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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2020

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2020 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | 2025 On 06-August-20 | | | Bond Future | 137.43 | 137.3999 | 137.4307 | 137.3999 | 7,846.00 |
| 27/07/2020 | 2025 On 05-November-20 | | | Bond Future | 138.86 | 138.8530 | 138.8588 | 138.8530 | 2,695.00 |
| 27/07/2020 | 2025 On 04-February-21 | | | Bond Future | 138.91 | 138.9500 | 138.9145 | 138.9500 | 0.00 |
| 27/07/2020 | 2025 On 06-May-21 | | | Bond Future | 140.52 | 140.5841 | 140.5152 | 140.5841 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2020 | 2025 On 05-August-21 | | | Bond Future | 140.52 | 140.6208 | 140.5196 | 140.6208 | 0.00 |
| 27/07/2020 | 2029 On 06-August-20 | | | Bond Future | 97.71 | 97.7254 | 97.7075 | 97.7254 | 3,891.00 |
| 27/07/2020 | 2029 On 05-November-20 | | | Bond Future | 97.60 | 97.6360 | 97.6000 | 97.6360 | 2,297.00 |
| 27/07/2020 | 2029 On 04-February-21 | | | Bond Future | 98.70 | 98.7633 | 98.6976 | 98.7633 | 0.00 |
| 27/07/2020 | 2029 On 06-May-21 | | | Bond Future | 98.70 | 98.7872 | 98.6975 | 98.7872 | 0.00 |
| 27/07/2020 | 2029 On 05-August-21 | | | Bond Future | 99.77 | 99.8861 | 99.7733 | 99.8861 | 0.00 |
| 27/07/2020 | 2030 On 06-August-20 | | | Bond Future | 9.17 | 92.7473 | 9.1682 | 92.7473 | 101,257.00 |
| 27/07/2020 | 2030 On 06-August-20 | 9.09 | Call | Bond Future | 694 | 1 | 694 | 1 | 0.00 |
| 27/07/2020 | 2030 On 06-August-20 | 10.40 | Call | Bond Future | 6953 | 7 | 6953 | 7 | 0.00 |
| 27/07/2020 | 2030 On 06-August-20 | 9.05 | Call | Bond Future | 598 | 1 | 598 | 1 | 450.00 |
| 27/07/2020 | 2030 On 06-August-20 | 8.86 | Call | Bond Future | 260 | 0 | 260 | 0 | 800.00 |
| 27/07/2020 | 2030 On 06-August-20 | 8.36 | Call | Bond Future | 9 | 0 | 9 | 0 | 800.00 |
| 27/07/2020 | 2030 On 06-August-20 | 9.11 | Call | Bond Future | 746 | 1 | 746 | 1 | 0.00 |
| 27/07/2020 | 2030 On 06-August-20 | 11.25 | Call | Bond Future | 11352 | 11 | 11352 | 11 | 0.00 |
| 27/07/2020 | 2030 On 06-August-20 | 10.00 | Call | Bond Future | 4793 | 5 | 4793 | 5 | 470.00 |
| 27/07/2020 | 2030 On 06-August-20 | 10.70 | Call | Bond Future | 8540 | 8 | 8540 | 8 | 470.00 |
| 27/07/2020 | 2030 On 06-August-20 | 9.42 | Call | Bond Future | 1842 | 2 | 1842 | 2 | 0.00 |
| 27/07/2020 | 2030 On 06-August-20 | 9.95 | Call | Bond Future | 4522 | 4 | 4522 | 4 | 0.00 |
| 27/07/2020 | 2030 On 06-August-20 | 10.75 | Call | Bond Future | 8801 | 9 | 8801 | 9 | 0.00 |
| 27/07/2020 | 2030 On 06-August-20 | 10.05 | Call | Bond Future | 5064 | 5 | 5064 | 5 | 0.00 |
| 27/07/2020 | 2030 On 06-August-20 | 9.75 | Call | Bond Future | 3452 | 3 | 3452 | 3 | 450.00 |
| 27/07/2020 | 2030 On 06-August-20 | 9.10 | Call | Bond Future | 720 | 1 | 720 | 1 | 0.00 |
| 27/07/2020 | 2030 On 06-August-20 | 11.47 | Call | Bond Future | 12441 | 12 | 12441 | 12 | 0.00 |
| 27/07/2020 | 2030 On 06-August-20 | 10.21 | Call | Bond Future | 5931 | 6 | 5931 | 6 | 622.00 |
| 27/07/2020 | 2030 On 06-August-20 | 10.87 | Call | Bond Future | 9423 | 9 | 9423 | 9 | 0.00 |
| 27/07/2020 | 2030 On 06-August-20 | 8.50 | Call | Bond Future | 28 | 0 | 28 | 0 | 423.00 |
| 27/07/2020 | 2030 On 06-August-20 | 9.20 | Call | Bond Future | 1009 | 1 | 1009 | 1 | 423.00 |
| 27/07/2020 | 2030 On 06-August-20 | 8.50 | Put | Bond Future | 4110 | 4 | 4110 | 4 | 0.00 |
| 27/07/2020 | 2030 On 06-August-20 | 10.87 | Put | Bond Future | 0 | 0 | 0 | 0 | 622.00 |
| 27/07/2020 | 2030 On 06-August-20 | 10.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | 2030 On 06-August-20 | 9.20 | Put | Bond Future | 820 | 1 | 820 | 1 | 2,500.00 |
| 27/07/2020 | 2030 On 06-August-20 | 11.47 | Put | Bond Future | 0 | 0 | 0 | 0 | 622.00 |
| 27/07/2020 | 2030 On 06-August-20 | 9.10 | Put | Bond Future | 1126 | 1 | 1126 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2020 | 2030 On 06-August-20 | 9.42 | Put | Bond Future | 362 | 1 | 362 | 1 | 800.00 |
| 27/07/2020 | 2030 On 06-August-20 | 11.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | 2030 On 06-August-20 | 10.21 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 27/07/2020 | 2030 On 06-August-20 | 10.00 | Put | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 27/07/2020 | 2030 On 06-August-20 | 9.11 | Put | Bond Future | 1093 | 1 | 1093 | 1 | 0.00 |
| 27/07/2020 | 2030 On 06-August-20 | 9.75 | Put | Bond Future | 80 | 0 | 80 | 0 | 0.00 |
| 27/07/2020 | 2030 On 06-August-20 | 10.05 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 27/07/2020 | 2030 On 06-August-20 | 9.95 | Put | Bond Future | 28 | 0 | 28 | 0 | 5,850.00 |
| 27/07/2020 | 2030 On 06-August-20 | 10.40 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 27/07/2020 | 2030 On 06-August-20 | 8.86 | Put | Bond Future | 2115 | 2 | 2115 | 2 | 0.00 |
| 27/07/2020 | 2030 On 06-August-20 | 8.36 | Put | Bond Future | 4976 | 5 | 4976 | 5 | 0.00 |
| 27/07/2020 | 2030 On 06-August-20 | 10.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | 2030 On 06-August-20 | 9.05 | Put | Bond Future | 1304 | 2 | 1304 | 2 | 0.00 |
| 27/07/2020 | 2030 On 06-August-20 | 9.09 | Put | Bond Future | 1161 | 1 | 1161 | 1 | 0.00 |
| 27/07/2020 | 2030 On 05-November-20 | | | Bond Future | 9.36 | 93.7053 | 9.3608 | 93.7053 | 8,965.00 |
| 27/07/2020 | 2030 On 05-November-20 | 9.99 | Call | Bond Future | 5348 | 5 | 5348 | 5 | 0.00 |
| 27/07/2020 | 2030 On 05-November-20 | 8.85 | Call | Bond Future | 1945 | 2 | 1945 | 2 | 3,000.00 |
| 27/07/2020 | 2030 On 05-November-20 | 9.61 | Call | Bond Future | 4012 | 4 | 4012 | 4 | 0.00 |
| 27/07/2020 | 2030 On 05-November-20 | 8.34 | Call | Bond Future | 1053 | 1 | 1053 | 1 | 1,000.00 |
| 27/07/2020 | 2030 On 05-November-20 | 9.04 | Call | Bond Future | 2385 | 2 | 2385 | 2 | 1,000.00 |
| 27/07/2020 | 2030 On 05-November-20 | 8.73 | Call | Bond Future | 1696 | 2 | 1696 | 2 | 3,000.00 |
| 27/07/2020 | 2030 On 05-November-20 | 9.38 | Call | Bond Future | 3301 | 3 | 3301 | 3 | 0.00 |
| 27/07/2020 | 2030 On 05-November-20 | 8.10 | Call | Bond Future | 769 | 1 | 769 | 1 | 3,000.00 |
| 27/07/2020 | 2030 On 05-November-20 | 9.39 | Call | Bond Future | 3330 | 3 | 3330 | 3 | 0.00 |
| 27/07/2020 | 2030 On 05-November-20 | 10.06 | Call | Bond Future | 5615 | 6 | 5615 | 6 | 0.00 |
| 27/07/2020 | 2030 On 05-November-20 | 9.65 | Call | Bond Future | 4143 | 4 | 4143 | 4 | 0.00 |
| 27/07/2020 | 2030 On 05-November-20 | 8.36 | Call | Bond Future | 1080 | 1 | 1080 | 1 | 14,160.00 |
| 27/07/2020 | 2030 On 05-November-20 | 8.86 | Call | Bond Future | 1967 | 2 | 1967 | 2 | 14,160.00 |
| 27/07/2020 | 2030 On 05-November-20 | 9.86 | Call | Bond Future | 4870 | 5 | 4870 | 5 | 0.00 |
| 27/07/2020 | 2030 On 05-November-20 | 9.23 | Call | Bond Future | 2877 | 3 | 2877 | 3 | 3,000.00 |
| 27/07/2020 | 2030 On 05-November-20 | 10.47 | Call | Bond Future | 7263 | 7 | 7263 | 7 | 0.00 |
| 27/07/2020 | 2030 On 05-November-20 | 9.03 | Call | Bond Future | 2360 | 2 | 2360 | 2 | 15,414.00 |
| 27/07/2020 | 2030 On 05-November-20 | 10.37 | Call | Bond Future | 6849 | 7 | 6849 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2020 | 2030 On 05-November-20 | 9.40 | Call | Bond Future | 3360 | 3 | 3360 | 3 | 0.00 |
| 27/07/2020 | 2030 On 05-November-20 | 8.53 | Call | Bond Future | 1332 | 1 | 1332 | 1 | 15,414.00 |
| 27/07/2020 | 2030 On 05-November-20 | 9.03 | Put | Bond Future | 4291 | 4 | 4291 | 4 | 0.00 |
| 27/07/2020 | 2030 On 05-November-20 | 9.40 | Put | Bond Future | 3135 | 3 | 3135 | 3 | 0.00 |
| 27/07/2020 | 2030 On 05-November-20 | 10.47 | Put | Bond Future | 1158 | 1 | 1158 | 1 | 3,000.00 |
| 27/07/2020 | 2030 On 05-November-20 | 8.53 | Put | Bond Future | 6282 | 6 | 6282 | 6 | 0.00 |
| 27/07/2020 | 2030 On 05-November-20 | 8.86 | Put | Bond Future | 4910 | 5 | 4910 | 5 | 0.00 |
| 27/07/2020 | 2030 On 05-November-20 | 9.65 | Put | Bond Future | 2498 | 3 | 2498 | 3 | 2,500.00 |
| 27/07/2020 | 2030 On 05-November-20 | 10.37 | Put | Bond Future | 1273 | 1 | 1273 | 1 | 15,414.00 |
| 27/07/2020 | 2030 On 05-November-20 | 9.38 | Put | Bond Future | 3191 | 3 | 3191 | 3 | 0.00 |
| 27/07/2020 | 2030 On 05-November-20 | 8.73 | Put | Bond Future | 5423 | 6 | 5423 | 6 | 0.00 |
| 27/07/2020 | 2030 On 05-November-20 | 9.23 | Put | Bond Future | 3634 | 4 | 3634 | 4 | 0.00 |
| 27/07/2020 | 2030 On 05-November-20 | 8.36 | Put | Bond Future | 7085 | 7 | 7085 | 7 | 0.00 |
| 27/07/2020 | 2030 On 05-November-20 | 9.86 | Put | Bond Future | 2055 | 2 | 2055 | 2 | 14,160.00 |
| 27/07/2020 | 2030 On 05-November-20 | 10.06 | Put | Bond Future | 1703 | 2 | 1703 | 2 | 1,000.00 |
| 27/07/2020 | 2030 On 05-November-20 | 9.39 | Put | Bond Future | 3163 | 3 | 3163 | 3 | 0.00 |
| 27/07/2020 | 2030 On 05-November-20 | 9.99 | Put | Bond Future | 1818 | 2 | 1818 | 2 | 5,000.00 |
| 27/07/2020 | 2030 On 05-November-20 | 8.10 | Put | Bond Future | 8416 | 9 | 8416 | 9 | 0.00 |
| 27/07/2020 | 2030 On 05-November-20 | 9.04 | Put | Bond Future | 4256 | 4 | 4256 | 4 | 0.00 |
| 27/07/2020 | 2030 On 05-November-20 | 9.61 | Put | Bond Future | 2593 | 3 | 2593 | 3 | 3,000.00 |
| 27/07/2020 | 2030 On 05-November-20 | 8.34 | Put | Bond Future | 7183 | 7 | 7183 | 7 | 0.00 |
| 27/07/2020 | 2030 On 05-November-20 | 8.85 | Put | Bond Future | 4948 | 5 | 4948 | 5 | 0.00 |
| 27/07/2020 | 2030 On 04-February-21 | | | Bond Future | 9.56 | 90.7598 | 9.5592 | 90.7598 | 0.00 |
| 27/07/2020 | 2030 On 04-February-21 | 8.37 | Call | Bond Future | 1656 | 2 | 1656 | 2 | 1,000.00 |
| 27/07/2020 | 2030 On 04-February-21 | 9.17 | Call | Bond Future | 3206 | 3 | 3206 | 3 | 0.00 |
| 27/07/2020 | 2030 On 04-February-21 | 9.12 | Call | Bond Future | 3086 | 3 | 3086 | 3 | 1,000.00 |
| 27/07/2020 | 2030 On 04-February-21 | 8.36 | Call | Bond Future | 1641 | 2 | 1641 | 2 | 800.00 |
| 27/07/2020 | 2030 On 04-February-21 | 9.16 | Call | Bond Future | 3182 | 3 | 3182 | 3 | 0.00 |
| 27/07/2020 | 2030 On 04-February-21 | 9.15 | Call | Bond Future | 3158 | 3 | 3158 | 3 | 0.00 |
| 27/07/2020 | 2030 On 04-February-21 | 8.86 | Call | Bond Future | 2506 | 2 | 2506 | 2 | 800.00 |
| 27/07/2020 | 2030 On 04-February-21 | 10.20 | Call | Bond Future | 6233 | 6 | 6233 | 6 | 0.00 |
| 27/07/2020 | 2030 On 04-February-21 | 10.20 | Put | Bond Future | 2752 | 3 | 2752 | 3 | 1,800.00 |
| 27/07/2020 | 2030 On 04-February-21 | 8.86 | Put | Bond Future | 6514 | 7 | 6514 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2020 | 2030 On 04-February-21 | 9.12 | Put | Bond Future | 5577 | 6 | 5577 | 6 | 0.00 |
| 27/07/2020 | 2030 On 04-February-21 | 8.36 | Put | Bond Future | 8656 | 9 | 8656 | 9 | 0.00 |
| 27/07/2020 | 2030 On 04-February-21 | 9.16 | Put | Bond Future | 5443 | 6 | 5443 | 6 | 0.00 |
| 27/07/2020 | 2030 On 04-February-21 | 9.15 | Put | Bond Future | 5476 | 6 | 5476 | 6 | 0.00 |
