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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/04/2020 TO: 07/04/2020

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/04/2020 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | 1386 On 28-February-31 | | | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/04/2020 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | 2025 On 07-May-20 | | | Bond Future | 133.77 | 133.4561 | 133.7728 | 133.4561 | 2,087.00 |
| 07/04/2020 | 2025 On 06-August-20 | | | Bond Future | 134.35 | 134.0608 | 134.3514 | 134.0608 | 0.00 |
| 07/04/2020 | 2025 On 05-November-20 | | | Bond Future | 136.43 | 136.1817 | 136.4316 | 136.1817 | 0.00 |
| 07/04/2020 | 2025 On 04-February-21 | | | Bond Future | 136.98 | 136.8252 | 136.9773 | 136.8252 | 0.00 |
| 07/04/2020 | 2029 On 07-May-20 | | | Bond Future | 95.76 | 95.7442 | 95.7587 | 95.7442 | 2,571.00 |
| 07/04/2020 | 2029 On 06-August-20 | | | Bond Future | 97.25 | 97.2600 | 97.2526 | 97.2600 | 0.00 |
| 07/04/2020 | 2029 On 05-November-20 | | | Bond Future | 97.61 | 97.6547 | 97.6146 | 97.6547 | 0.00 |
| 07/04/2020 | 2029 On 04-February-21 | | | Bond Future | 99.10 | 99.2140 | 99.1001 | 99.2140 | 0.00 |
| 07/04/2020 | 2030 On 07-May-20 | | | Bond Future | 11.00 | 82.6630 | 84.5717 | 82.6630 | 102,849.00 |
| 07/04/2020 | 2030 On 07-May-20 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2030 On 07-May-20 | 8.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 5,000.00 |
| 07/04/2020 | 2030 On 07-May-20 | 9.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2030 On 07-May-20 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2030 On 07-May-20 | 8.78 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2030 On 07-May-20 | 8.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2030 On 07-May-20 | 8.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 5,000.00 |
| 07/04/2020 | 2030 On 07-May-20 | 8.79 | Put | Bond Future | 12556 | 14 | 13 | 14 | 0.00 |
| 07/04/2020 | 2030 On 07-May-20 | 8.90 | Put | Bond Future | 11874 | 14 | 12 | 14 | 5,820.00 |
| 07/04/2020 | 2030 On 07-May-20 | 8.78 | Put | Bond Future | 12619 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | 2030 On 07-May-20 | 8.85 | Put | Bond Future | 12183 | 14 | 12 | 14 | 5,820.00 |
| 07/04/2020 | 2030 On 07-May-20 | 8.45 | Put | Bond Future | 14706 | 17 | 15 | 17 | 0.00 |
| 07/04/2020 | 2030 On 07-May-20 | 9.19 | Put | Bond Future | 10106 | 12 | 10 | 12 | 0.00 |
| 07/04/2020 | 2030 On 07-May-20 | 8.80 | Put | Bond Future | 12494 | 14 | 12 | 14 | 0.00 |
| 07/04/2020 | 2030 On 06-August-20 | | | Bond Future | 11.20 | 79.9430 | 81.8620 | 79.9430 | 2,200.00 |
| 07/04/2020 | 2030 On 06-August-20 | 9.05 | Call | Bond Future | 44 | 0 | 0 | 0 | 450.00 |
| 07/04/2020 | 2030 On 06-August-20 | 8.36 | Call | Bond Future | 6 | 0 | 0 | 0 | 800.00 |
| 07/04/2020 | 2030 On 06-August-20 | 8.86 | Call | Bond Future | 26 | 0 | 0 | 0 | 800.00 |
| 07/04/2020 | 2030 On 06-August-20 | 9.09 | Call | Bond Future | 49 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2030 On 06-August-20 | 10.70 | Call | Bond Future | 1141 | 1 | 1 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/04/2020 | 2030 On 06-August-20 | 10.00 | Call | Bond Future | 363 | 0 | 0 | 0 | 470.00 |
| 07/04/2020 | 2030 On 06-August-20 | 9.42 | Call | Bond Future | 108 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2030 On 06-August-20 | 9.11 | Call | Bond Future | 51 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2030 On 06-August-20 | 9.20 | Call | Bond Future | 64 | 0 | 0 | 0 | 323.00 |
| 07/04/2020 | 2030 On 06-August-20 | 8.50 | Call | Bond Future | 9 | 0 | 0 | 0 | 323.00 |
| 07/04/2020 | 2030 On 06-August-20 | 9.10 | Call | Bond Future | 50 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2030 On 06-August-20 | 10.75 | Call | Bond Future | 1223 | 1 | 1 | 1 | 0.00 |
| 07/04/2020 | 2030 On 06-August-20 | 10.05 | Call | Bond Future | 398 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2030 On 06-August-20 | 9.75 | Call | Bond Future | 222 | 0 | 0 | 0 | 450.00 |
| 07/04/2020 | 2030 On 06-August-20 | 9.42 | Put | Bond Future | 9734 | 12 | 10 | 12 | 800.00 |
| 07/04/2020 | 2030 On 06-August-20 | 9.11 | Put | Bond Future | 11502 | 13 | 12 | 13 | 0.00 |
| 07/04/2020 | 2030 On 06-August-20 | 10.00 | Put | Bond Future | 6696 | 8 | 7 | 8 | 0.00 |
| 07/04/2020 | 2030 On 06-August-20 | 9.10 | Put | Bond Future | 11561 | 13 | 12 | 13 | 0.00 |
| 07/04/2020 | 2030 On 06-August-20 | 10.75 | Put | Bond Future | 3527 | 5 | 4 | 5 | 0.00 |
| 07/04/2020 | 2030 On 06-August-20 | 9.20 | Put | Bond Future | 10980 | 13 | 11 | 13 | 0.00 |
| 07/04/2020 | 2030 On 06-August-20 | 8.50 | Put | Bond Future | 15195 | 17 | 15 | 17 | 0.00 |
| 07/04/2020 | 2030 On 06-August-20 | 10.05 | Put | Bond Future | 6454 | 8 | 6 | 8 | 0.00 |
| 07/04/2020 | 2030 On 06-August-20 | 9.75 | Put | Bond Future | 7955 | 10 | 8 | 10 | 0.00 |
| 07/04/2020 | 2030 On 06-August-20 | 9.09 | Put | Bond Future | 11619 | 14 | 12 | 14 | 0.00 |
| 07/04/2020 | 2030 On 06-August-20 | 8.86 | Put | Bond Future | 12985 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | 2030 On 06-August-20 | 8.36 | Put | Bond Future | 16077 | 18 | 16 | 18 | 0.00 |
| 07/04/2020 | 2030 On 06-August-20 | 10.70 | Put | Bond Future | 3705 | 5 | 4 | 5 | 0.00 |
| 07/04/2020 | 2030 On 06-August-20 | 9.05 | Put | Bond Future | 11854 | 14 | 12 | 14 | 0.00 |
| 07/04/2020 | 2030 On 05-November-20 | | | Bond Future | 11.40 | 81.1892 | 83.1103 | 81.1892 | 0.00 |
| 07/04/2020 | 2030 On 05-November-20 | 9.61 | Call | Bond Future | 375 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2030 On 05-November-20 | 8.85 | Call | Bond Future | 109 | 0 | 0 | 0 | 3,000.00 |
| 07/04/2020 | 2030 On 05-November-20 | 8.34 | Call | Bond Future | 41 | 0 | 0 | 0 | 1,000.00 |
| 07/04/2020 | 2030 On 05-November-20 | 9.04 | Call | Bond Future | 152 | 0 | 0 | 0 | 1,000.00 |
| 07/04/2020 | 2030 On 05-November-20 | 8.73 | Call | Bond Future | 87 | 0 | 0 | 0 | 3,000.00 |
| 07/04/2020 | 2030 On 05-November-20 | 9.38 | Call | Bond Future | 265 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2030 On 05-November-20 | 8.86 | Call | Bond Future | 111 | 0 | 0 | 0 | 14,160.00 |
| 07/04/2020 | 2030 On 05-November-20 | 9.23 | Call | Bond Future | 208 | 0 | 0 | 0 | 3,000.00 |
| 07/04/2020 | 2030 On 05-November-20 | 10.47 | Call | Bond Future | 1142 | 1 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/04/2020 | 2030 On 05-November-20 | 9.86 | Call | Bond Future | 534 | 0 | 1 | 0 | 0.00 |
| 07/04/2020 | 2030 On 05-November-20 | 8.36 | Call | Bond Future | 43 | 0 | 0 | 0 | 14,160.00 |
| 07/04/2020 | 2030 On 05-November-20 | 8.53 | Call | Bond Future | 60 | 0 | 0 | 0 | 15,947.00 |
| 07/04/2020 | 2030 On 05-November-20 | 9.03 | Call | Bond Future | 149 | 0 | 0 | 0 | 15,947.00 |
| 07/04/2020 | 2030 On 05-November-20 | 10.37 | Call | Bond Future | 1018 | 1 | 1 | 1 | 0.00 |
| 07/04/2020 | 2030 On 05-November-20 | 9.40 | Call | Bond Future | 273 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2030 On 05-November-20 | 8.10 | Call | Bond Future | 25 | 0 | 0 | 0 | 3,000.00 |
| 07/04/2020 | 2030 On 05-November-20 | 10.06 | Call | Bond Future | 696 | 0 | 1 | 0 | 0.00 |
| 07/04/2020 | 2030 On 05-November-20 | 9.39 | Call | Bond Future | 269 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2030 On 05-November-20 | 9.38 | Put | Bond Future | 10954 | 13 | 11 | 13 | 0.00 |
| 07/04/2020 | 2030 On 05-November-20 | 10.37 | Put | Bond Future | 6241 | 8 | 6 | 8 | 15,947.00 |
| 07/04/2020 | 2030 On 05-November-20 | 8.73 | Put | Bond Future | 14614 | 16 | 15 | 16 | 0.00 |
| 07/04/2020 | 2030 On 05-November-20 | 9.23 | Put | Bond Future | 11765 | 14 | 12 | 14 | 0.00 |
| 07/04/2020 | 2030 On 05-November-20 | 9.86 | Put | Bond Future | 8518 | 10 | 9 | 10 | 14,160.00 |
| 07/04/2020 | 2030 On 05-November-20 | 8.36 | Put | Bond Future | 16847 | 19 | 17 | 19 | 0.00 |
| 07/04/2020 | 2030 On 05-November-20 | 9.40 | Put | Bond Future | 10848 | 13 | 11 | 13 | 0.00 |
| 07/04/2020 | 2030 On 05-November-20 | 9.03 | Put | Bond Future | 12879 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | 2030 On 05-November-20 | 8.86 | Put | Bond Future | 13853 | 16 | 14 | 16 | 0.00 |
| 07/04/2020 | 2030 On 05-November-20 | 10.47 | Put | Bond Future | 5837 | 7 | 6 | 7 | 3,000.00 |
| 07/04/2020 | 2030 On 05-November-20 | 8.53 | Put | Bond Future | 15809 | 18 | 16 | 18 | 0.00 |
| 07/04/2020 | 2030 On 05-November-20 | 10.06 | Put | Bond Future | 7583 | 9 | 8 | 9 | 1,000.00 |
| 07/04/2020 | 2030 On 05-November-20 | 9.39 | Put | Bond Future | 10901 | 13 | 11 | 13 | 0.00 |
| 07/04/2020 | 2030 On 05-November-20 | 8.10 | Put | Bond Future | 18471 | 20 | 18 | 20 | 0.00 |
| 07/04/2020 | 2030 On 05-November-20 | 9.04 | Put | Bond Future | 12823 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | 2030 On 05-November-20 | 8.34 | Put | Bond Future | 16970 | 19 | 17 | 19 | 0.00 |
| 07/04/2020 | 2030 On 05-November-20 | 9.61 | Put | Bond Future | 9755 | 12 | 10 | 12 | 3,000.00 |
| 07/04/2020 | 2030 On 05-November-20 | 8.85 | Put | Bond Future | 13911 | 16 | 14 | 16 | 0.00 |
| 07/04/2020 | 2030 On 04-February-21 | | | Bond Future | 11.62 | 78.4603 | 80.3491 | 78.4603 | 0.00 |
| 07/04/2020 | 2030 On 04-February-21 | 8.37 | Call | Bond Future | 77 | 0 | 0 | 0 | 1,000.00 |
| 07/04/2020 | 2030 On 04-February-21 | 9.17 | Call | Bond Future | 258 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2030 On 04-February-21 | 9.12 | Call | Bond Future | 240 | 0 | 0 | 0 | 1,000.00 |
| 07/04/2020 | 2030 On 04-February-21 | 8.36 | Call | Bond Future | 75 | 0 | 0 | 0 | 800.00 |
| 07/04/2020 | 2030 On 04-February-21 | 9.16 | Call | Bond Future | 254 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/04/2020 | 2030 On 04-February-21 | 8.86 | Call | Bond Future | 165 | 0 | 0 | 0 | 800.00 |
| 07/04/2020 | 2030 On 04-February-21 | 10.20 | Call | Bond Future | 907 | 1 | 1 | 1 | 0.00 |
