



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2020 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | 2025 On 06-August-20 | | | Bond Future | 137.42 | 137.4340 | 137.4163 | 137.4340 | 5,044.00 |
| 30/07/2020 | 2025 On 05-November-20 | | | Bond Future | 138.82 | 138.8414 | 138.8227 | 138.8414 | 2,802.00 |
| 30/07/2020 | 2025 On 04-February-21 | | | Bond Future | 138.89 | 138.9049 | 138.8853 | 138.9049 | 0.00 |
| 30/07/2020 | 2025 On 06-May-21 | | | Bond Future | 140.50 | 140.5246 | 140.5045 | 140.5246 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2020 | 2025 On 05-August-21 | | | Bond Future | 140.51 | 140.5334 | 140.5133 | 140.5334 | 0.00 |
| 30/07/2020 | 2029 On 06-August-20 | | | Bond Future | 97.71 | 97.6959 | 97.7058 | 97.6959 | 2,405.00 |
| 30/07/2020 | 2029 On 05-November-20 | | | Bond Future | 97.58 | 97.5737 | 97.5830 | 97.5737 | 5,012.00 |
| 30/07/2020 | 2029 On 04-February-21 | | | Bond Future | 98.69 | 98.6766 | 98.6856 | 98.6766 | 0.00 |
| 30/07/2020 | 2029 On 06-May-21 | | | Bond Future | 98.70 | 98.6898 | 98.6986 | 98.6898 | 0.00 |
| 30/07/2020 | 2029 On 05-August-21 | | | Bond Future | 99.78 | 99.7686 | 99.7777 | 99.7686 | 0.00 |
| 30/07/2020 | 2030 On 06-August-20 | | | Bond Future | 9.31 | 92.4828 | 9.3080 | 92.4828 | 76,372.00 |
| 30/07/2020 | 2030 On 06-August-20 | 9.09 | Call | Bond Future | 280 | 0 | 280 | 0 | 0.00 |
| 30/07/2020 | 2030 On 06-August-20 | 10.40 | Call | Bond Future | 6127 | 6 | 6127 | 6 | 0.00 |
| 30/07/2020 | 2030 On 06-August-20 | 9.05 | Call | Bond Future | 225 | 0 | 225 | 0 | 450.00 |
| 30/07/2020 | 2030 On 06-August-20 | 8.86 | Call | Bond Future | 65 | 0 | 65 | 0 | 800.00 |
| 30/07/2020 | 2030 On 06-August-20 | 8.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 800.00 |
| 30/07/2020 | 2030 On 06-August-20 | 9.11 | Call | Bond Future | 311 | 0 | 311 | 0 | 0.00 |
| 30/07/2020 | 2030 On 06-August-20 | 11.25 | Call | Bond Future | 10526 | 11 | 10526 | 11 | 0.00 |
| 30/07/2020 | 2030 On 06-August-20 | 10.00 | Call | Bond Future | 3965 | 4 | 3965 | 4 | 470.00 |
| 30/07/2020 | 2030 On 06-August-20 | 10.70 | Call | Bond Future | 7715 | 8 | 7715 | 8 | 470.00 |
| 30/07/2020 | 2030 On 06-August-20 | 9.42 | Call | Bond Future | 1137 | 1 | 1137 | 1 | 0.00 |
| 30/07/2020 | 2030 On 06-August-20 | 9.95 | Call | Bond Future | 3694 | 4 | 3694 | 4 | 0.00 |
| 30/07/2020 | 2030 On 06-August-20 | 10.75 | Call | Bond Future | 7976 | 8 | 7976 | 8 | 0.00 |
| 30/07/2020 | 2030 On 06-August-20 | 10.05 | Call | Bond Future | 4236 | 5 | 4236 | 5 | 0.00 |
| 30/07/2020 | 2030 On 06-August-20 | 9.75 | Call | Bond Future | 2636 | 3 | 2636 | 3 | 450.00 |
| 30/07/2020 | 2030 On 06-August-20 | 9.10 | Call | Bond Future | 295 | 0 | 295 | 0 | 0.00 |
| 30/07/2020 | 2030 On 06-August-20 | 11.47 | Call | Bond Future | 11616 | 12 | 11616 | 12 | 0.00 |
| 30/07/2020 | 2030 On 06-August-20 | 10.21 | Call | Bond Future | 5104 | 5 | 5104 | 5 | 622.00 |
| 30/07/2020 | 2030 On 06-August-20 | 10.87 | Call | Bond Future | 8597 | 9 | 8597 | 9 | 0.00 |
| 30/07/2020 | 2030 On 06-August-20 | 8.50 | Call | Bond Future | 2 | 0 | 2 | 0 | 423.00 |
| 30/07/2020 | 2030 On 06-August-20 | 9.20 | Call | Bond Future | 483 | 1 | 483 | 1 | 423.00 |
| 30/07/2020 | 2030 On 06-August-20 | 8.50 | Put | Bond Future | 4909 | 5 | 4909 | 5 | 0.00 |
| 30/07/2020 | 2030 On 06-August-20 | 10.87 | Put | Bond Future | 0 | 0 | 0 | 0 | 622.00 |
| 30/07/2020 | 2030 On 06-August-20 | 10.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | 2030 On 06-August-20 | 9.20 | Put | Bond Future | 1120 | 1 | 1120 | 1 | 2,500.00 |
| 30/07/2020 | 2030 On 06-August-20 | 11.47 | Put | Bond Future | 0 | 0 | 0 | 0 | 622.00 |
| 30/07/2020 | 2030 On 06-August-20 | 9.10 | Put | Bond Future | 1527 | 1 | 1527 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2020 | 2030 On 06-August-20 | 9.42 | Put | Bond Future | 482 | 0 | 482 | 0 | 0.00 |
| 30/07/2020 | 2030 On 06-August-20 | 11.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | 2030 On 06-August-20 | 10.21 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 30/07/2020 | 2030 On 06-August-20 | 10.00 | Put | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 30/07/2020 | 2030 On 06-August-20 | 9.11 | Put | Bond Future | 1483 | 1 | 1483 | 1 | 0.00 |
| 30/07/2020 | 2030 On 06-August-20 | 9.75 | Put | Bond Future | 89 | 0 | 89 | 0 | 0.00 |
| 30/07/2020 | 2030 On 06-August-20 | 10.05 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 30/07/2020 | 2030 On 06-August-20 | 9.95 | Put | Bond Future | 25 | 0 | 25 | 0 | 5,850.00 |
| 30/07/2020 | 2030 On 06-August-20 | 10.40 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 30/07/2020 | 2030 On 06-August-20 | 8.86 | Put | Bond Future | 2744 | 2 | 2744 | 2 | 0.00 |
| 30/07/2020 | 2030 On 06-August-20 | 8.36 | Put | Bond Future | 5792 | 5 | 5792 | 5 | 0.00 |
| 30/07/2020 | 2030 On 06-August-20 | 10.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | 2030 On 06-August-20 | 9.05 | Put | Bond Future | 1755 | 2 | 1755 | 2 | 0.00 |
| 30/07/2020 | 2030 On 06-August-20 | 9.09 | Put | Bond Future | 1571 | 1 | 1571 | 1 | 0.00 |
| 30/07/2020 | 2030 On 05-November-20 | | | Bond Future | 9.51 | 93.4071 | 9.5090 | 93.4071 | 98,858.00 |
| 30/07/2020 | 2030 On 05-November-20 | 9.99 | Call | Bond Future | 4739 | 5 | 4739 | 5 | 0.00 |
| 30/07/2020 | 2030 On 05-November-20 | 8.34 | Call | Bond Future | 833 | 1 | 833 | 1 | 1,000.00 |
| 30/07/2020 | 2030 On 05-November-20 | 8.85 | Call | Bond Future | 1605 | 2 | 1605 | 2 | 3,000.00 |
| 30/07/2020 | 2030 On 05-November-20 | 9.61 | Call | Bond Future | 3484 | 4 | 3484 | 4 | 0.00 |
| 30/07/2020 | 2030 On 05-November-20 | 9.04 | Call | Bond Future | 1996 | 2 | 1996 | 2 | 1,000.00 |
| 30/07/2020 | 2030 On 05-November-20 | 8.73 | Call | Bond Future | 1385 | 2 | 1385 | 2 | 3,000.00 |
| 30/07/2020 | 2030 On 05-November-20 | 9.38 | Call | Bond Future | 2827 | 3 | 2827 | 3 | 0.00 |
| 30/07/2020 | 2030 On 05-November-20 | 8.10 | Call | Bond Future | 595 | 1 | 595 | 1 | 3,000.00 |
| 30/07/2020 | 2030 On 05-November-20 | 10.06 | Call | Bond Future | 4993 | 5 | 4993 | 5 | 0.00 |
| 30/07/2020 | 2030 On 05-November-20 | 9.39 | Call | Bond Future | 2854 | 3 | 2854 | 3 | 0.00 |
| 30/07/2020 | 2030 On 05-November-20 | 9.65 | Call | Bond Future | 3606 | 4 | 3606 | 4 | 0.00 |
| 30/07/2020 | 2030 On 05-November-20 | 8.86 | Call | Bond Future | 1624 | 2 | 1624 | 2 | 14,160.00 |
| 30/07/2020 | 2030 On 05-November-20 | 9.86 | Call | Bond Future | 4287 | 5 | 4287 | 5 | 0.00 |
| 30/07/2020 | 2030 On 05-November-20 | 9.23 | Call | Bond Future | 2440 | 3 | 2440 | 3 | 3,000.00 |
| 30/07/2020 | 2030 On 05-November-20 | 10.47 | Call | Bond Future | 6573 | 7 | 6573 | 7 | 0.00 |
| 30/07/2020 | 2030 On 05-November-20 | 8.36 | Call | Bond Future | 855 | 1 | 855 | 1 | 14,160.00 |
| 30/07/2020 | 2030 On 05-November-20 | 8.53 | Call | Bond Future | 1070 | 1 | 1070 | 1 | 15,414.00 |
| 30/07/2020 | 2030 On 05-November-20 | 9.03 | Call | Bond Future | 1974 | 2 | 1974 | 2 | 15,414.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2020 | 2030 On 05-November-20 | 10.37 | Call | Bond Future | 6174 | 6 | 6174 | 6 | 0.00 |
| 30/07/2020 | 2030 On 05-November-20 | 9.40 | Call | Bond Future | 2881 | 3 | 2881 | 3 | 0.00 |
| 30/07/2020 | 2030 On 05-November-20 | 9.40 | Put | Bond Future | 3504 | 3 | 3504 | 3 | 0.00 |
| 30/07/2020 | 2030 On 05-November-20 | 9.03 | Put | Bond Future | 4752 | 5 | 4752 | 5 | 0.00 |
| 30/07/2020 | 2030 On 05-November-20 | 8.86 | Put | Bond Future | 5415 | 5 | 5415 | 5 | 0.00 |
| 30/07/2020 | 2030 On 05-November-20 | 10.47 | Put | Bond Future | 1317 | 1 | 1317 | 1 | 3,000.00 |
| 30/07/2020 | 2030 On 05-November-20 | 8.53 | Put | Bond Future | 6867 | 7 | 6867 | 7 | 0.00 |
| 30/07/2020 | 2030 On 05-November-20 | 9.65 | Put | Bond Future | 2809 | 3 | 2809 | 3 | 2,500.00 |
| 30/07/2020 | 2030 On 05-November-20 | 9.38 | Put | Bond Future | 3565 | 3 | 3565 | 3 | 0.00 |
| 30/07/2020 | 2030 On 05-November-20 | 10.37 | Put | Bond Future | 1446 | 1 | 1446 | 1 | 15,414.00 |
| 30/07/2020 | 2030 On 05-November-20 | 8.73 | Put | Bond Future | 5960 | 6 | 5960 | 6 | 0.00 |
| 30/07/2020 | 2030 On 05-November-20 | 9.23 | Put | Bond Future | 4045 | 4 | 4045 | 4 | 0.00 |
| 30/07/2020 | 2030 On 05-November-20 | 8.36 | Put | Bond Future | 7708 | 7 | 7708 | 7 | 0.00 |
| 30/07/2020 | 2030 On 05-November-20 | 9.86 | Put | Bond Future | 2320 | 2 | 2320 | 2 | 14,160.00 |
| 30/07/2020 | 2030 On 05-November-20 | 10.06 | Put | Bond Future | 1929 | 2 | 1929 | 2 | 1,000.00 |
| 30/07/2020 | 2030 On 05-November-20 | 9.39 | Put | Bond Future | 3535 | 3 | 3535 | 3 | 0.00 |
| 30/07/2020 | 2030 On 05-November-20 | 9.99 | Put | Bond Future | 2057 | 2 | 2057 | 2 | 5,000.00 |
| 30/07/2020 | 2030 On 05-November-20 | 8.10 | Put | Bond Future | 9090 | 9 | 9090 | 9 | 0.00 |
| 30/07/2020 | 2030 On 05-November-20 | 9.61 | Put | Bond Future | 2912 | 3 | 2912 | 3 | 3,000.00 |
| 30/07/2020 | 2030 On 05-November-20 | 8.34 | Put | Bond Future | 7810 | 8 | 7810 | 8 | 0.00 |
| 30/07/2020 | 2030 On 05-November-20 | 9.04 | Put | Bond Future | 4715 | 5 | 4715 | 5 | 0.00 |
| 30/07/2020 | 2030 On 05-November-20 | 8.85 | Put | Bond Future | 5455 | 5 | 5455 | 5 | 0.00 |
| 30/07/2020 | 2030 On 04-February-21 | | | Bond Future | 9.71 | 90.4358 | 9.7131 | 90.4358 | 0.00 |
| 30/07/2020 | 2030 On 04-February-21 | 8.37 | Call | Bond Future | 1407 | 2 | 1407 | 2 | 1,000.00 |
| 30/07/2020 | 2030 On 04-February-21 | 9.17 | Call | Bond Future | 2813 | 3 | 2813 | 3 | 0.00 |
| 30/07/2020 | 2030 On 04-February-21 | 9.12 | Call | Bond Future | 2703 | 3 | 2703 | 3 | 1,000.00 |
| 30/07/2020 | 2030 On 04-February-21 | 8.36 | Call | Bond Future | 1394 | 1 | 1394 | 1 | 800.00 |
| 30/07/2020 | 2030 On 04-February-21 | 9.16 | Call | Bond Future | 2791 | 3 | 2791 | 3 | 0.00 |
| 30/07/2020 | 2030 On 04-February-21 | 9.15 | Call | Bond Future | 2769 | 3 | 2769 | 3 | 0.00 |
| 30/07/2020 | 2030 On 04-February-21 | 8.86 | Call | Bond Future | 2172 | 2 | 2172 | 2 | 800.00 |
| 30/07/2020 | 2030 On 04-February-21 | 10.20 | Call | Bond Future | 5660 | 6 | 5660 | 6 | 0.00 |
| 30/07/2020 | 2030 On 04-February-21 | 10.20 | Put | Bond Future | 3031 | 3 | 3031 | 3 | 1,800.00 |
| 30/07/2020 | 2030 On 04-February-21 | 8.86 | Put | Bond Future | 7032 | 7 | 7032 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2020 | 2030 On 04-February-21 | 9.12 | Put | Bond Future | 6046 | 6 | 6046 | 6 | 0.00 |
| 30/07/2020 | 2030 On 04-February-21 | 8.36 | Put | Bond Future | 9261 | 9 | 9261 | 9 | 0.00 |
| 30/07/2020 | 2030 On 04-February-21 | 9.16 | Put | Bond Future | 5904 | 6 | 5904 | 6 | 0.00 |
| 30/07/2020 | 2030 On 04-February-21 | 9.15 | Put | Bond Future | 5939 | 6 | 5939 | 6 | 0.00 |
| 30/07/2020 | 2030 On 04-February-21 | 9.17 | Put | Bond Future | 5869 | 6 | 5869 | 6 | 0.00 |