| 27/07/2020 | 2030 On 04-February-21 | 9.17 | Put | Bond Future | 5409 | 6 | 5409 | 6 | 0.00 |
| 27/07/2020 | 2030 On 04-February-21 | 8.37 | Put | Bond Future | 8610 | 9 | 8610 | 9 | 0.00 |
| 27/07/2020 | 2030 On 06-May-21 | | | Bond Future | 9.77 | 91.8067 | 9.7675 | 91.8067 | 0.00 |
| 27/07/2020 | 2030 On 06-May-21 | 10.74 | Call | Bond Future | 7519 | 7 | 7519 | 7 | 0.00 |
| 27/07/2020 | 2030 On 06-May-21 | 9.15 | Call | Bond Future | 2889 | 3 | 2889 | 3 | 0.00 |
| 27/07/2020 | 2030 On 06-May-21 | 11.69 | Call | Bond Future | 10881 | 11 | 10881 | 11 | 0.00 |
| 27/07/2020 | 2030 On 06-May-21 | 7.97 | Call | Bond Future | 1094 | 1 | 1094 | 1 | 700.00 |
| 27/07/2020 | 2030 On 06-May-21 | 9.92 | Call | Bond Future | 4872 | 5 | 4872 | 5 | 0.00 |
| 27/07/2020 | 2030 On 06-May-21 | 10.04 | Call | Bond Future | 5225 | 5 | 5225 | 5 | 0.00 |
| 27/07/2020 | 2030 On 06-May-21 | 11.70 | Call | Bond Future | 10918 | 11 | 10918 | 11 | 0.00 |
| 27/07/2020 | 2030 On 06-May-21 | 9.22 | Call | Bond Future | 3046 | 3 | 3046 | 3 | 0.00 |
| 27/07/2020 | 2030 On 06-May-21 | 11.71 | Call | Bond Future | 10954 | 11 | 10954 | 11 | 0.00 |
| 27/07/2020 | 2030 On 06-May-21 | 11.71 | Put | Bond Future | 1227 | 1 | 1227 | 1 | 0.00 |
| 27/07/2020 | 2030 On 06-May-21 | 9.22 | Put | Bond Future | 6063 | 6 | 6063 | 6 | 700.00 |
| 27/07/2020 | 2030 On 06-May-21 | 7.97 | Put | Bond Future | 11505 | 12 | 11505 | 12 | 0.00 |
| 27/07/2020 | 2030 On 06-May-21 | 9.92 | Put | Bond Future | 4055 | 4 | 4055 | 4 | 700.00 |
| 27/07/2020 | 2030 On 06-May-21 | 9.15 | Put | Bond Future | 6301 | 6 | 6301 | 6 | 0.00 |
| 27/07/2020 | 2030 On 06-May-21 | 11.69 | Put | Bond Future | 1247 | 1 | 1247 | 1 | 0.00 |
| 27/07/2020 | 2030 On 06-May-21 | 11.70 | Put | Bond Future | 1237 | 1 | 1237 | 1 | 0.00 |
| 27/07/2020 | 2030 On 06-May-21 | 10.04 | Put | Bond Future | 3771 | 4 | 3771 | 4 | 0.00 |
| 27/07/2020 | 2030 On 06-May-21 | 10.74 | Put | Bond Future | 2467 | 3 | 2467 | 3 | 0.00 |
| 27/07/2020 | 2030 On 05-August-21 | | | Bond Future | 10.01 | 88.8005 | 10.0085 | 88.8005 | 0.00 |
| 27/07/2020 | 2030 On 05-August-21 | 10.41 | Call | Bond Future | 2057 | 2 | 2057 | 2 | 0.00 |
| 27/07/2020 | 2030 On 05-August-21 | 10.42 | Call | Bond Future | 2108 | 2 | 2108 | 2 | 0.00 |
| 27/07/2020 | 2030 On 05-August-21 | 10.43 | Call | Bond Future | 2158 | 2 | 2158 | 2 | 0.00 |
| 27/07/2020 | 2030 On 05-August-21 | 10.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | 2030 On 05-August-21 | 10.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | 2030 On 05-August-21 | 10.42 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | 2032 On 06-August-20 | | | Bond Future | 10.07 | 90.3605 | 10.0711 | 90.3605 | 77,407.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2020 | 2032 On 06-August-20 | 9.91 | Call | Bond Future | 604 | 1 | 604 | 1 | 0.00 |
| 27/07/2020 | 2032 On 06-August-20 | 9.45 | Call | Bond Future | 63 | 0 | 63 | 0 | 0.00 |
| 27/07/2020 | 2032 On 06-August-20 | 9.46 | Call | Bond Future | 66 | 0 | 66 | 0 | 0.00 |
| 27/07/2020 | 2032 On 06-August-20 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 800.00 |
| 27/07/2020 | 2032 On 06-August-20 | 9.29 | Call | Bond Future | 22 | 0 | 22 | 0 | 800.00 |
| 27/07/2020 | 2032 On 06-August-20 | 9.47 | Call | Bond Future | 71 | 0 | 71 | 0 | 0.00 |
| 27/07/2020 | 2032 On 06-August-20 | 9.47 | Put | Bond Future | 3897 | 4 | 3897 | 4 | 0.00 |
| 27/07/2020 | 2032 On 06-August-20 | 9.45 | Put | Bond Future | 4020 | 4 | 4020 | 4 | 0.00 |
| 27/07/2020 | 2032 On 06-August-20 | 8.79 | Put | Bond Future | 8435 | 9 | 8435 | 9 | 0.00 |
| 27/07/2020 | 2032 On 06-August-20 | 9.29 | Put | Bond Future | 5038 | 5 | 5038 | 5 | 0.00 |
| 27/07/2020 | 2032 On 06-August-20 | 9.46 | Put | Bond Future | 3959 | 4 | 3959 | 4 | 0.00 |
| 27/07/2020 | 2032 On 06-August-20 | 9.91 | Put | Bond Future | 1607 | 2 | 1607 | 2 | 800.00 |
| 27/07/2020 | 2032 On 05-November-20 | | | Bond Future | 10.28 | 87.1497 | 10.2818 | 87.1497 | 30,612.00 |
| 27/07/2020 | 2032 On 05-November-20 | 9.76 | Call | Bond Future | 2270 | 2 | 2270 | 2 | 0.00 |
| 27/07/2020 | 2032 On 05-November-20 | 10.99 | Call | Bond Future | 6132 | 6 | 6132 | 6 | 0.00 |
| 27/07/2020 | 2032 On 05-November-20 | 11.08 | Call | Bond Future | 6486 | 6 | 6486 | 6 | 0.00 |
| 27/07/2020 | 2032 On 05-November-20 | 9.11 | Call | Bond Future | 1106 | 1 | 1106 | 1 | 3,000.00 |
| 27/07/2020 | 2032 On 05-November-20 | 9.61 | Call | Bond Future | 1937 | 2 | 1937 | 2 | 3,000.00 |
| 27/07/2020 | 2032 On 05-November-20 | 9.44 | Call | Bond Future | 1608 | 2 | 1608 | 2 | 1,000.00 |
| 27/07/2020 | 2032 On 05-November-20 | 9.77 | Call | Bond Future | 2293 | 2 | 2293 | 2 | 0.00 |
| 27/07/2020 | 2032 On 05-November-20 | 8.94 | Call | Bond Future | 898 | 1 | 898 | 1 | 1,000.00 |
| 27/07/2020 | 2032 On 05-November-20 | 9.75 | Call | Bond Future | 2246 | 2 | 2246 | 2 | 0.00 |
| 27/07/2020 | 2032 On 05-November-20 | 9.75 | Put | Bond Future | 5518 | 6 | 5518 | 6 | 0.00 |
| 27/07/2020 | 2032 On 05-November-20 | 9.11 | Put | Bond Future | 8543 | 9 | 8543 | 9 | 0.00 |
| 27/07/2020 | 2032 On 05-November-20 | 8.94 | Put | Bond Future | 9486 | 10 | 9486 | 10 | 0.00 |
| 27/07/2020 | 2032 On 05-November-20 | 11.08 | Put | Bond Future | 1876 | 2 | 1876 | 2 | 1,000.00 |
| 27/07/2020 | 2032 On 05-November-20 | 9.77 | Put | Bond Future | 5439 | 6 | 5439 | 6 | 0.00 |
| 27/07/2020 | 2032 On 05-November-20 | 9.44 | Put | Bond Future | 6865 | 7 | 6865 | 7 | 0.00 |
| 27/07/2020 | 2032 On 05-November-20 | 9.61 | Put | Bond Future | 6098 | 6 | 6098 | 6 | 0.00 |
| 27/07/2020 | 2032 On 05-November-20 | 9.76 | Put | Bond Future | 5479 | 6 | 5479 | 6 | 0.00 |
| 27/07/2020 | 2032 On 05-November-20 | 10.99 | Put | Bond Future | 2024 | 2 | 2024 | 2 | 3,000.00 |
| 27/07/2020 | 2032 On 04-February-21 | | | Bond Future | 10.50 | 88.1355 | 10.4957 | 88.1355 | 0.00 |
| 27/07/2020 | 2032 On 04-February-21 | 8.79 | Call | Bond Future | 1314 | 1 | 1314 | 1 | 800.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2020 | 2032 On 04-February-21 | 9.61 | Call | Bond Future | 2585 | 3 | 2585 | 3 | 0.00 |
| 27/07/2020 | 2032 On 04-February-21 | 9.29 | Call | Bond Future | 2017 | 2 | 2017 | 2 | 800.00 |
| 27/07/2020 | 2032 On 04-February-21 | 9.63 | Call | Bond Future | 2624 | 3 | 2624 | 3 | 0.00 |
| 27/07/2020 | 2032 On 04-February-21 | 10.82 | Call | Bond Future | 5802 | 6 | 5802 | 6 | 0.00 |
| 27/07/2020 | 2032 On 04-February-21 | 9.62 | Call | Bond Future | 2604 | 3 | 2604 | 3 | 0.00 |
| 27/07/2020 | 2032 On 04-February-21 | 9.62 | Put | Bond Future | 7915 | 8 | 7915 | 8 | 0.00 |
| 27/07/2020 | 2032 On 04-February-21 | 9.63 | Put | Bond Future | 7871 | 8 | 7871 | 8 | 0.00 |
| 27/07/2020 | 2032 On 04-February-21 | 9.29 | Put | Bond Future | 9445 | 10 | 9445 | 10 | 0.00 |
| 27/07/2020 | 2032 On 04-February-21 | 10.82 | Put | Bond Future | 3943 | 4 | 3943 | 4 | 800.00 |
| 27/07/2020 | 2032 On 04-February-21 | 9.61 | Put | Bond Future | 7958 | 8 | 7958 | 8 | 0.00 |
| 27/07/2020 | 2032 On 04-February-21 | 8.79 | Put | Bond Future | 12080 | 12 | 12080 | 12 | 0.00 |
| 27/07/2020 | 2032 On 06-May-21 | | | Bond Future | 10.72 | 85.0055 | 10.7166 | 85.0055 | 0.00 |
| 27/07/2020 | 2032 On 06-May-21 | 10.33 | Call | Bond Future | 3978 | 4 | 3978 | 4 | 736.00 |
| 27/07/2020 | 2032 On 06-May-21 | 12.11 | Call | Bond Future | 9702 | 10 | 9702 | 10 | 0.00 |
| 27/07/2020 | 2032 On 06-May-21 | 12.57 | Call | Bond Future | 11310 | 11 | 11310 | 11 | 0.00 |
| 27/07/2020 | 2032 On 06-May-21 | 12.12 | Call | Bond Future | 9736 | 10 | 9736 | 10 | 0.00 |
| 27/07/2020 | 2032 On 06-May-21 | 12.10 | Call | Bond Future | 9667 | 9 | 9667 | 9 | 0.00 |
| 27/07/2020 | 2032 On 06-May-21 | 12.10 | Put | Bond Future | 2332 | 2 | 2332 | 2 | 0.00 |
| 27/07/2020 | 2032 On 06-May-21 | 12.12 | Put | Bond Future | 2301 | 2 | 2301 | 2 | 0.00 |
| 27/07/2020 | 2032 On 06-May-21 | 12.11 | Put | Bond Future | 2316 | 2 | 2316 | 2 | 0.00 |
| 27/07/2020 | 2032 On 06-May-21 | 12.57 | Put | Bond Future | 1684 | 2 | 1684 | 2 | 736.00 |
| 27/07/2020 | 2032 On 06-May-21 | 10.33 | Put | Bond Future | 6199 | 6 | 6199 | 6 | 0.00 |
| 27/07/2020 | 2032 On 05-August-21 | | | Bond Future | 10.96 | 85.9298 | 10.9627 | 85.9298 | 0.00 |
| 27/07/2020 | 2032 On 05-August-21 | 11.36 | Call | Bond Future | 2132 | 2 | 2132 | 2 | 0.00 |
| 27/07/2020 | 2032 On 05-August-21 | 11.35 | Call | Bond Future | 2079 | 2 | 2079 | 2 | 0.00 |
| 27/07/2020 | 2032 On 05-August-21 | 11.37 | Call | Bond Future | 2185 | 2 | 2185 | 2 | 0.00 |
| 27/07/2020 | 2032 On 05-August-21 | 11.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | 2032 On 05-August-21 | 11.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | 2032 On 05-August-21 | 11.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | 2033 On 06-August-20 | | | Bond Future | 92.49 | 92.5039 | 92.4877 | 92.5039 | 6,608.00 |
| 27/07/2020 | 2033 On 05-November-20 | | | Bond Future | 92.25 | 92.2852 | 92.2521 | 92.2852 | 8,226.00 |
| 27/07/2020 | 2033 On 04-February-21 | | | Bond Future | 93.29 | 93.3506 | 93.2895 | 93.3506 | 0.00 |
| 27/07/2020 | 2033 On 06-May-21 | | | Bond Future | 93.15 | 93.2343 | 93.1506 | 93.2343 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2020 | 2033 On 05-August-21 | | | Bond Future | 94.17 | 94.2715 | 94.1659 | 94.2715 | 0.00 |
| 27/07/2020 | 2037 On 06-August-20 | | | Bond Future | 10.97 | 81.1970 | 10.9705 | 81.1970 | 107,760.00 |
| 27/07/2020 | 2037 On 06-August-20 | 9.87 | Call | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 27/07/2020 | 2037 On 06-August-20 | 9.86 | Call | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 27/07/2020 | 2037 On 06-August-20 | 9.88 | Call | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 27/07/2020 | 2037 On 06-August-20 | 9.86 | Put | Bond Future | 7678 | 8 | 7678 | 8 | 0.00 |
| 27/07/2020 | 2037 On 06-August-20 | 9.87 | Put | Bond Future | 7605 | 8 | 7605 | 8 | 0.00 |
| 27/07/2020 | 2037 On 06-August-20 | 9.88 | Put | Bond Future | 7531 | 8 | 7531 | 8 | 0.00 |
| 27/07/2020 | 2037 On 05-November-20 | | | Bond Future | 11.18 | 82.0358 | 11.1803 | 82.0358 | 4,717.00 |
| 27/07/2020 | 2037 On 05-November-20 | 10.19 | Call | Bond Future | 1674 | 2 | 1674 | 2 | 0.00 |
| 27/07/2020 | 2037 On 05-November-20 | 10.17 | Call | Bond Future | 1640 | 2 | 1640 | 2 | 0.00 |
| 27/07/2020 | 2037 On 05-November-20 | 10.18 | Call | Bond Future | 1657 | 2 | 1657 | 2 | 0.00 |
| 27/07/2020 | 2037 On 05-November-20 | 10.17 | Put | Bond Future | 8375 | 9 | 8375 | 9 | 0.00 |
| 27/07/2020 | 2037 On 05-November-20 | 10.19 | Put | Bond Future | 8268 | 9 | 8268 | 9 | 0.00 |
| 27/07/2020 | 2037 On 05-November-20 | 10.18 | Put | Bond Future | 8321 | 9 | 8321 | 9 | 0.00 |
| 27/07/2020 | 2037 On 04-February-21 | | | Bond Future | 11.40 | 78.7082 | 11.3974 | 78.7082 | 0.00 |
| 27/07/2020 | 2037 On 04-February-21 | 11.97 | Call | Bond Future | 7284 | 7 | 7284 | 7 | 300.00 |
