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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/06/2020 TO: 05/06/2020

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2020 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | 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 |
|------------|------------------|----------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2020 | 1409 On | 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | 2025 On | 06-August-20 | | | Bond Future | 138.44 | 138.3034 | 138.4392 | 138.3034 | 4,976.00 |
| 05/06/2020 | 2025 On | 05-November-20 | | | Bond Future | 140.00 | 139.8607 | 139.9971 | 139.8607 | 0.00 |
| 05/06/2020 | 2025 On | 04-February-21 | | | Bond Future | 140.16 | 140.0175 | 140.1551 | 140.0175 | 0.00 |
| 05/06/2020 | 2025 On | 06-May-21 | | | Bond Future | 141.89 | 141.7473 | 141.8863 | 141.7473 | 0.00 |
| 05/06/2020 | 2029 On | 06-August-20 | | | Bond Future | 100.18 | 100.1711 | 100.1827 | 100.1711 | 4,982.00 |
| 05/06/2020 | 2029 On | 05-November-20 | | | Bond Future | 100.17 | 100.1626 | 100.1736 | 100.1626 | 0.00 |
| 05/06/2020 | 2029 On | 04-February-21 | | | Bond Future | 101.38 | 101.3659 | 101.3767 | 101.3659 | 0.00 |
| 05/06/2020 | 2029 On | 06-May-21 | | | Bond Future | 101.48 | 101.4671 | 101.4778 | 101.4671 | 0.00 |
| 05/06/2020 | 2030 On | 06-August-20 | | | Bond Future | 9.06 | 95.1209 | 93.6366 | 95.1209 | 106,867.00 |
| 05/06/2020 | 2030 On | 06-August-20 | 9.09 | Call | Bond Future | 2336 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | 2030 On | 06-August-20 | 10.40 | Call | Bond Future | 7871 | 9 | 8 | 9 | 0.00 |
| 05/06/2020 | 2030 On | 06-August-20 | 9.05 | Call | Bond Future | 2208 | 3 | 2 | 3 | 450.00 |
| 05/06/2020 | 2030 On | 06-August-20 | 8.86 | Call | Bond Future | 1663 | 2 | 2 | 2 | 800.00 |
| 05/06/2020 | 2030 On | 06-August-20 | 8.36 | Call | Bond Future | 661 | 1 | 1 | 1 | 800.00 |
| 05/06/2020 | 2030 On | 06-August-20 | 9.11 | Call | Bond Future | 2401 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | 2030 On | 06-August-20 | 11.25 | Call | Bond Future | 12054 | 14 | 12 | 14 | 0.00 |
| 05/06/2020 | 2030 On | 06-August-20 | 10.00 | Call | Bond Future | 5992 | 7 | 6 | 7 | 470.00 |
| 05/06/2020 | 2030 On | 06-August-20 | 10.70 | Call | Bond Future | 9338 | 11 | 9 | 11 | 470.00 |
| 05/06/2020 | 2030 On | 06-August-20 | 9.42 | Call | Bond Future | 3522 | 5 | 4 | 5 | 0.00 |
| 05/06/2020 | 2030 On | 06-August-20 | 9.95 | Call | Bond Future | 5767 | 7 | 6 | 7 | 0.00 |
| 05/06/2020 | 2030 On | 06-August-20 | 10.75 | Call | Bond Future | 9585 | 11 | 10 | 11 | 0.00 |
| 05/06/2020 | 2030 On | 06-August-20 | 10.05 | Call | Bond Future | 6219 | 8 | 6 | 8 | 0.00 |
| 05/06/2020 | 2030 On | 06-August-20 | 9.75 | Call | Bond Future | 4898 | 6 | 5 | 6 | 450.00 |
| 05/06/2020 | 2030 On | 06-August-20 | 9.10 | Call | Bond Future | 2368 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | 2030 On | 06-August-20 | 11.47 | Call | Bond Future | 13129 | 15 | 13 | 15 | 0.00 |
| 05/06/2020 | 2030 On | 06-August-20 | 10.21 | Call | Bond Future | 6963 | 8 | 7 | 8 | 650.00 |
| 05/06/2020 | 2030 On | 06-August-20 | 10.87 | Call | Bond Future | 10178 | 12 | 10 | 12 | 0.00 |
| 05/06/2020 | 2030 On | 06-August-20 | 8.50 | Call | Bond Future | 885 | 1 | 1 | 1 | 323.00 |
| 05/06/2020 | 2030 On | 06-August-20 | 9.20 | Call | Bond Future | 2705 | 4 | 3 | 4 | 323.00 |
| 05/06/2020 | 2030 On | 06-August-20 | 8.50 | Put | Bond Future | 4296 | 3 | 4 | 3 | 0.00 |
| 05/06/2020 | 2030 On | 06-August-20 | 10.87 | Put | Bond Future | 85 | 0 | 0 | 0 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2020 | 2030 On 06-August-20 | 10.75 | Put | Bond Future | 114 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | 2030 On 06-August-20 | 9.20 | Put | Bond Future | 1847 | 1 | 2 | 1 | 2,500.00 |
| 05/06/2020 | 2030 On 06-August-20 | 11.47 | Put | Bond Future | 17 | 0 | 0 | 0 | 650.00 |
| 05/06/2020 | 2030 On 06-August-20 | 9.10 | Put | Bond Future | 2105 | 2 | 2 | 2 | 0.00 |
| 05/06/2020 | 2030 On 06-August-20 | 9.42 | Put | Bond Future | 1372 | 1 | 1 | 1 | 800.00 |
| 05/06/2020 | 2030 On 06-August-20 | 11.25 | Put | Bond Future | 32 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | 2030 On 06-August-20 | 10.21 | Put | Bond Future | 368 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | 2030 On 06-August-20 | 10.00 | Put | Bond Future | 550 | 0 | 1 | 0 | 0.00 |
| 05/06/2020 | 2030 On 06-August-20 | 9.11 | Put | Bond Future | 2077 | 1 | 2 | 1 | 0.00 |
| 05/06/2020 | 2030 On 06-August-20 | 9.75 | Put | Bond Future | 856 | 1 | 1 | 1 | 0.00 |
| 05/06/2020 | 2030 On 06-August-20 | 10.05 | Put | Bond Future | 501 | 0 | 1 | 0 | 0.00 |
| 05/06/2020 | 2030 On 06-August-20 | 9.95 | Put | Bond Future | 603 | 0 | 1 | 0 | 5,850.00 |
| 05/06/2020 | 2030 On 06-August-20 | 10.40 | Put | Bond Future | 249 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | 2030 On 06-August-20 | 8.86 | Put | Bond Future | 2848 | 2 | 3 | 2 | 0.00 |
| 05/06/2020 | 2030 On 06-August-20 | 8.36 | Put | Bond Future | 4957 | 4 | 5 | 4 | 0.00 |
| 05/06/2020 | 2030 On 06-August-20 | 10.70 | Put | Bond Future | 128 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | 2030 On 06-August-20 | 9.05 | Put | Bond Future | 2244 | 2 | 2 | 2 | 0.00 |
| 05/06/2020 | 2030 On 06-August-20 | 9.09 | Put | Bond Future | 2132 | 2 | 2 | 2 | 0.00 |
| 05/06/2020 | 2030 On 05-November-20 | | | Bond Future | 9.23 | 96.1697 | 94.6685 | 96.1697 | 0.00 |
| 05/06/2020 | 2030 On 05-November-20 | 8.85 | Call | Bond Future | 2352 | 3 | 2 | 3 | 3,000.00 |
| 05/06/2020 | 2030 On 05-November-20 | 9.61 | Call | Bond Future | 4655 | 6 | 5 | 6 | 0.00 |
| 05/06/2020 | 2030 On 05-November-20 | 8.34 | Call | Bond Future | 1297 | 2 | 1 | 2 | 1,000.00 |
| 05/06/2020 | 2030 On 05-November-20 | 9.04 | Call | Bond Future | 2842 | 4 | 3 | 4 | 1,000.00 |
| 05/06/2020 | 2030 On 05-November-20 | 8.73 | Call | Bond Future | 2071 | 3 | 2 | 3 | 3,000.00 |
| 05/06/2020 | 2030 On 05-November-20 | 9.38 | Call | Bond Future | 3863 | 5 | 4 | 5 | 0.00 |
| 05/06/2020 | 2030 On 05-November-20 | 10.06 | Call | Bond Future | 6354 | 7 | 6 | 7 | 0.00 |
| 05/06/2020 | 2030 On 05-November-20 | 8.10 | Call | Bond Future | 936 | 1 | 1 | 1 | 3,000.00 |
| 05/06/2020 | 2030 On 05-November-20 | 9.39 | Call | Bond Future | 3896 | 5 | 4 | 5 | 0.00 |
| 05/06/2020 | 2030 On 05-November-20 | 8.36 | Call | Bond Future | 1331 | 2 | 1 | 2 | 14,160.00 |
| 05/06/2020 | 2030 On 05-November-20 | 8.86 | Call | Bond Future | 2377 | 3 | 2 | 3 | 14,160.00 |
| 05/06/2020 | 2030 On 05-November-20 | 9.86 | Call | Bond Future | 5586 | 7 | 6 | 7 | 0.00 |
| 05/06/2020 | 2030 On 05-November-20 | 9.23 | Call | Bond Future | 3387 | 4 | 3 | 4 | 3,000.00 |
| 05/06/2020 | 2030 On 05-November-20 | 10.47 | Call | Bond Future | 7949 | 9 | 8 | 9 | 0.00 |
| 05/06/2020 | 2030 On 05-November-20 | 9.03 | Call | Bond Future | 2815 | 4 | 3 | 4 | 15,758.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2020 | 2030 On 05-November-20 | 10.37 | Call | Bond Future | 7548 | 9 | 8 | 9 | 0.00 |
| 05/06/2020 | 2030 On 05-November-20 | 9.40 | Call | Bond Future | 3929 | 5 | 4 | 5 | 0.00 |
| 05/06/2020 | 2030 On 05-November-20 | 8.53 | Call | Bond Future | 1646 | 2 | 2 | 2 | 15,758.00 |
| 05/06/2020 | 2030 On 05-November-20 | 9.03 | Put | Bond Future | 3986 | 3 | 4 | 3 | 0.00 |
| 05/06/2020 | 2030 On 05-November-20 | 9.40 | Put | Bond Future | 2946 | 2 | 3 | 2 | 0.00 |
| 05/06/2020 | 2030 On 05-November-20 | 10.47 | Put | Bond Future | 1085 | 1 | 1 | 1 | 3,000.00 |
| 05/06/2020 | 2030 On 05-November-20 | 8.53 | Put | Bond Future | 5837 | 5 | 6 | 5 | 0.00 |
| 05/06/2020 | 2030 On 05-November-20 | 8.86 | Put | Bond Future | 4561 | 4 | 5 | 4 | 0.00 |
| 05/06/2020 | 2030 On 05-November-20 | 9.38 | Put | Bond Future | 2994 | 2 | 3 | 2 | 0.00 |
| 05/06/2020 | 2030 On 05-November-20 | 8.73 | Put | Bond Future | 5039 | 4 | 5 | 4 | 0.00 |
| 05/06/2020 | 2030 On 05-November-20 | 9.23 | Put | Bond Future | 3386 | 3 | 3 | 3 | 0.00 |
| 05/06/2020 | 2030 On 05-November-20 | 8.36 | Put | Bond Future | 6577 | 6 | 7 | 6 | 0.00 |
| 05/06/2020 | 2030 On 05-November-20 | 9.86 | Put | Bond Future | 2012 | 2 | 2 | 2 | 14,160.00 |
| 05/06/2020 | 2030 On 05-November-20 | 10.37 | Put | Bond Future | 1213 | 1 | 1 | 1 | 15,758.00 |
| 05/06/2020 | 2030 On 05-November-20 | 10.06 | Put | Bond Future | 1684 | 1 | 2 | 1 | 1,000.00 |
| 05/06/2020 | 2030 On 05-November-20 | 9.39 | Put | Bond Future | 2970 | 2 | 3 | 2 | 0.00 |
| 05/06/2020 | 2030 On 05-November-20 | 8.10 | Put | Bond Future | 7824 | 7 | 8 | 7 | 0.00 |
| 05/06/2020 | 2030 On 05-November-20 | 9.04 | Put | Bond Future | 3954 | 3 | 4 | 3 | 0.00 |
| 05/06/2020 | 2030 On 05-November-20 | 9.61 | Put | Bond Future | 2477 | 2 | 2 | 2 | 3,000.00 |
| 05/06/2020 | 2030 On 05-November-20 | 8.34 | Put | Bond Future | 6668 | 6 | 7 | 6 | 0.00 |
| 05/06/2020 | 2030 On 05-November-20 | 8.85 | Put | Bond Future | 4597 | 4 | 5 | 4 | 0.00 |
| 05/06/2020 | 2030 On 04-February-21 | | | Bond Future | 9.41 | 93.2979 | 91.7787 | 93.2979 | 0.00 |
| 05/06/2020 | 2030 On 04-February-21 | 8.37 | Call | Bond Future | 1492 | 2 | 1 | 2 | 1,000.00 |