| 30/07/2020 | 2030 On 04-February-21 | 8.37 | Put | Bond Future | 9213 | 9 | 9213 | 9 | 0.00 |
| 30/07/2020 | 2030 On 06-May-21 | | | Bond Future | 9.93 | 91.4702 | 9.9260 | 91.4702 | 0.00 |
| 30/07/2020 | 2030 On 06-May-21 | 10.74 | Call | Bond Future | 6919 | 7 | 6919 | 7 | 0.00 |
| 30/07/2020 | 2030 On 06-May-21 | 9.15 | Call | Bond Future | 2540 | 3 | 2540 | 3 | 0.00 |
| 30/07/2020 | 2030 On 06-May-21 | 11.69 | Call | Bond Future | 10175 | 10 | 10175 | 10 | 0.00 |
| 30/07/2020 | 2030 On 06-May-21 | 11.70 | Call | Bond Future | 10211 | 11 | 10211 | 11 | 0.00 |
| 30/07/2020 | 2030 On 06-May-21 | 7.97 | Call | Bond Future | 924 | 1 | 924 | 1 | 700.00 |
| 30/07/2020 | 2030 On 06-May-21 | 9.92 | Call | Bond Future | 4391 | 5 | 4391 | 5 | 0.00 |
| 30/07/2020 | 2030 On 06-May-21 | 10.04 | Call | Bond Future | 4725 | 5 | 4725 | 5 | 0.00 |
| 30/07/2020 | 2030 On 06-May-21 | 11.71 | Call | Bond Future | 10246 | 11 | 10246 | 11 | 0.00 |
| 30/07/2020 | 2030 On 06-May-21 | 9.22 | Call | Bond Future | 2685 | 3 | 2685 | 3 | 0.00 |
| 30/07/2020 | 2030 On 06-May-21 | 9.22 | Put | Bond Future | 6551 | 6 | 6551 | 6 | 700.00 |
| 30/07/2020 | 2030 On 06-May-21 | 11.71 | Put | Bond Future | 1369 | 1 | 1369 | 1 | 0.00 |
| 30/07/2020 | 2030 On 06-May-21 | 7.97 | Put | Bond Future | 12184 | 12 | 12184 | 12 | 0.00 |
| 30/07/2020 | 2030 On 06-May-21 | 9.92 | Put | Bond Future | 4423 | 4 | 4423 | 4 | 700.00 |
| 30/07/2020 | 2030 On 06-May-21 | 9.15 | Put | Bond Future | 6801 | 7 | 6801 | 7 | 0.00 |
| 30/07/2020 | 2030 On 06-May-21 | 11.69 | Put | Bond Future | 1391 | 1 | 1391 | 1 | 0.00 |
| 30/07/2020 | 2030 On 06-May-21 | 11.70 | Put | Bond Future | 1380 | 1 | 1380 | 1 | 0.00 |
| 30/07/2020 | 2030 On 06-May-21 | 10.04 | Put | Bond Future | 4120 | 4 | 4120 | 4 | 0.00 |
| 30/07/2020 | 2030 On 06-May-21 | 10.74 | Put | Bond Future | 2716 | 3 | 2716 | 3 | 0.00 |
| 30/07/2020 | 2030 On 05-August-21 | | | Bond Future | 10.17 | 88.4427 | 10.1740 | 88.4427 | 0.00 |
| 30/07/2020 | 2030 On 05-August-21 | 10.41 | Call | Bond Future | 1202 | 2 | 1202 | 2 | 0.00 |
| 30/07/2020 | 2030 On 05-August-21 | 10.42 | Call | Bond Future | 1252 | 2 | 1252 | 2 | 0.00 |
| 30/07/2020 | 2030 On 05-August-21 | 10.43 | Call | Bond Future | 1303 | 2 | 1303 | 2 | 0.00 |
| 30/07/2020 | 2030 On 05-August-21 | 10.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | 2030 On 05-August-21 | 10.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | 2030 On 05-August-21 | 10.42 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | 2032 On 06-August-20 | | | Bond Future | 10.23 | 90.0620 | 10.2299 | 90.0620 | 64,434.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2020 | 2032 On 06-August-20 | 9.91 | Call | Bond Future | 207 | 0 | 207 | 0 | 0.00 |
| 30/07/2020 | 2032 On 06-August-20 | 9.45 | Call | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 30/07/2020 | 2032 On 06-August-20 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 800.00 |
| 30/07/2020 | 2032 On 06-August-20 | 9.29 | Call | Bond Future | 1 | 0 | 1 | 0 | 800.00 |
| 30/07/2020 | 2032 On 06-August-20 | 9.46 | Call | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 30/07/2020 | 2032 On 06-August-20 | 9.47 | Call | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 30/07/2020 | 2032 On 06-August-20 | 9.47 | Put | Bond Future | 4808 | 4 | 4808 | 4 | 0.00 |
| 30/07/2020 | 2032 On 06-August-20 | 9.45 | Put | Bond Future | 4938 | 5 | 4938 | 5 | 0.00 |
| 30/07/2020 | 2032 On 06-August-20 | 8.79 | Put | Bond Future | 9409 | 9 | 9409 | 9 | 0.00 |
| 30/07/2020 | 2032 On 06-August-20 | 9.29 | Put | Bond Future | 5991 | 6 | 5991 | 6 | 0.00 |
| 30/07/2020 | 2032 On 06-August-20 | 9.46 | Put | Bond Future | 4873 | 5 | 4873 | 5 | 0.00 |
| 30/07/2020 | 2032 On 06-August-20 | 9.91 | Put | Bond Future | 2184 | 2 | 2184 | 2 | 0.00 |
| 30/07/2020 | 2032 On 05-November-20 | | | Bond Future | 10.45 | 86.8184 | 10.4494 | 86.8184 | 96,946.00 |
| 30/07/2020 | 2032 On 05-November-20 | 9.76 | Call | Bond Future | 1860 | 2 | 1860 | 2 | 0.00 |
| 30/07/2020 | 2032 On 05-November-20 | 10.99 | Call | Bond Future | 5411 | 6 | 5411 | 6 | 0.00 |
| 30/07/2020 | 2032 On 05-November-20 | 11.08 | Call | Bond Future | 5747 | 6 | 5747 | 6 | 0.00 |
| 30/07/2020 | 2032 On 05-November-20 | 9.11 | Call | Bond Future | 861 | 1 | 861 | 1 | 3,000.00 |
| 30/07/2020 | 2032 On 05-November-20 | 9.61 | Call | Bond Future | 1569 | 2 | 1569 | 2 | 3,000.00 |
| 30/07/2020 | 2032 On 05-November-20 | 9.44 | Call | Bond Future | 1285 | 1 | 1285 | 1 | 1,000.00 |
| 30/07/2020 | 2032 On 05-November-20 | 9.77 | Call | Bond Future | 1881 | 2 | 1881 | 2 | 0.00 |
| 30/07/2020 | 2032 On 05-November-20 | 8.94 | Call | Bond Future | 690 | 1 | 690 | 1 | 1,000.00 |
| 30/07/2020 | 2032 On 05-November-20 | 9.75 | Call | Bond Future | 1840 | 2 | 1840 | 2 | 0.00 |
| 30/07/2020 | 2032 On 05-November-20 | 9.75 | Put | Bond Future | 6109 | 6 | 6109 | 6 | 0.00 |
| 30/07/2020 | 2032 On 05-November-20 | 9.11 | Put | Bond Future | 9296 | 9 | 9296 | 9 | 0.00 |
| 30/07/2020 | 2032 On 05-November-20 | 8.94 | Put | Bond Future | 10274 | 10 | 10274 | 10 | 0.00 |
| 30/07/2020 | 2032 On 05-November-20 | 11.08 | Put | Bond Future | 2134 | 2 | 2134 | 2 | 1,000.00 |
| 30/07/2020 | 2032 On 05-November-20 | 9.77 | Put | Bond Future | 6024 | 6 | 6024 | 6 | 0.00 |
| 30/07/2020 | 2032 On 05-November-20 | 9.44 | Put | Bond Future | 7539 | 7 | 7539 | 7 | 0.00 |
| 30/07/2020 | 2032 On 05-November-20 | 9.61 | Put | Bond Future | 6728 | 6 | 6728 | 6 | 0.00 |
| 30/07/2020 | 2032 On 05-November-20 | 9.76 | Put | Bond Future | 6067 | 6 | 6067 | 6 | 0.00 |
| 30/07/2020 | 2032 On 05-November-20 | 10.99 | Put | Bond Future | 2300 | 2 | 2300 | 2 | 3,000.00 |
| 30/07/2020 | 2032 On 04-February-21 | | | Bond Future | 10.67 | 87.7796 | 10.6695 | 87.7796 | 0.00 |
| 30/07/2020 | 2032 On 04-February-21 | 8.79 | Call | Bond Future | 1090 | 1 | 1090 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2020 | 2032 On 04-February-21 | 9.61 | Call | Bond Future | 2215 | 2 | 2215 | 2 | 0.00 |
| 30/07/2020 | 2032 On 04-February-21 | 9.29 | Call | Bond Future | 1708 | 2 | 1708 | 2 | 800.00 |
| 30/07/2020 | 2032 On 04-February-21 | 9.63 | Call | Bond Future | 2250 | 2 | 2250 | 2 | 0.00 |
| 30/07/2020 | 2032 On 04-February-21 | 10.82 | Call | Bond Future | 5190 | 5 | 5190 | 5 | 0.00 |
| 30/07/2020 | 2032 On 04-February-21 | 9.62 | Call | Bond Future | 2233 | 2 | 2233 | 2 | 0.00 |
| 30/07/2020 | 2032 On 04-February-21 | 9.62 | Put | Bond Future | 8546 | 8 | 8546 | 8 | 0.00 |
| 30/07/2020 | 2032 On 04-February-21 | 9.63 | Put | Bond Future | 8501 | 8 | 8501 | 8 | 0.00 |
| 30/07/2020 | 2032 On 04-February-21 | 9.29 | Put | Bond Future | 10140 | 10 | 10140 | 10 | 0.00 |
| 30/07/2020 | 2032 On 04-February-21 | 10.82 | Put | Bond Future | 4335 | 4 | 4335 | 4 | 800.00 |
| 30/07/2020 | 2032 On 04-February-21 | 9.61 | Put | Bond Future | 8592 | 8 | 8592 | 8 | 0.00 |
| 30/07/2020 | 2032 On 04-February-21 | 8.79 | Put | Bond Future | 12859 | 13 | 12859 | 13 | 0.00 |
| 30/07/2020 | 2032 On 06-May-21 | | | Bond Future | 10.90 | 84.6371 | 10.8958 | 84.6371 | 0.00 |
| 30/07/2020 | 2032 On 06-May-21 | 10.33 | Call | Bond Future | 3509 | 4 | 3509 | 4 | 736.00 |
| 30/07/2020 | 2032 On 06-May-21 | 12.11 | Call | Bond Future | 8946 | 9 | 8946 | 9 | 0.00 |
| 30/07/2020 | 2032 On 06-May-21 | 12.57 | Call | Bond Future | 10501 | 11 | 10501 | 11 | 0.00 |
| 30/07/2020 | 2032 On 06-May-21 | 12.12 | Call | Bond Future | 8979 | 9 | 8979 | 9 | 0.00 |
| 30/07/2020 | 2032 On 06-May-21 | 12.10 | Call | Bond Future | 8913 | 9 | 8913 | 9 | 0.00 |
| 30/07/2020 | 2032 On 06-May-21 | 12.10 | Put | Bond Future | 2581 | 2 | 2581 | 2 | 0.00 |
| 30/07/2020 | 2032 On 06-May-21 | 12.12 | Put | Bond Future | 2547 | 2 | 2547 | 2 | 0.00 |
| 30/07/2020 | 2032 On 06-May-21 | 12.11 | Put | Bond Future | 2564 | 2 | 2564 | 2 | 0.00 |
| 30/07/2020 | 2032 On 06-May-21 | 12.57 | Put | Bond Future | 1878 | 2 | 1878 | 2 | 736.00 |
| 30/07/2020 | 2032 On 06-May-21 | 10.33 | Put | Bond Future | 6733 | 7 | 6733 | 7 | 0.00 |
| 30/07/2020 | 2032 On 05-August-21 | | | Bond Future | 11.15 | 85.5411 | 11.1493 | 85.5411 | 0.00 |
| 30/07/2020 | 2032 On 05-August-21 | 11.36 | Call | Bond Future | 1121 | 1 | 1121 | 1 | 0.00 |
| 30/07/2020 | 2032 On 05-August-21 | 11.35 | Call | Bond Future | 1068 | 1 | 1068 | 1 | 0.00 |
| 30/07/2020 | 2032 On 05-August-21 | 11.37 | Call | Bond Future | 1174 | 2 | 1174 | 2 | 0.00 |
| 30/07/2020 | 2032 On 05-August-21 | 11.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | 2032 On 05-August-21 | 11.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | 2032 On 05-August-21 | 11.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | 2033 On 06-August-20 | | | Bond Future | 92.44 | 92.4313 | 92.4414 | 92.4313 | 4,450.00 |
| 30/07/2020 | 2033 On 05-November-20 | | | Bond Future | 92.19 | 92.1812 | 92.1909 | 92.1812 | 9,616.00 |
| 30/07/2020 | 2033 On 04-February-21 | | | Bond Future | 93.23 | 93.2231 | 93.2325 | 93.2231 | 0.00 |
| 30/07/2020 | 2033 On 06-May-21 | | | Bond Future | 93.11 | 93.0961 | 93.1054 | 93.0961 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2020 | 2033 On 05-August-21 | | | Bond Future | 94.12 | 94.1138 | 94.1233 | 94.1138 | 0.00 |
| 30/07/2020 | 2037 On 06-August-20 | | | Bond Future | 11.19 | 80.5677 | 11.1896 | 80.5677 | 49,207.00 |
| 30/07/2020 | 2037 On 06-August-20 | 9.87 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | 2037 On 06-August-20 | 9.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | 2037 On 06-August-20 | 9.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | 2037 On 06-August-20 | 9.86 | Put | Bond Future | 9070 | 9 | 9070 | 9 | 0.00 |
| 30/07/2020 | 2037 On 06-August-20 | 9.87 | Put | Bond Future | 8996 | 9 | 8996 | 9 | 0.00 |
| 30/07/2020 | 2037 On 06-August-20 | 9.88 | Put | Bond Future | 8922 | 9 | 8922 | 9 | 0.00 |
| 30/07/2020 | 2037 On 05-November-20 | | | Bond Future | 11.41 | 81.3729 | 11.4103 | 81.3729 | 107,273.00 |
| 30/07/2020 | 2037 On 05-November-20 | 10.19 | Call | Bond Future | 1257 | 1 | 1257 | 1 | 0.00 |
| 30/07/2020 | 2037 On 05-November-20 | 10.17 | Call | Bond Future | 1229 | 1 | 1229 | 1 | 0.00 |
| 30/07/2020 | 2037 On 05-November-20 | 10.18 | Call | Bond Future | 1243 | 1 | 1243 | 1 | 0.00 |
| 30/07/2020 | 2037 On 05-November-20 | 10.17 | Put | Bond Future | 9387 | 9 | 9387 | 9 | 0.00 |
| 30/07/2020 | 2037 On 05-November-20 | 10.19 | Put | Bond Future | 9273 | 9 | 9273 | 9 | 0.00 |
| 30/07/2020 | 2037 On 05-November-20 | 10.18 | Put | Bond Future | 9330 | 9 | 9330 | 9 | 0.00 |
| 30/07/2020 | 2037 On 04-February-21 | | | Bond Future | 11.64 | 78.0182 | 11.6363 | 78.0182 | 0.00 |
| 30/07/2020 | 2037 On 04-February-21 | 11.97 | Call | Bond Future | 6366 | 7 | 6366 | 7 | 300.00 |