| 07/04/2020 | 2030 On 04-February-21 | 9.15 | Call | Bond Future | 251 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2030 On 04-February-21 | 9.12 | Put | Bond Future | 13321 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | 2030 On 04-February-21 | 8.36 | Put | Bond Future | 17680 | 20 | 18 | 20 | 0.00 |
| 07/04/2020 | 2030 On 04-February-21 | 9.16 | Put | Bond Future | 13104 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | 2030 On 04-February-21 | 10.20 | Put | Bond Future | 8015 | 10 | 8 | 10 | 1,800.00 |
| 07/04/2020 | 2030 On 04-February-21 | 8.86 | Put | Bond Future | 14762 | 17 | 15 | 17 | 0.00 |
| 07/04/2020 | 2030 On 04-February-21 | 9.15 | Put | Bond Future | 13158 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | 2030 On 04-February-21 | 9.17 | Put | Bond Future | 13050 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | 2030 On 04-February-21 | 8.37 | Put | Bond Future | 17620 | 19 | 18 | 19 | 0.00 |
| 07/04/2020 | 2032 On 07-May-20 | | | Bond Future | 11.41 | 78.6065 | 80.6209 | 78.6065 | 79,037.00 |
| 07/04/2020 | 2032 On 07-May-20 | 9.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,000.00 |
| 07/04/2020 | 2032 On 07-May-20 | 9.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2032 On 07-May-20 | 9.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 07/04/2020 | 2032 On 07-May-20 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 07/04/2020 | 2032 On 07-May-20 | 9.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 07/04/2020 | 2032 On 07-May-20 | 9.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2032 On 07-May-20 | 8.82 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,000.00 |
| 07/04/2020 | 2032 On 07-May-20 | 9.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 07/04/2020 | 2032 On 07-May-20 | 9.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2032 On 07-May-20 | 9.18 | Put | Bond Future | 13665 | 16 | 14 | 16 | 0.00 |
| 07/04/2020 | 2032 On 07-May-20 | 9.19 | Put | Bond Future | 13597 | 16 | 14 | 16 | 0.00 |
| 07/04/2020 | 2032 On 07-May-20 | 8.82 | Put | Bond Future | 16164 | 18 | 16 | 18 | 0.00 |
| 07/04/2020 | 2032 On 07-May-20 | 9.20 | Put | Bond Future | 13529 | 16 | 14 | 16 | 0.00 |
| 07/04/2020 | 2032 On 07-May-20 | 9.54 | Put | Bond Future | 11254 | 13 | 11 | 13 | 3,000.00 |
| 07/04/2020 | 2032 On 07-May-20 | 9.30 | Put | Bond Future | 12852 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | 2032 On 07-May-20 | 9.50 | Put | Bond Future | 11517 | 14 | 12 | 14 | 0.00 |
| 07/04/2020 | 2032 On 07-May-20 | 9.00 | Put | Bond Future | 14903 | 17 | 15 | 17 | 0.00 |
| 07/04/2020 | 2032 On 07-May-20 | 9.17 | Put | Bond Future | 13733 | 16 | 14 | 16 | 0.00 |
| 07/04/2020 | 2032 On 06-August-20 | | | Bond Future | 11.61 | 79.8315 | 81.8585 | 79.8315 | 300.00 |
| 07/04/2020 | 2032 On 06-August-20 | 9.91 | Call | Bond Future | 121 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/04/2020 | 2032 On 06-August-20 | 9.45 | Call | Bond Future | 37 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2032 On 06-August-20 | 8.79 | Call | Bond Future | 5 | 0 | 0 | 0 | 800.00 |
| 07/04/2020 | 2032 On 06-August-20 | 9.29 | Call | Bond Future | 23 | 0 | 0 | 0 | 800.00 |
| 07/04/2020 | 2032 On 06-August-20 | 9.46 | Call | Bond Future | 38 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2032 On 06-August-20 | 9.47 | Call | Bond Future | 39 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2032 On 06-August-20 | 9.47 | Put | Bond Future | 12690 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | 2032 On 06-August-20 | 9.45 | Put | Bond Future | 12819 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | 2032 On 06-August-20 | 8.79 | Put | Bond Future | 17264 | 19 | 17 | 19 | 0.00 |
| 07/04/2020 | 2032 On 06-August-20 | 9.29 | Put | Bond Future | 13864 | 16 | 14 | 16 | 0.00 |
| 07/04/2020 | 2032 On 06-August-20 | 9.46 | Put | Bond Future | 12754 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | 2032 On 06-August-20 | 9.91 | Put | Bond Future | 9949 | 12 | 10 | 12 | 800.00 |
| 07/04/2020 | 2032 On 05-November-20 | | | Bond Future | 11.80 | 76.9215 | 78.9530 | 76.9215 | 0.00 |
| 07/04/2020 | 2032 On 05-November-20 | 9.76 | Call | Bond Future | 255 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2032 On 05-November-20 | 11.08 | Call | Bond Future | 1490 | 1 | 1 | 1 | 0.00 |
| 07/04/2020 | 2032 On 05-November-20 | 10.99 | Call | Bond Future | 1351 | 1 | 1 | 1 | 0.00 |
| 07/04/2020 | 2032 On 05-November-20 | 9.11 | Call | Bond Future | 80 | 0 | 0 | 0 | 3,000.00 |
| 07/04/2020 | 2032 On 05-November-20 | 9.61 | Call | Bond Future | 199 | 0 | 0 | 0 | 3,000.00 |
| 07/04/2020 | 2032 On 05-November-20 | 9.44 | Call | Bond Future | 148 | 0 | 0 | 0 | 1,000.00 |
| 07/04/2020 | 2032 On 05-November-20 | 9.77 | Call | Bond Future | 259 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2032 On 05-November-20 | 8.94 | Call | Bond Future | 57 | 0 | 0 | 0 | 1,000.00 |
| 07/04/2020 | 2032 On 05-November-20 | 9.75 | Call | Bond Future | 251 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2032 On 05-November-20 | 9.75 | Put | Bond Future | 12029 | 14 | 12 | 14 | 0.00 |
| 07/04/2020 | 2032 On 05-November-20 | 9.11 | Put | Bond Future | 16024 | 18 | 16 | 18 | 0.00 |
| 07/04/2020 | 2032 On 05-November-20 | 8.94 | Put | Bond Future | 17151 | 19 | 17 | 19 | 0.00 |
| 07/04/2020 | 2032 On 05-November-20 | 11.08 | Put | Bond Future | 5386 | 7 | 5 | 7 | 1,000.00 |
| 07/04/2020 | 2032 On 05-November-20 | 9.44 | Put | Bond Future | 13912 | 16 | 14 | 16 | 0.00 |
| 07/04/2020 | 2032 On 05-November-20 | 9.61 | Put | Bond Future | 12866 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | 2032 On 05-November-20 | 9.77 | Put | Bond Future | 11911 | 14 | 12 | 14 | 0.00 |
| 07/04/2020 | 2032 On 05-November-20 | 10.99 | Put | Bond Future | 5749 | 7 | 6 | 7 | 3,000.00 |
| 07/04/2020 | 2032 On 05-November-20 | 9.76 | Put | Bond Future | 11970 | 14 | 12 | 14 | 0.00 |
| 07/04/2020 | 2032 On 04-February-21 | | | Bond Future | 12.02 | 78.1316 | 80.1351 | 78.1316 | 0.00 |
| 07/04/2020 | 2032 On 04-February-21 | 8.79 | Call | Bond Future | 81 | 0 | 0 | 0 | 800.00 |
| 07/04/2020 | 2032 On 04-February-21 | 9.61 | Call | Bond Future | 286 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/04/2020 | 2032 On 04-February-21 | 9.29 | Call | Bond Future | 180 | 0 | 0 | 0 | 800.00 |
| 07/04/2020 | 2032 On 04-February-21 | 9.63 | Call | Bond Future | 294 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2032 On 04-February-21 | 10.82 | Call | Bond Future | 1219 | 1 | 1 | 1 | 0.00 |
| 07/04/2020 | 2032 On 04-February-21 | 9.62 | Call | Bond Future | 290 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2032 On 04-February-21 | 9.62 | Put | Bond Future | 13888 | 16 | 14 | 16 | 0.00 |
| 07/04/2020 | 2032 On 04-February-21 | 9.29 | Put | Bond Future | 15895 | 18 | 16 | 18 | 0.00 |
| 07/04/2020 | 2032 On 04-February-21 | 9.63 | Put | Bond Future | 13829 | 16 | 14 | 16 | 0.00 |
| 07/04/2020 | 2032 On 04-February-21 | 10.82 | Put | Bond Future | 7648 | 9 | 8 | 9 | 800.00 |
| 07/04/2020 | 2032 On 04-February-21 | 9.61 | Put | Bond Future | 13947 | 16 | 14 | 16 | 0.00 |
| 07/04/2020 | 2032 On 04-February-21 | 8.79 | Put | Bond Future | 19133 | 21 | 19 | 21 | 0.00 |
| 07/04/2020 | 2033 On 07-May-20 | | | Bond Future | 94.00 | 93.5244 | 94.0006 | 93.5244 | 7,089.00 |
| 07/04/2020 | 2033 On 06-August-20 | | | Bond Future | 95.47 | 95.0052 | 95.4670 | 95.0052 | 0.00 |
| 07/04/2020 | 2033 On 05-November-20 | | | Bond Future | 95.72 | 95.2868 | 95.7241 | 95.2868 | 0.00 |
| 07/04/2020 | 2033 On 04-February-21 | | | Bond Future | 97.18 | 96.8082 | 97.1808 | 96.8082 | 0.00 |
| 07/04/2020 | 2037 On 07-May-20 | | | Bond Future | 11.76 | 76.7672 | 78.7520 | 76.7672 | 85,735.00 |
| 07/04/2020 | 2037 On 07-May-20 | 9.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2037 On 07-May-20 | 9.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2037 On 07-May-20 | 9.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 07/04/2020 | 2037 On 07-May-20 | 9.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2037 On 07-May-20 | 10.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 07/04/2020 | 2037 On 07-May-20 | 9.61 | Put | Bond Future | 14459 | 16 | 14 | 16 | 0.00 |
| 07/04/2020 | 2037 On 07-May-20 | 10.00 | Put | Bond Future | 11539 | 14 | 12 | 14 | 0.00 |
| 07/04/2020 | 2037 On 07-May-20 | 9.59 | Put | Bond Future | 14613 | 17 | 15 | 17 | 0.00 |
| 07/04/2020 | 2037 On 07-May-20 | 9.70 | Put | Bond Future | 13773 | 16 | 14 | 16 | 0.00 |
| 07/04/2020 | 2037 On 07-May-20 | 9.60 | Put | Bond Future | 14536 | 17 | 15 | 17 | 0.00 |
| 07/04/2020 | 2037 On 06-August-20 | | | Bond Future | 11.94 | 73.7049 | 75.7025 | 73.7049 | 300.00 |
| 07/04/2020 | 2037 On 06-August-20 | 9.87 | Call | Bond Future | 37 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2037 On 06-August-20 | 9.88 | Call | Bond Future | 38 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2037 On 06-August-20 | 9.86 | Call | Bond Future | 36 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2037 On 06-August-20 | 9.86 | Put | Bond Future | 13638 | 16 | 14 | 16 | 0.00 |
| 07/04/2020 | 2037 On 06-August-20 | 9.87 | Put | Bond Future | 13566 | 16 | 14 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/04/2020 | 2037 On 06-August-20 | 9.88 | Put | Bond Future | 13493 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | 2037 On 05-November-20 | | | Bond Future | 12.12 | 74.8540 | 76.8569 | 74.8540 | 0.00 |
| 07/04/2020 | 2037 On 05-November-20 | 10.19 | Call | Bond Future | 277 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2037 On 05-November-20 | 10.17 | Call | Bond Future | 267 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2037 On 05-November-20 | 10.18 | Call | Bond Future | 272 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2037 On 05-November-20 | 10.17 | Put | Bond Future | 12604 | 14 | 13 | 14 | 0.00 |
| 07/04/2020 | 2037 On 05-November-20 | 10.19 | Put | Bond Future | 12472 | 14 | 12 | 14 | 0.00 |
| 07/04/2020 | 2037 On 05-November-20 | 10.18 | Put | Bond Future | 12538 | 14 | 13 | 14 | 0.00 |
| 07/04/2020 | 2037 On 04-February-21 | | | Bond Future | 12.33 | 71.7750 | 73.7515 | 71.7750 | 0.00 |
| 07/04/2020 | 2037 On 04-February-21 | 11.97 | Call | Bond Future | 2782 | 2 | 3 | 2 | 300.00 |
| 07/04/2020 | 2037 On 04-February-21 | 9.65 | Call | Bond Future | 190 | 0 | 0 | 0 | 72.00 |
| 07/04/2020 | 2037 On 04-February-21 | 13.73 | Call | Bond Future | 8467 | 7 | 8 | 7 | 0.00 |
| 07/04/2020 | 2037 On 04-February-21 | 10.35 | Call | Bond Future | 519 | 0 | 1 | 0 | 0.00 |
| 07/04/2020 | 2037 On 04-February-21 | 10.27 | Call | Bond Future | 467 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2037 On 04-February-21 | 10.85 | Call | Bond Future | 953 | 1 | 1 | 1 | 0.00 |
| 07/04/2020 | 2037 On 04-February-21 | 11.90 | Call | Bond Future | 2629 | 2 | 3 | 2 | 0.00 |
| 07/04/2020 | 2037 On 04-February-21 | 10.28 | Call | Bond Future | 473 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2037 On 04-February-21 | 10.48 | Call | Bond Future | 613 | 0 | 1 | 0 | 240.00 |
| 07/04/2020 | 2037 On 04-February-21 | 10.29 | Call | Bond Future | 480 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2037 On 04-February-21 | 10.29 | Put | Bond Future | 13041 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | 2037 On 04-February-21 | 11.90 | Put | Bond Future | 5019 | 6 | 5 | 6 | 240.00 |
| 07/04/2020 | 2037 On 04-February-21 | 10.48 | Put | Bond Future | 11870 | 14 | 12 | 14 | 0.00 |
| 07/04/2020 | 2037 On 04-February-21 | 10.27 | Put | Bond Future | 13167 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | 2037 On 04-February-21 | 10.85 | Put | Bond Future | 9753 | 11 | 10 | 11 | 72.00 |
| 07/04/2020 | 2037 On 04-February-21 | 13.73 | Put | Bond Future | 1395 | 2 | 1 | 2 | 300.00 |
| 07/04/2020 | 2037 On 04-February-21 | 10.35 | Put | Bond Future | 12665 | 14 | 13 | 14 | 72.00 |
| 07/04/2020 | 2037 On 04-February-21 | 10.28 | Put | Bond Future | 13104 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | 2037 On 04-February-21 | 9.65 | Put | Bond Future | 17372 | 19 | 17 | 19 | 0.00 |
| 07/04/2020 | 2037 On 04-February-21 | 11.97 | Put | Bond Future | 4773 | 6 | 5 | 6 | 0.00 |
| 07/04/2020 | 2038 On 07-May-20 | | | Bond Future | 110.48 | 109.1017 | 110.4777 | 109.1017 | 11,962.00 |
| 07/04/2020 | 2038 On 06-August-20 | | | Bond Future | 110.50 | 109.1322 | 110.5046 | 109.1322 | 0.00 |
| 07/04/2020 | 2038 On 05-November-20 | | | Bond Future | 112.22 | 110.8588 | 112.2155 | 110.8588 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/04/2020 | 2038 On 04-February-21 | | | Bond Future | 112.20 | 110.9066 | 112.2011 | 110.9066 | 0.00 |
| 07/04/2020 | 2040 On 07-May-20 | | | Bond Future | 11.79 | 79.2807 | 81.3266 | 79.2807 | 68,792.00 |
| 07/04/2020 | 2040 On 07-May-20 | 9.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2040 On 07-May-20 | 12.70 | Call | Bond Future | 5460 | 4 | 5 | 4 | 325.00 |
| 07/04/2020 | 2040 On 07-May-20 | 10.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 2,640.00 |
| 07/04/2020 | 2040 On 07-May-20 | 9.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 2,640.00 |
| 07/04/2020 | 2040 On 07-May-20 | 9.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2040 On 07-May-20 | 12.20 | Call | Bond Future | 2874 | 1 | 3 | 1 | 325.00 |
| 07/04/2020 | 2040 On 07-May-20 | 9.73 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2040 On 07-May-20 | 11.10 | Call | Bond Future | 91 | 0 | 0 | 0 | 450.00 |
| 07/04/2020 | 2040 On 07-May-20 | 9.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 07/04/2020 | 2040 On 07-May-20 | 11.80 | Call | Bond Future | 1219 | 0 | 1 | 0 | 450.00 |
| 07/04/2020 | 2040 On 07-May-20 | 10.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 07/04/2020 | 2040 On 07-May-20 | 10.15 | Put | Bond Future | 11446 | 13 | 11 | 13 | 0.00 |
| 07/04/2020 | 2040 On 07-May-20 | 9.73 | Put | Bond Future | 14819 | 17 | 15 | 17 | 0.00 |
| 07/04/2020 | 2040 On 07-May-20 | 11.80 | Put | Bond Future | 1127 | 2 | 1 | 2 | 0.00 |
| 07/04/2020 | 2040 On 07-May-20 | 12.20 | Put | Bond Future | 346 | 1 | 0 | 1 | 0.00 |
| 07/04/2020 | 2040 On 07-May-20 | 11.10 | Put | Bond Future | 4585 | 7 | 5 | 7 | 0.00 |
| 07/04/2020 | 2040 On 07-May-20 | 9.85 | Put | Bond Future | 13835 | 16 | 14 | 16 | 0.00 |
| 07/04/2020 | 2040 On 07-May-20 | 9.75 | Put | Bond Future | 14654 | 17 | 15 | 17 | 0.00 |
| 07/04/2020 | 2040 On 07-May-20 | 9.50 | Put | Bond Future | 16751 | 19 | 17 | 19 | 0.00 |
| 07/04/2020 | 2040 On 07-May-20 | 10.00 | Put | Bond Future | 12628 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | 2040 On 07-May-20 | 12.70 | Put | Bond Future | 57 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2040 On 07-May-20 | 9.74 | Put | Bond Future | 14736 | 17 | 15 | 17 | 0.00 |
| 07/04/2020 | 2040 On 06-August-20 | | | Bond Future | 11.97 | 76.0070 | 78.0660 | 76.0070 | 600.00 |
| 07/04/2020 | 2040 On 06-August-20 | 10.02 | Call | Bond Future | 42 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2040 On 06-August-20 | 10.85 | Call | Bond Future | 364 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2040 On 06-August-20 | 10.03 | Call | Bond Future | 43 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2040 On 06-August-20 | 10.04 | Call | Bond Future | 44 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2040 On 06-August-20 | 11.26 | Call | Bond Future | 818 | 0 | 1 | 0 | 0.00 |
| 07/04/2020 | 2040 On 06-August-20 | 10.07 | Call | Bond Future | 49 | 0 | 0 | 0 | 800.00 |
| 07/04/2020 | 2040 On 06-August-20 | 10.79 | Call | Bond Future | 319 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/04/2020 | 2040 On 06-August-20 | 9.57 | Call | Bond Future | 9 | 0 | 0 | 0 | 800.00 |
| 07/04/2020 | 2040 On 06-August-20 | 10.07 | Put | Bond Future | 13213 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | 2040 On 06-August-20 | 10.79 | Put | Bond Future | 8095 | 10 | 8 | 10 | 800.00 |
| 07/04/2020 | 2040 On 06-August-20 | 9.57 | Put | Bond Future | 17239 | 19 | 17 | 19 | 0.00 |
| 07/04/2020 | 2040 On 06-August-20 | 10.03 | Put | Bond Future | 13523 | 16 | 14 | 16 | 0.00 |
| 07/04/2020 | 2040 On 06-August-20 | 10.85 | Put | Bond Future | 7714 | 10 | 8 | 10 | 12,538.00 |
| 07/04/2020 | 2040 On 06-August-20 | 10.02 | Put | Bond Future | 13600 | 16 | 14 | 16 | 0.00 |
| 07/04/2020 | 2040 On 06-August-20 | 11.26 | Put | Bond Future | 5347 | 7 | 5 | 7 | 517.00 |
| 07/04/2020 | 2040 On 06-August-20 | 10.04 | Put | Bond Future | 13445 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | 2040 On 05-November-20 | | | Bond Future | 12.14 | 77.1919 | 79.2564 | 77.1919 | 0.00 |
| 07/04/2020 | 2040 On 05-November-20 | 9.73 | Call | Bond Future | 92 | 0 | 0 | 0 | 2,000.00 |
| 07/04/2020 | 2040 On 05-November-20 | 10.00 | Call | Bond Future | 161 | 0 | 0 | 0 | 2,000.00 |
| 07/04/2020 | 2040 On 05-November-20 | 9.50 | Call | Bond Future | 55 | 0 | 0 | 0 | 2,000.00 |
| 07/04/2020 | 2040 On 05-November-20 | 10.30 | Call | Bond Future | 285 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2040 On 05-November-20 | 10.23 | Call | Bond Future | 251 | 0 | 0 | 0 | 2,000.00 |
| 07/04/2020 | 2040 On 05-November-20 | 11.70 | Call | Bond Future | 2058 | 1 | 2 | 1 | 0.00 |
| 07/04/2020 | 2040 On 05-November-20 | 10.31 | Call | Bond Future | 290 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2040 On 05-November-20 | 11.50 | Call | Bond Future | 1646 | 1 | 2 | 1 | 0.00 |
| 07/04/2020 | 2040 On 05-November-20 | 10.32 | Call | Bond Future | 295 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2040 On 05-November-20 | 11.50 | Put | Bond Future | 5648 | 7 | 6 | 7 | 2,000.00 |
| 07/04/2020 | 2040 On 05-November-20 | 10.31 | Put | Bond Future | 12634 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | 2040 On 05-November-20 | 10.32 | Put | Bond Future | 12563 | 14 | 13 | 14 | 0.00 |
| 07/04/2020 | 2040 On 05-November-20 | 10.00 | Put | Bond Future | 14905 | 17 | 15 | 17 | 0.00 |
| 07/04/2020 | 2040 On 05-November-20 | 9.50 | Put | Bond Future | 18888 | 21 | 19 | 21 | 0.00 |
| 07/04/2020 | 2040 On 05-November-20 | 11.70 | Put | Bond Future | 4781 | 6 | 5 | 6 | 2,000.00 |
| 07/04/2020 | 2040 On 05-November-20 | 10.30 | Put | Bond Future | 12704 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | 2040 On 05-November-20 | 10.23 | Put | Bond Future | 13204 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | 2040 On 05-November-20 | 9.73 | Put | Bond Future | 17009 | 19 | 17 | 19 | 0.00 |
| 07/04/2020 | 2040 On 04-February-21 | | | Bond Future | 12.34 | 73.8994 | 75.9366 | 73.8994 | 0.00 |
| 07/04/2020 | 2040 On 04-February-21 | 11.74 | Call | Bond Future | 2325 | 2 | 2 | 2 | 0.00 |
| 07/04/2020 | 2040 On 04-February-21 | 10.07 | Call | Bond Future | 325 | 0 | 0 | 0 | 800.00 |
| 07/04/2020 | 2040 On 04-February-21 | 10.41 | Call | Bond Future | 528 | 0 | 1 | 0 | 0.00 |
| 07/04/2020 | 2040 On 04-February-21 | 9.49 | Call | Bond Future | 126 | 0 | 0 | 0 | 500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/04/2020 | 2040 On 04-February-21 | 9.57 | Call | Bond Future | 145 | 0 | 0 | 0 | 800.00 |
| 07/04/2020 | 2040 On 04-February-21 | 10.42 | Call | Bond Future | 536 | 0 | 1 | 0 | 0.00 |
| 07/04/2020 | 2040 On 04-February-21 | 11.57 | Call | Bond Future | 1988 | 1 | 2 | 1 | 0.00 |
| 07/04/2020 | 2040 On 04-February-21 | 10.24 | Call | Bond Future | 417 | 0 | 0 | 0 | 500.00 |
| 07/04/2020 | 2040 On 04-February-21 | 10.40 | Call | Bond Future | 521 | 0 | 1 | 0 | 0.00 |
| 07/04/2020 | 2040 On 04-February-21 | 10.40 | Put | Bond Future | 13307 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | 2040 On 04-February-21 | 11.57 | Put | Bond Future | 6685 | 8 | 7 | 8 | 500.00 |
| 07/04/2020 | 2040 On 04-February-21 | 10.24 | Put | Bond Future | 14410 | 16 | 14 | 16 | 0.00 |
| 07/04/2020 | 2040 On 04-February-21 | 9.49 | Put | Bond Future | 20134 | 22 | 20 | 22 | 0.00 |
| 07/04/2020 | 2040 On 04-February-21 | 9.57 | Put | Bond Future | 19482 | 21 | 19 | 21 | 0.00 |
| 07/04/2020 | 2040 On 04-February-21 | 10.07 | Put | Bond Future | 15628 | 18 | 16 | 18 | 0.00 |
| 07/04/2020 | 2040 On 04-February-21 | 10.42 | Put | Bond Future | 13173 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | 2040 On 04-February-21 | 10.41 | Put | Bond Future | 13240 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | 2040 On 04-February-21 | 11.74 | Put | Bond Future | 5945 | 7 | 6 | 7 | 800.00 |
| 07/04/2020 | 2044 On 07-May-20 | | | Bond Future | 11.81 | 76.1584 | 78.2228 | 76.1584 | 83,252.00 |
| 07/04/2020 | 2044 On 07-May-20 | 9.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2044 On 07-May-20 | 10.81 | Call | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2044 On 07-May-20 | 9.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2044 On 07-May-20 | 9.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 100.00 |
| 07/04/2020 | 2044 On 07-May-20 | 9.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 100.00 |
| 07/04/2020 | 2044 On 07-May-20 | 9.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 556.00 |
| 07/04/2020 | 2044 On 07-May-20 | 9.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 129.00 |
| 07/04/2020 | 2044 On 07-May-20 | 9.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 129.00 |
| 07/04/2020 | 2044 On 07-May-20 | 11.09 | Call | Bond Future | 76 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2044 On 07-May-20 | 9.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 556.00 |
| 07/04/2020 | 2044 On 07-May-20 | 11.02 | Call | Bond Future | 52 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2044 On 07-May-20 | 9.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2044 On 07-May-20 | 11.09 | Put | Bond Future | 4807 | 7 | 5 | 7 | 100.00 |
| 07/04/2020 | 2044 On 07-May-20 | 11.02 | Put | Bond Future | 5271 | 7 | 5 | 7 | 556.00 |
| 07/04/2020 | 2044 On 07-May-20 | 9.26 | Put | Bond Future | 19341 | 21 | 19 | 21 | 0.00 |
| 07/04/2020 | 2044 On 07-May-20 | 9.91 | Put | Bond Future | 13678 | 16 | 14 | 16 | 0.00 |
| 07/04/2020 | 2044 On 07-May-20 | 9.98 | Put | Bond Future | 13101 | 15 | 13 | 15 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/04/2020 | 2044 On 07-May-20 | 9.80 | Put | Bond Future | 14597 | 17 | 15 | 17 | 0.00 |
| 07/04/2020 | 2044 On 07-May-20 | 9.79 | Put | Bond Future | 14681 | 17 | 15 | 17 | 0.00 |
| 07/04/2020 | 2044 On 07-May-20 | 9.45 | Put | Bond Future | 17626 | 20 | 18 | 20 | 0.00 |
| 07/04/2020 | 2044 On 07-May-20 | 9.97 | Put | Bond Future | 13183 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | 2044 On 07-May-20 | 10.81 | Put | Bond Future | 6728 | 9 | 7 | 9 | 129.00 |
| 07/04/2020 | 2044 On 07-May-20 | 9.33 | Put | Bond Future | 18703 | 21 | 19 | 21 | 0.00 |
| 07/04/2020 | 2044 On 07-May-20 | 9.81 | Put | Bond Future | 14512 | 17 | 15 | 17 | 0.00 |
| 07/04/2020 | 2044 On 06-August-20 | | | Bond Future | 11.99 | 72.9613 | 75.0399 | 72.9613 | 3,339.00 |
| 07/04/2020 | 2044 On 06-August-20 | 9.36 | Call | Bond Future | 3 | 0 | 0 | 0 | 602.00 |
| 07/04/2020 | 2044 On 06-August-20 | 9.86 | Call | Bond Future | 22 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2044 On 06-August-20 | 9.98 | Call | Bond Future | 33 | 0 | 0 | 0 | 602.00 |
| 07/04/2020 | 2044 On 06-August-20 | 9.01 | Call | Bond Future | 1 | 0 | 0 | 0 | 140.00 |
| 07/04/2020 | 2044 On 06-August-20 | 9.66 | Call | Bond Future | 11 | 0 | 0 | 0 | 140.00 |
| 07/04/2020 | 2044 On 06-August-20 | 9.88 | Call | Bond Future | 24 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2044 On 06-August-20 | 11.09 | Call | Bond Future | 572 | 0 | 1 | 0 | 0.00 |
| 07/04/2020 | 2044 On 06-August-20 | 10.93 | Call | Bond Future | 412 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2044 On 06-August-20 | 9.87 | Call | Bond Future | 23 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2044 On 06-August-20 | 9.87 | Put | Bond Future | 15098 | 17 | 15 | 17 | 0.00 |
| 07/04/2020 | 2044 On 06-August-20 | 10.93 | Put | Bond Future | 7347 | 9 | 7 | 9 | 140.00 |
| 07/04/2020 | 2044 On 06-August-20 | 9.01 | Put | Bond Future | 22719 | 25 | 23 | 25 | 0.00 |
| 07/04/2020 | 2044 On 06-August-20 | 9.66 | Put | Bond Future | 16859 | 19 | 17 | 19 | 0.00 |
| 07/04/2020 | 2044 On 06-August-20 | 9.88 | Put | Bond Future | 15015 | 17 | 15 | 17 | 0.00 |
| 07/04/2020 | 2044 On 06-August-20 | 11.09 | Put | Bond Future | 6386 | 8 | 6 | 8 | 602.00 |
| 07/04/2020 | 2044 On 06-August-20 | 9.86 | Put | Bond Future | 15180 | 17 | 15 | 17 | 0.00 |
| 07/04/2020 | 2044 On 06-August-20 | 9.98 | Put | Bond Future | 14201 | 16 | 14 | 16 | 0.00 |
| 07/04/2020 | 2044 On 06-August-20 | 9.36 | Put | Bond Future | 19487 | 22 | 19 | 22 | 0.00 |
| 07/04/2020 | 2044 On 05-November-20 | | | Bond Future | 12.16 | 74.0988 | 76.1842 | 74.0988 | 0.00 |
| 07/04/2020 | 2044 On 05-November-20 | 9.72 | Call | Bond Future | 83 | 0 | 0 | 0 | 1,815.00 |
| 07/04/2020 | 2044 On 05-November-20 | 9.96 | Call | Bond Future | 139 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2044 On 05-November-20 | 11.38 | Call | Bond Future | 1400 | 1 | 1 | 1 | 0.00 |
| 07/04/2020 | 2044 On 05-November-20 | 10.34 | Call | Bond Future | 291 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2044 On 05-November-20 | 11.43 | Call | Bond Future | 1488 | 1 | 1 | 1 | 0.00 |
| 07/04/2020 | 2044 On 05-November-20 | 9.97 | Call | Bond Future | 142 | 0 | 0 | 0 | 568.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/04/2020 | 2044 On 05-November-20 | 10.36 | Call | Bond Future | 302 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2044 On 05-November-20 | 11.06 | Call | Bond Future | 921 | 1 | 1 | 1 | 0.00 |
| 07/04/2020 | 2044 On 05-November-20 | 9.29 | Call | Bond Future | 29 | 0 | 0 | 0 | 568.00 |
| 07/04/2020 | 2044 On 05-November-20 | 10.04 | Call | Bond Future | 164 | 0 | 0 | 0 | 525.00 |
| 07/04/2020 | 2044 On 05-November-20 | 9.34 | Call | Bond Future | 33 | 0 | 0 | 0 | 525.00 |
| 07/04/2020 | 2044 On 05-November-20 | 11.17 | Call | Bond Future | 1070 | 1 | 1 | 1 | 0.00 |
| 07/04/2020 | 2044 On 05-November-20 | 8.87 | Call | Bond Future | 9 | 0 | 0 | 0 | 1,815.00 |
| 07/04/2020 | 2044 On 05-November-20 | 10.02 | Call | Bond Future | 157 | 0 | 0 | 0 | 1,815.00 |
| 07/04/2020 | 2044 On 05-November-20 | 10.35 | Call | Bond Future | 297 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2044 On 05-November-20 | 10.35 | Put | Bond Future | 12536 | 14 | 13 | 14 | 0.00 |
| 07/04/2020 | 2044 On 05-November-20 | 10.02 | Put | Bond Future | 15006 | 17 | 15 | 17 | 0.00 |
| 07/04/2020 | 2044 On 05-November-20 | 9.34 | Put | Bond Future | 20691 | 23 | 21 | 23 | 0.00 |
| 07/04/2020 | 2044 On 05-November-20 | 10.36 | Put | Bond Future | 12464 | 14 | 12 | 14 | 0.00 |
| 07/04/2020 | 2044 On 05-November-20 | 10.04 | Put | Bond Future | 14851 | 17 | 15 | 17 | 0.00 |
| 07/04/2020 | 2044 On 05-November-20 | 11.17 | Put | Bond Future | 7352 | 9 | 7 | 9 | 1,815.00 |
| 07/04/2020 | 2044 On 05-November-20 | 11.43 | Put | Bond Future | 6026 | 8 | 6 | 8 | 1,815.00 |
| 07/04/2020 | 2044 On 05-November-20 | 8.87 | Put | Bond Future | 25054 | 27 | 25 | 27 | 0.00 |
| 07/04/2020 | 2044 On 05-November-20 | 9.29 | Put | Bond Future | 21139 | 23 | 21 | 23 | 0.00 |
| 07/04/2020 | 2044 On 05-November-20 | 9.96 | Put | Bond Future | 15477 | 17 | 15 | 17 | 0.00 |
| 07/04/2020 | 2044 On 05-November-20 | 9.72 | Put | Bond Future | 17420 | 19 | 17 | 19 | 0.00 |
| 07/04/2020 | 2044 On 05-November-20 | 11.06 | Put | Bond Future | 7961 | 10 | 8 | 10 | 525.00 |
| 07/04/2020 | 2044 On 05-November-20 | 10.34 | Put | Bond Future | 12607 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | 2044 On 05-November-20 | 11.38 | Put | Bond Future | 6269 | 8 | 6 | 8 | 568.00 |
| 07/04/2020 | 2044 On 05-November-20 | 9.97 | Put | Bond Future | 15398 | 17 | 15 | 17 | 0.00 |
| 07/04/2020 | 2044 On 04-February-21 | | | Bond Future | 12.35 | 70.8827 | 72.9435 | 70.8827 | 0.00 |
| 07/04/2020 | 2044 On 04-February-21 | 10.35 | Call | Bond Future | 464 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2044 On 04-February-21 | 10.37 | Call | Bond Future | 478 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2044 On 04-February-21 | 10.04 | Call | Bond Future | 292 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2044 On 04-February-21 | 10.84 | Call | Bond Future | 887 | 1 | 1 | 1 | 0.00 |
| 07/04/2020 | 2044 On 04-February-21 | 10.29 | Call | Bond Future | 426 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2044 On 04-February-21 | 9.66 | Call | Bond Future | 155 | 0 | 0 | 0 | 405.00 |
| 07/04/2020 | 2044 On 04-February-21 | 10.36 | Call | Bond Future | 471 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | 2044 On 04-February-21 | 10.29 | Put | Bond Future | 14221 | 16 | 14 | 16 | 405.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/04/2020 | 2044 On 04-February-21 | 9.66 | Put | Bond Future | 19082 | 21 | 19 | 21 | 0.00 |
| 07/04/2020 | 2044 On 04-February-21 | 10.84 | Put | Bond Future | 10580 | 12 | 11 | 12 | 405.00 |
| 07/04/2020 | 2044 On 04-February-21 | 10.36 | Put | Bond Future | 13725 | 16 | 14 | 16 | 0.00 |
| 07/04/2020 | 2044 On 04-February-21 | 10.35 | Put | Bond Future | 13796 | 16 | 14 | 16 | 0.00 |
| 07/04/2020 | 2044 On 04-February-21 | 10.04 | Put | Bond Future | 16066 | 18 | 16 | 18 | 0.00 |
| 07/04/2020 | 2044 On 04-February-21 | 10.37 | Put | Bond Future | 13655 | 16 | 14 | 16 | 0.00 |
| 07/04/2020 | 2046 On 07-May-20 | | | Bond Future | 98.81 | 94.3045 | 98.8136 | 94.3045 | 15,286.00 |
| 07/04/2020 | 2046 On 06-August-20 | | | Bond Future | 100.36 | 95.7975 | 100.3553 | 95.7975 | 0.00 |
| 07/04/2020 | 2046 On 05-November-20 | | | Bond Future | 100.11 | 95.5156 | 100.1118 | 95.5156 | 0.00 |
| 07/04/2020 | 2046 On 04-February-21 | | | Bond Future | 101.64 | 97.0406 | 101.6350 | 97.0406 | 0.00 |
| 07/04/2020 | 2050 On 07-May-20 | | | Bond Future | 101.08 | 100.4999 | 101.0818 | 100.4999 | 15,776.00 |
| 07/04/2020 | 2050 On 06-August-20 | | | Bond Future | 100.78 | 100.2094 | 100.7772 | 100.2094 | 0.00 |
| 07/04/2020 | 2050 On 05-November-20 | | | Bond Future | 102.34 | 101.7949 | 102.3376 | 101.7949 | 0.00 |
| 07/04/2020 | 2050 On 04-February-21 | | | Bond Future | 101.97 | 101.4980 | 101.9733 | 101.4980 | 0.00 |
| 07/04/2020 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | AL37 On 07-May-20 | | | Index Future | 643.92 | 632.8970 | 643.9200 | 632.8970 | 0.00 |
| 07/04/2020 | AL37 On 06-August-20 | | | Index Future | 653.70 | 642.6510 | 653.7020 | 642.6510 | 0.00 |
| 07/04/2020 | AL37 On 05-November-20 | | | Index Future | 663.78 | 652.7720 | 663.7770 | 652.7720 | 0.00 |
| 07/04/2020 | AL37 On 04-February-21 | | | Index Future | 673.73 | 663.0450 | 673.7250 | 663.0450 | 0.00 |
| 07/04/2020 | AL7T On 07-May-20 | | | Index Future | 712.67 | 696.1110 | 712.6660 | 696.1110 | 0.00 |
| 07/04/2020 | AL7T On 06-August-20 | | | Index Future | 723.49 | 706.8390 | 723.4930 | 706.8390 | 0.00 |
| 07/04/2020 | AL7T On 05-November-20 | | | Index Future | 734.64 | 717.9710 | 734.6430 | 717.9710 | 0.00 |
| 07/04/2020 | AL7T On 04-February-21 | | | Index Future | 745.65 | 729.2700 | 745.6530 | 729.2700 | 0.00 |
| 07/04/2020 | ALBI On 07-May-20 | | | Index Future | 642.11 | 628.1000 | 642.1060 | 628.1000 | 208.00 |
| 07/04/2020 | ALBI On 06-August-20 | | | Index Future | 651.86 | 637.7800 | 651.8600 | 637.7800 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/04/2020 | ALBI On 05-November-20 | | | Index Future | 661.91 | 647.8240 | 661.9070 | 647.8240 | 0.00 |
| 07/04/2020 | ALBI On 04-February-21 | | | Index Future | 671.83 | 658.0190 | 671.8260 | 658.0190 | 0.00 |
| 07/04/2020 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/04/2020 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/04/2020 | ES33 On 07-May-20 | | | Bond Future | 12.72 | 66.3591 | 68.0400 | 66.3591 | 350.00 |
| 07/04/2020 | ES33 On 06-August-20 | | | Bond Future | 12.95 | 67.3932 | 69.0844 | 67.3932 | 0.00 |
| 07/04/2020 | ES33 On 05-November-20 | | | Bond Future | 13.19 | 64.6574 | 66.3523 | 64.6574 | 0.00 |
| 07/04/2020 | ES33 On 04-February-21 | | | Bond Future | 13.46 | 65.6745 | 67.3457 | 65.6745 | 0.00 |
| 07/04/2020 | ES42 On 07-May-20 | | | Bond Future | 12.92 | 66.6067 | 68.3767 | 66.6067 | 4,919.00 |
| 07/04/2020 | ES42 On 06-August-20 | | | Bond Future | 13.14 | 67.6449 | 69.4265 | 67.6449 | 0.00 |
| 07/04/2020 | ES42 On 05-November-20 | | | Bond Future | 13.37 | 64.4374 | 66.2235 | 64.4374 | 0.00 |
| 07/04/2020 | ES42 On 04-February-21 | | | Bond Future | 13.61 | 65.4510 | 67.2144 | 65.4510 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/04/2020 | GOVI On 07-May-20 | | | GOVI | 634.27 | 620.4590 | 634.2740 | 620.4590 | 1,180.00 |
| 07/04/2020 | GOVI On 07-May-20 | 719.98 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | GOVI On 07-May-20 | 719.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | GOVI On 07-May-20 | 720.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | GOVI On 07-May-20 | 719.99 | Put | GOVI | 857160 | 100 | 86 | 100 | 0.00 |
| 07/04/2020 | GOVI On 07-May-20 | 720.00 | Put | GOVI | 857260 | 100 | 86 | 100 | 0.00 |
| 07/04/2020 | GOVI On 07-May-20 | 719.98 | Put | GOVI | 857060 | 100 | 86 | 100 | 0.00 |
| 07/04/2020 | GOVI On 06-August-20 | | | GOVI | 643.91 | 630.0200 | 643.9100 | 630.0200 | 1.00 |
| 07/04/2020 | GOVI On 06-August-20 | 728.14 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | GOVI On 06-August-20 | 728.13 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | GOVI On 06-August-20 | 728.12 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | GOVI On 06-August-20 | 728.13 | Put | GOVI | 842200 | 98 | 84 | 98 | 0.00 |
| 07/04/2020 | GOVI On 06-August-20 | 728.12 | Put | GOVI | 842100 | 98 | 84 | 98 | 0.00 |
| 07/04/2020 | GOVI On 06-August-20 | 728.14 | Put | GOVI | 842300 | 98 | 84 | 98 | 0.00 |
| 07/04/2020 | GOVI On 05-November-20 | | | GOVI | 653.83 | 639.9430 | 653.8340 | 639.9430 | 0.00 |
| 07/04/2020 | GOVI On 05-November-20 | 737.83 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | GOVI On 05-November-20 | 737.84 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | GOVI On 05-November-20 | 737.85 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | GOVI On 05-November-20 | 737.85 | Put | GOVI | 840160 | 98 | 84 | 98 | 0.00 |
| 07/04/2020 | GOVI On 05-November-20 | 737.83 | Put | GOVI | 839960 | 98 | 84 | 98 | 0.00 |
| 07/04/2020 | GOVI On 05-November-20 | 737.84 | Put | GOVI | 840060 | 98 | 84 | 98 | 0.00 |
| 07/04/2020 | GOVI On 04-February-21 | | | GOVI | 663.63 | 650.0140 | 663.6320 | 650.0140 | 0.00 |
| 07/04/2020 | GOVI On 04-February-21 | 750.95 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | GOVI On 04-February-21 | 750.96 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | GOVI On 04-February-21 | 750.94 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | GOVI On 04-February-21 | 750.94 | Put | GOVI | 873080 | 101 | 87 | 101 | 0.00 |
| 07/04/2020 | GOVI On 04-February-21 | 750.95 | Put | GOVI | 873180 | 101 | 87 | 101 | 0.00 |
| 07/04/2020 | GOVI On 04-February-21 | 750.96 | Put | GOVI | 873280 | 101 | 87 | 101 | 0.00 |
| 07/04/2020 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 07/04/2020 | IGOV On 07-May-20 | | | Index Future | 250.66 | 249.0050 | 250.6600 | 249.0050 | 614.00 |
| 07/04/2020 | IGOV On 06-August-20 | | | Index Future | 254.53 | 252.9030 | 254.5300 | 252.9030 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/04/2020 | IGOV On 05-November-20 | | | Index Future | 258.51 | 256.9470 | 258.5140 | 256.9470 | 0.00 |
| 07/04/2020 | IGOV On 04-February-21 | | | Index Future | 262.45 | 261.0500 | 262.4480 | 261.0500 | 0.00 |
| 07/04/2020 | IS02 On 22-June-20 | | | Interest Rate Swap | 101.77 | 101.7700 | 101.7700 | 101.7700 | 0.00 |
| 07/04/2020 | IS02 On 21-September-20 | | | Interest Rate Swap | 98.75 | 98.7500 | 98.7500 | 98.7500 | 0.00 |
| 07/04/2020 | IS05 On 17-December-20 | | | Interest Rate Swap | 94.55 | 94.6600 | 94.5500 | 94.6600 | 0.00 |
| 07/04/2020 | IS05 On 16-March-21 | | | Interest Rate Swap | 93.14 | 93.2900 | 93.1400 | 93.2900 | 0.00 |
| 07/04/2020 | IS05 On 15-June-21 | | | Interest Rate Swap | 91.79 | 91.9800 | 91.7900 | 91.9800 | 0.00 |
| 07/04/2020 | IS05 On 21-September-21 | | | Interest Rate Swap | 91.23 | 91.5000 | 91.2300 | 91.5000 | 0.00 |
| 07/04/2020 | IS05 On 21-December-21 | | | Interest Rate Swap | 93.02 | 93.3600 | 93.0200 | 93.3600 | 51.00 |
| 07/04/2020 | IS05 On 15-March-22 | | | Interest Rate Swap | 93.23 | 93.4600 | 93.2300 | 93.4600 | 0.00 |
| 07/04/2020 | IS05 On 21-June-22 | | | Interest Rate Swap | 94.08 | 94.2800 | 94.0800 | 94.2800 | 0.00 |
| 07/04/2020 | IS05 On 20-September-22 | | | Interest Rate Swap | 97.70 | 98.0400 | 97.7000 | 98.0400 | 0.00 |
| 07/04/2020 | IS05 On 20-December-22 | | | Interest Rate Swap | 98.63 | 99.1600 | 98.6300 | 99.1600 | 0.00 |
| 07/04/2020 | IS05 On 22-March-23 | | | Interest Rate Swap | 91.63 | 92.3300 | 91.6300 | 92.3300 | 0.00 |
| 07/04/2020 | IS05 On 20-June-23 | | | Interest Rate Swap | 97.71 | 98.4800 | 97.7100 | 98.4800 | 0.00 |
| 07/04/2020 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.74 | 94.7400 | 94.7400 | 94.7400 | 0.00 |
| 07/04/2020 | IS10 On 17-December-25 | | | Interest Rate Swap | 91.94 | 93.0200 | 91.9400 | 93.0200 | 0.00 |
| 07/04/2020 | IS10 On 16-March-26 | | | Interest Rate Swap | 89.22 | 90.3100 | 89.2200 | 90.3100 | 0.00 |
| 07/04/2020 | IS10 On 15-June-26 | | | Interest Rate Swap | 88.32 | 89.4200 | 88.3200 | 89.4200 | 0.00 |
| 07/04/2020 | IS10 On 21-September-26 | | | Interest Rate Swap | 90.86 | 91.9500 | 90.8600 | 91.9500 | 0.00 |
| 07/04/2020 | IS10 On 21-December-26 | | | Interest Rate Swap | 95.25 | 96.3100 | 95.2500 | 96.3100 | 0.00 |
| 07/04/2020 | IS10 On 15-March-27 | | | Interest Rate Swap | 94.36 | 95.4200 | 94.3600 | 95.4200 | 0.00 |
| 07/04/2020 | IS10 On 21-June-27 | | | Interest Rate Swap | 96.74 | 97.7900 | 96.7400 | 97.7900 | 0.00 |
| 07/04/2020 | IS10 On 20-September-27 | | | Interest Rate Swap | 102.67 | 103.6900 | 102.6700 | 103.6900 | 0.00 |
| 07/04/2020 | IS10 On 20-December-27 | | | Interest Rate Swap | 103.39 | 104.4000 | 103.3900 | 104.4000 | 0.00 |
| 07/04/2020 | IS10 On 22-March-28 | | | Interest Rate Swap | 97.14 | 98.1700 | 97.1400 | 98.1700 | 0.00 |
| 07/04/2020 | IS10 On 20-June-28 | | | Interest Rate Swap | 104.87 | 105.8500 | 104.8700 | 105.8500 | 0.00 |
| 07/04/2020 | IS10 On 19-September-28 | | | Interest Rate Swap | 91.68 | 91.6800 | 91.6800 | 91.6800 | 0.00 |
| 07/04/2020 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/04/2020 | R023 On 07-May-20 | | | Bond Future | 7.08 | 102.3935 | 103.2073 | 102.3935 | 57,324.00 |
| 07/04/2020 | R023 On 07-May-20 | 6.90 | Call | Bond Future | 214 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R023 On 07-May-20 | 6.89 | Call | Bond Future | 206 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R023 On 07-May-20 | 6.91 | Call | Bond Future | 221 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R023 On 07-May-20 | 6.89 | Put | Bond Future | 690 | 1 | 1 | 1 | 0.00 |
| 07/04/2020 | R023 On 07-May-20 | 6.90 | Put | Bond Future | 672 | 1 | 1 | 1 | 0.00 |
| 07/04/2020 | R023 On 07-May-20 | 6.91 | Put | Bond Future | 653 | 1 | 1 | 1 | 0.00 |
| 07/04/2020 | R023 On 06-August-20 | | | Bond Future | 7.17 | 103.9891 | 104.7917 | 103.9891 | 100.00 |
| 07/04/2020 | R023 On 06-August-20 | 7.26 | Call | Bond Future | 862 | 0 | 1 | 0 | 0.00 |
| 07/04/2020 | R023 On 06-August-20 | 7.28 | Call | Bond Future | 889 | 1 | 1 | 1 | 0.00 |
| 07/04/2020 | R023 On 06-August-20 | 7.27 | Call | Bond Future | 875 | 1 | 1 | 1 | 0.00 |
| 07/04/2020 | R023 On 06-August-20 | 7.28 | Put | Bond Future | 644 | 1 | 1 | 1 | 0.00 |
| 07/04/2020 | R023 On 06-August-20 | 7.27 | Put | Bond Future | 654 | 1 | 1 | 1 | 0.00 |
| 07/04/2020 | R023 On 06-August-20 | 7.26 | Put | Bond Future | 663 | 1 | 1 | 1 | 0.00 |
| 07/04/2020 | R023 On 05-November-20 | | | Bond Future | 7.29 | 101.6873 | 102.4678 | 101.6873 | 0.00 |
| 07/04/2020 | R023 On 05-November-20 | 7.46 | Call | Bond Future | 1171 | 1 | 1 | 1 | 0.00 |
| 07/04/2020 | R023 On 05-November-20 | 7.45 | Call | Bond Future | 1158 | 1 | 1 | 1 | 0.00 |
| 07/04/2020 | R023 On 05-November-20 | 7.47 | Call | Bond Future | 1184 | 1 | 1 | 1 | 0.00 |
| 07/04/2020 | R023 On 05-November-20 | 7.45 | Put | Bond Future | 818 | 1 | 1 | 1 | 0.00 |
| 07/04/2020 | R023 On 05-November-20 | 7.46 | Put | Bond Future | 810 | 1 | 1 | 1 | 0.00 |
| 07/04/2020 | R023 On 05-November-20 | 7.47 | Put | Bond Future | 802 | 1 | 1 | 1 | 0.00 |
| 07/04/2020 | R023 On 04-February-21 | | | Bond Future | 7.46 | 103.2873 | 104.0028 | 103.2873 | 0.00 |
| 07/04/2020 | R023 On 04-February-21 | 6.32 | Call | Bond Future | 295 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R023 On 04-February-21 | 6.34 | Call | Bond Future | 302 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R023 On 04-February-21 | 6.33 | Call | Bond Future | 298 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R023 On 04-February-21 | 6.33 | Put | Bond Future | 2452 | 3 | 2 | 3 | 0.00 |
| 07/04/2020 | R023 On 04-February-21 | 6.32 | Put | Bond Future | 2467 | 3 | 2 | 3 | 0.00 |
| 07/04/2020 | R023 On 04-February-21 | 6.34 | Put | Bond Future | 2436 | 3 | 2 | 3 | 0.00 |
| 07/04/2020 | R035 On 07-May-20 | | | Bond Future | 11.67 | 80.1712 | 82.2574 | 80.1712 | 132,022.00 |
| 07/04/2020 | R035 On 07-May-20 | 9.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 5,000.00 |
| 07/04/2020 | R035 On 07-May-20 | 9.47 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R035 On 07-May-20 | 9.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/04/2020 | R035 On 07-May-20 | 9.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 5,000.00 |
| 07/04/2020 | R035 On 07-May-20 | 9.48 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R035 On 07-May-20 | 10.57 | Call | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R035 On 07-May-20 | 10.75 | Call | Bond Future | 28 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R035 On 07-May-20 | 9.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R035 On 07-May-20 | 9.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 07/04/2020 | R035 On 07-May-20 | 9.78 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,530.00 |
| 07/04/2020 | R035 On 07-May-20 | 9.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,530.00 |
| 07/04/2020 | R035 On 07-May-20 | 9.18 | Put | Bond Future | 17051 | 19 | 17 | 19 | 0.00 |
| 07/04/2020 | R035 On 07-May-20 | 9.49 | Put | Bond Future | 14656 | 17 | 15 | 17 | 0.00 |
| 07/04/2020 | R035 On 07-May-20 | 9.55 | Put | Bond Future | 14202 | 16 | 14 | 16 | 0.00 |
| 07/04/2020 | R035 On 07-May-20 | 9.75 | Put | Bond Future | 12711 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | R035 On 07-May-20 | 9.47 | Put | Bond Future | 14808 | 17 | 15 | 17 | 0.00 |
| 07/04/2020 | R035 On 07-May-20 | 9.85 | Put | Bond Future | 11979 | 14 | 12 | 14 | 0.00 |
| 07/04/2020 | R035 On 07-May-20 | 9.78 | Put | Bond Future | 12491 | 15 | 12 | 15 | 0.00 |
| 07/04/2020 | R035 On 07-May-20 | 10.75 | Put | Bond Future | 5779 | 8 | 6 | 8 | 5,000.00 |
| 07/04/2020 | R035 On 07-May-20 | 10.57 | Put | Bond Future | 6955 | 9 | 7 | 9 | 3,530.00 |
| 07/04/2020 | R035 On 07-May-20 | 9.48 | Put | Bond Future | 14732 | 17 | 15 | 17 | 0.00 |
| 07/04/2020 | R035 On 07-May-20 | 9.11 | Put | Bond Future | 17605 | 20 | 18 | 20 | 0.00 |
| 07/04/2020 | R035 On 06-August-20 | | | Bond Future | 11.86 | 81.4206 | 83.5202 | 81.4206 | 410.00 |
| 07/04/2020 | R035 On 06-August-20 | 9.00 | Call | Bond Future | 2 | 0 | 0 | 0 | 24,761.00 |
| 07/04/2020 | R035 On 06-August-20 | 9.92 | Call | Bond Future | 50 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R035 On 06-August-20 | 9.09 | Call | Bond Future | 3 | 0 | 0 | 0 | 500.00 |
| 07/04/2020 | R035 On 06-August-20 | 9.67 | Call | Bond Future | 24 | 0 | 0 | 0 | 500.00 |
| 07/04/2020 | R035 On 06-August-20 | 10.45 | Call | Bond Future | 200 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R035 On 06-August-20 | 9.93 | Call | Bond Future | 52 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R035 On 06-August-20 | 8.75 | Call | Bond Future | 1 | 0 | 0 | 0 | 3,000.00 |
| 07/04/2020 | R035 On 06-August-20 | 9.91 | Call | Bond Future | 49 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R035 On 06-August-20 | 9.93 | Put | Bond Future | 12472 | 15 | 12 | 15 | 0.00 |
| 07/04/2020 | R035 On 06-August-20 | 8.75 | Put | Bond Future | 21471 | 24 | 21 | 24 | 0.00 |
| 07/04/2020 | R035 On 06-August-20 | 9.91 | Put | Bond Future | 12613 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | R035 On 06-August-20 | 10.45 | Put | Bond Future | 9002 | 11 | 9 | 11 | 500.00 |
| 07/04/2020 | R035 On 06-August-20 | 9.00 | Put | Bond Future | 19452 | 22 | 19 | 22 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/04/2020 | R035 On 06-August-20 | 9.92 | Put | Bond Future | 12543 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | R035 On 06-August-20 | 9.67 | Put | Bond Future | 14335 | 16 | 14 | 16 | 0.00 |
| 07/04/2020 | R035 On 06-August-20 | 9.09 | Put | Bond Future | 18739 | 21 | 19 | 21 | 0.00 |
| 07/04/2020 | R035 On 05-November-20 | | | Bond Future | 12.05 | 78.1977 | 80.3028 | 78.1977 | 0.00 |
| 07/04/2020 | R035 On 05-November-20 | 10.33 | Call | Bond Future | 386 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R035 On 05-November-20 | 10.34 | Call | Bond Future | 392 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R035 On 05-November-20 | 10.32 | Call | Bond Future | 380 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R035 On 05-November-20 | 10.32 | Put | Bond Future | 11109 | 13 | 11 | 13 | 0.00 |
| 07/04/2020 | R035 On 05-November-20 | 10.33 | Put | Bond Future | 11047 | 13 | 11 | 13 | 0.00 |
| 07/04/2020 | R035 On 05-November-20 | 10.34 | Put | Bond Future | 10985 | 13 | 11 | 13 | 0.00 |
| 07/04/2020 | R035 On 04-February-21 | | | Bond Future | 12.27 | 79.4279 | 81.5053 | 79.4279 | 0.00 |
| 07/04/2020 | R035 On 04-February-21 | 10.14 | Call | Bond Future | 414 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R035 On 04-February-21 | 10.06 | Call | Bond Future | 371 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R035 On 04-February-21 | 10.05 | Call | Bond Future | 366 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R035 On 04-February-21 | 10.04 | Call | Bond Future | 361 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R035 On 04-February-21 | 11.14 | Call | Bond Future | 1366 | 1 | 1 | 1 | 0.00 |
| 07/04/2020 | R035 On 04-February-21 | 10.05 | Put | Bond Future | 14078 | 16 | 14 | 16 | 0.00 |
| 07/04/2020 | R035 On 04-February-21 | 10.04 | Put | Bond Future | 14142 | 16 | 14 | 16 | 0.00 |
| 07/04/2020 | R035 On 04-February-21 | 10.14 | Put | Bond Future | 13502 | 15 | 14 | 15 | 650.00 |
| 07/04/2020 | R035 On 04-February-21 | 11.14 | Put | Bond Future | 7921 | 10 | 8 | 10 | 650.00 |
| 07/04/2020 | R035 On 04-February-21 | 10.06 | Put | Bond Future | 14013 | 16 | 14 | 16 | 0.00 |
| 07/04/2020 | R186 On 07-May-20 | | | Bond Future | 10.04 | 104.3949 | 106.2879 | 104.3949 | 86,447.00 |
| 07/04/2020 | R186 On 07-May-20 | 8.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R186 On 07-May-20 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R186 On 07-May-20 | 8.93 | Call | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R186 On 07-May-20 | 8.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R186 On 07-May-20 | 7.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R186 On 07-May-20 | 8.28 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R186 On 07-May-20 | 8.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R186 On 07-May-20 | 7.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R186 On 07-May-20 | 8.07 | Put | Bond Future | 10058 | 12 | 10 | 12 | 0.00 |
| 07/04/2020 | R186 On 07-May-20 | 7.60 | Put | Bond Future | 12649 | 15 | 13 | 15 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/04/2020 | R186 On 07-May-20 | 8.93 | Put | Bond Future | 5515 | 7 | 6 | 7 | 0.00 |
| 07/04/2020 | R186 On 07-May-20 | 8.09 | Put | Bond Future | 9949 | 12 | 10 | 12 | 0.00 |
| 07/04/2020 | R186 On 07-May-20 | 7.90 | Put | Bond Future | 10987 | 13 | 11 | 13 | 2,500.00 |
| 07/04/2020 | R186 On 07-May-20 | 8.28 | Put | Bond Future | 8924 | 11 | 9 | 11 | 0.00 |
| 07/04/2020 | R186 On 07-May-20 | 8.50 | Put | Bond Future | 7753 | 10 | 8 | 10 | 23,160.00 |
| 07/04/2020 | R186 On 07-May-20 | 8.08 | Put | Bond Future | 10004 | 12 | 10 | 12 | 0.00 |
| 07/04/2020 | R186 On 06-August-20 | | | Bond Future | 10.25 | 100.7257 | 102.6242 | 100.7257 | 4,210.00 |
| 07/04/2020 | R186 On 06-August-20 | 8.37 | Call | Bond Future | 63 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R186 On 06-August-20 | 8.25 | Call | Bond Future | 46 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R186 On 06-August-20 | 8.38 | Call | Bond Future | 65 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R186 On 06-August-20 | 8.36 | Call | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R186 On 06-August-20 | 8.36 | Put | Bond Future | 9298 | 11 | 9 | 11 | 0.00 |
| 07/04/2020 | R186 On 06-August-20 | 8.25 | Put | Bond Future | 9853 | 12 | 10 | 12 | 0.00 |
| 07/04/2020 | R186 On 06-August-20 | 8.38 | Put | Bond Future | 9197 | 11 | 9 | 11 | 0.00 |
| 07/04/2020 | R186 On 06-August-20 | 8.37 | Put | Bond Future | 9247 | 11 | 9 | 11 | 0.00 |
| 07/04/2020 | R186 On 05-November-20 | | | Bond Future | 10.47 | 102.2957 | 104.1889 | 102.2957 | 0.00 |
| 07/04/2020 | R186 On 05-November-20 | 8.66 | Call | Bond Future | 280 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R186 On 05-November-20 | 8.65 | Call | Bond Future | 275 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R186 On 05-November-20 | 8.64 | Call | Bond Future | 271 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R186 On 05-November-20 | 8.34 | Call | Bond Future | 166 | 0 | 0 | 0 | 3,500.00 |
| 07/04/2020 | R186 On 05-November-20 | 9.26 | Call | Bond Future | 661 | 0 | 1 | 0 | 0.00 |
| 07/04/2020 | R186 On 05-November-20 | 7.84 | Call | Bond Future | 67 | 0 | 0 | 0 | 3,500.00 |
| 07/04/2020 | R186 On 05-November-20 | 8.34 | Put | Bond Future | 10213 | 12 | 10 | 12 | 0.00 |
| 07/04/2020 | R186 On 05-November-20 | 7.84 | Put | Bond Future | 12658 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | R186 On 05-November-20 | 8.65 | Put | Bond Future | 8782 | 11 | 9 | 11 | 0.00 |
| 07/04/2020 | R186 On 05-November-20 | 9.26 | Put | Bond Future | 6215 | 8 | 6 | 8 | 3,500.00 |
| 07/04/2020 | R186 On 05-November-20 | 8.64 | Put | Bond Future | 8827 | 11 | 9 | 11 | 0.00 |
| 07/04/2020 | R186 On 05-November-20 | 8.66 | Put | Bond Future | 8737 | 10 | 9 | 10 | 0.00 |
| 07/04/2020 | R186 On 04-February-21 | | | Bond Future | 10.72 | 98.6096 | 100.4555 | 98.6096 | 0.00 |
| 07/04/2020 | R186 On 04-February-21 | 8.15 | Call | Bond Future | 149 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R186 On 04-February-21 | 8.16 | Call | Bond Future | 151 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R186 On 04-February-21 | 8.17 | Call | Bond Future | 154 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R186 On 04-February-21 | 8.16 | Put | Bond Future | 11851 | 14 | 12 | 14 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/04/2020 | R186 On 04-February-21 | 8.17 | Put | Bond Future | 11804 | 14 | 12 | 14 | 0.00 |
| 07/04/2020 | R186 On 04-February-21 | 8.15 | Put | Bond Future | 11898 | 14 | 12 | 14 | 0.00 |
| 07/04/2020 | R197 On 07-May-20 | | | Bond Future | 309.21 | 309.2338 | 309.2124 | 309.2338 | 2,556.00 |
| 07/04/2020 | R197 On 06-August-20 | | | Bond Future | 306.24 | 306.3357 | 306.2434 | 306.3357 | 0.00 |
| 07/04/2020 | R197 On 05-November-20 | | | Bond Future | 310.99 | 311.1822 | 310.9851 | 311.1822 | 0.00 |
| 07/04/2020 | R197 On 04-February-21 | | | Bond Future | 307.72 | 308.1531 | 307.7228 | 308.1531 | 0.00 |
| 07/04/2020 | R202 On 07-May-20 | | | Bond Future | 214.35 | 213.2019 | 214.3519 | 213.2019 | 7,963.00 |
| 07/04/2020 | R202 On 06-August-20 | | | Bond Future | 213.56 | 212.4378 | 213.5567 | 212.4378 | 0.00 |
| 07/04/2020 | R202 On 05-November-20 | | | Bond Future | 216.86 | 215.7986 | 216.8633 | 215.7986 | 0.00 |
| 07/04/2020 | R202 On 04-February-21 | | | Bond Future | 215.92 | 214.9963 | 215.9174 | 214.9963 | 0.00 |
| 07/04/2020 | R208 On 07-May-20 | | | Bond Future | 4.86 | 102.4059 | 102.3847 | 102.4059 | 29,633.00 |
| 07/04/2020 | R208 On 07-May-20 | 4.82 | Call | Bond Future | 60 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R208 On 07-May-20 | 4.81 | Call | Bond Future | 56 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R208 On 07-May-20 | 4.80 | Call | Bond Future | 52 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R208 On 07-May-20 | 4.81 | Put | Bond Future | 100 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R208 On 07-May-20 | 4.80 | Put | Bond Future | 105 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R208 On 07-May-20 | 4.82 | Put | Bond Future | 96 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R208 On 06-August-20 | | | Bond Future | 4.34 | 104.0017 | 103.9564 | 104.0017 | 0.00 |
| 07/04/2020 | R208 On 06-August-20 | 5.56 | Call | Bond Future | 763 | 1 | 1 | 1 | 0.00 |
| 07/04/2020 | R208 On 06-August-20 | 5.57 | Call | Bond Future | 770 | 1 | 1 | 1 | 0.00 |
| 07/04/2020 | R208 On 06-August-20 | 5.55 | Call | Bond Future | 757 | 1 | 1 | 1 | 0.00 |
| 07/04/2020 | R208 On 06-August-20 | 5.55 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R208 On 06-August-20 | 5.56 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R208 On 06-August-20 | 5.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R208 On 05-November-20 | | | Bond Future | 3.12 | 102.2236 | 102.1430 | 102.2236 | 0.00 |
| 07/04/2020 | R208 On 05-November-20 | 4.79 | Call | Bond Future | 646 | 1 | 1 | 1 | 0.00 |
| 07/04/2020 | R208 On 05-November-20 | 4.78 | Call | Bond Future | 642 | 1 | 1 | 1 | 0.00 |
| 07/04/2020 | R208 On 05-November-20 | 4.77 | Call | Bond Future | 638 | 1 | 1 | 1 | 0.00 |
| 07/04/2020 | R208 On 05-November-20 | 4.78 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R208 On 05-November-20 | 4.77 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R208 On 05-November-20 | 4.79 | Put | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/04/2020 | R209 On 07-May-20 | | | Bond Future | 11.63 | 60.3630 | 62.1161 | 60.3630 | 65,507.00 |
| 07/04/2020 | R209 On 07-May-20 | 9.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R209 On 07-May-20 | 9.47 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R209 On 07-May-20 | 9.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R209 On 07-May-20 | 9.46 | Put | Bond Future | 12471 | 14 | 12 | 14 | 0.00 |
| 07/04/2020 | R209 On 07-May-20 | 9.47 | Put | Bond Future | 12406 | 14 | 12 | 14 | 0.00 |
| 07/04/2020 | R209 On 07-May-20 | 9.45 | Put | Bond Future | 12537 | 14 | 13 | 14 | 0.00 |
| 07/04/2020 | R209 On 06-August-20 | | | Bond Future | 11.80 | 61.3037 | 63.0696 | 61.3037 | 9,200.00 |
| 07/04/2020 | R209 On 06-August-20 | 5.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R209 On 06-August-20 | 5.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R209 On 06-August-20 | 5.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R209 On 06-August-20 | 5.56 | Put | Bond Future | 46355 | 48 | 46 | 48 | 0.00 |
| 07/04/2020 | R209 On 06-August-20 | 5.55 | Put | Bond Future | 46464 | 48 | 46 | 48 | 0.00 |
| 07/04/2020 | R209 On 06-August-20 | 5.57 | Put | Bond Future | 46247 | 48 | 46 | 48 | 0.00 |
| 07/04/2020 | R209 On 05-November-20 | | | Bond Future | 11.97 | 59.1120 | 60.8846 | 59.1120 | 0.00 |
| 07/04/2020 | R209 On 05-November-20 | 10.00 | Call | Bond Future | 347 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R209 On 05-November-20 | 10.02 | Call | Bond Future | 357 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R209 On 05-November-20 | 10.01 | Call | Bond Future | 352 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R209 On 05-November-20 | 10.01 | Put | Bond Future | 10952 | 13 | 11 | 13 | 0.00 |
| 07/04/2020 | R209 On 05-November-20 | 10.02 | Put | Bond Future | 10896 | 13 | 11 | 13 | 0.00 |
| 07/04/2020 | R209 On 05-November-20 | 10.00 | Put | Bond Future | 11008 | 13 | 11 | 13 | 0.00 |
| 07/04/2020 | R209 On 04-February-21 | | | Bond Future | 12.16 | 60.0419 | 61.7961 | 60.0419 | 0.00 |
| 07/04/2020 | R209 On 04-February-21 | 10.11 | Call | Bond Future | 482 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R209 On 04-February-21 | 10.12 | Call | Bond Future | 488 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R209 On 04-February-21 | 10.10 | Call | Bond Future | 476 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R209 On 04-February-21 | 10.10 | Put | Bond Future | 11390 | 13 | 11 | 13 | 0.00 |
| 07/04/2020 | R209 On 04-February-21 | 10.11 | Put | Bond Future | 11336 | 13 | 11 | 13 | 0.00 |
| 07/04/2020 | R209 On 04-February-21 | 10.12 | Put | Bond Future | 11282 | 13 | 11 | 13 | 0.00 |
| 07/04/2020 | R210 On 07-May-20 | | | Bond Future | 173.55 | 173.5166 | 173.5510 | 173.5166 | 1,419.00 |
| 07/04/2020 | R210 On 06-August-20 | | | Bond Future | 176.26 | 176.2638 | 176.2585 | 176.2638 | 0.00 |
| 07/04/2020 | R210 On 05-November-20 | | | Bond Future | 176.26 | 176.3275 | 176.2631 | 176.3275 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/04/2020 | R210 On 04-February-21 | | | Bond Future | 178.95 | 179.1427 | 178.9454 | 179.1427 | 0.00 |
| 07/04/2020 | R212 On 07-May-20 | | | Bond Future | 165.00 | 165.0201 | 165.0023 | 165.0201 | 6,719.00 |
| 07/04/2020 | R212 On 06-August-20 | | | Bond Future | 165.28 | 165.3346 | 165.2783 | 165.3346 | 0.00 |
| 07/04/2020 | R212 On 05-November-20 | | | Bond Future | 167.84 | 167.9503 | 167.8374 | 167.9503 | 0.00 |
| 07/04/2020 | R212 On 04-February-21 | | | Bond Future | 168.06 | 168.2993 | 168.0592 | 168.2993 | 0.00 |
| 07/04/2020 | R213 On 07-May-20 | | | Bond Future | 11.24 | 73.4054 | 75.2544 | 73.4054 | 16,776.00 |
| 07/04/2020 | R213 On 07-May-20 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R213 On 07-May-20 | 9.02 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R213 On 07-May-20 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R213 On 07-May-20 | 9.00 | Put | Bond Future | 12493 | 14 | 12 | 14 | 0.00 |
| 07/04/2020 | R213 On 07-May-20 | 9.02 | Put | Bond Future | 12369 | 14 | 12 | 14 | 0.00 |
| 07/04/2020 | R213 On 07-May-20 | 9.01 | Put | Bond Future | 12431 | 14 | 12 | 14 | 0.00 |
| 07/04/2020 | R213 On 06-August-20 | | | Bond Future | 11.42 | 74.5493 | 76.4096 | 74.5493 | 300.00 |
| 07/04/2020 | R213 On 06-August-20 | 9.29 | Call | Bond Future | 57 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R213 On 06-August-20 | 9.31 | Call | Bond Future | 60 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R213 On 06-August-20 | 9.30 | Call | Bond Future | 58 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R213 On 06-August-20 | 9.30 | Put | Bond Future | 11528 | 13 | 12 | 13 | 0.00 |
| 07/04/2020 | R213 On 06-August-20 | 9.31 | Put | Bond Future | 11470 | 13 | 11 | 13 | 0.00 |
| 07/04/2020 | R213 On 06-August-20 | 9.29 | Put | Bond Future | 11586 | 13 | 12 | 13 | 0.00 |
| 07/04/2020 | R213 On 05-November-20 | | | Bond Future | 11.61 | 72.1683 | 74.0326 | 72.1683 | 0.00 |
