



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 November 2020

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2020 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | 2025 On 05-November-20 | | | Bond Future | 144.83 | 144.8276 | 144.8276 | 144.8276 | 0.00 |
| 09/11/2020 | 2025 On 04-February-21 | | | Bond Future | 146.41 | 145.2933 | 146.4125 | 145.2933 | 3,376.00 |
| 09/11/2020 | 2025 On 06-May-21 | | | Bond Future | 148.00 | 146.8660 | 147.9967 | 146.8660 | 0.00 |
| 09/11/2020 | 2025 On 05-August-21 | | | Bond Future | 148.10 | 146.9584 | 148.1015 | 146.9584 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2020 | 2025 On 04-November-21 | | | Bond Future | 149.62 | 148.4618 | 149.6167 | 148.4618 | 0.00 |
| 09/11/2020 | 2029 On 05-November-20 | | | Bond Future | 100.04 | 100.0403 | 100.0403 | 100.0403 | 0.00 |
| 09/11/2020 | 2029 On 04-February-21 | | | Bond Future | 102.86 | 101.6934 | 102.8585 | 101.6934 | 2,232.00 |
| 09/11/2020 | 2029 On 06-May-21 | | | Bond Future | 102.83 | 101.6565 | 102.8338 | 101.6565 | 0.00 |
| 09/11/2020 | 2029 On 05-August-21 | | | Bond Future | 103.97 | 102.7783 | 103.9684 | 102.7783 | 0.00 |
| 09/11/2020 | 2029 On 04-November-21 | | | Bond Future | 103.88 | 102.6816 | 103.8842 | 102.6816 | 0.00 |
| 09/11/2020 | 2030 On 05-November-20 | | | Bond Future | 9.06 | 95.6630 | 9.0600 | 95.6630 | 0.00 |
| 09/11/2020 | 2030 On 04-February-21 | | | Bond Future | 8.90 | 93.3793 | 8.8971 | 93.3793 | 107,742.00 |
| 09/11/2020 | 2030 On 04-February-21 | 9.17 | Call | Bond Future | 3449 | 3 | 3449 | 3 | 0.00 |
| 09/11/2020 | 2030 On 04-February-21 | 8.86 | Call | Bond Future | 2454 | 2 | 2454 | 2 | 800.00 |
| 09/11/2020 | 2030 On 04-February-21 | 10.20 | Call | Bond Future | 7763 | 7 | 7763 | 7 | 0.00 |
| 09/11/2020 | 2030 On 04-February-21 | 8.37 | Call | Bond Future | 1256 | 1 | 1256 | 1 | 1,000.00 |
| 09/11/2020 | 2030 On 04-February-21 | 8.20 | Call | Bond Future | 961 | 1 | 961 | 1 | 1,600.00 |
| 09/11/2020 | 2030 On 04-February-21 | 9.30 | Call | Bond Future | 3915 | 3 | 3915 | 3 | 0.00 |
| 09/11/2020 | 2030 On 04-February-21 | 9.35 | Call | Bond Future | 4102 | 3 | 4102 | 3 | 0.00 |
| 09/11/2020 | 2030 On 04-February-21 | 9.16 | Call | Bond Future | 3414 | 3 | 3414 | 3 | 0.00 |
| 09/11/2020 | 2030 On 04-February-21 | 9.15 | Call | Bond Future | 3380 | 3 | 3380 | 3 | 0.00 |
| 09/11/2020 | 2030 On 04-February-21 | 8.36 | Call | Bond Future | 1237 | 1 | 1237 | 1 | 800.00 |
| 09/11/2020 | 2030 On 04-February-21 | 9.20 | Call | Bond Future | 3554 | 3 | 3554 | 3 | 1,600.00 |
| 09/11/2020 | 2030 On 04-February-21 | 9.12 | Call | Bond Future | 3277 | 3 | 3277 | 3 | 1,000.00 |
| 09/11/2020 | 2030 On 04-February-21 | 9.20 | Put | Bond Future | 1795 | 2 | 1795 | 2 | 0.00 |
| 09/11/2020 | 2030 On 04-February-21 | 8.20 | Put | Bond Future | 5174 | 6 | 5174 | 6 | 0.00 |
| 09/11/2020 | 2030 On 04-February-21 | 9.12 | Put | Bond Future | 1979 | 3 | 1979 | 3 | 0.00 |
| 09/11/2020 | 2030 On 04-February-21 | 9.15 | Put | Bond Future | 1908 | 3 | 1908 | 3 | 0.00 |
| 09/11/2020 | 2030 On 04-February-21 | 8.36 | Put | Bond Future | 4462 | 5 | 4462 | 5 | 0.00 |
| 09/11/2020 | 2030 On 04-February-21 | 9.16 | Put | Bond Future | 1885 | 3 | 1885 | 3 | 0.00 |
| 09/11/2020 | 2030 On 04-February-21 | 9.35 | Put | Bond Future | 1488 | 2 | 1488 | 2 | 2,000.00 |
| 09/11/2020 | 2030 On 04-February-21 | 9.30 | Put | Bond Future | 1585 | 2 | 1585 | 2 | 2,000.00 |
| 09/11/2020 | 2030 On 04-February-21 | 10.20 | Put | Bond Future | 492 | 1 | 492 | 1 | 1,800.00 |
| 09/11/2020 | 2030 On 04-February-21 | 8.37 | Put | Bond Future | 4420 | 5 | 4420 | 5 | 0.00 |
| 09/11/2020 | 2030 On 04-February-21 | 9.17 | Put | Bond Future | 1862 | 2 | 1862 | 2 | 0.00 |
| 09/11/2020 | 2030 On 04-February-21 | 8.86 | Put | Bond Future | 2672 | 3 | 2672 | 3 | 0.00 |
| 09/11/2020 | 2030 On 06-May-21 | | | Bond Future | 9.09 | 94.3683 | 9.0878 | 94.3683 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2020 | 2030 On 06-May-21 | 10.74 | Call | Bond Future | 9564 | 8 | 9564 | 8 | 0.00 |
| 09/11/2020 | 2030 On 06-May-21 | 9.22 | Call | Bond Future | 3819 | 3 | 3819 | 3 | 0.00 |
| 09/11/2020 | 2030 On 06-May-21 | 8.77 | Call | Bond Future | 2566 | 2 | 2566 | 2 | 300.00 |
| 09/11/2020 | 2030 On 06-May-21 | 11.71 | Call | Bond Future | 13710 | 12 | 13710 | 12 | 0.00 |
| 09/11/2020 | 2030 On 06-May-21 | 11.70 | Call | Bond Future | 13667 | 12 | 13667 | 12 | 0.00 |
| 09/11/2020 | 2030 On 06-May-21 | 9.15 | Call | Bond Future | 3607 | 3 | 3607 | 3 | 0.00 |
| 09/11/2020 | 2030 On 06-May-21 | 9.92 | Call | Bond Future | 6274 | 5 | 6274 | 5 | 0.00 |
| 09/11/2020 | 2030 On 06-May-21 | 7.97 | Call | Bond Future | 1062 | 1 | 1062 | 1 | 700.00 |
| 09/11/2020 | 2030 On 06-May-21 | 10.04 | Call | Bond Future | 6746 | 6 | 6746 | 6 | 0.00 |
| 09/11/2020 | 2030 On 06-May-21 | 9.27 | Call | Bond Future | 3974 | 3 | 3974 | 3 | 300.00 |
| 09/11/2020 | 2030 On 06-May-21 | 10.95 | Call | Bond Future | 10442 | 9 | 10442 | 9 | 0.00 |
| 09/11/2020 | 2030 On 06-May-21 | 11.69 | Call | Bond Future | 13623 | 12 | 13623 | 12 | 0.00 |
| 09/11/2020 | 2030 On 06-May-21 | 11.69 | Put | Bond Future | 225 | 0 | 225 | 0 | 0.00 |
| 09/11/2020 | 2030 On 06-May-21 | 10.95 | Put | Bond Future | 583 | 1 | 583 | 1 | 300.00 |
| 09/11/2020 | 2030 On 06-May-21 | 10.04 | Put | Bond Future | 1527 | 2 | 1527 | 2 | 0.00 |
| 09/11/2020 | 2030 On 06-May-21 | 9.15 | Put | Bond Future | 3254 | 4 | 3254 | 4 | 0.00 |
| 09/11/2020 | 2030 On 06-May-21 | 9.27 | Put | Bond Future | 2945 | 4 | 2945 | 4 | 0.00 |
| 09/11/2020 | 2030 On 06-May-21 | 11.70 | Put | Bond Future | 222 | 0 | 222 | 0 | 0.00 |
| 09/11/2020 | 2030 On 06-May-21 | 11.71 | Put | Bond Future | 219 | 0 | 219 | 0 | 0.00 |
| 09/11/2020 | 2030 On 06-May-21 | 9.22 | Put | Bond Future | 3071 | 4 | 3071 | 4 | 700.00 |
| 09/11/2020 | 2030 On 06-May-21 | 7.97 | Put | Bond Future | 7707 | 9 | 7707 | 9 | 0.00 |
| 09/11/2020 | 2030 On 06-May-21 | 8.77 | Put | Bond Future | 4396 | 5 | 4396 | 5 | 0.00 |
| 09/11/2020 | 2030 On 06-May-21 | 10.74 | Put | Bond Future | 747 | 1 | 747 | 1 | 0.00 |
| 09/11/2020 | 2030 On 06-May-21 | 9.92 | Put | Bond Future | 1691 | 2 | 1691 | 2 | 700.00 |
| 09/11/2020 | 2030 On 05-August-21 | | | Bond Future | 9.29 | 91.3821 | 9.2943 | 91.3821 | 0.00 |
| 09/11/2020 | 2030 On 05-August-21 | 10.43 | Call | Bond Future | 7572 | 7 | 7572 | 7 | 0.00 |
| 09/11/2020 | 2030 On 05-August-21 | 8.95 | Call | Bond Future | 2758 | 2 | 2758 | 2 | 600.00 |
| 09/11/2020 | 2030 On 05-August-21 | 9.45 | Call | Bond Future | 4132 | 3 | 4132 | 3 | 600.00 |
| 09/11/2020 | 2030 On 05-August-21 | 12.10 | Call | Bond Future | 14164 | 13 | 14164 | 13 | 0.00 |
| 09/11/2020 | 2030 On 05-August-21 | 10.42 | Call | Bond Future | 7533 | 7 | 7533 | 7 | 0.00 |
| 09/11/2020 | 2030 On 05-August-21 | 10.41 | Call | Bond Future | 7494 | 7 | 7494 | 7 | 0.00 |
| 09/11/2020 | 2030 On 05-August-21 | 10.41 | Put | Bond Future | 1618 | 2 | 1618 | 2 | 0.00 |
| 09/11/2020 | 2030 On 05-August-21 | 10.42 | Put | Bond Future | 1607 | 2 | 1607 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2020 | 2030 On 05-August-21 | 12.10 | Put | Bond Future | 280 | 0 | 280 | 0 | 600.00 |
| 09/11/2020 | 2030 On 05-August-21 | 9.45 | Put | Bond Future | 3282 | 4 | 3282 | 4 | 0.00 |
| 09/11/2020 | 2030 On 05-August-21 | 10.43 | Put | Bond Future | 1595 | 2 | 1595 | 2 | 0.00 |
| 09/11/2020 | 2030 On 05-August-21 | 8.95 | Put | Bond Future | 4675 | 6 | 4675 | 6 | 0.00 |
| 09/11/2020 | 2030 On 04-November-21 | | | Bond Future | 9.51 | 92.2945 | 9.5106 | 92.2945 | 0.00 |
| 09/11/2020 | 2030 On 04-November-21 | 10.61 | Call | Bond Future | 7679 | 7 | 7679 | 7 | 0.00 |
| 09/11/2020 | 2030 On 04-November-21 | 10.59 | Call | Bond Future | 7606 | 7 | 7606 | 7 | 0.00 |
| 09/11/2020 | 2030 On 04-November-21 | 10.60 | Call | Bond Future | 7643 | 7 | 7643 | 7 | 0.00 |
| 09/11/2020 | 2030 On 04-November-21 | 10.60 | Put | Bond Future | 2087 | 3 | 2087 | 3 | 0.00 |