| 30/07/2020 | 2037 On 04-February-21 | 9.65 | Call | Bond Future | 1278 | 1 | 1278 | 1 | 72.00 |
| 30/07/2020 | 2037 On 04-February-21 | 10.27 | Call | Bond Future | 2130 | 2 | 2130 | 2 | 0.00 |
| 30/07/2020 | 2037 On 04-February-21 | 13.73 | Call | Bond Future | 12511 | 13 | 12511 | 13 | 0.00 |
| 30/07/2020 | 2037 On 04-February-21 | 10.85 | Call | Bond Future | 3237 | 3 | 3237 | 3 | 0.00 |
| 30/07/2020 | 2037 On 04-February-21 | 10.35 | Call | Bond Future | 2263 | 2 | 2263 | 2 | 0.00 |
| 30/07/2020 | 2037 On 04-February-21 | 11.90 | Call | Bond Future | 6144 | 6 | 6144 | 6 | 0.00 |
| 30/07/2020 | 2037 On 04-February-21 | 10.28 | Call | Bond Future | 2147 | 2 | 2147 | 2 | 0.00 |
| 30/07/2020 | 2037 On 04-February-21 | 10.48 | Call | Bond Future | 2490 | 3 | 2490 | 3 | 240.00 |
| 30/07/2020 | 2037 On 04-February-21 | 10.29 | Call | Bond Future | 2163 | 2 | 2163 | 2 | 0.00 |
| 30/07/2020 | 2037 On 04-February-21 | 10.29 | Put | Bond Future | 10798 | 11 | 10798 | 11 | 0.00 |
| 30/07/2020 | 2037 On 04-February-21 | 11.90 | Put | Bond Future | 4608 | 4 | 4608 | 4 | 240.00 |
| 30/07/2020 | 2037 On 04-February-21 | 10.48 | Put | Bond Future | 9821 | 10 | 9821 | 10 | 0.00 |
| 30/07/2020 | 2037 On 04-February-21 | 10.27 | Put | Bond Future | 10904 | 11 | 10904 | 11 | 0.00 |
| 30/07/2020 | 2037 On 04-February-21 | 13.73 | Put | Bond Future | 1512 | 1 | 1512 | 1 | 300.00 |
| 30/07/2020 | 2037 On 04-February-21 | 10.85 | Put | Bond Future | 8111 | 8 | 8111 | 8 | 72.00 |
| 30/07/2020 | 2037 On 04-February-21 | 10.35 | Put | Bond Future | 10483 | 10 | 10483 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2020 | 2037 On 04-February-21 | 10.28 | Put | Bond Future | 10851 | 11 | 10851 | 11 | 0.00 |
| 30/07/2020 | 2037 On 04-February-21 | 9.65 | Put | Bond Future | 14534 | 14 | 14534 | 14 | 0.00 |
| 30/07/2020 | 2037 On 04-February-21 | 11.97 | Put | Bond Future | 4430 | 4 | 4430 | 4 | 0.00 |
| 30/07/2020 | 2037 On 06-May-21 | | | Bond Future | 11.87 | 78.9110 | 11.8687 | 78.9110 | 0.00 |
| 30/07/2020 | 2037 On 06-May-21 | 12.42 | Call | Bond Future | 7318 | 8 | 7318 | 8 | 0.00 |
| 30/07/2020 | 2037 On 06-May-21 | 12.43 | Call | Bond Future | 7350 | 8 | 7350 | 8 | 0.00 |
| 30/07/2020 | 2037 On 06-May-21 | 12.44 | Call | Bond Future | 7383 | 8 | 7383 | 8 | 0.00 |
| 30/07/2020 | 2037 On 06-May-21 | 12.43 | Put | Bond Future | 4231 | 4 | 4231 | 4 | 0.00 |
| 30/07/2020 | 2037 On 06-May-21 | 12.44 | Put | Bond Future | 4210 | 4 | 4210 | 4 | 0.00 |
| 30/07/2020 | 2037 On 06-May-21 | 12.42 | Put | Bond Future | 4252 | 4 | 4252 | 4 | 0.00 |
| 30/07/2020 | 2037 On 05-August-21 | | | Bond Future | 12.13 | 75.4987 | 12.1319 | 75.4987 | 0.00 |
| 30/07/2020 | 2037 On 05-August-21 | 12.26 | Call | Bond Future | 705 | 1 | 705 | 1 | 0.00 |
| 30/07/2020 | 2037 On 05-August-21 | 12.27 | Call | Bond Future | 760 | 1 | 760 | 1 | 0.00 |
| 30/07/2020 | 2037 On 05-August-21 | 12.28 | Call | Bond Future | 815 | 1 | 815 | 1 | 0.00 |
| 30/07/2020 | 2037 On 05-August-21 | 12.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | 2037 On 05-August-21 | 12.28 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | 2037 On 05-August-21 | 12.27 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | 2038 On 06-August-20 | | | Bond Future | 102.67 | 102.7981 | 102.6711 | 102.7981 | 10,802.00 |
| 30/07/2020 | 2038 On 05-November-20 | | | Bond Future | 103.72 | 103.8508 | 103.7219 | 103.8508 | 7,130.00 |
| 30/07/2020 | 2038 On 04-February-21 | | | Bond Future | 103.20 | 103.3307 | 103.1999 | 103.3307 | 0.00 |
| 30/07/2020 | 2038 On 06-May-21 | | | Bond Future | 104.40 | 104.5359 | 104.4033 | 104.5359 | 0.00 |
| 30/07/2020 | 2038 On 05-August-21 | | | Bond Future | 103.83 | 103.9602 | 103.8263 | 103.9602 | 0.00 |
| 30/07/2020 | 2040 On 06-August-20 | | | Bond Future | 11.44 | 81.8833 | 11.4397 | 81.8833 | 18,616.00 |
| 30/07/2020 | 2040 On 06-August-20 | 10.02 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | 2040 On 06-August-20 | 10.03 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | 2040 On 06-August-20 | 10.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | 2040 On 06-August-20 | 10.85 | Call | Bond Future | 61 | 0 | 61 | 0 | 0.00 |
| 30/07/2020 | 2040 On 06-August-20 | 11.26 | Call | Bond Future | 546 | 1 | 546 | 1 | 0.00 |
| 30/07/2020 | 2040 On 06-August-20 | 9.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 800.00 |
| 30/07/2020 | 2040 On 06-August-20 | 10.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 800.00 |
| 30/07/2020 | 2040 On 06-August-20 | 10.79 | Call | Bond Future | 40 | 0 | 40 | 0 | 0.00 |
| 30/07/2020 | 2040 On 06-August-20 | 10.07 | Put | Bond Future | 9826 | 9 | 9826 | 9 | 0.00 |
| 30/07/2020 | 2040 On 06-August-20 | 9.57 | Put | Bond Future | 13891 | 13 | 13891 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2020 | 2040 On 06-August-20 | 10.79 | Put | Bond Future | 4477 | 4 | 4477 | 4 | 0.00 |
| 30/07/2020 | 2040 On 06-August-20 | 10.03 | Put | Bond Future | 10141 | 10 | 10141 | 10 | 0.00 |
| 30/07/2020 | 2040 On 06-August-20 | 10.85 | Put | Bond Future | 4072 | 4 | 4072 | 4 | 12,496.00 |
| 30/07/2020 | 2040 On 06-August-20 | 11.26 | Put | Bond Future | 1736 | 2 | 1736 | 2 | 517.00 |
| 30/07/2020 | 2040 On 06-August-20 | 10.02 | Put | Bond Future | 10220 | 10 | 10220 | 10 | 0.00 |
| 30/07/2020 | 2040 On 06-August-20 | 10.04 | Put | Bond Future | 10062 | 10 | 10062 | 10 | 0.00 |
| 30/07/2020 | 2040 On 05-November-20 | | | Bond Future | 11.66 | 82.7017 | 11.6623 | 82.7017 | 50,939.00 |
| 30/07/2020 | 2040 On 05-November-20 | 9.73 | Call | Bond Future | 530 | 1 | 530 | 1 | 2,000.00 |
| 30/07/2020 | 2040 On 05-November-20 | 10.23 | Call | Bond Future | 1019 | 1 | 1019 | 1 | 2,000.00 |
| 30/07/2020 | 2040 On 05-November-20 | 9.50 | Call | Bond Future | 378 | 0 | 378 | 0 | 2,000.00 |
| 30/07/2020 | 2040 On 05-November-20 | 10.00 | Call | Bond Future | 764 | 1 | 764 | 1 | 2,380.00 |
| 30/07/2020 | 2040 On 05-November-20 | 10.30 | Call | Bond Future | 1108 | 1 | 1108 | 1 | 0.00 |
| 30/07/2020 | 2040 On 05-November-20 | 11.00 | Call | Bond Future | 2379 | 3 | 2379 | 3 | 2,380.00 |
| 30/07/2020 | 2040 On 05-November-20 | 11.70 | Call | Bond Future | 4377 | 5 | 4377 | 5 | 0.00 |
| 30/07/2020 | 2040 On 05-November-20 | 10.31 | Call | Bond Future | 1121 | 1 | 1121 | 1 | 0.00 |
| 30/07/2020 | 2040 On 05-November-20 | 11.50 | Call | Bond Future | 3751 | 4 | 3751 | 4 | 0.00 |
| 30/07/2020 | 2040 On 05-November-20 | 10.32 | Call | Bond Future | 1134 | 1 | 1134 | 1 | 0.00 |
| 30/07/2020 | 2040 On 05-November-20 | 11.50 | Put | Bond Future | 4791 | 5 | 4791 | 5 | 2,000.00 |
| 30/07/2020 | 2040 On 05-November-20 | 10.31 | Put | Bond Future | 10503 | 10 | 10503 | 10 | 0.00 |
| 30/07/2020 | 2040 On 05-November-20 | 10.32 | Put | Bond Future | 10441 | 10 | 10441 | 10 | 0.00 |
| 30/07/2020 | 2040 On 05-November-20 | 9.50 | Put | Bond Future | 16250 | 16 | 16250 | 16 | 0.00 |
| 30/07/2020 | 2040 On 05-November-20 | 10.00 | Put | Bond Future | 12546 | 12 | 12546 | 12 | 0.00 |
| 30/07/2020 | 2040 On 05-November-20 | 11.70 | Put | Bond Future | 4139 | 4 | 4139 | 4 | 2,000.00 |
| 30/07/2020 | 2040 On 05-November-20 | 11.00 | Put | Bond Future | 6765 | 6 | 6765 | 6 | 0.00 |
| 30/07/2020 | 2040 On 05-November-20 | 10.23 | Put | Bond Future | 11011 | 11 | 11011 | 11 | 0.00 |
| 30/07/2020 | 2040 On 05-November-20 | 10.30 | Put | Bond Future | 10566 | 10 | 10566 | 10 | 0.00 |
| 30/07/2020 | 2040 On 05-November-20 | 9.73 | Put | Bond Future | 14486 | 14 | 14486 | 14 | 0.00 |
| 30/07/2020 | 2040 On 04-February-21 | | | Bond Future | 11.89 | 79.1114 | 11.8909 | 79.1114 | 0.00 |
| 30/07/2020 | 2040 On 04-February-21 | 10.07 | Call | Bond Future | 1539 | 2 | 1539 | 2 | 800.00 |
| 30/07/2020 | 2040 On 04-February-21 | 11.74 | Call | Bond Future | 5133 | 5 | 5133 | 5 | 0.00 |
| 30/07/2020 | 2040 On 04-February-21 | 10.41 | Call | Bond Future | 2038 | 2 | 2038 | 2 | 0.00 |
| 30/07/2020 | 2040 On 04-February-21 | 9.49 | Call | Bond Future | 900 | 1 | 900 | 1 | 500.00 |
| 30/07/2020 | 2040 On 04-February-21 | 9.57 | Call | Bond Future | 973 | 1 | 973 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2020 | 2040 On 04-February-21 | 10.42 | Call | Bond Future | 2054 | 2 | 2054 | 2 | 0.00 |
| 30/07/2020 | 2040 On 04-February-21 | 10.40 | Call | Bond Future | 2022 | 2 | 2022 | 2 | 0.00 |
| 30/07/2020 | 2040 On 04-February-21 | 10.24 | Call | Bond Future | 1776 | 2 | 1776 | 2 | 500.00 |
| 30/07/2020 | 2040 On 04-February-21 | 11.57 | Call | Bond Future | 4635 | 5 | 4635 | 5 | 0.00 |
| 30/07/2020 | 2040 On 04-February-21 | 11.57 | Put | Bond Future | 6647 | 6 | 6647 | 6 | 500.00 |
| 30/07/2020 | 2040 On 04-February-21 | 10.24 | Put | Bond Future | 13084 | 13 | 13084 | 13 | 0.00 |
| 30/07/2020 | 2040 On 04-February-21 | 10.40 | Put | Bond Future | 12123 | 12 | 12123 | 12 | 0.00 |
| 30/07/2020 | 2040 On 04-February-21 | 9.49 | Put | Bond Future | 18222 | 18 | 18222 | 18 | 0.00 |
| 30/07/2020 | 2040 On 04-February-21 | 9.57 | Put | Bond Future | 17625 | 17 | 17625 | 17 | 0.00 |
| 30/07/2020 | 2040 On 04-February-21 | 10.07 | Put | Bond Future | 14158 | 14 | 14158 | 14 | 0.00 |
| 30/07/2020 | 2040 On 04-February-21 | 10.42 | Put | Bond Future | 12006 | 12 | 12006 | 12 | 0.00 |
| 30/07/2020 | 2040 On 04-February-21 | 10.41 | Put | Bond Future | 12064 | 12 | 12064 | 12 | 0.00 |
| 30/07/2020 | 2040 On 04-February-21 | 11.74 | Put | Bond Future | 6069 | 6 | 6069 | 6 | 800.00 |
| 30/07/2020 | 2040 On 06-May-21 | | | Bond Future | 12.13 | 80.0168 | 12.1255 | 80.0168 | 0.00 |
| 30/07/2020 | 2040 On 06-May-21 | 12.43 | Call | Bond Future | 6825 | 7 | 6825 | 7 | 0.00 |
| 30/07/2020 | 2040 On 06-May-21 | 12.44 | Call | Bond Future | 6857 | 7 | 6857 | 7 | 0.00 |
| 30/07/2020 | 2040 On 06-May-21 | 12.42 | Call | Bond Future | 6793 | 7 | 6793 | 7 | 0.00 |
| 30/07/2020 | 2040 On 06-May-21 | 12.42 | Put | Bond Future | 5073 | 5 | 5073 | 5 | 0.00 |
| 30/07/2020 | 2040 On 06-May-21 | 12.43 | Put | Bond Future | 5047 | 5 | 5047 | 5 | 0.00 |
| 30/07/2020 | 2040 On 06-May-21 | 12.44 | Put | Bond Future | 5022 | 5 | 5022 | 5 | 0.00 |
| 30/07/2020 | 2040 On 05-August-21 | | | Bond Future | 12.39 | 76.3660 | 12.3910 | 76.3660 | 0.00 |
| 30/07/2020 | 2040 On 05-August-21 | 12.47 | Call | Bond Future | 451 | 1 | 451 | 1 | 0.00 |
| 30/07/2020 | 2040 On 05-August-21 | 12.49 | Call | Bond Future | 565 | 1 | 565 | 1 | 0.00 |
| 30/07/2020 | 2040 On 05-August-21 | 12.48 | Call | Bond Future | 508 | 1 | 508 | 1 | 0.00 |
| 30/07/2020 | 2040 On 05-August-21 | 12.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | 2040 On 05-August-21 | 12.48 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | 2040 On 05-August-21 | 12.47 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | 2044 On 06-August-20 | | | Bond Future | 11.56 | 77.9909 | 11.5644 | 77.9909 | 44,901.00 |