| 05/06/2020 | 2030 On 04-February-21 | 9.17 | Call | Bond Future | 3215 | 4 | 3 | 4 | 0.00 |
| 05/06/2020 | 2030 On 04-February-21 | 9.12 | Call | Bond Future | 3085 | 4 | 3 | 4 | 1,000.00 |
| 05/06/2020 | 2030 On 04-February-21 | 8.36 | Call | Bond Future | 1476 | 2 | 1 | 2 | 800.00 |
| 05/06/2020 | 2030 On 04-February-21 | 9.16 | Call | Bond Future | 3189 | 4 | 3 | 4 | 0.00 |
| 05/06/2020 | 2030 On 04-February-21 | 9.15 | Call | Bond Future | 3163 | 4 | 3 | 4 | 0.00 |
| 05/06/2020 | 2030 On 04-February-21 | 8.86 | Call | Bond Future | 2456 | 3 | 2 | 3 | 800.00 |
| 05/06/2020 | 2030 On 04-February-21 | 10.20 | Call | Bond Future | 6567 | 8 | 7 | 8 | 0.00 |
| 05/06/2020 | 2030 On 04-February-21 | 10.20 | Put | Bond Future | 2246 | 2 | 2 | 2 | 1,800.00 |
| 05/06/2020 | 2030 On 04-February-21 | 8.86 | Put | Bond Future | 5624 | 5 | 6 | 5 | 0.00 |
| 05/06/2020 | 2030 On 04-February-21 | 9.12 | Put | Bond Future | 4736 | 4 | 5 | 4 | 0.00 |
| 05/06/2020 | 2030 On 04-February-21 | 8.36 | Put | Bond Future | 7651 | 7 | 8 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2020 | 2030 On 04-February-21 | 9.16 | Put | Bond Future | 4609 | 4 | 5 | 4 | 0.00 |
| 05/06/2020 | 2030 On 04-February-21 | 9.15 | Put | Bond Future | 4641 | 4 | 5 | 4 | 0.00 |
| 05/06/2020 | 2030 On 04-February-21 | 9.17 | Put | Bond Future | 4578 | 4 | 5 | 4 | 0.00 |
| 05/06/2020 | 2030 On 04-February-21 | 8.37 | Put | Bond Future | 7606 | 7 | 8 | 7 | 0.00 |
| 05/06/2020 | 2030 On 06-May-21 | | | Bond Future | 9.60 | 94.4307 | 92.8929 | 94.4307 | 0.00 |
| 05/06/2020 | 2030 On 06-May-21 | 10.74 | Call | Bond Future | 8305 | 9 | 8 | 9 | 0.00 |
| 05/06/2020 | 2030 On 06-May-21 | 9.15 | Call | Bond Future | 3455 | 4 | 3 | 4 | 0.00 |
| 05/06/2020 | 2030 On 06-May-21 | 11.69 | Call | Bond Future | 11687 | 13 | 12 | 13 | 0.00 |
| 05/06/2020 | 2030 On 06-May-21 | 11.70 | Call | Bond Future | 11724 | 13 | 12 | 13 | 0.00 |
| 05/06/2020 | 2030 On 06-May-21 | 7.97 | Call | Bond Future | 1289 | 2 | 1 | 2 | 700.00 |
| 05/06/2020 | 2030 On 06-May-21 | 9.92 | Call | Bond Future | 5631 | 7 | 6 | 7 | 0.00 |
| 05/06/2020 | 2030 On 06-May-21 | 10.04 | Call | Bond Future | 6023 | 7 | 6 | 7 | 0.00 |
| 05/06/2020 | 2030 On 06-May-21 | 9.22 | Call | Bond Future | 3627 | 4 | 4 | 4 | 0.00 |
| 05/06/2020 | 2030 On 06-May-21 | 11.71 | Call | Bond Future | 11761 | 13 | 12 | 13 | 0.00 |
| 05/06/2020 | 2030 On 06-May-21 | 11.71 | Put | Bond Future | 1108 | 1 | 1 | 1 | 0.00 |
| 05/06/2020 | 2030 On 06-May-21 | 9.22 | Put | Bond Future | 5717 | 5 | 6 | 5 | 700.00 |
| 05/06/2020 | 2030 On 06-May-21 | 7.97 | Put | Bond Future | 10772 | 10 | 11 | 10 | 0.00 |
| 05/06/2020 | 2030 On 06-May-21 | 9.92 | Put | Bond Future | 3886 | 3 | 4 | 3 | 700.00 |
| 05/06/2020 | 2030 On 06-May-21 | 9.15 | Put | Bond Future | 5940 | 5 | 6 | 5 | 0.00 |
| 05/06/2020 | 2030 On 06-May-21 | 11.69 | Put | Bond Future | 1126 | 1 | 1 | 1 | 0.00 |
| 05/06/2020 | 2030 On 06-May-21 | 11.70 | Put | Bond Future | 1117 | 1 | 1 | 1 | 0.00 |
| 05/06/2020 | 2030 On 06-May-21 | 10.04 | Put | Bond Future | 3641 | 3 | 4 | 3 | 0.00 |
| 05/06/2020 | 2030 On 06-May-21 | 10.74 | Put | Bond Future | 2326 | 2 | 2 | 2 | 0.00 |
| 05/06/2020 | 2032 On 06-August-20 | | | Bond Future | 9.94 | 92.8928 | 91.5078 | 92.8928 | 92,900.00 |
| 05/06/2020 | 2032 On 06-August-20 | 9.91 | Call | Bond Future | 2390 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | 2032 On 06-August-20 | 9.45 | Call | Bond Future | 1182 | 2 | 1 | 2 | 0.00 |
| 05/06/2020 | 2032 On 06-August-20 | 9.46 | Call | Bond Future | 1204 | 2 | 1 | 2 | 0.00 |
| 05/06/2020 | 2032 On 06-August-20 | 8.79 | Call | Bond Future | 296 | 0 | 0 | 0 | 800.00 |
| 05/06/2020 | 2032 On 06-August-20 | 9.29 | Call | Bond Future | 873 | 1 | 1 | 1 | 800.00 |
| 05/06/2020 | 2032 On 06-August-20 | 9.47 | Call | Bond Future | 1225 | 2 | 1 | 2 | 0.00 |
| 05/06/2020 | 2032 On 06-August-20 | 9.47 | Put | Bond Future | 4227 | 3 | 4 | 3 | 0.00 |
| 05/06/2020 | 2032 On 06-August-20 | 9.45 | Put | Bond Future | 4315 | 3 | 4 | 3 | 0.00 |
| 05/06/2020 | 2032 On 06-August-20 | 8.79 | Put | Bond Future | 7906 | 7 | 8 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2020 | 2032 On 06-August-20 | 9.29 | Put | Bond Future | 5065 | 4 | 5 | 4 | 0.00 |
| 05/06/2020 | 2032 On 06-August-20 | 9.46 | Put | Bond Future | 4271 | 3 | 4 | 3 | 0.00 |
| 05/06/2020 | 2032 On 06-August-20 | 9.91 | Put | Bond Future | 2569 | 2 | 3 | 2 | 800.00 |
| 05/06/2020 | 2032 On 05-November-20 | | | Bond Future | 10.13 | 89.7709 | 88.3700 | 89.7709 | 0.00 |
| 05/06/2020 | 2032 On 05-November-20 | 9.76 | Call | Bond Future | 2733 | 3 | 3 | 3 | 0.00 |
| 05/06/2020 | 2032 On 05-November-20 | 11.08 | Call | Bond Future | 7326 | 8 | 7 | 8 | 0.00 |
| 05/06/2020 | 2032 On 05-November-20 | 10.99 | Call | Bond Future | 6981 | 8 | 7 | 8 | 0.00 |
| 05/06/2020 | 2032 On 05-November-20 | 9.11 | Call | Bond Future | 1317 | 2 | 1 | 2 | 3,000.00 |
| 05/06/2020 | 2032 On 05-November-20 | 9.61 | Call | Bond Future | 2352 | 3 | 2 | 3 | 3,000.00 |
| 05/06/2020 | 2032 On 05-November-20 | 9.44 | Call | Bond Future | 1958 | 2 | 2 | 2 | 1,000.00 |
| 05/06/2020 | 2032 On 05-November-20 | 9.77 | Call | Bond Future | 2760 | 3 | 3 | 3 | 0.00 |
| 05/06/2020 | 2032 On 05-November-20 | 8.94 | Call | Bond Future | 1060 | 1 | 1 | 1 | 1,000.00 |
| 05/06/2020 | 2032 On 05-November-20 | 9.75 | Call | Bond Future | 2707 | 3 | 3 | 3 | 0.00 |
| 05/06/2020 | 2032 On 05-November-20 | 9.75 | Put | Bond Future | 5068 | 4 | 5 | 4 | 0.00 |
| 05/06/2020 | 2032 On 05-November-20 | 9.11 | Put | Bond Future | 7843 | 7 | 8 | 7 | 0.00 |
| 05/06/2020 | 2032 On 05-November-20 | 8.94 | Put | Bond Future | 8736 | 8 | 9 | 8 | 0.00 |
| 05/06/2020 | 2032 On 05-November-20 | 11.08 | Put | Bond Future | 1805 | 1 | 2 | 1 | 1,000.00 |
| 05/06/2020 | 2032 On 05-November-20 | 9.44 | Put | Bond Future | 6305 | 5 | 6 | 5 | 0.00 |
| 05/06/2020 | 2032 On 05-November-20 | 9.61 | Put | Bond Future | 5602 | 5 | 6 | 5 | 0.00 |
| 05/06/2020 | 2032 On 05-November-20 | 9.77 | Put | Bond Future | 4994 | 4 | 5 | 4 | 0.00 |
| 05/06/2020 | 2032 On 05-November-20 | 9.76 | Put | Bond Future | 5031 | 4 | 5 | 4 | 0.00 |
| 05/06/2020 | 2032 On 05-November-20 | 10.99 | Put | Bond Future | 1962 | 2 | 2 | 2 | 3,000.00 |
| 05/06/2020 | 2032 On 04-February-21 | | | Bond Future | 10.33 | 90.8291 | 89.4115 | 90.8291 | 0.00 |
| 05/06/2020 | 2032 On 04-February-21 | 8.79 | Call | Bond Future | 1097 | 1 | 1 | 1 | 800.00 |
| 05/06/2020 | 2032 On 04-February-21 | 9.61 | Call | Bond Future | 2530 | 3 | 3 | 3 | 0.00 |
| 05/06/2020 | 2032 On 04-February-21 | 9.29 | Call | Bond Future | 1861 | 2 | 2 | 2 | 800.00 |
| 05/06/2020 | 2032 On 04-February-21 | 9.63 | Call | Bond Future | 2576 | 3 | 3 | 3 | 0.00 |
| 05/06/2020 | 2032 On 04-February-21 | 10.82 | Call | Bond Future | 6132 | 7 | 6 | 7 | 0.00 |
| 05/06/2020 | 2032 On 04-February-21 | 9.62 | Call | Bond Future | 2553 | 3 | 3 | 3 | 0.00 |
| 05/06/2020 | 2032 On 04-February-21 | 9.62 | Put | Bond Future | 6874 | 6 | 7 | 6 | 0.00 |
| 05/06/2020 | 2032 On 04-February-21 | 9.63 | Put | Bond Future | 6834 | 6 | 7 | 6 | 0.00 |
| 05/06/2020 | 2032 On 04-February-21 | 9.29 | Put | Bond Future | 8300 | 7 | 8 | 7 | 0.00 |
| 05/06/2020 | 2032 On 04-February-21 | 10.82 | Put | Bond Future | 3284 | 3 | 3 | 3 | 800.00 |
| 05/06/2020 | 2032 On 04-February-21 | 9.61 | Put | Bond Future | 6914 | 6 | 7 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2020 | 2032 On 04-February-21 | 8.79 | Put | Bond Future | 10873 | 10 | 11 | 10 | 0.00 |
| 05/06/2020 | 2032 On 06-May-21 | | | Bond Future | 10.53 | 87.7840 | 86.3489 | 87.7840 | 0.00 |
| 05/06/2020 | 2032 On 06-May-21 | 12.11 | Call | Bond Future | 10536 | 12 | 11 | 12 | 0.00 |
| 05/06/2020 | 2032 On 06-May-21 | 12.12 | Call | Bond Future | 10572 | 12 | 11 | 12 | 0.00 |
| 05/06/2020 | 2032 On 06-May-21 | 12.10 | Call | Bond Future | 10501 | 12 | 11 | 12 | 0.00 |
| 05/06/2020 | 2032 On 06-May-21 | 12.10 | Put | Bond Future | 2091 | 2 | 2 | 2 | 0.00 |
| 05/06/2020 | 2032 On 06-May-21 | 12.11 | Put | Bond Future | 2077 | 2 | 2 | 2 | 0.00 |
| 05/06/2020 | 2032 On 06-May-21 | 12.12 | Put | Bond Future | 2062 | 2 | 2 | 2 | 0.00 |
| 05/06/2020 | 2033 On 06-August-20 | | | Bond Future | 96.52 | 96.8699 | 96.5162 | 96.8699 | 12,178.00 |
| 05/06/2020 | 2033 On 05-November-20 | | | Bond Future | 96.39 | 96.7493 | 96.3910 | 96.7493 | 0.00 |
| 05/06/2020 | 2033 On 04-February-21 | | | Bond Future | 97.55 | 97.9115 | 97.5485 | 97.9115 | 0.00 |
| 05/06/2020 | 2033 On 06-May-21 | | | Bond Future | 97.52 | 97.8924 | 97.5248 | 97.8924 | 0.00 |
| 05/06/2020 | 2037 On 06-August-20 | | | Bond Future | 10.89 | 83.9036 | 82.1489 | 83.9036 | 87,061.00 |
| 05/06/2020 | 2037 On 06-August-20 | 9.87 | Call | Bond Future | 504 | 1 | 1 | 1 | 0.00 |
| 05/06/2020 | 2037 On 06-August-20 | 9.86 | Call | Bond Future | 494 | 1 | 0 | 1 | 0.00 |
| 05/06/2020 | 2037 On 06-August-20 | 9.88 | Call | Bond Future | 514 | 1 | 1 | 1 | 0.00 |
| 05/06/2020 | 2037 On 06-August-20 | 9.86 | Put | Bond Future | 7650 | 6 | 8 | 6 | 0.00 |
| 05/06/2020 | 2037 On 06-August-20 | 9.87 | Put | Bond Future | 7586 | 6 | 8 | 6 | 0.00 |
