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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For May 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/05/2020 | 0804 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | 0807 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | 0857 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | 2025 On 06-August-20   |        |              | Bond Future        | 137.51    | 137.4691                      | 137.5110  | 137.4691                        | 4,976.00      |
| 25/05/2020 | 2025 On 05-November-20 |        |              | Bond Future        | 139.05    | 139.0111                      | 139.0526  | 139.0111                        | 0.00          |
| 25/05/2020 | 2025 On 04-February-21 |        |              | Bond Future        | 139.17    | 139.1235                      | 139.1650  | 139.1235                        | 0.00          |
| 25/05/2020 | 2025 On 06-May-21      |        |              | Bond Future        | 140.92    | 140.8832                      | 140.9249  | 140.8832                        | 0.00          |
| 25/05/2020 | 2029 On 06-August-20   |        |              | Bond Future        | 99.70     | 99.3555                       | 99.7015   | 99.3555                         | 4,982.00      |

| 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 |
|------------|------------------|----------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/05/2020 | 2029 On          | 05-November-20 |        |              | Bond Future | 99.68     | 99.3336                       | 99.6829   | 99.3336                         | 0.00          |
| 25/05/2020 | 2029 On          | 04-February-21 |        |              | Bond Future | 100.86    | 100.5024                      | 100.8555  | 100.5024                        | 0.00          |
| 25/05/2020 | 2029 On          | 06-May-21      |        |              | Bond Future | 100.98    | 100.6222                      | 100.9795  | 100.6222                        | 0.00          |
| 25/05/2020 | 2030 On          | 06-August-20   |        |              | Bond Future | 9.21      | 92.1530                       | 9.2053    | 92.1530                         | 109,113.00    |
| 25/05/2020 | 2030 On          | 06-August-20   | 9.09   | Call         | Bond Future | 2291      | 2                             | 2291      | 2                               | 0.00          |
| 25/05/2020 | 2030 On          | 06-August-20   | 10.40  | Call         | Bond Future | 7340      | 7                             | 7340      | 7                               | 0.00          |
| 25/05/2020 | 2030 On          | 06-August-20   | 9.05   | Call         | Bond Future | 2180      | 2                             | 2180      | 2                               | 450.00        |
| 25/05/2020 | 2030 On          | 06-August-20   | 8.36   | Call         | Bond Future | 781       | 1                             | 781       | 1                               | 800.00        |
| 25/05/2020 | 2030 On          | 06-August-20   | 8.86   | Call         | Bond Future | 1696      | 2                             | 1696      | 2                               | 800.00        |
| 25/05/2020 | 2030 On          | 06-August-20   | 9.11   | Call         | Bond Future | 2347      | 2                             | 2347      | 2                               | 0.00          |
| 25/05/2020 | 2030 On          | 06-August-20   | 11.25  | Call         | Bond Future | 11271     | 11                            | 11271     | 11                              | 0.00          |
| 25/05/2020 | 2030 On          | 06-August-20   | 10.00  | Call         | Bond Future | 5590      | 5                             | 5590      | 5                               | 470.00        |
| 25/05/2020 | 2030 On          | 06-August-20   | 10.70  | Call         | Bond Future | 8695      | 8                             | 8695      | 8                               | 470.00        |
| 25/05/2020 | 2030 On          | 06-August-20   | 9.42   | Call         | Bond Future | 3318      | 3                             | 3318      | 3                               | 0.00          |
| 25/05/2020 | 2030 On          | 06-August-20   | 10.75  | Call         | Bond Future | 8926      | 8                             | 8926      | 8                               | 0.00          |
| 25/05/2020 | 2030 On          | 06-August-20   | 10.05  | Call         | Bond Future | 5805      | 5                             | 5805      | 5                               | 0.00          |
| 25/05/2020 | 2030 On          | 06-August-20   | 9.75   | Call         | Bond Future | 4551      | 4                             | 4551      | 4                               | 450.00        |
| 25/05/2020 | 2030 On          | 06-August-20   | 9.10   | Call         | Bond Future | 2319      | 2                             | 2319      | 2                               | 0.00          |
| 25/05/2020 | 2030 On          | 06-August-20   | 11.47  | Call         | Bond Future | 12311     | 12                            | 12311     | 12                              | 0.00          |
| 25/05/2020 | 2030 On          | 06-August-20   | 10.21  | Call         | Bond Future | 6508      | 6                             | 6508      | 6                               | 650.00        |
| 25/05/2020 | 2030 On          | 06-August-20   | 10.87  | Call         | Bond Future | 9483      | 9                             | 9483      | 9                               | 0.00          |
| 25/05/2020 | 2030 On          | 06-August-20   | 8.50   | Call         | Bond Future | 979       | 1                             | 979       | 1                               | 323.00        |
| 25/05/2020 | 2030 On          | 06-August-20   | 9.20   | Call         | Bond Future | 2610      | 2                             | 2610      | 2                               | 323.00        |
| 25/05/2020 | 2030 On          | 06-August-20   | 8.50   | Put          | Bond Future | 5281      | 6                             | 5281      | 6                               | 0.00          |
| 25/05/2020 | 2030 On          | 06-August-20   | 10.87  | Put          | Bond Future | 281       | 0                             | 281       | 0                               | 650.00        |
| 25/05/2020 | 2030 On          | 06-August-20   | 10.75  | Put          | Bond Future | 345       | 0                             | 345       | 0                               | 0.00          |
| 25/05/2020 | 2030 On          | 06-August-20   | 9.20   | Put          | Bond Future | 2641      | 3                             | 2641      | 3                               | 0.00          |
| 25/05/2020 | 2030 On          | 06-August-20   | 11.47  | Put          | Bond Future | 90        | 0                             | 90        | 0                               | 650.00        |
| 25/05/2020 | 2030 On          | 06-August-20   | 9.10   | Put          | Bond Future | 2945      | 3                             | 2945      | 3                               | 0.00          |
| 25/05/2020 | 2030 On          | 06-August-20   | 9.42   | Put          | Bond Future | 2059      | 2                             | 2059      | 2                               | 800.00        |
| 25/05/2020 | 2030 On          | 06-August-20   | 9.11   | Put          | Bond Future | 2914      | 3                             | 2914      | 3                               | 0.00          |
| 25/05/2020 | 2030 On          | 06-August-20   | 11.25  | Put          | Bond Future | 140       | 0                             | 140       | 0                               | 0.00          |
| 25/05/2020 | 2030 On          | 06-August-20   | 10.21  | Put          | Bond Future | 802       | 1                             | 802       | 1                               | 0.00          |
| 25/05/2020 | 2030 On          | 06-August-20   | 10.00  | Put          | Bond Future | 1038      | 1                             | 1038      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/05/2020 | 2030 On 06-August-20   | 9.75   | Put          | Bond Future | 1399      | 2                             | 1399      | 2                               | 0.00          |
| 25/05/2020 | 2030 On 06-August-20   | 10.05  | Put          | Bond Future | 977       | 1                             | 977       | 1                               | 0.00          |
| 25/05/2020 | 2030 On 06-August-20   | 10.40  | Put          | Bond Future | 609       | 1                             | 609       | 1                               | 5,000.00      |
| 25/05/2020 | 2030 On 06-August-20   | 8.86   | Put          | Bond Future | 3771      | 4                             | 3771      | 4                               | 0.00          |
| 25/05/2020 | 2030 On 06-August-20   | 8.36   | Put          | Bond Future | 5967      | 6                             | 5967      | 6                               | 0.00          |
| 25/05/2020 | 2030 On 06-August-20   | 10.70  | Put          | Bond Future | 375       | 0                             | 375       | 0                               | 0.00          |
| 25/05/2020 | 2030 On 06-August-20   | 9.05   | Put          | Bond Future | 3106      | 3                             | 3106      | 3                               | 0.00          |
| 25/05/2020 | 2030 On 06-August-20   | 9.09   | Put          | Bond Future | 2977      | 3                             | 2977      | 3                               | 0.00          |
| 25/05/2020 | 2030 On 05-November-20 |        |              | Bond Future | 9.39      | 93.1657                       | 9.3860    | 93.1657                         | 0.00          |
| 25/05/2020 | 2030 On 05-November-20 | 8.85   | Call         | Bond Future | 2406      | 2                             | 2406      | 2                               | 3,000.00      |
| 25/05/2020 | 2030 On 05-November-20 | 9.61   | Call         | Bond Future | 4497      | 4                             | 4497      | 4                               | 0.00          |
| 25/05/2020 | 2030 On 05-November-20 | 8.34   | Call         | Bond Future | 1443      | 1                             | 1443      | 1                               | 1,000.00      |
| 25/05/2020 | 2030 On 05-November-20 | 9.04   | Call         | Bond Future | 2864      | 3                             | 2864      | 3                               | 1,000.00      |
| 25/05/2020 | 2030 On 05-November-20 | 8.73   | Call         | Bond Future | 2142      | 2                             | 2142      | 2                               | 3,000.00      |
| 25/05/2020 | 2030 On 05-November-20 | 9.38   | Call         | Bond Future | 3793      | 4                             | 3793      | 4                               | 0.00          |
| 25/05/2020 | 2030 On 05-November-20 | 8.10   | Call         | Bond Future | 1116      | 1                             | 1116      | 1                               | 3,000.00      |
| 25/05/2020 | 2030 On 05-November-20 | 10.06  | Call         | Bond Future | 6065      | 6                             | 6065      | 6                               | 0.00          |
| 25/05/2020 | 2030 On 05-November-20 | 9.39   | Call         | Bond Future | 3822      | 4                             | 3822      | 4                               | 0.00          |
| 25/05/2020 | 2030 On 05-November-20 | 8.86   | Call         | Bond Future | 2429      | 2                             | 2429      | 2                               | 14,160.00     |
| 25/05/2020 | 2030 On 05-November-20 | 9.86   | Call         | Bond Future | 5338      | 5                             | 5338      | 5                               | 0.00          |
| 25/05/2020 | 2030 On 05-November-20 | 9.23   | Call         | Bond Future | 3368      | 3                             | 3368      | 3                               | 3,000.00      |
| 25/05/2020 | 2030 On 05-November-20 | 10.47  | Call         | Bond Future | 7659      | 7                             | 7659      | 7                               | 0.00          |
| 25/05/2020 | 2030 On 05-November-20 | 8.36   | Call         | Bond Future | 1473      | 1                             | 1473      | 1                               | 14,160.00     |
| 25/05/2020 | 2030 On 05-November-20 | 8.53   | Call         | Bond Future | 1751      | 2                             | 1751      | 2                               | 15,758.00     |
| 25/05/2020 | 2030 On 05-November-20 | 9.03   | Call         | Bond Future | 2839      | 3                             | 2839      | 3                               | 15,758.00     |
| 25/05/2020 | 2030 On 05-November-20 | 10.37  | Call         | Bond Future | 7261      | 7                             | 7261      | 7                               | 0.00          |
| 25/05/2020 | 2030 On 05-November-20 | 9.40   | Call         | Bond Future | 3851      | 4                             | 3851      | 4                               | 0.00          |
| 25/05/2020 | 2030 On 05-November-20 | 9.40   | Put          | Bond Future | 3771      | 4                             | 3771      | 4                               | 0.00          |
| 25/05/2020 | 2030 On 05-November-20 | 9.03   | Put          | Bond Future | 4914      | 5                             | 4914      | 5                               | 0.00          |
| 25/05/2020 | 2030 On 05-November-20 | 8.86   | Put          | Bond Future | 5517      | 6                             | 5517      | 6                               | 0.00          |
| 25/05/2020 | 2030 On 05-November-20 | 10.47  | Put          | Bond Future | 1699      | 2                             | 1699      | 2                               | 3,000.00      |
| 25/05/2020 | 2030 On 05-November-20 | 8.53   | Put          | Bond Future | 6845      | 7                             | 6845      | 7                               | 0.00          |
| 25/05/2020 | 2030 On 05-November-20 | 9.38   | Put          | Bond Future | 3827      | 4                             | 3827      | 4                               | 0.00          |
| 25/05/2020 | 2030 On 05-November-20 | 10.37  | Put          | Bond Future | 1829      | 2                             | 1829      | 2                               | 15,758.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/05/2020 | 2030 On 05-November-20 | 8.73   | Put          | Bond Future | 6013      | 6                             | 6013      | 6                               | 0.00          |
| 25/05/2020 | 2030 On 05-November-20 | 9.23   | Put          | Bond Future | 4269      | 5                             | 4269      | 5                               | 0.00          |
| 25/05/2020 | 2030 On 05-November-20 | 8.36   | Put          | Bond Future | 7622      | 8                             | 7622      | 8                               | 0.00          |
| 25/05/2020 | 2030 On 05-November-20 | 9.86   | Put          | Bond Future | 2668      | 3                             | 2668      | 3                               | 14,160.00     |
| 25/05/2020 | 2030 On 05-November-20 | 10.06  | Put          | Bond Future | 2298      | 3                             | 2298      | 3                               | 1,000.00      |
| 25/05/2020 | 2030 On 05-November-20 | 9.39   | Put          | Bond Future | 3799      | 4                             | 3799      | 4                               | 0.00          |
| 25/05/2020 | 2030 On 05-November-20 | 8.10   | Put          | Bond Future | 8907      | 9                             | 8907      | 9                               | 0.00          |
| 25/05/2020 | 2030 On 05-November-20 | 9.04   | Put          | Bond Future | 4880      | 5                             | 4880      | 5                               | 0.00          |
| 25/05/2020 | 2030 On 05-November-20 | 9.61   | Put          | Bond Future | 3222      | 4                             | 3222      | 4                               | 3,000.00      |
| 25/05/2020 | 2030 On 05-November-20 | 8.34   | Put          | Bond Future | 7717      | 8                             | 7717      | 8                               | 0.00          |
| 25/05/2020 | 2030 On 05-November-20 | 8.85   | Put          | Bond Future | 5554      | 6                             | 5554      | 6                               | 0.00          |
| 25/05/2020 | 2030 On 04-February-21 |        |              | Bond Future | 9.58      | 90.2357                       | 9.5766    | 90.2357                         | 0.00          |
| 25/05/2020 | 2030 On 04-February-21 | 8.37   | Call         | Bond Future | 1825      | 2                             | 1825      | 2                               | 1,000.00      |