| 30/07/2020 | 2044 On 06-August-20 | 9.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | 2044 On 06-August-20 | 9.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 474.00 |
| 30/07/2020 | 2044 On 06-August-20 | 9.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | 2044 On 06-August-20 | 9.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 474.00 |
| 30/07/2020 | 2044 On 06-August-20 | 9.01 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2020 | 2044 On 06-August-20 | 9.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | 2044 On 06-August-20 | 9.87 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | 2044 On 06-August-20 | 10.93 | Call | Bond Future | 44 | 0 | 44 | 0 | 0.00 |
| 30/07/2020 | 2044 On 06-August-20 | 11.09 | Call | Bond Future | 124 | 0 | 124 | 0 | 0.00 |
| 30/07/2020 | 2044 On 06-August-20 | 9.01 | Put | Bond Future | 20078 | 20 | 20078 | 20 | 0.00 |
| 30/07/2020 | 2044 On 06-August-20 | 9.66 | Put | Bond Future | 14207 | 14 | 14207 | 14 | 0.00 |
| 30/07/2020 | 2044 On 06-August-20 | 9.88 | Put | Bond Future | 12350 | 12 | 12350 | 12 | 0.00 |
| 30/07/2020 | 2044 On 06-August-20 | 10.93 | Put | Bond Future | 4338 | 4 | 4338 | 4 | 0.00 |
| 30/07/2020 | 2044 On 06-August-20 | 9.87 | Put | Bond Future | 12433 | 12 | 12433 | 12 | 0.00 |
| 30/07/2020 | 2044 On 06-August-20 | 11.09 | Put | Bond Future | 3297 | 3 | 3297 | 3 | 474.00 |
| 30/07/2020 | 2044 On 06-August-20 | 9.98 | Put | Bond Future | 11527 | 11 | 11527 | 11 | 0.00 |
| 30/07/2020 | 2044 On 06-August-20 | 9.86 | Put | Bond Future | 12517 | 12 | 12517 | 12 | 0.00 |
| 30/07/2020 | 2044 On 06-August-20 | 9.36 | Put | Bond Future | 16843 | 17 | 16843 | 17 | 0.00 |
| 30/07/2020 | 2044 On 05-November-20 | | | Bond Future | 11.78 | 78.7703 | 11.7829 | 78.7703 | 26,103.00 |
| 30/07/2020 | 2044 On 05-November-20 | 9.72 | Call | Bond Future | 452 | 0 | 452 | 0 | 1,815.00 |
| 30/07/2020 | 2044 On 05-November-20 | 9.96 | Call | Bond Future | 634 | 1 | 634 | 1 | 0.00 |
| 30/07/2020 | 2044 On 05-November-20 | 11.38 | Call | Bond Future | 3045 | 3 | 3045 | 3 | 0.00 |
| 30/07/2020 | 2044 On 05-November-20 | 10.34 | Call | Bond Future | 1031 | 1 | 1031 | 1 | 0.00 |
| 30/07/2020 | 2044 On 05-November-20 | 11.43 | Call | Bond Future | 3184 | 3 | 3184 | 3 | 0.00 |
| 30/07/2020 | 2044 On 05-November-20 | 9.97 | Call | Bond Future | 643 | 1 | 643 | 1 | 300.00 |
| 30/07/2020 | 2044 On 05-November-20 | 10.36 | Call | Bond Future | 1056 | 1 | 1056 | 1 | 0.00 |
| 30/07/2020 | 2044 On 05-November-20 | 10.04 | Call | Bond Future | 706 | 1 | 706 | 1 | 525.00 |
| 30/07/2020 | 2044 On 05-November-20 | 9.34 | Call | Bond Future | 250 | 0 | 250 | 0 | 525.00 |
| 30/07/2020 | 2044 On 05-November-20 | 11.17 | Call | Bond Future | 2500 | 3 | 2500 | 3 | 0.00 |
| 30/07/2020 | 2044 On 05-November-20 | 8.87 | Call | Bond Future | 108 | 0 | 108 | 0 | 1,815.00 |
| 30/07/2020 | 2044 On 05-November-20 | 10.02 | Call | Bond Future | 688 | 1 | 688 | 1 | 1,815.00 |
| 30/07/2020 | 2044 On 05-November-20 | 10.35 | Call | Bond Future | 1044 | 1 | 1044 | 1 | 0.00 |
| 30/07/2020 | 2044 On 05-November-20 | 9.29 | Call | Bond Future | 230 | 0 | 230 | 0 | 300.00 |
| 30/07/2020 | 2044 On 05-November-20 | 11.06 | Call | Bond Future | 2238 | 2 | 2238 | 2 | 0.00 |
| 30/07/2020 | 2044 On 05-November-20 | 10.04 | Put | Bond Future | 13120 | 13 | 13120 | 13 | 0.00 |
| 30/07/2020 | 2044 On 05-November-20 | 11.17 | Put | Bond Future | 6509 | 6 | 6509 | 6 | 1,815.00 |
| 30/07/2020 | 2044 On 05-November-20 | 11.43 | Put | Bond Future | 5449 | 5 | 5449 | 5 | 1,815.00 |
| 30/07/2020 | 2044 On 05-November-20 | 8.87 | Put | Bond Future | 22881 | 23 | 22881 | 23 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2020 | 2044 On 05-November-20 | 10.36 | Put | Bond Future | 10945 | 11 | 10945 | 11 | 0.00 |
| 30/07/2020 | 2044 On 05-November-20 | 10.35 | Put | Bond Future | 11010 | 11 | 11010 | 11 | 0.00 |
| 30/07/2020 | 2044 On 05-November-20 | 10.02 | Put | Bond Future | 13264 | 13 | 13264 | 13 | 0.00 |
| 30/07/2020 | 2044 On 05-November-20 | 9.34 | Put | Bond Future | 18635 | 18 | 18635 | 18 | 0.00 |
| 30/07/2020 | 2044 On 05-November-20 | 9.29 | Put | Bond Future | 19066 | 19 | 19066 | 19 | 0.00 |
| 30/07/2020 | 2044 On 05-November-20 | 9.96 | Put | Bond Future | 13699 | 13 | 13699 | 13 | 0.00 |
| 30/07/2020 | 2044 On 05-November-20 | 9.72 | Put | Bond Future | 15516 | 15 | 15516 | 15 | 0.00 |
| 30/07/2020 | 2044 On 05-November-20 | 11.06 | Put | Bond Future | 7005 | 7 | 7005 | 7 | 525.00 |
| 30/07/2020 | 2044 On 05-November-20 | 10.34 | Put | Bond Future | 11075 | 11 | 11075 | 11 | 0.00 |
| 30/07/2020 | 2044 On 05-November-20 | 11.38 | Put | Bond Future | 5641 | 5 | 5641 | 5 | 300.00 |
| 30/07/2020 | 2044 On 05-November-20 | 9.97 | Put | Bond Future | 13626 | 13 | 13626 | 13 | 0.00 |
| 30/07/2020 | 2044 On 04-February-21 | | | Bond Future | 12.01 | 75.2617 | 12.0075 | 75.2617 | 0.00 |
| 30/07/2020 | 2044 On 04-February-21 | 10.35 | Call | Bond Future | 1794 | 2 | 1794 | 2 | 0.00 |
| 30/07/2020 | 2044 On 04-February-21 | 10.37 | Call | Bond Future | 1823 | 2 | 1823 | 2 | 0.00 |
| 30/07/2020 | 2044 On 04-February-21 | 10.29 | Call | Bond Future | 1707 | 2 | 1707 | 2 | 0.00 |
| 30/07/2020 | 2044 On 04-February-21 | 9.66 | Call | Bond Future | 962 | 1 | 962 | 1 | 265.00 |
| 30/07/2020 | 2044 On 04-February-21 | 10.36 | Call | Bond Future | 1808 | 2 | 1808 | 2 | 0.00 |
| 30/07/2020 | 2044 On 04-February-21 | 10.04 | Call | Bond Future | 1375 | 1 | 1375 | 1 | 0.00 |
| 30/07/2020 | 2044 On 04-February-21 | 10.84 | Call | Bond Future | 2617 | 3 | 2617 | 3 | 0.00 |
| 30/07/2020 | 2044 On 04-February-21 | 10.36 | Put | Bond Future | 13062 | 13 | 13062 | 13 | 0.00 |
| 30/07/2020 | 2044 On 04-February-21 | 10.29 | Put | Bond Future | 13501 | 13 | 13501 | 13 | 265.00 |
| 30/07/2020 | 2044 On 04-February-21 | 9.66 | Put | Bond Future | 17889 | 18 | 17889 | 18 | 0.00 |
| 30/07/2020 | 2044 On 04-February-21 | 10.84 | Put | Bond Future | 10309 | 10 | 10309 | 10 | 265.00 |
| 30/07/2020 | 2044 On 04-February-21 | 10.35 | Put | Bond Future | 13124 | 13 | 13124 | 13 | 0.00 |
| 30/07/2020 | 2044 On 04-February-21 | 10.04 | Put | Bond Future | 15148 | 15 | 15148 | 15 | 0.00 |
| 30/07/2020 | 2044 On 04-February-21 | 10.37 | Put | Bond Future | 13000 | 13 | 13000 | 13 | 0.00 |
| 30/07/2020 | 2044 On 06-May-21 | | | Bond Future | 12.24 | 76.1231 | 12.2378 | 76.1231 | 0.00 |
| 30/07/2020 | 2044 On 06-May-21 | 12.45 | Call | Bond Future | 6475 | 7 | 6475 | 7 | 0.00 |
| 30/07/2020 | 2044 On 06-May-21 | 12.44 | Call | Bond Future | 6444 | 7 | 6444 | 7 | 0.00 |
| 30/07/2020 | 2044 On 06-May-21 | 12.43 | Call | Bond Future | 6414 | 7 | 6414 | 7 | 0.00 |
| 30/07/2020 | 2044 On 06-May-21 | 12.44 | Put | Bond Future | 5275 | 5 | 5275 | 5 | 0.00 |
| 30/07/2020 | 2044 On 06-May-21 | 12.43 | Put | Bond Future | 5301 | 5 | 5301 | 5 | 0.00 |
| 30/07/2020 | 2044 On 06-May-21 | 12.45 | Put | Bond Future | 5249 | 5 | 5249 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2020 | 2044 On 05-August-21 | | | Bond Future | 12.50 | 72.5558 | 12.4983 | 72.5558 | 0.00 |
| 30/07/2020 | 2044 On 05-August-21 | 12.60 | Call | Bond Future | 571 | 1 | 571 | 1 | 0.00 |
| 30/07/2020 | 2044 On 05-August-21 | 12.61 | Call | Bond Future | 627 | 1 | 627 | 1 | 0.00 |
| 30/07/2020 | 2044 On 05-August-21 | 12.59 | Call | Bond Future | 515 | 1 | 515 | 1 | 0.00 |
| 30/07/2020 | 2044 On 05-August-21 | 12.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | 2044 On 05-August-21 | 12.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | 2044 On 05-August-21 | 12.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | 2046 On 06-August-20 | | | Bond Future | 91.83 | 91.8208 | 91.8311 | 91.8208 | 7,555.00 |
| 30/07/2020 | 2046 On 05-November-20 | | | Bond Future | 91.01 | 90.9969 | 91.0068 | 90.9969 | 11,960.00 |
| 30/07/2020 | 2046 On 04-February-21 | | | Bond Future | 92.04 | 92.0257 | 92.0353 | 92.0257 | 0.00 |
| 30/07/2020 | 2046 On 06-May-21 | | | Bond Future | 91.32 | 91.3116 | 91.3211 | 91.3116 | 0.00 |
| 30/07/2020 | 2046 On 05-August-21 | | | Bond Future | 92.32 | 92.3094 | 92.3193 | 92.3094 | 0.00 |
| 30/07/2020 | 2050 On 06-August-20 | | | Bond Future | 92.10 | 92.4227 | 92.0982 | 92.4227 | 10,340.00 |
| 30/07/2020 | 2050 On 05-November-20 | | | Bond Future | 93.04 | 93.3691 | 93.0408 | 93.3691 | 13,263.00 |
| 30/07/2020 | 2050 On 04-February-21 | | | Bond Future | 92.20 | 92.5372 | 92.2048 | 92.5372 | 0.00 |
| 30/07/2020 | 2050 On 06-May-21 | | | Bond Future | 93.28 | 93.6165 | 93.2799 | 93.6165 | 0.00 |
| 30/07/2020 | 2050 On 05-August-21 | | | Bond Future | 92.38 | 92.7156 | 92.3754 | 92.7156 | 0.00 |
| 30/07/2020 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | AL37 On 06-August-20 | | | Index Future | 733.04 | 734.6670 | 733.0360 | 734.6670 | 0.00 |
| 30/07/2020 | AL37 On 05-November-20 | | | Index Future | 740.44 | 742.0870 | 740.4350 | 742.0870 | 0.00 |
| 30/07/2020 | AL37 On 04-February-21 | | | Index Future | 748.62 | 750.2920 | 748.6190 | 750.2920 | 0.00 |
| 30/07/2020 | AL37 On 06-May-21 | | | Index Future | 757.17 | 758.8590 | 757.1650 | 758.8590 | 0.00 |
| 30/07/2020 | AL37 On 05-August-21 | | | Index Future | 759.78 | 759.7800 | 759.7800 | 759.7800 | 0.00 |
| 30/07/2020 | AL7T On 06-August-20 | | | Index Future | 804.48 | 807.5160 | 804.4750 | 807.5160 | 0.00 |
| 30/07/2020 | AL7T On 05-November-20 | | | Index Future | 812.60 | 815.6710 | 812.5950 | 815.6710 | 0.00 |
| 30/07/2020 | AL7T On 04-February-21 | | | Index Future | 821.58 | 824.6900 | 821.5760 | 824.6900 | 0.00 |
| 30/07/2020 | AL7T On 06-May-21 | | | Index Future | 830.96 | 834.1070 | 830.9550 | 834.1070 | 0.00 |
| 30/07/2020 | AL7T On 05-August-21 | | | Index Future | 829.60 | 829.6000 | 829.6000 | 829.6000 | 0.00 |
| 30/07/2020 | ALBI On 06-August-20 | | | Index Future | 703.01 | 705.3480 | 703.0120 | 705.3480 | 51.00 |
| 30/07/2020 | ALBI On 05-November-20 | | | Index Future | 710.11 | 712.4720 | 710.1080 | 712.4720 | 164.00 |
| 30/07/2020 | ALBI On 04-February-21 | | | Index Future | 717.96 | 720.3500 | 717.9570 | 720.3500 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2020 | ALBI On 06-May-21 | | | Index Future | 726.15 | 728.5750 | 726.1530 | 728.5750 | 0.00 |
| 30/07/2020 | ALBI On 05-August-21 | | | Index Future | 727.93 | 727.9300 | 727.9300 | 727.9300 | 0.00 |
| 30/07/2020 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 30/07/2020 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2020 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2020 | ES33 On 06-August-20 | | | Bond Future | 11.86 | 74.6870 | 11.8641 | 74.6870 | 0.00 |
| 30/07/2020 | ES33 On 05-November-20 | | | Bond Future | 12.13 | 71.6602 | 12.1331 | 71.6602 | 350.00 |