| 27/07/2020 | 2037 On 04-February-21 | 9.65 | Call | Bond Future | 1609 | 2 | 1609 | 2 | 72.00 |
| 27/07/2020 | 2037 On 04-February-21 | 10.27 | Call | Bond Future | 2607 | 3 | 2607 | 3 | 0.00 |
| 27/07/2020 | 2037 On 04-February-21 | 13.73 | Call | Bond Future | 13734 | 13 | 13734 | 13 | 0.00 |
| 27/07/2020 | 2037 On 04-February-21 | 10.85 | Call | Bond Future | 3866 | 4 | 3866 | 4 | 0.00 |
| 27/07/2020 | 2037 On 04-February-21 | 10.35 | Call | Bond Future | 2760 | 3 | 2760 | 3 | 0.00 |
| 27/07/2020 | 2037 On 04-February-21 | 11.90 | Call | Bond Future | 7046 | 7 | 7046 | 7 | 0.00 |
| 27/07/2020 | 2037 On 04-February-21 | 10.28 | Call | Bond Future | 2626 | 3 | 2626 | 3 | 0.00 |
| 27/07/2020 | 2037 On 04-February-21 | 10.48 | Call | Bond Future | 3021 | 3 | 3021 | 3 | 240.00 |
| 27/07/2020 | 2037 On 04-February-21 | 10.29 | Call | Bond Future | 2645 | 3 | 2645 | 3 | 0.00 |
| 27/07/2020 | 2037 On 04-February-21 | 10.29 | Put | Bond Future | 9846 | 10 | 9846 | 10 | 0.00 |
| 27/07/2020 | 2037 On 04-February-21 | 11.90 | Put | Bond Future | 4076 | 4 | 4076 | 4 | 240.00 |
| 27/07/2020 | 2037 On 04-February-21 | 10.48 | Put | Bond Future | 8918 | 9 | 8918 | 9 | 0.00 |
| 27/07/2020 | 2037 On 04-February-21 | 10.27 | Put | Bond Future | 9948 | 10 | 9948 | 10 | 0.00 |
| 27/07/2020 | 2037 On 04-February-21 | 13.73 | Put | Bond Future | 1301 | 1 | 1301 | 1 | 300.00 |
| 27/07/2020 | 2037 On 04-February-21 | 10.85 | Put | Bond Future | 7307 | 8 | 7307 | 8 | 72.00 |
| 27/07/2020 | 2037 On 04-February-21 | 10.35 | Put | Bond Future | 9547 | 10 | 9547 | 10 | 72.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2020 | 2037 On 04-February-21 | 10.28 | Put | Bond Future | 9897 | 10 | 9897 | 10 | 0.00 |
| 27/07/2020 | 2037 On 04-February-21 | 9.65 | Put | Bond Future | 13432 | 14 | 13432 | 14 | 0.00 |
| 27/07/2020 | 2037 On 04-February-21 | 11.97 | Put | Bond Future | 3915 | 4 | 3915 | 4 | 0.00 |
| 27/07/2020 | 2037 On 06-May-21 | | | Bond Future | 11.62 | 79.6163 | 11.6216 | 79.6163 | 0.00 |
| 27/07/2020 | 2037 On 06-May-21 | 12.42 | Call | Bond Future | 8267 | 8 | 8267 | 8 | 0.00 |
| 27/07/2020 | 2037 On 06-May-21 | 12.43 | Call | Bond Future | 8302 | 8 | 8302 | 8 | 0.00 |
| 27/07/2020 | 2037 On 06-May-21 | 12.44 | Call | Bond Future | 8336 | 8 | 8336 | 8 | 0.00 |
| 27/07/2020 | 2037 On 06-May-21 | 12.43 | Put | Bond Future | 3743 | 4 | 3743 | 4 | 0.00 |
| 27/07/2020 | 2037 On 06-May-21 | 12.44 | Put | Bond Future | 3724 | 4 | 3724 | 4 | 0.00 |
| 27/07/2020 | 2037 On 06-May-21 | 12.42 | Put | Bond Future | 3762 | 4 | 3762 | 4 | 0.00 |
| 27/07/2020 | 2037 On 05-August-21 | | | Bond Future | 11.87 | 76.2268 | 11.8741 | 76.2268 | 0.00 |
| 27/07/2020 | 2037 On 05-August-21 | 12.26 | Call | Bond Future | 2157 | 2 | 2157 | 2 | 0.00 |
| 27/07/2020 | 2037 On 05-August-21 | 12.27 | Call | Bond Future | 2211 | 2 | 2211 | 2 | 0.00 |
| 27/07/2020 | 2037 On 05-August-21 | 12.28 | Call | Bond Future | 2266 | 2 | 2266 | 2 | 0.00 |
| 27/07/2020 | 2037 On 05-August-21 | 12.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | 2037 On 05-August-21 | 12.28 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | 2037 On 05-August-21 | 12.27 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | 2038 On 06-August-20 | | | Bond Future | 102.81 | 102.8231 | 102.8056 | 102.8231 | 10,802.00 |
| 27/07/2020 | 2038 On 05-November-20 | | | Bond Future | 103.87 | 103.9107 | 103.8739 | 103.9107 | 6,806.00 |
| 27/07/2020 | 2038 On 04-February-21 | | | Bond Future | 103.35 | 103.4161 | 103.3481 | 103.4161 | 0.00 |
| 27/07/2020 | 2038 On 06-May-21 | | | Bond Future | 104.54 | 104.6326 | 104.5392 | 104.6326 | 0.00 |
| 27/07/2020 | 2038 On 05-August-21 | | | Bond Future | 103.96 | 104.0781 | 103.9602 | 104.0781 | 0.00 |
| 27/07/2020 | 2040 On 06-August-20 | | | Bond Future | 11.16 | 82.6753 | 11.1603 | 82.6753 | 56,612.00 |
| 27/07/2020 | 2040 On 06-August-20 | 10.02 | Call | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 27/07/2020 | 2040 On 06-August-20 | 10.03 | Call | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 27/07/2020 | 2040 On 06-August-20 | 10.04 | Call | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 27/07/2020 | 2040 On 06-August-20 | 10.85 | Call | Bond Future | 435 | 0 | 435 | 0 | 0.00 |
| 27/07/2020 | 2040 On 06-August-20 | 11.26 | Call | Bond Future | 1614 | 1 | 1614 | 1 | 0.00 |
| 27/07/2020 | 2040 On 06-August-20 | 9.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 800.00 |
| 27/07/2020 | 2040 On 06-August-20 | 10.07 | Call | Bond Future | 5 | 0 | 5 | 0 | 800.00 |
| 27/07/2020 | 2040 On 06-August-20 | 10.79 | Call | Bond Future | 338 | 0 | 338 | 0 | 0.00 |
| 27/07/2020 | 2040 On 06-August-20 | 10.07 | Put | Bond Future | 7969 | 9 | 7969 | 9 | 0.00 |
| 27/07/2020 | 2040 On 06-August-20 | 9.57 | Put | Bond Future | 12030 | 13 | 12030 | 13 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2020 | 2040 On 06-August-20 | 10.79 | Put | Bond Future | 2914 | 4 | 2914 | 4 | 800.00 |
| 27/07/2020 | 2040 On 06-August-20 | 10.03 | Put | Bond Future | 8283 | 9 | 8283 | 9 | 0.00 |
| 27/07/2020 | 2040 On 06-August-20 | 10.85 | Put | Bond Future | 2585 | 3 | 2585 | 3 | 12,496.00 |
| 27/07/2020 | 2040 On 06-August-20 | 11.26 | Put | Bond Future | 943 | 1 | 943 | 1 | 517.00 |
| 27/07/2020 | 2040 On 06-August-20 | 10.02 | Put | Bond Future | 8362 | 9 | 8362 | 9 | 0.00 |
| 27/07/2020 | 2040 On 06-August-20 | 10.04 | Put | Bond Future | 8204 | 9 | 8204 | 9 | 0.00 |
| 27/07/2020 | 2040 On 05-November-20 | | | Bond Future | 11.37 | 83.5294 | 11.3694 | 83.5294 | 379.00 |
| 27/07/2020 | 2040 On 05-November-20 | 9.73 | Call | Bond Future | 818 | 1 | 818 | 1 | 2,000.00 |
| 27/07/2020 | 2040 On 05-November-20 | 10.23 | Call | Bond Future | 1484 | 1 | 1484 | 1 | 2,000.00 |
| 27/07/2020 | 2040 On 05-November-20 | 9.50 | Call | Bond Future | 601 | 1 | 601 | 1 | 2,000.00 |
| 27/07/2020 | 2040 On 05-November-20 | 10.00 | Call | Bond Future | 1142 | 1 | 1142 | 1 | 2,380.00 |
| 27/07/2020 | 2040 On 05-November-20 | 10.30 | Call | Bond Future | 1601 | 2 | 1601 | 2 | 0.00 |
| 27/07/2020 | 2040 On 05-November-20 | 11.00 | Call | Bond Future | 3193 | 3 | 3193 | 3 | 2,380.00 |
| 27/07/2020 | 2040 On 05-November-20 | 11.70 | Call | Bond Future | 5519 | 5 | 5519 | 5 | 0.00 |
| 27/07/2020 | 2040 On 05-November-20 | 10.31 | Call | Bond Future | 1619 | 2 | 1619 | 2 | 0.00 |
| 27/07/2020 | 2040 On 05-November-20 | 11.50 | Call | Bond Future | 4804 | 5 | 4804 | 5 | 0.00 |
| 27/07/2020 | 2040 On 05-November-20 | 10.32 | Call | Bond Future | 1636 | 2 | 1636 | 2 | 0.00 |
| 27/07/2020 | 2040 On 05-November-20 | 11.50 | Put | Bond Future | 3951 | 4 | 3951 | 4 | 2,000.00 |
| 27/07/2020 | 2040 On 05-November-20 | 10.31 | Put | Bond Future | 9108 | 10 | 9108 | 10 | 0.00 |
| 27/07/2020 | 2040 On 05-November-20 | 10.32 | Put | Bond Future | 9050 | 10 | 9050 | 10 | 0.00 |
| 27/07/2020 | 2040 On 05-November-20 | 9.50 | Put | Bond Future | 14580 | 15 | 14580 | 15 | 0.00 |
| 27/07/2020 | 2040 On 05-November-20 | 10.00 | Put | Bond Future | 11031 | 12 | 11031 | 12 | 0.00 |
| 27/07/2020 | 2040 On 05-November-20 | 11.70 | Put | Bond Future | 3388 | 4 | 3388 | 4 | 2,000.00 |
| 27/07/2020 | 2040 On 05-November-20 | 11.00 | Put | Bond Future | 5687 | 6 | 5687 | 6 | 0.00 |
| 27/07/2020 | 2040 On 05-November-20 | 10.23 | Put | Bond Future | 9583 | 10 | 9583 | 10 | 0.00 |
| 27/07/2020 | 2040 On 05-November-20 | 9.73 | Put | Bond Future | 12881 | 13 | 12881 | 13 | 0.00 |
| 27/07/2020 | 2040 On 05-November-20 | 10.30 | Put | Bond Future | 9167 | 10 | 9167 | 10 | 0.00 |
| 27/07/2020 | 2040 On 04-February-21 | | | Bond Future | 11.59 | 79.9683 | 11.5860 | 79.9683 | 0.00 |
| 27/07/2020 | 2040 On 04-February-21 | 10.07 | Call | Bond Future | 2030 | 2 | 2030 | 2 | 800.00 |
| 27/07/2020 | 2040 On 04-February-21 | 11.74 | Call | Bond Future | 6201 | 6 | 6201 | 6 | 0.00 |
| 27/07/2020 | 2040 On 04-February-21 | 10.41 | Call | Bond Future | 2636 | 2 | 2636 | 2 | 0.00 |
| 27/07/2020 | 2040 On 04-February-21 | 9.49 | Call | Bond Future | 1228 | 1 | 1228 | 1 | 500.00 |
| 27/07/2020 | 2040 On 04-February-21 | 9.57 | Call | Bond Future | 1322 | 1 | 1322 | 1 | 800.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2020 | 2040 On 04-February-21 | 10.42 | Call | Bond Future | 2656 | 3 | 2656 | 3 | 0.00 |
| 27/07/2020 | 2040 On 04-February-21 | 10.40 | Call | Bond Future | 2617 | 2 | 2617 | 2 | 0.00 |
| 27/07/2020 | 2040 On 04-February-21 | 10.24 | Call | Bond Future | 2320 | 2 | 2320 | 2 | 500.00 |
| 27/07/2020 | 2040 On 04-February-21 | 11.57 | Call | Bond Future | 5644 | 5 | 5644 | 5 | 0.00 |
| 27/07/2020 | 2040 On 04-February-21 | 11.57 | Put | Bond Future | 5747 | 6 | 5747 | 6 | 500.00 |
| 27/07/2020 | 2040 On 04-February-21 | 10.24 | Put | Bond Future | 11718 | 12 | 11718 | 12 | 0.00 |
| 27/07/2020 | 2040 On 04-February-21 | 10.40 | Put | Bond Future | 10809 | 11 | 10809 | 11 | 0.00 |
| 27/07/2020 | 2040 On 04-February-21 | 9.49 | Put | Bond Future | 16641 | 17 | 16641 | 17 | 0.00 |
| 27/07/2020 | 2040 On 04-February-21 | 9.57 | Put | Bond Future | 16064 | 17 | 16064 | 17 | 0.00 |
| 27/07/2020 | 2040 On 04-February-21 | 10.07 | Put | Bond Future | 12738 | 13 | 12738 | 13 | 0.00 |
| 27/07/2020 | 2040 On 04-February-21 | 10.42 | Put | Bond Future | 10698 | 11 | 10698 | 11 | 0.00 |
| 27/07/2020 | 2040 On 04-February-21 | 10.41 | Put | Bond Future | 10753 | 11 | 10753 | 11 | 0.00 |
| 27/07/2020 | 2040 On 04-February-21 | 11.74 | Put | Bond Future | 5227 | 6 | 5227 | 6 | 800.00 |
| 27/07/2020 | 2040 On 06-May-21 | | | Bond Future | 11.81 | 80.8910 | 11.8093 | 80.8910 | 0.00 |
| 27/07/2020 | 2040 On 06-May-21 | 12.43 | Call | Bond Future | 8026 | 8 | 8026 | 8 | 0.00 |
| 27/07/2020 | 2040 On 06-May-21 | 12.44 | Call | Bond Future | 8060 | 8 | 8060 | 8 | 0.00 |
| 27/07/2020 | 2040 On 06-May-21 | 12.42 | Call | Bond Future | 7991 | 8 | 7991 | 8 | 0.00 |
| 27/07/2020 | 2040 On 06-May-21 | 12.42 | Put | Bond Future | 4351 | 5 | 4351 | 5 | 0.00 |
| 27/07/2020 | 2040 On 06-May-21 | 12.43 | Put | Bond Future | 4328 | 5 | 4328 | 5 | 0.00 |
| 27/07/2020 | 2040 On 06-May-21 | 12.44 | Put | Bond Future | 4306 | 5 | 4306 | 5 | 0.00 |
| 27/07/2020 | 2040 On 05-August-21 | | | Bond Future | 12.06 | 77.2651 | 12.0605 | 77.2651 | 0.00 |
| 27/07/2020 | 2040 On 05-August-21 | 12.47 | Call | Bond Future | 2389 | 2 | 2389 | 2 | 0.00 |
| 27/07/2020 | 2040 On 05-August-21 | 12.49 | Call | Bond Future | 2503 | 2 | 2503 | 2 | 0.00 |
| 27/07/2020 | 2040 On 05-August-21 | 12.48 | Call | Bond Future | 2446 | 2 | 2446 | 2 | 0.00 |
| 27/07/2020 | 2040 On 05-August-21 | 12.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | 2040 On 05-August-21 | 12.48 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | 2040 On 05-August-21 | 12.47 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | 2044 On 06-August-20 | | | Bond Future | 11.32 | 78.7066 | 11.3199 | 78.7066 | 58,064.00 |