| 25/05/2020 | 2030 On 04-February-21 | 9.17   | Call         | Bond Future | 3414      | 3                             | 3414      | 3                               | 0.00          |
| 25/05/2020 | 2030 On 04-February-21 | 9.12   | Call         | Bond Future | 3291      | 3                             | 3291      | 3                               | 1,000.00      |
| 25/05/2020 | 2030 On 04-February-21 | 8.36   | Call         | Bond Future | 1810      | 2                             | 1810      | 2                               | 800.00        |
| 25/05/2020 | 2030 On 04-February-21 | 9.16   | Call         | Bond Future | 3389      | 3                             | 3389      | 3                               | 0.00          |
| 25/05/2020 | 2030 On 04-February-21 | 9.15   | Call         | Bond Future | 3364      | 3                             | 3364      | 3                               | 0.00          |
| 25/05/2020 | 2030 On 04-February-21 | 8.86   | Call         | Bond Future | 2695      | 2                             | 2695      | 2                               | 800.00        |
| 25/05/2020 | 2030 On 04-February-21 | 10.20  | Call         | Bond Future | 6457      | 6                             | 6457      | 6                               | 0.00          |
| 25/05/2020 | 2030 On 04-February-21 | 10.20  | Put          | Bond Future | 3073      | 3                             | 3073      | 3                               | 1,800.00      |
| 25/05/2020 | 2030 On 04-February-21 | 8.86   | Put          | Bond Future | 6800      | 7                             | 6800      | 7                               | 0.00          |
| 25/05/2020 | 2030 On 04-February-21 | 9.12   | Put          | Bond Future | 5879      | 6                             | 5879      | 6                               | 0.00          |
| 25/05/2020 | 2030 On 04-February-21 | 8.36   | Put          | Bond Future | 8921      | 9                             | 8921      | 9                               | 0.00          |
| 25/05/2020 | 2030 On 04-February-21 | 9.16   | Put          | Bond Future | 5747      | 6                             | 5747      | 6                               | 0.00          |
| 25/05/2020 | 2030 On 04-February-21 | 9.15   | Put          | Bond Future | 5779      | 6                             | 5779      | 6                               | 0.00          |
| 25/05/2020 | 2030 On 04-February-21 | 8.37   | Put          | Bond Future | 8875      | 9                             | 8875      | 9                               | 0.00          |
| 25/05/2020 | 2030 On 04-February-21 | 9.17   | Put          | Bond Future | 5714      | 6                             | 5714      | 6                               | 0.00          |
| 25/05/2020 | 2030 On 06-May-21      |        |              | Bond Future | 9.77      | 91.3595                       | 9.7663    | 91.3595                         | 0.00          |
| 25/05/2020 | 2030 On 06-May-21      | 10.74  | Call         | Bond Future | 8330      | 8                             | 8330      | 8                               | 0.00          |
| 25/05/2020 | 2030 On 06-May-21      | 9.15   | Call         | Bond Future | 3708      | 3                             | 3708      | 3                               | 700.00        |
| 25/05/2020 | 2030 On 06-May-21      | 11.69  | Call         | Bond Future | 11531     | 11                            | 11531     | 11                              | 0.00          |
| 25/05/2020 | 2030 On 06-May-21      | 11.70  | Call         | Bond Future | 11565     | 11                            | 11565     | 11                              | 0.00          |
| 25/05/2020 | 2030 On 06-May-21      | 10.04  | Call         | Bond Future | 6073      | 6                             | 6073      | 6                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/05/2020 | 2030 On 06-May-21      | 11.71  | Call         | Bond Future | 11600     | 11                            | 11600     | 11                              | 0.00          |
| 25/05/2020 | 2030 On 06-May-21      | 11.71  | Put          | Bond Future | 1866      | 2                             | 1866      | 2                               | 0.00          |
| 25/05/2020 | 2030 On 06-May-21      | 9.15   | Put          | Bond Future | 7113      | 7                             | 7113      | 7                               | 0.00          |
| 25/05/2020 | 2030 On 06-May-21      | 11.69  | Put          | Bond Future | 1891      | 2                             | 1891      | 2                               | 0.00          |
| 25/05/2020 | 2030 On 06-May-21      | 11.70  | Put          | Bond Future | 1878      | 2                             | 1878      | 2                               | 0.00          |
| 25/05/2020 | 2030 On 06-May-21      | 10.04  | Put          | Bond Future | 4612      | 5                             | 4612      | 5                               | 700.00        |
| 25/05/2020 | 2030 On 06-May-21      | 10.74  | Put          | Bond Future | 3271      | 3                             | 3271      | 3                               | 700.00        |
| 25/05/2020 | 2032 On 06-August-20   |        |              | Bond Future | 9.96      | 90.6559                       | 9.9647    | 90.6559                         | 97,572.00     |
| 25/05/2020 | 2032 On 06-August-20   | 9.91   | Call         | Bond Future | 2753      | 2                             | 2753      | 2                               | 0.00          |
| 25/05/2020 | 2032 On 06-August-20   | 9.45   | Call         | Bond Future | 1527      | 1                             | 1527      | 1                               | 0.00          |
| 25/05/2020 | 2032 On 06-August-20   | 9.46   | Call         | Bond Future | 1548      | 1                             | 1548      | 1                               | 0.00          |
| 25/05/2020 | 2032 On 06-August-20   | 8.79   | Call         | Bond Future | 552       | 0                             | 552       | 0                               | 800.00        |
| 25/05/2020 | 2032 On 06-August-20   | 9.29   | Call         | Bond Future | 1219      | 1                             | 1219      | 1                               | 800.00        |
| 25/05/2020 | 2032 On 06-August-20   | 9.47   | Call         | Bond Future | 1569      | 1                             | 1569      | 1                               | 0.00          |
| 25/05/2020 | 2032 On 06-August-20   | 9.47   | Put          | Bond Future | 4734      | 5                             | 4734      | 5                               | 0.00          |
| 25/05/2020 | 2032 On 06-August-20   | 9.45   | Put          | Bond Future | 4823      | 5                             | 4823      | 5                               | 0.00          |
| 25/05/2020 | 2032 On 06-August-20   | 8.79   | Put          | Bond Future | 8325      | 9                             | 8325      | 9                               | 0.00          |
| 25/05/2020 | 2032 On 06-August-20   | 9.29   | Put          | Bond Future | 5574      | 6                             | 5574      | 6                               | 0.00          |
| 25/05/2020 | 2032 On 06-August-20   | 9.46   | Put          | Bond Future | 4779      | 5                             | 4779      | 5                               | 0.00          |
| 25/05/2020 | 2032 On 06-August-20   | 9.91   | Put          | Bond Future | 3095      | 4                             | 3095      | 4                               | 800.00        |
| 25/05/2020 | 2032 On 05-November-20 |        |              | Bond Future | 10.16     | 87.5058                       | 10.1588   | 87.5058                         | 0.00          |
| 25/05/2020 | 2032 On 05-November-20 | 9.76   | Call         | Bond Future | 3132      | 3                             | 3132      | 3                               | 0.00          |
| 25/05/2020 | 2032 On 05-November-20 | 10.99  | Call         | Bond Future | 7224      | 7                             | 7224      | 7                               | 0.00          |
| 25/05/2020 | 2032 On 05-November-20 | 11.08  | Call         | Bond Future | 7584      | 7                             | 7584      | 7                               | 0.00          |
| 25/05/2020 | 2032 On 05-November-20 | 9.11   | Call         | Bond Future | 1758      | 2                             | 1758      | 2                               | 3,000.00      |
| 25/05/2020 | 2032 On 05-November-20 | 9.61   | Call         | Bond Future | 2754      | 3                             | 2754      | 3                               | 3,000.00      |
| 25/05/2020 | 2032 On 05-November-20 | 9.44   | Call         | Bond Future | 2370      | 2                             | 2370      | 2                               | 1,000.00      |
| 25/05/2020 | 2032 On 05-November-20 | 9.77   | Call         | Bond Future | 3159      | 3                             | 3159      | 3                               | 0.00          |
| 25/05/2020 | 2032 On 05-November-20 | 8.94   | Call         | Bond Future | 1490      | 1                             | 1490      | 1                               | 1,000.00      |
| 25/05/2020 | 2032 On 05-November-20 | 9.75   | Call         | Bond Future | 3105      | 3                             | 3105      | 3                               | 0.00          |
| 25/05/2020 | 2032 On 05-November-20 | 9.75   | Put          | Bond Future | 5635      | 6                             | 5635      | 6                               | 0.00          |
| 25/05/2020 | 2032 On 05-November-20 | 9.11   | Put          | Bond Future | 8453      | 9                             | 8453      | 9                               | 0.00          |
| 25/05/2020 | 2032 On 05-November-20 | 8.94   | Put          | Bond Future | 9335      | 10                            | 9335      | 10                              | 0.00          |
| 25/05/2020 | 2032 On 05-November-20 | 11.08  | Put          | Bond Future | 2231      | 2                             | 2231      | 2                               | 1,000.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/05/2020 | 2032 On 05-November-20 | 9.77   | Put          | Bond Future | 5562      | 6                             | 5562      | 6                               | 0.00          |
| 25/05/2020 | 2032 On 05-November-20 | 9.44   | Put          | Bond Future | 6885      | 7                             | 6885      | 7                               | 0.00          |
| 25/05/2020 | 2032 On 05-November-20 | 9.61   | Put          | Bond Future | 6173      | 7                             | 6173      | 7                               | 0.00          |
| 25/05/2020 | 2032 On 05-November-20 | 9.76   | Put          | Bond Future | 5599      | 6                             | 5599      | 6                               | 0.00          |
| 25/05/2020 | 2032 On 05-November-20 | 10.99  | Put          | Bond Future | 2374      | 3                             | 2374      | 3                               | 3,000.00      |
| 25/05/2020 | 2032 On 04-February-21 |        |              | Bond Future | 10.36     | 88.5157                       | 10.3596   | 88.5157                         | 0.00          |
| 25/05/2020 | 2032 On 04-February-21 | 8.79   | Call         | Bond Future | 1647      | 2                             | 1647      | 2                               | 800.00        |
| 25/05/2020 | 2032 On 04-February-21 | 9.61   | Call         | Bond Future | 3069      | 3                             | 3069      | 3                               | 0.00          |
| 25/05/2020 | 2032 On 04-February-21 | 9.29   | Call         | Bond Future | 2443      | 2                             | 2443      | 2                               | 800.00        |
| 25/05/2020 | 2032 On 04-February-21 | 9.63   | Call         | Bond Future | 3111      | 3                             | 3111      | 3                               | 0.00          |
| 25/05/2020 | 2032 On 04-February-21 | 10.82  | Call         | Bond Future | 6524      | 6                             | 6524      | 6                               | 0.00          |
| 25/05/2020 | 2032 On 04-February-21 | 9.62   | Call         | Bond Future | 3090      | 3                             | 3090      | 3                               | 0.00          |
| 25/05/2020 | 2032 On 04-February-21 | 9.62   | Put          | Bond Future | 7604      | 8                             | 7604      | 8                               | 0.00          |
| 25/05/2020 | 2032 On 04-February-21 | 9.63   | Put          | Bond Future | 7562      | 8                             | 7562      | 8                               | 0.00          |
| 25/05/2020 | 2032 On 04-February-21 | 9.29   | Put          | Bond Future | 9074      | 10                            | 9074      | 10                              | 0.00          |
| 25/05/2020 | 2032 On 04-February-21 | 10.82  | Put          | Bond Future | 3868      | 4                             | 3868      | 4                               | 800.00        |
| 25/05/2020 | 2032 On 04-February-21 | 9.61   | Put          | Bond Future | 7646      | 8                             | 7646      | 8                               | 0.00          |
| 25/05/2020 | 2032 On 04-February-21 | 8.79   | Put          | Bond Future | 11616     | 12                            | 11616     | 12                              | 0.00          |
| 25/05/2020 | 2032 On 06-May-21      |        |              | Bond Future | 10.56     | 85.4692                       | 10.5572   | 85.4692                         | 0.00          |
| 25/05/2020 | 2032 On 06-May-21      | 12.11  | Call         | Bond Future | 11174     | 11                            | 11174     | 11                              | 0.00          |
| 25/05/2020 | 2032 On 06-May-21      | 12.12  | Call         | Bond Future | 11207     | 11                            | 11207     | 11                              | 0.00          |
| 25/05/2020 | 2032 On 06-May-21      | 12.10  | Call         | Bond Future | 11140     | 11                            | 11140     | 11                              | 0.00          |
| 25/05/2020 | 2032 On 06-May-21      | 12.10  | Put          | Bond Future | 2899      | 3                             | 2899      | 3                               | 0.00          |
| 25/05/2020 | 2032 On 06-May-21      | 12.11  | Put          | Bond Future | 2882      | 3                             | 2882      | 3                               | 0.00          |
| 25/05/2020 | 2032 On 06-May-21      | 12.12  | Put          | Bond Future | 2866      | 3                             | 2866      | 3                               | 0.00          |
| 25/05/2020 | 2033 On 06-August-20   |        |              | Bond Future | 96.01     | 95.9818                       | 96.0122   | 95.9818                         | 12,178.00     |
| 25/05/2020 | 2033 On 05-November-20 |        |              | Bond Future | 95.88     | 95.8471                       | 95.8773   | 95.8471                         | 0.00          |
| 25/05/2020 | 2033 On 04-February-21 |        |              | Bond Future | 97.01     | 96.9748                       | 97.0052   | 96.9748                         | 0.00          |
| 25/05/2020 | 2033 On 06-May-21      |        |              | Bond Future | 97.00     | 96.9725                       | 97.0028   | 96.9725                         | 0.00          |
| 25/05/2020 | 2037 On 06-August-20   |        |              | Bond Future | 10.83     | 81.6851                       | 10.8251   | 81.6851                         | 89,094.00     |
| 25/05/2020 | 2037 On 06-August-20   | 9.87   | Call         | Bond Future | 984       | 1                             | 984       | 1                               | 0.00          |
| 25/05/2020 | 2037 On 06-August-20   | 9.86   | Call         | Bond Future | 970       | 1                             | 970       | 1                               | 0.00          |
| 25/05/2020 | 2037 On 06-August-20   | 9.88   | Call         | Bond Future | 999       | 1                             | 999       | 1                               | 0.00          |
| 25/05/2020 | 2037 On 06-August-20   | 9.86   | Put          | Bond Future | 7698      | 8                             | 7698      | 8                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/05/2020 | 2037 On 06-August-20   | 9.87   | Put          | Bond Future | 7639      | 8                             | 7639      | 8                               | 0.00          |
| 25/05/2020 | 2037 On 06-August-20   | 9.88   | Put          | Bond Future | 7580      | 8                             | 7580      | 8                               | 0.00          |
| 25/05/2020 | 2037 On 05-November-20 |        |              | Bond Future | 11.02     | 82.5831                       | 11.0184   | 82.5831                         | 0.00          |