| 07/04/2020 | R213 On 05-November-20 | 9.59 | Call | Bond Future | 293 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R213 On 05-November-20 | 9.60 | Call | Bond Future | 298 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R213 On 05-November-20 | 9.61 | Call | Bond Future | 302 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R213 On 05-November-20 | 9.61 | Put | Bond Future | 10789 | 13 | 11 | 13 | 0.00 |
| 07/04/2020 | R213 On 05-November-20 | 9.59 | Put | Bond Future | 10894 | 13 | 11 | 13 | 0.00 |
| 07/04/2020 | R213 On 05-November-20 | 9.60 | Put | Bond Future | 10842 | 13 | 11 | 13 | 0.00 |
| 07/04/2020 | R213 On 04-February-21 | | | Bond Future | 11.83 | 73.3038 | 75.1414 | 73.3038 | 0.00 |
| 07/04/2020 | R213 On 04-February-21 | 9.41 | Call | Bond Future | 283 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R213 On 04-February-21 | 9.40 | Call | Bond Future | 280 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R213 On 04-February-21 | 9.39 | Call | Bond Future | 276 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R213 On 04-February-21 | 9.40 | Put | Bond Future | 12872 | 15 | 13 | 15 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/04/2020 | R213 On 04-February-21 | 9.39 | Put | Bond Future | 12925 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | R213 On 04-February-21 | 9.41 | Put | Bond Future | 12818 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | R214 On 07-May-20 | | | Bond Future | 11.70 | 59.3039 | 61.0165 | 59.3039 | 21,613.00 |
| 07/04/2020 | R214 On 07-May-20 | 9.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R214 On 07-May-20 | 9.77 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R214 On 07-May-20 | 9.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R214 On 07-May-20 | 9.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,250.00 |
| 07/04/2020 | R214 On 07-May-20 | 9.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,250.00 |
| 07/04/2020 | R214 On 07-May-20 | 10.66 | Call | Bond Future | 28 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R214 On 07-May-20 | 9.91 | Put | Bond Future | 10457 | 12 | 10 | 12 | 0.00 |
| 07/04/2020 | R214 On 07-May-20 | 9.75 | Put | Bond Future | 11533 | 13 | 12 | 13 | 0.00 |
| 07/04/2020 | R214 On 07-May-20 | 9.31 | Put | Bond Future | 14630 | 16 | 15 | 16 | 0.00 |
| 07/04/2020 | R214 On 07-May-20 | 10.66 | Put | Bond Future | 5766 | 7 | 6 | 7 | 1,250.00 |
| 07/04/2020 | R214 On 07-May-20 | 9.76 | Put | Bond Future | 11465 | 13 | 11 | 13 | 0.00 |
| 07/04/2020 | R214 On 07-May-20 | 9.77 | Put | Bond Future | 11397 | 13 | 11 | 13 | 0.00 |
| 07/04/2020 | R214 On 06-August-20 | | | Bond Future | 11.86 | 60.2280 | 61.9532 | 60.2280 | 4,000.00 |
| 07/04/2020 | R214 On 06-August-20 | 9.97 | Call | Bond Future | 103 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R214 On 06-August-20 | 9.98 | Call | Bond Future | 106 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R214 On 06-August-20 | 9.99 | Call | Bond Future | 108 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R214 On 06-August-20 | 9.99 | Put | Bond Future | 10840 | 13 | 11 | 13 | 0.00 |
| 07/04/2020 | R214 On 06-August-20 | 9.97 | Put | Bond Future | 10967 | 13 | 11 | 13 | 0.00 |
| 07/04/2020 | R214 On 06-August-20 | 9.98 | Put | Bond Future | 10904 | 13 | 11 | 13 | 0.00 |
| 07/04/2020 | R214 On 05-November-20 | | | Bond Future | 12.02 | 57.8769 | 59.6088 | 57.8769 | 0.00 |
| 07/04/2020 | R214 On 05-November-20 | 10.25 | Call | Bond Future | 432 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R214 On 05-November-20 | 10.26 | Call | Bond Future | 438 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R214 On 05-November-20 | 10.24 | Call | Bond Future | 426 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R214 On 05-November-20 | 10.24 | Put | Bond Future | 10357 | 12 | 10 | 12 | 0.00 |
| 07/04/2020 | R214 On 05-November-20 | 10.25 | Put | Bond Future | 10300 | 12 | 10 | 12 | 0.00 |
| 07/04/2020 | R214 On 05-November-20 | 10.26 | Put | Bond Future | 10244 | 12 | 10 | 12 | 0.00 |
| 07/04/2020 | R214 On 04-February-21 | | | Bond Future | 12.21 | 58.7875 | 60.5014 | 58.7875 | 0.00 |
| 07/04/2020 | R214 On 04-February-21 | 10.31 | Call | Bond Future | 552 | 0 | 1 | 0 | 0.00 |
| 07/04/2020 | R214 On 04-February-21 | 10.33 | Call | Bond Future | 566 | 0 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/04/2020 | R214 On 04-February-21 | 10.32 | Call | Bond Future | 559 | 0 | 1 | 0 | 0.00 |
| 07/04/2020 | R214 On 04-February-21 | 10.32 | Put | Bond Future | 10864 | 12 | 11 | 12 | 0.00 |
| 07/04/2020 | R214 On 04-February-21 | 10.33 | Put | Bond Future | 10809 | 12 | 11 | 12 | 0.00 |
| 07/04/2020 | R214 On 04-February-21 | 10.31 | Put | Bond Future | 10919 | 12 | 11 | 12 | 0.00 |
| 07/04/2020 | R248 On 07-May-20 | | | Bond Future | 11.75 | 75.1334 | 77.2568 | 75.1334 | 98,621.00 |
| 07/04/2020 | R248 On 07-May-20 | 9.77 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R248 On 07-May-20 | 10.70 | Call | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R248 On 07-May-20 | 9.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R248 On 07-May-20 | 10.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R248 On 07-May-20 | 9.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 300.00 |
| 07/04/2020 | R248 On 07-May-20 | 9.78 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R248 On 07-May-20 | 9.78 | Put | Bond Future | 14677 | 17 | 15 | 17 | 0.00 |
| 07/04/2020 | R248 On 07-May-20 | 10.20 | Put | Bond Future | 11146 | 13 | 11 | 13 | 300.00 |
| 07/04/2020 | R248 On 07-May-20 | 9.77 | Put | Bond Future | 14764 | 17 | 15 | 17 | 0.00 |
| 07/04/2020 | R248 On 07-May-20 | 9.69 | Put | Bond Future | 15466 | 18 | 15 | 18 | 0.00 |
| 07/04/2020 | R248 On 07-May-20 | 10.70 | Put | Bond Future | 7256 | 9 | 7 | 9 | 300.00 |
| 07/04/2020 | R248 On 07-May-20 | 9.79 | Put | Bond Future | 14590 | 17 | 15 | 17 | 0.00 |
| 07/04/2020 | R248 On 06-August-20 | | | Bond Future | 11.92 | 76.3042 | 78.4428 | 76.3042 | 400.00 |
| 07/04/2020 | R248 On 06-August-20 | 11.85 | Call | Bond Future | 2192 | 1 | 2 | 1 | 0.00 |
| 07/04/2020 | R248 On 06-August-20 | 11.15 | Call | Bond Future | 707 | 0 | 1 | 0 | 0.00 |
| 07/04/2020 | R248 On 06-August-20 | 10.85 | Call | Bond Future | 379 | 0 | 0 | 0 | 640.00 |
| 07/04/2020 | R248 On 06-August-20 | 9.25 | Call | Bond Future | 2 | 0 | 0 | 0 | 20,640.00 |
| 07/04/2020 | R248 On 06-August-20 | 10.18 | Call | Bond Future | 65 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R248 On 06-August-20 | 11.80 | Call | Bond Future | 2042 | 1 | 2 | 1 | 470.00 |
| 07/04/2020 | R248 On 06-August-20 | 12.75 | Call | Bond Future | 5669 | 4 | 6 | 4 | 814.00 |
| 07/04/2020 | R248 On 06-August-20 | 10.35 | Call | Bond Future | 107 | 0 | 0 | 0 | 640.00 |
| 07/04/2020 | R248 On 06-August-20 | 10.20 | Call | Bond Future | 69 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R248 On 06-August-20 | 9.00 | Call | Bond Future | 1 | 0 | 0 | 0 | 3,000.00 |
| 07/04/2020 | R248 On 06-August-20 | 12.25 | Call | Bond Future | 3595 | 2 | 4 | 2 | 814.00 |
| 07/04/2020 | R248 On 06-August-20 | 11.10 | Call | Bond Future | 641 | 0 | 1 | 0 | 470.00 |
| 07/04/2020 | R248 On 06-August-20 | 10.19 | Call | Bond Future | 67 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R248 On 06-August-20 | 10.19 | Put | Bond Future | 12322 | 14 | 12 | 14 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/04/2020 | R248 On 06-August-20 | 11.10 | Put | Bond Future | 6021 | 8 | 6 | 8 | 0.00 |
| 07/04/2020 | R248 On 06-August-20 | 12.25 | Put | Bond Future | 1575 | 2 | 2 | 2 | 0.00 |
| 07/04/2020 | R248 On 06-August-20 | 10.20 | Put | Bond Future | 12243 | 14 | 12 | 14 | 0.00 |
| 07/04/2020 | R248 On 06-August-20 | 11.80 | Put | Bond Future | 2764 | 4 | 3 | 4 | 0.00 |
| 07/04/2020 | R248 On 06-August-20 | 12.75 | Put | Bond Future | 808 | 1 | 1 | 1 | 0.00 |
| 07/04/2020 | R248 On 06-August-20 | 11.85 | Put | Bond Future | 2600 | 4 | 3 | 4 | 0.00 |
| 07/04/2020 | R248 On 06-August-20 | 9.00 | Put | Bond Future | 22942 | 25 | 23 | 25 | 0.00 |
| 07/04/2020 | R248 On 06-August-20 | 10.18 | Put | Bond Future | 12401 | 14 | 12 | 14 | 0.00 |
| 07/04/2020 | R248 On 06-August-20 | 9.25 | Put | Bond Future | 20518 | 23 | 21 | 23 | 0.00 |
| 07/04/2020 | R248 On 06-August-20 | 10.85 | Put | Bond Future | 7550 | 9 | 8 | 9 | 0.00 |
| 07/04/2020 | R248 On 06-August-20 | 11.15 | Put | Bond Future | 5737 | 8 | 6 | 8 | 0.00 |
| 07/04/2020 | R248 On 06-August-20 | 10.35 | Put | Bond Future | 11080 | 13 | 11 | 13 | 0.00 |
| 07/04/2020 | R248 On 05-November-20 | | | Bond Future | 12.08 | 73.0649 | 75.2112 | 73.0649 | 0.00 |
| 07/04/2020 | R248 On 05-November-20 | 10.04 | Call | Bond Future | 173 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R248 On 05-November-20 | 10.03 | Call | Bond Future | 170 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R248 On 05-November-20 | 10.02 | Call | Bond Future | 166 | 0 | 0 | 0 | 0.00 |
| 07/04/2020 | R248 On 05-November-20 | 10.03 | Put | Bond Future | 14769 | 17 | 15 | 17 | 0.00 |
| 07/04/2020 | R248 On 05-November-20 | 10.02 | Put | Bond Future | 14849 | 17 | 15 | 17 | 0.00 |
| 07/04/2020 | R248 On 05-November-20 | 10.04 | Put | Bond Future | 14690 | 17 | 15 | 17 | 0.00 |
| 07/04/2020 | R248 On 04-February-21 | | | Bond Future | 12.27 | 74.2144 | 76.3375 | 74.2144 | 0.00 |
| 07/04/2020 | R248 On 04-February-21 | 10.46 | Call | Bond Future | 559 | 0 | 1 | 0 | 0.00 |
| 07/04/2020 | R248 On 04-February-21 | 10.47 | Call | Bond Future | 567 | 0 | 1 | 0 | 0.00 |
| 07/04/2020 | R248 On 04-February-21 | 10.48 | Call | Bond Future | 575 | 0 | 1 | 0 | 0.00 |
| 07/04/2020 | R248 On 04-February-21 | 10.48 | Put | Bond Future | 12676 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | R248 On 04-February-21 | 10.46 | Put | Bond Future | 12815 | 15 | 13 | 15 | 0.00 |
| 07/04/2020 | R248 On 04-February-21 | 10.47 | Put | Bond Future | 12746 | 15 | 13 | 15 | 0.00 |