| 27/07/2020 | 2044 On 06-August-20 | 9.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | 2044 On 06-August-20 | 9.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 474.00 |
| 27/07/2020 | 2044 On 06-August-20 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | 2044 On 06-August-20 | 9.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | 2044 On 06-August-20 | 9.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2020 | 2044 On 06-August-20 | 9.98 | Call | Bond Future | 1 | 0 | 1 | 0 | 474.00 |
| 27/07/2020 | 2044 On 06-August-20 | 9.87 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | 2044 On 06-August-20 | 10.93 | Call | Bond Future | 309 | 0 | 309 | 0 | 0.00 |
| 27/07/2020 | 2044 On 06-August-20 | 11.09 | Call | Bond Future | 587 | 1 | 587 | 1 | 0.00 |
| 27/07/2020 | 2044 On 06-August-20 | 9.01 | Put | Bond Future | 18470 | 19 | 18470 | 19 | 0.00 |
| 27/07/2020 | 2044 On 06-August-20 | 9.66 | Put | Bond Future | 12599 | 13 | 12599 | 13 | 0.00 |
| 27/07/2020 | 2044 On 06-August-20 | 9.88 | Put | Bond Future | 10743 | 11 | 10743 | 11 | 0.00 |
| 27/07/2020 | 2044 On 06-August-20 | 10.93 | Put | Bond Future | 2995 | 4 | 2995 | 4 | 0.00 |
| 27/07/2020 | 2044 On 06-August-20 | 9.87 | Put | Bond Future | 10826 | 11 | 10826 | 11 | 0.00 |
| 27/07/2020 | 2044 On 06-August-20 | 11.09 | Put | Bond Future | 2152 | 3 | 2152 | 3 | 474.00 |
| 27/07/2020 | 2044 On 06-August-20 | 9.98 | Put | Bond Future | 9920 | 11 | 9920 | 11 | 0.00 |
| 27/07/2020 | 2044 On 06-August-20 | 9.86 | Put | Bond Future | 10909 | 11 | 10909 | 11 | 0.00 |
| 27/07/2020 | 2044 On 06-August-20 | 9.36 | Put | Bond Future | 15235 | 16 | 15235 | 16 | 0.00 |
| 27/07/2020 | 2044 On 05-November-20 | | | Bond Future | 11.53 | 79.5196 | 11.5263 | 79.5196 | 3,157.00 |
| 27/07/2020 | 2044 On 05-November-20 | 9.72 | Call | Bond Future | 672 | 1 | 672 | 1 | 1,815.00 |
| 27/07/2020 | 2044 On 05-November-20 | 10.34 | Call | Bond Future | 1436 | 1 | 1436 | 1 | 0.00 |
| 27/07/2020 | 2044 On 05-November-20 | 9.96 | Call | Bond Future | 918 | 1 | 918 | 1 | 0.00 |
| 27/07/2020 | 2044 On 05-November-20 | 11.38 | Call | Bond Future | 3862 | 4 | 3862 | 4 | 0.00 |
| 27/07/2020 | 2044 On 05-November-20 | 11.43 | Call | Bond Future | 4021 | 4 | 4021 | 4 | 0.00 |
| 27/07/2020 | 2044 On 05-November-20 | 9.97 | Call | Bond Future | 930 | 1 | 930 | 1 | 300.00 |
| 27/07/2020 | 2044 On 05-November-20 | 10.36 | Call | Bond Future | 1468 | 1 | 1468 | 1 | 0.00 |
| 27/07/2020 | 2044 On 05-November-20 | 10.04 | Call | Bond Future | 1014 | 1 | 1014 | 1 | 525.00 |
| 27/07/2020 | 2044 On 05-November-20 | 9.34 | Call | Bond Future | 389 | 0 | 389 | 0 | 525.00 |
| 27/07/2020 | 2044 On 05-November-20 | 11.17 | Call | Bond Future | 3228 | 3 | 3228 | 3 | 0.00 |
| 27/07/2020 | 2044 On 05-November-20 | 8.87 | Call | Bond Future | 179 | 0 | 179 | 0 | 1,815.00 |
| 27/07/2020 | 2044 On 05-November-20 | 10.02 | Call | Bond Future | 989 | 1 | 989 | 1 | 1,815.00 |
| 27/07/2020 | 2044 On 05-November-20 | 10.35 | Call | Bond Future | 1452 | 1 | 1452 | 1 | 0.00 |
| 27/07/2020 | 2044 On 05-November-20 | 11.06 | Call | Bond Future | 2920 | 3 | 2920 | 3 | 0.00 |
| 27/07/2020 | 2044 On 05-November-20 | 9.29 | Call | Bond Future | 360 | 0 | 360 | 0 | 300.00 |
| 27/07/2020 | 2044 On 05-November-20 | 10.36 | Put | Bond Future | 9721 | 10 | 9721 | 10 | 0.00 |
| 27/07/2020 | 2044 On 05-November-20 | 10.04 | Put | Bond Future | 11791 | 12 | 11791 | 12 | 0.00 |
| 27/07/2020 | 2044 On 05-November-20 | 11.17 | Put | Bond Future | 5602 | 6 | 5602 | 6 | 1,815.00 |
| 27/07/2020 | 2044 On 05-November-20 | 11.43 | Put | Bond Future | 4650 | 5 | 4650 | 5 | 1,815.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2020 | 2044 On 05-November-20 | 8.87 | Put | Bond Future | 21315 | 22 | 21315 | 22 | 0.00 |
| 27/07/2020 | 2044 On 05-November-20 | 10.35 | Put | Bond Future | 9782 | 10 | 9782 | 10 | 0.00 |
| 27/07/2020 | 2044 On 05-November-20 | 10.02 | Put | Bond Future | 11929 | 12 | 11929 | 12 | 0.00 |
| 27/07/2020 | 2044 On 05-November-20 | 9.34 | Put | Bond Future | 17137 | 18 | 17137 | 18 | 0.00 |
| 27/07/2020 | 2044 On 05-November-20 | 9.29 | Put | Bond Future | 17560 | 18 | 17560 | 18 | 0.00 |
| 27/07/2020 | 2044 On 05-November-20 | 9.96 | Put | Bond Future | 12346 | 13 | 12346 | 13 | 0.00 |
| 27/07/2020 | 2044 On 05-November-20 | 9.72 | Put | Bond Future | 14100 | 15 | 14100 | 15 | 0.00 |
| 27/07/2020 | 2044 On 05-November-20 | 11.06 | Put | Bond Future | 6051 | 6 | 6051 | 6 | 525.00 |
| 27/07/2020 | 2044 On 05-November-20 | 11.38 | Put | Bond Future | 4822 | 5 | 4822 | 5 | 300.00 |
| 27/07/2020 | 2044 On 05-November-20 | 10.34 | Put | Bond Future | 9843 | 10 | 9843 | 10 | 0.00 |
| 27/07/2020 | 2044 On 05-November-20 | 9.97 | Put | Bond Future | 12276 | 13 | 12276 | 13 | 0.00 |
| 27/07/2020 | 2044 On 04-February-21 | | | Bond Future | 11.74 | 76.0384 | 11.7401 | 76.0384 | 0.00 |
| 27/07/2020 | 2044 On 04-February-21 | 10.35 | Call | Bond Future | 2267 | 2 | 2267 | 2 | 0.00 |
| 27/07/2020 | 2044 On 04-February-21 | 10.37 | Call | Bond Future | 2302 | 2 | 2302 | 2 | 0.00 |
| 27/07/2020 | 2044 On 04-February-21 | 10.29 | Call | Bond Future | 2163 | 2 | 2163 | 2 | 0.00 |
| 27/07/2020 | 2044 On 04-February-21 | 9.66 | Call | Bond Future | 1261 | 1 | 1261 | 1 | 265.00 |
| 27/07/2020 | 2044 On 04-February-21 | 10.36 | Call | Bond Future | 2284 | 2 | 2284 | 2 | 0.00 |
| 27/07/2020 | 2044 On 04-February-21 | 10.04 | Call | Bond Future | 1765 | 2 | 1765 | 2 | 0.00 |
| 27/07/2020 | 2044 On 04-February-21 | 10.84 | Call | Bond Future | 3232 | 3 | 3232 | 3 | 0.00 |
| 27/07/2020 | 2044 On 04-February-21 | 10.36 | Put | Bond Future | 11887 | 12 | 11887 | 12 | 0.00 |
| 27/07/2020 | 2044 On 04-February-21 | 10.29 | Put | Bond Future | 12307 | 13 | 12307 | 13 | 265.00 |
| 27/07/2020 | 2044 On 04-February-21 | 9.66 | Put | Bond Future | 16537 | 17 | 16537 | 17 | 0.00 |
| 27/07/2020 | 2044 On 04-February-21 | 10.84 | Put | Bond Future | 9274 | 10 | 9274 | 10 | 265.00 |
| 27/07/2020 | 2044 On 04-February-21 | 10.35 | Put | Bond Future | 11947 | 12 | 11947 | 12 | 0.00 |
| 27/07/2020 | 2044 On 04-February-21 | 10.04 | Put | Bond Future | 13888 | 14 | 13888 | 14 | 0.00 |
| 27/07/2020 | 2044 On 04-February-21 | 10.37 | Put | Bond Future | 11828 | 12 | 11828 | 12 | 0.00 |
| 27/07/2020 | 2044 On 06-May-21 | | | Bond Future | 11.96 | 76.9158 | 11.9603 | 76.9158 | 0.00 |
| 27/07/2020 | 2044 On 06-May-21 | 12.45 | Call | Bond Future | 7490 | 7 | 7490 | 7 | 0.00 |
| 27/07/2020 | 2044 On 06-May-21 | 12.44 | Call | Bond Future | 7457 | 7 | 7457 | 7 | 0.00 |
| 27/07/2020 | 2044 On 06-May-21 | 12.43 | Call | Bond Future | 7424 | 7 | 7424 | 7 | 0.00 |
| 27/07/2020 | 2044 On 06-May-21 | 12.44 | Put | Bond Future | 4629 | 5 | 4629 | 5 | 0.00 |
| 27/07/2020 | 2044 On 06-May-21 | 12.43 | Put | Bond Future | 4653 | 5 | 4653 | 5 | 0.00 |
| 27/07/2020 | 2044 On 06-May-21 | 12.45 | Put | Bond Future | 4606 | 5 | 4606 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2020 | 2044 On 05-August-21 | | | Bond Future | 12.21 | 73.3718 | 12.2079 | 73.3718 | 0.00 |
| 27/07/2020 | 2044 On 05-August-21 | 12.60 | Call | Bond Future | 2245 | 2 | 2245 | 2 | 0.00 |
| 27/07/2020 | 2044 On 05-August-21 | 12.61 | Call | Bond Future | 2300 | 2 | 2300 | 2 | 0.00 |
| 27/07/2020 | 2044 On 05-August-21 | 12.59 | Call | Bond Future | 2189 | 2 | 2189 | 2 | 0.00 |
| 27/07/2020 | 2044 On 05-August-21 | 12.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | 2044 On 05-August-21 | 12.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | 2044 On 05-August-21 | 12.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | 2046 On 06-August-20 | | | Bond Future | 91.83 | 92.1475 | 91.8268 | 92.1475 | 7,555.00 |
| 27/07/2020 | 2046 On 05-November-20 | | | Bond Future | 91.02 | 91.3576 | 91.0167 | 91.3576 | 11,620.00 |
| 27/07/2020 | 2046 On 04-February-21 | | | Bond Future | 92.04 | 92.4125 | 92.0404 | 92.4125 | 0.00 |
| 27/07/2020 | 2046 On 06-May-21 | | | Bond Future | 91.31 | 91.7119 | 91.3140 | 91.7119 | 0.00 |
| 27/07/2020 | 2046 On 05-August-21 | | | Bond Future | 92.31 | 92.7320 | 92.3090 | 92.7320 | 0.00 |
| 27/07/2020 | 2050 On 06-August-20 | | | Bond Future | 92.43 | 92.2772 | 92.4292 | 92.2772 | 10,365.00 |
| 27/07/2020 | 2050 On 05-November-20 | | | Bond Future | 93.39 | 93.2531 | 93.3896 | 93.2531 | 12,492.00 |
| 27/07/2020 | 2050 On 04-February-21 | | | Bond Future | 92.55 | 92.4423 | 92.5526 | 92.4423 | 0.00 |
| 27/07/2020 | 2050 On 06-May-21 | | | Bond Future | 93.62 | 93.5295 | 93.6193 | 93.5295 | 0.00 |
| 27/07/2020 | 2050 On 05-August-21 | | | Bond Future | 92.72 | 92.6455 | 92.7155 | 92.6455 | 0.00 |
| 27/07/2020 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | AL37 On 06-August-20 | | | Index Future | 737.78 | 736.3790 | 737.7840 | 736.3790 | 0.00 |
| 27/07/2020 | AL37 On 05-November-20 | | | Index Future | 745.34 | 744.0650 | 745.3380 | 744.0650 | 0.00 |
| 27/07/2020 | AL37 On 04-February-21 | | | Index Future | 753.53 | 752.4720 | 753.5310 | 752.4720 | 0.00 |
| 27/07/2020 | AL37 On 06-May-21 | | | Index Future | 762.03 | 761.1400 | 762.0300 | 761.1400 | 0.00 |
| 27/07/2020 | AL37 On 05-August-21 | | | Index Future | 759.78 | 759.7800 | 759.7800 | 759.7800 | 0.00 |
| 27/07/2020 | AL7T On 06-August-20 | | | Index Future | 812.55 | 810.0080 | 812.5500 | 810.0080 | 0.00 |
| 27/07/2020 | AL7T On 05-November-20 | | | Index Future | 820.87 | 818.4620 | 820.8690 | 818.4620 | 0.00 |
| 27/07/2020 | AL7T On 04-February-21 | | | Index Future | 829.89 | 827.7100 | 829.8930 | 827.7100 | 0.00 |
| 27/07/2020 | AL7T On 06-May-21 | | | Index Future | 839.25 | 837.2440 | 839.2530 | 837.2440 | 0.00 |
| 27/07/2020 | AL7T On 05-August-21 | | | Index Future | 829.60 | 829.6000 | 829.6000 | 829.6000 | 0.00 |
| 27/07/2020 | ALBI On 06-August-20 | | | Index Future | 711.79 | 708.6540 | 711.7930 | 708.6540 | 209.00 |
| 27/07/2020 | ALBI On 05-November-20 | | | Index Future | 719.08 | 716.0500 | 719.0800 | 716.0500 | 155.00 |
| 27/07/2020 | ALBI On 04-February-21 | | | Index Future | 726.99 | 724.1410 | 726.9850 | 724.1410 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2020 | ALBI On 06-May-21 | | | Index Future | 735.18 | 732.4820 | 735.1840 | 732.4820 | 0.00 |
| 27/07/2020 | ALBI On 05-August-21 | | | Index Future | 727.93 | 727.9300 | 727.9300 | 727.9300 | 0.00 |
| 27/07/2020 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 27/07/2020 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2020 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2020 | ES33 On 06-August-20 | | | Bond Future | 11.65 | 75.0838 | 11.6527 | 75.0838 | 0.00 |
| 27/07/2020 | ES33 On 05-November-20 | | | Bond Future | 11.91 | 72.0856 | 11.9103 | 72.0856 | 350.00 |