| 25/05/2020 | 2037 On 05-November-20 | 10.19  | Call         | Bond Future | 2547      | 2                             | 2547      | 2                               | 0.00          |
| 25/05/2020 | 2037 On 05-November-20 | 10.17  | Call         | Bond Future | 2506      | 2                             | 2506      | 2                               | 0.00          |
| 25/05/2020 | 2037 On 05-November-20 | 10.18  | Call         | Bond Future | 2526      | 2                             | 2526      | 2                               | 0.00          |
| 25/05/2020 | 2037 On 05-November-20 | 10.17  | Put          | Bond Future | 8216      | 9                             | 8216      | 9                               | 0.00          |
| 25/05/2020 | 2037 On 05-November-20 | 10.19  | Put          | Bond Future | 8116      | 9                             | 8116      | 9                               | 0.00          |
| 25/05/2020 | 2037 On 05-November-20 | 10.18  | Put          | Bond Future | 8166      | 9                             | 8166      | 9                               | 0.00          |
| 25/05/2020 | 2037 On 04-February-21 |        |              | Bond Future | 11.22     | 79.2809                       | 11.2217   | 79.2809                         | 0.00          |
| 25/05/2020 | 2037 On 04-February-21 | 11.97  | Call         | Bond Future | 8213      | 8                             | 8213      | 8                               | 300.00        |
| 25/05/2020 | 2037 On 04-February-21 | 9.65   | Call         | Bond Future | 2018      | 2                             | 2018      | 2                               | 72.00         |
| 25/05/2020 | 2037 On 04-February-21 | 13.73  | Call         | Bond Future | 14834     | 14                            | 14834     | 14                              | 0.00          |
| 25/05/2020 | 2037 On 04-February-21 | 10.85  | Call         | Bond Future | 4541      | 4                             | 4541      | 4                               | 0.00          |
| 25/05/2020 | 2037 On 04-February-21 | 10.35  | Call         | Bond Future | 3322      | 3                             | 3322      | 3                               | 0.00          |
| 25/05/2020 | 2037 On 04-February-21 | 10.27  | Call         | Bond Future | 3151      | 3                             | 3151      | 3                               | 0.00          |
| 25/05/2020 | 2037 On 04-February-21 | 11.90  | Call         | Bond Future | 7962      | 7                             | 7962      | 7                               | 0.00          |
| 25/05/2020 | 2037 On 04-February-21 | 10.28  | Call         | Bond Future | 3172      | 3                             | 3172      | 3                               | 0.00          |
| 25/05/2020 | 2037 On 04-February-21 | 10.48  | Call         | Bond Future | 3611      | 3                             | 3611      | 3                               | 240.00        |
| 25/05/2020 | 2037 On 04-February-21 | 10.29  | Call         | Bond Future | 3193      | 3                             | 3193      | 3                               | 0.00          |
| 25/05/2020 | 2037 On 04-February-21 | 10.29  | Put          | Bond Future | 9314      | 10                            | 9314      | 10                              | 0.00          |
| 25/05/2020 | 2037 On 04-February-21 | 11.90  | Put          | Bond Future | 3912      | 4                             | 3912      | 4                               | 240.00        |
| 25/05/2020 | 2037 On 04-February-21 | 10.48  | Put          | Bond Future | 8428      | 9                             | 8428      | 9                               | 0.00          |
| 25/05/2020 | 2037 On 04-February-21 | 10.27  | Put          | Bond Future | 9411      | 10                            | 9411      | 10                              | 0.00          |
| 25/05/2020 | 2037 On 04-February-21 | 13.73  | Put          | Bond Future | 1322      | 1                             | 1322      | 1                               | 300.00        |
| 25/05/2020 | 2037 On 04-February-21 | 10.85  | Put          | Bond Future | 6901      | 7                             | 6901      | 7                               | 72.00         |
| 25/05/2020 | 2037 On 04-February-21 | 10.35  | Put          | Bond Future | 9028      | 10                            | 9028      | 10                              | 72.00         |
| 25/05/2020 | 2037 On 04-February-21 | 10.28  | Put          | Bond Future | 9363      | 10                            | 9363      | 10                              | 0.00          |
| 25/05/2020 | 2037 On 04-February-21 | 9.65   | Put          | Bond Future | 12760     | 13                            | 12760     | 13                              | 0.00          |
| 25/05/2020 | 2037 On 04-February-21 | 11.97  | Put          | Bond Future | 3763      | 4                             | 3763      | 4                               | 0.00          |
| 25/05/2020 | 2037 On 06-May-21      |        |              | Bond Future | 11.42     | 80.2692                       | 11.4231   | 80.2692                         | 0.00          |
| 25/05/2020 | 2037 On 06-May-21      | 12.42  | Call         | Bond Future | 9981      | 9                             | 9981      | 9                               | 0.00          |
| 25/05/2020 | 2037 On 06-May-21      | 12.43  | Call         | Bond Future | 10017     | 9                             | 10017     | 9                               | 0.00          |
| 25/05/2020 | 2037 On 06-May-21      | 12.44  | Call         | Bond Future | 10052     | 9                             | 10052     | 9                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/05/2020 | 2037 On 06-May-21      | 12.43  | Put          | Bond Future | 4273      | 5                             | 4273      | 5                               | 0.00          |
| 25/05/2020 | 2037 On 06-May-21      | 12.44  | Put          | Bond Future | 4254      | 5                             | 4254      | 5                               | 0.00          |
| 25/05/2020 | 2037 On 06-May-21      | 12.42  | Put          | Bond Future | 4291      | 5                             | 4291      | 5                               | 0.00          |
| 25/05/2020 | 2038 On 06-August-20   |        |              | Bond Future | 106.98    | 105.7763                      | 106.9822  | 105.7763                        | 10,496.00     |
| 25/05/2020 | 2038 On 05-November-20 |        |              | Bond Future | 108.18    | 106.9631                      | 108.1818  | 106.9631                        | 0.00          |
| 25/05/2020 | 2038 On 04-February-21 |        |              | Bond Future | 107.74    | 106.5081                      | 107.7409  | 106.5081                        | 0.00          |
| 25/05/2020 | 2038 On 06-May-21      |        |              | Bond Future | 109.10    | 107.8560                      | 109.1039  | 107.8560                        | 0.00          |
| 25/05/2020 | 2040 On 06-August-20   |        |              | Bond Future | 11.08     | 82.7661                       | 11.0766   | 82.7661                         | 51,316.00     |
| 25/05/2020 | 2040 On 06-August-20   | 10.02  | Call         | Bond Future | 846       | 1                             | 846       | 1                               | 0.00          |
| 25/05/2020 | 2040 On 06-August-20   | 10.03  | Call         | Bond Future | 860       | 1                             | 860       | 1                               | 0.00          |
| 25/05/2020 | 2040 On 06-August-20   | 10.04  | Call         | Bond Future | 873       | 1                             | 873       | 1                               | 0.00          |
| 25/05/2020 | 2040 On 06-August-20   | 10.85  | Call         | Bond Future | 2627      | 2                             | 2627      | 2                               | 0.00          |
| 25/05/2020 | 2040 On 06-August-20   | 11.26  | Call         | Bond Future | 4080      | 4                             | 4080      | 4                               | 0.00          |
| 25/05/2020 | 2040 On 06-August-20   | 9.57   | Call         | Bond Future | 389       | 0                             | 389       | 0                               | 800.00        |
| 25/05/2020 | 2040 On 06-August-20   | 10.07  | Call         | Bond Future | 915       | 1                             | 915       | 1                               | 800.00        |
| 25/05/2020 | 2040 On 06-August-20   | 10.79  | Call         | Bond Future | 2440      | 2                             | 2440      | 2                               | 0.00          |
| 25/05/2020 | 2040 On 06-August-20   | 10.07  | Put          | Bond Future | 8309      | 9                             | 8309      | 9                               | 0.00          |
| 25/05/2020 | 2040 On 06-August-20   | 9.57   | Put          | Bond Future | 11848     | 13                            | 11848     | 13                              | 0.00          |
| 25/05/2020 | 2040 On 06-August-20   | 10.79  | Put          | Bond Future | 4444      | 5                             | 4444      | 5                               | 800.00        |
| 25/05/2020 | 2040 On 06-August-20   | 10.03  | Put          | Bond Future | 8569      | 9                             | 8569      | 9                               | 0.00          |
| 25/05/2020 | 2040 On 06-August-20   | 10.85  | Put          | Bond Future | 4205      | 5                             | 4205      | 5                               | 12,538.00     |
| 25/05/2020 | 2040 On 06-August-20   | 11.26  | Put          | Bond Future | 2837      | 3                             | 2837      | 3                               | 517.00        |
| 25/05/2020 | 2040 On 06-August-20   | 10.02  | Put          | Bond Future | 8634      | 10                            | 8634      | 10                              | 0.00          |
| 25/05/2020 | 2040 On 06-August-20   | 10.04  | Put          | Bond Future | 8503      | 9                             | 8503      | 9                               | 0.00          |
| 25/05/2020 | 2040 On 05-November-20 |        |              | Bond Future | 11.27     | 83.6760                       | 11.2718   | 83.6760                         | 0.00          |
| 25/05/2020 | 2040 On 05-November-20 | 9.73   | Call         | Bond Future | 1358      | 1                             | 1358      | 1                               | 2,000.00      |
| 25/05/2020 | 2040 On 05-November-20 | 10.23  | Call         | Bond Future | 2196      | 2                             | 2196      | 2                               | 2,000.00      |
| 25/05/2020 | 2040 On 05-November-20 | 9.50   | Call         | Bond Future | 1062      | 1                             | 1062      | 1                               | 2,000.00      |
| 25/05/2020 | 2040 On 05-November-20 | 10.00  | Call         | Bond Future | 1776      | 2                             | 1776      | 2                               | 2,230.00      |
| 25/05/2020 | 2040 On 05-November-20 | 10.30  | Call         | Bond Future | 2336      | 2                             | 2336      | 2                               | 0.00          |
| 25/05/2020 | 2040 On 05-November-20 | 11.00  | Call         | Bond Future | 4122      | 4                             | 4122      | 4                               | 2,230.00      |
| 25/05/2020 | 2040 On 05-November-20 | 11.70  | Call         | Bond Future | 6575      | 6                             | 6575      | 6                               | 0.00          |
| 25/05/2020 | 2040 On 05-November-20 | 10.31  | Call         | Bond Future | 2356      | 2                             | 2356      | 2                               | 0.00          |
| 25/05/2020 | 2040 On 05-November-20 | 11.50  | Call         | Bond Future | 5837      | 5                             | 5837      | 5                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/05/2020 | 2040 On 05-November-20 | 10.32  | Call         | Bond Future | 2377      | 2                             | 2377      | 2                               | 0.00          |
| 25/05/2020 | 2040 On 05-November-20 | 11.50  | Put          | Bond Future | 4337      | 5                             | 4337      | 5                               | 2,000.00      |
| 25/05/2020 | 2040 On 05-November-20 | 10.31  | Put          | Bond Future | 9198      | 10                            | 9198      | 10                              | 0.00          |
| 25/05/2020 | 2040 On 05-November-20 | 10.32  | Put          | Bond Future | 9143      | 10                            | 9143      | 10                              | 0.00          |
| 25/05/2020 | 2040 On 05-November-20 | 9.50   | Put          | Bond Future | 14394     | 15                            | 14394     | 15                              | 0.00          |
| 25/05/2020 | 2040 On 05-November-20 | 10.00  | Put          | Bond Future | 11018     | 12                            | 11018     | 12                              | 0.00          |
| 25/05/2020 | 2040 On 05-November-20 | 11.70  | Put          | Bond Future | 3796      | 4                             | 3796      | 4                               | 2,000.00      |
| 25/05/2020 | 2040 On 05-November-20 | 11.00  | Put          | Bond Future | 5968      | 7                             | 5968      | 7                               | 0.00          |
| 25/05/2020 | 2040 On 05-November-20 | 10.23  | Put          | Bond Future | 9648      | 10                            | 9648      | 10                              | 0.00          |
| 25/05/2020 | 2040 On 05-November-20 | 10.30  | Put          | Bond Future | 9254      | 10                            | 9254      | 10                              | 0.00          |
| 25/05/2020 | 2040 On 05-November-20 | 9.73   | Put          | Bond Future | 12774     | 14                            | 12774     | 14                              | 0.00          |
| 25/05/2020 | 2040 On 04-February-21 |        |              | Bond Future | 11.48     | 80.1362                       | 11.4773   | 80.1362                         | 0.00          |
| 25/05/2020 | 2040 On 04-February-21 | 10.07  | Call         | Bond Future | 2354      | 2                             | 2354      | 2                               | 800.00        |
| 25/05/2020 | 2040 On 04-February-21 | 11.74  | Call         | Bond Future | 6795      | 6                             | 6795      | 6                               | 0.00          |
| 25/05/2020 | 2040 On 04-February-21 | 10.41  | Call         | Bond Future | 3013      | 3                             | 3013      | 3                               | 0.00          |
| 25/05/2020 | 2040 On 04-February-21 | 9.49   | Call         | Bond Future | 1466      | 1                             | 1466      | 1                               | 500.00        |
| 25/05/2020 | 2040 On 04-February-21 | 9.57   | Call         | Bond Future | 1572      | 1                             | 1572      | 1                               | 800.00        |
| 25/05/2020 | 2040 On 04-February-21 | 10.42  | Call         | Bond Future | 3034      | 3                             | 3034      | 3                               | 0.00          |
| 25/05/2020 | 2040 On 04-February-21 | 10.24  | Call         | Bond Future | 2670      | 2                             | 2670      | 2                               | 500.00        |
| 25/05/2020 | 2040 On 04-February-21 | 11.57  | Call         | Bond Future | 6211      | 6                             | 6211      | 6                               | 0.00          |
| 25/05/2020 | 2040 On 04-February-21 | 10.40  | Call         | Bond Future | 2992      | 3                             | 2992      | 3                               | 0.00          |
| 25/05/2020 | 2040 On 04-February-21 | 10.40  | Put          | Bond Future | 10484     | 11                            | 10484     | 11                              | 0.00          |
| 25/05/2020 | 2040 On 04-February-21 | 11.57  | Put          | Bond Future | 5614      | 6                             | 5614      | 6                               | 500.00        |
| 25/05/2020 | 2040 On 04-February-21 | 10.24  | Put          | Bond Future | 11369     | 12                            | 11369     | 12                              | 0.00          |
| 25/05/2020 | 2040 On 04-February-21 | 9.49   | Put          | Bond Future | 16180     | 17                            | 16180     | 17                              | 0.00          |
| 25/05/2020 | 2040 On 04-February-21 | 9.57   | Put          | Bond Future | 15615     | 17                            | 15615     | 17                              | 0.00          |
| 25/05/2020 | 2040 On 04-February-21 | 10.07  | Put          | Bond Future | 12364     | 13                            | 12364     | 13                              | 0.00          |
| 25/05/2020 | 2040 On 04-February-21 | 10.42  | Put          | Bond Future | 10377     | 11                            | 10377     | 11                              | 0.00          |
| 25/05/2020 | 2040 On 04-February-21 | 10.41  | Put          | Bond Future | 10431     | 11                            | 10431     | 11                              | 0.00          |
| 25/05/2020 | 2040 On 04-February-21 | 11.74  | Put          | Bond Future | 5122      | 6                             | 5122      | 6                               | 800.00        |
| 25/05/2020 | 2040 On 06-May-21      |        |              | Bond Future | 11.68     | 81.1353                       | 11.6809   | 81.1353                         | 0.00          |
| 25/05/2020 | 2040 On 06-May-21      | 12.43  | Call         | Bond Future | 9478      | 9                             | 9478      | 9                               | 0.00          |
| 25/05/2020 | 2040 On 06-May-21      | 12.44  | Call         | Bond Future | 9513      | 9                             | 9513      | 9                               | 0.00          |
| 25/05/2020 | 2040 On 06-May-21      | 12.42  | Call         | Bond Future | 9443      | 9                             | 9443      | 9                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/05/2020 | 2040 On 06-May-21      | 12.42  | Put          | Bond Future | 5002      | 5                             | 5002      | 5                               | 0.00          |
| 25/05/2020 | 2040 On 06-May-21      | 12.43  | Put          | Bond Future | 4979      | 5                             | 4979      | 5                               | 0.00          |
| 25/05/2020 | 2040 On 06-May-21      | 12.44  | Put          | Bond Future | 4957      | 5                             | 4957      | 5                               | 0.00          |
| 25/05/2020 | 2044 On 06-August-20   |        |              | Bond Future | 11.13     | 79.5354                       | 11.1255   | 79.5354                         | 79,450.00     |
| 25/05/2020 | 2044 On 06-August-20   | 9.86   | Call         | Bond Future | 598       | 0                             | 598       | 0                               | 0.00          |
| 25/05/2020 | 2044 On 06-August-20   | 9.36   | Call         | Bond Future | 228       | 0                             | 228       | 0                               | 602.00        |
| 25/05/2020 | 2044 On 06-August-20   | 9.01   | Call         | Bond Future | 103       | 0                             | 103       | 0                               | 140.00        |
| 25/05/2020 | 2044 On 06-August-20   | 9.66   | Call         | Bond Future | 416       | 0                             | 416       | 0                               | 140.00        |
| 25/05/2020 | 2044 On 06-August-20   | 9.88   | Call         | Bond Future | 619       | 1                             | 619       | 1                               | 0.00          |
| 25/05/2020 | 2044 On 06-August-20   | 9.98   | Call         | Bond Future | 733       | 1                             | 733       | 1                               | 602.00        |
| 25/05/2020 | 2044 On 06-August-20   | 10.93  | Call         | Bond Future | 2693      | 2                             | 2693      | 2                               | 0.00          |
| 25/05/2020 | 2044 On 06-August-20   | 9.87   | Call         | Bond Future | 608       | 0                             | 608       | 0                               | 0.00          |
| 25/05/2020 | 2044 On 06-August-20   | 11.09  | Call         | Bond Future | 3222      | 3                             | 3222      | 3                               | 0.00          |
| 25/05/2020 | 2044 On 06-August-20   | 9.01   | Put          | Bond Future | 17253     | 18                            | 17253     | 18                              | 0.00          |
| 25/05/2020 | 2044 On 06-August-20   | 9.66   | Put          | Bond Future | 11695     | 13                            | 11695     | 13                              | 0.00          |
| 25/05/2020 | 2044 On 06-August-20   | 9.88   | Put          | Bond Future | 10041     | 11                            | 10041     | 11                              | 0.00          |
| 25/05/2020 | 2044 On 06-August-20   | 9.87   | Put          | Bond Future | 10114     | 11                            | 10114     | 11                              | 0.00          |
| 25/05/2020 | 2044 On 06-August-20   | 10.93  | Put          | Bond Future | 4059      | 5                             | 4059      | 5                               | 140.00        |
| 25/05/2020 | 2044 On 06-August-20   | 11.09  | Put          | Bond Future | 3467      | 4                             | 3467      | 4                               | 602.00        |
| 25/05/2020 | 2044 On 06-August-20   | 9.98   | Put          | Bond Future | 9332      | 10                            | 9332      | 10                              | 0.00          |
| 25/05/2020 | 2044 On 06-August-20   | 9.86   | Put          | Bond Future | 10186     | 11                            | 10186     | 11                              | 0.00          |
| 25/05/2020 | 2044 On 06-August-20   | 9.36   | Put          | Bond Future | 14143     | 15                            | 14143     | 15                              | 0.00          |
| 25/05/2020 | 2044 On 05-November-20 |        |              | Bond Future | 11.31     | 80.4098                       | 11.3137   | 80.4098                         | 0.00          |
| 25/05/2020 | 2044 On 05-November-20 | 9.72   | Call         | Bond Future | 1277      | 1                             | 1277      | 1                               | 1,815.00      |
| 25/05/2020 | 2044 On 05-November-20 | 9.96   | Call         | Bond Future | 1636      | 1                             | 1636      | 1                               | 0.00          |
| 25/05/2020 | 2044 On 05-November-20 | 11.38  | Call         | Bond Future | 5287      | 5                             | 5287      | 5                               | 0.00          |
| 25/05/2020 | 2044 On 05-November-20 | 10.34  | Call         | Bond Future | 2334      | 2                             | 2334      | 2                               | 0.00          |
| 25/05/2020 | 2044 On 05-November-20 | 10.36  | Call         | Bond Future | 2376      | 2                             | 2376      | 2                               | 0.00          |
| 25/05/2020 | 2044 On 05-November-20 | 11.43  | Call         | Bond Future | 5463      | 5                             | 5463      | 5                               | 0.00          |
| 25/05/2020 | 2044 On 05-November-20 | 9.97   | Call         | Bond Future | 1652      | 1                             | 1652      | 1                               | 568.00        |
| 25/05/2020 | 2044 On 05-November-20 | 10.02  | Call         | Bond Future | 1735      | 2                             | 1735      | 2                               | 1,815.00      |
| 25/05/2020 | 2044 On 05-November-20 | 10.35  | Call         | Bond Future | 2355      | 2                             | 2355      | 2                               | 0.00          |
| 25/05/2020 | 2044 On 05-November-20 | 10.04  | Call         | Bond Future | 1769      | 2                             | 1769      | 2                               | 525.00        |
| 25/05/2020 | 2044 On 05-November-20 | 9.34   | Call         | Bond Future | 831       | 1                             | 831       | 1                               | 525.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/05/2020 | 2044 On 05-November-20 | 11.17  | Call         | Bond Future | 4568      | 4                             | 4568      | 4                               | 0.00          |
| 25/05/2020 | 2044 On 05-November-20 | 8.87   | Call         | Bond Future | 454       | 0                             | 454       | 0                               | 1,815.00      |
| 25/05/2020 | 2044 On 05-November-20 | 11.06  | Call         | Bond Future | 4208      | 4                             | 4208      | 4                               | 0.00          |
| 25/05/2020 | 2044 On 05-November-20 | 9.29   | Call         | Bond Future | 782       | 1                             | 782       | 1                               | 568.00        |
| 25/05/2020 | 2044 On 05-November-20 | 10.36  | Put          | Bond Future | 9227      | 10                            | 9227      | 10                              | 0.00          |
| 25/05/2020 | 2044 On 05-November-20 | 10.04  | Put          | Bond Future | 11145     | 12                            | 11145     | 12                              | 0.00          |
| 25/05/2020 | 2044 On 05-November-20 | 11.17  | Put          | Bond Future | 5540      | 6                             | 5540      | 6                               | 1,815.00      |
| 25/05/2020 | 2044 On 05-November-20 | 11.43  | Put          | Bond Future | 4691      | 5                             | 4691      | 5                               | 1,815.00      |
| 25/05/2020 | 2044 On 05-November-20 | 8.87   | Put          | Bond Future | 20189     | 21                            | 20189     | 21                              | 0.00          |
| 25/05/2020 | 2044 On 05-November-20 | 10.02  | Put          | Bond Future | 11273     | 12                            | 11273     | 12                              | 0.00          |
| 25/05/2020 | 2044 On 05-November-20 | 9.34   | Put          | Bond Future | 16178     | 17                            | 16178     | 17                              | 0.00          |
| 25/05/2020 | 2044 On 05-November-20 | 10.35  | Put          | Bond Future | 9283      | 10                            | 9283      | 10                              | 0.00          |
| 25/05/2020 | 2044 On 05-November-20 | 9.29   | Put          | Bond Future | 16581     | 18                            | 16581     | 18                              | 0.00          |
| 25/05/2020 | 2044 On 05-November-20 | 9.96   | Put          | Bond Future | 11663     | 13                            | 11663     | 13                              | 0.00          |
| 25/05/2020 | 2044 On 05-November-20 | 9.72   | Put          | Bond Future | 13304     | 14                            | 13304     | 14                              | 0.00          |
| 25/05/2020 | 2044 On 05-November-20 | 11.06  | Put          | Bond Future | 5938      | 7                             | 5938      | 7                               | 525.00        |
| 25/05/2020 | 2044 On 05-November-20 | 10.34  | Put          | Bond Future | 9340      | 10                            | 9340      | 10                              | 0.00          |
| 25/05/2020 | 2044 On 05-November-20 | 11.38  | Put          | Bond Future | 4845      | 5                             | 4845      | 5                               | 568.00        |
| 25/05/2020 | 2044 On 05-November-20 | 9.97   | Put          | Bond Future | 11597     | 12                            | 11597     | 12                              | 0.00          |
| 25/05/2020 | 2044 On 04-February-21 |        |              | Bond Future | 11.51     | 76.9575                       | 11.5117   | 76.9575                         | 0.00          |
| 25/05/2020 | 2044 On 04-February-21 | 10.35  | Call         | Bond Future | 2819      | 3                             | 2819      | 3                               | 0.00          |
| 25/05/2020 | 2044 On 04-February-21 | 10.37  | Call         | Bond Future | 2860      | 3                             | 2860      | 3                               | 0.00          |
| 25/05/2020 | 2044 On 04-February-21 | 10.29  | Call         | Bond Future | 2699      | 2                             | 2699      | 2                               | 0.00          |
| 25/05/2020 | 2044 On 04-February-21 | 9.66   | Call         | Bond Future | 1634      | 1                             | 1634      | 1                               | 405.00        |
| 25/05/2020 | 2044 On 04-February-21 | 10.36  | Call         | Bond Future | 2839      | 3                             | 2839      | 3                               | 0.00          |
| 25/05/2020 | 2044 On 04-February-21 | 10.04  | Call         | Bond Future | 2234      | 2                             | 2234      | 2                               | 0.00          |
| 25/05/2020 | 2044 On 04-February-21 | 10.84  | Call         | Bond Future | 3920      | 4                             | 3920      | 4                               | 0.00          |
| 25/05/2020 | 2044 On 04-February-21 | 10.36  | Put          | Bond Future | 10983     | 12                            | 10983     | 12                              | 0.00          |
| 25/05/2020 | 2044 On 04-February-21 | 10.29  | Put          | Bond Future | 11383     | 12                            | 11383     | 12                              | 405.00        |
| 25/05/2020 | 2044 On 04-February-21 | 9.66   | Put          | Bond Future | 15450     | 16                            | 15450     | 16                              | 0.00          |
| 25/05/2020 | 2044 On 04-February-21 | 10.84  | Put          | Bond Future | 8503      | 9                             | 8503      | 9                               | 405.00        |
| 25/05/2020 | 2044 On 04-February-21 | 10.35  | Put          | Bond Future | 11039     | 12                            | 11039     | 12                              | 0.00          |
| 25/05/2020 | 2044 On 04-February-21 | 10.04  | Put          | Bond Future | 12897     | 14                            | 12897     | 14                              | 0.00          |
| 25/05/2020 | 2044 On 04-February-21 | 10.37  | Put          | Bond Future | 10926     | 12                            | 10926     | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/05/2020 | 2044 On 06-May-21      |        |              | Bond Future        | 11.71     | 77.9170                       | 11.7077   | 77.9170                         | 0.00          |
| 25/05/2020 | 2044 On 06-May-21      | 12.45  | Call         | Bond Future        | 9460      | 9                             | 9460      | 9                               | 0.00          |
| 25/05/2020 | 2044 On 06-May-21      | 12.44  | Call         | Bond Future        | 9425      | 9                             | 9425      | 9                               | 0.00          |
| 25/05/2020 | 2044 On 06-May-21      | 12.43  | Call         | Bond Future        | 9391      | 9                             | 9391      | 9                               | 0.00          |
| 25/05/2020 | 2044 On 06-May-21      | 12.44  | Put          | Bond Future        | 5031      | 5                             | 5031      | 5                               | 0.00          |
| 25/05/2020 | 2044 On 06-May-21      | 12.43  | Put          | Bond Future        | 5053      | 5                             | 5053      | 5                               | 0.00          |
| 25/05/2020 | 2044 On 06-May-21      | 12.45  | Put          | Bond Future        | 5008      | 5                             | 5008      | 5                               | 0.00          |
| 25/05/2020 | 2046 On 06-August-20   |        |              | Bond Future        | 96.65     | 95.3916                       | 96.6458   | 95.3916                         | 15,257.00     |
| 25/05/2020 | 2046 On 05-November-20 |        |              | Bond Future        | 95.94     | 94.6761                       | 95.9440   | 94.6761                         | 0.00          |
| 25/05/2020 | 2046 On 04-February-21 |        |              | Bond Future        | 97.07     | 95.7905                       | 97.0729   | 95.7905                         | 0.00          |
| 25/05/2020 | 2046 On 06-May-21      |        |              | Bond Future        | 96.49     | 95.1937                       | 96.4920   | 95.1937                         | 0.00          |
| 25/05/2020 | 2050 On 06-August-20   |        |              | Bond Future        | 96.87     | 96.2935                       | 96.8662   | 96.2935                         | 15,749.00     |
| 25/05/2020 | 2050 On 05-November-20 |        |              | Bond Future        | 97.95     | 97.3736                       | 97.9521   | 97.3736                         | 0.00          |
| 25/05/2020 | 2050 On 04-February-21 |        |              | Bond Future        | 97.20     | 96.6101                       | 97.1951   | 96.6101                         | 0.00          |
| 25/05/2020 | 2050 On 06-May-21      |        |              | Bond Future        | 98.42     | 97.8326                       | 98.4247   | 97.8326                         | 0.00          |