| 05/06/2020 | 2037 On 06-August-20 | 9.88 | Put | Bond Future | 7522 | 6 | 8 | 6 | 0.00 |
| 05/06/2020 | 2037 On 05-November-20 | | | Bond Future | 11.09 | 84.8290 | 83.0544 | 84.8290 | 0.00 |
| 05/06/2020 | 2037 On 05-November-20 | 10.19 | Call | Bond Future | 1837 | 2 | 2 | 2 | 0.00 |
| 05/06/2020 | 2037 On 05-November-20 | 10.17 | Call | Bond Future | 1795 | 2 | 2 | 2 | 0.00 |
| 05/06/2020 | 2037 On 05-November-20 | 10.18 | Call | Bond Future | 1816 | 2 | 2 | 2 | 0.00 |
| 05/06/2020 | 2037 On 05-November-20 | 10.17 | Put | Bond Future | 7934 | 7 | 8 | 7 | 0.00 |
| 05/06/2020 | 2037 On 05-November-20 | 10.19 | Put | Bond Future | 7835 | 7 | 8 | 7 | 0.00 |
| 05/06/2020 | 2037 On 05-November-20 | 10.18 | Put | Bond Future | 7884 | 7 | 8 | 7 | 0.00 |
| 05/06/2020 | 2037 On 04-February-21 | | | Bond Future | 11.29 | 81.5735 | 79.7777 | 81.5735 | 0.00 |
| 05/06/2020 | 2037 On 04-February-21 | 11.97 | Call | Bond Future | 7444 | 9 | 7 | 9 | 300.00 |
| 05/06/2020 | 2037 On 04-February-21 | 9.65 | Call | Bond Future | 1252 | 2 | 1 | 2 | 72.00 |
| 05/06/2020 | 2037 On 04-February-21 | 13.73 | Call | Bond Future | 13986 | 16 | 14 | 16 | 0.00 |
| 05/06/2020 | 2037 On 04-February-21 | 10.85 | Call | Bond Future | 3709 | 5 | 4 | 5 | 0.00 |
| 05/06/2020 | 2037 On 04-February-21 | 10.35 | Call | Bond Future | 2458 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | 2037 On 04-February-21 | 10.27 | Call | Bond Future | 2282 | 3 | 2 | 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 |
|------------|------------------|----------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2020 | 2037 On | 04-February-21 | 11.90 | Call | Bond Future | 7179 | 8 | 7 | 8 | 0.00 |
| 05/06/2020 | 2037 On | 04-February-21 | 10.28 | Call | Bond Future | 2303 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | 2037 On | 04-February-21 | 10.48 | Call | Bond Future | 2760 | 3 | 3 | 3 | 240.00 |
| 05/06/2020 | 2037 On | 04-February-21 | 10.29 | Call | Bond Future | 2325 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | 2037 On | 04-February-21 | 10.29 | Put | Bond Future | 8860 | 8 | 9 | 8 | 0.00 |
| 05/06/2020 | 2037 On | 04-February-21 | 11.90 | Put | Bond Future | 3543 | 3 | 4 | 3 | 240.00 |
| 05/06/2020 | 2037 On | 04-February-21 | 10.48 | Put | Bond Future | 7990 | 7 | 8 | 7 | 0.00 |
| 05/06/2020 | 2037 On | 04-February-21 | 10.27 | Put | Bond Future | 8956 | 8 | 9 | 8 | 0.00 |
| 05/06/2020 | 2037 On | 04-February-21 | 13.73 | Put | Bond Future | 888 | 1 | 1 | 1 | 300.00 |
| 05/06/2020 | 2037 On | 04-February-21 | 10.85 | Put | Bond Future | 6483 | 6 | 6 | 6 | 72.00 |
| 05/06/2020 | 2037 On | 04-February-21 | 10.35 | Put | Bond Future | 8577 | 7 | 9 | 7 | 72.00 |
| 05/06/2020 | 2037 On | 04-February-21 | 10.28 | Put | Bond Future | 8908 | 8 | 9 | 8 | 0.00 |
| 05/06/2020 | 2037 On | 04-February-21 | 9.65 | Put | Bond Future | 12408 | 11 | 12 | 11 | 0.00 |
| 05/06/2020 | 2037 On | 04-February-21 | 11.97 | Put | Bond Future | 3409 | 3 | 3 | 3 | 0.00 |
| 05/06/2020 | 2037 On | 06-May-21 | | | Bond Future | 11.50 | 82.5644 | 80.7466 | 82.5644 | 0.00 |
| 05/06/2020 | 2037 On | 06-May-21 | 12.42 | Call | Bond Future | 9023 | 10 | 9 | 10 | 0.00 |
| 05/06/2020 | 2037 On | 06-May-21 | 12.43 | Call | Bond Future | 9055 | 10 | 9 | 10 | 0.00 |
| 05/06/2020 | 2037 On | 06-May-21 | 12.44 | Call | Bond Future | 9087 | 10 | 9 | 10 | 0.00 |
| 05/06/2020 | 2037 On | 06-May-21 | 12.43 | Put | Bond Future | 3755 | 3 | 4 | 3 | 0.00 |
| 05/06/2020 | 2037 On | 06-May-21 | 12.44 | Put | Bond Future | 3733 | 3 | 4 | 3 | 0.00 |
| 05/06/2020 | 2037 On | 06-May-21 | 12.42 | Put | Bond Future | 3776 | 3 | 4 | 3 | 0.00 |
| 05/06/2020 | 2038 On | 06-August-20 | | | Bond Future | 106.97 | 107.3984 | 106.9707 | 107.3984 | 10,496.00 |
| 05/06/2020 | 2038 On | 05-November-20 | | | Bond Future | 108.17 | 108.6078 | 108.1745 | 108.6078 | 0.00 |
| 05/06/2020 | 2038 On | 04-February-21 | | | Bond Future | 107.76 | 108.1990 | 107.7602 | 108.1990 | 0.00 |
| 05/06/2020 | 2038 On | 06-May-21 | | | Bond Future | 109.09 | 109.5360 | 109.0916 | 109.5360 | 0.00 |
| 05/06/2020 | 2040 On | 06-August-20 | | | Bond Future | 11.09 | 85.7371 | 83.7780 | 85.7371 | 50,962.00 |
| 05/06/2020 | 2040 On | 06-August-20 | 10.02 | Call | Bond Future | 453 | 1 | 0 | 1 | 0.00 |
| 05/06/2020 | 2040 On | 06-August-20 | 10.03 | Call | Bond Future | 463 | 1 | 0 | 1 | 0.00 |
| 05/06/2020 | 2040 On | 06-August-20 | 10.04 | Call | Bond Future | 473 | 1 | 0 | 1 | 0.00 |
| 05/06/2020 | 2040 On | 06-August-20 | 10.85 | Call | Bond Future | 2130 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | 2040 On | 06-August-20 | 11.26 | Call | Bond Future | 3555 | 5 | 4 | 5 | 0.00 |
| 05/06/2020 | 2040 On | 06-August-20 | 9.57 | Call | Bond Future | 157 | 0 | 0 | 0 | 800.00 |
| 05/06/2020 | 2040 On | 06-August-20 | 10.07 | Call | Bond Future | 504 | 1 | 1 | 1 | 800.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2020 | 2040 On 06-August-20 | 10.79 | Call | Bond Future | 1953 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | 2040 On 06-August-20 | 10.07 | Put | Bond Future | 7956 | 6 | 8 | 6 | 0.00 |
| 05/06/2020 | 2040 On 06-August-20 | 9.57 | Put | Bond Future | 11675 | 10 | 12 | 10 | 0.00 |
| 05/06/2020 | 2040 On 06-August-20 | 10.79 | Put | Bond Future | 4016 | 3 | 4 | 3 | 800.00 |
| 05/06/2020 | 2040 On 06-August-20 | 10.03 | Put | Bond Future | 8231 | 7 | 8 | 7 | 0.00 |
| 05/06/2020 | 2040 On 06-August-20 | 10.85 | Put | Bond Future | 3767 | 3 | 4 | 3 | 12,538.00 |
| 05/06/2020 | 2040 On 06-August-20 | 11.26 | Put | Bond Future | 2371 | 2 | 2 | 2 | 517.00 |
| 05/06/2020 | 2040 On 06-August-20 | 10.02 | Put | Bond Future | 8300 | 7 | 8 | 7 | 0.00 |
| 05/06/2020 | 2040 On 06-August-20 | 10.04 | Put | Bond Future | 8162 | 7 | 8 | 7 | 0.00 |
| 05/06/2020 | 2040 On 05-November-20 | | | Bond Future | 11.28 | 86.6828 | 84.7015 | 86.6828 | 0.00 |
| 05/06/2020 | 2040 On 05-November-20 | 9.73 | Call | Bond Future | 849 | 1 | 1 | 1 | 2,000.00 |
| 05/06/2020 | 2040 On 05-November-20 | 9.50 | Call | Bond Future | 621 | 1 | 1 | 1 | 2,000.00 |
| 05/06/2020 | 2040 On 05-November-20 | 10.00 | Call | Bond Future | 1190 | 2 | 1 | 2 | 2,230.00 |
| 05/06/2020 | 2040 On 05-November-20 | 10.30 | Call | Bond Future | 1772 | 2 | 2 | 2 | 0.00 |
| 05/06/2020 | 2040 On 05-November-20 | 10.23 | Call | Bond Future | 1623 | 2 | 2 | 2 | 2,000.00 |
| 05/06/2020 | 2040 On 05-November-20 | 11.00 | Call | Bond Future | 3626 | 5 | 4 | 5 | 2,230.00 |
| 05/06/2020 | 2040 On 05-November-20 | 11.70 | Call | Bond Future | 6132 | 7 | 6 | 7 | 0.00 |
| 05/06/2020 | 2040 On 05-November-20 | 10.31 | Call | Bond Future | 1794 | 2 | 2 | 2 | 0.00 |
| 05/06/2020 | 2040 On 05-November-20 | 11.50 | Call | Bond Future | 5350 | 7 | 5 | 7 | 0.00 |
| 05/06/2020 | 2040 On 05-November-20 | 10.32 | Call | Bond Future | 1816 | 2 | 2 | 2 | 0.00 |
| 05/06/2020 | 2040 On 05-November-20 | 11.50 | Put | Bond Future | 3907 | 3 | 4 | 3 | 2,000.00 |
| 05/06/2020 | 2040 On 05-November-20 | 10.31 | Put | Bond Future | 8693 | 7 | 9 | 7 | 0.00 |
| 05/06/2020 | 2040 On 05-November-20 | 10.32 | Put | Bond Future | 8639 | 7 | 9 | 7 | 0.00 |
| 05/06/2020 | 2040 On 05-November-20 | 9.50 | Put | Bond Future | 14009 | 12 | 14 | 12 | 0.00 |
| 05/06/2020 | 2040 On 05-November-20 | 10.00 | Put | Bond Future | 10489 | 9 | 10 | 9 | 0.00 |
| 05/06/2020 | 2040 On 05-November-20 | 11.70 | Put | Bond Future | 3410 | 3 | 3 | 3 | 2,000.00 |
| 05/06/2020 | 2040 On 05-November-20 | 11.00 | Put | Bond Future | 5529 | 5 | 6 | 5 | 0.00 |
| 05/06/2020 | 2040 On 05-November-20 | 10.23 | Put | Bond Future | 9131 | 8 | 9 | 8 | 0.00 |
| 05/06/2020 | 2040 On 05-November-20 | 10.30 | Put | Bond Future | 8746 | 7 | 9 | 7 | 0.00 |
| 05/06/2020 | 2040 On 05-November-20 | 9.73 | Put | Bond Future | 12321 | 11 | 12 | 11 | 0.00 |
| 05/06/2020 | 2040 On 04-February-21 | | | Bond Future | 11.48 | 83.1989 | 81.1939 | 83.1989 | 0.00 |
| 05/06/2020 | 2040 On 04-February-21 | 10.07 | Call | Bond Future | 1618 | 2 | 2 | 2 | 800.00 |
| 05/06/2020 | 2040 On 04-February-21 | 11.74 | Call | Bond Future | 6160 | 7 | 6 | 7 | 0.00 |
| 05/06/2020 | 2040 On 04-February-21 | 10.41 | Call | Bond Future | 2251 | 3 | 2 | 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 |
|------------|------------------|----------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2020 | 2040 On | 04-February-21 | 9.49 | Call | Bond Future | 889 | 1 | 1 | 1 | 500.00 |
| 05/06/2020 | 2040 On | 04-February-21 | 9.57 | Call | Bond Future | 971 | 1 | 1 | 1 | 800.00 |
| 05/06/2020 | 2040 On | 04-February-21 | 10.42 | Call | Bond Future | 2274 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | 2040 On | 04-February-21 | 10.40 | Call | Bond Future | 2229 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | 2040 On | 04-February-21 | 10.24 | Call | Bond Future | 1895 | 3 | 2 | 3 | 500.00 |
| 05/06/2020 | 2040 On | 04-February-21 | 11.57 | Call | Bond Future | 5554 | 7 | 6 | 7 | 0.00 |
| 05/06/2020 | 2040 On | 04-February-21 | 11.57 | Put | Bond Future | 4994 | 4 | 5 | 4 | 500.00 |
| 05/06/2020 | 2040 On | 04-February-21 | 10.24 | Put | Bond Future | 10630 | 9 | 11 | 9 | 0.00 |
| 05/06/2020 | 2040 On | 04-February-21 | 10.40 | Put | Bond Future | 9758 | 8 | 10 | 8 | 0.00 |