| 30/07/2020 | ES33 On 04-February-21 | | | Bond Future | 12.41 | 72.4534 | 12.4096 | 72.4534 | 0.00 |
| 30/07/2020 | ES33 On 06-May-21 | | | Bond Future | 12.69 | 69.5054 | 12.6889 | 69.5054 | 0.00 |
| 30/07/2020 | ES33 On 05-August-21 | | | Bond Future | 13.00 | 70.2478 | 12.9989 | 70.2478 | 0.00 |
| 30/07/2020 | ES42 On 06-August-20 | | | Bond Future | 12.28 | 74.3469 | 12.2780 | 74.3469 | 0.00 |
| 30/07/2020 | ES42 On 05-November-20 | | | Bond Future | 12.54 | 70.8324 | 12.5375 | 70.8324 | 4,919.00 |
| 30/07/2020 | ES42 On 04-February-21 | | | Bond Future | 12.80 | 71.6173 | 12.7963 | 71.6173 | 0.00 |
| 30/07/2020 | ES42 On 06-May-21 | | | Bond Future | 13.07 | 68.1778 | 13.0680 | 68.1778 | 0.00 |
| 30/07/2020 | ES42 On 05-August-21 | | | Bond Future | 13.36 | 68.9053 | 13.3611 | 68.9053 | 0.00 |
| 30/07/2020 | GOVI On 06-August-20 | | | GOVI | 694.37 | 696.6690 | 694.3680 | 696.6690 | 38.00 |
| 30/07/2020 | GOVI On 06-August-20 | 728.14 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | GOVI On 06-August-20 | 728.13 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | GOVI On 06-August-20 | 728.12 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | GOVI On 06-August-20 | 728.13 | Put | GOVI | 337620 | 31 | 337620 | 31 | 0.00 |
| 30/07/2020 | GOVI On 06-August-20 | 728.12 | Put | GOVI | 337520 | 31 | 337520 | 31 | 0.00 |
| 30/07/2020 | GOVI On 06-August-20 | 728.14 | Put | GOVI | 337720 | 31 | 337720 | 31 | 0.00 |
| 30/07/2020 | GOVI On 05-November-20 | | | GOVI | 701.38 | 703.7050 | 701.3770 | 703.7050 | 1,019.00 |
| 30/07/2020 | GOVI On 05-November-20 | 737.83 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | GOVI On 05-November-20 | 737.84 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | GOVI On 05-November-20 | 737.85 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | GOVI On 05-November-20 | 737.85 | Put | GOVI | 364730 | 34 | 364730 | 34 | 0.00 |
| 30/07/2020 | GOVI On 05-November-20 | 737.83 | Put | GOVI | 364530 | 34 | 364530 | 34 | 0.00 |
| 30/07/2020 | GOVI On 05-November-20 | 737.84 | Put | GOVI | 364630 | 34 | 364630 | 34 | 0.00 |
| 30/07/2020 | GOVI On 04-February-21 | | | GOVI | 709.13 | 711.4860 | 709.1290 | 711.4860 | 0.00 |
| 30/07/2020 | GOVI On 04-February-21 | 750.95 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | GOVI On 04-February-21 | 750.96 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | GOVI On 04-February-21 | 750.94 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | GOVI On 04-February-21 | 750.94 | Put | GOVI | 418110 | 39 | 418110 | 39 | 0.00 |
| 30/07/2020 | GOVI On 04-February-21 | 750.95 | Put | GOVI | 418210 | 39 | 418210 | 39 | 0.00 |
| 30/07/2020 | GOVI On 04-February-21 | 750.96 | Put | GOVI | 418310 | 39 | 418310 | 39 | 0.00 |
| 30/07/2020 | GOVI On 06-May-21 | | | GOVI | 717.22 | 719.6100 | 717.2240 | 719.6100 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2020 | GOVI On 06-May-21 | 678.67 | Call | GOVI | 385540 | 41 | 385540 | 41 | 0.00 |
| 30/07/2020 | GOVI On 06-May-21 | 678.69 | Call | GOVI | 385340 | 41 | 385340 | 41 | 0.00 |
| 30/07/2020 | GOVI On 06-May-21 | 678.68 | Call | GOVI | 385440 | 41 | 385440 | 41 | 0.00 |
| 30/07/2020 | GOVI On 06-May-21 | 678.69 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | GOVI On 06-May-21 | 678.68 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | GOVI On 06-May-21 | 678.67 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | GOVI On 05-August-21 | | | GOVI | 719.14 | 719.1400 | 719.1400 | 719.1400 | 0.00 |
| 30/07/2020 | GOVI On 05-August-21 | 719.15 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | GOVI On 05-August-21 | 719.14 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | GOVI On 05-August-21 | 719.13 | Call | GOVI | 100 | 0 | 100 | 0 | 0.00 |
| 30/07/2020 | GOVI On 05-August-21 | 719.14 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | GOVI On 05-August-21 | 719.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | GOVI On 05-August-21 | 719.15 | Put | GOVI | 100 | 0 | 100 | 0 | 0.00 |
| 30/07/2020 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 30/07/2020 | IGOV On 06-August-20 | | | Index Future | 248.35 | 248.5560 | 248.3510 | 248.5560 | 88.00 |
| 30/07/2020 | IGOV On 05-November-20 | | | Index Future | 250.92 | 251.1280 | 250.9200 | 251.1280 | 1,174.00 |
| 30/07/2020 | IGOV On 04-February-21 | | | Index Future | 253.75 | 253.9660 | 253.7540 | 253.9660 | 0.00 |
| 30/07/2020 | IGOV On 06-May-21 | | | Index Future | 256.71 | 256.9260 | 256.7110 | 256.9260 | 0.00 |
| 30/07/2020 | IGOV On 05-August-21 | | | Index Future | 259.66 | 259.6600 | 259.6600 | 259.6600 | 0.00 |
| 30/07/2020 | IS02 On 21-September-20 | | | Interest Rate Swap | 98.76 | 98.7600 | 98.7600 | 98.7600 | 0.00 |
| 30/07/2020 | IS05 On 17-December-20 | | | Interest Rate Swap | 94.03 | 94.0400 | 94.0300 | 94.0400 | 0.00 |
| 30/07/2020 | IS05 On 16-March-21 | | | Interest Rate Swap | 92.27 | 92.2800 | 92.2700 | 92.2800 | 0.00 |
| 30/07/2020 | IS05 On 15-June-21 | | | Interest Rate Swap | 90.45 | 90.4600 | 90.4500 | 90.4600 | 0.00 |
| 30/07/2020 | IS05 On 21-September-21 | | | Interest Rate Swap | 89.44 | 89.4600 | 89.4400 | 89.4600 | 0.00 |
| 30/07/2020 | IS05 On 21-December-21 | | | Interest Rate Swap | 90.72 | 90.7400 | 90.7200 | 90.7400 | 51.00 |
| 30/07/2020 | IS05 On 15-March-22 | | | Interest Rate Swap | 90.17 | 90.1900 | 90.1700 | 90.1900 | 0.00 |
| 30/07/2020 | IS05 On 21-June-22 | | | Interest Rate Swap | 90.32 | 90.3400 | 90.3200 | 90.3400 | 0.00 |
| 30/07/2020 | IS05 On 20-September-22 | | | Interest Rate Swap | 93.50 | 93.5100 | 93.5000 | 93.5100 | 0.00 |
| 30/07/2020 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.04 | 94.0300 | 94.0400 | 94.0300 | 0.00 |
| 30/07/2020 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.47 | 86.4400 | 86.4700 | 86.4400 | 0.00 |
| 30/07/2020 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.05 | 91.9900 | 92.0500 | 91.9900 | 0.00 |
| 30/07/2020 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 30/07/2020 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.58 | 80.3800 | 80.5800 | 80.3800 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2020 | IS10 On 16-March-26 | | | Interest Rate Swap | 77.19 | 76.9800 | 77.1900 | 76.9800 | 0.00 |
| 30/07/2020 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.69 | 75.4600 | 75.6900 | 75.4600 | 0.00 |
| 30/07/2020 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.81 | 77.5700 | 77.8100 | 77.5700 | 0.00 |
| 30/07/2020 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.94 | 81.6900 | 81.9400 | 81.6900 | 0.00 |
| 30/07/2020 | IS10 On 15-March-27 | | | Interest Rate Swap | 80.58 | 80.3300 | 80.5800 | 80.3300 | 0.00 |
| 30/07/2020 | IS10 On 21-June-27 | | | Interest Rate Swap | 82.77 | 82.5100 | 82.7700 | 82.5100 | 0.00 |
| 30/07/2020 | IS10 On 20-September-27 | | | Interest Rate Swap | 88.66 | 88.3900 | 88.6600 | 88.3900 | 0.00 |
| 30/07/2020 | IS10 On 20-December-27 | | | Interest Rate Swap | 89.15 | 88.8500 | 89.1500 | 88.8500 | 0.00 |
| 30/07/2020 | IS10 On 22-March-28 | | | Interest Rate Swap | 82.27 | 81.9400 | 82.2700 | 81.9400 | 0.00 |
| 30/07/2020 | IS10 On 20-June-28 | | | Interest Rate Swap | 90.16 | 89.8100 | 90.1600 | 89.8100 | 0.00 |
| 30/07/2020 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 30/07/2020 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 30/07/2020 | JBAF On 19-August-20 | | | Jibar Tradeable Future | 3.66 | 96.3250 | 3.6550 | 96.3250 | 0.00 |
| 30/07/2020 | JBAF On 16-September-20 | | | Jibar Tradeable Future | 3.64 | 96.3650 | 3.6350 | 96.3650 | 0.00 |
| 30/07/2020 | JBAF On 21-October-20 | | | Jibar Tradeable Future | 3.55 | 96.4450 | 3.5450 | 96.4450 | 0.00 |
| 30/07/2020 | JBAF On 18-November-20 | | | Jibar Tradeable Future | 3.54 | 96.4550 | 3.5350 | 96.4550 | 0.00 |
| 30/07/2020 | JBAF On 15-December-20 | | | Jibar Tradeable Future | 3.53 | 96.4650 | 3.5250 | 96.4650 | 10.00 |
| 30/07/2020 | JBAF On 20-January-21 | | | Jibar Tradeable Future | 3.53 | 96.4750 | 3.5250 | 96.4750 | 0.00 |
| 30/07/2020 | JBAF On 17-March-21 | | | Jibar Tradeable Future | 3.56 | 96.4400 | 3.5600 | 96.4400 | 0.00 |
| 30/07/2020 | JBAF On 15-June-21 | | | Jibar Tradeable Future | 3.74 | 96.2600 | 3.7400 | 96.2600 | 0.00 |
| 30/07/2020 | JBAF On 15-September-21 | | | Jibar Tradeable Future | 3.82 | 96.2250 | 3.8150 | 96.2250 | 0.00 |
| 30/07/2020 | JBAF On 15-December-21 | | | Jibar Tradeable Future | 4.07 | 95.9700 | 4.0700 | 95.9700 | 0.00 |
| 30/07/2020 | JBAF On 16-March-22 | | | Jibar Tradeable Future | 4.19 | 95.8850 | 4.1850 | 95.8850 | 0.00 |
| 30/07/2020 | JBAF On 15-June-22 | | | Jibar Tradeable Future | 4.51 | 95.5350 | 4.5050 | 95.5350 | 0.00 |
| 30/07/2020 | R023 On 06-August-20 | | | Bond Future | 4.84 | 110.3283 | 4.8391 | 110.3283 | 18,784.00 |
| 30/07/2020 | R023 On 06-August-20 | 7.26 | Call | Bond Future | 5788 | 6 | 5788 | 6 | 0.00 |
| 30/07/2020 | R023 On 06-August-20 | 7.27 | Call | Bond Future | 5811 | 6 | 5811 | 6 | 0.00 |
| 30/07/2020 | R023 On 06-August-20 | 7.28 | Call | Bond Future | 5834 | 6 | 5834 | 6 | 0.00 |
| 30/07/2020 | R023 On 06-August-20 | 7.27 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R023 On 06-August-20 | 7.28 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R023 On 06-August-20 | 7.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R023 On 05-November-20 | | | Bond Future | 4.93 | 107.5256 | 4.9307 | 107.5256 | 24,507.00 |
| 30/07/2020 | R023 On 05-November-20 | 7.46 | Call | Bond Future | 5472 | 5 | 5472 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2020 | R023 On 05-November-20 | 7.47 | Call | Bond Future | 5493 | 5 | 5493 | 5 | 0.00 |
| 30/07/2020 | R023 On 05-November-20 | 7.45 | Call | Bond Future | 5451 | 5 | 5451 | 5 | 0.00 |
| 30/07/2020 | R023 On 05-November-20 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R023 On 05-November-20 | 7.46 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R023 On 05-November-20 | 7.47 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R023 On 04-February-21 | | | Bond Future | 5.00 | 108.7151 | 4.9988 | 108.7151 | 0.00 |
| 30/07/2020 | R023 On 04-February-21 | 6.32 | Call | Bond Future | 2703 | 3 | 2703 | 3 | 0.00 |
| 30/07/2020 | R023 On 04-February-21 | 6.34 | Call | Bond Future | 2737 | 3 | 2737 | 3 | 0.00 |
| 30/07/2020 | R023 On 04-February-21 | 6.33 | Call | Bond Future | 2720 | 3 | 2720 | 3 | 0.00 |
| 30/07/2020 | R023 On 04-February-21 | 6.33 | Put | Bond Future | 108 | 0 | 108 | 0 | 0.00 |
| 30/07/2020 | R023 On 04-February-21 | 6.32 | Put | Bond Future | 110 | 0 | 110 | 0 | 0.00 |
| 30/07/2020 | R023 On 04-February-21 | 6.34 | Put | Bond Future | 106 | 0 | 106 | 0 | 0.00 |
| 30/07/2020 | R023 On 06-May-21 | | | Bond Future | 5.05 | 106.0482 | 5.0527 | 106.0482 | 0.00 |