| 25/05/2020 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | AL37 On 06-August-20   |        |              | Index Future       | 727.60    | 725.1880                      | 727.5970  | 725.1880                        | 0.00          |
| 25/05/2020 | AL37 On 05-November-20 |        |              | Index Future       | 735.65    | 733.2230                      | 735.6450  | 733.2230                        | 0.00          |
| 25/05/2020 | AL37 On 04-February-21 |        |              | Index Future       | 744.12    | 741.6720                      | 744.1150  | 741.6720                        | 0.00          |
| 25/05/2020 | AL37 On 06-May-21      |        |              | Index Future       | 753.34    | 750.8710                      | 753.3370  | 750.8710                        | 0.00          |
| 25/05/2020 | AL7T On 06-August-20   |        |              | Index Future       | 812.91    | 807.3100                      | 812.9100  | 807.3100                        | 0.00          |
| 25/05/2020 | AL7T On 05-November-20 |        |              | Index Future       | 821.90    | 816.2550                      | 821.9010  | 816.2550                        | 0.00          |
| 25/05/2020 | AL7T On 04-February-21 |        |              | Index Future       | 831.37    | 825.6610                      | 831.3650  | 825.6610                        | 0.00          |
| 25/05/2020 | AL7T On 06-May-21      |        |              | Index Future       | 841.67    | 835.9020                      | 841.6680  | 835.9020                        | 0.00          |
| 25/05/2020 | ALBI On 06-August-20   |        |              | Index Future       | 712.28    | 706.4970                      | 712.2800  | 706.4970                        | 211.00        |
| 25/05/2020 | ALBI On 05-November-20 |        |              | Index Future       | 720.16    | 714.3250                      | 720.1580  | 714.3250                        | 0.00          |
| 25/05/2020 | ALBI On 04-February-21 |        |              | Index Future       | 728.45    | 722.5560                      | 728.4500  | 722.5560                        | 0.00          |
| 25/05/2020 | ALBI On 06-May-21      |        |              | Index Future       | 737.48    | 731.5180                      | 737.4770  | 731.5180                        | 0.00          |
| 25/05/2020 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | C025 On 31-January-25  |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/05/2020 | C030 On 31-January-30   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | C035 On 28-February-35  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | C040 On 06-October-15   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | C040 On 31-January-40   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | C044 On 31-January-44   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | C070 On 01-August-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 25/05/2020 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/05/2020 | ES33 On 06-August-20    |        |              | Bond Future        | 11.67     | 74.7050                       | 11.6659   | 74.7050                         | 350.00        |
| 25/05/2020 | ES33 On 05-November-20  |        |              | Bond Future        | 11.91     | 71.7501                       | 11.9122   | 71.7501                         | 0.00          |
| 25/05/2020 | ES33 On 04-February-21  |        |              | Bond Future        | 12.17     | 72.5782                       | 12.1720   | 72.5782                         | 0.00          |
| 25/05/2020 | ES33 On 06-May-21       |        |              | Bond Future        | 12.43     | 69.7030                       | 12.4258   | 69.7030                         | 0.00          |
| 25/05/2020 | ES42 On 06-August-20    |        |              | Bond Future        | 12.17     | 73.7654                       | 12.1694   | 73.7654                         | 4,919.00      |
| 25/05/2020 | ES42 On 05-November-20  |        |              | Bond Future        | 12.41     | 70.3168                       | 12.4108   | 70.3168                         | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/05/2020 | ES42 On 04-February-21 |        |              | Bond Future  | 12.66     | 71.1291                       | 12.6575   | 71.1291                         | 0.00          |
| 25/05/2020 | ES42 On 06-May-21      |        |              | Bond Future  | 12.91     | 67.7551                       | 12.9086   | 67.7551                         | 0.00          |
| 25/05/2020 | GOVI On 06-August-20   |        |              | GOVI         | 704.26    | 698.6310                      | 704.2560  | 698.6310                        | 1,042.00      |
| 25/05/2020 | GOVI On 06-August-20   | 728.14 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/05/2020 | GOVI On 06-August-20   | 728.13 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/05/2020 | GOVI On 06-August-20   | 728.12 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/05/2020 | GOVI On 06-August-20   | 728.13 | Put          | GOVI         | 238740    | 29                            | 238740    | 29                              | 0.00          |
| 25/05/2020 | GOVI On 06-August-20   | 728.12 | Put          | GOVI         | 238640    | 29                            | 238640    | 29                              | 0.00          |
| 25/05/2020 | GOVI On 06-August-20   | 728.14 | Put          | GOVI         | 238840    | 30                            | 238840    | 30                              | 0.00          |
| 25/05/2020 | GOVI On 05-November-20 |        |              | GOVI         | 712.05    | 706.3710                      | 712.0450  | 706.3710                        | 0.00          |
| 25/05/2020 | GOVI On 05-November-20 | 737.83 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/05/2020 | GOVI On 05-November-20 | 737.84 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/05/2020 | GOVI On 05-November-20 | 737.85 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/05/2020 | GOVI On 05-November-20 | 737.85 | Put          | GOVI         | 258050    | 31                            | 258050    | 31                              | 0.00          |
| 25/05/2020 | GOVI On 05-November-20 | 737.83 | Put          | GOVI         | 257850    | 31                            | 257850    | 31                              | 0.00          |
| 25/05/2020 | GOVI On 05-November-20 | 737.84 | Put          | GOVI         | 257950    | 31                            | 257950    | 31                              | 0.00          |
| 25/05/2020 | GOVI On 04-February-21 |        |              | GOVI         | 720.24    | 714.5110                      | 720.2440  | 714.5110                        | 0.00          |
| 25/05/2020 | GOVI On 04-February-21 | 750.95 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/05/2020 | GOVI On 04-February-21 | 750.96 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/05/2020 | GOVI On 04-February-21 | 750.94 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/05/2020 | GOVI On 04-February-21 | 750.94 | Put          | GOVI         | 306960    | 36                            | 306960    | 36                              | 0.00          |
| 25/05/2020 | GOVI On 04-February-21 | 750.95 | Put          | GOVI         | 307060    | 36                            | 307060    | 36                              | 0.00          |
| 25/05/2020 | GOVI On 04-February-21 | 750.96 | Put          | GOVI         | 307160    | 36                            | 307160    | 36                              | 0.00          |
| 25/05/2020 | GOVI On 06-May-21      |        |              | GOVI         | 729.17    | 723.3730                      | 729.1690  | 723.3730                        | 0.00          |
| 25/05/2020 | GOVI On 06-May-21      | 678.67 | Call         | GOVI         | 504990    | 45                            | 504990    | 45                              | 0.00          |
| 25/05/2020 | GOVI On 06-May-21      | 678.69 | Call         | GOVI         | 504790    | 45                            | 504790    | 45                              | 0.00          |
| 25/05/2020 | GOVI On 06-May-21      | 678.68 | Call         | GOVI         | 504890    | 45                            | 504890    | 45                              | 0.00          |
| 25/05/2020 | GOVI On 06-May-21      | 678.69 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/05/2020 | GOVI On 06-May-21      | 678.68 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/05/2020 | GOVI On 06-May-21      | 678.67 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/05/2020 | GVIX On 01-January-29  |        |              | LIVE INDEX   | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 25/05/2020 | IGOV On 06-August-20   |        |              | Index Future | 254.24    | 253.3530                      | 254.2380  | 253.3530                        | 1,132.00      |
| 25/05/2020 | IGOV On 05-November-20 |        |              | Index Future | 257.11    | 256.2220                      | 257.1130  | 256.2220                        | 47.00         |
| 25/05/2020 | IGOV On 04-February-21 |        |              | Index Future | 260.13    | 259.2360                      | 260.1340  | 259.2360                        | 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 |
|------------|-------------------------|--|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/05/2020 | IGOV On 06-May-21       |  |        |              | Index Future       | 263.42    | 262.5120                      | 263.4190  | 262.5120                        | 0.00          |
| 25/05/2020 | IS02 On 22-June-20      |  |        |              | Interest Rate Swap | 101.76    | 101.7600                      | 101.7600  | 101.7600                        | 0.00          |
| 25/05/2020 | IS02 On 21-September-20 |  |        |              | Interest Rate Swap | 98.76     | 98.7600                       | 98.7600   | 98.7600                         | 0.00          |
| 25/05/2020 | IS05 On 17-December-20  |  |        |              | Interest Rate Swap | 94.10     | 94.1000                       | 94.1000   | 94.1000                         | 0.00          |
| 25/05/2020 | IS05 On 16-March-21     |  |        |              | Interest Rate Swap | 92.41     | 92.4100                       | 92.4100   | 92.4100                         | 0.00          |
| 25/05/2020 | IS05 On 15-June-21      |  |        |              | Interest Rate Swap | 90.68     | 90.6900                       | 90.6800   | 90.6900                         | 0.00          |
| 25/05/2020 | IS05 On 21-September-21 |  |        |              | Interest Rate Swap | 89.79     | 89.8000                       | 89.7900   | 89.8000                         | 0.00          |
| 25/05/2020 | IS05 On 21-December-21  |  |        |              | Interest Rate Swap | 91.22     | 91.2400                       | 91.2200   | 91.2400                         | 51.00         |
| 25/05/2020 | IS05 On 15-March-22     |  |        |              | Interest Rate Swap | 90.81     | 90.8300                       | 90.8100   | 90.8300                         | 0.00          |
| 25/05/2020 | IS05 On 21-June-22      |  |        |              | Interest Rate Swap | 91.12     | 91.1500                       | 91.1200   | 91.1500                         | 0.00          |
| 25/05/2020 | IS05 On 20-September-22 |  |        |              | Interest Rate Swap | 94.44     | 94.4600                       | 94.4400   | 94.4600                         | 0.00          |
| 25/05/2020 | IS05 On 20-December-22  |  |        |              | Interest Rate Swap | 95.12     | 95.1400                       | 95.1200   | 95.1400                         | 0.00          |
| 25/05/2020 | IS05 On 22-March-23     |  |        |              | Interest Rate Swap | 87.73     | 87.7400                       | 87.7300   | 87.7400                         | 0.00          |
| 25/05/2020 | IS05 On 20-June-23      |  |        |              | Interest Rate Swap | 93.43     | 93.4400                       | 93.4300   | 93.4400                         | 0.00          |
| 25/05/2020 | IS05 On 19-September-23 |  |        |              | Interest Rate Swap | 94.88     | 94.8800                       | 94.8800   | 94.8800                         | 0.00          |
| 25/05/2020 | IS10 On 17-December-25  |  |        |              | Interest Rate Swap | 82.56     | 82.5800                       | 82.5600   | 82.5800                         | 0.00          |
| 25/05/2020 | IS10 On 16-March-26     |  |        |              | Interest Rate Swap | 79.27     | 79.2700                       | 79.2700   | 79.2700                         | 0.00          |
| 25/05/2020 | IS10 On 15-June-26      |  |        |              | Interest Rate Swap | 77.86     | 77.8400                       | 77.8600   | 77.8400                         | 0.00          |
| 25/05/2020 | IS10 On 21-September-26 |  |        |              | Interest Rate Swap | 80.05     | 80.0200                       | 80.0500   | 80.0200                         | 0.00          |
| 25/05/2020 | IS10 On 21-December-26  |  |        |              | Interest Rate Swap | 84.21     | 84.1800                       | 84.2100   | 84.1800                         | 0.00          |
| 25/05/2020 | IS10 On 15-March-27     |  |        |              | Interest Rate Swap | 82.91     | 82.8800                       | 82.9100   | 82.8800                         | 0.00          |
| 25/05/2020 | IS10 On 21-June-27      |  |        |              | Interest Rate Swap | 85.08     | 85.0700                       | 85.0800   | 85.0700                         | 0.00          |
| 25/05/2020 | IS10 On 20-September-27 |  |        |              | Interest Rate Swap | 90.90     | 90.9300                       | 90.9000   | 90.9300                         | 0.00          |
| 25/05/2020 | IS10 On 20-December-27  |  |        |              | Interest Rate Swap | 91.35     | 91.4200                       | 91.3500   | 91.4200                         | 0.00          |
| 25/05/2020 | IS10 On 22-March-28     |  |        |              | Interest Rate Swap | 84.51     | 84.6300                       | 84.5100   | 84.6300                         | 0.00          |
| 25/05/2020 | IS10 On 20-June-28      |  |        |              | Interest Rate Swap | 92.32     | 92.4700                       | 92.3200   | 92.4700                         | 0.00          |
| 25/05/2020 | IS10 On 19-September-28 |  |        |              | Interest Rate Swap | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 25/05/2020 | J186 On 21-December-26  |  |        |              | Interest Rate Swap | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 25/05/2020 | R023 On 06-August-20    |  |        |              | Bond Future        | 5.55      | 108.5851                      | 5.5489    | 108.5851                        | 26,995.00     |
| 25/05/2020 | R023 On 06-August-20    |  | 7.26   | Call         | Bond Future        | 4060      | 4                             | 4060      | 4                               | 0.00          |
| 25/05/2020 | R023 On 06-August-20    |  | 7.28   | Call         | Bond Future        | 4106      | 4                             | 4106      | 4                               | 0.00          |
| 25/05/2020 | R023 On 06-August-20    |  | 7.27   | Call         | Bond Future        | 4083      | 4                             | 4083      | 4                               | 0.00          |
| 25/05/2020 | R023 On 06-August-20    |  | 7.28   | Put          | Bond Future        | 11        | 0                             | 11        | 0                               | 0.00          |
| 25/05/2020 | R023 On 06-August-20    |  | 7.27   | Put          | Bond Future        | 11        | 0                             | 11        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/05/2020 | R023 On 06-August-20   | 7.26   | Put          | Bond Future | 12        | 0                             | 12        | 0                               | 0.00          |
| 25/05/2020 | R023 On 05-November-20 |        |              | Bond Future | 5.68      | 105.8693                      | 5.6767    | 105.8693                        | 0.00          |
| 25/05/2020 | R023 On 05-November-20 | 7.46   | Call         | Bond Future | 3883      | 4                             | 3883      | 4                               | 0.00          |
| 25/05/2020 | R023 On 05-November-20 | 7.45   | Call         | Bond Future | 3863      | 4                             | 3863      | 4                               | 0.00          |