| 27/07/2020 | ES33 On 04-February-21 | | | Bond Future | 12.18 | 72.9009 | 12.1778 | 72.9009 | 0.00 |
| 27/07/2020 | ES33 On 06-May-21 | | | Bond Future | 12.45 | 69.9647 | 12.4489 | 69.9647 | 0.00 |
| 27/07/2020 | ES33 On 05-August-21 | | | Bond Future | 12.75 | 70.7256 | 12.7483 | 70.7256 | 0.00 |
| 27/07/2020 | ES42 On 06-August-20 | | | Bond Future | 12.05 | 74.8772 | 12.0457 | 74.8772 | 0.00 |
| 27/07/2020 | ES42 On 05-November-20 | | | Bond Future | 12.29 | 71.3929 | 12.2924 | 71.3929 | 4,919.00 |
| 27/07/2020 | ES42 On 04-February-21 | | | Bond Future | 12.54 | 72.2012 | 12.5406 | 72.2012 | 0.00 |
| 27/07/2020 | ES42 On 06-May-21 | | | Bond Future | 12.80 | 68.7752 | 12.8018 | 68.7752 | 0.00 |
| 27/07/2020 | ES42 On 05-August-21 | | | Bond Future | 13.08 | 69.5224 | 13.0822 | 69.5224 | 0.00 |
| 27/07/2020 | GOVI On 06-August-20 | | | GOVI | 702.94 | 699.9290 | 702.9370 | 699.9290 | 701.00 |
| 27/07/2020 | GOVI On 06-August-20 | 728.14 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | GOVI On 06-August-20 | 728.13 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | GOVI On 06-August-20 | 728.12 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | GOVI On 06-August-20 | 728.13 | Put | GOVI | 251930 | 28 | 251930 | 28 | 0.00 |
| 27/07/2020 | GOVI On 06-August-20 | 728.12 | Put | GOVI | 251830 | 28 | 251830 | 28 | 0.00 |
| 27/07/2020 | GOVI On 06-August-20 | 728.14 | Put | GOVI | 252030 | 28 | 252030 | 28 | 0.00 |
| 27/07/2020 | GOVI On 05-November-20 | | | GOVI | 710.13 | 707.2340 | 710.1330 | 707.2340 | 318.00 |
| 27/07/2020 | GOVI On 05-November-20 | 737.83 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | GOVI On 05-November-20 | 737.84 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | GOVI On 05-November-20 | 737.85 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | GOVI On 05-November-20 | 737.85 | Put | GOVI | 277170 | 31 | 277170 | 31 | 0.00 |
| 27/07/2020 | GOVI On 05-November-20 | 737.83 | Put | GOVI | 276970 | 31 | 276970 | 31 | 0.00 |
| 27/07/2020 | GOVI On 05-November-20 | 737.84 | Put | GOVI | 277070 | 31 | 277070 | 31 | 0.00 |
| 27/07/2020 | GOVI On 04-February-21 | | | GOVI | 717.94 | 715.2250 | 717.9400 | 715.2250 | 0.00 |
| 27/07/2020 | GOVI On 04-February-21 | 750.95 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | GOVI On 04-February-21 | 750.96 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | GOVI On 04-February-21 | 750.94 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | GOVI On 04-February-21 | 750.94 | Put | GOVI | 330000 | 36 | 330000 | 36 | 0.00 |
| 27/07/2020 | GOVI On 04-February-21 | 750.95 | Put | GOVI | 330100 | 36 | 330100 | 36 | 0.00 |
| 27/07/2020 | GOVI On 04-February-21 | 750.96 | Put | GOVI | 330200 | 36 | 330200 | 36 | 0.00 |
| 27/07/2020 | GOVI On 06-May-21 | | | GOVI | 726.04 | 723.4640 | 726.0370 | 723.4640 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2020 | GOVI On 06-May-21 | 678.67 | Call | GOVI | 473670 | 45 | 473670 | 45 | 0.00 |
| 27/07/2020 | GOVI On 06-May-21 | 678.69 | Call | GOVI | 473470 | 45 | 473470 | 45 | 0.00 |
| 27/07/2020 | GOVI On 06-May-21 | 678.68 | Call | GOVI | 473570 | 45 | 473570 | 45 | 0.00 |
| 27/07/2020 | GOVI On 06-May-21 | 678.69 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | GOVI On 06-May-21 | 678.68 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | GOVI On 06-May-21 | 678.67 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | GOVI On 05-August-21 | | | GOVI | 719.14 | 719.1400 | 719.1400 | 719.1400 | 0.00 |
| 27/07/2020 | GOVI On 05-August-21 | 719.15 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | GOVI On 05-August-21 | 719.14 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | GOVI On 05-August-21 | 719.13 | Call | GOVI | 100 | 0 | 100 | 0 | 0.00 |
| 27/07/2020 | GOVI On 05-August-21 | 719.14 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | GOVI On 05-August-21 | 719.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | GOVI On 05-August-21 | 719.15 | Put | GOVI | 100 | 0 | 100 | 0 | 0.00 |
| 27/07/2020 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 27/07/2020 | IGOV On 06-August-20 | | | Index Future | 248.65 | 248.7910 | 248.6500 | 248.7910 | 1,210.00 |
| 27/07/2020 | IGOV On 05-November-20 | | | Index Future | 251.26 | 251.4490 | 251.2570 | 251.4490 | 48.00 |
| 27/07/2020 | IGOV On 04-February-21 | | | Index Future | 254.08 | 254.3520 | 254.0810 | 254.3520 | 0.00 |
| 27/07/2020 | IGOV On 06-May-21 | | | Index Future | 257.01 | 257.3420 | 257.0070 | 257.3420 | 0.00 |
| 27/07/2020 | IGOV On 05-August-21 | | | Index Future | 259.66 | 259.6600 | 259.6600 | 259.6600 | 0.00 |
| 27/07/2020 | IS02 On 21-September-20 | | | Interest Rate Swap | 98.76 | 98.7600 | 98.7600 | 98.7600 | 0.00 |
| 27/07/2020 | IS05 On 17-December-20 | | | Interest Rate Swap | 94.04 | 94.0500 | 94.0400 | 94.0500 | 0.00 |
| 27/07/2020 | IS05 On 16-March-21 | | | Interest Rate Swap | 92.30 | 92.3100 | 92.3000 | 92.3100 | 0.00 |
| 27/07/2020 | IS05 On 15-June-21 | | | Interest Rate Swap | 90.49 | 90.5100 | 90.4900 | 90.5100 | 0.00 |
| 27/07/2020 | IS05 On 21-September-21 | | | Interest Rate Swap | 89.49 | 89.5200 | 89.4900 | 89.5200 | 0.00 |
| 27/07/2020 | IS05 On 21-December-21 | | | Interest Rate Swap | 90.78 | 90.8200 | 90.7800 | 90.8200 | 51.00 |
| 27/07/2020 | IS05 On 15-March-22 | | | Interest Rate Swap | 90.24 | 90.2800 | 90.2400 | 90.2800 | 0.00 |
| 27/07/2020 | IS05 On 21-June-22 | | | Interest Rate Swap | 90.39 | 90.4500 | 90.3900 | 90.4500 | 0.00 |
| 27/07/2020 | IS05 On 20-September-22 | | | Interest Rate Swap | 93.56 | 93.6200 | 93.5600 | 93.6200 | 0.00 |
| 27/07/2020 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.06 | 94.1100 | 94.0600 | 94.1100 | 0.00 |
| 27/07/2020 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.45 | 86.4800 | 86.4500 | 86.4800 | 0.00 |
| 27/07/2020 | IS05 On 20-June-23 | | | Interest Rate Swap | 91.98 | 91.9900 | 91.9800 | 91.9900 | 0.00 |
| 27/07/2020 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 27/07/2020 | IS10 On 17-December-25 | | | Interest Rate Swap | 79.94 | 79.8500 | 79.9400 | 79.8500 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2020 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.51 | 76.4000 | 76.5100 | 76.4000 | 0.00 |
| 27/07/2020 | IS10 On 15-June-26 | | | Interest Rate Swap | 74.97 | 74.8400 | 74.9700 | 74.8400 | 0.00 |
| 27/07/2020 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.04 | 76.9100 | 77.0400 | 76.9100 | 0.00 |
| 27/07/2020 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.14 | 81.0000 | 81.1400 | 81.0000 | 0.00 |
| 27/07/2020 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.73 | 79.6000 | 79.7300 | 79.6000 | 0.00 |
| 27/07/2020 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.88 | 81.7300 | 81.8800 | 81.7300 | 0.00 |
| 27/07/2020 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.72 | 87.5700 | 87.7200 | 87.5700 | 0.00 |
| 27/07/2020 | IS10 On 20-December-27 | | | Interest Rate Swap | 88.15 | 87.9700 | 88.1500 | 87.9700 | 0.00 |
| 27/07/2020 | IS10 On 22-March-28 | | | Interest Rate Swap | 81.20 | 80.9900 | 81.2000 | 80.9900 | 0.00 |
| 27/07/2020 | IS10 On 20-June-28 | | | Interest Rate Swap | 89.05 | 88.8200 | 89.0500 | 88.8200 | 0.00 |
| 27/07/2020 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 27/07/2020 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 27/07/2020 | JBAF On 19-August-20 | | | Jibar Tradeable Future | 3.72 | 96.2850 | 3.7150 | 96.2850 | 0.00 |
| 27/07/2020 | JBAF On 16-September-20 | | | Jibar Tradeable Future | 3.69 | 96.3050 | 3.6850 | 96.3050 | 0.00 |
| 27/07/2020 | JBAF On 21-October-20 | | | Jibar Tradeable Future | 3.63 | 96.3650 | 3.6250 | 96.3650 | 0.00 |
| 27/07/2020 | JBAF On 18-November-20 | | | Jibar Tradeable Future | 3.62 | 96.3750 | 3.6150 | 96.3750 | 0.00 |
| 27/07/2020 | JBAF On 15-December-20 | | | Jibar Tradeable Future | 3.61 | 96.3650 | 3.6050 | 96.3650 | 10.00 |
| 27/07/2020 | JBAF On 20-January-21 | | | Jibar Tradeable Future | 3.60 | 96.3750 | 3.5950 | 96.3750 | 0.00 |
| 27/07/2020 | JBAF On 17-March-21 | | | Jibar Tradeable Future | 3.65 | 96.3200 | 3.6500 | 96.3200 | 0.00 |
| 27/07/2020 | JBAF On 15-June-21 | | | Jibar Tradeable Future | 3.79 | 96.1800 | 3.7900 | 96.1800 | 0.00 |
| 27/07/2020 | JBAF On 15-September-21 | | | Jibar Tradeable Future | 3.84 | 96.1350 | 3.8350 | 96.1350 | 0.00 |
| 27/07/2020 | JBAF On 15-December-21 | | | Jibar Tradeable Future | 4.07 | 95.9200 | 4.0700 | 95.9200 | 0.00 |
| 27/07/2020 | JBAF On 16-March-22 | | | Jibar Tradeable Future | 4.14 | 95.8350 | 4.1350 | 95.8350 | 0.00 |
| 27/07/2020 | JBAF On 15-June-22 | | | Jibar Tradeable Future | 4.43 | 95.5750 | 4.4250 | 95.5750 | 0.00 |
| 27/07/2020 | R023 On 06-August-20 | | | Bond Future | 4.95 | 110.0421 | 4.9509 | 110.0421 | 22,991.00 |
| 27/07/2020 | R023 On 06-August-20 | 7.26 | Call | Bond Future | 5511 | 5 | 5511 | 5 | 0.00 |
| 27/07/2020 | R023 On 06-August-20 | 7.27 | Call | Bond Future | 5534 | 5 | 5534 | 5 | 0.00 |
| 27/07/2020 | R023 On 06-August-20 | 7.28 | Call | Bond Future | 5557 | 5 | 5557 | 5 | 0.00 |
| 27/07/2020 | R023 On 06-August-20 | 7.27 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R023 On 06-August-20 | 7.28 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R023 On 06-August-20 | 7.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R023 On 05-November-20 | | | Bond Future | 5.05 | 107.2725 | 5.0482 | 107.2725 | 13,255.00 |
| 27/07/2020 | R023 On 05-November-20 | 7.46 | Call | Bond Future | 5210 | 5 | 5210 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2020 | R023 On 05-November-20 | 7.47 | Call | Bond Future | 5230 | 5 | 5230 | 5 | 0.00 |
| 27/07/2020 | R023 On 05-November-20 | 7.45 | Call | Bond Future | 5189 | 5 | 5189 | 5 | 0.00 |
| 27/07/2020 | R023 On 05-November-20 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R023 On 05-November-20 | 7.46 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R023 On 05-November-20 | 7.47 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R023 On 04-February-21 | | | Bond Future | 5.13 | 108.4852 | 5.1349 | 108.4852 | 0.00 |
| 27/07/2020 | R023 On 04-February-21 | 6.32 | Call | Bond Future | 2468 | 2 | 2468 | 2 | 0.00 |
| 27/07/2020 | R023 On 04-February-21 | 6.34 | Call | Bond Future | 2501 | 2 | 2501 | 2 | 0.00 |
| 27/07/2020 | R023 On 04-February-21 | 6.33 | Call | Bond Future | 2485 | 2 | 2485 | 2 | 0.00 |
| 27/07/2020 | R023 On 04-February-21 | 6.33 | Put | Bond Future | 144 | 0 | 144 | 0 | 0.00 |
| 27/07/2020 | R023 On 04-February-21 | 6.32 | Put | Bond Future | 146 | 0 | 146 | 0 | 0.00 |
| 27/07/2020 | R023 On 04-February-21 | 6.34 | Put | Bond Future | 141 | 0 | 141 | 0 | 0.00 |
| 27/07/2020 | R023 On 06-May-21 | | | Bond Future | 5.22 | 105.8258 | 5.2171 | 105.8258 | 0.00 |