| 30/07/2020 | R023 On 06-May-21 | 7.56 | Call | Bond Future | 4309 | 4 | 4309 | 4 | 0.00 |
| 30/07/2020 | R023 On 06-May-21 | 7.58 | Call | Bond Future | 4342 | 4 | 4342 | 4 | 0.00 |
| 30/07/2020 | R023 On 06-May-21 | 7.57 | Call | Bond Future | 4325 | 4 | 4325 | 4 | 0.00 |
| 30/07/2020 | R023 On 06-May-21 | 7.57 | Put | Bond Future | 22 | 0 | 22 | 0 | 0.00 |
| 30/07/2020 | R023 On 06-May-21 | 7.58 | Put | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 30/07/2020 | R023 On 06-May-21 | 7.56 | Put | Bond Future | 22 | 0 | 22 | 0 | 0.00 |
| 30/07/2020 | R023 On 05-August-21 | | | Bond Future | 5.18 | 107.1817 | 5.1831 | 107.1817 | 0.00 |
| 30/07/2020 | R023 On 05-August-21 | 5.31 | Call | Bond Future | 192 | 0 | 192 | 0 | 0.00 |
| 30/07/2020 | R023 On 05-August-21 | 5.30 | Call | Bond Future | 177 | 0 | 177 | 0 | 0.00 |
| 30/07/2020 | R023 On 05-August-21 | 5.29 | Call | Bond Future | 162 | 0 | 162 | 0 | 0.00 |
| 30/07/2020 | R023 On 05-August-21 | 5.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R023 On 05-August-21 | 5.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R023 On 05-August-21 | 5.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R035 On 06-August-20 | | | Bond Future | 10.93 | 89.5012 | 10.9304 | 89.5012 | 23,562.00 |
| 30/07/2020 | R035 On 06-August-20 | 9.92 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 30/07/2020 | R035 On 06-August-20 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 24,761.00 |
| 30/07/2020 | R035 On 06-August-20 | 9.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 30/07/2020 | R035 On 06-August-20 | 9.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 30/07/2020 | R035 On 06-August-20 | 9.93 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 30/07/2020 | R035 On 06-August-20 | 10.45 | Call | Bond Future | 103 | 0 | 103 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2020 | R035 On 06-August-20 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,000.00 |
| 30/07/2020 | R035 On 06-August-20 | 9.91 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 30/07/2020 | R035 On 06-August-20 | 8.75 | Put | Bond Future | 15828 | 15 | 15828 | 15 | 0.00 |
| 30/07/2020 | R035 On 06-August-20 | 9.93 | Put | Bond Future | 6779 | 6 | 6779 | 6 | 0.00 |
| 30/07/2020 | R035 On 06-August-20 | 9.91 | Put | Bond Future | 6922 | 7 | 6922 | 7 | 0.00 |
| 30/07/2020 | R035 On 06-August-20 | 9.92 | Put | Bond Future | 6851 | 7 | 6851 | 7 | 0.00 |
| 30/07/2020 | R035 On 06-August-20 | 10.45 | Put | Bond Future | 3263 | 3 | 3263 | 3 | 500.00 |
| 30/07/2020 | R035 On 06-August-20 | 9.00 | Put | Bond Future | 13807 | 13 | 13807 | 13 | 0.00 |
| 30/07/2020 | R035 On 06-August-20 | 9.67 | Put | Bond Future | 8668 | 8 | 8668 | 8 | 0.00 |
| 30/07/2020 | R035 On 06-August-20 | 9.09 | Put | Bond Future | 13093 | 13 | 13093 | 13 | 0.00 |
| 30/07/2020 | R035 On 05-November-20 | | | Bond Future | 11.16 | 85.9234 | 11.1579 | 85.9234 | 97,914.00 |
| 30/07/2020 | R035 On 05-November-20 | 10.33 | Call | Bond Future | 1840 | 2 | 1840 | 2 | 0.00 |
| 30/07/2020 | R035 On 05-November-20 | 10.34 | Call | Bond Future | 1860 | 2 | 1860 | 2 | 0.00 |
| 30/07/2020 | R035 On 05-November-20 | 10.32 | Call | Bond Future | 1819 | 2 | 1819 | 2 | 0.00 |
| 30/07/2020 | R035 On 05-November-20 | 10.32 | Put | Bond Future | 7270 | 7 | 7270 | 7 | 0.00 |
| 30/07/2020 | R035 On 05-November-20 | 10.33 | Put | Bond Future | 7222 | 7 | 7222 | 7 | 0.00 |
| 30/07/2020 | R035 On 05-November-20 | 10.34 | Put | Bond Future | 7175 | 7 | 7175 | 7 | 0.00 |
| 30/07/2020 | R035 On 04-February-21 | | | Bond Future | 11.39 | 86.8740 | 11.3912 | 86.8740 | 0.00 |
| 30/07/2020 | R035 On 04-February-21 | 10.06 | Call | Bond Future | 2090 | 2 | 2090 | 2 | 0.00 |
| 30/07/2020 | R035 On 04-February-21 | 10.14 | Call | Bond Future | 2224 | 2 | 2224 | 2 | 0.00 |
| 30/07/2020 | R035 On 04-February-21 | 10.05 | Call | Bond Future | 2073 | 2 | 2073 | 2 | 0.00 |
| 30/07/2020 | R035 On 04-February-21 | 11.14 | Call | Bond Future | 4543 | 5 | 4543 | 5 | 0.00 |
| 30/07/2020 | R035 On 04-February-21 | 10.04 | Call | Bond Future | 2057 | 2 | 2057 | 2 | 0.00 |
| 30/07/2020 | R035 On 04-February-21 | 10.05 | Put | Bond Future | 10763 | 11 | 10763 | 11 | 0.00 |
| 30/07/2020 | R035 On 04-February-21 | 11.14 | Put | Bond Future | 6075 | 6 | 6075 | 6 | 650.00 |
| 30/07/2020 | R035 On 04-February-21 | 10.04 | Put | Bond Future | 10816 | 11 | 10816 | 11 | 0.00 |
| 30/07/2020 | R035 On 04-February-21 | 10.14 | Put | Bond Future | 10290 | 10 | 10290 | 10 | 650.00 |
| 30/07/2020 | R035 On 04-February-21 | 10.06 | Put | Bond Future | 10710 | 10 | 10710 | 10 | 0.00 |
| 30/07/2020 | R035 On 06-May-21 | | | Bond Future | 11.62 | 83.3904 | 11.6220 | 83.3904 | 0.00 |
| 30/07/2020 | R035 On 06-May-21 | 12.35 | Call | Bond Future | 7918 | 8 | 7918 | 8 | 0.00 |
| 30/07/2020 | R035 On 06-May-21 | 12.37 | Call | Bond Future | 7989 | 8 | 7989 | 8 | 0.00 |
| 30/07/2020 | R035 On 06-May-21 | 12.77 | Call | Bond Future | 9425 | 10 | 9425 | 10 | 0.00 |
| 30/07/2020 | R035 On 06-May-21 | 11.55 | Call | Bond Future | 5354 | 6 | 5354 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2020 | R035 On 06-May-21 | 10.24 | Call | Bond Future | 2309 | 2 | 2309 | 2 | 793.00 |
| 30/07/2020 | R035 On 06-May-21 | 12.36 | Call | Bond Future | 7953 | 8 | 7953 | 8 | 0.00 |
| 30/07/2020 | R035 On 06-May-21 | 10.81 | Call | Bond Future | 3391 | 4 | 3391 | 4 | 1,650.00 |
| 30/07/2020 | R035 On 06-May-21 | 12.02 | Call | Bond Future | 6800 | 7 | 6800 | 7 | 0.00 |
| 30/07/2020 | R035 On 06-May-21 | 11.32 | Call | Bond Future | 4699 | 5 | 4699 | 5 | 0.00 |
| 30/07/2020 | R035 On 06-May-21 | 11.32 | Put | Bond Future | 6491 | 6 | 6491 | 6 | 793.00 |
| 30/07/2020 | R035 On 06-May-21 | 12.02 | Put | Bond Future | 4524 | 4 | 4524 | 4 | 793.00 |
| 30/07/2020 | R035 On 06-May-21 | 10.81 | Put | Bond Future | 8344 | 8 | 8344 | 8 | 0.00 |
| 30/07/2020 | R035 On 06-May-21 | 12.36 | Put | Bond Future | 3807 | 4 | 3807 | 4 | 0.00 |
| 30/07/2020 | R035 On 06-May-21 | 12.77 | Put | Bond Future | 3111 | 3 | 3111 | 3 | 1,650.00 |
| 30/07/2020 | R035 On 06-May-21 | 11.55 | Put | Bond Future | 5776 | 6 | 5776 | 6 | 1,650.00 |
| 30/07/2020 | R035 On 06-May-21 | 10.24 | Put | Bond Future | 11008 | 11 | 11008 | 11 | 0.00 |
| 30/07/2020 | R035 On 06-May-21 | 12.35 | Put | Bond Future | 3826 | 4 | 3826 | 4 | 0.00 |
| 30/07/2020 | R035 On 06-May-21 | 12.37 | Put | Bond Future | 3789 | 4 | 3789 | 4 | 0.00 |
| 30/07/2020 | R035 On 05-August-21 | | | Bond Future | 11.88 | 84.2813 | 11.8824 | 84.2813 | 0.00 |
| 30/07/2020 | R035 On 05-August-21 | 5.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R035 On 05-August-21 | 5.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R035 On 05-August-21 | 5.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R035 On 05-August-21 | 5.30 | Put | Bond Future | 54280 | 54 | 54280 | 54 | 0.00 |
| 30/07/2020 | R035 On 05-August-21 | 5.31 | Put | Bond Future | 54164 | 54 | 54164 | 54 | 0.00 |
| 30/07/2020 | R035 On 05-August-21 | 5.29 | Put | Bond Future | 54397 | 54 | 54397 | 54 | 0.00 |
| 30/07/2020 | R186 On 06-August-20 | | | Bond Future | 7.61 | 116.1044 | 7.6071 | 116.1044 | 35,121.00 |
| 30/07/2020 | R186 On 06-August-20 | 8.37 | Call | Bond Future | 4037 | 4 | 4037 | 4 | 0.00 |
| 30/07/2020 | R186 On 06-August-20 | 7.45 | Call | Bond Future | 241 | 0 | 241 | 0 | 2,500.00 |
| 30/07/2020 | R186 On 06-August-20 | 9.00 | Call | Bond Future | 7231 | 7 | 7231 | 7 | 900.00 |
| 30/07/2020 | R186 On 06-August-20 | 8.00 | Call | Bond Future | 2152 | 2 | 2152 | 2 | 900.00 |
| 30/07/2020 | R186 On 06-August-20 | 8.25 | Call | Bond Future | 3418 | 4 | 3418 | 4 | 0.00 |
| 30/07/2020 | R186 On 06-August-20 | 8.38 | Call | Bond Future | 4088 | 4 | 4088 | 4 | 0.00 |
| 30/07/2020 | R186 On 06-August-20 | 8.36 | Call | Bond Future | 3985 | 4 | 3985 | 4 | 0.00 |
| 30/07/2020 | R186 On 06-August-20 | 8.36 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 30/07/2020 | R186 On 06-August-20 | 7.45 | Put | Bond Future | 1095 | 1 | 1095 | 1 | 2,500.00 |
| 30/07/2020 | R186 On 06-August-20 | 8.00 | Put | Bond Future | 51 | 0 | 51 | 0 | 15,177.00 |
| 30/07/2020 | R186 On 06-August-20 | 8.25 | Put | Bond Future | 6 | 0 | 6 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2020 | R186 On 06-August-20 | 8.38 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 30/07/2020 | R186 On 06-August-20 | 8.37 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 30/07/2020 | R186 On 06-August-20 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R186 On 05-November-20 | | | Bond Future | 7.80 | 117.2648 | 7.7973 | 117.2648 | 79,685.00 |
| 30/07/2020 | R186 On 05-November-20 | 7.00 | Call | Bond Future | 838 | 1 | 838 | 1 | 1,200.00 |
| 30/07/2020 | R186 On 05-November-20 | 8.66 | Call | Bond Future | 5242 | 5 | 5242 | 5 | 0.00 |
| 30/07/2020 | R186 On 05-November-20 | 7.50 | Call | Bond Future | 1690 | 2 | 1690 | 2 | 80.00 |
| 30/07/2020 | R186 On 05-November-20 | 8.65 | Call | Bond Future | 5204 | 5 | 5204 | 5 | 0.00 |
| 30/07/2020 | R186 On 05-November-20 | 8.64 | Call | Bond Future | 5166 | 5 | 5166 | 5 | 0.00 |
| 30/07/2020 | R186 On 05-November-20 | 8.00 | Call | Bond Future | 2960 | 3 | 2960 | 3 | 1,200.00 |
| 30/07/2020 | R186 On 05-November-20 | 6.50 | Call | Bond Future | 363 | 0 | 363 | 0 | 80.00 |
| 30/07/2020 | R186 On 05-November-20 | 7.84 | Call | Bond Future | 2508 | 3 | 2508 | 3 | 3,500.00 |
| 30/07/2020 | R186 On 05-November-20 | 8.34 | Call | Bond Future | 4065 | 4 | 4065 | 4 | 3,500.00 |
| 30/07/2020 | R186 On 05-November-20 | 9.26 | Call | Bond Future | 7623 | 8 | 7623 | 8 | 0.00 |
| 30/07/2020 | R186 On 05-November-20 | 8.34 | Put | Bond Future | 1300 | 1 | 1300 | 1 | 0.00 |
| 30/07/2020 | R186 On 05-November-20 | 7.84 | Put | Bond Future | 2287 | 2 | 2287 | 2 | 0.00 |
| 30/07/2020 | R186 On 05-November-20 | 9.26 | Put | Bond Future | 366 | 0 | 366 | 0 | 3,500.00 |
| 30/07/2020 | R186 On 05-November-20 | 8.65 | Put | Bond Future | 899 | 1 | 899 | 1 | 0.00 |
| 30/07/2020 | R186 On 05-November-20 | 7.50 | Put | Bond Future | 3241 | 3 | 3241 | 3 | 0.00 |
| 30/07/2020 | R186 On 05-November-20 | 6.50 | Put | Bond Future | 7335 | 7 | 7335 | 7 | 0.00 |
| 30/07/2020 | R186 On 05-November-20 | 8.64 | Put | Bond Future | 910 | 1 | 910 | 1 | 0.00 |
| 30/07/2020 | R186 On 05-November-20 | 8.00 | Put | Bond Future | 1917 | 2 | 1917 | 2 | 0.00 |
| 30/07/2020 | R186 On 05-November-20 | 8.66 | Put | Bond Future | 888 | 1 | 888 | 1 | 0.00 |
| 30/07/2020 | R186 On 05-November-20 | 7.00 | Put | Bond Future | 5060 | 5 | 5060 | 5 | 0.00 |
| 30/07/2020 | R186 On 04-February-21 | | | Bond Future | 7.99 | 113.2809 | 7.9855 | 113.2809 | 0.00 |
| 30/07/2020 | R186 On 04-February-21 | 8.15 | Call | Bond Future | 3552 | 4 | 3552 | 4 | 0.00 |