| 25/05/2020 | R023 On 05-November-20 | 7.47   | Call         | Bond Future | 3902      | 4                             | 3902      | 4                               | 0.00          |
| 25/05/2020 | R023 On 05-November-20 | 7.45   | Put          | Bond Future | 64        | 0                             | 64        | 0                               | 0.00          |
| 25/05/2020 | R023 On 05-November-20 | 7.46   | Put          | Bond Future | 63        | 0                             | 63        | 0                               | 0.00          |
| 25/05/2020 | R023 On 05-November-20 | 7.47   | Put          | Bond Future | 62        | 0                             | 62        | 0                               | 0.00          |
| 25/05/2020 | R023 On 04-February-21 |        |              | Bond Future | 5.82      | 107.0905                      | 5.8195    | 107.0905                        | 0.00          |
| 25/05/2020 | R023 On 04-February-21 | 6.32   | Call         | Bond Future | 1583      | 2                             | 1583      | 2                               | 0.00          |
| 25/05/2020 | R023 On 04-February-21 | 6.34   | Call         | Bond Future | 1608      | 2                             | 1608      | 2                               | 0.00          |
| 25/05/2020 | R023 On 04-February-21 | 6.33   | Call         | Bond Future | 1596      | 2                             | 1596      | 2                               | 0.00          |
| 25/05/2020 | R023 On 04-February-21 | 6.33   | Put          | Bond Future | 604       | 1                             | 604       | 1                               | 0.00          |
| 25/05/2020 | R023 On 04-February-21 | 6.32   | Put          | Bond Future | 611       | 1                             | 611       | 1                               | 0.00          |
| 25/05/2020 | R023 On 04-February-21 | 6.34   | Put          | Bond Future | 597       | 1                             | 597       | 1                               | 0.00          |
| 25/05/2020 | R023 On 06-May-21      |        |              | Bond Future | 5.93      | 104.5100                      | 5.9339    | 104.5100                        | 0.00          |
| 25/05/2020 | R023 On 06-May-21      | 7.56   | Call         | Bond Future | 2945      | 3                             | 2945      | 3                               | 0.00          |
| 25/05/2020 | R023 On 06-May-21      | 7.58   | Call         | Bond Future | 2973      | 3                             | 2973      | 3                               | 0.00          |
| 25/05/2020 | R023 On 06-May-21      | 7.57   | Call         | Bond Future | 2959      | 3                             | 2959      | 3                               | 0.00          |
| 25/05/2020 | R023 On 06-May-21      | 7.57   | Put          | Bond Future | 189       | 0                             | 189       | 0                               | 0.00          |
| 25/05/2020 | R023 On 06-May-21      | 7.58   | Put          | Bond Future | 187       | 0                             | 187       | 0                               | 0.00          |
| 25/05/2020 | R023 On 06-May-21      | 7.56   | Put          | Bond Future | 192       | 0                             | 192       | 0                               | 0.00          |
| 25/05/2020 | R035 On 06-August-20   |        |              | Bond Future | 10.53     | 90.9036                       | 10.5311   | 90.9036                         | 104,602.00    |
| 25/05/2020 | R035 On 06-August-20   | 9.92   | Call         | Bond Future | 1473      | 1                             | 1473      | 1                               | 0.00          |
| 25/05/2020 | R035 On 06-August-20   | 9.09   | Call         | Bond Future | 382       | 0                             | 382       | 0                               | 500.00        |
| 25/05/2020 | R035 On 06-August-20   | 9.00   | Call         | Bond Future | 321       | 0                             | 321       | 0                               | 24,761.00     |
| 25/05/2020 | R035 On 06-August-20   | 9.67   | Call         | Bond Future | 1027      | 1                             | 1027      | 1                               | 500.00        |
| 25/05/2020 | R035 On 06-August-20   | 9.93   | Call         | Bond Future | 1494      | 1                             | 1494      | 1                               | 0.00          |
| 25/05/2020 | R035 On 06-August-20   | 10.45  | Call         | Bond Future | 2900      | 3                             | 2900      | 3                               | 0.00          |
| 25/05/2020 | R035 On 06-August-20   | 9.91   | Call         | Bond Future | 1453      | 1                             | 1453      | 1                               | 0.00          |
| 25/05/2020 | R035 On 06-August-20   | 8.75   | Call         | Bond Future | 192       | 0                             | 192       | 0                               | 3,000.00      |
| 25/05/2020 | R035 On 06-August-20   | 8.75   | Put          | Bond Future | 13405     | 14                            | 13405     | 14                              | 0.00          |
| 25/05/2020 | R035 On 06-August-20   | 9.93   | Put          | Bond Future | 5657      | 6                             | 5657      | 6                               | 0.00          |
| 25/05/2020 | R035 On 06-August-20   | 9.91   | Put          | Bond Future | 5760      | 6                             | 5760      | 6                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/05/2020 | R035 On 06-August-20   | 9.00   | Put          | Bond Future | 11513     | 12                            | 11513     | 12                              | 0.00          |
| 25/05/2020 | R035 On 06-August-20   | 9.92   | Put          | Bond Future | 5708      | 6                             | 5708      | 6                               | 0.00          |
| 25/05/2020 | R035 On 06-August-20   | 10.45  | Put          | Bond Future | 3445      | 4                             | 3445      | 4                               | 500.00        |
| 25/05/2020 | R035 On 06-August-20   | 9.67   | Put          | Bond Future | 7081      | 8                             | 7081      | 8                               | 0.00          |
| 25/05/2020 | R035 On 06-August-20   | 9.09   | Put          | Bond Future | 10860     | 12                            | 10860     | 12                              | 0.00          |
| 25/05/2020 | R035 On 05-November-20 |        |              | Bond Future | 10.73     | 87.4267                       | 10.7288   | 87.4267                         | 0.00          |
| 25/05/2020 | R035 On 05-November-20 | 10.33  | Call         | Bond Future | 3465      | 3                             | 3465      | 3                               | 0.00          |
| 25/05/2020 | R035 On 05-November-20 | 10.34  | Call         | Bond Future | 3494      | 3                             | 3494      | 3                               | 0.00          |
| 25/05/2020 | R035 On 05-November-20 | 10.32  | Call         | Bond Future | 3437      | 3                             | 3437      | 3                               | 0.00          |
| 25/05/2020 | R035 On 05-November-20 | 10.32  | Put          | Bond Future | 6159      | 7                             | 6159      | 7                               | 0.00          |
| 25/05/2020 | R035 On 05-November-20 | 10.33  | Put          | Bond Future | 6119      | 7                             | 6119      | 7                               | 0.00          |
| 25/05/2020 | R035 On 05-November-20 | 10.34  | Put          | Bond Future | 6080      | 7                             | 6080      | 7                               | 0.00          |
| 25/05/2020 | R035 On 04-February-21 |        |              | Bond Future | 10.94     | 88.4355                       | 10.9371   | 88.4355                         | 0.00          |
| 25/05/2020 | R035 On 04-February-21 | 10.06  | Call         | Bond Future | 3151      | 3                             | 3151      | 3                               | 0.00          |
| 25/05/2020 | R035 On 04-February-21 | 10.14  | Call         | Bond Future | 3327      | 3                             | 3327      | 3                               | 0.00          |
| 25/05/2020 | R035 On 04-February-21 | 10.05  | Call         | Bond Future | 3129      | 3                             | 3129      | 3                               | 0.00          |
| 25/05/2020 | R035 On 04-February-21 | 11.14  | Call         | Bond Future | 6218      | 6                             | 6218      | 6                               | 0.00          |
| 25/05/2020 | R035 On 04-February-21 | 10.04  | Call         | Bond Future | 3107      | 3                             | 3107      | 3                               | 0.00          |
| 25/05/2020 | R035 On 04-February-21 | 10.05  | Put          | Bond Future | 9018      | 10                            | 9018      | 10                              | 0.00          |
| 25/05/2020 | R035 On 04-February-21 | 11.14  | Put          | Bond Future | 4949      | 5                             | 4949      | 5                               | 650.00        |
| 25/05/2020 | R035 On 04-February-21 | 10.04  | Put          | Bond Future | 9066      | 10                            | 9066      | 10                              | 0.00          |
| 25/05/2020 | R035 On 04-February-21 | 10.14  | Put          | Bond Future | 8592      | 9                             | 8592      | 9                               | 650.00        |
| 25/05/2020 | R035 On 04-February-21 | 10.06  | Put          | Bond Future | 8970      | 10                            | 8970      | 10                              | 0.00          |
| 25/05/2020 | R035 On 06-May-21      |        |              | Bond Future | 11.13     | 85.0562                       | 11.1349   | 85.0562                         | 0.00          |
| 25/05/2020 | R035 On 06-May-21      | 12.35  | Call         | Bond Future | 10761     | 10                            | 10761     | 10                              | 0.00          |
| 25/05/2020 | R035 On 06-May-21      | 12.37  | Call         | Bond Future | 10837     | 10                            | 10837     | 10                              | 0.00          |
| 25/05/2020 | R035 On 06-May-21      | 10.24  | Call         | Bond Future | 4155      | 4                             | 4155      | 4                               | 793.00        |
| 25/05/2020 | R035 On 06-May-21      | 12.02  | Call         | Bond Future | 9531      | 9                             | 9531      | 9                               | 0.00          |
| 25/05/2020 | R035 On 06-May-21      | 11.32  | Call         | Bond Future | 7145      | 7                             | 7145      | 7                               | 0.00          |
| 25/05/2020 | R035 On 06-May-21      | 12.36  | Call         | Bond Future | 10799     | 10                            | 10799     | 10                              | 0.00          |
| 25/05/2020 | R035 On 06-May-21      | 11.32  | Put          | Bond Future | 6017      | 6                             | 6017      | 6                               | 793.00        |
| 25/05/2020 | R035 On 06-May-21      | 12.02  | Put          | Bond Future | 4335      | 5                             | 4335      | 5                               | 793.00        |
| 25/05/2020 | R035 On 06-May-21      | 12.36  | Put          | Bond Future | 3733      | 4                             | 3733      | 4                               | 0.00          |
| 25/05/2020 | R035 On 06-May-21      | 10.24  | Put          | Bond Future | 9933      | 11                            | 9933      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/05/2020 | R035 On 06-May-21      | 12.35  | Put          | Bond Future | 3749      | 4                             | 3749      | 4                               | 0.00          |
| 25/05/2020 | R035 On 06-May-21      | 12.37  | Put          | Bond Future | 3717      | 4                             | 3717      | 4                               | 0.00          |
| 25/05/2020 | R186 On 06-August-20   |        |              | Bond Future | 7.76      | 114.6561                      | 7.7579    | 114.6561                        | 81,167.00     |
| 25/05/2020 | R186 On 06-August-20   | 8.37   | Call         | Bond Future | 4117      | 4                             | 4117      | 4                               | 0.00          |
| 25/05/2020 | R186 On 06-August-20   | 9.00   | Call         | Bond Future | 6715      | 6                             | 6715      | 6                               | 900.00        |
| 25/05/2020 | R186 On 06-August-20   | 8.00   | Call         | Bond Future | 2781      | 3                             | 2781      | 3                               | 900.00        |
| 25/05/2020 | R186 On 06-August-20   | 8.25   | Call         | Bond Future | 3660      | 3                             | 3660      | 3                               | 0.00          |
| 25/05/2020 | R186 On 06-August-20   | 8.38   | Call         | Bond Future | 4156      | 4                             | 4156      | 4                               | 0.00          |
| 25/05/2020 | R186 On 06-August-20   | 8.36   | Call         | Bond Future | 4078      | 4                             | 4078      | 4                               | 0.00          |
| 25/05/2020 | R186 On 06-August-20   | 8.36   | Put          | Bond Future | 907       | 1                             | 907       | 1                               | 0.00          |
| 25/05/2020 | R186 On 06-August-20   | 8.00   | Put          | Bond Future | 1492      | 2                             | 1492      | 2                               | 0.00          |
| 25/05/2020 | R186 On 06-August-20   | 8.25   | Put          | Bond Future | 1060      | 1                             | 1060      | 1                               | 0.00          |
| 25/05/2020 | R186 On 06-August-20   | 8.38   | Put          | Bond Future | 881       | 1                             | 881       | 1                               | 0.00          |
| 25/05/2020 | R186 On 06-August-20   | 8.37   | Put          | Bond Future | 894       | 1                             | 894       | 1                               | 0.00          |
| 25/05/2020 | R186 On 06-August-20   | 9.00   | Put          | Bond Future | 295       | 0                             | 295       | 0                               | 0.00          |
| 25/05/2020 | R186 On 05-November-20 |        |              | Bond Future | 7.93      | 115.9149                      | 7.9345    | 115.9149                        | 0.00          |
| 25/05/2020 | R186 On 05-November-20 | 7.00   | Call         | Bond Future | 1049      | 1                             | 1049      | 1                               | 1,200.00      |
| 25/05/2020 | R186 On 05-November-20 | 8.66   | Call         | Bond Future | 5207      | 5                             | 5207      | 5                               | 0.00          |
| 25/05/2020 | R186 On 05-November-20 | 8.65   | Call         | Bond Future | 5172      | 5                             | 5172      | 5                               | 0.00          |
| 25/05/2020 | R186 On 05-November-20 | 8.00   | Call         | Bond Future | 3096      | 3                             | 3096      | 3                               | 1,200.00      |
| 25/05/2020 | R186 On 05-November-20 | 8.64   | Call         | Bond Future | 5136      | 5                             | 5136      | 5                               | 0.00          |
| 25/05/2020 | R186 On 05-November-20 | 7.84   | Call         | Bond Future | 2675      | 3                             | 2675      | 3                               | 3,500.00      |
| 25/05/2020 | R186 On 05-November-20 | 8.34   | Call         | Bond Future | 4120      | 4                             | 4120      | 4                               | 3,500.00      |
| 25/05/2020 | R186 On 05-November-20 | 9.26   | Call         | Bond Future | 7365      | 7                             | 7365      | 7                               | 0.00          |
| 25/05/2020 | R186 On 05-November-20 | 8.34   | Put          | Bond Future | 2062      | 2                             | 2062      | 2                               | 0.00          |
| 25/05/2020 | R186 On 05-November-20 | 7.84   | Put          | Bond Future | 3161      | 3                             | 3161      | 3                               | 0.00          |
| 25/05/2020 | R186 On 05-November-20 | 9.26   | Put          | Bond Future | 815       | 1                             | 815       | 1                               | 3,500.00      |
| 25/05/2020 | R186 On 05-November-20 | 8.65   | Put          | Bond Future | 1574      | 2                             | 1574      | 2                               | 0.00          |