| 27/07/2020 | R023 On 06-May-21 | 7.56 | Call | Bond Future | 4030 | 4 | 4030 | 4 | 0.00 |
| 27/07/2020 | R023 On 06-May-21 | 7.58 | Call | Bond Future | 4062 | 4 | 4062 | 4 | 0.00 |
| 27/07/2020 | R023 On 06-May-21 | 7.57 | Call | Bond Future | 4046 | 4 | 4046 | 4 | 0.00 |
| 27/07/2020 | R023 On 06-May-21 | 7.57 | Put | Bond Future | 31 | 0 | 31 | 0 | 0.00 |
| 27/07/2020 | R023 On 06-May-21 | 7.58 | Put | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 27/07/2020 | R023 On 06-May-21 | 7.56 | Put | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 27/07/2020 | R023 On 05-August-21 | | | Bond Future | 5.38 | 106.9774 | 5.3783 | 106.9774 | 0.00 |
| 27/07/2020 | R023 On 05-August-21 | 5.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R023 On 05-August-21 | 5.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R023 On 05-August-21 | 5.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R023 On 05-August-21 | 5.30 | Put | Bond Future | 118 | 0 | 118 | 0 | 0.00 |
| 27/07/2020 | R023 On 05-August-21 | 5.29 | Put | Bond Future | 133 | 0 | 133 | 0 | 0.00 |
| 27/07/2020 | R023 On 05-August-21 | 5.31 | Put | Bond Future | 103 | 0 | 103 | 0 | 0.00 |
| 27/07/2020 | R035 On 06-August-20 | | | Bond Future | 10.71 | 90.1067 | 10.7117 | 90.1067 | 63,716.00 |
| 27/07/2020 | R035 On 06-August-20 | 9.92 | Call | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 27/07/2020 | R035 On 06-August-20 | 9.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 27/07/2020 | R035 On 06-August-20 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 24,761.00 |
| 27/07/2020 | R035 On 06-August-20 | 9.67 | Call | Bond Future | 5 | 0 | 5 | 0 | 500.00 |
| 27/07/2020 | R035 On 06-August-20 | 9.93 | Call | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 27/07/2020 | R035 On 06-August-20 | 10.45 | Call | Bond Future | 479 | 0 | 479 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2020 | R035 On 06-August-20 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,000.00 |
| 27/07/2020 | R035 On 06-August-20 | 9.91 | Call | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 27/07/2020 | R035 On 06-August-20 | 8.75 | Put | Bond Future | 14410 | 15 | 14410 | 15 | 0.00 |
| 27/07/2020 | R035 On 06-August-20 | 9.93 | Put | Bond Future | 5392 | 6 | 5392 | 6 | 0.00 |
| 27/07/2020 | R035 On 06-August-20 | 9.91 | Put | Bond Future | 5532 | 6 | 5532 | 6 | 0.00 |
| 27/07/2020 | R035 On 06-August-20 | 9.92 | Put | Bond Future | 5462 | 6 | 5462 | 6 | 0.00 |
| 27/07/2020 | R035 On 06-August-20 | 10.45 | Put | Bond Future | 2221 | 3 | 2221 | 3 | 500.00 |
| 27/07/2020 | R035 On 06-August-20 | 9.00 | Put | Bond Future | 12389 | 13 | 12389 | 13 | 0.00 |
| 27/07/2020 | R035 On 06-August-20 | 9.67 | Put | Bond Future | 7256 | 8 | 7256 | 8 | 0.00 |
| 27/07/2020 | R035 On 06-August-20 | 9.09 | Put | Bond Future | 11676 | 12 | 11676 | 12 | 0.00 |
| 27/07/2020 | R035 On 05-November-20 | | | Bond Future | 10.93 | 86.5641 | 10.9281 | 86.5641 | 50,287.00 |
| 27/07/2020 | R035 On 05-November-20 | 10.33 | Call | Bond Future | 2388 | 2 | 2388 | 2 | 0.00 |
| 27/07/2020 | R035 On 05-November-20 | 10.34 | Call | Bond Future | 2413 | 2 | 2413 | 2 | 0.00 |
| 27/07/2020 | R035 On 05-November-20 | 10.32 | Call | Bond Future | 2364 | 2 | 2364 | 2 | 0.00 |
| 27/07/2020 | R035 On 05-November-20 | 10.32 | Put | Bond Future | 6369 | 7 | 6369 | 7 | 0.00 |
| 27/07/2020 | R035 On 05-November-20 | 10.33 | Put | Bond Future | 6326 | 7 | 6326 | 7 | 0.00 |
| 27/07/2020 | R035 On 05-November-20 | 10.34 | Put | Bond Future | 6282 | 7 | 6282 | 7 | 0.00 |
| 27/07/2020 | R035 On 04-February-21 | | | Bond Future | 11.15 | 87.5428 | 11.1522 | 87.5428 | 0.00 |
| 27/07/2020 | R035 On 04-February-21 | 10.06 | Call | Bond Future | 2569 | 2 | 2569 | 2 | 0.00 |
| 27/07/2020 | R035 On 04-February-21 | 10.14 | Call | Bond Future | 2724 | 3 | 2724 | 3 | 0.00 |
| 27/07/2020 | R035 On 04-February-21 | 10.05 | Call | Bond Future | 2550 | 2 | 2550 | 2 | 0.00 |
| 27/07/2020 | R035 On 04-February-21 | 11.14 | Call | Bond Future | 5322 | 5 | 5322 | 5 | 0.00 |
| 27/07/2020 | R035 On 04-February-21 | 10.04 | Call | Bond Future | 2531 | 2 | 2531 | 2 | 0.00 |
| 27/07/2020 | R035 On 04-February-21 | 10.05 | Put | Bond Future | 9783 | 10 | 9783 | 10 | 0.00 |
| 27/07/2020 | R035 On 04-February-21 | 11.14 | Put | Bond Future | 5397 | 6 | 5397 | 6 | 650.00 |
| 27/07/2020 | R035 On 04-February-21 | 10.04 | Put | Bond Future | 9833 | 10 | 9833 | 10 | 0.00 |
| 27/07/2020 | R035 On 04-February-21 | 10.14 | Put | Bond Future | 9333 | 10 | 9333 | 10 | 650.00 |
| 27/07/2020 | R035 On 04-February-21 | 10.06 | Put | Bond Future | 9732 | 10 | 9732 | 10 | 0.00 |
| 27/07/2020 | R035 On 06-May-21 | | | Bond Future | 11.38 | 84.0748 | 11.3750 | 84.0748 | 0.00 |
| 27/07/2020 | R035 On 06-May-21 | 12.35 | Call | Bond Future | 8919 | 9 | 8919 | 9 | 0.00 |
| 27/07/2020 | R035 On 06-May-21 | 12.37 | Call | Bond Future | 8993 | 9 | 8993 | 9 | 0.00 |
| 27/07/2020 | R035 On 06-May-21 | 12.77 | Call | Bond Future | 10502 | 10 | 10502 | 10 | 0.00 |
| 27/07/2020 | R035 On 06-May-21 | 11.55 | Call | Bond Future | 6176 | 6 | 6176 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2020 | R035 On 06-May-21 | 10.24 | Call | Bond Future | 2796 | 3 | 2796 | 3 | 793.00 |
| 27/07/2020 | R035 On 06-May-21 | 12.36 | Call | Bond Future | 8956 | 9 | 8956 | 9 | 0.00 |
| 27/07/2020 | R035 On 06-May-21 | 10.81 | Call | Bond Future | 4022 | 4 | 4022 | 4 | 1,650.00 |
| 27/07/2020 | R035 On 06-May-21 | 12.02 | Call | Bond Future | 7731 | 7 | 7731 | 7 | 0.00 |
| 27/07/2020 | R035 On 06-May-21 | 11.32 | Call | Bond Future | 5463 | 5 | 5463 | 5 | 0.00 |
| 27/07/2020 | R035 On 06-May-21 | 11.32 | Put | Bond Future | 5794 | 6 | 5794 | 6 | 793.00 |
| 27/07/2020 | R035 On 06-May-21 | 12.02 | Put | Bond Future | 3994 | 4 | 3994 | 4 | 793.00 |
| 27/07/2020 | R035 On 06-May-21 | 10.81 | Put | Bond Future | 7514 | 8 | 7514 | 8 | 0.00 |
| 27/07/2020 | R035 On 06-May-21 | 12.36 | Put | Bond Future | 3348 | 4 | 3348 | 4 | 0.00 |
| 27/07/2020 | R035 On 06-May-21 | 12.77 | Put | Bond Future | 2726 | 3 | 2726 | 3 | 1,650.00 |
| 27/07/2020 | R035 On 06-May-21 | 11.55 | Put | Bond Future | 5136 | 5 | 5136 | 5 | 1,650.00 |
| 27/07/2020 | R035 On 06-May-21 | 10.24 | Put | Bond Future | 10033 | 10 | 10033 | 10 | 0.00 |
| 27/07/2020 | R035 On 06-May-21 | 12.35 | Put | Bond Future | 3365 | 4 | 3365 | 4 | 0.00 |
| 27/07/2020 | R035 On 06-May-21 | 12.37 | Put | Bond Future | 3331 | 3 | 3331 | 3 | 0.00 |
| 27/07/2020 | R035 On 05-August-21 | | | Bond Future | 11.62 | 84.9893 | 11.6249 | 84.9893 | 0.00 |
| 27/07/2020 | R035 On 05-August-21 | 5.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R035 On 05-August-21 | 5.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R035 On 05-August-21 | 5.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R035 On 05-August-21 | 5.30 | Put | Bond Future | 52806 | 53 | 52806 | 53 | 0.00 |
| 27/07/2020 | R035 On 05-August-21 | 5.31 | Put | Bond Future | 52689 | 53 | 52689 | 53 | 0.00 |
| 27/07/2020 | R035 On 05-August-21 | 5.29 | Put | Bond Future | 52922 | 53 | 52922 | 53 | 0.00 |
| 27/07/2020 | R186 On 06-August-20 | | | Bond Future | 7.47 | 116.3802 | 7.4715 | 116.3802 | 68,565.00 |
| 27/07/2020 | R186 On 06-August-20 | 8.37 | Call | Bond Future | 4774 | 5 | 4774 | 5 | 0.00 |
| 27/07/2020 | R186 On 06-August-20 | 7.45 | Call | Bond Future | 625 | 1 | 625 | 1 | 2,500.00 |
| 27/07/2020 | R186 On 06-August-20 | 9.00 | Call | Bond Future | 7968 | 8 | 7968 | 8 | 900.00 |
| 27/07/2020 | R186 On 06-August-20 | 8.00 | Call | Bond Future | 2878 | 3 | 2878 | 3 | 900.00 |
| 27/07/2020 | R186 On 06-August-20 | 8.25 | Call | Bond Future | 4156 | 4 | 4156 | 4 | 0.00 |
| 27/07/2020 | R186 On 06-August-20 | 8.38 | Call | Bond Future | 4826 | 5 | 4826 | 5 | 0.00 |
| 27/07/2020 | R186 On 06-August-20 | 8.36 | Call | Bond Future | 4723 | 5 | 4723 | 5 | 0.00 |
| 27/07/2020 | R186 On 06-August-20 | 8.36 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 27/07/2020 | R186 On 06-August-20 | 7.45 | Put | Bond Future | 742 | 1 | 742 | 1 | 2,500.00 |
| 27/07/2020 | R186 On 06-August-20 | 8.00 | Put | Bond Future | 40 | 0 | 40 | 0 | 15,177.00 |
| 27/07/2020 | R186 On 06-August-20 | 8.25 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2020 | R186 On 06-August-20 | 8.38 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 27/07/2020 | R186 On 06-August-20 | 8.37 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 27/07/2020 | R186 On 06-August-20 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R186 On 05-November-20 | | | Bond Future | 7.65 | 117.5824 | 7.6505 | 117.5824 | 36,595.00 |
| 27/07/2020 | R186 On 05-November-20 | 7.00 | Call | Bond Future | 1073 | 1 | 1073 | 1 | 1,200.00 |
| 27/07/2020 | R186 On 05-November-20 | 8.66 | Call | Bond Future | 5868 | 6 | 5868 | 6 | 0.00 |
| 27/07/2020 | R186 On 05-November-20 | 7.50 | Call | Bond Future | 2056 | 2 | 2056 | 2 | 80.00 |
| 27/07/2020 | R186 On 05-November-20 | 8.65 | Call | Bond Future | 5828 | 6 | 5828 | 6 | 0.00 |
| 27/07/2020 | R186 On 05-November-20 | 8.00 | Call | Bond Future | 3455 | 3 | 3455 | 3 | 1,200.00 |
| 27/07/2020 | R186 On 05-November-20 | 8.64 | Call | Bond Future | 5788 | 6 | 5788 | 6 | 0.00 |
| 27/07/2020 | R186 On 05-November-20 | 6.50 | Call | Bond Future | 493 | 0 | 493 | 0 | 80.00 |
| 27/07/2020 | R186 On 05-November-20 | 7.84 | Call | Bond Future | 2963 | 3 | 2963 | 3 | 3,500.00 |
| 27/07/2020 | R186 On 05-November-20 | 8.34 | Call | Bond Future | 4634 | 5 | 4634 | 5 | 3,500.00 |
| 27/07/2020 | R186 On 05-November-20 | 9.26 | Call | Bond Future | 8323 | 8 | 8323 | 8 | 0.00 |
| 27/07/2020 | R186 On 05-November-20 | 8.34 | Put | Bond Future | 1107 | 1 | 1107 | 1 | 0.00 |
| 27/07/2020 | R186 On 05-November-20 | 7.84 | Put | Bond Future | 1980 | 2 | 1980 | 2 | 0.00 |
| 27/07/2020 | R186 On 05-November-20 | 9.26 | Put | Bond Future | 303 | 0 | 303 | 0 | 3,500.00 |
| 27/07/2020 | R186 On 05-November-20 | 8.65 | Put | Bond Future | 760 | 1 | 760 | 1 | 0.00 |
| 27/07/2020 | R186 On 05-November-20 | 7.50 | Put | Bond Future | 2845 | 3 | 2845 | 3 | 0.00 |
| 27/07/2020 | R186 On 05-November-20 | 6.50 | Put | Bond Future | 6703 | 7 | 6703 | 7 | 0.00 |
| 27/07/2020 | R186 On 05-November-20 | 8.64 | Put | Bond Future | 770 | 1 | 770 | 1 | 0.00 |
| 27/07/2020 | R186 On 05-November-20 | 8.00 | Put | Bond Future | 1650 | 2 | 1650 | 2 | 0.00 |
| 27/07/2020 | R186 On 05-November-20 | 8.66 | Put | Bond Future | 751 | 1 | 751 | 1 | 0.00 |
| 27/07/2020 | R186 On 05-November-20 | 7.00 | Put | Bond Future | 4533 | 5 | 4533 | 5 | 0.00 |
| 27/07/2020 | R186 On 04-February-21 | | | Bond Future | 7.83 | 113.6297 | 7.8315 | 113.6297 | 0.00 |
| 27/07/2020 | R186 On 04-February-21 | 8.15 | Call | Bond Future | 4016 | 4 | 4016 | 4 | 0.00 |
| 27/07/2020 | R186 On 04-February-21 | 8.16 | Call | Bond Future | 4045 | 4 | 4045 | 4 | 0.00 |