| 09/11/2020 | 2030 On 04-November-21 | 10.59 | Put | Bond Future | 2099 | 3 | 2099 | 3 | 0.00 |
| 09/11/2020 | 2030 On 04-November-21 | 10.61 | Put | Bond Future | 2075 | 3 | 2075 | 3 | 0.00 |
| 09/11/2020 | 2032 On 05-November-20 | | | Bond Future | 10.20 | 87.9518 | 10.2000 | 87.9518 | 0.00 |
| 09/11/2020 | 2032 On 04-February-21 | | | Bond Future | 9.99 | 89.9283 | 9.9877 | 89.9283 | 120,128.00 |
| 09/11/2020 | 2032 On 04-February-21 | 9.62 | Call | Bond Future | 1914 | 1 | 1914 | 1 | 0.00 |
| 09/11/2020 | 2032 On 04-February-21 | 9.61 | Call | Bond Future | 1889 | 1 | 1889 | 1 | 0.00 |
| 09/11/2020 | 2032 On 04-February-21 | 8.79 | Call | Bond Future | 553 | 0 | 553 | 0 | 800.00 |
| 09/11/2020 | 2032 On 04-February-21 | 9.29 | Call | Bond Future | 1205 | 1 | 1205 | 1 | 800.00 |
| 09/11/2020 | 2032 On 04-February-21 | 10.82 | Call | Bond Future | 6081 | 5 | 6081 | 5 | 0.00 |
| 09/11/2020 | 2032 On 04-February-21 | 9.63 | Call | Bond Future | 1939 | 1 | 1939 | 1 | 0.00 |
| 09/11/2020 | 2032 On 04-February-21 | 9.63 | Put | Bond Future | 4159 | 5 | 4159 | 5 | 0.00 |
| 09/11/2020 | 2032 On 04-February-21 | 9.29 | Put | Bond Future | 5606 | 7 | 5606 | 7 | 0.00 |
| 09/11/2020 | 2032 On 04-February-21 | 10.82 | Put | Bond Future | 1194 | 2 | 1194 | 2 | 800.00 |
| 09/11/2020 | 2032 On 04-February-21 | 9.61 | Put | Bond Future | 4235 | 5 | 4235 | 5 | 0.00 |
| 09/11/2020 | 2032 On 04-February-21 | 8.79 | Put | Bond Future | 8290 | 10 | 8290 | 10 | 0.00 |
| 09/11/2020 | 2032 On 04-February-21 | 9.62 | Put | Bond Future | 4197 | 5 | 4197 | 5 | 0.00 |
| 09/11/2020 | 2032 On 06-May-21 | | | Bond Future | 10.20 | 86.7355 | 10.1980 | 86.7355 | 0.00 |
| 09/11/2020 | 2032 On 06-May-21 | 12.10 | Call | Bond Future | 11139 | 10 | 11139 | 10 | 0.00 |
| 09/11/2020 | 2032 On 06-May-21 | 10.33 | Call | Bond Future | 4331 | 4 | 4331 | 4 | 736.00 |
| 09/11/2020 | 2032 On 06-May-21 | 12.11 | Call | Bond Future | 11180 | 10 | 11180 | 10 | 0.00 |
| 09/11/2020 | 2032 On 06-May-21 | 12.57 | Call | Bond Future | 13109 | 12 | 13109 | 12 | 0.00 |
| 09/11/2020 | 2032 On 06-May-21 | 12.12 | Call | Bond Future | 11222 | 10 | 11222 | 10 | 0.00 |
| 09/11/2020 | 2032 On 06-May-21 | 12.12 | Put | Bond Future | 789 | 1 | 789 | 1 | 0.00 |
| 09/11/2020 | 2032 On 06-May-21 | 12.11 | Put | Bond Future | 797 | 1 | 797 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2020 | 2032 On 06-May-21 | 12.10 | Put | Bond Future | 806 | 1 | 806 | 1 | 0.00 |
| 09/11/2020 | 2032 On 06-May-21 | 12.57 | Put | Bond Future | 485 | 1 | 485 | 1 | 736.00 |
| 09/11/2020 | 2032 On 06-May-21 | 10.33 | Put | Bond Future | 3554 | 4 | 3554 | 4 | 0.00 |
| 09/11/2020 | 2032 On 05-August-21 | | | Bond Future | 10.42 | 87.6723 | 10.4191 | 87.6723 | 0.00 |
| 09/11/2020 | 2032 On 05-August-21 | 11.35 | Call | Bond Future | 7347 | 6 | 7347 | 6 | 0.00 |
| 09/11/2020 | 2032 On 05-August-21 | 11.36 | Call | Bond Future | 7385 | 6 | 7385 | 6 | 0.00 |
| 09/11/2020 | 2032 On 05-August-21 | 11.37 | Call | Bond Future | 7424 | 6 | 7424 | 6 | 0.00 |
| 09/11/2020 | 2032 On 05-August-21 | 11.37 | Put | Bond Future | 2196 | 3 | 2196 | 3 | 0.00 |
| 09/11/2020 | 2032 On 05-August-21 | 11.36 | Put | Bond Future | 2210 | 3 | 2210 | 3 | 0.00 |
| 09/11/2020 | 2032 On 05-August-21 | 11.35 | Put | Bond Future | 2225 | 3 | 2225 | 3 | 0.00 |
| 09/11/2020 | 2032 On 04-November-21 | | | Bond Future | 10.66 | 84.4047 | 10.6584 | 84.4047 | 0.00 |
| 09/11/2020 | 2032 On 04-November-21 | 11.71 | Call | Bond Future | 8148 | 7 | 8148 | 7 | 0.00 |
| 09/11/2020 | 2032 On 04-November-21 | 11.69 | Call | Bond Future | 8075 | 7 | 8075 | 7 | 0.00 |
| 09/11/2020 | 2032 On 04-November-21 | 11.70 | Call | Bond Future | 8111 | 7 | 8111 | 7 | 0.00 |
| 09/11/2020 | 2032 On 04-November-21 | 11.71 | Put | Bond Future | 2571 | 3 | 2571 | 3 | 0.00 |
| 09/11/2020 | 2032 On 04-November-21 | 11.69 | Put | Bond Future | 2599 | 3 | 2599 | 3 | 0.00 |
| 09/11/2020 | 2032 On 04-November-21 | 11.70 | Put | Bond Future | 2585 | 3 | 2585 | 3 | 0.00 |
| 09/11/2020 | 2033 On 05-November-20 | | | Bond Future | 94.20 | 94.1995 | 94.1995 | 94.1995 | 0.00 |
| 09/11/2020 | 2033 On 04-February-21 | | | Bond Future | 96.76 | 95.7446 | 96.7609 | 95.7446 | 7,616.00 |
| 09/11/2020 | 2033 On 06-May-21 | | | Bond Future | 96.59 | 95.5672 | 96.5941 | 95.5672 | 0.00 |
| 09/11/2020 | 2033 On 05-August-21 | | | Bond Future | 97.66 | 96.6218 | 97.6598 | 96.6218 | 0.00 |
| 09/11/2020 | 2033 On 04-November-21 | | | Bond Future | 97.44 | 96.3882 | 97.4370 | 96.3882 | 0.00 |
| 09/11/2020 | 2037 On 05-November-20 | | | Bond Future | 11.25 | 82.0233 | 11.2500 | 82.0233 | 0.00 |
| 09/11/2020 | 2037 On 04-February-21 | | | Bond Future | 10.88 | 80.1419 | 10.8786 | 80.1419 | 129,663.00 |
| 09/11/2020 | 2037 On 04-February-21 | 10.48 | Call | Bond Future | 2116 | 1 | 2116 | 1 | 240.00 |
| 09/11/2020 | 2037 On 04-February-21 | 9.65 | Call | Bond Future | 692 | 0 | 692 | 0 | 72.00 |
| 09/11/2020 | 2037 On 04-February-21 | 10.29 | Call | Bond Future | 1690 | 1 | 1690 | 1 | 0.00 |
| 09/11/2020 | 2037 On 04-February-21 | 11.97 | Call | Bond Future | 7694 | 6 | 7694 | 6 | 300.00 |
| 09/11/2020 | 2037 On 04-February-21 | 13.73 | Call | Bond Future | 15792 | 14 | 15792 | 14 | 0.00 |
| 09/11/2020 | 2037 On 04-February-21 | 10.85 | Call | Bond Future | 3206 | 2 | 3206 | 2 | 0.00 |
| 09/11/2020 | 2037 On 04-February-21 | 10.35 | Call | Bond Future | 1817 | 1 | 1817 | 1 | 0.00 |
| 09/11/2020 | 2037 On 04-February-21 | 10.28 | Call | Bond Future | 1669 | 1 | 1669 | 1 | 0.00 |
| 09/11/2020 | 2037 On 04-February-21 | 11.90 | Call | Bond Future | 7376 | 6 | 7376 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2020 | 2037 On 04-February-21 | 10.27 | Call | Bond Future | 1648 | 1 | 1648 | 1 | 0.00 |
| 09/11/2020 | 2037 On 04-February-21 | 10.28 | Put | Bond Future | 5684 | 7 | 5684 | 7 | 0.00 |
| 09/11/2020 | 2037 On 04-February-21 | 10.35 | Put | Bond Future | 5348 | 7 | 5348 | 7 | 72.00 |
| 09/11/2020 | 2037 On 04-February-21 | 10.85 | Put | Bond Future | 3391 | 5 | 3391 | 5 | 72.00 |
| 09/11/2020 | 2037 On 04-February-21 | 13.73 | Put | Bond Future | 104 | 0 | 104 | 0 | 300.00 |
| 09/11/2020 | 2037 On 04-February-21 | 10.27 | Put | Bond Future | 5733 | 7 | 5733 | 7 | 0.00 |
| 09/11/2020 | 2037 On 04-February-21 | 9.65 | Put | Bond Future | 9259 | 11 | 9259 | 11 | 0.00 |
| 09/11/2020 | 2037 On 04-February-21 | 10.29 | Put | Bond Future | 5635 | 7 | 5635 | 7 | 0.00 |
| 09/11/2020 | 2037 On 04-February-21 | 11.90 | Put | Bond Future | 1151 | 2 | 1151 | 2 | 240.00 |
| 09/11/2020 | 2037 On 04-February-21 | 10.48 | Put | Bond Future | 4757 | 6 | 4757 | 6 | 0.00 |
| 09/11/2020 | 2037 On 04-February-21 | 11.97 | Put | Bond Future | 1069 | 2 | 1069 | 2 | 0.00 |
| 09/11/2020 | 2037 On 06-May-21 | | | Bond Future | 11.09 | 80.9909 | 11.0908 | 80.9909 | 0.00 |
| 09/11/2020 | 2037 On 06-May-21 | 12.44 | Call | Bond Future | 9532 | 8 | 9532 | 8 | 0.00 |
| 09/11/2020 | 2037 On 06-May-21 | 12.42 | Call | Bond Future | 9447 | 8 | 9447 | 8 | 0.00 |
| 09/11/2020 | 2037 On 06-May-21 | 12.43 | Call | Bond Future | 9489 | 8 | 9489 | 8 | 0.00 |
| 09/11/2020 | 2037 On 06-May-21 | 12.44 | Put | Bond Future | 1686 | 2 | 1686 | 2 | 0.00 |
| 09/11/2020 | 2037 On 06-May-21 | 12.42 | Put | Bond Future | 1709 | 2 | 1709 | 2 | 0.00 |
| 09/11/2020 | 2037 On 06-May-21 | 12.43 | Put | Bond Future | 1697 | 2 | 1697 | 2 | 0.00 |
| 09/11/2020 | 2037 On 05-August-21 | | | Bond Future | 11.32 | 77.6100 | 11.3182 | 77.6100 | 0.00 |
| 09/11/2020 | 2037 On 05-August-21 | 12.26 | Call | Bond Future | 7997 | 7 | 7997 | 7 | 0.00 |
| 09/11/2020 | 2037 On 05-August-21 | 12.28 | Call | Bond Future | 8075 | 7 | 8075 | 7 | 0.00 |
| 09/11/2020 | 2037 On 05-August-21 | 12.27 | Call | Bond Future | 8036 | 7 | 8036 | 7 | 0.00 |
| 09/11/2020 | 2037 On 05-August-21 | 12.27 | Put | Bond Future | 2544 | 3 | 2544 | 3 | 0.00 |
| 09/11/2020 | 2037 On 05-August-21 | 12.26 | Put | Bond Future | 2560 | 3 | 2560 | 3 | 0.00 |