| 30/07/2020 | R186 On 04-February-21 | 8.16 | Call | Bond Future | 3580 | 4 | 3580 | 4 | 0.00 |
| 30/07/2020 | R186 On 04-February-21 | 8.17 | Call | Bond Future | 3608 | 4 | 3608 | 4 | 0.00 |
| 30/07/2020 | R186 On 04-February-21 | 8.16 | Put | Bond Future | 2722 | 3 | 2722 | 3 | 0.00 |
| 30/07/2020 | R186 On 04-February-21 | 8.17 | Put | Bond Future | 2700 | 3 | 2700 | 3 | 0.00 |
| 30/07/2020 | R186 On 04-February-21 | 8.15 | Put | Bond Future | 2743 | 3 | 2743 | 3 | 0.00 |
| 30/07/2020 | R186 On 06-May-21 | | | Bond Future | 8.18 | 114.5762 | 8.1844 | 114.5762 | 0.00 |
| 30/07/2020 | R186 On 06-May-21 | 10.78 | Call | Bond Future | 11737 | 12 | 11737 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2020 | R186 On 06-May-21 | 10.77 | Call | Bond Future | 11700 | 12 | 11700 | 12 | 0.00 |
| 30/07/2020 | R186 On 06-May-21 | 10.76 | Call | Bond Future | 11663 | 12 | 11663 | 12 | 0.00 |
| 30/07/2020 | R186 On 06-May-21 | 10.77 | Put | Bond Future | 322 | 0 | 322 | 0 | 0.00 |
| 30/07/2020 | R186 On 06-May-21 | 10.76 | Put | Bond Future | 326 | 0 | 326 | 0 | 0.00 |
| 30/07/2020 | R186 On 06-May-21 | 10.78 | Put | Bond Future | 319 | 0 | 319 | 0 | 0.00 |
| 30/07/2020 | R186 On 05-August-21 | | | Bond Future | 8.43 | 110.5190 | 8.4252 | 110.5190 | 0.00 |
| 30/07/2020 | R186 On 05-August-21 | 8.61 | Call | Bond Future | 823 | 1 | 823 | 1 | 0.00 |
| 30/07/2020 | R186 On 05-August-21 | 8.62 | Call | Bond Future | 868 | 1 | 868 | 1 | 0.00 |
| 30/07/2020 | R186 On 05-August-21 | 8.63 | Call | Bond Future | 912 | 1 | 912 | 1 | 0.00 |
| 30/07/2020 | R186 On 05-August-21 | 8.63 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R186 On 05-August-21 | 8.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R186 On 05-August-21 | 8.62 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R197 On 06-August-20 | | | Bond Future | 305.04 | 305.0255 | 305.0435 | 305.0255 | 1,442.00 |
| 30/07/2020 | R197 On 05-November-20 | | | Bond Future | 308.17 | 308.1493 | 308.1657 | 308.1493 | 2,549.00 |
| 30/07/2020 | R197 On 04-February-21 | | | Bond Future | 303.81 | 303.7909 | 303.8061 | 303.7909 | 0.00 |
| 30/07/2020 | R197 On 06-May-21 | | | Bond Future | 307.35 | 307.3343 | 307.3489 | 307.3343 | 0.00 |
| 30/07/2020 | R197 On 05-August-21 | | | Bond Future | 302.72 | 302.7033 | 302.7184 | 302.7033 | 0.00 |
| 30/07/2020 | R202 On 06-August-20 | | | Bond Future | 205.56 | 205.5396 | 205.5625 | 205.5396 | 3,530.00 |
| 30/07/2020 | R202 On 05-November-20 | | | Bond Future | 207.67 | 207.6445 | 207.6665 | 207.6445 | 8,104.00 |
| 30/07/2020 | R202 On 04-February-21 | | | Bond Future | 205.85 | 205.8265 | 205.8477 | 205.8265 | 0.00 |
| 30/07/2020 | R202 On 06-May-21 | | | Bond Future | 208.25 | 208.2269 | 208.2478 | 208.2269 | 0.00 |
| 30/07/2020 | R202 On 05-August-21 | | | Bond Future | 206.28 | 206.2591 | 206.2806 | 206.2591 | 0.00 |
| 30/07/2020 | R208 On 06-August-20 | | | Bond Future | 3.49 | 104.4839 | 3.4885 | 104.4839 | 15,169.00 |
| 30/07/2020 | R208 On 06-August-20 | 5.56 | Call | Bond Future | 1299 | 1 | 1299 | 1 | 0.00 |
| 30/07/2020 | R208 On 06-August-20 | 5.57 | Call | Bond Future | 1306 | 1 | 1306 | 1 | 0.00 |
| 30/07/2020 | R208 On 06-August-20 | 5.55 | Call | Bond Future | 1293 | 1 | 1293 | 1 | 0.00 |
| 30/07/2020 | R208 On 06-August-20 | 5.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R208 On 06-August-20 | 5.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R208 On 06-August-20 | 5.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R208 On 05-November-20 | | | Bond Future | 3.11 | 102.1379 | 3.1137 | 102.1379 | 7,525.00 |
| 30/07/2020 | R208 On 05-November-20 | 4.79 | Call | Bond Future | 649 | 1 | 649 | 1 | 0.00 |
| 30/07/2020 | R208 On 05-November-20 | 4.78 | Call | Bond Future | 646 | 1 | 646 | 1 | 0.00 |
| 30/07/2020 | R208 On 05-November-20 | 4.77 | Call | Bond Future | 642 | 1 | 642 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2020 | R208 On 05-November-20 | 4.78 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R208 On 05-November-20 | 4.77 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R208 On 05-November-20 | 4.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R209 On 06-August-20 | | | Bond Future | 10.79 | 68.6668 | 10.7881 | 68.6668 | 47,174.00 |
| 30/07/2020 | R209 On 06-August-20 | 5.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R209 On 06-August-20 | 5.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R209 On 06-August-20 | 5.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R209 On 06-August-20 | 5.56 | Put | Bond Future | 41080 | 41 | 41080 | 41 | 0.00 |
| 30/07/2020 | R209 On 06-August-20 | 5.55 | Put | Bond Future | 41189 | 41 | 41189 | 41 | 0.00 |
| 30/07/2020 | R209 On 06-August-20 | 5.57 | Put | Bond Future | 40972 | 41 | 40972 | 41 | 0.00 |
| 30/07/2020 | R209 On 05-November-20 | | | Bond Future | 10.99 | 66.2140 | 10.9873 | 66.2140 | 25,397.00 |
| 30/07/2020 | R209 On 05-November-20 | 10.00 | Call | Bond Future | 1486 | 2 | 1486 | 2 | 0.00 |
| 30/07/2020 | R209 On 05-November-20 | 10.02 | Call | Bond Future | 1516 | 2 | 1516 | 2 | 0.00 |
| 30/07/2020 | R209 On 05-November-20 | 10.01 | Call | Bond Future | 1501 | 2 | 1501 | 2 | 0.00 |
| 30/07/2020 | R209 On 05-November-20 | 10.01 | Put | Bond Future | 7098 | 7 | 7098 | 7 | 0.00 |
| 30/07/2020 | R209 On 05-November-20 | 10.02 | Put | Bond Future | 7052 | 7 | 7052 | 7 | 0.00 |
| 30/07/2020 | R209 On 05-November-20 | 10.00 | Put | Bond Future | 7144 | 7 | 7144 | 7 | 0.00 |
| 30/07/2020 | R209 On 04-February-21 | | | Bond Future | 11.19 | 66.9470 | 11.1861 | 66.9470 | 0.00 |
| 30/07/2020 | R209 On 04-February-21 | 10.11 | Call | Bond Future | 2331 | 2 | 2331 | 2 | 0.00 |
| 30/07/2020 | R209 On 04-February-21 | 10.12 | Call | Bond Future | 2348 | 2 | 2348 | 2 | 0.00 |
| 30/07/2020 | R209 On 04-February-21 | 10.10 | Call | Bond Future | 2315 | 2 | 2315 | 2 | 0.00 |
| 30/07/2020 | R209 On 04-February-21 | 10.10 | Put | Bond Future | 8408 | 8 | 8408 | 8 | 0.00 |
| 30/07/2020 | R209 On 04-February-21 | 10.11 | Put | Bond Future | 8364 | 8 | 8364 | 8 | 0.00 |
| 30/07/2020 | R209 On 04-February-21 | 10.12 | Put | Bond Future | 8321 | 8 | 8321 | 8 | 0.00 |
| 30/07/2020 | R209 On 06-May-21 | | | Bond Future | 11.39 | 64.5714 | 11.3888 | 64.5714 | 460.00 |
| 30/07/2020 | R209 On 06-May-21 | 10.25 | Call | Bond Future | 2480 | 3 | 2480 | 3 | 1,000.00 |
| 30/07/2020 | R209 On 06-May-21 | 11.25 | Call | Bond Future | 4622 | 5 | 4622 | 5 | 0.00 |
| 30/07/2020 | R209 On 06-May-21 | 12.22 | Call | Bond Future | 7331 | 8 | 7331 | 8 | 0.00 |
| 30/07/2020 | R209 On 06-May-21 | 12.24 | Call | Bond Future | 7392 | 8 | 7392 | 8 | 0.00 |
| 30/07/2020 | R209 On 06-May-21 | 12.25 | Call | Bond Future | 7423 | 8 | 7423 | 8 | 0.00 |
| 30/07/2020 | R209 On 06-May-21 | 12.23 | Call | Bond Future | 7361 | 8 | 7361 | 8 | 0.00 |
| 30/07/2020 | R209 On 06-May-21 | 12.22 | Put | Bond Future | 3279 | 3 | 3279 | 3 | 0.00 |
| 30/07/2020 | R209 On 06-May-21 | 12.24 | Put | Bond Future | 3247 | 3 | 3247 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2020 | R209 On 06-May-21 | 12.25 | Put | Bond Future | 3231 | 3 | 3231 | 3 | 1,000.00 |
| 30/07/2020 | R209 On 06-May-21 | 12.23 | Put | Bond Future | 3263 | 3 | 3263 | 3 | 0.00 |
| 30/07/2020 | R209 On 06-May-21 | 11.25 | Put | Bond Future | 5337 | 5 | 5337 | 5 | 1,000.00 |
| 30/07/2020 | R209 On 06-May-21 | 10.25 | Put | Bond Future | 8716 | 9 | 8716 | 9 | 0.00 |
| 30/07/2020 | R209 On 05-August-21 | | | Bond Future | 11.61 | 65.2611 | 11.6126 | 65.2611 | 0.00 |
| 30/07/2020 | R209 On 05-August-21 | 11.80 | Call | Bond Future | 922 | 1 | 922 | 1 | 0.00 |
| 30/07/2020 | R209 On 05-August-21 | 11.79 | Call | Bond Future | 873 | 1 | 873 | 1 | 0.00 |
| 30/07/2020 | R209 On 05-August-21 | 11.81 | Call | Bond Future | 970 | 1 | 970 | 1 | 0.00 |
| 30/07/2020 | R209 On 05-August-21 | 11.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R209 On 05-August-21 | 11.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R209 On 05-August-21 | 11.81 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R210 On 06-August-20 | | | Bond Future | 181.95 | 182.1727 | 181.9458 | 182.1727 | 1,331.00 |
| 30/07/2020 | R210 On 05-November-20 | | | Bond Future | 181.13 | 181.3638 | 181.1336 | 181.3638 | 1,243.00 |
| 30/07/2020 | R210 On 04-February-21 | | | Bond Future | 183.18 | 183.4141 | 183.1805 | 183.4141 | 0.00 |
| 30/07/2020 | R210 On 06-May-21 | | | Bond Future | 182.61 | 182.8435 | 182.6067 | 182.8435 | 0.00 |
| 30/07/2020 | R210 On 05-August-21 | | | Bond Future | 184.60 | 184.8420 | 184.6028 | 184.8420 | 0.00 |
| 30/07/2020 | R212 On 06-August-20 | | | Bond Future | 165.59 | 165.5828 | 165.5897 | 165.5828 | 6,046.00 |
| 30/07/2020 | R212 On 05-November-20 | | | Bond Future | 167.28 | 167.2785 | 167.2845 | 167.2785 | 6,667.00 |
| 30/07/2020 | R212 On 04-February-21 | | | Bond Future | 166.88 | 166.8749 | 166.8801 | 166.8749 | 0.00 |
| 30/07/2020 | R212 On 06-May-21 | | | Bond Future | 168.83 | 168.8210 | 168.8259 | 168.8210 | 0.00 |
| 30/07/2020 | R212 On 05-August-21 | | | Bond Future | 168.34 | 168.3392 | 168.3443 | 168.3392 | 0.00 |
| 30/07/2020 | R213 On 06-August-20 | | | Bond Future | 9.77 | 85.4837 | 9.7684 | 85.4837 | 5,216.00 |
| 30/07/2020 | R213 On 06-August-20 | 9.29 | Call | Bond Future | 63 | 0 | 63 | 0 | 0.00 |
| 30/07/2020 | R213 On 06-August-20 | 9.31 | Call | Bond Future | 72 | 0 | 72 | 0 | 0.00 |
| 30/07/2020 | R213 On 06-August-20 | 9.30 | Call | Bond Future | 67 | 0 | 67 | 0 | 0.00 |
| 30/07/2020 | R213 On 06-August-20 | 9.30 | Put | Bond Future | 2794 | 3 | 2794 | 3 | 0.00 |
| 30/07/2020 | R213 On 06-August-20 | 9.31 | Put | Bond Future | 2739 | 2 | 2739 | 2 | 0.00 |
| 30/07/2020 | R213 On 06-August-20 | 9.29 | Put | Bond Future | 2849 | 3 | 2849 | 3 | 0.00 |
| 30/07/2020 | R213 On 05-November-20 | | | Bond Future | 9.97 | 82.8106 | 9.9734 | 82.8106 | 15,574.00 |
| 30/07/2020 | R213 On 05-November-20 | 9.59 | Call | Bond Future | 2314 | 2 | 2314 | 2 | 0.00 |
| 30/07/2020 | R213 On 05-November-20 | 9.60 | Call | Bond Future | 2337 | 2 | 2337 | 2 | 0.00 |
| 30/07/2020 | R213 On 05-November-20 | 9.61 | Call | Bond Future | 2360 | 3 | 2360 | 3 | 0.00 |
| 30/07/2020 | R213 On 05-November-20 | 9.61 | Put | Bond Future | 4404 | 4 | 4404 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2020 | R213 On 05-November-20 | 9.59 | Put | Bond Future | 4472 | 4 | 4472 | 4 | 0.00 |
| 30/07/2020 | R213 On 05-November-20 | 9.60 | Put | Bond Future | 4438 | 4 | 4438 | 4 | 0.00 |
| 30/07/2020 | R213 On 04-February-21 | | | Bond Future | 10.18 | 83.7267 | 10.1822 | 83.7267 | 0.00 |
| 30/07/2020 | R213 On 04-February-21 | 9.41 | Call | Bond Future | 2486 | 3 | 2486 | 3 | 0.00 |
| 30/07/2020 | R213 On 04-February-21 | 9.40 | Call | Bond Future | 2467 | 3 | 2467 | 3 | 0.00 |