| 05/06/2020 | 2040 On | 04-February-21 | 9.49 | Put | Bond Future | 15640 | 14 | 16 | 14 | 0.00 |
| 05/06/2020 | 2040 On | 04-February-21 | 9.57 | Put | Bond Future | 15051 | 13 | 15 | 13 | 0.00 |
| 05/06/2020 | 2040 On | 04-February-21 | 10.07 | Put | Bond Future | 11664 | 10 | 12 | 10 | 0.00 |
| 05/06/2020 | 2040 On | 04-February-21 | 10.42 | Put | Bond Future | 9654 | 8 | 10 | 8 | 0.00 |
| 05/06/2020 | 2040 On | 04-February-21 | 10.41 | Put | Bond Future | 9706 | 8 | 10 | 8 | 0.00 |
| 05/06/2020 | 2040 On | 04-February-21 | 11.74 | Put | Bond Future | 4524 | 4 | 5 | 4 | 800.00 |
| 05/06/2020 | 2040 On | 06-May-21 | | | Bond Future | 11.69 | 84.2096 | 82.1802 | 84.2096 | 0.00 |
| 05/06/2020 | 2040 On | 06-May-21 | 12.43 | Call | Bond Future | 8810 | 10 | 9 | 10 | 0.00 |
| 05/06/2020 | 2040 On | 06-May-21 | 12.44 | Call | Bond Future | 8847 | 10 | 9 | 10 | 0.00 |
| 05/06/2020 | 2040 On | 06-May-21 | 12.42 | Call | Bond Future | 8772 | 10 | 9 | 10 | 0.00 |
| 05/06/2020 | 2040 On | 06-May-21 | 12.42 | Put | Bond Future | 4393 | 4 | 4 | 4 | 0.00 |
| 05/06/2020 | 2040 On | 06-May-21 | 12.43 | Put | Bond Future | 4373 | 4 | 4 | 4 | 0.00 |
| 05/06/2020 | 2040 On | 06-May-21 | 12.44 | Put | Bond Future | 4353 | 4 | 4 | 4 | 0.00 |
| 05/06/2020 | 2044 On | 06-August-20 | | | Bond Future | 11.14 | 82.4393 | 80.5419 | 82.4393 | 78,453.00 |
| 05/06/2020 | 2044 On | 06-August-20 | 9.86 | Call | Bond Future | 285 | 1 | 0 | 1 | 0.00 |
| 05/06/2020 | 2044 On | 06-August-20 | 9.36 | Call | Bond Future | 76 | 0 | 0 | 0 | 602.00 |
| 05/06/2020 | 2044 On | 06-August-20 | 9.88 | Call | Bond Future | 299 | 1 | 0 | 1 | 0.00 |
| 05/06/2020 | 2044 On | 06-August-20 | 9.98 | Call | Bond Future | 376 | 1 | 0 | 1 | 602.00 |
| 05/06/2020 | 2044 On | 06-August-20 | 9.01 | Call | Bond Future | 25 | 0 | 0 | 0 | 140.00 |
| 05/06/2020 | 2044 On | 06-August-20 | 9.66 | Call | Bond Future | 174 | 0 | 0 | 0 | 140.00 |
| 05/06/2020 | 2044 On | 06-August-20 | 9.87 | Call | Bond Future | 292 | 1 | 0 | 1 | 0.00 |
| 05/06/2020 | 2044 On | 06-August-20 | 10.93 | Call | Bond Future | 2257 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | 2044 On | 06-August-20 | 11.09 | Call | Bond Future | 2783 | 4 | 3 | 4 | 0.00 |
| 05/06/2020 | 2044 On | 06-August-20 | 9.01 | Put | Bond Future | 17242 | 15 | 17 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2020 | 2044 On 06-August-20 | 9.66 | Put | Bond Future | 11521 | 10 | 12 | 10 | 0.00 |
| 05/06/2020 | 2044 On 06-August-20 | 9.88 | Put | Bond Future | 9789 | 8 | 10 | 8 | 0.00 |
| 05/06/2020 | 2044 On 06-August-20 | 10.93 | Put | Bond Future | 3690 | 3 | 4 | 3 | 140.00 |
| 05/06/2020 | 2044 On 06-August-20 | 9.87 | Put | Bond Future | 9865 | 8 | 10 | 8 | 0.00 |
| 05/06/2020 | 2044 On 06-August-20 | 11.09 | Put | Bond Future | 3095 | 2 | 3 | 2 | 602.00 |
| 05/06/2020 | 2044 On 06-August-20 | 9.98 | Put | Bond Future | 9042 | 7 | 9 | 7 | 0.00 |
| 05/06/2020 | 2044 On 06-August-20 | 9.86 | Put | Bond Future | 9941 | 8 | 10 | 8 | 0.00 |
| 05/06/2020 | 2044 On 06-August-20 | 9.36 | Put | Bond Future | 14058 | 12 | 14 | 12 | 0.00 |
| 05/06/2020 | 2044 On 05-November-20 | | | Bond Future | 11.32 | 83.3486 | 81.4298 | 83.3486 | 0.00 |
| 05/06/2020 | 2044 On 05-November-20 | 9.72 | Call | Bond Future | 791 | 1 | 1 | 1 | 1,815.00 |
| 05/06/2020 | 2044 On 05-November-20 | 9.96 | Call | Bond Future | 1080 | 2 | 1 | 2 | 0.00 |
| 05/06/2020 | 2044 On 05-November-20 | 11.38 | Call | Bond Future | 4716 | 6 | 5 | 6 | 0.00 |
| 05/06/2020 | 2044 On 05-November-20 | 10.34 | Call | Bond Future | 1711 | 2 | 2 | 2 | 0.00 |
| 05/06/2020 | 2044 On 05-November-20 | 11.43 | Call | Bond Future | 4892 | 6 | 5 | 6 | 0.00 |
| 05/06/2020 | 2044 On 05-November-20 | 9.97 | Call | Bond Future | 1093 | 2 | 1 | 2 | 568.00 |
| 05/06/2020 | 2044 On 05-November-20 | 10.36 | Call | Bond Future | 1755 | 2 | 2 | 2 | 0.00 |
| 05/06/2020 | 2044 On 05-November-20 | 10.04 | Call | Bond Future | 1191 | 2 | 1 | 2 | 525.00 |
| 05/06/2020 | 2044 On 05-November-20 | 9.34 | Call | Bond Future | 458 | 1 | 0 | 1 | 525.00 |
| 05/06/2020 | 2044 On 05-November-20 | 11.17 | Call | Bond Future | 4007 | 5 | 4 | 5 | 0.00 |
| 05/06/2020 | 2044 On 05-November-20 | 8.87 | Call | Bond Future | 211 | 0 | 0 | 0 | 1,815.00 |
| 05/06/2020 | 2044 On 05-November-20 | 10.02 | Call | Bond Future | 1162 | 2 | 1 | 2 | 1,815.00 |
| 05/06/2020 | 2044 On 05-November-20 | 10.35 | Call | Bond Future | 1733 | 2 | 2 | 2 | 0.00 |
| 05/06/2020 | 2044 On 05-November-20 | 11.06 | Call | Bond Future | 3657 | 5 | 4 | 5 | 0.00 |
| 05/06/2020 | 2044 On 05-November-20 | 9.29 | Call | Bond Future | 424 | 1 | 0 | 1 | 568.00 |
| 05/06/2020 | 2044 On 05-November-20 | 10.36 | Put | Bond Future | 8671 | 7 | 9 | 7 | 0.00 |
| 05/06/2020 | 2044 On 05-November-20 | 10.04 | Put | Bond Future | 10632 | 9 | 11 | 9 | 0.00 |
| 05/06/2020 | 2044 On 05-November-20 | 11.17 | Put | Bond Future | 5044 | 4 | 5 | 4 | 1,815.00 |
| 05/06/2020 | 2044 On 05-November-20 | 11.43 | Put | Bond Future | 4185 | 3 | 4 | 3 | 1,815.00 |
| 05/06/2020 | 2044 On 05-November-20 | 8.87 | Put | Bond Future | 20010 | 18 | 20 | 18 | 0.00 |
| 05/06/2020 | 2044 On 05-November-20 | 10.35 | Put | Bond Future | 8726 | 7 | 9 | 7 | 0.00 |
| 05/06/2020 | 2044 On 05-November-20 | 10.02 | Put | Bond Future | 10766 | 9 | 11 | 9 | 0.00 |
| 05/06/2020 | 2044 On 05-November-20 | 9.34 | Put | Bond Future | 15870 | 14 | 16 | 14 | 0.00 |
| 05/06/2020 | 2044 On 05-November-20 | 9.29 | Put | Bond Future | 16288 | 15 | 16 | 15 | 0.00 |
| 05/06/2020 | 2044 On 05-November-20 | 9.96 | Put | Bond Future | 11171 | 10 | 11 | 10 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2020 | 2044 On 05-November-20 | 9.72 | Put | Bond Future | 12883 | 11 | 13 | 11 | 0.00 |
| 05/06/2020 | 2044 On 05-November-20 | 11.06 | Put | Bond Future | 5452 | 5 | 5 | 5 | 525.00 |
| 05/06/2020 | 2044 On 05-November-20 | 10.34 | Put | Bond Future | 8781 | 7 | 9 | 7 | 0.00 |
| 05/06/2020 | 2044 On 05-November-20 | 11.38 | Put | Bond Future | 4339 | 4 | 4 | 4 | 568.00 |
| 05/06/2020 | 2044 On 05-November-20 | 9.97 | Put | Bond Future | 11103 | 10 | 11 | 10 | 0.00 |
| 05/06/2020 | 2044 On 04-February-21 | | | Bond Future | 11.52 | 79.9505 | 78.0089 | 79.9505 | 0.00 |
| 05/06/2020 | 2044 On 04-February-21 | 10.35 | Call | Bond Future | 2070 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | 2044 On 04-February-21 | 10.37 | Call | Bond Future | 2113 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | 2044 On 04-February-21 | 10.29 | Call | Bond Future | 1944 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | 2044 On 04-February-21 | 9.66 | Call | Bond Future | 1029 | 1 | 1 | 1 | 405.00 |
| 05/06/2020 | 2044 On 04-February-21 | 10.36 | Call | Bond Future | 2092 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | 2044 On 04-February-21 | 10.04 | Call | Bond Future | 1526 | 2 | 2 | 2 | 0.00 |
| 05/06/2020 | 2044 On 04-February-21 | 10.84 | Call | Bond Future | 3259 | 4 | 3 | 4 | 0.00 |
| 05/06/2020 | 2044 On 04-February-21 | 10.36 | Put | Bond Future | 10281 | 9 | 10 | 9 | 0.00 |
| 05/06/2020 | 2044 On 04-February-21 | 10.29 | Put | Bond Future | 10674 | 9 | 11 | 9 | 405.00 |
| 05/06/2020 | 2044 On 04-February-21 | 9.66 | Put | Bond Future | 14891 | 13 | 15 | 13 | 0.00 |
| 05/06/2020 | 2044 On 04-February-21 | 10.84 | Put | Bond Future | 7888 | 7 | 8 | 7 | 405.00 |
| 05/06/2020 | 2044 On 04-February-21 | 10.35 | Put | Bond Future | 10336 | 9 | 10 | 9 | 0.00 |
| 05/06/2020 | 2044 On 04-February-21 | 10.04 | Put | Bond Future | 12234 | 11 | 12 | 11 | 0.00 |
| 05/06/2020 | 2044 On 04-February-21 | 10.37 | Put | Bond Future | 10226 | 9 | 10 | 9 | 0.00 |
| 05/06/2020 | 2044 On 06-May-21 | | | Bond Future | 11.72 | 80.9219 | 78.9565 | 80.9219 | 0.00 |
| 05/06/2020 | 2044 On 06-May-21 | 12.45 | Call | Bond Future | 8817 | 10 | 9 | 10 | 0.00 |
| 05/06/2020 | 2044 On 06-May-21 | 12.44 | Call | Bond Future | 8780 | 10 | 9 | 10 | 0.00 |
| 05/06/2020 | 2044 On 06-May-21 | 12.43 | Call | Bond Future | 8743 | 10 | 9 | 10 | 0.00 |
| 05/06/2020 | 2044 On 06-May-21 | 12.44 | Put | Bond Future | 4457 | 4 | 4 | 4 | 0.00 |
| 05/06/2020 | 2044 On 06-May-21 | 12.43 | Put | Bond Future | 4477 | 4 | 4 | 4 | 0.00 |
| 05/06/2020 | 2044 On 06-May-21 | 12.45 | Put | Bond Future | 4437 | 4 | 4 | 4 | 0.00 |
| 05/06/2020 | 2046 On 06-August-20 | | | Bond Future | 97.15 | 97.6298 | 97.1450 | 97.6298 | 15,969.00 |
| 05/06/2020 | 2046 On 05-November-20 | | | Bond Future | 96.45 | 96.9436 | 96.4528 | 96.9436 | 0.00 |
| 05/06/2020 | 2046 On 04-February-21 | | | Bond Future | 97.61 | 98.1085 | 97.6115 | 98.1085 | 0.00 |
| 05/06/2020 | 2046 On 06-May-21 | | | Bond Future | 97.01 | 97.5122 | 97.0089 | 97.5122 | 0.00 |
| 05/06/2020 | 2050 On 06-August-20 | | | Bond Future | 97.49 | 98.2073 | 97.4882 | 98.2073 | 16,793.00 |
| 05/06/2020 | 2050 On 05-November-20 | | | Bond Future | 98.59 | 99.3128 | 98.5853 | 99.3128 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2020 | 2050 On 04-February-21 | | | Bond Future | 97.86 | 98.5964 | 97.8596 | 98.5964 | 0.00 |
| 05/06/2020 | 2050 On 06-May-21 | | | Bond Future | 99.07 | 99.8148 | 99.0686 | 99.8148 | 0.00 |
| 05/06/2020 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | AL37 On 06-August-20 | | | Index Future | 732.88 | 737.9130 | 732.8780 | 737.9130 | 0.00 |
| 05/06/2020 | AL37 On 05-November-20 | | | Index Future | 741.03 | 746.1220 | 741.0270 | 746.1220 | 0.00 |
| 05/06/2020 | AL37 On 04-February-21 | | | Index Future | 749.75 | 754.9030 | 749.7460 | 754.9030 | 0.00 |
| 05/06/2020 | AL37 On 06-May-21 | | | Index Future | 758.83 | 764.0470 | 758.8260 | 764.0470 | 0.00 |
| 05/06/2020 | AL7T On 06-August-20 | | | Index Future | 817.77 | 830.2970 | 817.7650 | 830.2970 | 0.00 |
| 05/06/2020 | AL7T On 05-November-20 | | | Index Future | 826.86 | 839.5340 | 826.8570 | 839.5340 | 0.00 |
| 05/06/2020 | AL7T On 04-February-21 | | | Index Future | 836.59 | 849.4150 | 836.5860 | 849.4150 | 0.00 |
| 05/06/2020 | AL7T On 06-May-21 | | | Index Future | 846.72 | 859.7040 | 846.7180 | 859.7040 | 0.00 |
| 05/06/2020 | ALBI On 06-August-20 | | | Index Future | 713.99 | 725.0680 | 713.9920 | 725.0680 | 212.00 |
| 05/06/2020 | ALBI On 05-November-20 | | | Index Future | 721.93 | 733.1350 | 721.9310 | 733.1350 | 0.00 |
| 05/06/2020 | ALBI On 04-February-21 | | | Index Future | 730.43 | 741.7630 | 730.4250 | 741.7630 | 0.00 |
| 05/06/2020 | ALBI On 06-May-21 | | | Index Future | 739.27 | 750.7480 | 739.2710 | 750.7480 | 0.00 |
| 05/06/2020 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2020 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 05/06/2020 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | C442 On 25-April-42 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2020 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/06/2020 | ES33 On 06-August-20 | | | Bond Future | 11.67 | 76.7943 | 75.3814 | 76.7943 | 350.00 |
| 05/06/2020 | ES33 On 05-November-20 | | | Bond Future | 11.92 | 73.8652 | 72.4363 | 73.8652 | 0.00 |
| 05/06/2020 | ES33 On 04-February-21 | | | Bond Future | 12.18 | 74.7359 | 73.2900 | 74.7359 | 0.00 |
| 05/06/2020 | ES33 On 06-May-21 | | | Bond Future | 12.44 | 71.8649 | 70.4013 | 71.8649 | 0.00 |
| 05/06/2020 | ES42 On 06-August-20 | | | Bond Future | 12.16 | 76.3611 | 74.7359 | 76.3611 | 4,919.00 |
| 05/06/2020 | ES42 On 05-November-20 | | | Bond Future | 12.40 | 72.9441 | 71.3005 | 72.9441 | 0.00 |
| 05/06/2020 | ES42 On 04-February-21 | | | Bond Future | 12.64 | 73.8047 | 72.1415 | 73.8047 | 0.00 |
| 05/06/2020 | ES42 On 06-May-21 | | | Bond Future | 12.90 | 70.4415 | 68.7580 | 70.4415 | 0.00 |
| 05/06/2020 | GOVI On 06-August-20 | | | GOVI | 706.03 | 716.8730 | 706.0280 | 716.8730 | 1,033.00 |
| 05/06/2020 | GOVI On 06-August-20 | 728.14 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | GOVI On 06-August-20 | 728.13 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | GOVI On 06-August-20 | 728.12 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | GOVI On 06-August-20 | 728.13 | Put | GOVI | 221020 | 11 | 22 | 11 | 0.00 |
| 05/06/2020 | GOVI On 06-August-20 | 728.12 | Put | GOVI | 220920 | 11 | 22 | 11 | 0.00 |
| 05/06/2020 | GOVI On 06-August-20 | 728.14 | Put | GOVI | 221120 | 11 | 22 | 11 | 0.00 |
| 05/06/2020 | GOVI On 05-November-20 | | | GOVI | 713.88 | 724.8470 | 713.8780 | 724.8470 | 0.00 |
| 05/06/2020 | GOVI On 05-November-20 | 737.83 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | GOVI On 05-November-20 | 737.84 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | GOVI On 05-November-20 | 737.85 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | GOVI On 05-November-20 | 737.85 | Put | GOVI | 239720 | 13 | 24 | 13 | 0.00 |
| 05/06/2020 | GOVI On 05-November-20 | 737.83 | Put | GOVI | 239520 | 13 | 24 | 13 | 0.00 |
| 05/06/2020 | GOVI On 05-November-20 | 737.84 | Put | GOVI | 239620 | 13 | 24 | 13 | 0.00 |
| 05/06/2020 | GOVI On 04-February-21 | | | GOVI | 722.28 | 733.3790 | 722.2780 | 733.3790 | 0.00 |
| 05/06/2020 | GOVI On 04-February-21 | 750.95 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | GOVI On 04-February-21 | 750.96 | Call | GOVI | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2020 | GOVI On 04-February-21 | 750.94 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | GOVI On 04-February-21 | 750.94 | Put | GOVI | 286620 | 18 | 29 | 18 | 0.00 |
| 05/06/2020 | GOVI On 04-February-21 | 750.95 | Put | GOVI | 286720 | 18 | 29 | 18 | 0.00 |
| 05/06/2020 | GOVI On 04-February-21 | 750.96 | Put | GOVI | 286820 | 18 | 29 | 18 | 0.00 |
| 05/06/2020 | GOVI On 06-May-21 | | | GOVI | 731.03 | 742.2620 | 731.0250 | 742.2620 | 0.00 |
| 05/06/2020 | GOVI On 06-May-21 | 678.67 | Call | GOVI | 523550 | 64 | 52 | 64 | 0.00 |
| 05/06/2020 | GOVI On 06-May-21 | 678.69 | Call | GOVI | 523350 | 64 | 52 | 64 | 0.00 |
| 05/06/2020 | GOVI On 06-May-21 | 678.68 | Call | GOVI | 523450 | 64 | 52 | 64 | 0.00 |
| 05/06/2020 | GOVI On 06-May-21 | 678.69 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | GOVI On 06-May-21 | 678.68 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | GOVI On 06-May-21 | 678.67 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 05/06/2020 | IGOV On 06-August-20 | | | Index Future | 255.42 | 255.8530 | 255.4220 | 255.8530 | 1,132.00 |
| 05/06/2020 | IGOV On 05-November-20 | | | Index Future | 258.32 | 258.7620 | 258.3240 | 258.7620 | 47.00 |
| 05/06/2020 | IGOV On 04-February-21 | | | Index Future | 261.43 | 261.8690 | 261.4260 | 261.8690 | 0.00 |
| 05/06/2020 | IGOV On 06-May-21 | | | Index Future | 264.65 | 265.1030 | 264.6530 | 265.1030 | 0.00 |
| 05/06/2020 | IS02 On 22-June-20 | | | Interest Rate Swap | 101.76 | 101.7600 | 101.7600 | 101.7600 | 0.00 |
| 05/06/2020 | IS02 On 21-September-20 | | | Interest Rate Swap | 98.76 | 98.7600 | 98.7600 | 98.7600 | 0.00 |
| 05/06/2020 | IS05 On 17-December-20 | | | Interest Rate Swap | 94.06 | 94.0500 | 94.0600 | 94.0500 | 0.00 |
| 05/06/2020 | IS05 On 16-March-21 | | | Interest Rate Swap | 92.33 | 92.3000 | 92.3300 | 92.3000 | 0.00 |
| 05/06/2020 | IS05 On 15-June-21 | | | Interest Rate Swap | 90.55 | 90.5000 | 90.5500 | 90.5000 | 0.00 |
| 05/06/2020 | IS05 On 21-September-21 | | | Interest Rate Swap | 89.59 | 89.5100 | 89.5900 | 89.5100 | 0.00 |
| 05/06/2020 | IS05 On 21-December-21 | | | Interest Rate Swap | 90.96 | 90.8400 | 90.9600 | 90.8400 | 51.00 |
| 05/06/2020 | IS05 On 15-March-22 | | | Interest Rate Swap | 90.48 | 90.3300 | 90.4800 | 90.3300 | 0.00 |
| 05/06/2020 | IS05 On 21-June-22 | | | Interest Rate Swap | 90.71 | 90.5100 | 90.7100 | 90.5100 | 0.00 |
| 05/06/2020 | IS05 On 20-September-22 | | | Interest Rate Swap | 94.01 | 93.7600 | 94.0100 | 93.7600 | 0.00 |
| 05/06/2020 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.70 | 94.4100 | 94.7000 | 94.4100 | 0.00 |
| 05/06/2020 | IS05 On 22-March-23 | | | Interest Rate Swap | 87.33 | 86.9800 | 87.3300 | 86.9800 | 0.00 |
| 05/06/2020 | IS05 On 20-June-23 | | | Interest Rate Swap | 93.07 | 92.6700 | 93.0700 | 92.6700 | 0.00 |
| 05/06/2020 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 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 |
|------------|------------------|-----------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2020 | IS10 On | 17-December-25 | | | Interest Rate Swap | 82.93 | 81.9300 | 82.9300 | 81.9300 | 0.00 |
| 05/06/2020 | IS10 On | 16-March-26 | | | Interest Rate Swap | 79.65 | 78.5900 | 79.6500 | 78.5900 | 0.00 |
| 05/06/2020 | IS10 On | 15-June-26 | | | Interest Rate Swap | 78.26 | 77.1400 | 78.2600 | 77.1400 | 0.00 |
| 05/06/2020 | IS10 On | 21-September-26 | | | Interest Rate Swap | 80.51 | 79.3300 | 80.5100 | 79.3300 | 0.00 |
| 05/06/2020 | IS10 On | 21-December-26 | | | Interest Rate Swap | 84.74 | 83.5100 | 84.7400 | 83.5100 | 0.00 |
| 05/06/2020 | IS10 On | 15-March-27 | | | Interest Rate Swap | 83.50 | 82.2000 | 83.5000 | 82.2000 | 0.00 |
| 05/06/2020 | IS10 On | 21-June-27 | | | Interest Rate Swap | 85.73 | 84.3800 | 85.7300 | 84.3800 | 0.00 |
| 05/06/2020 | IS10 On | 20-September-27 | | | Interest Rate Swap | 91.58 | 90.1800 | 91.5800 | 90.1800 | 0.00 |
| 05/06/2020 | IS10 On | 20-December-27 | | | Interest Rate Swap | 92.03 | 90.5900 | 92.0300 | 90.5900 | 0.00 |
| 05/06/2020 | IS10 On | 22-March-28 | | | Interest Rate Swap | 85.21 | 83.6800 | 85.2100 | 83.6800 | 0.00 |
| 05/06/2020 | IS10 On | 20-June-28 | | | Interest Rate Swap | 93.02 | 91.4800 | 93.0200 | 91.4800 | 0.00 |
| 05/06/2020 | IS10 On | 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 05/06/2020 | J186 On | 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 05/06/2020 | R023 On | 06-August-20 | | | Bond Future | 5.17 | 109.6511 | 109.5748 | 109.6511 | 26,872.00 |
| 05/06/2020 | R023 On | 06-August-20 | 7.26 | Call | Bond Future | 4982 | 5 | 5 | 5 | 0.00 |
| 05/06/2020 | R023 On | 06-August-20 | 7.28 | Call | Bond Future | 5029 | 5 | 5 | 5 | 0.00 |
| 05/06/2020 | R023 On | 06-August-20 | 7.27 | Call | Bond Future | 5006 | 5 | 5 | 5 | 0.00 |
| 05/06/2020 | R023 On | 06-August-20 | 7.28 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | R023 On | 06-August-20 | 7.27 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | R023 On | 06-August-20 | 7.26 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | R023 On | 05-November-20 | | | Bond Future | 5.25 | 106.9512 | 106.8734 | 106.9512 | 0.00 |
| 05/06/2020 | R023 On | 05-November-20 | 7.46 | Call | Bond Future | 4789 | 5 | 5 | 5 | 0.00 |
| 05/06/2020 | R023 On | 05-November-20 | 7.45 | Call | Bond Future | 4769 | 5 | 5 | 5 | 0.00 |
| 05/06/2020 | R023 On | 05-November-20 | 7.47 | Call | Bond Future | 4809 | 5 | 5 | 5 | 0.00 |
| 05/06/2020 | R023 On | 05-November-20 | 7.45 | Put | Bond Future | 23 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | R023 On | 05-November-20 | 7.46 | Put | Bond Future | 22 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | R023 On | 05-November-20 | 7.47 | Put | Bond Future | 22 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | R023 On | 04-February-21 | | | Bond Future | 5.32 | 108.2112 | 108.1320 | 108.2112 | 0.00 |
| 05/06/2020 | R023 On | 04-February-21 | 6.32 | Call | Bond Future | 2292 | 2 | 2 | 2 | 0.00 |
| 05/06/2020 | R023 On | 04-February-21 | 6.34 | Call | Bond Future | 2321 | 2 | 2 | 2 | 0.00 |
| 05/06/2020 | R023 On | 04-February-21 | 6.33 | Call | Bond Future | 2307 | 2 | 2 | 2 | 0.00 |
| 05/06/2020 | R023 On | 04-February-21 | 6.33 | Put | Bond Future | 330 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | R023 On | 04-February-21 | 6.32 | Put | Bond Future | 335 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2020 | R023 On 04-February-21 | 6.34 | Put | Bond Future | 326 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | R023 On 06-May-21 | | | Bond Future | 5.38 | 105.6123 | 105.5319 | 105.6123 | 0.00 |
| 05/06/2020 | R023 On 06-May-21 | 7.56 | Call | Bond Future | 3818 | 4 | 4 | 4 | 0.00 |
| 05/06/2020 | R023 On 06-May-21 | 7.58 | Call | Bond Future | 3848 | 4 | 4 | 4 | 0.00 |
| 05/06/2020 | R023 On 06-May-21 | 7.57 | Call | Bond Future | 3833 | 4 | 4 | 4 | 0.00 |
| 05/06/2020 | R023 On 06-May-21 | 7.57 | Put | Bond Future | 98 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | R023 On 06-May-21 | 7.58 | Put | Bond Future | 97 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | R023 On 06-May-21 | 7.56 | Put | Bond Future | 100 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | R035 On 06-August-20 | | | Bond Future | 10.63 | 93.0177 | 91.1312 | 93.0177 | 100,524.00 |
| 05/06/2020 | R035 On 06-August-20 | 9.92 | Call | Bond Future | 876 | 1 | 1 | 1 | 0.00 |
| 05/06/2020 | R035 On 06-August-20 | 9.00 | Call | Bond Future | 104 | 0 | 0 | 0 | 24,761.00 |
| 05/06/2020 | R035 On 06-August-20 | 9.09 | Call | Bond Future | 133 | 0 | 0 | 0 | 500.00 |
| 05/06/2020 | R035 On 06-August-20 | 9.67 | Call | Bond Future | 518 | 1 | 1 | 1 | 500.00 |
| 05/06/2020 | R035 On 06-August-20 | 9.93 | Call | Bond Future | 894 | 1 | 1 | 1 | 0.00 |
| 05/06/2020 | R035 On 06-August-20 | 10.45 | Call | Bond Future | 2156 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | R035 On 06-August-20 | 8.75 | Call | Bond Future | 51 | 0 | 0 | 0 | 3,000.00 |
| 05/06/2020 | R035 On 06-August-20 | 9.91 | Call | Bond Future | 858 | 1 | 1 | 1 | 0.00 |
| 05/06/2020 | R035 On 06-August-20 | 8.75 | Put | Bond Future | 13910 | 12 | 14 | 12 | 0.00 |
| 05/06/2020 | R035 On 06-August-20 | 9.93 | Put | Bond Future | 5703 | 4 | 6 | 4 | 0.00 |
| 05/06/2020 | R035 On 06-August-20 | 9.91 | Put | Bond Future | 5811 | 4 | 6 | 4 | 0.00 |
| 05/06/2020 | R035 On 06-August-20 | 9.00 | Put | Bond Future | 11942 | 10 | 12 | 10 | 0.00 |
| 05/06/2020 | R035 On 06-August-20 | 9.92 | Put | Bond Future | 5757 | 4 | 6 | 4 | 0.00 |
| 05/06/2020 | R035 On 06-August-20 | 10.45 | Put | Bond Future | 3347 | 2 | 3 | 2 | 500.00 |
| 05/06/2020 | R035 On 06-August-20 | 9.67 | Put | Bond Future | 7218 | 6 | 7 | 6 | 0.00 |
| 05/06/2020 | R035 On 06-August-20 | 9.09 | Put | Bond Future | 11258 | 10 | 11 | 10 | 0.00 |
| 05/06/2020 | R035 On 05-November-20 | | | Bond Future | 10.83 | 89.5674 | 87.6596 | 89.5674 | 0.00 |
| 05/06/2020 | R035 On 05-November-20 | 10.33 | Call | Bond Future | 2769 | 4 | 3 | 4 | 0.00 |
| 05/06/2020 | R035 On 05-November-20 | 10.34 | Call | Bond Future | 2796 | 4 | 3 | 4 | 0.00 |
| 05/06/2020 | R035 On 05-November-20 | 10.32 | Call | Bond Future | 2743 | 4 | 3 | 4 | 0.00 |
| 05/06/2020 | R035 On 05-November-20 | 10.32 | Put | Bond Future | 6115 | 5 | 6 | 5 | 0.00 |
| 05/06/2020 | R035 On 05-November-20 | 10.33 | Put | Bond Future | 6073 | 5 | 6 | 5 | 0.00 |
| 05/06/2020 | R035 On 05-November-20 | 10.34 | Put | Bond Future | 6032 | 5 | 6 | 5 | 0.00 |
| 05/06/2020 | R035 On 04-February-21 | | | Bond Future | 11.04 | 90.6230 | 88.6923 | 90.6230 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2020 | R035 On 04-February-21 | 10.06 | Call | Bond Future | 2270 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | R035 On 04-February-21 | 10.14 | Call | Bond Future | 2449 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | R035 On 04-February-21 | 10.05 | Call | Bond Future | 2248 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | R035 On 04-February-21 | 11.14 | Call | Bond Future | 5278 | 6 | 5 | 6 | 0.00 |
| 05/06/2020 | R035 On 04-February-21 | 10.04 | Call | Bond Future | 2226 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | R035 On 04-February-21 | 10.05 | Put | Bond Future | 8773 | 8 | 9 | 8 | 0.00 |
| 05/06/2020 | R035 On 04-February-21 | 11.14 | Put | Bond Future | 4646 | 4 | 5 | 4 | 650.00 |
| 05/06/2020 | R035 On 04-February-21 | 10.04 | Put | Bond Future | 8821 | 8 | 9 | 8 | 0.00 |
| 05/06/2020 | R035 On 04-February-21 | 10.14 | Put | Bond Future | 8350 | 7 | 8 | 7 | 650.00 |
| 05/06/2020 | R035 On 04-February-21 | 10.06 | Put | Bond Future | 8725 | 7 | 9 | 7 | 0.00 |
| 05/06/2020 | R035 On 06-May-21 | | | Bond Future | 11.24 | 87.2434 | 85.2892 | 87.2434 | 0.00 |
| 05/06/2020 | R035 On 06-May-21 | 12.35 | Call | Bond Future | 9618 | 11 | 10 | 11 | 0.00 |
| 05/06/2020 | R035 On 06-May-21 | 12.37 | Call | Bond Future | 9687 | 11 | 10 | 11 | 0.00 |
| 05/06/2020 | R035 On 06-May-21 | 10.24 | Call | Bond Future | 3088 | 4 | 3 | 4 | 793.00 |
| 05/06/2020 | R035 On 06-May-21 | 12.02 | Call | Bond Future | 8514 | 10 | 9 | 10 | 0.00 |
| 05/06/2020 | R035 On 06-May-21 | 11.32 | Call | Bond Future | 6058 | 7 | 6 | 7 | 0.00 |
| 05/06/2020 | R035 On 06-May-21 | 12.36 | Call | Bond Future | 9652 | 11 | 10 | 11 | 0.00 |
| 05/06/2020 | R035 On 06-May-21 | 11.32 | Put | Bond Future | 5601 | 5 | 6 | 5 | 793.00 |
| 05/06/2020 | R035 On 06-May-21 | 12.02 | Put | Bond Future | 3989 | 3 | 4 | 3 | 793.00 |
| 05/06/2020 | R035 On 06-May-21 | 12.36 | Put | Bond Future | 3257 | 3 | 3 | 3 | 0.00 |
| 05/06/2020 | R035 On 06-May-21 | 10.24 | Put | Bond Future | 9537 | 8 | 10 | 8 | 0.00 |
| 05/06/2020 | R035 On 06-May-21 | 12.35 | Put | Bond Future | 3277 | 3 | 3 | 3 | 0.00 |
| 05/06/2020 | R035 On 06-May-21 | 12.37 | Put | Bond Future | 3237 | 3 | 3 | 3 | 0.00 |
| 05/06/2020 | R186 On 06-August-20 | | | Bond Future | 7.59 | 116.7621 | 115.9259 | 116.7621 | 79,116.00 |
| 05/06/2020 | R186 On 06-August-20 | 8.37 | Call | Bond Future | 4577 | 5 | 5 | 5 | 0.00 |
| 05/06/2020 | R186 On 06-August-20 | 7.45 | Call | Bond Future | 1360 | 0 | 1 | 0 | 2,500.00 |
| 05/06/2020 | R186 On 06-August-20 | 9.00 | Call | Bond Future | 7420 | 8 | 7 | 8 | 900.00 |
| 05/06/2020 | R186 On 06-August-20 | 8.00 | Call | Bond Future | 3074 | 4 | 3 | 4 | 900.00 |
| 05/06/2020 | R186 On 06-August-20 | 8.25 | Call | Bond Future | 4068 | 5 | 4 | 5 | 0.00 |
| 05/06/2020 | R186 On 06-August-20 | 8.38 | Call | Bond Future | 4620 | 5 | 5 | 5 | 0.00 |
| 05/06/2020 | R186 On 06-August-20 | 8.36 | Call | Bond Future | 4534 | 5 | 5 | 5 | 0.00 |
| 05/06/2020 | R186 On 06-August-20 | 8.36 | Put | Bond Future | 468 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | R186 On 06-August-20 | 7.45 | Put | Bond Future | 2132 | 0 | 2 | 0 | 2,500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2020 | R186 On 06-August-20 | 8.00 | Put | Bond Future | 891 | 1 | 1 | 1 | 0.00 |
| 05/06/2020 | R186 On 06-August-20 | 8.25 | Put | Bond Future | 573 | 0 | 1 | 0 | 0.00 |
| 05/06/2020 | R186 On 06-August-20 | 8.38 | Put | Bond Future | 451 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | R186 On 06-August-20 | 8.37 | Put | Bond Future | 459 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | R186 On 06-August-20 | 9.00 | Put | Bond Future | 106 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | R186 On 05-November-20 | | | Bond Future | 7.76 | 118.0484 | 117.2023 | 118.0484 | 0.00 |
| 05/06/2020 | R186 On 05-November-20 | 7.00 | Call | Bond Future | 1065 | 1 | 1 | 1 | 1,200.00 |
| 05/06/2020 | R186 On 05-November-20 | 8.66 | Call | Bond Future | 5625 | 6 | 6 | 6 | 0.00 |
| 05/06/2020 | R186 On 05-November-20 | 8.65 | Call | Bond Future | 5589 | 6 | 6 | 6 | 0.00 |
| 05/06/2020 | R186 On 05-November-20 | 8.00 | Call | Bond Future | 3351 | 4 | 3 | 4 | 1,200.00 |
| 05/06/2020 | R186 On 05-November-20 | 8.64 | Call | Bond Future | 5553 | 6 | 6 | 6 | 0.00 |
| 05/06/2020 | R186 On 05-November-20 | 7.84 | Call | Bond Future | 2874 | 3 | 3 | 3 | 3,500.00 |
| 05/06/2020 | R186 On 05-November-20 | 8.34 | Call | Bond Future | 4483 | 5 | 4 | 5 | 3,500.00 |
| 05/06/2020 | R186 On 05-November-20 | 9.26 | Call | Bond Future | 7941 | 9 | 8 | 9 | 0.00 |
| 05/06/2020 | R186 On 05-November-20 | 8.34 | Put | Bond Future | 1517 | 1 | 2 | 1 | 0.00 |
| 05/06/2020 | R186 On 05-November-20 | 9.26 | Put | Bond Future | 482 | 0 | 0 | 0 | 3,500.00 |
| 05/06/2020 | R186 On 05-November-20 | 8.65 | Put | Bond Future | 1082 | 1 | 1 | 1 | 0.00 |
| 05/06/2020 | R186 On 05-November-20 | 7.84 | Put | Bond Future | 2451 | 2 | 2 | 2 | 0.00 |
| 05/06/2020 | R186 On 05-November-20 | 8.64 | Put | Bond Future | 1096 | 1 | 1 | 1 | 0.00 |
| 05/06/2020 | R186 On 05-November-20 | 8.00 | Put | Bond Future | 2106 | 2 | 2 | 2 | 0.00 |
| 05/06/2020 | R186 On 05-November-20 | 8.66 | Put | Bond Future | 1069 | 1 | 1 | 1 | 0.00 |
| 05/06/2020 | R186 On 05-November-20 | 7.00 | Put | Bond Future | 5086 | 5 | 5 | 5 | 0.00 |
| 05/06/2020 | R186 On 04-February-21 | | | Bond Future | 7.93 | 114.1557 | 113.2992 | 114.1557 | 0.00 |
| 05/06/2020 | R186 On 04-February-21 | 8.15 | Call | Bond Future | 3620 | 4 | 4 | 4 | 0.00 |
| 05/06/2020 | R186 On 04-February-21 | 8.16 | Call | Bond Future | 3650 | 4 | 4 | 4 | 0.00 |
| 05/06/2020 | R186 On 04-February-21 | 8.17 | Call | Bond Future | 3679 | 4 | 4 | 4 | 0.00 |
| 05/06/2020 | R186 On 04-February-21 | 8.16 | Put | Bond Future | 2506 | 2 | 3 | 2 | 0.00 |
| 05/06/2020 | R186 On 04-February-21 | 8.17 | Put | Bond Future | 2486 | 2 | 2 | 2 | 0.00 |
| 05/06/2020 | R186 On 04-February-21 | 8.15 | Put | Bond Future | 2525 | 2 | 3 | 2 | 0.00 |
| 05/06/2020 | R186 On 06-May-21 | | | Bond Future | 8.11 | 115.5410 | 114.6738 | 115.5410 | 0.00 |
| 05/06/2020 | R186 On 06-May-21 | 10.78 | Call | Bond Future | 12180 | 13 | 12 | 13 | 0.00 |
| 05/06/2020 | R186 On 06-May-21 | 10.77 | Call | Bond Future | 12144 | 13 | 12 | 13 | 0.00 |
| 05/06/2020 | R186 On 06-May-21 | 10.76 | Call | Bond Future | 12107 | 13 | 12 | 13 | 0.00 |
| 05/06/2020 | R186 On 06-May-21 | 10.77 | Put | Bond Future | 397 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2020 | R186 On 06-May-21 | 10.76 | Put | Bond Future | 402 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | R186 On 06-May-21 | 10.78 | Put | Bond Future | 393 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | R197 On 06-August-20 | | | Bond Future | 307.44 | 307.4180 | 307.4422 | 307.4180 | 2,549.00 |
| 05/06/2020 | R197 On 05-November-20 | | | Bond Future | 310.90 | 310.8783 | 310.9010 | 310.8783 | 0.00 |
| 05/06/2020 | R197 On 04-February-21 | | | Bond Future | 306.70 | 306.6771 | 306.6989 | 306.6771 | 0.00 |
| 05/06/2020 | R197 On 06-May-21 | | | Bond Future | 310.49 | 310.4669 | 310.4883 | 310.4669 | 0.00 |
| 05/06/2020 | R202 On 06-August-20 | | | Bond Future | 214.67 | 214.6480 | 214.6745 | 214.6480 | 7,794.00 |
| 05/06/2020 | R202 On 05-November-20 | | | Bond Future | 217.09 | 217.0641 | 217.0896 | 217.0641 | 0.00 |
| 05/06/2020 | R202 On 04-February-21 | | | Bond Future | 215.48 | 215.4565 | 215.4814 | 215.4565 | 0.00 |
| 05/06/2020 | R202 On 06-May-21 | | | Bond Future | 218.14 | 218.1184 | 218.1434 | 218.1184 | 0.00 |
| 05/06/2020 | R208 On 06-August-20 | | | Bond Future | 3.34 | 104.5913 | 104.5897 | 104.5913 | 23,391.00 |
| 05/06/2020 | R208 On 06-August-20 | 5.56 | Call | Bond Future | 1396 | 1 | 1 | 1 | 0.00 |
| 05/06/2020 | R208 On 06-August-20 | 5.57 | Call | Bond Future | 1402 | 1 | 1 | 1 | 0.00 |
| 05/06/2020 | R208 On 06-August-20 | 5.55 | Call | Bond Future | 1390 | 1 | 1 | 1 | 0.00 |
| 05/06/2020 | R208 On 06-August-20 | 5.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | R208 On 06-August-20 | 5.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | R208 On 06-August-20 | 5.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | R208 On 05-November-20 | | | Bond Future | 2.59 | 102.3519 | 102.3496 | 102.3519 | 0.00 |
| 05/06/2020 | R208 On 05-November-20 | 4.79 | Call | Bond Future | 853 | 1 | 1 | 1 | 0.00 |
| 05/06/2020 | R208 On 05-November-20 | 4.78 | Call | Bond Future | 849 | 1 | 1 | 1 | 0.00 |
| 05/06/2020 | R208 On 05-November-20 | 4.77 | Call | Bond Future | 845 | 1 | 1 | 1 | 0.00 |
| 05/06/2020 | R208 On 05-November-20 | 4.78 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | R208 On 05-November-20 | 4.77 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | R208 On 05-November-20 | 4.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | R209 On 06-August-20 | | | Bond Future | 10.56 | 71.1678 | 69.6352 | 71.1678 | 63,101.00 |
| 05/06/2020 | R209 On 06-August-20 | 5.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | R209 On 06-August-20 | 5.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | R209 On 06-August-20 | 5.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | R209 On 06-August-20 | 5.56 | Put | Bond Future | 39789 | 38 | 40 | 38 | 0.00 |
| 05/06/2020 | R209 On 06-August-20 | 5.55 | Put | Bond Future | 39898 | 38 | 40 | 38 | 0.00 |
| 05/06/2020 | R209 On 06-August-20 | 5.57 | Put | Bond Future | 39681 | 38 | 40 | 38 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2020 | R209 On 05-November-20 | | | Bond Future | 10.74 | 68.8115 | 67.2616 | 68.8115 | 0.00 |
| 05/06/2020 | R209 On 05-November-20 | 10.00 | Call | Bond Future | 2052 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | R209 On 05-November-20 | 10.02 | Call | Bond Future | 2093 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | R209 On 05-November-20 | 10.01 | Call | Bond Future | 2072 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | R209 On 05-November-20 | 10.01 | Put | Bond Future | 6295 | 5 | 6 | 5 | 0.00 |
| 05/06/2020 | R209 On 05-November-20 | 10.02 | Put | Bond Future | 6255 | 5 | 6 | 5 | 0.00 |
| 05/06/2020 | R209 On 05-November-20 | 10.00 | Put | Bond Future | 6336 | 5 | 6 | 5 | 0.00 |
| 05/06/2020 | R209 On 04-February-21 | | | Bond Future | 10.92 | 69.6226 | 68.0543 | 69.6226 | 0.00 |
| 05/06/2020 | R209 On 04-February-21 | 10.11 | Call | Bond Future | 2448 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | R209 On 04-February-21 | 10.12 | Call | Bond Future | 2469 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | R209 On 04-February-21 | 10.10 | Call | Bond Future | 2427 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | R209 On 04-February-21 | 10.10 | Put | Bond Future | 7083 | 6 | 7 | 6 | 0.00 |
| 05/06/2020 | R209 On 04-February-21 | 10.11 | Put | Bond Future | 7044 | 6 | 7 | 6 | 0.00 |
| 05/06/2020 | R209 On 04-February-21 | 10.12 | Put | Bond Future | 7005 | 6 | 7 | 6 | 0.00 |
| 05/06/2020 | R209 On 06-May-21 | | | Bond Future | 11.10 | 67.3255 | 65.7380 | 67.3255 | 0.00 |
| 05/06/2020 | R209 On 06-May-21 | 12.22 | Call | Bond Future | 8550 | 10 | 9 | 10 | 0.00 |
| 05/06/2020 | R209 On 06-May-21 | 12.24 | Call | Bond Future | 8608 | 10 | 9 | 10 | 0.00 |
| 05/06/2020 | R209 On 06-May-21 | 12.23 | Call | Bond Future | 8579 | 10 | 9 | 10 | 0.00 |
| 05/06/2020 | R209 On 06-May-21 | 12.22 | Put | Bond Future | 2998 | 3 | 3 | 3 | 0.00 |
| 05/06/2020 | R209 On 06-May-21 | 12.24 | Put | Bond Future | 2963 | 3 | 3 | 3 | 0.00 |
| 05/06/2020 | R209 On 06-May-21 | 12.23 | Put | Bond Future | 2980 | 3 | 3 | 3 | 0.00 |
| 05/06/2020 | R210 On 06-August-20 | | | Bond Future | 187.06 | 187.2989 | 187.0617 | 187.2989 | 1,929.00 |
| 05/06/2020 | R210 On 05-November-20 | | | Bond Future | 186.46 | 186.7010 | 186.4599 | 186.7010 | 0.00 |
| 05/06/2020 | R210 On 04-February-21 | | | Bond Future | 188.70 | 188.9442 | 188.6997 | 188.9442 | 0.00 |
| 05/06/2020 | R210 On 06-May-21 | | | Bond Future | 188.29 | 188.5370 | 188.2889 | 188.5370 | 0.00 |
| 05/06/2020 | R212 On 06-August-20 | | | Bond Future | 166.21 | 166.2000 | 166.2113 | 166.2000 | 6,744.00 |
| 05/06/2020 | R212 On 05-November-20 | | | Bond Future | 168.08 | 168.0715 | 168.0819 | 168.0715 | 0.00 |
| 05/06/2020 | R212 On 04-February-21 | | | Bond Future | 167.78 | 167.7696 | 167.7796 | 167.7696 | 0.00 |
| 05/06/2020 | R212 On 06-May-21 | | | Bond Future | 169.85 | 169.8426 | 169.8523 | 169.8426 | 0.00 |
| 05/06/2020 | R213 On 06-August-20 | | | Bond Future | 9.54 | 87.9132 | 86.4739 | 87.9132 | 17,330.00 |
| 05/06/2020 | R213 On 06-August-20 | 9.29 | Call | Bond Future | 1614 | 2 | 2 | 2 | 0.00 |
| 05/06/2020 | R213 On 06-August-20 | 9.31 | Call | Bond Future | 1664 | 2 | 2 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2020 | R213 On 06-August-20 | 9.30 | Call | Bond Future | 1639 | 2 | 2 | 2 | 0.00 |
| 05/06/2020 | R213 On 06-August-20 | 9.30 | Put | Bond Future | 3044 | 2 | 3 | 2 | 0.00 |
| 05/06/2020 | R213 On 06-August-20 | 9.31 | Put | Bond Future | 3010 | 2 | 3 | 2 | 0.00 |
| 05/06/2020 | R213 On 06-August-20 | 9.29 | Put | Bond Future | 3079 | 2 | 3 | 2 | 0.00 |
| 05/06/2020 | R213 On 05-November-20 | | | Bond Future | 9.72 | 85.3521 | 83.8964 | 85.3521 | 0.00 |
| 05/06/2020 | R213 On 05-November-20 | 9.59 | Call | Bond Future | 3127 | 4 | 3 | 4 | 0.00 |
| 05/06/2020 | R213 On 05-November-20 | 9.60 | Call | Bond Future | 3155 | 4 | 3 | 4 | 0.00 |
| 05/06/2020 | R213 On 05-November-20 | 9.61 | Call | Bond Future | 3183 | 4 | 3 | 4 | 0.00 |
| 05/06/2020 | R213 On 05-November-20 | 9.61 | Put | Bond Future | 3805 | 3 | 4 | 3 | 0.00 |
| 05/06/2020 | R213 On 05-November-20 | 9.59 | Put | Bond Future | 3865 | 3 | 4 | 3 | 0.00 |
| 05/06/2020 | R213 On 05-November-20 | 9.60 | Put | Bond Future | 3835 | 3 | 4 | 3 | 0.00 |
| 05/06/2020 | R213 On 04-February-21 | | | Bond Future | 9.91 | 86.3577 | 84.8846 | 86.3577 | 0.00 |
| 05/06/2020 | R213 On 04-February-21 | 9.41 | Call | Bond Future | 2728 | 3 | 3 | 3 | 0.00 |
| 05/06/2020 | R213 On 04-February-21 | 9.40 | Call | Bond Future | 2705 | 3 | 3 | 3 | 0.00 |
| 05/06/2020 | R213 On 04-February-21 | 9.39 | Call | Bond Future | 2682 | 3 | 3 | 3 | 0.00 |
| 05/06/2020 | R213 On 04-February-21 | 9.40 | Put | Bond Future | 5554 | 5 | 6 | 5 | 0.00 |
| 05/06/2020 | R213 On 04-February-21 | 9.39 | Put | Bond Future | 5589 | 5 | 6 | 5 | 0.00 |
| 05/06/2020 | R213 On 04-February-21 | 9.41 | Put | Bond Future | 5520 | 5 | 6 | 5 | 0.00 |
| 05/06/2020 | R213 On 06-May-21 | | | Bond Future | 10.09 | 83.8724 | 82.3813 | 83.8724 | 0.00 |
| 05/06/2020 | R213 On 06-May-21 | 11.90 | Call | Bond Future | 10528 | 12 | 11 | 12 | 0.00 |
| 05/06/2020 | R213 On 06-May-21 | 11.91 | Call | Bond Future | 10562 | 12 | 11 | 12 | 0.00 |
| 05/06/2020 | R213 On 06-May-21 | 11.89 | Call | Bond Future | 10493 | 12 | 10 | 12 | 0.00 |
| 05/06/2020 | R213 On 06-May-21 | 11.89 | Put | Bond Future | 1584 | 1 | 2 | 1 | 0.00 |
| 05/06/2020 | R213 On 06-May-21 | 11.90 | Put | Bond Future | 1573 | 1 | 2 | 1 | 0.00 |
| 05/06/2020 | R213 On 06-May-21 | 11.91 | Put | Bond Future | 1561 | 1 | 2 | 1 | 0.00 |
| 05/06/2020 | R214 On 06-August-20 | | | Bond Future | 10.92 | 68.6072 | 66.9997 | 68.6072 | 21,225.00 |
| 05/06/2020 | R214 On 06-August-20 | 9.97 | Call | Bond Future | 647 | 1 | 1 | 1 | 0.00 |
| 05/06/2020 | R214 On 06-August-20 | 9.99 | Call | Bond Future | 669 | 1 | 1 | 1 | 0.00 |
| 05/06/2020 | R214 On 06-August-20 | 9.98 | Call | Bond Future | 658 | 1 | 1 | 1 | 0.00 |
| 05/06/2020 | R214 On 06-August-20 | 9.97 | Put | Bond Future | 6464 | 5 | 6 | 5 | 0.00 |
| 05/06/2020 | R214 On 06-August-20 | 9.99 | Put | Bond Future | 6355 | 5 | 6 | 5 | 0.00 |
| 05/06/2020 | R214 On 06-August-20 | 9.98 | Put | Bond Future | 6409 | 5 | 6 | 5 | 0.00 |
| 05/06/2020 | R214 On 05-November-20 | | | Bond Future | 11.10 | 66.0854 | 64.4599 | 66.0854 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2020 | R214 On 05-November-20 | 10.25 | Call | Bond Future | 1934 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | R214 On 05-November-20 | 10.24 | Call | Bond Future | 1915 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | R214 On 05-November-20 | 10.26 | Call | Bond Future | 1954 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | R214 On 05-November-20 | 10.24 | Put | Bond Future | 6995 | 6 | 7 | 6 | 0.00 |
| 05/06/2020 | R214 On 05-November-20 | 10.25 | Put | Bond Future | 6951 | 6 | 7 | 6 | 0.00 |
| 05/06/2020 | R214 On 05-November-20 | 10.26 | Put | Bond Future | 6908 | 6 | 7 | 6 | 0.00 |
| 05/06/2020 | R214 On 04-February-21 | | | Bond Future | 11.28 | 66.8643 | 65.2193 | 66.8643 | 0.00 |
| 05/06/2020 | R214 On 04-February-21 | 10.31 | Call | Bond Future | 2288 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | R214 On 04-February-21 | 10.33 | Call | Bond Future | 2328 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | R214 On 04-February-21 | 10.32 | Call | Bond Future | 2308 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | R214 On 04-February-21 | 10.32 | Put | Bond Future | 7895 | 7 | 8 | 7 | 0.00 |
| 05/06/2020 | R214 On 04-February-21 | 10.33 | Put | Bond Future | 7853 | 7 | 8 | 7 | 0.00 |
| 05/06/2020 | R214 On 04-February-21 | 10.31 | Put | Bond Future | 7938 | 7 | 8 | 7 | 0.00 |
| 05/06/2020 | R214 On 06-May-21 | | | Bond Future | 11.46 | 64.3951 | 62.7301 | 64.3951 | 0.00 |
| 05/06/2020 | R214 On 06-May-21 | 12.27 | Call | Bond Future | 7844 | 9 | 8 | 9 | 0.00 |
| 05/06/2020 | R214 On 06-May-21 | 12.26 | Call | Bond Future | 7817 | 9 | 8 | 9 | 0.00 |
| 05/06/2020 | R214 On 06-May-21 | 12.25 | Call | Bond Future | 7790 | 9 | 8 | 9 | 0.00 |
| 05/06/2020 | R214 On 06-May-21 | 12.26 | Put | Bond Future | 3805 | 3 | 4 | 3 | 0.00 |
| 05/06/2020 | R214 On 06-May-21 | 12.25 | Put | Bond Future | 3826 | 3 | 4 | 3 | 0.00 |
| 05/06/2020 | R214 On 06-May-21 | 12.27 | Put | Bond Future | 3785 | 3 | 4 | 3 | 0.00 |
| 05/06/2020 | R248 On 06-August-20 | | | Bond Future | 11.09 | 85.8531 | 83.8723 | 85.8531 | 86,488.00 |
| 05/06/2020 | R248 On 06-August-20 | 10.18 | Call | Bond Future | 621 | 1 | 1 | 1 | 0.00 |
| 05/06/2020 | R248 On 06-August-20 | 11.85 | Call | Bond Future | 6259 | 8 | 6 | 8 | 0.00 |
| 05/06/2020 | R248 On 06-August-20 | 11.15 | Call | Bond Future | 3181 | 4 | 3 | 4 | 0.00 |
| 05/06/2020 | R248 On 06-August-20 | 10.85 | Call | Bond Future | 2152 | 3 | 2 | 3 | 640.00 |
| 05/06/2020 | R248 On 06-August-20 | 9.25 | Call | Bond Future | 57 | 0 | 0 | 0 | 20,640.00 |
| 05/06/2020 | R248 On 06-August-20 | 10.20 | Call | Bond Future | 647 | 1 | 1 | 1 | 0.00 |
| 05/06/2020 | R248 On 06-August-20 | 11.80 | Call | Bond Future | 6020 | 8 | 6 | 8 | 470.00 |
| 05/06/2020 | R248 On 06-August-20 | 12.75 | Call | Bond Future | 10615 | 12 | 11 | 12 | 814.00 |
| 05/06/2020 | R248 On 06-August-20 | 10.35 | Call | Bond Future | 890 | 1 | 1 | 1 | 640.00 |
| 05/06/2020 | R248 On 06-August-20 | 9.00 | Call | Bond Future | 25 | 0 | 0 | 0 | 3,000.00 |
| 05/06/2020 | R248 On 06-August-20 | 10.19 | Call | Bond Future | 633 | 1 | 1 | 1 | 0.00 |
| 05/06/2020 | R248 On 06-August-20 | 11.10 | Call | Bond Future | 2996 | 4 | 3 | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2020 | R248 On 06-August-20 | 12.25 | Call | Bond Future | 8169 | 10 | 8 | 10 | 814.00 |
| 05/06/2020 | R248 On 06-August-20 | 11.10 | Put | Bond Future | 2947 | 2 | 3 | 2 | 0.00 |
| 05/06/2020 | R248 On 06-August-20 | 10.19 | Put | Bond Future | 7459 | 6 | 7 | 6 | 0.00 |
| 05/06/2020 | R248 On 06-August-20 | 12.25 | Put | Bond Future | 719 | 0 | 1 | 0 | 0.00 |
| 05/06/2020 | R248 On 06-August-20 | 10.20 | Put | Bond Future | 7391 | 6 | 7 | 6 | 0.00 |
| 05/06/2020 | R248 On 06-August-20 | 11.80 | Put | Bond Future | 1312 | 1 | 1 | 1 | 0.00 |
| 05/06/2020 | R248 On 06-August-20 | 12.75 | Put | Bond Future | 325 | 0 | 0 | 0 | 0.00 |
| 05/06/2020 | R248 On 06-August-20 | 11.85 | Put | Bond Future | 1237 | 1 | 1 | 1 | 0.00 |
| 05/06/2020 | R248 On 06-August-20 | 9.00 | Put | Bond Future | 17537 | 16 | 18 | 16 | 0.00 |
| 05/06/2020 | R248 On 06-August-20 | 9.25 | Put | Bond Future | 15143 | 13 | 15 | 13 | 0.00 |
| 05/06/2020 | R248 On 06-August-20 | 10.85 | Put | Bond Future | 3893 | 3 | 4 | 3 | 0.00 |
| 05/06/2020 | R248 On 06-August-20 | 11.15 | Put | Bond Future | 2782 | 2 | 3 | 2 | 0.00 |
| 05/06/2020 | R248 On 06-August-20 | 10.18 | Put | Bond Future | 7528 | 6 | 8 | 6 | 0.00 |
| 05/06/2020 | R248 On 06-August-20 | 10.35 | Put | Bond Future | 6433 | 5 | 6 | 5 | 0.00 |
| 05/06/2020 | R248 On 05-November-20 | | | Bond Future | 11.28 | 82.3870 | 80.3837 | 82.3870 | 0.00 |
| 05/06/2020 | R248 On 05-November-20 | 11.00 | Call | Bond Future | 3693 | 5 | 4 | 5 | 800.00 |
| 05/06/2020 | R248 On 05-November-20 | 10.00 | Call | Bond Future | 1177 | 2 | 1 | 2 | 800.00 |
| 05/06/2020 | R248 On 05-November-20 | 10.04 | Call | Bond Future | 1249 | 2 | 1 | 2 | 0.00 |
| 05/06/2020 | R248 On 05-November-20 | 10.03 | Call | Bond Future | 1231 | 2 | 1 | 2 | 0.00 |
| 05/06/2020 | R248 On 05-November-20 | 10.02 | Call | Bond Future | 1213 | 2 | 1 | 2 | 0.00 |
| 05/06/2020 | R248 On 05-November-20 | 10.03 | Put | Bond Future | 10658 | 9 | 11 | 9 | 0.00 |
| 05/06/2020 | R248 On 05-November-20 | 10.02 | Put | Bond Future | 10723 | 9 | 11 | 9 | 0.00 |
| 05/06/2020 | R248 On 05-November-20 | 10.04 | Put | Bond Future | 10593 | 9 | 11 | 9 | 0.00 |
| 05/06/2020 | R248 On 05-November-20 | 10.00 | Put | Bond Future | 10855 | 9 | 11 | 9 | 0.00 |
| 05/06/2020 | R248 On 05-November-20 | 11.00 | Put | Bond Future | 5642 | 5 | 6 | 5 | 0.00 |
| 05/06/2020 | R248 On 04-February-21 | | | Bond Future | 11.47 | 83.3580 | 81.3309 | 83.3580 | 0.00 |
| 05/06/2020 | R248 On 04-February-21 | 10.46 | Call | Bond Future | 2384 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | R248 On 04-February-21 | 10.47 | Call | Bond Future | 2408 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | R248 On 04-February-21 | 10.48 | Call | Bond Future | 2432 | 3 | 2 | 3 | 0.00 |
| 05/06/2020 | R248 On 04-February-21 | 10.48 | Put | Bond Future | 9540 | 8 | 10 | 8 | 0.00 |
| 05/06/2020 | R248 On 04-February-21 | 10.46 | Put | Bond Future | 9647 | 8 | 10 | 8 | 0.00 |
| 05/06/2020 | R248 On 04-February-21 | 10.47 | Put | Bond Future | 9593 | 8 | 10 | 8 | 0.00 |
| 05/06/2020 | R248 On 06-May-21 | | | Bond Future | 11.66 | 79.9536 | 77.9017 | 79.9536 | 0.00 |
| 05/06/2020 | R248 On 06-May-21 | 12.34 | Call | Bond Future | 8664 | 10 | 9 | 10 | 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 |
|------------|-------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2020 | R248 On 06-May-21 | 12.36 | Call | Bond Future | 8739 | 10 | 9 | 10 | 0.00 |
| 05/06/2020 | R248 On 06-May-21 | 12.35 | Call | Bond Future | 8702 | 10 | 9 | 10 | 0.00 |
| 05/06/2020 | R248 On 06-May-21 | 12.35 | Put | Bond Future | 4505 | 4 | 5 | 4 | 0.00 |
| 05/06/2020 | R248 On 06-May-21 | 12.36 | Put | Bond Future | 4484 | 4 | 4 | 4 | 0.00 |
| 05/06/2020 | R248 On 06-May-21 | 12.34 | Put | Bond Future | 4525 | 4 | 5 | 4 | 0.00 |