| 09/11/2020 | 2037 On 05-August-21 | 12.28 | Put | Bond Future | 2528 | 3 | 2528 | 3 | 0.00 |
| 09/11/2020 | 2037 On 04-November-21 | | | Bond Future | 11.55 | 78.3847 | 11.5491 | 78.3847 | 0.00 |
| 09/11/2020 | 2037 On 04-November-21 | 12.81 | Call | Bond Future | 9598 | 8 | 9598 | 8 | 0.00 |
| 09/11/2020 | 2037 On 04-November-21 | 12.82 | Call | Bond Future | 9636 | 8 | 9636 | 8 | 0.00 |
| 09/11/2020 | 2037 On 04-November-21 | 12.83 | Call | Bond Future | 9674 | 8 | 9674 | 8 | 0.00 |
| 09/11/2020 | 2037 On 04-November-21 | 12.82 | Put | Bond Future | 2641 | 3 | 2641 | 3 | 0.00 |
| 09/11/2020 | 2037 On 04-November-21 | 12.83 | Put | Bond Future | 2627 | 3 | 2627 | 3 | 0.00 |
| 09/11/2020 | 2037 On 04-November-21 | 12.81 | Put | Bond Future | 2654 | 3 | 2654 | 3 | 0.00 |
| 09/11/2020 | 2038 On 05-November-20 | | | Bond Future | 105.20 | 105.2041 | 105.2041 | 105.2041 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2020 | 2038 On 04-February-21 | | | Bond Future | 106.99 | 105.6960 | 106.9931 | 105.6960 | 9,468.00 |
| 09/11/2020 | 2038 On 06-May-21 | | | Bond Future | 108.15 | 106.8402 | 108.1509 | 106.8402 | 0.00 |
| 09/11/2020 | 2038 On 05-August-21 | | | Bond Future | 107.63 | 106.3002 | 107.6250 | 106.3002 | 0.00 |
| 09/11/2020 | 2038 On 04-November-21 | | | Bond Future | 108.73 | 107.3873 | 108.7259 | 107.3873 | 0.00 |
| 09/11/2020 | 2040 On 05-November-20 | | | Bond Future | 11.43 | 83.7134 | 11.4300 | 83.7134 | 0.00 |
| 09/11/2020 | 2040 On 04-February-21 | | | Bond Future | 11.00 | 81.9542 | 10.9995 | 81.9542 | 81,616.00 |
| 09/11/2020 | 2040 On 04-February-21 | 10.41 | Call | Bond Future | 1707 | 1 | 1707 | 1 | 0.00 |
| 09/11/2020 | 2040 On 04-February-21 | 10.40 | Call | Bond Future | 1685 | 1 | 1685 | 1 | 0.00 |
| 09/11/2020 | 2040 On 04-February-21 | 10.24 | Call | Bond Future | 1362 | 1 | 1362 | 1 | 500.00 |
| 09/11/2020 | 2040 On 04-February-21 | 11.57 | Call | Bond Future | 5747 | 4 | 5747 | 4 | 0.00 |
| 09/11/2020 | 2040 On 04-February-21 | 10.07 | Call | Bond Future | 1069 | 1 | 1069 | 1 | 800.00 |
| 09/11/2020 | 2040 On 04-February-21 | 11.74 | Call | Bond Future | 6498 | 5 | 6498 | 5 | 0.00 |
| 09/11/2020 | 2040 On 04-February-21 | 10.42 | Call | Bond Future | 1729 | 1 | 1729 | 1 | 0.00 |
| 09/11/2020 | 2040 On 04-February-21 | 9.57 | Call | Bond Future | 474 | 0 | 474 | 0 | 800.00 |
| 09/11/2020 | 2040 On 04-February-21 | 9.49 | Call | Bond Future | 410 | 0 | 410 | 0 | 500.00 |
| 09/11/2020 | 2040 On 04-February-21 | 10.07 | Put | Bond Future | 7886 | 10 | 7886 | 10 | 0.00 |
| 09/11/2020 | 2040 On 04-February-21 | 9.49 | Put | Bond Future | 11931 | 14 | 11931 | 14 | 0.00 |
| 09/11/2020 | 2040 On 04-February-21 | 10.42 | Put | Bond Future | 5879 | 8 | 5879 | 8 | 0.00 |
| 09/11/2020 | 2040 On 04-February-21 | 9.57 | Put | Bond Future | 11324 | 14 | 11324 | 14 | 0.00 |
| 09/11/2020 | 2040 On 04-February-21 | 11.74 | Put | Bond Future | 1632 | 2 | 1632 | 2 | 800.00 |
| 09/11/2020 | 2040 On 04-February-21 | 10.24 | Put | Bond Future | 6868 | 9 | 6868 | 9 | 0.00 |
| 09/11/2020 | 2040 On 04-February-21 | 10.40 | Put | Bond Future | 5985 | 8 | 5985 | 8 | 0.00 |
| 09/11/2020 | 2040 On 04-February-21 | 10.41 | Put | Bond Future | 5932 | 8 | 5932 | 8 | 0.00 |
| 09/11/2020 | 2040 On 04-February-21 | 11.57 | Put | Bond Future | 1957 | 3 | 1957 | 3 | 500.00 |
| 09/11/2020 | 2040 On 06-May-21 | | | Bond Future | 11.21 | 82.8225 | 11.2073 | 82.8225 | 0.00 |
| 09/11/2020 | 2040 On 06-May-21 | 13.38 | Call | Bond Future | 13632 | 12 | 13632 | 12 | 0.00 |
| 09/11/2020 | 2040 On 06-May-21 | 12.43 | Call | Bond Future | 9562 | 8 | 9562 | 8 | 0.00 |
| 09/11/2020 | 2040 On 06-May-21 | 12.42 | Call | Bond Future | 9518 | 8 | 9518 | 8 | 0.00 |
| 09/11/2020 | 2040 On 06-May-21 | 10.83 | Call | Bond Future | 3493 | 3 | 3493 | 3 | 300.00 |
| 09/11/2020 | 2040 On 06-May-21 | 11.58 | Call | Bond Future | 6070 | 5 | 6070 | 5 | 300.00 |
| 09/11/2020 | 2040 On 06-May-21 | 12.44 | Call | Bond Future | 9606 | 8 | 9606 | 8 | 0.00 |
| 09/11/2020 | 2040 On 06-May-21 | 12.44 | Put | Bond Future | 1976 | 3 | 1976 | 3 | 0.00 |
| 09/11/2020 | 2040 On 06-May-21 | 11.58 | Put | Bond Future | 3635 | 5 | 3635 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2020 | 2040 On 06-May-21 | 10.83 | Put | Bond Future | 6080 | 8 | 6080 | 8 | 0.00 |
| 09/11/2020 | 2040 On 06-May-21 | 12.42 | Put | Bond Future | 2002 | 3 | 2002 | 3 | 0.00 |
| 09/11/2020 | 2040 On 06-May-21 | 12.43 | Put | Bond Future | 1989 | 3 | 1989 | 3 | 0.00 |
| 09/11/2020 | 2040 On 06-May-21 | 13.38 | Put | Bond Future | 925 | 1 | 925 | 1 | 300.00 |
| 09/11/2020 | 2040 On 05-August-21 | | | Bond Future | 11.43 | 79.2111 | 11.4297 | 79.2111 | 0.00 |
| 09/11/2020 | 2040 On 05-August-21 | 11.55 | Call | Bond Future | 5383 | 4 | 5383 | 4 | 900.00 |
| 09/11/2020 | 2040 On 05-August-21 | 14.80 | Call | Bond Future | 18275 | 16 | 18275 | 16 | 0.00 |
| 09/11/2020 | 2040 On 05-August-21 | 12.49 | Call | Bond Future | 8957 | 7 | 8957 | 7 | 0.00 |
| 09/11/2020 | 2040 On 05-August-21 | 11.05 | Call | Bond Future | 3747 | 3 | 3747 | 3 | 900.00 |
| 09/11/2020 | 2040 On 05-August-21 | 12.48 | Call | Bond Future | 8916 | 7 | 8916 | 7 | 0.00 |
| 09/11/2020 | 2040 On 05-August-21 | 12.47 | Call | Bond Future | 8875 | 7 | 8875 | 7 | 0.00 |
| 09/11/2020 | 2040 On 05-August-21 | 12.49 | Put | Bond Future | 2525 | 3 | 2525 | 3 | 0.00 |
| 09/11/2020 | 2040 On 05-August-21 | 11.05 | Put | Bond Future | 6270 | 8 | 6270 | 8 | 0.00 |
| 09/11/2020 | 2040 On 05-August-21 | 12.47 | Put | Bond Future | 2556 | 3 | 2556 | 3 | 0.00 |
| 09/11/2020 | 2040 On 05-August-21 | 14.80 | Put | Bond Future | 417 | 1 | 417 | 1 | 900.00 |
| 09/11/2020 | 2040 On 05-August-21 | 12.48 | Put | Bond Future | 2541 | 3 | 2541 | 3 | 0.00 |
| 09/11/2020 | 2040 On 05-August-21 | 11.55 | Put | Bond Future | 4610 | 6 | 4610 | 6 | 0.00 |
| 09/11/2020 | 2040 On 04-November-21 | | | Bond Future | 11.66 | 80.0016 | 11.6550 | 80.0016 | 0.00 |
| 09/11/2020 | 2040 On 04-November-21 | 12.91 | Call | Bond Future | 10118 | 8 | 10118 | 8 | 0.00 |
| 09/11/2020 | 2040 On 04-November-21 | 12.90 | Call | Bond Future | 10079 | 8 | 10079 | 8 | 0.00 |
| 09/11/2020 | 2040 On 04-November-21 | 12.89 | Call | Bond Future | 10039 | 8 | 10039 | 8 | 0.00 |
| 09/11/2020 | 2040 On 04-November-21 | 12.89 | Put | Bond Future | 2844 | 4 | 2844 | 4 | 0.00 |
| 09/11/2020 | 2040 On 04-November-21 | 12.90 | Put | Bond Future | 2830 | 4 | 2830 | 4 | 0.00 |
| 09/11/2020 | 2040 On 04-November-21 | 12.91 | Put | Bond Future | 2816 | 4 | 2816 | 4 | 0.00 |
| 09/11/2020 | 2044 On 05-November-20 | | | Bond Future | 11.55 | 79.9717 | 11.5450 | 79.9717 | 0.00 |
| 09/11/2020 | 2044 On 04-February-21 | | | Bond Future | 11.14 | 78.2528 | 11.1403 | 78.2528 | 38,019.00 |
| 09/11/2020 | 2044 On 04-February-21 | 10.36 | Call | Bond Future | 1349 | 1 | 1349 | 1 | 0.00 |
| 09/11/2020 | 2044 On 04-February-21 | 10.29 | Call | Bond Future | 1223 | 1 | 1223 | 1 | 0.00 |
| 09/11/2020 | 2044 On 04-February-21 | 10.35 | Call | Bond Future | 1330 | 1 | 1330 | 1 | 0.00 |
| 09/11/2020 | 2044 On 04-February-21 | 9.66 | Call | Bond Future | 443 | 0 | 443 | 0 | 265.00 |
| 09/11/2020 | 2044 On 04-February-21 | 10.37 | Call | Bond Future | 1367 | 1 | 1367 | 1 | 0.00 |
| 09/11/2020 | 2044 On 04-February-21 | 10.04 | Call | Bond Future | 843 | 1 | 843 | 1 | 0.00 |
| 09/11/2020 | 2044 On 04-February-21 | 10.84 | Call | Bond Future | 2473 | 2 | 2473 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2020 | 2044 On 04-February-21 | 10.35 | Put | Bond Future | 7072 | 9 | 7072 | 9 | 0.00 |
| 09/11/2020 | 2044 On 04-February-21 | 10.04 | Put | Bond Future | 9027 | 11 | 9027 | 11 | 0.00 |
| 09/11/2020 | 2044 On 04-February-21 | 10.36 | Put | Bond Future | 7013 | 9 | 7013 | 9 | 0.00 |
| 09/11/2020 | 2044 On 04-February-21 | 10.84 | Put | Bond Future | 4576 | 6 | 4576 | 6 | 265.00 |
| 09/11/2020 | 2044 On 04-February-21 | 9.66 | Put | Bond Future | 11781 | 14 | 11781 | 14 | 0.00 |