| 30/07/2020 | R213 On 04-February-21 | 9.39 | Call | Bond Future | 2447 | 3 | 2447 | 3 | 0.00 |
| 30/07/2020 | R213 On 04-February-21 | 9.40 | Put | Bond Future | 6812 | 7 | 6812 | 7 | 0.00 |
| 30/07/2020 | R213 On 04-February-21 | 9.39 | Put | Bond Future | 6850 | 7 | 6850 | 7 | 0.00 |
| 30/07/2020 | R213 On 04-February-21 | 9.41 | Put | Bond Future | 6774 | 7 | 6774 | 7 | 0.00 |
| 30/07/2020 | R213 On 06-May-21 | | | Bond Future | 10.39 | 81.1527 | 10.3895 | 81.1527 | 0.00 |
| 30/07/2020 | R213 On 06-May-21 | 11.90 | Call | Bond Future | 9243 | 10 | 9243 | 10 | 0.00 |
| 30/07/2020 | R213 On 06-May-21 | 11.91 | Call | Bond Future | 9276 | 10 | 9276 | 10 | 0.00 |
| 30/07/2020 | R213 On 06-May-21 | 11.89 | Call | Bond Future | 9211 | 9 | 9211 | 9 | 0.00 |
| 30/07/2020 | R213 On 06-May-21 | 11.89 | Put | Bond Future | 1873 | 2 | 1873 | 2 | 0.00 |
| 30/07/2020 | R213 On 06-May-21 | 11.90 | Put | Bond Future | 1860 | 2 | 1860 | 2 | 0.00 |
| 30/07/2020 | R213 On 06-May-21 | 11.91 | Put | Bond Future | 1847 | 2 | 1847 | 2 | 0.00 |
| 30/07/2020 | R213 On 05-August-21 | | | Bond Future | 10.63 | 82.0200 | 10.6266 | 82.0200 | 0.00 |
| 30/07/2020 | R213 On 05-August-21 | 10.86 | Call | Bond Future | 1166 | 2 | 1166 | 2 | 0.00 |
| 30/07/2020 | R213 On 05-August-21 | 10.85 | Call | Bond Future | 1116 | 1 | 1116 | 1 | 0.00 |
| 30/07/2020 | R213 On 05-August-21 | 10.84 | Call | Bond Future | 1067 | 1 | 1067 | 1 | 0.00 |
| 30/07/2020 | R213 On 05-August-21 | 10.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R213 On 05-August-21 | 10.84 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R213 On 05-August-21 | 10.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R214 On 06-August-20 | | | Bond Future | 11.07 | 66.4177 | 11.0727 | 66.4177 | 11,353.00 |
| 30/07/2020 | R214 On 06-August-20 | 9.97 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 30/07/2020 | R214 On 06-August-20 | 9.98 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 30/07/2020 | R214 On 06-August-20 | 9.99 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 30/07/2020 | R214 On 06-August-20 | 9.99 | Put | Bond Future | 6567 | 6 | 6567 | 6 | 0.00 |
| 30/07/2020 | R214 On 06-August-20 | 9.97 | Put | Bond Future | 6698 | 6 | 6698 | 6 | 0.00 |
| 30/07/2020 | R214 On 06-August-20 | 9.98 | Put | Bond Future | 6632 | 6 | 6632 | 6 | 0.00 |
| 30/07/2020 | R214 On 05-November-20 | | | Bond Future | 11.27 | 63.8060 | 11.2688 | 63.8060 | 16,115.00 |
| 30/07/2020 | R214 On 05-November-20 | 10.25 | Call | Bond Future | 1507 | 2 | 1507 | 2 | 0.00 |
| 30/07/2020 | R214 On 05-November-20 | 10.26 | Call | Bond Future | 1522 | 2 | 1522 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2020 | R214 On 05-November-20 | 10.24 | Call | Bond Future | 1492 | 2 | 1492 | 2 | 0.00 |
| 30/07/2020 | R214 On 05-November-20 | 10.24 | Put | Bond Future | 7527 | 7 | 7527 | 7 | 0.00 |
| 30/07/2020 | R214 On 05-November-20 | 10.25 | Put | Bond Future | 7480 | 7 | 7480 | 7 | 0.00 |
| 30/07/2020 | R214 On 05-November-20 | 10.26 | Put | Bond Future | 7432 | 7 | 7432 | 7 | 0.00 |
| 30/07/2020 | R214 On 04-February-21 | | | Bond Future | 11.47 | 64.5120 | 11.4685 | 64.5120 | 0.00 |
| 30/07/2020 | R214 On 04-February-21 | 10.31 | Call | Bond Future | 2291 | 2 | 2291 | 2 | 0.00 |
| 30/07/2020 | R214 On 04-February-21 | 10.33 | Call | Bond Future | 2324 | 2 | 2324 | 2 | 0.00 |
| 30/07/2020 | R214 On 04-February-21 | 10.32 | Call | Bond Future | 2308 | 2 | 2308 | 2 | 0.00 |
| 30/07/2020 | R214 On 04-February-21 | 10.32 | Put | Bond Future | 8908 | 9 | 8908 | 9 | 0.00 |
| 30/07/2020 | R214 On 04-February-21 | 10.33 | Put | Bond Future | 8862 | 9 | 8862 | 9 | 0.00 |
| 30/07/2020 | R214 On 04-February-21 | 10.31 | Put | Bond Future | 8953 | 9 | 8953 | 9 | 0.00 |
| 30/07/2020 | R214 On 06-May-21 | | | Bond Future | 11.66 | 61.9707 | 11.6648 | 61.9707 | 0.00 |
| 30/07/2020 | R214 On 06-May-21 | 12.27 | Call | Bond Future | 6716 | 7 | 6716 | 7 | 0.00 |
| 30/07/2020 | R214 On 06-May-21 | 12.26 | Call | Bond Future | 6687 | 7 | 6687 | 7 | 0.00 |
| 30/07/2020 | R214 On 06-May-21 | 12.25 | Call | Bond Future | 6658 | 7 | 6658 | 7 | 0.00 |
| 30/07/2020 | R214 On 06-May-21 | 12.26 | Put | Bond Future | 3743 | 4 | 3743 | 4 | 0.00 |
| 30/07/2020 | R214 On 06-May-21 | 12.25 | Put | Bond Future | 3762 | 4 | 3762 | 4 | 0.00 |
| 30/07/2020 | R214 On 06-May-21 | 12.27 | Put | Bond Future | 3725 | 4 | 3725 | 4 | 0.00 |
| 30/07/2020 | R214 On 05-August-21 | | | Bond Future | 11.88 | 62.6328 | 11.8844 | 62.6328 | 0.00 |
| 30/07/2020 | R214 On 05-August-21 | 12.01 | Call | Bond Future | 622 | 1 | 622 | 1 | 0.00 |
| 30/07/2020 | R214 On 05-August-21 | 12.03 | Call | Bond Future | 720 | 1 | 720 | 1 | 0.00 |
| 30/07/2020 | R214 On 05-August-21 | 12.02 | Call | Bond Future | 671 | 1 | 671 | 1 | 0.00 |
| 30/07/2020 | R214 On 05-August-21 | 12.02 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R214 On 05-August-21 | 12.03 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R214 On 05-August-21 | 12.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R248 On 06-August-20 | | | Bond Future | 11.51 | 81.3530 | 11.5145 | 81.3530 | 27,395.00 |
| 30/07/2020 | R248 On 06-August-20 | 10.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R248 On 06-August-20 | 11.85 | Call | Bond Future | 2458 | 3 | 2458 | 3 | 0.00 |
| 30/07/2020 | R248 On 06-August-20 | 9.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 20,640.00 |
| 30/07/2020 | R248 On 06-August-20 | 11.15 | Call | Bond Future | 225 | 0 | 225 | 0 | 0.00 |
| 30/07/2020 | R248 On 06-August-20 | 10.85 | Call | Bond Future | 33 | 0 | 33 | 0 | 640.00 |
| 30/07/2020 | R248 On 06-August-20 | 10.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R248 On 06-August-20 | 11.80 | Call | Bond Future | 2213 | 3 | 2213 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2020 | R248 On 06-August-20 | 12.75 | Call | Bond Future | 7425 | 8 | 7425 | 8 | 814.00 |
| 30/07/2020 | R248 On 06-August-20 | 10.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 640.00 |
| 30/07/2020 | R248 On 06-August-20 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,000.00 |
| 30/07/2020 | R248 On 06-August-20 | 10.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R248 On 06-August-20 | 12.25 | Call | Bond Future | 4630 | 5 | 4630 | 5 | 814.00 |
| 30/07/2020 | R248 On 06-August-20 | 11.10 | Call | Bond Future | 171 | 0 | 171 | 0 | 470.00 |
| 30/07/2020 | R248 On 06-August-20 | 11.10 | Put | Bond Future | 2990 | 3 | 2990 | 3 | 0.00 |
| 30/07/2020 | R248 On 06-August-20 | 10.19 | Put | Bond Future | 9694 | 9 | 9694 | 9 | 0.00 |
| 30/07/2020 | R248 On 06-August-20 | 12.25 | Put | Bond Future | 48 | 0 | 48 | 0 | 0.00 |
| 30/07/2020 | R248 On 06-August-20 | 10.20 | Put | Bond Future | 9613 | 9 | 9613 | 9 | 0.00 |
| 30/07/2020 | R248 On 06-August-20 | 11.80 | Put | Bond Future | 374 | 0 | 374 | 0 | 0.00 |
| 30/07/2020 | R248 On 06-August-20 | 12.75 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 30/07/2020 | R248 On 06-August-20 | 11.85 | Put | Bond Future | 305 | 0 | 305 | 0 | 0.00 |
| 30/07/2020 | R248 On 06-August-20 | 9.00 | Put | Bond Future | 20381 | 20 | 20381 | 20 | 0.00 |
| 30/07/2020 | R248 On 06-August-20 | 9.25 | Put | Bond Future | 17955 | 18 | 17955 | 18 | 0.00 |
| 30/07/2020 | R248 On 06-August-20 | 10.85 | Put | Bond Future | 4643 | 4 | 4643 | 4 | 0.00 |
| 30/07/2020 | R248 On 06-August-20 | 11.15 | Put | Bond Future | 2694 | 2 | 2694 | 2 | 0.00 |
| 30/07/2020 | R248 On 06-August-20 | 10.18 | Put | Bond Future | 9776 | 9 | 9776 | 9 | 0.00 |
| 30/07/2020 | R248 On 06-August-20 | 10.35 | Put | Bond Future | 8412 | 8 | 8412 | 8 | 0.00 |
| 30/07/2020 | R248 On 05-November-20 | | | Bond Future | 11.73 | 77.7567 | 11.7313 | 77.7567 | 91,849.00 |
| 30/07/2020 | R248 On 05-November-20 | 10.00 | Call | Bond Future | 693 | 1 | 693 | 1 | 950.00 |
| 30/07/2020 | R248 On 05-November-20 | 10.04 | Call | Bond Future | 732 | 1 | 732 | 1 | 0.00 |
| 30/07/2020 | R248 On 05-November-20 | 11.00 | Call | Bond Future | 2199 | 2 | 2199 | 2 | 950.00 |
| 30/07/2020 | R248 On 05-November-20 | 10.03 | Call | Bond Future | 722 | 1 | 722 | 1 | 0.00 |
| 30/07/2020 | R248 On 05-November-20 | 10.02 | Call | Bond Future | 712 | 1 | 712 | 1 | 0.00 |
| 30/07/2020 | R248 On 05-November-20 | 10.03 | Put | Bond Future | 13129 | 13 | 13129 | 13 | 0.00 |
| 30/07/2020 | R248 On 05-November-20 | 10.02 | Put | Bond Future | 13203 | 13 | 13203 | 13 | 0.00 |
| 30/07/2020 | R248 On 05-November-20 | 10.00 | Put | Bond Future | 13351 | 13 | 13351 | 13 | 0.00 |
| 30/07/2020 | R248 On 05-November-20 | 10.04 | Put | Bond Future | 13056 | 13 | 13056 | 13 | 0.00 |
| 30/07/2020 | R248 On 05-November-20 | 11.00 | Put | Bond Future | 7128 | 7 | 7128 | 7 | 0.00 |
| 30/07/2020 | R248 On 04-February-21 | | | Bond Future | 11.95 | 78.6170 | 11.9540 | 78.6170 | 0.00 |
| 30/07/2020 | R248 On 04-February-21 | 10.46 | Call | Bond Future | 2005 | 2 | 2005 | 2 | 0.00 |
| 30/07/2020 | R248 On 04-February-21 | 10.47 | Call | Bond Future | 2021 | 2 | 2021 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2020 | R248 On 04-February-21 | 10.48 | Call | Bond Future | 2037 | 2 | 2037 | 2 | 0.00 |
| 30/07/2020 | R248 On 04-February-21 | 10.48 | Put | Bond Future | 12217 | 12 | 12217 | 12 | 0.00 |
| 30/07/2020 | R248 On 04-February-21 | 10.46 | Put | Bond Future | 12339 | 12 | 12339 | 12 | 0.00 |
| 30/07/2020 | R248 On 04-February-21 | 10.47 | Put | Bond Future | 12277 | 12 | 12277 | 12 | 0.00 |
| 30/07/2020 | R248 On 06-May-21 | | | Bond Future | 12.17 | 75.1022 | 12.1739 | 75.1022 | 0.00 |
| 30/07/2020 | R248 On 06-May-21 | 12.34 | Call | Bond Future | 6361 | 7 | 6361 | 7 | 0.00 |
| 30/07/2020 | R248 On 06-May-21 | 12.36 | Call | Bond Future | 6423 | 7 | 6423 | 7 | 0.00 |
| 30/07/2020 | R248 On 06-May-21 | 12.35 | Call | Bond Future | 6392 | 7 | 6392 | 7 | 0.00 |
| 30/07/2020 | R248 On 06-May-21 | 12.35 | Put | Bond Future | 5356 | 5 | 5356 | 5 | 0.00 |
| 30/07/2020 | R248 On 06-May-21 | 12.36 | Put | Bond Future | 5329 | 5 | 5329 | 5 | 0.00 |
| 30/07/2020 | R248 On 06-May-21 | 12.34 | Put | Bond Future | 5383 | 5 | 5383 | 5 | 0.00 |
| 30/07/2020 | R248 On 05-August-21 | | | Bond Future | 12.42 | 75.9044 | 12.4206 | 75.9044 | 0.00 |
| 30/07/2020 | R248 On 05-August-21 | 12.51 | Call | Bond Future | 510 | 1 | 510 | 1 | 0.00 |
| 30/07/2020 | R248 On 05-August-21 | 12.52 | Call | Bond Future | 567 | 1 | 567 | 1 | 0.00 |
| 30/07/2020 | R248 On 05-August-21 | 12.50 | Call | Bond Future | 454 | 1 | 454 | 1 | 0.00 |
| 30/07/2020 | R248 On 05-August-21 | 12.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R248 On 05-August-21 | 12.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2020 | R248 On 05-August-21 | 12.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |