 | R035 On 06-May-21      | 12.35  | Call         | Bond Future | 511       | 0                             | 511       | 0                               | 0.00          |
| 30/04/2020 | R035 On 06-May-21      | 12.37  | Call         | Bond Future | 619       | 0                             | 619       | 0                               | 0.00          |
| 30/04/2020 | R035 On 06-May-21      | 12.36  | Call         | Bond Future | 565       | 0                             | 565       | 0                               | 0.00          |
| 30/04/2020 | R035 On 06-May-21      | 12.36  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R035 On 06-May-21      | 12.35  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R035 On 06-May-21      | 12.37  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R186 On 07-May-20      |        |              | Bond Future | 8.45      | 113.0517                      | 8.4495    | 113.0517                        | 38,356.00     |
| 30/04/2020 | R186 On 07-May-20      | 8.08   | Call         | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 30/04/2020 | R186 On 07-May-20      | 8.50   | Call         | Bond Future | 492       | 0                             | 492       | 0                               | 0.00          |
| 30/04/2020 | R186 On 07-May-20      | 8.93   | Call         | Bond Future | 2514      | 1                             | 2514      | 1                               | 0.00          |
| 30/04/2020 | R186 On 07-May-20      | 8.09   | Call         | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 30/04/2020 | R186 On 07-May-20      | 9.50   | Call         | Bond Future | 5400      | 4                             | 5400      | 4                               | 1,120.00      |
| 30/04/2020 | R186 On 07-May-20      | 7.90   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R186 On 07-May-20      | 8.28   | Call         | Bond Future | 61        | 0                             | 61        | 0                               | 0.00          |
| 30/04/2020 | R186 On 07-May-20      | 8.07   | Call         | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 30/04/2020 | R186 On 07-May-20      | 10.00  | Call         | Bond Future | 7851      | 7                             | 7851      | 7                               | 1,120.00      |
| 30/04/2020 | R186 On 07-May-20      | 7.60   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R186 On 07-May-20      | 7.60   | Put          | Bond Future | 4629      | 6                             | 4629      | 6                               | 0.00          |
| 30/04/2020 | R186 On 07-May-20      | 8.07   | Put          | Bond Future | 2040      | 3                             | 2040      | 3                               | 0.00          |
| 30/04/2020 | R186 On 07-May-20      | 10.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R186 On 07-May-20      | 8.93   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 30/04/2020 | R186 On 07-May-20      | 8.28   | Put          | Bond Future | 965       | 2                             | 965       | 2                               | 0.00          |
| 30/04/2020 | R186 On 07-May-20      | 8.09   | Put          | Bond Future | 1933      | 3                             | 1933      | 3                               | 0.00          |
| 30/04/2020 | R186 On 07-May-20      | 9.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R186 On 07-May-20      | 7.90   | Put          | Bond Future | 2967      | 4                             | 2967      | 4                               | 2,500.00      |
| 30/04/2020 | R186 On 07-May-20      | 8.50   | Put          | Bond Future | 225       | 1                             | 225       | 1                               | 23,160.00     |
| 30/04/2020 | R186 On 07-May-20      | 8.08   | Put          | Bond Future | 1986      | 3                             | 1986      | 3                               | 0.00          |
| 30/04/2020 | R186 On 06-August-20   |        |              | Bond Future | 8.65      | 109.1118                      | 8.6484    | 109.1118                        | 66,017.00     |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2020 | R186 On 06-August-20   | 8.37   | Call         | Bond Future | 1624      | 1                             | 1624      | 1                               | 0.00          |
| 30/04/2020 | R186 On 06-August-20   | 8.00   | Call         | Bond Future | 992       | 1                             | 992       | 1                               | 900.00        |
| 30/04/2020 | R186 On 06-August-20   | 9.00   | Call         | Bond Future | 3281      | 3                             | 3281      | 3                               | 900.00        |
| 30/04/2020 | R186 On 06-August-20   | 8.25   | Call         | Bond Future | 1387      | 1                             | 1387      | 1                               | 0.00          |
| 30/04/2020 | R186 On 06-August-20   | 8.38   | Call         | Bond Future | 1644      | 1                             | 1644      | 1                               | 0.00          |
| 30/04/2020 | R186 On 06-August-20   | 8.36   | Call         | Bond Future | 1603      | 1                             | 1603      | 1                               | 0.00          |
| 30/04/2020 | R186 On 06-August-20   | 8.36   | Put          | Bond Future | 3082      | 4                             | 3082      | 4                               | 0.00          |
| 30/04/2020 | R186 On 06-August-20   | 8.00   | Put          | Bond Future | 4353      | 5                             | 4353      | 5                               | 0.00          |
| 30/04/2020 | R186 On 06-August-20   | 8.25   | Put          | Bond Future | 3437      | 4                             | 3437      | 4                               | 0.00          |
| 30/04/2020 | R186 On 06-August-20   | 8.38   | Put          | Bond Future | 3020      | 4                             | 3020      | 4                               | 0.00          |
| 30/04/2020 | R186 On 06-August-20   | 8.37   | Put          | Bond Future | 3051      | 4                             | 3051      | 4                               | 0.00          |
| 30/04/2020 | R186 On 06-August-20   | 9.00   | Put          | Bond Future | 1511      | 2                             | 1511      | 2                               | 0.00          |
| 30/04/2020 | R186 On 05-November-20 |        |              | Bond Future | 8.84      | 110.4821                      | 8.8396    | 110.4821                        | 0.00          |
| 30/04/2020 | R186 On 05-November-20 | 8.66   | Call         | Bond Future | 2697      | 2                             | 2697      | 2                               | 0.00          |
| 30/04/2020 | R186 On 05-November-20 | 8.65   | Call         | Bond Future | 2674      | 2                             | 2674      | 2                               | 0.00          |
| 30/04/2020 | R186 On 05-November-20 | 8.64   | Call         | Bond Future | 2651      | 2                             | 2651      | 2                               | 0.00          |
| 30/04/2020 | R186 On 05-November-20 | 8.34   | Call         | Bond Future | 2026      | 2                             | 2026      | 2                               | 3,500.00      |
| 30/04/2020 | R186 On 05-November-20 | 9.26   | Call         | Bond Future | 4280      | 3                             | 4280      | 3                               | 0.00          |
| 30/04/2020 | R186 On 05-November-20 | 7.84   | Call         | Bond Future | 1238      | 1                             | 1238      | 1                               | 3,500.00      |
| 30/04/2020 | R186 On 05-November-20 | 8.34   | Put          | Bond Future | 4495      | 5                             | 4495      | 5                               | 0.00          |
| 30/04/2020 | R186 On 05-November-20 | 7.84   | Put          | Bond Future | 6250      | 7                             | 6250      | 7                               | 0.00          |
| 30/04/2020 | R186 On 05-November-20 | 8.65   | Put          | Bond Future | 3602      | 4                             | 3602      | 4                               | 0.00          |
| 30/04/2020 | R186 On 05-November-20 | 9.26   | Put          | Bond Future | 2256      | 3                             | 2256      | 3                               | 3,500.00      |
| 30/04/2020 | R186 On 05-November-20 | 8.64   | Put          | Bond Future | 3629      | 4                             | 3629      | 4                               | 0.00          |
| 30/04/2020 | R186 On 05-November-20 | 8.66   | Put          | Bond Future | 3576      | 4                             | 3576      | 4                               | 0.00          |
| 30/04/2020 | R186 On 04-February-21 |        |              | Bond Future | 9.05      | 106.5911                      | 9.0528    | 106.5911                        | 0.00          |
| 30/04/2020 | R186 On 04-February-21 | 8.15   | Call         | Bond Future | 1976      | 2                             | 1976      | 2                               | 0.00          |
| 30/04/2020 | R186 On 04-February-21 | 8.16   | Call         | Bond Future | 1991      | 2                             | 1991      | 2                               | 0.00          |
| 30/04/2020 | R186 On 04-February-21 | 8.17   | Call         | Bond Future | 2006      | 2                             | 2006      | 2                               | 0.00          |
| 30/04/2020 | R186 On 04-February-21 | 8.16   | Put          | Bond Future | 6254      | 7                             | 6254      | 7                               | 0.00          |
| 30/04/2020 | R186 On 04-February-21 | 8.17   | Put          | Bond Future | 6220      | 7                             | 6220      | 7                               | 0.00          |
| 30/04/2020 | R186 On 04-February-21 | 8.15   | Put          | Bond Future | 6288      | 7                             | 6288      | 7                               | 0.00          |
| 30/04/2020 | R186 On 06-May-21      |        |              | Bond Future | 9.30      | 107.8684                      | 9.3039    | 107.8684                        | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2020 | R186 On 06-May-21      | 10.78  | Call         | Bond Future | 6299      | 5                             | 6299      | 5                               | 0.00          |
| 30/04/2020 | R186 On 06-May-21      | 10.77  | Call         | Bond Future | 6258      | 5                             | 6258      | 5                               | 0.00          |
| 30/04/2020 | R186 On 06-May-21      | 10.76  | Call         | Bond Future | 6217      | 5                             | 6217      | 5                               | 0.00          |
| 30/04/2020 | R186 On 06-May-21      | 10.77  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R186 On 06-May-21      | 10.76  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R186 On 06-May-21      | 10.78  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R197 On 07-May-20      |        |              | Bond Future | 310.97    | 310.8841                      | 310.9669  | 310.8841                        | 2,556.00      |
| 30/04/2020 | R197 On 06-August-20   |        |              | Bond Future | 306.97    | 306.8875                      | 306.9672  | 306.8875                        | 2,500.00      |
| 30/04/2020 | R197 On 05-November-20 |        |              | Bond Future | 310.89    | 310.8133                      | 310.8925  | 310.8133                        | 0.00          |
| 30/04/2020 | R197 On 04-February-21 |        |              | Bond Future | 306.91    | 306.8320                      | 306.9121  | 306.8320                        | 0.00          |
| 30/04/2020 | R197 On 06-May-21      |        |              | Bond Future | 310.66    | 310.5831                      | 310.6647  | 310.5831                        | 0.00          |
| 30/04/2020 | R202 On 07-May-20      |        |              | Bond Future | 216.09    | 214.0066                      | 216.0857  | 214.0066                        | 5,456.00      |
| 30/04/2020 | R202 On 06-August-20   |        |              | Bond Future | 214.58    | 212.4779                      | 214.5792  | 212.4779                        | 7,724.00      |
| 30/04/2020 | R202 On 05-November-20 |        |              | Bond Future | 217.32    | 215.1956                      | 217.3228  | 215.1956                        | 0.00          |
| 30/04/2020 | R202 On 04-February-21 |        |              | Bond Future | 215.88    | 213.7254                      | 215.8799  | 213.7254                        | 0.00          |
| 30/04/2020 | R202 On 06-May-21      |        |              | Bond Future | 218.52    | 216.3389                      | 218.5199  | 216.3389                        | 0.00          |
| 30/04/2020 | R208 On 07-May-20      |        |              | Bond Future | 3.96      | 103.1052                      | 3.9606    | 103.1052                        | 21,664.00     |
| 30/04/2020 | R208 On 07-May-20      | 4.82   | Call         | Bond Future | 751       | 1                             | 751       | 1                               | 0.00          |
| 30/04/2020 | R208 On 07-May-20      | 4.81   | Call         | Bond Future | 743       | 1                             | 743       | 1                               | 0.00          |
| 30/04/2020 | R208 On 07-May-20      | 4.80   | Call         | Bond Future | 734       | 1                             | 734       | 1                               | 0.00          |
| 30/04/2020 | R208 On 07-May-20      | 4.81   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R208 On 07-May-20      | 4.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R208 On 07-May-20      | 4.82   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R208 On 06-August-20   |        |              | Bond Future | 3.64      | 104.3320                      | 3.6379    | 104.3320                        | 7,850.00      |
| 30/04/2020 | R208 On 06-August-20   | 5.56   | Call         | Bond Future | 1205      | 1                             | 1205      | 1                               | 0.00          |
| 30/04/2020 | R208 On 06-August-20   | 5.57   | Call         | Bond Future | 1211      | 1                             | 1211      | 1                               | 0.00          |
| 30/04/2020 | R208 On 06-August-20   | 5.55   | Call         | Bond Future | 1199      | 1                             | 1199      | 1                               | 0.00          |
| 30/04/2020 | R208 On 06-August-20   | 5.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R208 On 06-August-20   | 5.56   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R208 On 06-August-20   | 5.57   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R208 On 05-November-20 |        |              | Bond Future | 2.68      | 102.2476                      | 2.6843    | 102.2476                        | 0.00          |
| 30/04/2020 | R208 On 05-November-20 | 4.79   | Call         | Bond Future | 817       | 1                             | 817       | 1                               | 0.00          |
| 30/04/2020 | R208 On 05-November-20 | 4.78   | Call         | Bond Future | 813       | 1                             | 813       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2020 | R208 On 05-November-20 | 4.77   | Call         | Bond Future | 809       | 1                             | 809       | 1                               | 0.00          |
| 30/04/2020 | R208 On 05-November-20 | 4.78   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R208 On 05-November-20 | 4.77   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R208 On 05-November-20 | 4.79   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R209 On 07-May-20      |        |              | Bond Future | 11.31     | 63.1541                       | 11.3087   | 63.1541                         | 55,961.00     |
| 30/04/2020 | R209 On 07-May-20      | 9.45   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R209 On 07-May-20      | 9.47   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R209 On 07-May-20      | 9.46   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R209 On 07-May-20      | 9.46   | Put          | Bond Future | 10825     | 11                            | 10825     | 11                              | 0.00          |
| 30/04/2020 | R209 On 07-May-20      | 9.47   | Put          | Bond Future | 10760     | 11                            | 10760     | 11                              | 0.00          |
| 30/04/2020 | R209 On 07-May-20      | 9.45   | Put          | Bond Future | 10891     | 11                            | 10891     | 11                              | 0.00          |
| 30/04/2020 | R209 On 06-August-20   |        |              | Bond Future | 11.51     | 63.9055                       | 11.5092   | 63.9055                         | 48,032.00     |
| 30/04/2020 | R209 On 06-August-20   | 5.57   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R209 On 06-August-20   | 5.56   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R209 On 06-August-20   | 5.55   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R209 On 06-August-20   | 5.56   | Put          | Bond Future | 44905     | 46                            | 44905     | 46                              | 0.00          |
| 30/04/2020 | R209 On 06-August-20   | 5.55   | Put          | Bond Future | 45013     | 46                            | 45013     | 46                              | 0.00          |
| 30/04/2020 | R209 On 06-August-20   | 5.57   | Put          | Bond Future | 44796     | 45                            | 44796     | 45                              | 0.00          |
| 30/04/2020 | R209 On 05-November-20 |        |              | Bond Future | 11.70     | 61.5652                       | 11.7036   | 61.5652                         | 0.00          |
| 30/04/2020 | R209 On 05-November-20 | 10.00  | Call         | Bond Future | 1139      | 1                             | 1139      | 1                               | 0.00          |
| 30/04/2020 | R209 On 05-November-20 | 10.02  | Call         | Bond Future | 1160      | 1                             | 1160      | 1                               | 0.00          |
| 30/04/2020 | R209 On 05-November-20 | 10.01  | Call         | Bond Future | 1149      | 1                             | 1149      | 1                               | 0.00          |
| 30/04/2020 | R209 On 05-November-20 | 10.01  | Put          | Bond Future | 10447     | 11                            | 10447     | 11                              | 0.00          |
| 30/04/2020 | R209 On 05-November-20 | 10.02  | Put          | Bond Future | 10397     | 11                            | 10397     | 11                              | 0.00          |
| 30/04/2020 | R209 On 05-November-20 | 10.00  | Put          | Bond Future | 10497     | 11                            | 10497     | 11                              | 0.00          |
| 30/04/2020 | R209 On 04-February-21 |        |              | Bond Future | 11.91     | 62.3428                       | 11.9102   | 62.3428                         | 0.00          |
| 30/04/2020 | R209 On 04-February-21 | 10.11  | Call         | Bond Future | 1722      | 1                             | 1722      | 1                               | 0.00          |
| 30/04/2020 | R209 On 04-February-21 | 10.12  | Call         | Bond Future | 1734      | 1                             | 1734      | 1                               | 0.00          |
| 30/04/2020 | R209 On 04-February-21 | 10.10  | Call         | Bond Future | 1710      | 1                             | 1710      | 1                               | 0.00          |
| 30/04/2020 | R209 On 04-February-21 | 10.10  | Put          | Bond Future | 11447     | 12                            | 11447     | 12                              | 0.00          |
| 30/04/2020 | R209 On 04-February-21 | 10.11  | Put          | Bond Future | 11399     | 12                            | 11399     | 12                              | 0.00          |
| 30/04/2020 | R209 On 04-February-21 | 10.12  | Put          | Bond Future | 11352     | 12                            | 11352     | 12                              | 0.00          |
| 30/04/2020 | R209 On 06-May-21      |        |              | Bond Future | 12.13     | 59.9480                       | 12.1343   | 59.9480                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2020 | R209 On 06-May-21      | 12.22  | Call         | Bond Future | 400       | 0                             | 400       | 0                               | 0.00          |
| 30/04/2020 | R209 On 06-May-21      | 12.24  | Call         | Bond Future | 493       | 0                             | 493       | 0                               | 0.00          |
| 30/04/2020 | R209 On 06-May-21      | 12.23  | Call         | Bond Future | 446       | 0                             | 446       | 0                               | 0.00          |
| 30/04/2020 | R209 On 06-May-21      | 12.22  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R209 On 06-May-21      | 12.24  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R209 On 06-May-21      | 12.23  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R210 On 07-May-20      |        |              | Bond Future | 179.43    | 179.3719                      | 179.4278  | 179.3719                        | 775.00        |
| 30/04/2020 | R210 On 06-August-20   |        |              | Bond Future | 181.61    | 181.5512                      | 181.6054  | 181.5512                        | 1,199.00      |
| 30/04/2020 | R210 On 05-November-20 |        |              | Bond Future | 181.21    | 181.1523                      | 181.2064  | 181.1523                        | 0.00          |
| 30/04/2020 | R210 On 04-February-21 |        |              | Bond Future | 183.54    | 183.4824                      | 183.5372  | 183.4824                        | 0.00          |
| 30/04/2020 | R210 On 06-May-21      |        |              | Bond Future | 183.03    | 182.9719                      | 183.0276  | 182.9719                        | 0.00          |
| 30/04/2020 | R212 On 07-May-20      |        |              | Bond Future | 165.81    | 165.7647                      | 165.8071  | 165.7647                        | 5,193.00      |
| 30/04/2020 | R212 On 06-August-20   |        |              | Bond Future | 165.52    | 165.4815                      | 165.5222  | 165.4815                        | 1,751.00      |
| 30/04/2020 | R212 On 05-November-20 |        |              | Bond Future | 167.64    | 167.5987                      | 167.6391  | 167.5987                        | 0.00          |
| 30/04/2020 | R212 On 04-February-21 |        |              | Bond Future | 167.46    | 167.4225                      | 167.4634  | 167.4225                        | 0.00          |
| 30/04/2020 | R212 On 06-May-21      |        |              | Bond Future | 169.51    | 169.4697                      | 169.5113  | 169.4697                        | 0.00          |
| 30/04/2020 | R213 On 07-May-20      |        |              | Bond Future | 10.55     | 77.5819                       | 10.5495   | 77.5819                         | 9,279.00      |
| 30/04/2020 | R213 On 07-May-20      | 9.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R213 On 07-May-20      | 9.02   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R213 On 07-May-20      | 9.01   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R213 On 07-May-20      | 9.00   | Put          | Bond Future | 8930      | 10                            | 8930      | 10                              | 0.00          |
| 30/04/2020 | R213 On 07-May-20      | 9.02   | Put          | Bond Future | 8806      | 10                            | 8806      | 10                              | 0.00          |
| 30/04/2020 | R213 On 07-May-20      | 9.01   | Put          | Bond Future | 8868      | 10                            | 8868      | 10                              | 0.00          |
| 30/04/2020 | R213 On 06-August-20   |        |              | Bond Future | 10.76     | 78.5051                       | 10.7596   | 78.5051                         | 13,183.00     |
| 30/04/2020 | R213 On 06-August-20   | 9.29   | Call         | Bond Future | 506       | 0                             | 506       | 0                               | 0.00          |
| 30/04/2020 | R213 On 06-August-20   | 9.31   | Call         | Bond Future | 521       | 0                             | 521       | 0                               | 0.00          |
| 30/04/2020 | R213 On 06-August-20   | 9.30   | Call         | Bond Future | 514       | 0                             | 514       | 0                               | 0.00          |
| 30/04/2020 | R213 On 06-August-20   | 9.30   | Put          | Bond Future | 8639      | 10                            | 8639      | 10                              | 0.00          |
| 30/04/2020 | R213 On 06-August-20   | 9.31   | Put          | Bond Future | 8587      | 10                            | 8587      | 10                              | 0.00          |
| 30/04/2020 | R213 On 06-August-20   | 9.29   | Put          | Bond Future | 8691      | 10                            | 8691      | 10                              | 0.00          |
| 30/04/2020 | R213 On 05-November-20 |        |              | Bond Future | 10.97     | 75.9568                       | 10.9663   | 75.9568                         | 0.00          |
| 30/04/2020 | R213 On 05-November-20 | 9.59   | Call         | Bond Future | 1357      | 1                             | 1357      | 1                               | 0.00          |
| 30/04/2020 | R213 On 05-November-20 | 9.60   | Call         | Bond Future | 1369      | 1                             | 1369      | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2020 | R213 On 05-November-20 | 9.61   | Call         | Bond Future | 1382      | 1                             | 1382      | 1                               | 0.00          |
| 30/04/2020 | R213 On 05-November-20 | 9.61   | Put          | Bond Future | 8680      | 10                            | 8680      | 10                              | 0.00          |
| 30/04/2020 | R213 On 05-November-20 | 9.59   | Put          | Bond Future | 8770      | 10                            | 8770      | 10                              | 0.00          |
| 30/04/2020 | R213 On 05-November-20 | 9.60   | Put          | Bond Future | 8725      | 10                            | 8725      | 10                              | 0.00          |
| 30/04/2020 | R213 On 04-February-21 |        |              | Bond Future | 11.19     | 76.9160                       | 11.1932   | 76.9160                         | 0.00          |
| 30/04/2020 | R213 On 04-February-21 | 9.41   | Call         | Bond Future | 1574      | 1                             | 1574      | 1                               | 0.00          |
| 30/04/2020 | R213 On 04-February-21 | 9.40   | Call         | Bond Future | 1563      | 1                             | 1563      | 1                               | 0.00          |
| 30/04/2020 | R213 On 04-February-21 | 9.39   | Call         | Bond Future | 1551      | 1                             | 1551      | 1                               | 0.00          |
| 30/04/2020 | R213 On 04-February-21 | 9.40   | Put          | Bond Future | 11100     | 12                            | 11100     | 12                              | 0.00          |
| 30/04/2020 | R213 On 04-February-21 | 9.39   | Put          | Bond Future | 11146     | 12                            | 11146     | 12                              | 0.00          |
| 30/04/2020 | R213 On 04-February-21 | 9.41   | Put          | Bond Future | 11054     | 12                            | 11054     | 12                              | 0.00          |
| 30/04/2020 | R213 On 06-May-21      |        |              | Bond Future | 11.43     | 74.3042                       | 11.4347   | 74.3042                         | 0.00          |
| 30/04/2020 | R213 On 06-May-21      | 11.90  | Call         | Bond Future | 2174      | 1                             | 2174      | 1                               | 0.00          |
| 30/04/2020 | R213 On 06-May-21      | 11.91  | Call         | Bond Future | 2219      | 1                             | 2219      | 1                               | 0.00          |
| 30/04/2020 | R213 On 06-May-21      | 11.89  | Call         | Bond Future | 2128      | 1                             | 2128      | 1                               | 0.00          |
| 30/04/2020 | R213 On 06-May-21      | 11.89  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R213 On 06-May-21      | 11.90  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R213 On 06-May-21      | 11.91  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R214 On 07-May-20      |        |              | Bond Future | 11.61     | 61.3645                       | 11.6086   | 61.3645                         | 10,834.00     |
| 30/04/2020 | R214 On 07-May-20      | 9.76   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R214 On 07-May-20      | 9.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R214 On 07-May-20      | 9.31   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,250.00      |
| 30/04/2020 | R214 On 07-May-20      | 9.91   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,250.00      |
| 30/04/2020 | R214 On 07-May-20      | 10.66  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R214 On 07-May-20      | 9.77   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R214 On 07-May-20      | 9.31   | Put          | Bond Future | 14167     | 14                            | 14167     | 14                              | 0.00          |
| 30/04/2020 | R214 On 07-May-20      | 10.66  | Put          | Bond Future | 5275      | 5                             | 5275      | 5                               | 1,250.00      |
| 30/04/2020 | R214 On 07-May-20      | 9.91   | Put          | Bond Future | 9993      | 10                            | 9993      | 10                              | 0.00          |
| 30/04/2020 | R214 On 07-May-20      | 9.75   | Put          | Bond Future | 11070     | 11                            | 11070     | 11                              | 0.00          |
| 30/04/2020 | R214 On 07-May-20      | 9.76   | Put          | Bond Future | 11002     | 11                            | 11002     | 11                              | 0.00          |
| 30/04/2020 | R214 On 07-May-20      | 9.77   | Put          | Bond Future | 10934     | 11                            | 10934     | 11                              | 0.00          |
| 30/04/2020 | R214 On 06-August-20   |        |              | Bond Future | 11.81     | 62.0946                       | 11.8076   | 62.0946                         | 11,042.00     |
| 30/04/2020 | R214 On 06-August-20   | 9.97   | Call         | Bond Future | 357       | 0                             | 357       | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2020 | R214 On 06-August-20   | 9.99   | Call         | Bond Future | 368       | 0                             | 368       | 0                               | 0.00          |
| 30/04/2020 | R214 On 06-August-20   | 9.98   | Call         | Bond Future | 363       | 0                             | 363       | 0                               | 0.00          |
| 30/04/2020 | R214 On 06-August-20   | 9.97   | Put          | Bond Future | 10963     | 11                            | 10963     | 11                              | 0.00          |
| 30/04/2020 | R214 On 06-August-20   | 9.99   | Put          | Bond Future | 10843     | 11                            | 10843     | 11                              | 0.00          |
| 30/04/2020 | R214 On 06-August-20   | 9.98   | Put          | Bond Future | 10903     | 11                            | 10903     | 11                              | 0.00          |
| 30/04/2020 | R214 On 05-November-20 |        |              | Bond Future | 12.00     | 59.5927                       | 12.0020   | 59.5927                         | 0.00          |
| 30/04/2020 | R214 On 05-November-20 | 10.25  | Call         | Bond Future | 1110      | 1                             | 1110      | 1                               | 0.00          |
| 30/04/2020 | R214 On 05-November-20 | 10.24  | Call         | Bond Future | 1099      | 1                             | 1099      | 1                               | 0.00          |
| 30/04/2020 | R214 On 05-November-20 | 10.26  | Call         | Bond Future | 1120      | 1                             | 1120      | 1                               | 0.00          |
| 30/04/2020 | R214 On 05-November-20 | 10.24  | Put          | Bond Future | 10929     | 11                            | 10929     | 11                              | 0.00          |
| 30/04/2020 | R214 On 05-November-20 | 10.25  | Put          | Bond Future | 10877     | 11                            | 10877     | 11                              | 0.00          |
| 30/04/2020 | R214 On 05-November-20 | 10.26  | Put          | Bond Future | 10824     | 11                            | 10824     | 11                              | 0.00          |
| 30/04/2020 | R214 On 04-February-21 |        |              | Bond Future | 12.21     | 60.3454                       | 12.2128   | 60.3454                         | 0.00          |
| 30/04/2020 | R214 On 04-February-21 | 10.31  | Call         | Bond Future | 1629      | 1                             | 1629      | 1                               | 0.00          |
| 30/04/2020 | R214 On 04-February-21 | 10.33  | Call         | Bond Future | 1652      | 1                             | 1652      | 1                               | 0.00          |
| 30/04/2020 | R214 On 04-February-21 | 10.32  | Call         | Bond Future | 1640      | 1                             | 1640      | 1                               | 0.00          |
| 30/04/2020 | R214 On 04-February-21 | 10.32  | Put          | Bond Future | 11983     | 12                            | 11983     | 12                              | 0.00          |
| 30/04/2020 | R214 On 04-February-21 | 10.33  | Put          | Bond Future | 11932     | 12                            | 11932     | 12                              | 0.00          |
| 30/04/2020 | R214 On 04-February-21 | 10.31  | Put          | Bond Future | 12033     | 12                            | 12033     | 12                              | 0.00          |
| 30/04/2020 | R214 On 06-May-21      |        |              | Bond Future | 12.43     | 57.7872                       | 12.4328   | 57.7872                         | 0.00          |
| 30/04/2020 | R214 On 06-May-21      | 12.27  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R214 On 06-May-21      | 12.26  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R214 On 06-May-21      | 12.25  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R214 On 06-May-21      | 12.26  | Put          | Bond Future | 811       | 1                             | 811       | 1                               | 0.00          |
| 30/04/2020 | R214 On 06-May-21      | 12.25  | Put          | Bond Future | 858       | 1                             | 858       | 1                               | 0.00          |
| 30/04/2020 | R214 On 06-May-21      | 12.27  | Put          | Bond Future | 763       | 1                             | 763       | 1                               | 0.00          |
| 30/04/2020 | R248 On 07-May-20      |        |              | Bond Future | 11.81     | 77.0554                       | 11.8094   | 77.0554                         | 54,283.00     |
| 30/04/2020 | R248 On 07-May-20      | 9.77   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R248 On 07-May-20      | 10.70  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R248 On 07-May-20      | 9.79   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R248 On 07-May-20      | 10.20  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R248 On 07-May-20      | 9.69   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 300.00        |
| 30/04/2020 | R248 On 07-May-20      | 9.78   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details     | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2020 | R248 On 07-May-20    | 9.78   | Put          | Bond Future | 15053     | 15                            | 15053     | 15                              | 0.00          |
| 30/04/2020 | R248 On 07-May-20    | 10.20  | Put          | Bond Future | 11522     | 11                            | 11522     | 11                              | 300.00        |
| 30/04/2020 | R248 On 07-May-20    | 9.69   | Put          | Bond Future | 15843     | 16                            | 15843     | 16                              | 0.00          |
| 30/04/2020 | R248 On 07-May-20    | 9.77   | Put          | Bond Future | 15141     | 15                            | 15141     | 15                              | 0.00          |
| 30/04/2020 | R248 On 07-May-20    | 10.70  | Put          | Bond Future | 7623      | 7                             | 7623      | 7                               | 300.00        |
| 30/04/2020 | R248 On 07-May-20    | 9.79   | Put          | Bond Future | 14966     | 15                            | 14966     | 15                              | 0.00          |
| 30/04/2020 | R248 On 06-August-20 |        |              | Bond Future | 12.02     | 77.9722                       | 12.0210   | 77.9722                         | 72,357.00     |
| 30/04/2020 | R248 On 06-August-20 | 11.85  | Call         | Bond Future | 2899      | 3                             | 2899      | 3                               | 0.00          |
| 30/04/2020 | R248 On 06-August-20 | 11.15  | Call         | Bond Future | 1203      | 1                             | 1203      | 1                               | 0.00          |
| 30/04/2020 | R248 On 06-August-20 | 10.85  | Call         | Bond Future | 770       | 1                             | 770       | 1                               | 640.00        |
| 30/04/2020 | R248 On 06-August-20 | 9.25   | Call         | Bond Future | 27        | 0                             | 27        | 0                               | 20,640.00     |
| 30/04/2020 | R248 On 06-August-20 | 10.18  | Call         | Bond Future | 240       | 0                             | 240       | 0                               | 0.00          |
| 30/04/2020 | R248 On 06-August-20 | 10.20  | Call         | Bond Future | 249       | 0                             | 249       | 0                               | 0.00          |
| 30/04/2020 | R248 On 06-August-20 | 11.80  | Call         | Bond Future | 2755      | 3                             | 2755      | 3                               | 470.00        |
| 30/04/2020 | R248 On 06-August-20 | 12.75  | Call         | Bond Future | 6071      | 6                             | 6071      | 6                               | 814.00        |
| 30/04/2020 | R248 On 06-August-20 | 10.35  | Call         | Bond Future | 332       | 0                             | 332       | 0                               | 640.00        |
| 30/04/2020 | R248 On 06-August-20 | 9.00   | Call         | Bond Future | 13        | 0                             | 13        | 0                               | 3,000.00      |
| 30/04/2020 | R248 On 06-August-20 | 12.25  | Call         | Bond Future | 4177      | 4                             | 4177      | 4                               | 814.00        |
| 30/04/2020 | R248 On 06-August-20 | 11.10  | Call         | Bond Future | 1119      | 1                             | 1119      | 1                               | 470.00        |
| 30/04/2020 | R248 On 06-August-20 | 10.19  | Call         | Bond Future | 245       | 0                             | 245       | 0                               | 0.00          |
| 30/04/2020 | R248 On 06-August-20 | 10.19  | Put          | Bond Future | 13148     | 13                            | 13148     | 13                              | 0.00          |
| 30/04/2020 | R248 On 06-August-20 | 11.10  | Put          | Bond Future | 7147      | 7                             | 7147      | 7                               | 0.00          |
| 30/04/2020 | R248 On 06-August-20 | 12.25  | Put          | Bond Future | 2805      | 3                             | 2805      | 3                               | 0.00          |
| 30/04/2020 | R248 On 06-August-20 | 10.20  | Put          | Bond Future | 13072     | 13                            | 13072     | 13                              | 0.00          |
| 30/04/2020 | R248 On 06-August-20 | 11.80  | Put          | Bond Future | 4125      | 4                             | 4125      | 4                               | 0.00          |
| 30/04/2020 | R248 On 06-August-20 | 12.75  | Put          | Bond Future | 1858      | 2                             | 1858      | 2                               | 0.00          |
| 30/04/2020 | R248 On 06-August-20 | 11.85  | Put          | Bond Future | 3955      | 4                             | 3955      | 4                               | 0.00          |
| 30/04/2020 | R248 On 06-August-20 | 9.00   | Put          | Bond Future | 23603     | 23                            | 23603     | 23                              | 0.00          |
| 30/04/2020 | R248 On 06-August-20 | 10.18  | Put          | Bond Future | 13225     | 13                            | 13225     | 13                              | 0.00          |
| 30/04/2020 | R248 On 06-August-20 | 9.25   | Put          | Bond Future | 21191     | 21                            | 21191     | 21                              | 0.00          |
| 30/04/2020 | R248 On 06-August-20 | 10.85  | Put          | Bond Future | 8589      | 8                             | 8589      | 8                               | 0.00          |
| 30/04/2020 | R248 On 06-August-20 | 11.15  | Put          | Bond Future | 6882      | 7                             | 6882      | 7                               | 0.00          |
| 30/04/2020 | R248 On 06-August-20 | 10.35  | Put          | Bond Future | 11953     | 12                            | 11953     | 12                              | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2020 | R248 On 05-November-20 |        |              | Bond Future | 12.23     | 74.5339                       | 12.2284   | 74.5339                         | 0.00          |
| 30/04/2020 | R248 On 05-November-20 | 10.04  | Call         | Bond Future | 624       | 1                             | 624       | 1                               | 0.00          |
| 30/04/2020 | R248 On 05-November-20 | 10.03  | Call         | Bond Future | 616       | 1                             | 616       | 1                               | 0.00          |
| 30/04/2020 | R248 On 05-November-20 | 10.02  | Call         | Bond Future | 609       | 0                             | 609       | 0                               | 0.00          |
| 30/04/2020 | R248 On 05-November-20 | 10.03  | Put          | Bond Future | 16074     | 16                            | 16074     | 16                              | 0.00          |
| 30/04/2020 | R248 On 05-November-20 | 10.02  | Put          | Bond Future | 16149     | 16                            | 16149     | 16                              | 0.00          |
| 30/04/2020 | R248 On 05-November-20 | 10.04  | Put          | Bond Future | 15998     | 16                            | 15998     | 16                              | 0.00          |
| 30/04/2020 | R248 On 04-February-21 |        |              | Bond Future | 12.45     | 75.4753                       | 12.4543   | 75.4753                         | 0.00          |
| 30/04/2020 | R248 On 04-February-21 | 10.46  | Call         | Bond Future | 1510      | 1                             | 1510      | 1                               | 0.00          |
| 30/04/2020 | R248 On 04-February-21 | 10.47  | Call         | Bond Future | 1522      | 1                             | 1522      | 1                               | 0.00          |
| 30/04/2020 | R248 On 04-February-21 | 10.48  | Call         | Bond Future | 1535      | 1                             | 1535      | 1                               | 0.00          |
| 30/04/2020 | R248 On 04-February-21 | 10.48  | Put          | Bond Future | 14682     | 14                            | 14682     | 14                              | 0.00          |
| 30/04/2020 | R248 On 04-February-21 | 10.46  | Put          | Bond Future | 14811     | 15                            | 14811     | 15                              | 0.00          |
| 30/04/2020 | R248 On 04-February-21 | 10.47  | Put          | Bond Future | 14746     | 14                            | 14746     | 14                              | 0.00          |
| 30/04/2020 | R248 On 06-May-21      |        |              | Bond Future | 12.69     | 71.9624                       | 12.6904   | 71.9624                         | 0.00          |
| 30/04/2020 | R248 On 06-May-21      | 12.34  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R248 On 06-May-21      | 12.36  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R248 On 06-May-21      | 12.35  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2020 | R248 On 06-May-21      | 12.35  | Put          | Bond Future | 1927      | 2                             | 1927      | 2                               | 0.00          |
| 30/04/2020 | R248 On 06-May-21      | 12.36  | Put          | Bond Future | 1869      | 2                             | 1869      | 2                               | 0.00          |
| 30/04/2020 | R248 On 06-May-21      | 12.34  | Put          | Bond Future | 1986      | 2                             | 1986      | 2                               | 0.00          |