| 09/11/2020 | 2044 On 04-February-21 | 10.29 | Put | Bond Future | 7429 | 9 | 7429 | 9 | 265.00 |
| 09/11/2020 | 2044 On 04-February-21 | 10.37 | Put | Bond Future | 6955 | 9 | 6955 | 9 | 0.00 |
| 09/11/2020 | 2044 On 06-May-21 | | | Bond Future | 11.34 | 79.0819 | 11.3436 | 79.0819 | 0.00 |
| 09/11/2020 | 2044 On 06-May-21 | 12.45 | Call | Bond Future | 8949 | 7 | 8949 | 7 | 0.00 |
| 09/11/2020 | 2044 On 06-May-21 | 11.35 | Call | Bond Future | 4714 | 4 | 4714 | 4 | 3,100.00 |
| 09/11/2020 | 2044 On 06-May-21 | 11.90 | Call | Bond Future | 6729 | 5 | 6729 | 5 | 0.00 |
| 09/11/2020 | 2044 On 06-May-21 | 12.43 | Call | Bond Future | 8865 | 7 | 8865 | 7 | 0.00 |
| 09/11/2020 | 2044 On 06-May-21 | 12.50 | Call | Bond Future | 9160 | 8 | 9160 | 8 | 0.00 |
| 09/11/2020 | 2044 On 06-May-21 | 12.44 | Call | Bond Future | 8907 | 7 | 8907 | 7 | 0.00 |
| 09/11/2020 | 2044 On 06-May-21 | 12.44 | Put | Bond Future | 2153 | 3 | 2153 | 3 | 0.00 |
| 09/11/2020 | 2044 On 06-May-21 | 12.50 | Put | Bond Future | 2065 | 3 | 2065 | 3 | 3,100.00 |
| 09/11/2020 | 2044 On 06-May-21 | 12.43 | Put | Bond Future | 2168 | 3 | 2168 | 3 | 0.00 |
| 09/11/2020 | 2044 On 06-May-21 | 11.90 | Put | Bond Future | 3172 | 4 | 3172 | 4 | 3,100.00 |
| 09/11/2020 | 2044 On 06-May-21 | 12.45 | Put | Bond Future | 2138 | 3 | 2138 | 3 | 0.00 |
| 09/11/2020 | 2044 On 06-May-21 | 11.35 | Put | Bond Future | 4672 | 6 | 4672 | 6 | 0.00 |
| 09/11/2020 | 2044 On 05-August-21 | | | Bond Future | 11.56 | 75.5553 | 11.5612 | 75.5553 | 0.00 |
| 09/11/2020 | 2044 On 05-August-21 | 12.60 | Call | Bond Future | 8768 | 7 | 8768 | 7 | 0.00 |
| 09/11/2020 | 2044 On 05-August-21 | 12.59 | Call | Bond Future | 8728 | 7 | 8728 | 7 | 0.00 |
| 09/11/2020 | 2044 On 05-August-21 | 12.61 | Call | Bond Future | 8808 | 7 | 8808 | 7 | 0.00 |
| 09/11/2020 | 2044 On 05-August-21 | 12.61 | Put | Bond Future | 2528 | 3 | 2528 | 3 | 0.00 |
| 09/11/2020 | 2044 On 05-August-21 | 12.60 | Put | Bond Future | 2543 | 3 | 2543 | 3 | 0.00 |
| 09/11/2020 | 2044 On 05-August-21 | 12.59 | Put | Bond Future | 2559 | 3 | 2559 | 3 | 0.00 |
| 09/11/2020 | 2044 On 04-November-21 | | | Bond Future | 11.78 | 76.3093 | 11.7812 | 76.3093 | 0.00 |
| 09/11/2020 | 2044 On 04-November-21 | 12.89 | Call | Bond Future | 9521 | 8 | 9521 | 8 | 0.00 |
| 09/11/2020 | 2044 On 04-November-21 | 12.90 | Call | Bond Future | 9560 | 8 | 9560 | 8 | 0.00 |
| 09/11/2020 | 2044 On 04-November-21 | 12.91 | Call | Bond Future | 9598 | 8 | 9598 | 8 | 0.00 |
| 09/11/2020 | 2044 On 04-November-21 | 12.91 | Put | Bond Future | 3079 | 4 | 3079 | 4 | 0.00 |
| 09/11/2020 | 2044 On 04-November-21 | 12.90 | Put | Bond Future | 3094 | 4 | 3094 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2020 | 2044 On 04-November-21 | 12.89 | Put | Bond Future | 3109 | 4 | 3109 | 4 | 0.00 |
| 09/11/2020 | 2046 On 05-November-20 | | | Bond Future | 92.34 | 92.3387 | 92.3387 | 92.3387 | 0.00 |
| 09/11/2020 | 2046 On 04-February-21 | | | Bond Future | 95.64 | 94.5159 | 95.6353 | 94.5159 | 14,771.00 |
| 09/11/2020 | 2046 On 06-May-21 | | | Bond Future | 94.88 | 93.7515 | 94.8826 | 93.7515 | 0.00 |
| 09/11/2020 | 2046 On 05-August-21 | | | Bond Future | 95.93 | 94.7862 | 95.9296 | 94.7862 | 0.00 |
| 09/11/2020 | 2046 On 04-November-21 | | | Bond Future | 95.11 | 93.9518 | 95.1070 | 93.9518 | 0.00 |
| 09/11/2020 | 2050 On 05-November-20 | | | Bond Future | 94.38 | 94.3800 | 94.3800 | 94.3800 | 0.00 |
| 09/11/2020 | 2050 On 04-February-21 | | | Bond Future | 95.88 | 94.6437 | 95.8759 | 94.6437 | 12,407.00 |
| 09/11/2020 | 2050 On 06-May-21 | | | Bond Future | 96.91 | 95.6682 | 96.9133 | 95.6682 | 0.00 |
| 09/11/2020 | 2050 On 05-August-21 | | | Bond Future | 96.06 | 94.7991 | 96.0578 | 94.7991 | 0.00 |
| 09/11/2020 | 2050 On 04-November-21 | | | Bond Future | 97.04 | 95.7686 | 97.0403 | 95.7686 | 0.00 |
| 09/11/2020 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | AL37 On 04-February-21 | | | Index Future | 782.95 | 780.3300 | 782.9490 | 780.3300 | 0.00 |
| 09/11/2020 | AL37 On 06-May-21 | | | Index Future | 791.22 | 788.5830 | 791.2200 | 788.5830 | 0.00 |
| 09/11/2020 | AL37 On 05-August-21 | | | Index Future | 799.67 | 797.0050 | 799.6660 | 797.0050 | 0.00 |
| 09/11/2020 | AL37 On 04-November-21 | | | Index Future | 807.76 | 805.0660 | 807.7570 | 805.0660 | 0.00 |
| 09/11/2020 | AL7T On 04-February-21 | | | Index Future | 862.07 | 849.1690 | 862.0730 | 849.1690 | 0.00 |
| 09/11/2020 | AL7T On 06-May-21 | | | Index Future | 871.18 | 858.1500 | 871.1800 | 858.1500 | 0.00 |
| 09/11/2020 | AL7T On 05-August-21 | | | Index Future | 880.48 | 867.3140 | 880.4790 | 867.3140 | 0.00 |
| 09/11/2020 | AL7T On 04-November-21 | | | Index Future | 889.39 | 876.0870 | 889.3880 | 876.0870 | 0.00 |
| 09/11/2020 | ALBI On 04-February-21 | | | Index Future | 756.33 | 743.2410 | 756.3250 | 743.2410 | 227.00 |
| 09/11/2020 | ALBI On 06-May-21 | | | Index Future | 764.32 | 751.1010 | 764.3150 | 751.1010 | 0.00 |
| 09/11/2020 | ALBI On 05-August-21 | | | Index Future | 772.47 | 759.1220 | 772.4740 | 759.1220 | 0.00 |
| 09/11/2020 | ALBI On 04-November-21 | | | Index Future | 780.29 | 766.8010 | 780.2900 | 766.8010 | 0.00 |
| 09/11/2020 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | C038 On 31-January-38 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2020 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 09/11/2020 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2020 | ES33 On 05-November-20 | | | Bond Future | 11.74 | 73.3635 | 11.7400 | 73.3635 | 0.00 |
| 09/11/2020 | ES33 On 04-February-21 | | | Bond Future | 11.40 | 75.5553 | 11.3977 | 75.5553 | 350.00 |
| 09/11/2020 | ES33 On 06-May-21 | | | Bond Future | 11.65 | 72.5804 | 11.6456 | 72.5804 | 0.00 |
| 09/11/2020 | ES33 On 05-August-21 | | | Bond Future | 11.91 | 73.3643 | 11.9069 | 73.3643 | 0.00 |
| 09/11/2020 | ES33 On 04-November-21 | | | Bond Future | 12.19 | 70.3239 | 12.1876 | 70.3239 | 0.00 |
| 09/11/2020 | ES42 On 05-November-20 | | | Bond Future | 12.36 | 71.5161 | 12.3600 | 71.5161 | 0.00 |
| 09/11/2020 | ES42 On 04-February-21 | | | Bond Future | 11.99 | 73.8169 | 11.9854 | 73.8169 | 4,789.00 |
| 09/11/2020 | ES42 On 06-May-21 | | | Bond Future | 12.23 | 70.3400 | 12.2302 | 70.3400 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2020 | ES42 On 05-August-21 | | | Bond Future | 12.48 | 71.1000 | 12.4814 | 71.1000 | 0.00 |
| 09/11/2020 | ES42 On 04-November-21 | | | Bond Future | 12.75 | 67.5531 | 12.7525 | 67.5531 | 0.00 |
| 09/11/2020 | GOVI On 04-February-21 | | | GOVI | 746.59 | 733.9440 | 746.5920 | 733.9440 | 1,004.00 |
| 09/11/2020 | GOVI On 04-February-21 | 750.95 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2020 | GOVI On 04-February-21 | 750.94 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2020 | GOVI On 04-February-21 | 750.96 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2020 | GOVI On 04-February-21 | 750.96 | Put | GOVI | 43680 | 17 | 43680 | 17 | 0.00 |
| 09/11/2020 | GOVI On 04-February-21 | 750.94 | Put | GOVI | 43480 | 17 | 43480 | 17 | 0.00 |
| 09/11/2020 | GOVI On 04-February-21 | 750.95 | Put | GOVI | 43580 | 17 | 43580 | 17 | 0.00 |
| 09/11/2020 | GOVI On 06-May-21 | | | GOVI | 754.48 | 741.7070 | 754.4790 | 741.7070 | 0.00 |
| 09/11/2020 | GOVI On 06-May-21 | 678.69 | Call | GOVI | 757890 | 63 | 757890 | 63 | 0.00 |
| 09/11/2020 | GOVI On 06-May-21 | 678.68 | Call | GOVI | 757990 | 63 | 757990 | 63 | 0.00 |
| 09/11/2020 | GOVI On 06-May-21 | 678.67 | Call | GOVI | 758090 | 63 | 758090 | 63 | 0.00 |
| 09/11/2020 | GOVI On 06-May-21 | 678.69 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2020 | GOVI On 06-May-21 | 678.67 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2020 | GOVI On 06-May-21 | 678.68 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2020 | GOVI On 05-August-21 | | | GOVI | 762.53 | 749.6270 | 762.5330 | 749.6270 | 0.00 |