| 25/05/2020 | R186 On 05-November-20 | 8.64   | Put          | Bond Future | 1588      | 2                             | 1588      | 2                               | 0.00          |
| 25/05/2020 | R186 On 05-November-20 | 8.00   | Put          | Bond Future | 2760      | 3                             | 2760      | 3                               | 0.00          |
| 25/05/2020 | R186 On 05-November-20 | 8.66   | Put          | Bond Future | 1560      | 2                             | 1560      | 2                               | 0.00          |
| 25/05/2020 | R186 On 05-November-20 | 7.00   | Put          | Bond Future | 5978      | 6                             | 5978      | 6                               | 0.00          |
| 25/05/2020 | R186 On 04-February-21 |        |              | Bond Future | 8.12      | 111.9693                      | 8.1198    | 111.9693                        | 0.00          |
| 25/05/2020 | R186 On 04-February-21 | 8.15   | Call         | Bond Future | 3538      | 3                             | 3538      | 3                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/05/2020 | R186 On 04-February-21 | 8.16   | Call         | Bond Future | 3564      | 3                             | 3564      | 3                               | 0.00          |
| 25/05/2020 | R186 On 04-February-21 | 8.17   | Call         | Bond Future | 3591      | 3                             | 3591      | 3                               | 0.00          |
| 25/05/2020 | R186 On 04-February-21 | 8.16   | Put          | Bond Future | 3367      | 4                             | 3367      | 4                               | 0.00          |
| 25/05/2020 | R186 On 04-February-21 | 8.17   | Put          | Bond Future | 3345      | 4                             | 3345      | 4                               | 0.00          |
| 25/05/2020 | R186 On 04-February-21 | 8.15   | Put          | Bond Future | 3390      | 4                             | 3390      | 4                               | 0.00          |
| 25/05/2020 | R186 On 06-May-21      |        |              | Bond Future | 8.30      | 113.3625                      | 8.3027    | 113.3625                        | 0.00          |
| 25/05/2020 | R186 On 06-May-21      | 10.78  | Call         | Bond Future | 11586     | 11                            | 11586     | 11                              | 0.00          |
| 25/05/2020 | R186 On 06-May-21      | 10.77  | Call         | Bond Future | 11551     | 11                            | 11551     | 11                              | 0.00          |
| 25/05/2020 | R186 On 06-May-21      | 10.76  | Call         | Bond Future | 11516     | 11                            | 11516     | 11                              | 0.00          |
| 25/05/2020 | R186 On 06-May-21      | 10.77  | Put          | Bond Future | 729       | 1                             | 729       | 1                               | 0.00          |
| 25/05/2020 | R186 On 06-May-21      | 10.76  | Put          | Bond Future | 735       | 1                             | 735       | 1                               | 0.00          |
| 25/05/2020 | R186 On 06-May-21      | 10.78  | Put          | Bond Future | 723       | 1                             | 723       | 1                               | 0.00          |
| 25/05/2020 | R197 On 06-August-20   |        |              | Bond Future | 306.99    | 306.8886                      | 306.9869  | 306.8886                        | 2,549.00      |
| 25/05/2020 | R197 On 05-November-20 |        |              | Bond Future | 310.43    | 310.3303                      | 310.4272  | 310.3303                        | 0.00          |
| 25/05/2020 | R197 On 04-February-21 |        |              | Bond Future | 306.14    | 306.0474                      | 306.1441  | 306.0474                        | 0.00          |
| 25/05/2020 | R197 On 06-May-21      |        |              | Bond Future | 310.02    | 309.9205                      | 310.0171  | 309.9205                        | 0.00          |
| 25/05/2020 | R202 On 06-August-20   |        |              | Bond Future | 213.12    | 213.0395                      | 213.1173  | 213.0395                        | 7,635.00      |
| 25/05/2020 | R202 On 05-November-20 |        |              | Bond Future | 215.51    | 215.4286                      | 215.5055  | 215.4286                        | 0.00          |
| 25/05/2020 | R202 On 04-February-21 |        |              | Bond Future | 213.83    | 213.7487                      | 213.8260  | 213.7487                        | 0.00          |
| 25/05/2020 | R202 On 06-May-21      |        |              | Bond Future | 216.53    | 216.4529                      | 216.5300  | 216.4529                        | 0.00          |
| 25/05/2020 | R208 On 06-August-20   |        |              | Bond Future | 3.40      | 104.5513                      | 3.3984    | 104.5513                        | 23,391.00     |
| 25/05/2020 | R208 On 06-August-20   | 5.56   | Call         | Bond Future | 1357      | 1                             | 1357      | 1                               | 0.00          |
| 25/05/2020 | R208 On 06-August-20   | 5.57   | Call         | Bond Future | 1363      | 1                             | 1363      | 1                               | 0.00          |
| 25/05/2020 | R208 On 06-August-20   | 5.55   | Call         | Bond Future | 1350      | 1                             | 1350      | 1                               | 0.00          |
| 25/05/2020 | R208 On 06-August-20   | 5.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/05/2020 | R208 On 06-August-20   | 5.56   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/05/2020 | R208 On 06-August-20   | 5.57   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/05/2020 | R208 On 05-November-20 |        |              | Bond Future | 2.71      | 102.3072                      | 2.7067    | 102.3072                        | 0.00          |
| 25/05/2020 | R208 On 05-November-20 | 4.79   | Call         | Bond Future | 808       | 1                             | 808       | 1                               | 0.00          |
| 25/05/2020 | R208 On 05-November-20 | 4.78   | Call         | Bond Future | 805       | 1                             | 805       | 1                               | 0.00          |
| 25/05/2020 | R208 On 05-November-20 | 4.77   | Call         | Bond Future | 801       | 1                             | 801       | 1                               | 0.00          |
| 25/05/2020 | R208 On 05-November-20 | 4.78   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/05/2020 | R208 On 05-November-20 | 4.77   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/05/2020 | R208 On 05-November-20 | 4.79   | Put          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/05/2020 | R209 On 06-August-20   |        |              | Bond Future | 10.54     | 68.9649                       | 10.5407   | 68.9649                         | 63,745.00     |
| 25/05/2020 | R209 On 06-August-20   | 5.57   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/05/2020 | R209 On 06-August-20   | 5.56   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/05/2020 | R209 On 06-August-20   | 5.55   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/05/2020 | R209 On 06-August-20   | 5.56   | Put          | Bond Future | 39689     | 40                            | 39689     | 40                              | 0.00          |
| 25/05/2020 | R209 On 06-August-20   | 5.55   | Put          | Bond Future | 39797     | 41                            | 39797     | 41                              | 0.00          |
| 25/05/2020 | R209 On 06-August-20   | 5.57   | Put          | Bond Future | 39581     | 40                            | 39581     | 40                              | 0.00          |
| 25/05/2020 | R209 On 05-November-20 |        |              | Bond Future | 10.72     | 66.5816                       | 10.7187   | 66.5816                         | 0.00          |
| 25/05/2020 | R209 On 05-November-20 | 10.00  | Call         | Bond Future | 2672      | 2                             | 2672      | 2                               | 0.00          |
| 25/05/2020 | R209 On 05-November-20 | 10.02  | Call         | Bond Future | 2711      | 2                             | 2711      | 2                               | 0.00          |
| 25/05/2020 | R209 On 05-November-20 | 10.01  | Call         | Bond Future | 2691      | 2                             | 2691      | 2                               | 0.00          |
| 25/05/2020 | R209 On 05-November-20 | 10.01  | Put          | Bond Future | 6816      | 7                             | 6816      | 7                               | 0.00          |
| 25/05/2020 | R209 On 05-November-20 | 10.02  | Put          | Bond Future | 6775      | 7                             | 6775      | 7                               | 0.00          |
| 25/05/2020 | R209 On 05-November-20 | 10.00  | Put          | Bond Future | 6857      | 7                             | 6857      | 7                               | 0.00          |
| 25/05/2020 | R209 On 04-February-21 |        |              | Bond Future | 10.90     | 67.3501                       | 10.9015   | 67.3501                         | 0.00          |
| 25/05/2020 | R209 On 04-February-21 | 10.11  | Call         | Bond Future | 3296      | 3                             | 3296      | 3                               | 0.00          |
| 25/05/2020 | R209 On 04-February-21 | 10.12  | Call         | Bond Future | 3316      | 3                             | 3316      | 3                               | 0.00          |
| 25/05/2020 | R209 On 04-February-21 | 10.10  | Call         | Bond Future | 3276      | 3                             | 3276      | 3                               | 0.00          |
| 25/05/2020 | R209 On 04-February-21 | 10.10  | Put          | Bond Future | 7848      | 8                             | 7848      | 8                               | 0.00          |
| 25/05/2020 | R209 On 04-February-21 | 10.11  | Put          | Bond Future | 7808      | 8                             | 7808      | 8                               | 0.00          |
| 25/05/2020 | R209 On 04-February-21 | 10.12  | Put          | Bond Future | 7768      | 8                             | 7768      | 8                               | 0.00          |
| 25/05/2020 | R209 On 06-May-21      |        |              | Bond Future | 11.08     | 65.0457                       | 11.0806   | 65.0457                         | 0.00          |
| 25/05/2020 | R209 On 06-May-21      | 12.22  | Call         | Bond Future | 9469      | 9                             | 9469      | 9                               | 0.00          |
| 25/05/2020 | R209 On 06-May-21      | 12.24  | Call         | Bond Future | 9533      | 9                             | 9533      | 9                               | 0.00          |
| 25/05/2020 | R209 On 06-May-21      | 12.23  | Call         | Bond Future | 9501      | 9                             | 9501      | 9                               | 0.00          |
| 25/05/2020 | R209 On 06-May-21      | 12.22  | Put          | Bond Future | 3812      | 4                             | 3812      | 4                               | 0.00          |
| 25/05/2020 | R209 On 06-May-21      | 12.24  | Put          | Bond Future | 3783      | 4                             | 3783      | 4                               | 0.00          |
| 25/05/2020 | R209 On 06-May-21      | 12.23  | Put          | Bond Future | 3798      | 4                             | 3798      | 4                               | 0.00          |
| 25/05/2020 | R210 On 06-August-20   |        |              | Bond Future | 186.23    | 186.1690                      | 186.2263  | 186.1690                        | 1,929.00      |
| 25/05/2020 | R210 On 05-November-20 |        |              | Bond Future | 185.61    | 185.5506                      | 185.6073  | 185.5506                        | 0.00          |
| 25/05/2020 | R210 On 04-February-21 |        |              | Bond Future | 187.79    | 187.7341                      | 187.7910  | 187.7341                        | 0.00          |
| 25/05/2020 | R210 On 06-May-21      |        |              | Bond Future | 187.42    | 187.3668                      | 187.4237  | 187.3668                        | 0.00          |
| 25/05/2020 | R212 On 06-August-20   |        |              | Bond Future | 165.77    | 165.8618                      | 165.7700  | 165.8618                        | 6,744.00      |
| 25/05/2020 | R212 On 05-November-20 |        |              | Bond Future | 167.63    | 167.7226                      | 167.6287  | 167.7226                        | 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 |
|------------|------------------|----------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/05/2020 | R212 On          | 04-February-21 |        |              | Bond Future | 167.28    | 167.3752                      | 167.2797  | 167.3752                        | 0.00          |
| 25/05/2020 | R212 On          | 06-May-21      |        |              | Bond Future | 169.40    | 169.4928                      | 169.3955  | 169.4928                        | 0.00          |
| 25/05/2020 | R213 On          | 06-August-20   |        |              | Bond Future | 9.63      | 85.3687                       | 9.6302    | 85.3687                         | 14,246.00     |
| 25/05/2020 | R213 On          | 06-August-20   | 9.29   | Call         | Bond Future | 1831      | 2                             | 1831      | 2                               | 0.00          |
| 25/05/2020 | R213 On          | 06-August-20   | 9.31   | Call         | Bond Future | 1878      | 2                             | 1878      | 2                               | 0.00          |
| 25/05/2020 | R213 On          | 06-August-20   | 9.30   | Call         | Bond Future | 1855      | 2                             | 1855      | 2                               | 0.00          |
| 25/05/2020 | R213 On          | 06-August-20   | 9.30   | Put          | Bond Future | 3789      | 4                             | 3789      | 4                               | 0.00          |
| 25/05/2020 | R213 On          | 06-August-20   | 9.31   | Put          | Bond Future | 3753      | 4                             | 3753      | 4                               | 0.00          |
| 25/05/2020 | R213 On          | 06-August-20   | 9.29   | Put          | Bond Future | 3825      | 4                             | 3825      | 4                               | 0.00          |
| 25/05/2020 | R213 On          | 05-November-20 |        |              | Bond Future | 9.82      | 82.7763                       | 9.8150    | 82.7763                         | 0.00          |
| 25/05/2020 | R213 On          | 05-November-20 | 9.59   | Call         | Bond Future | 3336      | 3                             | 3336      | 3                               | 0.00          |
| 25/05/2020 | R213 On          | 05-November-20 | 9.60   | Call         | Bond Future | 3362      | 3                             | 3362      | 3                               | 0.00          |
| 25/05/2020 | R213 On          | 05-November-20 | 9.61   | Call         | Bond Future | 3389      | 3                             | 3389      | 3                               | 0.00          |
| 25/05/2020 | R213 On          | 05-November-20 | 9.61   | Put          | Bond Future | 4550      | 5                             | 4550      | 5                               | 0.00          |
| 25/05/2020 | R213 On          | 05-November-20 | 9.59   | Put          | Bond Future | 4611      | 5                             | 4611      | 5                               | 0.00          |
| 25/05/2020 | R213 On          | 05-November-20 | 9.60   | Put          | Bond Future | 4580      | 5                             | 4580      | 5                               | 0.00          |
| 25/05/2020 | R213 On          | 04-February-21 |        |              | Bond Future | 10.01     | 83.7313                       | 10.0099   | 83.7313                         | 0.00          |
| 25/05/2020 | R213 On          | 04-February-21 | 9.41   | Call         | Bond Future | 3159      | 3                             | 3159      | 3                               | 0.00          |
| 25/05/2020 | R213 On          | 04-February-21 | 9.40   | Call         | Bond Future | 3137      | 3                             | 3137      | 3                               | 0.00          |
| 25/05/2020 | R213 On          | 04-February-21 | 9.39   | Call         | Bond Future | 3115      | 3                             | 3115      | 3                               | 0.00          |
| 25/05/2020 | R213 On          | 04-February-21 | 9.40   | Put          | Bond Future | 6551      | 7                             | 6551      | 7                               | 0.00          |
| 25/05/2020 | R213 On          | 04-February-21 | 9.39   | Put          | Bond Future | 6586      | 7                             | 6586      | 7                               | 0.00          |
| 25/05/2020 | R213 On          | 04-February-21 | 9.41   | Put          | Bond Future | 6516      | 7                             | 6516      | 7                               | 0.00          |
| 25/05/2020 | R213 On          | 06-May-21      |        |              | Bond Future | 10.19     | 81.2393                       | 10.1945   | 81.2393                         | 0.00          |
| 25/05/2020 | R213 On          | 06-May-21      | 11.90  | Call         | Bond Future | 10809     | 10                            | 10809     | 10                              | 0.00          |
| 25/05/2020 | R213 On          | 06-May-21      | 11.91  | Call         | Bond Future | 10840     | 10                            | 10840     | 10                              | 0.00          |
| 25/05/2020 | R213 On          | 06-May-21      | 11.89  | Call         | Bond Future | 10777     | 10                            | 10777     | 10                              | 0.00          |
| 25/05/2020 | R213 On          | 06-May-21      | 11.89  | Put          | Bond Future | 2414      | 3                             | 2414      | 3                               | 0.00          |
| 25/05/2020 | R213 On          | 06-May-21      | 11.90  | Put          | Bond Future | 2400      | 3                             | 2400      | 3                               | 0.00          |
| 25/05/2020 | R213 On          | 06-May-21      | 11.91  | Put          | Bond Future | 2386      | 3                             | 2386      | 3                               | 0.00          |
| 25/05/2020 | R214 On          | 06-August-20   |        |              | Bond Future | 10.92     | 66.0958                       | 10.9200   | 66.0958                         | 22,111.00     |
| 25/05/2020 | R214 On          | 06-August-20   | 9.97   | Call         | Bond Future | 1132      | 1                             | 1132      | 1                               | 0.00          |
| 25/05/2020 | R214 On          | 06-August-20   | 9.99   | Call         | Bond Future | 1161      | 1                             | 1161      | 1                               | 0.00          |
| 25/05/2020 | R214 On          | 06-August-20   | 9.98   | Call         | Bond Future | 1146      | 1                             | 1146      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/05/2020 | R214 On 06-August-20   | 9.97   | Put          | Bond Future | 6964      | 8                             | 6964      | 8                               | 0.00          |
| 25/05/2020 | R214 On 06-August-20   | 9.99   | Put          | Bond Future | 6862      | 8                             | 6862      | 8                               | 0.00          |
| 25/05/2020 | R214 On 06-August-20   | 9.98   | Put          | Bond Future | 6913      | 8                             | 6913      | 8                               | 0.00          |
| 25/05/2020 | R214 On 05-November-20 |        |              | Bond Future | 11.10     | 63.5440                       | 11.0987   | 63.5440                         | 0.00          |
| 25/05/2020 | R214 On 05-November-20 | 10.25  | Call         | Bond Future | 2548      | 2                             | 2548      | 2                               | 0.00          |
| 25/05/2020 | R214 On 05-November-20 | 10.24  | Call         | Bond Future | 2529      | 2                             | 2529      | 2                               | 0.00          |
| 25/05/2020 | R214 On 05-November-20 | 10.26  | Call         | Bond Future | 2567      | 2                             | 2567      | 2                               | 0.00          |
| 25/05/2020 | R214 On 05-November-20 | 10.24  | Put          | Bond Future | 7627      | 8                             | 7627      | 8                               | 0.00          |
| 25/05/2020 | R214 On 05-November-20 | 10.25  | Put          | Bond Future | 7583      | 8                             | 7583      | 8                               | 0.00          |
| 25/05/2020 | R214 On 05-November-20 | 10.26  | Put          | Bond Future | 7539      | 8                             | 7539      | 8                               | 0.00          |
| 25/05/2020 | R214 On 04-February-21 |        |              | Bond Future | 11.29     | 64.2772                       | 11.2860   | 64.2772                         | 0.00          |
| 25/05/2020 | R214 On 04-February-21 | 10.31  | Call         | Bond Future | 3079      | 3                             | 3079      | 3                               | 0.00          |
| 25/05/2020 | R214 On 04-February-21 | 10.33  | Call         | Bond Future | 3117      | 3                             | 3117      | 3                               | 0.00          |
| 25/05/2020 | R214 On 04-February-21 | 10.32  | Call         | Bond Future | 3098      | 3                             | 3098      | 3                               | 0.00          |
| 25/05/2020 | R214 On 04-February-21 | 10.32  | Put          | Bond Future | 8720      | 9                             | 8720      | 9                               | 0.00          |
| 25/05/2020 | R214 On 04-February-21 | 10.33  | Put          | Bond Future | 8676      | 9                             | 8676      | 9                               | 0.00          |
| 25/05/2020 | R214 On 04-February-21 | 10.31  | Put          | Bond Future | 8763      | 9                             | 8763      | 9                               | 0.00          |
| 25/05/2020 | R214 On 06-May-21      |        |              | Bond Future | 11.46     | 61.7961                       | 11.4631   | 61.7961                         | 0.00          |
| 25/05/2020 | R214 On 06-May-21      | 12.27  | Call         | Bond Future | 8515      | 8                             | 8515      | 8                               | 0.00          |
| 25/05/2020 | R214 On 06-May-21      | 12.26  | Call         | Bond Future | 8485      | 8                             | 8485      | 8                               | 0.00          |
| 25/05/2020 | R214 On 06-May-21      | 12.25  | Call         | Bond Future | 8455      | 8                             | 8455      | 8                               | 0.00          |
| 25/05/2020 | R214 On 06-May-21      | 12.26  | Put          | Bond Future | 4488      | 5                             | 4488      | 5                               | 0.00          |
| 25/05/2020 | R214 On 06-May-21      | 12.25  | Put          | Bond Future | 4506      | 5                             | 4506      | 5                               | 0.00          |
| 25/05/2020 | R214 On 06-May-21      | 12.27  | Put          | Bond Future | 4471      | 5                             | 4471      | 5                               | 0.00          |
| 25/05/2020 | R248 On 06-August-20   |        |              | Bond Future | 11.09     | 82.8229                       | 11.0865   | 82.8229                         | 83,216.00     |
| 25/05/2020 | R248 On 06-August-20   | 10.18  | Call         | Bond Future | 1021      | 1                             | 1021      | 1                               | 0.00          |
| 25/05/2020 | R248 On 06-August-20   | 11.85  | Call         | Bond Future | 6552      | 6                             | 6552      | 6                               | 0.00          |
| 25/05/2020 | R248 On 06-August-20   | 9.25   | Call         | Bond Future | 169       | 0                             | 169       | 0                               | 20,640.00     |
| 25/05/2020 | R248 On 06-August-20   | 11.15  | Call         | Bond Future | 3575      | 3                             | 3575      | 3                               | 0.00          |
| 25/05/2020 | R248 On 06-August-20   | 10.85  | Call         | Bond Future | 2543      | 2                             | 2543      | 2                               | 640.00        |
| 25/05/2020 | R248 On 06-August-20   | 10.20  | Call         | Bond Future | 1054      | 1                             | 1054      | 1                               | 0.00          |
| 25/05/2020 | R248 On 06-August-20   | 11.80  | Call         | Bond Future | 6323      | 6                             | 6323      | 6                               | 470.00        |
| 25/05/2020 | R248 On 06-August-20   | 12.75  | Call         | Bond Future | 10916     | 10                            | 10916     | 10                              | 814.00        |
| 25/05/2020 | R248 On 06-August-20   | 10.35  | Call         | Bond Future | 1321      | 1                             | 1321      | 1                               | 640.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/05/2020 | R248 On 06-August-20   | 9.00   | Call         | Bond Future | 92        | 0                             | 92        | 0                               | 3,000.00      |
| 25/05/2020 | R248 On 06-August-20   | 11.10  | Call         | Bond Future | 3386      | 3                             | 3386      | 3                               | 470.00        |
| 25/05/2020 | R248 On 06-August-20   | 12.25  | Call         | Bond Future | 8458      | 8                             | 8458      | 8                               | 814.00        |
| 25/05/2020 | R248 On 06-August-20   | 10.19  | Call         | Bond Future | 1037      | 1                             | 1037      | 1                               | 0.00          |
| 25/05/2020 | R248 On 06-August-20   | 10.19  | Put          | Bond Future | 7818      | 9                             | 7818      | 9                               | 0.00          |
| 25/05/2020 | R248 On 06-August-20   | 12.25  | Put          | Bond Future | 962       | 1                             | 962       | 1                               | 0.00          |
| 25/05/2020 | R248 On 06-August-20   | 11.10  | Put          | Bond Future | 3291      | 4                             | 3291      | 4                               | 0.00          |
| 25/05/2020 | R248 On 06-August-20   | 10.20  | Put          | Bond Future | 7753      | 9                             | 7753      | 9                               | 0.00          |
| 25/05/2020 | R248 On 06-August-20   | 11.80  | Put          | Bond Future | 1569      | 2                             | 1569      | 2                               | 0.00          |
| 25/05/2020 | R248 On 06-August-20   | 12.75  | Put          | Bond Future | 580       | 1                             | 580       | 1                               | 0.00          |
| 25/05/2020 | R248 On 06-August-20   | 11.85  | Put          | Bond Future | 1484      | 2                             | 1484      | 2                               | 0.00          |
| 25/05/2020 | R248 On 06-August-20   | 9.00   | Put          | Bond Future | 17559     | 19                            | 17559     | 19                              | 0.00          |
| 25/05/2020 | R248 On 06-August-20   | 9.25   | Put          | Bond Future | 15210     | 16                            | 15210     | 16                              | 0.00          |
| 25/05/2020 | R248 On 06-August-20   | 10.85  | Put          | Bond Future | 4238      | 5                             | 4238      | 5                               | 0.00          |
| 25/05/2020 | R248 On 06-August-20   | 11.15  | Put          | Bond Future | 3130      | 4                             | 3130      | 4                               | 0.00          |
| 25/05/2020 | R248 On 06-August-20   | 10.18  | Put          | Bond Future | 7883      | 9                             | 7883      | 9                               | 0.00          |
| 25/05/2020 | R248 On 06-August-20   | 10.35  | Put          | Bond Future | 6818      | 8                             | 6818      | 8                               | 0.00          |
| 25/05/2020 | R248 On 05-November-20 |        |              | Bond Future | 11.27     | 79.3204                       | 11.2731   | 79.3204                         | 0.00          |
| 25/05/2020 | R248 On 05-November-20 | 11.00  | Call         | Bond Future | 4143      | 4                             | 4143      | 4                               | 800.00        |
| 25/05/2020 | R248 On 05-November-20 | 10.00  | Call         | Bond Future | 1734      | 2                             | 1734      | 2                               | 800.00        |
| 25/05/2020 | R248 On 05-November-20 | 10.04  | Call         | Bond Future | 1804      | 2                             | 1804      | 2                               | 0.00          |
| 25/05/2020 | R248 On 05-November-20 | 10.03  | Call         | Bond Future | 1786      | 2                             | 1786      | 2                               | 0.00          |
| 25/05/2020 | R248 On 05-November-20 | 10.02  | Call         | Bond Future | 1769      | 2                             | 1769      | 2                               | 0.00          |
| 25/05/2020 | R248 On 05-November-20 | 10.03  | Put          | Bond Future | 11170     | 12                            | 11170     | 12                              | 0.00          |
| 25/05/2020 | R248 On 05-November-20 | 10.02  | Put          | Bond Future | 11236     | 12                            | 11236     | 12                              | 0.00          |
| 25/05/2020 | R248 On 05-November-20 | 10.04  | Put          | Bond Future | 11105     | 12                            | 11105     | 12                              | 0.00          |
| 25/05/2020 | R248 On 05-November-20 | 10.00  | Put          | Bond Future | 11368     | 12                            | 11368     | 12                              | 0.00          |
| 25/05/2020 | R248 On 05-November-20 | 11.00  | Put          | Bond Future | 6049      | 7                             | 6049      | 7                               | 0.00          |
| 25/05/2020 | R248 On 04-February-21 |        |              | Bond Future | 11.47     | 80.2358                       | 11.4694   | 80.2358                         | 0.00          |
| 25/05/2020 | R248 On 04-February-21 | 10.46  | Call         | Bond Future | 3084      | 3                             | 3084      | 3                               | 0.00          |
| 25/05/2020 | R248 On 04-February-21 | 10.47  | Call         | Bond Future | 3106      | 3                             | 3106      | 3                               | 0.00          |
| 25/05/2020 | R248 On 04-February-21 | 10.48  | Call         | Bond Future | 3128      | 3                             | 3128      | 3                               | 0.00          |
| 25/05/2020 | R248 On 04-February-21 | 10.48  | Put          | Bond Future | 10212     | 11                            | 10212     | 11                              | 0.00          |
| 25/05/2020 | R248 On 04-February-21 | 10.46  | Put          | Bond Future | 10323     | 11                            | 10323     | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/05/2020 | R248 On 04-February-21 | 10.47  | Put          | Bond Future | 10267     | 11                            | 10267     | 11                              | 0.00          |
| 25/05/2020 | R248 On 06-May-21      |        |              | Bond Future | 11.66     | 76.8178                       | 11.6556   | 76.8178                         | 0.00          |
| 25/05/2020 | R248 On 06-May-21      | 12.34  | Call         | Bond Future | 9305      | 9                             | 9305      | 9                               | 0.00          |
| 25/05/2020 | R248 On 06-May-21      | 12.36  | Call         | Bond Future | 9375      | 9                             | 9375      | 9                               | 0.00          |
| 25/05/2020 | R248 On 06-May-21      | 12.35  | Call         | Bond Future | 9340      | 9                             | 9340      | 9                               | 0.00          |
| 25/05/2020 | R248 On 06-May-21      | 12.35  | Put          | Bond Future | 5095      | 6                             | 5095      | 6                               | 0.00          |
| 25/05/2020 | R248 On 06-May-21      | 12.36  | Put          | Bond Future | 5072      | 6                             | 5072      | 6                               | 0.00          |
| 25/05/2020 | R248 On 06-May-21      | 12.34  | Put          | Bond Future | 5118      | 6                             | 5118      | 6                               | 0.00          |