| 27/07/2020 | R186 On 04-February-21 | 8.17 | Call | Bond Future | 4074 | 4 | 4074 | 4 | 0.00 |
| 27/07/2020 | R186 On 04-February-21 | 8.16 | Put | Bond Future | 2422 | 3 | 2422 | 3 | 0.00 |
| 27/07/2020 | R186 On 04-February-21 | 8.17 | Put | Bond Future | 2403 | 2 | 2403 | 2 | 0.00 |
| 27/07/2020 | R186 On 04-February-21 | 8.15 | Put | Bond Future | 2442 | 3 | 2442 | 3 | 0.00 |
| 27/07/2020 | R186 On 06-May-21 | | | Bond Future | 8.02 | 114.9400 | 8.0243 | 114.9400 | 0.00 |
| 27/07/2020 | R186 On 06-May-21 | 10.78 | Call | Bond Future | 12446 | 12 | 12446 | 12 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2020 | R186 On 06-May-21 | 10.77 | Call | Bond Future | 12409 | 12 | 12409 | 12 | 0.00 |
| 27/07/2020 | R186 On 06-May-21 | 10.76 | Call | Bond Future | 12371 | 12 | 12371 | 12 | 0.00 |
| 27/07/2020 | R186 On 06-May-21 | 10.77 | Put | Bond Future | 273 | 0 | 273 | 0 | 0.00 |
| 27/07/2020 | R186 On 06-May-21 | 10.76 | Put | Bond Future | 276 | 0 | 276 | 0 | 0.00 |
| 27/07/2020 | R186 On 06-May-21 | 10.78 | Put | Bond Future | 270 | 0 | 270 | 0 | 0.00 |
| 27/07/2020 | R186 On 05-August-21 | | | Bond Future | 8.26 | 110.9083 | 8.2557 | 110.9083 | 0.00 |
| 27/07/2020 | R186 On 05-August-21 | 8.61 | Call | Bond Future | 1586 | 1 | 1586 | 1 | 0.00 |
| 27/07/2020 | R186 On 05-August-21 | 8.62 | Call | Bond Future | 1630 | 2 | 1630 | 2 | 0.00 |
| 27/07/2020 | R186 On 05-August-21 | 8.63 | Call | Bond Future | 1674 | 2 | 1674 | 2 | 0.00 |
| 27/07/2020 | R186 On 05-August-21 | 8.63 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R186 On 05-August-21 | 8.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R186 On 05-August-21 | 8.62 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R197 On 06-August-20 | | | Bond Future | 305.07 | 305.1339 | 305.0654 | 305.1339 | 1,641.00 |
| 27/07/2020 | R197 On 05-November-20 | | | Bond Future | 308.24 | 308.3608 | 308.2354 | 308.3608 | 2,350.00 |
| 27/07/2020 | R197 On 04-February-21 | | | Bond Future | 303.86 | 304.0779 | 303.8603 | 304.0779 | 0.00 |
| 27/07/2020 | R197 On 06-May-21 | | | Bond Future | 307.36 | 307.6546 | 307.3625 | 307.6546 | 0.00 |
| 27/07/2020 | R197 On 05-August-21 | | | Bond Future | 302.72 | 303.0853 | 302.7223 | 303.0853 | 0.00 |
| 27/07/2020 | R202 On 06-August-20 | | | Bond Future | 205.77 | 205.8014 | 205.7658 | 205.8014 | 3,530.00 |
| 27/07/2020 | R202 On 05-November-20 | | | Bond Future | 207.90 | 207.9778 | 207.9040 | 207.9778 | 7,968.00 |
| 27/07/2020 | R202 On 04-February-21 | | | Bond Future | 206.08 | 206.2130 | 206.0769 | 206.2130 | 0.00 |
| 27/07/2020 | R202 On 06-May-21 | | | Bond Future | 208.45 | 208.6383 | 208.4518 | 208.6383 | 0.00 |
| 27/07/2020 | R202 On 05-August-21 | | | Bond Future | 206.48 | 206.7147 | 206.4801 | 206.7147 | 0.00 |
| 27/07/2020 | R208 On 06-August-20 | | | Bond Future | 3.43 | 104.5361 | 3.4268 | 104.5361 | 22,492.00 |
| 27/07/2020 | R208 On 06-August-20 | 5.56 | Call | Bond Future | 1339 | 1 | 1339 | 1 | 0.00 |
| 27/07/2020 | R208 On 06-August-20 | 5.57 | Call | Bond Future | 1345 | 1 | 1345 | 1 | 0.00 |
| 27/07/2020 | R208 On 06-August-20 | 5.55 | Call | Bond Future | 1332 | 1 | 1332 | 1 | 0.00 |
| 27/07/2020 | R208 On 06-August-20 | 5.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R208 On 06-August-20 | 5.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R208 On 06-August-20 | 5.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R208 On 05-November-20 | | | Bond Future | 2.97 | 102.2252 | 2.9709 | 102.2252 | 4,518.00 |
| 27/07/2020 | R208 On 05-November-20 | 4.79 | Call | Bond Future | 705 | 1 | 705 | 1 | 0.00 |
| 27/07/2020 | R208 On 05-November-20 | 4.78 | Call | Bond Future | 701 | 1 | 701 | 1 | 0.00 |
| 27/07/2020 | R208 On 05-November-20 | 4.77 | Call | Bond Future | 697 | 1 | 697 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2020 | R208 On 05-November-20 | 4.78 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R208 On 05-November-20 | 4.77 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R208 On 05-November-20 | 4.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R209 On 06-August-20 | | | Bond Future | 10.57 | 69.1144 | 10.5730 | 69.1144 | 54,387.00 |
| 27/07/2020 | R209 On 06-August-20 | 5.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R209 On 06-August-20 | 5.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R209 On 06-August-20 | 5.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R209 On 06-August-20 | 5.56 | Put | Bond Future | 39873 | 40 | 39873 | 40 | 0.00 |
| 27/07/2020 | R209 On 06-August-20 | 5.55 | Put | Bond Future | 39981 | 40 | 39981 | 40 | 0.00 |
| 27/07/2020 | R209 On 06-August-20 | 5.57 | Put | Bond Future | 39765 | 40 | 39765 | 40 | 0.00 |
| 27/07/2020 | R209 On 05-November-20 | | | Bond Future | 10.76 | 66.6887 | 10.7624 | 66.6887 | 5,500.00 |
| 27/07/2020 | R209 On 05-November-20 | 10.00 | Call | Bond Future | 1922 | 2 | 1922 | 2 | 0.00 |
| 27/07/2020 | R209 On 05-November-20 | 10.02 | Call | Bond Future | 1958 | 2 | 1958 | 2 | 0.00 |
| 27/07/2020 | R209 On 05-November-20 | 10.01 | Call | Bond Future | 1940 | 2 | 1940 | 2 | 0.00 |
| 27/07/2020 | R209 On 05-November-20 | 10.01 | Put | Bond Future | 6307 | 7 | 6307 | 7 | 0.00 |
| 27/07/2020 | R209 On 05-November-20 | 10.02 | Put | Bond Future | 6264 | 7 | 6264 | 7 | 0.00 |
| 27/07/2020 | R209 On 05-November-20 | 10.00 | Put | Bond Future | 6350 | 7 | 6350 | 7 | 0.00 |
| 27/07/2020 | R209 On 04-February-21 | | | Bond Future | 10.95 | 67.4431 | 10.9533 | 67.4431 | 0.00 |
| 27/07/2020 | R209 On 04-February-21 | 10.11 | Call | Bond Future | 2809 | 3 | 2809 | 3 | 0.00 |
| 27/07/2020 | R209 On 04-February-21 | 10.12 | Call | Bond Future | 2828 | 3 | 2828 | 3 | 0.00 |
| 27/07/2020 | R209 On 04-February-21 | 10.10 | Call | Bond Future | 2790 | 3 | 2790 | 3 | 0.00 |
| 27/07/2020 | R209 On 04-February-21 | 10.10 | Put | Bond Future | 7643 | 8 | 7643 | 8 | 0.00 |
| 27/07/2020 | R209 On 04-February-21 | 10.11 | Put | Bond Future | 7602 | 8 | 7602 | 8 | 0.00 |
| 27/07/2020 | R209 On 04-February-21 | 10.12 | Put | Bond Future | 7561 | 8 | 7561 | 8 | 0.00 |
| 27/07/2020 | R209 On 06-May-21 | | | Bond Future | 11.15 | 65.0796 | 11.1488 | 65.0796 | 460.00 |
| 27/07/2020 | R209 On 06-May-21 | 10.25 | Call | Bond Future | 2956 | 3 | 2956 | 3 | 1,000.00 |
| 27/07/2020 | R209 On 06-May-21 | 11.25 | Call | Bond Future | 5315 | 5 | 5315 | 5 | 0.00 |
| 27/07/2020 | R209 On 06-May-21 | 12.22 | Call | Bond Future | 8203 | 8 | 8203 | 8 | 0.00 |
| 27/07/2020 | R209 On 06-May-21 | 12.24 | Call | Bond Future | 8267 | 8 | 8267 | 8 | 0.00 |
| 27/07/2020 | R209 On 06-May-21 | 12.25 | Call | Bond Future | 8299 | 8 | 8299 | 8 | 0.00 |
| 27/07/2020 | R209 On 06-May-21 | 12.23 | Call | Bond Future | 8235 | 8 | 8235 | 8 | 0.00 |
| 27/07/2020 | R209 On 06-May-21 | 12.22 | Put | Bond Future | 2906 | 3 | 2906 | 3 | 0.00 |
| 27/07/2020 | R209 On 06-May-21 | 12.24 | Put | Bond Future | 2877 | 3 | 2877 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2020 | R209 On 06-May-21 | 12.25 | Put | Bond Future | 2863 | 3 | 2863 | 3 | 1,000.00 |
| 27/07/2020 | R209 On 06-May-21 | 12.23 | Put | Bond Future | 2891 | 3 | 2891 | 3 | 0.00 |
| 27/07/2020 | R209 On 06-May-21 | 11.25 | Put | Bond Future | 4786 | 5 | 4786 | 5 | 1,000.00 |
| 27/07/2020 | R209 On 06-May-21 | 10.25 | Put | Bond Future | 7946 | 8 | 7946 | 8 | 0.00 |
| 27/07/2020 | R209 On 05-August-21 | | | Bond Future | 11.36 | 65.7873 | 11.3636 | 65.7873 | 0.00 |
| 27/07/2020 | R209 On 05-August-21 | 11.80 | Call | Bond Future | 2178 | 2 | 2178 | 2 | 0.00 |
| 27/07/2020 | R209 On 05-August-21 | 11.79 | Call | Bond Future | 2129 | 2 | 2129 | 2 | 0.00 |
| 27/07/2020 | R209 On 05-August-21 | 11.81 | Call | Bond Future | 2227 | 2 | 2227 | 2 | 0.00 |
| 27/07/2020 | R209 On 05-August-21 | 11.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R209 On 05-August-21 | 11.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R209 On 05-August-21 | 11.81 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R210 On 06-August-20 | | | Bond Future | 182.20 | 182.2904 | 182.1954 | 182.2904 | 1,331.00 |
| 27/07/2020 | R210 On 05-November-20 | | | Bond Future | 181.41 | 181.5435 | 181.4140 | 181.5435 | 1,243.00 |
| 27/07/2020 | R210 On 04-February-21 | | | Bond Future | 183.45 | 183.6397 | 183.4544 | 183.6397 | 0.00 |
| 27/07/2020 | R210 On 06-May-21 | | | Bond Future | 182.86 | 183.0897 | 182.8591 | 183.0897 | 0.00 |
| 27/07/2020 | R210 On 05-August-21 | | | Bond Future | 184.85 | 185.1263 | 184.8521 | 185.1263 | 0.00 |
| 27/07/2020 | R212 On 06-August-20 | | | Bond Future | 165.52 | 165.5599 | 165.5201 | 165.5599 | 6,998.00 |
| 27/07/2020 | R212 On 05-November-20 | | | Bond Future | 167.24 | 167.3108 | 167.2401 | 167.3108 | 1,686.00 |
| 27/07/2020 | R212 On 04-February-21 | | | Bond Future | 166.83 | 166.9479 | 166.8265 | 166.9479 | 0.00 |
| 27/07/2020 | R212 On 06-May-21 | | | Bond Future | 168.75 | 168.9114 | 168.7490 | 168.9114 | 0.00 |
| 27/07/2020 | R212 On 05-August-21 | | | Bond Future | 168.26 | 168.4631 | 168.2611 | 168.4631 | 0.00 |
| 27/07/2020 | R213 On 06-August-20 | | | Bond Future | 9.61 | 85.7684 | 9.6138 | 85.7684 | 8,974.00 |
| 27/07/2020 | R213 On 06-August-20 | 9.29 | Call | Bond Future | 265 | 0 | 265 | 0 | 0.00 |
| 27/07/2020 | R213 On 06-August-20 | 9.31 | Call | Bond Future | 291 | 0 | 291 | 0 | 0.00 |
| 27/07/2020 | R213 On 06-August-20 | 9.30 | Call | Bond Future | 278 | 0 | 278 | 0 | 0.00 |
| 27/07/2020 | R213 On 06-August-20 | 9.30 | Put | Bond Future | 2118 | 2 | 2118 | 2 | 0.00 |
| 27/07/2020 | R213 On 06-August-20 | 9.31 | Put | Bond Future | 2071 | 2 | 2071 | 2 | 0.00 |
| 27/07/2020 | R213 On 06-August-20 | 9.29 | Put | Bond Future | 2165 | 2 | 2165 | 2 | 0.00 |
| 27/07/2020 | R213 On 05-November-20 | | | Bond Future | 9.81 | 83.1260 | 9.8103 | 83.1260 | 7,397.00 |
| 27/07/2020 | R213 On 05-November-20 | 9.59 | Call | Bond Future | 2762 | 3 | 2762 | 3 | 0.00 |
| 27/07/2020 | R213 On 05-November-20 | 9.60 | Call | Bond Future | 2787 | 3 | 2787 | 3 | 0.00 |
| 27/07/2020 | R213 On 05-November-20 | 9.61 | Call | Bond Future | 2813 | 3 | 2813 | 3 | 0.00 |
| 27/07/2020 | R213 On 05-November-20 | 9.61 | Put | Bond Future | 3947 | 4 | 3947 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2020 | R213 On 05-November-20 | 9.59 | Put | Bond Future | 4010 | 4 | 4010 | 4 | 0.00 |
| 27/07/2020 | R213 On 05-November-20 | 9.60 | Put | Bond Future | 3979 | 4 | 3979 | 4 | 0.00 |
| 27/07/2020 | R213 On 04-February-21 | | | Bond Future | 10.01 | 84.0658 | 10.0130 | 84.0658 | 0.00 |
| 27/07/2020 | R213 On 04-February-21 | 9.41 | Call | Bond Future | 2871 | 3 | 2871 | 3 | 0.00 |
| 27/07/2020 | R213 On 04-February-21 | 9.40 | Call | Bond Future | 2850 | 3 | 2850 | 3 | 0.00 |
| 27/07/2020 | R213 On 04-February-21 | 9.39 | Call | Bond Future | 2828 | 3 | 2828 | 3 | 0.00 |