| 09/11/2020 | GOVI On 05-August-21 | 719.15 | Call | GOVI | 433830 | 30 | 433830 | 30 | 0.00 |
| 09/11/2020 | GOVI On 05-August-21 | 719.14 | Call | GOVI | 433930 | 30 | 433930 | 30 | 0.00 |
| 09/11/2020 | GOVI On 05-August-21 | 719.13 | Call | GOVI | 434030 | 30 | 434030 | 30 | 0.00 |
| 09/11/2020 | GOVI On 05-August-21 | 719.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2020 | GOVI On 05-August-21 | 719.14 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2020 | GOVI On 05-August-21 | 719.15 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2020 | GOVI On 04-November-21 | | | GOVI | 770.25 | 757.2090 | 770.2480 | 757.2090 | 0.00 |
| 09/11/2020 | GOVI On 04-November-21 | 728.42 | Call | GOVI | 418280 | 29 | 418280 | 29 | 0.00 |
| 09/11/2020 | GOVI On 04-November-21 | 728.41 | Call | GOVI | 418380 | 29 | 418380 | 29 | 0.00 |
| 09/11/2020 | GOVI On 04-November-21 | 728.40 | Call | GOVI | 418480 | 29 | 418480 | 29 | 0.00 |
| 09/11/2020 | GOVI On 04-November-21 | 728.40 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2020 | GOVI On 04-November-21 | 728.41 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2020 | GOVI On 04-November-21 | 728.42 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2020 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 09/11/2020 | IGOV On 04-February-21 | | | Index Future | 263.94 | 261.1490 | 263.9350 | 261.1490 | 989.00 |
| 09/11/2020 | IGOV On 06-May-21 | | | Index Future | 266.79 | 263.9750 | 266.7880 | 263.9750 | 21.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2020 | IGOV On 05-August-21 | | | Index Future | 269.70 | 266.8570 | 269.7000 | 266.8570 | 0.00 |
| 09/11/2020 | IGOV On 04-November-21 | | | Index Future | 272.49 | 269.6180 | 272.4920 | 269.6180 | 0.00 |
| 09/11/2020 | IS05 On 17-December-20 | | | Interest Rate Swap | 93.97 | 93.9700 | 93.9700 | 93.9700 | 0.00 |
| 09/11/2020 | IS05 On 16-March-21 | | | Interest Rate Swap | 92.12 | 92.1300 | 92.1200 | 92.1300 | 0.00 |
| 09/11/2020 | IS05 On 15-June-21 | | | Interest Rate Swap | 90.17 | 90.1800 | 90.1700 | 90.1800 | 0.00 |
| 09/11/2020 | IS05 On 21-September-21 | | | Interest Rate Swap | 89.00 | 89.0200 | 89.0000 | 89.0200 | 0.00 |
| 09/11/2020 | IS05 On 21-December-21 | | | Interest Rate Swap | 90.13 | 90.1500 | 90.1300 | 90.1500 | 51.00 |
| 09/11/2020 | IS05 On 15-March-22 | | | Interest Rate Swap | 89.41 | 89.4300 | 89.4100 | 89.4300 | 0.00 |
| 09/11/2020 | IS05 On 21-June-22 | | | Interest Rate Swap | 89.36 | 89.4000 | 89.3600 | 89.4000 | 0.00 |
| 09/11/2020 | IS05 On 20-September-22 | | | Interest Rate Swap | 92.34 | 92.3800 | 92.3400 | 92.3800 | 0.00 |
| 09/11/2020 | IS05 On 20-December-22 | | | Interest Rate Swap | 92.69 | 92.7400 | 92.6900 | 92.7400 | 0.00 |
| 09/11/2020 | IS05 On 22-March-23 | | | Interest Rate Swap | 84.94 | 85.0100 | 84.9400 | 85.0100 | 0.00 |
| 09/11/2020 | IS05 On 20-June-23 | | | Interest Rate Swap | 90.40 | 90.4800 | 90.4000 | 90.4800 | 0.00 |
| 09/11/2020 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 09/11/2020 | IS10 On 17-December-25 | | | Interest Rate Swap | 77.26 | 77.5500 | 77.2600 | 77.5500 | 0.00 |
| 09/11/2020 | IS10 On 16-March-26 | | | Interest Rate Swap | 73.73 | 74.0500 | 73.7300 | 74.0500 | 0.00 |
| 09/11/2020 | IS10 On 15-June-26 | | | Interest Rate Swap | 72.10 | 72.4500 | 72.1000 | 72.4500 | 0.00 |
| 09/11/2020 | IS10 On 21-September-26 | | | Interest Rate Swap | 74.13 | 74.5000 | 74.1300 | 74.5000 | 0.00 |
| 09/11/2020 | IS10 On 21-December-26 | | | Interest Rate Swap | 78.17 | 78.5700 | 78.1700 | 78.5700 | 0.00 |
| 09/11/2020 | IS10 On 15-March-27 | | | Interest Rate Swap | 76.65 | 77.0600 | 76.6500 | 77.0600 | 0.00 |
| 09/11/2020 | IS10 On 21-June-27 | | | Interest Rate Swap | 78.75 | 79.1800 | 78.7500 | 79.1800 | 0.00 |
| 09/11/2020 | IS10 On 20-September-27 | | | Interest Rate Swap | 84.63 | 85.0800 | 84.6300 | 85.0800 | 0.00 |
| 09/11/2020 | IS10 On 20-December-27 | | | Interest Rate Swap | 85.07 | 85.5600 | 85.0700 | 85.5600 | 0.00 |
| 09/11/2020 | IS10 On 22-March-28 | | | Interest Rate Swap | 78.07 | 78.6300 | 78.0700 | 78.6300 | 0.00 |
| 09/11/2020 | IS10 On 20-June-28 | | | Interest Rate Swap | 86.07 | 86.6700 | 86.0700 | 86.6700 | 0.00 |
| 09/11/2020 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 09/11/2020 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 09/11/2020 | JBAF On 18-November-20 | | | Jibar Tradeable Future | 3.33 | 96.6750 | 3.3250 | 96.6750 | 0.00 |
| 09/11/2020 | JBAF On 15-December-20 | | | Jibar Tradeable Future | 3.15 | 96.8250 | 3.1450 | 96.8250 | 30,010.00 |
| 09/11/2020 | JBAF On 20-January-21 | | | Jibar Tradeable Future | 3.13 | 96.8400 | 3.1300 | 96.8400 | 0.00 |
| 09/11/2020 | JBAF On 17-February-21 | | | Jibar Tradeable Future | 3.06 | 96.9200 | 3.0600 | 96.9200 | 0.00 |
| 09/11/2020 | JBAF On 17-March-21 | | | Jibar Tradeable Future | 3.06 | 96.9250 | 3.0550 | 96.9250 | 0.00 |
| 09/11/2020 | JBAF On 21-April-21 | | | Jibar Tradeable Future | 3.06 | 96.9200 | 3.0600 | 96.9200 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2020 | JBAF On 15-June-21 | | | Jibar Tradeable Future | 3.07 | 96.9100 | 3.0700 | 96.9100 | 0.00 |
| 09/11/2020 | JBAF On 15-September-21 | | | Jibar Tradeable Future | 3.17 | 96.8150 | 3.1650 | 96.8150 | 30,000.00 |
| 09/11/2020 | JBAF On 15-December-21 | | | Jibar Tradeable Future | 3.31 | 96.6550 | 3.3050 | 96.6550 | 0.00 |
| 09/11/2020 | JBAF On 16-March-22 | | | Jibar Tradeable Future | 3.39 | 96.5700 | 3.3900 | 96.5700 | 0.00 |
| 09/11/2020 | JBAF On 15-June-22 | | | Jibar Tradeable Future | 3.72 | 96.2200 | 3.7200 | 96.2200 | 0.00 |
| 09/11/2020 | JBAF On 21-September-22 | | | Jibar Tradeable Future | 3.79 | 96.1750 | 3.7850 | 96.1750 | 0.00 |
| 09/11/2020 | R023 On 05-November-20 | | | Bond Future | 4.19 | 109.2518 | 4.1900 | 109.2518 | 0.00 |
| 09/11/2020 | R023 On 04-February-21 | | | Bond Future | 3.85 | 110.2905 | 3.8460 | 110.2905 | 31,134.00 |
| 09/11/2020 | R023 On 04-February-21 | 6.33 | Call | Bond Future | 4943 | 4 | 4943 | 4 | 0.00 |
| 09/11/2020 | R023 On 04-February-21 | 6.32 | Call | Bond Future | 4924 | 4 | 4924 | 4 | 0.00 |
| 09/11/2020 | R023 On 04-February-21 | 6.34 | Call | Bond Future | 4963 | 4 | 4963 | 4 | 0.00 |
| 09/11/2020 | R023 On 04-February-21 | 6.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2020 | R023 On 04-February-21 | 6.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2020 | R023 On 04-February-21 | 6.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2020 | R023 On 06-May-21 | | | Bond Future | 3.78 | 107.5507 | 3.7811 | 107.5507 | 0.00 |
| 09/11/2020 | R023 On 06-May-21 | 7.57 | Call | Bond Future | 6570 | 6 | 6570 | 6 | 0.00 |
| 09/11/2020 | R023 On 06-May-21 | 7.56 | Call | Bond Future | 6554 | 6 | 6554 | 6 | 0.00 |
| 09/11/2020 | R023 On 06-May-21 | 7.58 | Call | Bond Future | 6587 | 6 | 6587 | 6 | 0.00 |
| 09/11/2020 | R023 On 06-May-21 | 7.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2020 | R023 On 06-May-21 | 7.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2020 | R023 On 06-May-21 | 7.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2020 | R023 On 05-August-21 | | | Bond Future | 3.68 | 108.7119 | 3.6846 | 108.7119 | 0.00 |
| 09/11/2020 | R023 On 05-August-21 | 5.31 | Call | Bond Future | 2532 | 2 | 2532 | 2 | 0.00 |
| 09/11/2020 | R023 On 05-August-21 | 5.30 | Call | Bond Future | 2517 | 2 | 2517 | 2 | 0.00 |
| 09/11/2020 | R023 On 05-August-21 | 5.29 | Call | Bond Future | 2503 | 2 | 2503 | 2 | 0.00 |
| 09/11/2020 | R023 On 05-August-21 | 5.29 | Put | Bond Future | 39 | 0 | 39 | 0 | 0.00 |
| 09/11/2020 | R023 On 05-August-21 | 5.30 | Put | Bond Future | 38 | 0 | 38 | 0 | 0.00 |
| 09/11/2020 | R023 On 05-August-21 | 5.31 | Put | Bond Future | 38 | 0 | 38 | 0 | 0.00 |
| 09/11/2020 | R023 On 04-November-21 | | | Bond Future | 3.61 | 105.8927 | 3.6112 | 105.8927 | 0.00 |
| 09/11/2020 | R023 On 04-November-21 | 4.92 | Call | Bond Future | 1792 | 1 | 1792 | 1 | 0.00 |
| 09/11/2020 | R023 On 04-November-21 | 4.91 | Call | Bond Future | 1780 | 1 | 1780 | 1 | 0.00 |
| 09/11/2020 | R023 On 04-November-21 | 4.90 | Call | Bond Future | 1769 | 1 | 1769 | 1 | 0.00 |
| 09/11/2020 | R023 On 04-November-21 | 4.90 | Put | Bond Future | 95 | 0 | 95 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2020 | R023 On 04-November-21 | 4.91 | Put | Bond Future | 93 | 0 | 93 | 0 | 0.00 |
| 09/11/2020 | R023 On 04-November-21 | 4.92 | Put | Bond Future | 92 | 0 | 92 | 0 | 0.00 |
| 09/11/2020 | R035 On 05-November-20 | | | Bond Future | 11.03 | 86.3811 | 11.0300 | 86.3811 | 0.00 |
| 09/11/2020 | R035 On 04-February-21 | | | Bond Future | 10.66 | 89.1425 | 10.6568 | 89.1425 | 99,881.00 |
| 09/11/2020 | R035 On 04-February-21 | 10.06 | Call | Bond Future | 1597 | 1 | 1597 | 1 | 0.00 |
| 09/11/2020 | R035 On 04-February-21 | 10.14 | Call | Bond Future | 1784 | 1 | 1784 | 1 | 0.00 |
| 09/11/2020 | R035 On 04-February-21 | 10.04 | Call | Bond Future | 1552 | 1 | 1552 | 1 | 0.00 |
| 09/11/2020 | R035 On 04-February-21 | 10.05 | Call | Bond Future | 1574 | 1 | 1574 | 1 | 0.00 |
| 09/11/2020 | R035 On 04-February-21 | 11.14 | Call | Bond Future | 5086 | 4 | 5086 | 4 | 0.00 |
| 09/11/2020 | R035 On 04-February-21 | 11.14 | Put | Bond Future | 2018 | 3 | 2018 | 3 | 650.00 |
| 09/11/2020 | R035 On 04-February-21 | 10.05 | Put | Bond Future | 5664 | 7 | 5664 | 7 | 0.00 |
| 09/11/2020 | R035 On 04-February-21 | 10.04 | Put | Bond Future | 5711 | 7 | 5711 | 7 | 0.00 |
| 09/11/2020 | R035 On 04-February-21 | 10.14 | Put | Bond Future | 5249 | 7 | 5249 | 7 | 650.00 |
| 09/11/2020 | R035 On 04-February-21 | 10.06 | Put | Bond Future | 5617 | 7 | 5617 | 7 | 0.00 |
| 09/11/2020 | R035 On 06-May-21 | | | Bond Future | 10.87 | 85.6120 | 10.8691 | 85.6120 | 0.00 |
| 09/11/2020 | R035 On 06-May-21 | 11.32 | Call | Bond Future | 5992 | 5 | 5992 | 5 | 0.00 |
| 09/11/2020 | R035 On 06-May-21 | 12.02 | Call | Bond Future | 8798 | 7 | 8798 | 7 | 0.00 |
| 09/11/2020 | R035 On 06-May-21 | 11.15 | Call | Bond Future | 5380 | 4 | 5380 | 4 | 600.00 |
| 09/11/2020 | R035 On 06-May-21 | 12.91 | Call | Bond Future | 12522 | 11 | 12522 | 11 | 0.00 |
| 09/11/2020 | R035 On 06-May-21 | 10.81 | Call | Bond Future | 4239 | 3 | 4239 | 3 | 1,650.00 |
| 09/11/2020 | R035 On 06-May-21 | 12.35 | Call | Bond Future | 10195 | 9 | 10195 | 9 | 0.00 |
| 09/11/2020 | R035 On 06-May-21 | 10.40 | Call | Bond Future | 3027 | 2 | 3027 | 2 | 600.00 |
| 09/11/2020 | R035 On 06-May-21 | 12.36 | Call | Bond Future | 10236 | 9 | 10236 | 9 | 0.00 |
| 09/11/2020 | R035 On 06-May-21 | 10.24 | Call | Bond Future | 2614 | 2 | 2614 | 2 | 793.00 |
| 09/11/2020 | R035 On 06-May-21 | 11.55 | Call | Bond Future | 6864 | 6 | 6864 | 6 | 0.00 |
| 09/11/2020 | R035 On 06-May-21 | 12.77 | Call | Bond Future | 11932 | 10 | 11932 | 10 | 0.00 |
| 09/11/2020 | R035 On 06-May-21 | 12.37 | Call | Bond Future | 10276 | 9 | 10276 | 9 | 0.00 |
| 09/11/2020 | R035 On 06-May-21 | 12.35 | Put | Bond Future | 1525 | 2 | 1525 | 2 | 0.00 |
| 09/11/2020 | R035 On 06-May-21 | 10.40 | Put | Bond Future | 6073 | 7 | 6073 | 7 | 0.00 |
| 09/11/2020 | R035 On 06-May-21 | 12.36 | Put | Bond Future | 1512 | 2 | 1512 | 2 | 0.00 |
| 09/11/2020 | R035 On 06-May-21 | 12.77 | Put | Bond Future | 1040 | 1 | 1040 | 1 | 1,650.00 |
| 09/11/2020 | R035 On 06-May-21 | 12.91 | Put | Bond Future | 911 | 1 | 911 | 1 | 600.00 |
| 09/11/2020 | R035 On 06-May-21 | 11.55 | Put | Bond Future | 2708 | 3 | 2708 | 3 | 1,650.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2020 | R035 On 06-May-21 | 10.24 | Put | Bond Future | 6735 | 8 | 6735 | 8 | 0.00 |
| 09/11/2020 | R035 On 06-May-21 | 12.37 | Put | Bond Future | 1498 | 2 | 1498 | 2 | 0.00 |
| 09/11/2020 | R035 On 06-May-21 | 10.81 | Put | Bond Future | 4615 | 6 | 4615 | 6 | 0.00 |
| 09/11/2020 | R035 On 06-May-21 | 12.02 | Put | Bond Future | 1944 | 3 | 1944 | 3 | 793.00 |
| 09/11/2020 | R035 On 06-May-21 | 11.15 | Put | Bond Future | 3629 | 5 | 3629 | 5 | 0.00 |
| 09/11/2020 | R035 On 06-May-21 | 11.32 | Put | Bond Future | 3206 | 4 | 3206 | 4 | 793.00 |
| 09/11/2020 | R035 On 05-August-21 | | | Bond Future | 11.10 | 86.5365 | 11.0951 | 86.5365 | 0.00 |
| 09/11/2020 | R035 On 05-August-21 | 5.29 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 09/11/2020 | R035 On 05-August-21 | 5.30 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 09/11/2020 | R035 On 05-August-21 | 5.31 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 09/11/2020 | R035 On 05-August-21 | 5.31 | Put | Bond Future | 49528 | 52 | 49528 | 52 | 0.00 |
| 09/11/2020 | R035 On 05-August-21 | 5.30 | Put | Bond Future | 49644 | 52 | 49644 | 52 | 0.00 |
| 09/11/2020 | R035 On 05-August-21 | 5.29 | Put | Bond Future | 49761 | 52 | 49761 | 52 | 0.00 |
| 09/11/2020 | R035 On 04-November-21 | | | Bond Future | 11.34 | 82.9284 | 11.3371 | 82.9284 | 0.00 |
| 09/11/2020 | R035 On 04-November-21 | 12.51 | Call | Bond Future | 9357 | 8 | 9357 | 8 | 0.00 |
| 09/11/2020 | R035 On 04-November-21 | 12.52 | Call | Bond Future | 9396 | 8 | 9396 | 8 | 0.00 |
| 09/11/2020 | R035 On 04-November-21 | 12.53 | Call | Bond Future | 9435 | 8 | 9435 | 8 | 0.00 |
| 09/11/2020 | R035 On 04-November-21 | 12.53 | Put | Bond Future | 2762 | 3 | 2762 | 3 | 0.00 |
| 09/11/2020 | R035 On 04-November-21 | 12.52 | Put | Bond Future | 2776 | 3 | 2776 | 3 | 0.00 |
| 09/11/2020 | R035 On 04-November-21 | 12.51 | Put | Bond Future | 2790 | 3 | 2790 | 3 | 0.00 |
| 09/11/2020 | R186 On 05-November-20 | | | Bond Future | 6.85 | 122.0667 | 6.8450 | 122.0667 | 0.00 |
| 09/11/2020 | R186 On 04-February-21 | | | Bond Future | 6.93 | 117.9834 | 6.9314 | 117.9834 | 77,899.00 |
| 09/11/2020 | R186 On 04-February-21 | 8.17 | Call | Bond Future | 6487 | 6 | 6487 | 6 | 0.00 |
| 09/11/2020 | R186 On 04-February-21 | 8.00 | Call | Bond Future | 5748 | 5 | 5748 | 5 | 0.00 |
| 09/11/2020 | R186 On 04-February-21 | 8.16 | Call | Bond Future | 6443 | 6 | 6443 | 6 | 0.00 |
| 09/11/2020 | R186 On 04-February-21 | 8.15 | Call | Bond Future | 6399 | 6 | 6399 | 6 | 0.00 |
| 09/11/2020 | R186 On 04-February-21 | 8.00 | Put | Bond Future | 309 | 0 | 309 | 0 | 15,177.00 |
| 09/11/2020 | R186 On 04-February-21 | 8.17 | Put | Bond Future | 213 | 0 | 213 | 0 | 0.00 |
| 09/11/2020 | R186 On 04-February-21 | 8.15 | Put | Bond Future | 223 | 0 | 223 | 0 | 0.00 |
| 09/11/2020 | R186 On 04-February-21 | 8.16 | Put | Bond Future | 218 | 0 | 218 | 0 | 0.00 |
| 09/11/2020 | R186 On 06-May-21 | | | Bond Future | 7.09 | 119.2322 | 7.0870 | 119.2322 | 0.00 |
| 09/11/2020 | R186 On 06-May-21 | 10.78 | Call | Bond Future | 16750 | 16 | 16750 | 16 | 0.00 |
| 09/11/2020 | R186 On 06-May-21 | 10.76 | Call | Bond Future | 16668 | 16 | 16668 | 16 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2020 | R186 On 06-May-21 | 10.77 | Call | Bond Future | 16709 | 16 | 16709 | 16 | 0.00 |
| 09/11/2020 | R186 On 06-May-21 | 10.77 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 09/11/2020 | R186 On 06-May-21 | 10.76 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 09/11/2020 | R186 On 06-May-21 | 10.78 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 09/11/2020 | R186 On 05-August-21 | | | Bond Future | 7.26 | 115.2384 | 7.2558 | 115.2384 | 0.00 |
| 09/11/2020 | R186 On 05-August-21 | 8.63 | Call | Bond Future | 6967 | 7 | 6967 | 7 | 0.00 |
| 09/11/2020 | R186 On 05-August-21 | 8.62 | Call | Bond Future | 6931 | 7 | 6931 | 7 | 0.00 |
| 09/11/2020 | R186 On 05-August-21 | 8.61 | Call | Bond Future | 6895 | 7 | 6895 | 7 | 0.00 |
| 09/11/2020 | R186 On 05-August-21 | 8.61 | Put | Bond Future | 674 | 1 | 674 | 1 | 0.00 |
| 09/11/2020 | R186 On 05-August-21 | 8.62 | Put | Bond Future | 666 | 1 | 666 | 1 | 0.00 |
| 09/11/2020 | R186 On 05-August-21 | 8.63 | Put | Bond Future | 658 | 1 | 658 | 1 | 0.00 |
| 09/11/2020 | R186 On 04-November-21 | | | Bond Future | 7.45 | 116.3895 | 7.4517 | 116.3895 | 0.00 |
| 09/11/2020 | R186 On 04-November-21 | 8.11 | Call | Bond Future | 4643 | 4 | 4643 | 4 | 0.00 |
| 09/11/2020 | R186 On 04-November-21 | 8.09 | Call | Bond Future | 4582 | 4 | 4582 | 4 | 0.00 |
| 09/11/2020 | R186 On 04-November-21 | 8.10 | Call | Bond Future | 4612 | 4 | 4612 | 4 | 0.00 |
| 09/11/2020 | R186 On 04-November-21 | 8.10 | Put | Bond Future | 1730 | 2 | 1730 | 2 | 0.00 |
| 09/11/2020 | R186 On 04-November-21 | 8.09 | Put | Bond Future | 1744 | 2 | 1744 | 2 | 0.00 |
| 09/11/2020 | R186 On 04-November-21 | 8.11 | Put | Bond Future | 1717 | 2 | 1717 | 2 | 0.00 |
| 09/11/2020 | R197 On 05-November-20 | | | Bond Future | 317.26 | 317.2581 | 317.2581 | 317.2581 | 0.00 |
| 09/11/2020 | R197 On 04-February-21 | | | Bond Future | 315.09 | 313.2009 | 315.0886 | 313.2009 | 2,460.00 |
| 09/11/2020 | R197 On 06-May-21 | | | Bond Future | 318.50 | 316.5908 | 318.4976 | 316.5908 | 0.00 |
| 09/11/2020 | R197 On 05-August-21 | | | Bond Future | 314.02 | 312.0928 | 314.0202 | 312.0928 | 0.00 |
| 09/11/2020 | R197 On 04-November-21 | | | Bond Future | 317.23 | 315.2846 | 317.2321 | 315.2846 | 0.00 |
| 09/11/2020 | R202 On 05-November-20 | | | Bond Future | 212.54 | 212.5368 | 212.5368 | 212.5368 | 0.00 |
| 09/11/2020 | R202 On 04-February-21 | | | Bond Future | 214.65 | 210.5029 | 214.6493 | 210.5029 | 7,827.00 |
| 09/11/2020 | R202 On 06-May-21 | | | Bond Future | 216.97 | 212.7812 | 216.9714 | 212.7812 | 0.00 |
| 09/11/2020 | R202 On 05-August-21 | | | Bond Future | 215.12 | 210.8844 | 215.1206 | 210.8844 | 0.00 |
| 09/11/2020 | R202 On 04-November-21 | | | Bond Future | 217.32 | 213.0414 | 217.3213 | 213.0414 | 0.00 |
| 09/11/2020 | R208 On 05-November-20 | | | Bond Future | 3.50 | 101.9960 | 3.5000 | 101.9960 | 0.00 |
| 09/11/2020 | R209 On 05-November-20 | | | Bond Future | 10.74 | 67.2420 | 10.7400 | 67.2420 | 0.00 |
| 09/11/2020 | R209 On 04-February-21 | | | Bond Future | 10.33 | 69.4761 | 10.3303 | 69.4761 | 27,681.00 |
| 09/11/2020 | R209 On 04-February-21 | 10.11 | Call | Bond Future | 2381 | 2 | 2381 | 2 | 0.00 |
| 09/11/2020 | R209 On 04-February-21 | 10.10 | Call | Bond Future | 2355 | 2 | 2355 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2020 | R209 On 04-February-21 | 10.12 | Call | Bond Future | 2407 | 2 | 2407 | 2 | 0.00 |
| 09/11/2020 | R209 On 04-February-21 | 10.12 | Put | Bond Future | 3646 | 5 | 3646 | 5 | 0.00 |
| 09/11/2020 | R209 On 04-February-21 | 10.10 | Put | Bond Future | 3714 | 5 | 3714 | 5 | 0.00 |
| 09/11/2020 | R209 On 04-February-21 | 10.11 | Put | Bond Future | 3680 | 5 | 3680 | 5 | 0.00 |
| 09/11/2020 | R209 On 06-May-21 | | | Bond Future | 10.51 | 67.0716 | 10.5115 | 67.0716 | 3,415.00 |
| 09/11/2020 | R209 On 06-May-21 | 10.25 | Call | Bond Future | 3243 | 2 | 3243 | 2 | 6,325.00 |
| 09/11/2020 | R209 On 06-May-21 | 11.25 | Call | Bond Future | 6293 | 5 | 6293 | 5 | 0.00 |
| 09/11/2020 | R209 On 06-May-21 | 12.24 | Call | Bond Future | 9946 | 8 | 9946 | 8 | 0.00 |
| 09/11/2020 | R209 On 06-May-21 | 12.25 | Call | Bond Future | 9983 | 8 | 9983 | 8 | 0.00 |
| 09/11/2020 | R209 On 06-May-21 | 12.23 | Call | Bond Future | 9910 | 8 | 9910 | 8 | 0.00 |
| 09/11/2020 | R209 On 06-May-21 | 11.00 | Call | Bond Future | 5453 | 0 | 5453 | 0 | 0.00 |
| 09/11/2020 | R209 On 06-May-21 | 12.22 | Call | Bond Future | 9873 | 8 | 9873 | 8 | 0.00 |
| 09/11/2020 | R209 On 06-May-21 | 12.22 | Put | Bond Future | 1093 | 1 | 1093 | 1 | 0.00 |
| 09/11/2020 | R209 On 06-May-21 | 11.00 | Put | Bond Future | 2760 | 0 | 2760 | 0 | 3,500.00 |
| 09/11/2020 | R209 On 06-May-21 | 12.23 | Put | Bond Future | 1083 | 1 | 1083 | 1 | 0.00 |
| 09/11/2020 | R209 On 06-May-21 | 12.25 | Put | Bond Future | 1063 | 1 | 1063 | 1 | 9,150.00 |
| 09/11/2020 | R209 On 06-May-21 | 12.24 | Put | Bond Future | 1073 | 1 | 1073 | 1 | 0.00 |
| 09/11/2020 | R209 On 06-May-21 | 11.25 | Put | Bond Future | 2281 | 3 | 2281 | 3 | 9,150.00 |
| 09/11/2020 | R209 On 06-May-21 | 10.25 | Put | Bond Future | 4750 | 6 | 4750 | 6 | 0.00 |
| 09/11/2020 | R209 On 05-August-21 | | | Bond Future | 10.70 | 67.7960 | 10.7000 | 67.7960 | 0.00 |
| 09/11/2020 | R209 On 05-August-21 | 11.79 | Call | Bond Future | 7762 | 6 | 7762 | 6 | 0.00 |
| 09/11/2020 | R209 On 05-August-21 | 11.80 | Call | Bond Future | 7798 | 6 | 7798 | 6 | 0.00 |
| 09/11/2020 | R209 On 05-August-21 | 11.81 | Call | Bond Future | 7834 | 7 | 7834 | 7 | 0.00 |
| 09/11/2020 | R209 On 05-August-21 | 11.81 | Put | Bond Future | 2077 | 3 | 2077 | 3 | 0.00 |
| 09/11/2020 | R209 On 05-August-21 | 11.80 | Put | Bond Future | 2090 | 3 | 2090 | 3 | 0.00 |
| 09/11/2020 | R209 On 05-August-21 | 11.79 | Put | Bond Future | 2102 | 3 | 2102 | 3 | 0.00 |
| 09/11/2020 | R209 On 04-November-21 | | | Bond Future | 10.90 | 65.3342 | 10.9012 | 65.3342 | 0.00 |
| 09/11/2020 | R209 On 04-November-21 | 12.18 | Call | Bond Future | 8757 | 7 | 8757 | 7 | 0.00 |
| 09/11/2020 | R209 On 04-November-21 | 12.17 | Call | Bond Future | 8723 | 7 | 8723 | 7 | 0.00 |
| 09/11/2020 | R209 On 04-November-21 | 12.19 | Call | Bond Future | 8792 | 7 | 8792 | 7 | 0.00 |
| 09/11/2020 | R209 On 04-November-21 | 12.19 | Put | Bond Future | 2344 | 3 | 2344 | 3 | 0.00 |
| 09/11/2020 | R209 On 04-November-21 | 12.18 | Put | Bond Future | 2356 | 3 | 2356 | 3 | 0.00 |
| 09/11/2020 | R209 On 04-November-21 | 12.17 | Put | Bond Future | 2368 | 3 | 2368 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2020 | R210 On 05-November-20 | | | Bond Future | 188.16 | 188.1584 | 188.1584 | 188.1584 | 0.00 |
| 09/11/2020 | R210 On 04-February-21 | | | Bond Future | 191.56 | 190.5438 | 191.5600 | 190.5438 | 1,254.00 |
| 09/11/2020 | R210 On 06-May-21 | | | Bond Future | 190.92 | 189.8964 | 190.9229 | 189.8964 | 0.00 |
| 09/11/2020 | R210 On 05-August-21 | | | Bond Future | 193.03 | 191.9920 | 193.0295 | 191.9920 | 0.00 |
| 09/11/2020 | R210 On 04-November-21 | | | Bond Future | 192.27 | 191.2214 | 192.2698 | 191.2214 | 0.00 |
| 09/11/2020 | R212 On 05-November-20 | | | Bond Future | 170.06 | 170.0601 | 170.0601 | 170.0601 | 0.00 |
| 09/11/2020 | R212 On 04-February-21 | | | Bond Future | 169.72 | 169.2524 | 169.7206 | 169.2524 | 7,050.00 |
| 09/11/2020 | R212 On 06-May-21 | | | Bond Future | 171.56 | 171.0846 | 171.5572 | 171.0846 | 0.00 |
| 09/11/2020 | R212 On 05-August-21 | | | Bond Future | 171.12 | 170.6441 | 171.1217 | 170.6441 | 0.00 |
| 09/11/2020 | R212 On 04-November-21 | | | Bond Future | 172.87 | 172.3896 | 172.8722 | 172.3896 | 0.00 |
| 09/11/2020 | R213 On 05-November-20 | | | Bond Future | 9.58 | 84.6909 | 9.5800 | 84.6909 | 0.00 |
| 09/11/2020 | R213 On 04-February-21 | | | Bond Future | 9.46 | 86.1073 | 9.4552 | 86.1073 | 8,955.00 |
| 09/11/2020 | R213 On 04-February-21 | 9.41 | Call | Bond Future | 2548 | 2 | 2548 | 2 | 0.00 |
| 09/11/2020 | R213 On 04-February-21 | 9.40 | Call | Bond Future | 2520 | 2 | 2520 | 2 | 0.00 |
| 09/11/2020 | R213 On 04-February-21 | 9.39 | Call | Bond Future | 2491 | 2 | 2491 | 2 | 0.00 |
| 09/11/2020 | R213 On 04-February-21 | 9.39 | Put | Bond Future | 2865 | 4 | 2865 | 4 | 0.00 |
| 09/11/2020 | R213 On 04-February-21 | 9.40 | Put | Bond Future | 2836 | 4 | 2836 | 4 | 0.00 |
| 09/11/2020 | R213 On 04-February-21 | 9.41 | Put | Bond Future | 2807 | 4 | 2807 | 4 | 0.00 |
| 09/11/2020 | R213 On 06-May-21 | | | Bond Future | 9.65 | 83.4898 | 9.6457 | 83.4898 | 0.00 |
| 09/11/2020 | R213 On 06-May-21 | 11.90 | Call | Bond Future | 11830 | 11 | 11830 | 11 | 0.00 |
| 09/11/2020 | R213 On 06-May-21 | 11.89 | Call | Bond Future | 11790 | 11 | 11790 | 11 | 0.00 |
| 09/11/2020 | R213 On 06-May-21 | 11.91 | Call | Bond Future | 11871 | 11 | 11871 | 11 | 0.00 |
| 09/11/2020 | R213 On 06-May-21 | 11.91 | Put | Bond Future | 438 | 1 | 438 | 1 | 0.00 |
| 09/11/2020 | R213 On 06-May-21 | 11.89 | Put | Bond Future | 449 | 1 | 449 | 1 | 0.00 |
| 09/11/2020 | R213 On 06-May-21 | 11.90 | Put | Bond Future | 443 | 1 | 443 | 1 | 0.00 |
| 09/11/2020 | R213 On 05-August-21 | | | Bond Future | 9.85 | 84.3912 | 9.8491 | 84.3912 | 0.00 |
| 09/11/2020 | R213 On 05-August-21 | 10.86 | Call | Bond Future | 7084 | 6 | 7084 | 6 | 0.00 |
| 09/11/2020 | R213 On 05-August-21 | 10.78 | Call | Bond Future | 6792 | 6 | 6792 | 6 | 0.00 |
| 09/11/2020 | R213 On 05-August-21 | 10.14 | Call | Bond Future | 4657 | 4 | 4657 | 4 | 0.00 |
| 09/11/2020 | R213 On 05-August-21 | 10.84 | Call | Bond Future | 7011 | 6 | 7011 | 6 | 0.00 |
| 09/11/2020 | R213 On 05-August-21 | 9.34 | Call | Bond Future | 2508 | 2 | 2508 | 2 | 200.00 |
| 09/11/2020 | R213 On 05-August-21 | 10.85 | Call | Bond Future | 7048 | 6 | 7048 | 6 | 0.00 |
| 09/11/2020 | R213 On 05-August-21 | 10.85 | Put | Bond Future | 1876 | 2 | 1876 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2020 | R213 On 05-August-21 | 10.84 | Put | Bond Future | 1889 | 2 | 1889 | 2 | 0.00 |
| 09/11/2020 | R213 On 05-August-21 | 10.14 | Put | Bond Future | 3108 | 4 | 3108 | 4 | 200.00 |
| 09/11/2020 | R213 On 05-August-21 | 9.34 | Put | Bond Future | 5311 | 6 | 5311 | 6 | 0.00 |
| 09/11/2020 | R213 On 05-August-21 | 10.78 | Put | Bond Future | 1968 | 2 | 1968 | 2 | 200.00 |
| 09/11/2020 | R213 On 05-August-21 | 10.86 | Put | Bond Future | 1863 | 2 | 1863 | 2 | 0.00 |
| 09/11/2020 | R213 On 04-November-21 | | | Bond Future | 10.07 | 81.7068 | 10.0714 | 81.7068 | 0.00 |
| 09/11/2020 | R213 On 04-November-21 | 11.10 | Call | Bond Future | 7535 | 7 | 7535 | 7 | 0.00 |
| 09/11/2020 | R213 On 04-November-21 | 11.09 | Call | Bond Future | 7500 | 7 | 7500 | 7 | 0.00 |
| 09/11/2020 | R213 On 04-November-21 | 11.11 | Call | Bond Future | 7569 | 7 | 7569 | 7 | 0.00 |
| 09/11/2020 | R213 On 04-November-21 | 11.09 | Put | Bond Future | 2400 | 3 | 2400 | 3 | 0.00 |
| 09/11/2020 | R213 On 04-November-21 | 11.10 | Put | Bond Future | 2387 | 3 | 2387 | 3 | 0.00 |
| 09/11/2020 | R213 On 04-November-21 | 11.11 | Put | Bond Future | 2373 | 3 | 2373 | 3 | 0.00 |
| 09/11/2020 | R214 On 05-November-20 | | | Bond Future | 11.23 | 63.7162 | 11.2300 | 63.7162 | 0.00 |
| 09/11/2020 | R214 On 04-February-21 | | | Bond Future | 10.81 | 65.8979 | 10.8058 | 65.8979 | 15,428.00 |
| 09/11/2020 | R214 On 04-February-21 | 10.32 | Call | Bond Future | 1874 | 1 | 1874 | 1 | 0.00 |
| 09/11/2020 | R214 On 04-February-21 | 10.31 | Call | Bond Future | 1852 | 1 | 1852 | 1 | 0.00 |
| 09/11/2020 | R214 On 04-February-21 | 10.33 | Call | Bond Future | 1895 | 1 | 1895 | 1 | 0.00 |
| 09/11/2020 | R214 On 04-February-21 | 10.33 | Put | Bond Future | 4757 | 6 | 4757 | 6 | 0.00 |
| 09/11/2020 | R214 On 04-February-21 | 10.31 | Put | Bond Future | 4838 | 6 | 4838 | 6 | 0.00 |
| 09/11/2020 | R214 On 04-February-21 | 10.32 | Put | Bond Future | 4797 | 6 | 4797 | 6 | 0.00 |
| 09/11/2020 | R214 On 06-May-21 | | | Bond Future | 10.99 | 63.3186 | 10.9866 | 63.3186 | 0.00 |
| 09/11/2020 | R214 On 06-May-21 | 12.27 | Call | Bond Future | 8332 | 7 | 8332 | 7 | 0.00 |
| 09/11/2020 | R214 On 06-May-21 | 12.26 | Call | Bond Future | 8296 | 7 | 8296 | 7 | 0.00 |
| 09/11/2020 | R214 On 06-May-21 | 12.25 | Call | Bond Future | 8259 | 7 | 8259 | 7 | 0.00 |
| 09/11/2020 | R214 On 06-May-21 | 12.25 | Put | Bond Future | 1700 | 2 | 1700 | 2 | 0.00 |
| 09/11/2020 | R214 On 06-May-21 | 12.26 | Put | Bond Future | 1690 | 2 | 1690 | 2 | 0.00 |
| 09/11/2020 | R214 On 06-May-21 | 12.27 | Put | Bond Future | 1679 | 2 | 1679 | 2 | 0.00 |
| 09/11/2020 | R214 On 05-August-21 | | | Bond Future | 11.18 | 64.0024 | 11.1775 | 64.0024 | 0.00 |
| 09/11/2020 | R214 On 05-August-21 | 12.02 | Call | Bond Future | 7010 | 6 | 7010 | 6 | 0.00 |
| 09/11/2020 | R214 On 05-August-21 | 12.03 | Call | Bond Future | 7043 | 6 | 7043 | 6 | 0.00 |
| 09/11/2020 | R214 On 05-August-21 | 12.01 | Call | Bond Future | 6976 | 6 | 6976 | 6 | 0.00 |
| 09/11/2020 | R214 On 05-August-21 | 12.03 | Put | Bond Future | 2614 | 3 | 2614 | 3 | 0.00 |
| 09/11/2020 | R214 On 05-August-21 | 12.01 | Put | Bond Future | 2645 | 3 | 2645 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2020 | R214 On 05-August-21 | 12.02 | Put | Bond Future | 2630 | 3 | 2630 | 3 | 0.00 |
| 09/11/2020 | R214 On 04-November-21 | | | Bond Future | 11.38 | 61.3661 | 11.3801 | 61.3661 | 0.00 |
| 09/11/2020 | R214 On 04-November-21 | 12.48 | Call | Bond Future | 8240 | 7 | 8240 | 7 | 0.00 |
| 09/11/2020 | R214 On 04-November-21 | 12.47 | Call | Bond Future | 8208 | 7 | 8208 | 7 | 0.00 |
| 09/11/2020 | R214 On 04-November-21 | 12.46 | Call | Bond Future | 8176 | 7 | 8176 | 7 | 0.00 |
| 09/11/2020 | R214 On 04-November-21 | 12.46 | Put | Bond Future | 2799 | 3 | 2799 | 3 | 0.00 |
| 09/11/2020 | R214 On 04-November-21 | 12.48 | Put | Bond Future | 2771 | 3 | 2771 | 3 | 0.00 |
| 09/11/2020 | R214 On 04-November-21 | 12.47 | Put | Bond Future | 2785 | 3 | 2785 | 3 | 0.00 |
| 09/11/2020 | R248 On 05-November-20 | | | Bond Future | 11.56 | 78.5418 | 11.5550 | 78.5418 | 0.00 |
| 09/11/2020 | R248 On 04-February-21 | | | Bond Future | 11.09 | 81.5565 | 11.0872 | 81.5565 | 111,281.00 |
| 09/11/2020 | R248 On 04-February-21 | 10.48 | Call | Bond Future | 1661 | 1 | 1661 | 1 | 0.00 |
| 09/11/2020 | R248 On 04-February-21 | 11.50 | Call | Bond Future | 5155 | 4 | 5155 | 4 | 2,590.00 |
| 09/11/2020 | R248 On 04-February-21 | 10.47 | Call | Bond Future | 1639 | 1 | 1639 | 1 | 0.00 |
| 09/11/2020 | R248 On 04-February-21 | 10.46 | Call | Bond Future | 1617 | 1 | 1617 | 1 | 0.00 |
| 09/11/2020 | R248 On 04-February-21 | 10.75 | Call | Bond Future | 2399 | 2 | 2399 | 2 | 2,590.00 |
| 09/11/2020 | R248 On 04-February-21 | 10.46 | Put | Bond Future | 6248 | 8 | 6248 | 8 | 0.00 |
| 09/11/2020 | R248 On 04-February-21 | 10.47 | Put | Bond Future | 6193 | 8 | 6193 | 8 | 0.00 |
| 09/11/2020 | R248 On 04-February-21 | 10.75 | Put | Bond Future | 4831 | 6 | 4831 | 6 | 0.00 |
| 09/11/2020 | R248 On 04-February-21 | 10.48 | Put | Bond Future | 6137 | 8 | 6137 | 8 | 0.00 |
| 09/11/2020 | R248 On 04-February-21 | 11.50 | Put | Bond Future | 2345 | 3 | 2345 | 3 | 0.00 |
| 09/11/2020 | R248 On 06-May-21 | | | Bond Future | 11.28 | 78.0088 | 11.2798 | 78.0088 | 0.00 |
| 09/11/2020 | R248 On 06-May-21 | 12.34 | Call | Bond Future | 8952 | 7 | 8952 | 7 | 0.00 |
| 09/11/2020 | R248 On 06-May-21 | 12.35 | Call | Bond Future | 8995 | 7 | 8995 | 7 | 0.00 |
| 09/11/2020 | R248 On 06-May-21 | 12.36 | Call | Bond Future | 9038 | 7 | 9038 | 7 | 0.00 |
| 09/11/2020 | R248 On 06-May-21 | 12.36 | Put | Bond Future | 2245 | 3 | 2245 | 3 | 0.00 |
| 09/11/2020 | R248 On 06-May-21 | 12.35 | Put | Bond Future | 2260 | 3 | 2260 | 3 | 0.00 |
| 09/11/2020 | R248 On 06-May-21 | 12.34 | Put | Bond Future | 2275 | 3 | 2275 | 3 | 0.00 |
| 09/11/2020 | R248 On 05-August-21 | | | Bond Future | 11.48 | 78.8512 | 11.4839 | 78.8512 | 0.00 |
| 09/11/2020 | R248 On 05-August-21 | 12.50 | Call | Bond Future | 8855 | 7 | 8855 | 7 | 0.00 |
| 09/11/2020 | R248 On 05-August-21 | 12.51 | Call | Bond Future | 8896 | 7 | 8896 | 7 | 0.00 |
| 09/11/2020 | R248 On 05-August-21 | 12.52 | Call | Bond Future | 8938 | 7 | 8938 | 7 | 0.00 |
| 09/11/2020 | R248 On 05-August-21 | 12.50 | Put | Bond Future | 2632 | 3 | 2632 | 3 | 0.00 |
| 09/11/2020 | R248 On 05-August-21 | 12.51 | Put | Bond Future | 2617 | 3 | 2617 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2020 | R248 On 05-August-21 | 12.52 | Put | Bond Future | 2602 | 3 | 2602 | 3 | 0.00 |
| 09/11/2020 | R248 On 04-November-21 | | | Bond Future | 11.70 | 75.2293 | 11.7007 | 75.2293 | 0.00 |
| 09/11/2020 | R248 On 04-November-21 | 12.83 | Call | Bond Future | 9678 | 8 | 9678 | 8 | 0.00 |
| 09/11/2020 | R248 On 04-November-21 | 12.84 | Call | Bond Future | 9717 | 8 | 9717 | 8 | 0.00 |
| 09/11/2020 | R248 On 04-November-21 | 12.85 | Call | Bond Future | 9756 | 8 | 9756 | 8 | 0.00 |
| 09/11/2020 | R248 On 04-November-21 | 12.85 | Put | Bond Future | 3003 | 4 | 3003 | 4 | 0.00 |
| 09/11/2020 | R248 On 04-November-21 | 12.84 | Put | Bond Future | 3018 | 4 | 3018 | 4 | 0.00 |
| 09/11/2020 | R248 On 04-November-21 | 12.83 | Put | Bond Future | 3033 | 4 | 3033 | 4 | 0.00 |