| 27/07/2020 | R213 On 04-February-21 | 9.40 | Put | Bond Future | 6281 | 6 | 6281 | 6 | 0.00 |
| 27/07/2020 | R213 On 04-February-21 | 9.39 | Put | Bond Future | 6317 | 6 | 6317 | 6 | 0.00 |
| 27/07/2020 | R213 On 04-February-21 | 9.41 | Put | Bond Future | 6245 | 6 | 6245 | 6 | 0.00 |
| 27/07/2020 | R213 On 06-May-21 | | | Bond Future | 10.22 | 81.5035 | 10.2154 | 81.5035 | 0.00 |
| 27/07/2020 | R213 On 06-May-21 | 11.90 | Call | Bond Future | 9968 | 10 | 9968 | 10 | 0.00 |
| 27/07/2020 | R213 On 06-May-21 | 11.91 | Call | Bond Future | 10002 | 10 | 10002 | 10 | 0.00 |
| 27/07/2020 | R213 On 06-May-21 | 11.89 | Call | Bond Future | 9935 | 10 | 9935 | 10 | 0.00 |
| 27/07/2020 | R213 On 06-May-21 | 11.89 | Put | Bond Future | 1683 | 2 | 1683 | 2 | 0.00 |
| 27/07/2020 | R213 On 06-May-21 | 11.90 | Put | Bond Future | 1671 | 2 | 1671 | 2 | 0.00 |
| 27/07/2020 | R213 On 06-May-21 | 11.91 | Put | Bond Future | 1659 | 2 | 1659 | 2 | 0.00 |
| 27/07/2020 | R213 On 05-August-21 | | | Bond Future | 10.45 | 82.3902 | 10.4455 | 82.3902 | 0.00 |
| 27/07/2020 | R213 On 05-August-21 | 10.86 | Call | Bond Future | 2087 | 2 | 2087 | 2 | 0.00 |
| 27/07/2020 | R213 On 05-August-21 | 10.85 | Call | Bond Future | 2037 | 2 | 2037 | 2 | 0.00 |
| 27/07/2020 | R213 On 05-August-21 | 10.84 | Call | Bond Future | 1988 | 2 | 1988 | 2 | 0.00 |
| 27/07/2020 | R213 On 05-August-21 | 10.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R213 On 05-August-21 | 10.84 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R213 On 05-August-21 | 10.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R214 On 06-August-20 | | | Bond Future | 10.84 | 66.9584 | 10.8373 | 66.9584 | 16,490.00 |
| 27/07/2020 | R214 On 06-August-20 | 9.97 | Call | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 27/07/2020 | R214 On 06-August-20 | 9.98 | Call | Bond Future | 22 | 0 | 22 | 0 | 0.00 |
| 27/07/2020 | R214 On 06-August-20 | 9.99 | Call | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 27/07/2020 | R214 On 06-August-20 | 9.99 | Put | Bond Future | 5248 | 6 | 5248 | 6 | 0.00 |
| 27/07/2020 | R214 On 06-August-20 | 9.97 | Put | Bond Future | 5376 | 6 | 5376 | 6 | 0.00 |
| 27/07/2020 | R214 On 06-August-20 | 9.98 | Put | Bond Future | 5312 | 6 | 5312 | 6 | 0.00 |
| 27/07/2020 | R214 On 05-November-20 | | | Bond Future | 11.02 | 64.3738 | 11.0225 | 64.3738 | 10,760.00 |
| 27/07/2020 | R214 On 05-November-20 | 10.25 | Call | Bond Future | 1986 | 2 | 1986 | 2 | 0.00 |
| 27/07/2020 | R214 On 05-November-20 | 10.26 | Call | Bond Future | 2005 | 2 | 2005 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2020 | R214 On 05-November-20 | 10.24 | Call | Bond Future | 1968 | 2 | 1968 | 2 | 0.00 |
| 27/07/2020 | R214 On 05-November-20 | 10.24 | Put | Bond Future | 6639 | 7 | 6639 | 7 | 0.00 |
| 27/07/2020 | R214 On 05-November-20 | 10.25 | Put | Bond Future | 6594 | 7 | 6594 | 7 | 0.00 |
| 27/07/2020 | R214 On 05-November-20 | 10.26 | Put | Bond Future | 6549 | 7 | 6549 | 7 | 0.00 |
| 27/07/2020 | R214 On 04-February-21 | | | Bond Future | 11.21 | 65.1016 | 11.2130 | 65.1016 | 0.00 |
| 27/07/2020 | R214 On 04-February-21 | 10.31 | Call | Bond Future | 2807 | 3 | 2807 | 3 | 0.00 |
| 27/07/2020 | R214 On 04-February-21 | 10.33 | Call | Bond Future | 2845 | 3 | 2845 | 3 | 0.00 |
| 27/07/2020 | R214 On 04-February-21 | 10.32 | Call | Bond Future | 2826 | 3 | 2826 | 3 | 0.00 |
| 27/07/2020 | R214 On 04-February-21 | 10.32 | Put | Bond Future | 8049 | 8 | 8049 | 8 | 0.00 |
| 27/07/2020 | R214 On 04-February-21 | 10.33 | Put | Bond Future | 8006 | 8 | 8006 | 8 | 0.00 |
| 27/07/2020 | R214 On 04-February-21 | 10.31 | Put | Bond Future | 8092 | 8 | 8092 | 8 | 0.00 |
| 27/07/2020 | R214 On 06-May-21 | | | Bond Future | 11.40 | 62.5730 | 11.4010 | 62.5730 | 0.00 |
| 27/07/2020 | R214 On 06-May-21 | 12.27 | Call | Bond Future | 7645 | 7 | 7645 | 7 | 0.00 |
| 27/07/2020 | R214 On 06-May-21 | 12.26 | Call | Bond Future | 7614 | 7 | 7614 | 7 | 0.00 |
| 27/07/2020 | R214 On 06-May-21 | 12.25 | Call | Bond Future | 7583 | 7 | 7583 | 7 | 0.00 |
| 27/07/2020 | R214 On 06-May-21 | 12.26 | Put | Bond Future | 3287 | 3 | 3287 | 3 | 0.00 |
| 27/07/2020 | R214 On 06-May-21 | 12.25 | Put | Bond Future | 3304 | 3 | 3304 | 3 | 0.00 |
| 27/07/2020 | R214 On 06-May-21 | 12.27 | Put | Bond Future | 3270 | 3 | 3270 | 3 | 0.00 |
| 27/07/2020 | R214 On 05-August-21 | | | Bond Future | 11.61 | 63.2536 | 11.6101 | 63.2536 | 0.00 |
| 27/07/2020 | R214 On 05-August-21 | 12.01 | Call | Bond Future | 2019 | 2 | 2019 | 2 | 0.00 |
| 27/07/2020 | R214 On 05-August-21 | 12.03 | Call | Bond Future | 2117 | 2 | 2117 | 2 | 0.00 |
| 27/07/2020 | R214 On 05-August-21 | 12.02 | Call | Bond Future | 2068 | 2 | 2068 | 2 | 0.00 |
| 27/07/2020 | R214 On 05-August-21 | 12.02 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R214 On 05-August-21 | 12.03 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R214 On 05-August-21 | 12.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R248 On 06-August-20 | | | Bond Future | 11.26 | 82.0500 | 11.2650 | 82.0500 | 48,805.00 |
| 27/07/2020 | R248 On 06-August-20 | 10.18 | Call | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 27/07/2020 | R248 On 06-August-20 | 11.85 | Call | Bond Future | 4004 | 4 | 4004 | 4 | 0.00 |
| 27/07/2020 | R248 On 06-August-20 | 11.15 | Call | Bond Future | 871 | 1 | 871 | 1 | 0.00 |
| 27/07/2020 | R248 On 06-August-20 | 10.85 | Call | Bond Future | 270 | 0 | 270 | 0 | 640.00 |
| 27/07/2020 | R248 On 06-August-20 | 9.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 20,640.00 |
| 27/07/2020 | R248 On 06-August-20 | 10.20 | Call | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 27/07/2020 | R248 On 06-August-20 | 11.80 | Call | Bond Future | 3728 | 3 | 3728 | 3 | 470.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2020 | R248 On 06-August-20 | 12.75 | Call | Bond Future | 9101 | 8 | 9101 | 8 | 814.00 |
| 27/07/2020 | R248 On 06-August-20 | 10.35 | Call | Bond Future | 16 | 0 | 16 | 0 | 640.00 |
| 27/07/2020 | R248 On 06-August-20 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,000.00 |
| 27/07/2020 | R248 On 06-August-20 | 10.19 | Call | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 27/07/2020 | R248 On 06-August-20 | 11.10 | Call | Bond Future | 735 | 1 | 735 | 1 | 470.00 |
| 27/07/2020 | R248 On 06-August-20 | 12.25 | Call | Bond Future | 6290 | 6 | 6290 | 6 | 814.00 |
| 27/07/2020 | R248 On 06-August-20 | 11.10 | Put | Bond Future | 1879 | 2 | 1879 | 2 | 0.00 |
| 27/07/2020 | R248 On 06-August-20 | 10.19 | Put | Bond Future | 8024 | 9 | 8024 | 9 | 0.00 |
| 27/07/2020 | R248 On 06-August-20 | 12.25 | Put | Bond Future | 33 | 0 | 33 | 0 | 0.00 |
| 27/07/2020 | R248 On 06-August-20 | 10.20 | Put | Bond Future | 7943 | 9 | 7943 | 9 | 0.00 |
| 27/07/2020 | R248 On 06-August-20 | 11.80 | Put | Bond Future | 213 | 0 | 213 | 0 | 0.00 |
| 27/07/2020 | R248 On 06-August-20 | 12.75 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 27/07/2020 | R248 On 06-August-20 | 11.85 | Put | Bond Future | 175 | 0 | 175 | 0 | 0.00 |
| 27/07/2020 | R248 On 06-August-20 | 9.00 | Put | Bond Future | 18706 | 19 | 18706 | 19 | 0.00 |
| 27/07/2020 | R248 On 06-August-20 | 9.25 | Put | Bond Future | 16280 | 17 | 16280 | 17 | 0.00 |
| 27/07/2020 | R248 On 06-August-20 | 10.85 | Put | Bond Future | 3204 | 4 | 3204 | 4 | 0.00 |
| 27/07/2020 | R248 On 06-August-20 | 11.15 | Put | Bond Future | 1665 | 2 | 1665 | 2 | 0.00 |
| 27/07/2020 | R248 On 06-August-20 | 10.18 | Put | Bond Future | 8105 | 9 | 8105 | 9 | 0.00 |
| 27/07/2020 | R248 On 06-August-20 | 10.35 | Put | Bond Future | 6752 | 7 | 6752 | 7 | 0.00 |
| 27/07/2020 | R248 On 05-November-20 | | | Bond Future | 11.47 | 78.4873 | 11.4690 | 78.4873 | 74,421.00 |
| 27/07/2020 | R248 On 05-November-20 | 11.00 | Call | Bond Future | 2900 | 3 | 2900 | 3 | 950.00 |
| 27/07/2020 | R248 On 05-November-20 | 10.00 | Call | Bond Future | 1008 | 1 | 1008 | 1 | 950.00 |
| 27/07/2020 | R248 On 05-November-20 | 10.04 | Call | Bond Future | 1059 | 1 | 1059 | 1 | 0.00 |
| 27/07/2020 | R248 On 05-November-20 | 10.03 | Call | Bond Future | 1046 | 1 | 1046 | 1 | 0.00 |
| 27/07/2020 | R248 On 05-November-20 | 10.02 | Call | Bond Future | 1033 | 1 | 1033 | 1 | 0.00 |
| 27/07/2020 | R248 On 05-November-20 | 10.03 | Put | Bond Future | 11749 | 12 | 11749 | 12 | 0.00 |
| 27/07/2020 | R248 On 05-November-20 | 10.02 | Put | Bond Future | 11819 | 12 | 11819 | 12 | 0.00 |
| 27/07/2020 | R248 On 05-November-20 | 10.04 | Put | Bond Future | 11679 | 12 | 11679 | 12 | 0.00 |
| 27/07/2020 | R248 On 05-November-20 | 10.00 | Put | Bond Future | 11961 | 13 | 11961 | 13 | 0.00 |
| 27/07/2020 | R248 On 05-November-20 | 11.00 | Put | Bond Future | 6125 | 7 | 6125 | 7 | 0.00 |
| 27/07/2020 | R248 On 04-February-21 | | | Bond Future | 11.68 | 79.3747 | 11.6805 | 79.3747 | 0.00 |
| 27/07/2020 | R248 On 04-February-21 | 10.46 | Call | Bond Future | 2535 | 2 | 2535 | 2 | 0.00 |
| 27/07/2020 | R248 On 04-February-21 | 10.47 | Call | Bond Future | 2554 | 2 | 2554 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2020 | R248 On 04-February-21 | 10.48 | Call | Bond Future | 2574 | 2 | 2574 | 2 | 0.00 |
| 27/07/2020 | R248 On 04-February-21 | 10.48 | Put | Bond Future | 11034 | 11 | 11034 | 11 | 0.00 |
| 27/07/2020 | R248 On 04-February-21 | 10.46 | Put | Bond Future | 11149 | 12 | 11149 | 12 | 0.00 |
| 27/07/2020 | R248 On 04-February-21 | 10.47 | Put | Bond Future | 11091 | 12 | 11091 | 12 | 0.00 |
| 27/07/2020 | R248 On 06-May-21 | | | Bond Future | 11.89 | 75.8757 | 11.8899 | 75.8757 | 0.00 |
| 27/07/2020 | R248 On 06-May-21 | 12.34 | Call | Bond Future | 7409 | 7 | 7409 | 7 | 0.00 |
| 27/07/2020 | R248 On 06-May-21 | 12.36 | Call | Bond Future | 7476 | 7 | 7476 | 7 | 0.00 |
| 27/07/2020 | R248 On 06-May-21 | 12.35 | Call | Bond Future | 7442 | 7 | 7442 | 7 | 0.00 |
| 27/07/2020 | R248 On 06-May-21 | 12.35 | Put | Bond Future | 4678 | 5 | 4678 | 5 | 0.00 |
| 27/07/2020 | R248 On 06-May-21 | 12.36 | Put | Bond Future | 4654 | 5 | 4654 | 5 | 0.00 |
| 27/07/2020 | R248 On 06-May-21 | 12.34 | Put | Bond Future | 4703 | 5 | 4703 | 5 | 0.00 |
| 27/07/2020 | R248 On 05-August-21 | | | Bond Future | 12.12 | 76.7009 | 12.1234 | 76.7009 | 0.00 |
| 27/07/2020 | R248 On 05-August-21 | 12.51 | Call | Bond Future | 2254 | 2 | 2254 | 2 | 0.00 |
| 27/07/2020 | R248 On 05-August-21 | 12.52 | Call | Bond Future | 2311 | 2 | 2311 | 2 | 0.00 |
| 27/07/2020 | R248 On 05-August-21 | 12.50 | Call | Bond Future | 2198 | 2 | 2198 | 2 | 0.00 |
| 27/07/2020 | R248 On 05-August-21 | 12.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R248 On 05-August-21 | 12.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2020 | R248 On 05-August-21 | 12.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |