



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2018

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2018 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | 2025 On 07-February-19 | | | Bond Future | 132.07 | 132.0957 | 132.0745 | 132.0957 | 355.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2018 | 2025 On 02-May-19 | | | Bond Future | 134.43 | 134.4496 | 134.4254 | 134.4496 | 0.00 |
| 26/11/2018 | 2025 On 01-August-19 | | | Bond Future | 137.09 | 137.1176 | 137.0895 | 137.1176 | 0.00 |
| 26/11/2018 | 2029 On 07-February-19 | | | Bond Future | 100.43 | 100.4453 | 100.4295 | 100.4453 | 2,954.00 |
| 26/11/2018 | 2029 On 02-May-19 | | | Bond Future | 101.14 | 101.1622 | 101.1442 | 101.1622 | 0.00 |
| 26/11/2018 | 2029 On 01-August-19 | | | Bond Future | 103.18 | 103.2048 | 103.1839 | 103.2048 | 0.00 |
| 26/11/2018 | 2030 On 07-February-19 | | | Bond Future | 9.47 | 90.6437 | 9.4713 | 90.6437 | 55,560.00 |
| 26/11/2018 | 2030 On 07-February-19 | 9.68 | Call | Bond Future | 2234 | 2 | 2234 | 2 | 4,000.00 |
| 26/11/2018 | 2030 On 07-February-19 | 9.18 | Call | Bond Future | 686 | 1 | 686 | 1 | 4,000.00 |
| 26/11/2018 | 2030 On 07-February-19 | 8.62 | Call | Bond Future | 79 | 0 | 79 | 0 | 0.00 |
| 26/11/2018 | 2030 On 07-February-19 | 10.20 | Call | Bond Future | 4680 | 5 | 4680 | 5 | 0.00 |
| 26/11/2018 | 2030 On 07-February-19 | 8.90 | Call | Bond Future | 257 | 0 | 257 | 0 | 1,320.00 |
| 26/11/2018 | 2030 On 07-February-19 | 8.63 | Call | Bond Future | 83 | 0 | 83 | 0 | 0.00 |
| 26/11/2018 | 2030 On 07-February-19 | 8.64 | Call | Bond Future | 86 | 0 | 86 | 0 | 0.00 |
| 26/11/2018 | 2030 On 07-February-19 | 9.60 | Call | Bond Future | 1924 | 2 | 1924 | 2 | 1,320.00 |
| 26/11/2018 | 2030 On 07-February-19 | 8.70 | Call | Bond Future | 112 | 0 | 112 | 0 | 0.00 |
| 26/11/2018 | 2030 On 07-February-19 | 9.40 | Call | Bond Future | 1249 | 1 | 1249 | 1 | 0.00 |
| 26/11/2018 | 2030 On 07-February-19 | 8.70 | Put | Bond Future | 5132 | 5 | 5132 | 5 | 0.00 |
| 26/11/2018 | 2030 On 07-February-19 | 8.90 | Put | Bond Future | 3940 | 4 | 3940 | 4 | 0.00 |
| 26/11/2018 | 2030 On 07-February-19 | 9.40 | Put | Bond Future | 1698 | 2 | 1698 | 2 | 0.00 |
| 26/11/2018 | 2030 On 07-February-19 | 8.64 | Put | Bond Future | 5513 | 5 | 5513 | 5 | 0.00 |
| 26/11/2018 | 2030 On 07-February-19 | 9.60 | Put | Bond Future | 1122 | 1 | 1122 | 1 | 0.00 |
| 26/11/2018 | 2030 On 07-February-19 | 8.63 | Put | Bond Future | 5577 | 5 | 5577 | 5 | 0.00 |
| 26/11/2018 | 2030 On 07-February-19 | 8.62 | Put | Bond Future | 5641 | 5 | 5641 | 5 | 0.00 |
| 26/11/2018 | 2030 On 07-February-19 | 10.20 | Put | Bond Future | 259 | 0 | 259 | 0 | 4,000.00 |
| 26/11/2018 | 2030 On 07-February-19 | 9.18 | Put | Bond Future | 2539 | 2 | 2539 | 2 | 0.00 |
| 26/11/2018 | 2030 On 07-February-19 | 9.68 | Put | Bond Future | 937 | 1 | 937 | 1 | 0.00 |
| 26/11/2018 | 2030 On 02-May-19 | | | Bond Future | 9.53 | 92.2391 | 9.5315 | 92.2391 | 0.00 |
| 26/11/2018 | 2030 On 02-May-19 | 9.39 | Call | Bond Future | 1823 | 2 | 1823 | 2 | 0.00 |
| 26/11/2018 | 2030 On 02-May-19 | 10.20 | Call | Bond Future | 4904 | 5 | 4904 | 5 | 0.00 |
| 26/11/2018 | 2030 On 02-May-19 | 9.41 | Call | Bond Future | 1882 | 2 | 1882 | 2 | 0.00 |
| 26/11/2018 | 2030 On 02-May-19 | 8.90 | Call | Bond Future | 692 | 1 | 692 | 1 | 3,000.00 |
| 26/11/2018 | 2030 On 02-May-19 | 9.40 | Call | Bond Future | 1852 | 2 | 1852 | 2 | 3,000.00 |
| 26/11/2018 | 2030 On 02-May-19 | 9.40 | Put | Bond Future | 2669 | 3 | 2669 | 3 | 0.00 |
| 26/11/2018 | 2030 On 02-May-19 | 9.41 | Put | Bond Future | 2636 | 3 | 2636 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2018 | 2030 On 02-May-19 | 8.90 | Put | Bond Future | 4706 | 4 | 4706 | 4 | 0.00 |
| 26/11/2018 | 2030 On 02-May-19 | 10.20 | Put | Bond Future | 901 | 1 | 901 | 1 | 3,000.00 |
| 26/11/2018 | 2030 On 02-May-19 | 9.39 | Put | Bond Future | 2702 | 3 | 2702 | 3 | 0.00 |
| 26/11/2018 | 2030 On 01-August-19 | | | Bond Future | 9.59 | 90.0755 | 9.5876 | 90.0755 | 0.00 |
| 26/11/2018 | 2030 On 01-August-19 | 9.91 | Call | Bond Future | 3994 | 4 | 3994 | 4 | 0.00 |
| 26/11/2018 | 2030 On 01-August-19 | 9.92 | Call | Bond Future | 4031 | 4 | 4031 | 4 | 0.00 |
| 26/11/2018 | 2030 On 01-August-19 | 9.90 | Call | Bond Future | 3956 | 4 | 3956 | 4 | 0.00 |
| 26/11/2018 | 2030 On 01-August-19 | 9.92 | Put | Bond Future | 2046 | 2 | 2046 | 2 | 0.00 |
| 26/11/2018 | 2030 On 01-August-19 | 9.90 | Put | Bond Future | 2088 | 2 | 2088 | 2 | 0.00 |
| 26/11/2018 | 2030 On 01-August-19 | 9.91 | Put | Bond Future | 2067 | 2 | 2067 | 2 | 0.00 |
| 26/11/2018 | 2032 On 07-February-19 | | | Bond Future | 9.67 | 92.9624 | 9.6738 | 92.9624 | 42,380.00 |
| 26/11/2018 | 2032 On 07-February-19 | 8.82 | Call | Bond Future | 78 | 0 | 78 | 0 | 0.00 |
| 26/11/2018 | 2032 On 07-February-19 | 8.81 | Call | Bond Future | 74 | 0 | 74 | 0 | 0.00 |
| 26/11/2018 | 2032 On 07-February-19 | 8.80 | Call | Bond Future | 70 | 0 | 70 | 0 | 0.00 |
| 26/11/2018 | 2032 On 07-February-19 | 8.81 | Put | Bond Future | 6229 | 6 | 6229 | 6 | 0.00 |
| 26/11/2018 | 2032 On 07-February-19 | 8.80 | Put | Bond Future | 6299 | 6 | 6299 | 6 | 0.00 |
| 26/11/2018 | 2032 On 07-February-19 | 8.82 | Put | Bond Future | 6158 | 6 | 6158 | 6 | 0.00 |
| 26/11/2018 | 2032 On 02-May-19 | | | Bond Future | 9.73 | 90.4414 | 9.7334 | 90.4414 | 0.00 |
| 26/11/2018 | 2032 On 02-May-19 | 9.61 | Call | Bond Future | 2048 | 2 | 2048 | 2 | 0.00 |
| 26/11/2018 | 2032 On 02-May-19 | 9.62 | Call | Bond Future | 2080 | 2 | 2080 | 2 | 0.00 |
| 26/11/2018 | 2032 On 02-May-19 | 9.63 | Call | Bond Future | 2113 | 2 | 2113 | 2 | 0.00 |
| 26/11/2018 | 2032 On 02-May-19 | 9.63 | Put | Bond Future | 2810 | 3 | 2810 | 3 | 0.00 |
| 26/11/2018 | 2032 On 02-May-19 | 9.61 | Put | Bond Future | 2880 | 3 | 2880 | 3 | 0.00 |
| 26/11/2018 | 2032 On 02-May-19 | 9.62 | Put | Bond Future | 2845 | 3 | 2845 | 3 | 0.00 |
| 26/11/2018 | 2032 On 01-August-19 | | | Bond Future | 9.79 | 92.2476 | 9.7872 | 92.2476 | 0.00 |
| 26/11/2018 | 2032 On 01-August-19 | 10.11 | Call | Bond Future | 4357 | 5 | 4357 | 5 | 0.00 |
| 26/11/2018 | 2032 On 01-August-19 | 10.10 | Call | Bond Future | 4317 | 5 | 4317 | 5 | 0.00 |
| 26/11/2018 | 2032 On 01-August-19 | 10.09 | Call | Bond Future | 4277 | 5 | 4277 | 5 | 0.00 |
| 26/11/2018 | 2032 On 01-August-19 | 10.09 | Put | Bond Future | 2307 | 2 | 2307 | 2 | 0.00 |
| 26/11/2018 | 2032 On 01-August-19 | 10.11 | Put | Bond Future | 2259 | 2 | 2259 | 2 | 0.00 |
| 26/11/2018 | 2032 On 01-August-19 | 10.10 | Put | Bond Future | 2283 | 2 | 2283 | 2 | 0.00 |
| 26/11/2018 | 2033 On 07-February-19 | | | Bond Future | 102.17 | 102.1812 | 102.1654 | 102.1812 | 6,770.00 |
| 26/11/2018 | 2033 On 02-May-19 | | | Bond Future | 102.84 | 102.8565 | 102.8383 | 102.8565 | 0.00 |
| 26/11/2018 | 2033 On 01-August-19 | | | Bond Future | 104.91 | 104.9333 | 104.9123 | 104.9333 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2018 | 2037 On 07-February-19 | | | Bond Future | 9.88 | 89.3167 | 9.8754 | 89.3167 | 55,962.00 |
| 26/11/2018 | 2037 On 07-February-19 | 9.05 | Call | Bond Future | 97 | 0 | 97 | 0 | 0.00 |
| 26/11/2018 | 2037 On 07-February-19 | 9.07 | Call | Bond Future | 108 | 0 | 108 | 0 | 0.00 |
| 26/11/2018 | 2037 On 07-February-19 | 9.06 | Call | Bond Future | 102 | 0 | 102 | 0 | 0.00 |
| 26/11/2018 | 2037 On 07-February-19 | 9.05 | Put | Bond Future | 6723 | 6 | 6723 | 6 | 0.00 |
| 26/11/2018 | 2037 On 07-February-19 | 9.07 | Put | Bond Future | 6564 | 6 | 6564 | 6 | 0.00 |
| 26/11/2018 | 2037 On 07-February-19 | 9.06 | Put | Bond Future | 6643 | 6 | 6643 | 6 | 0.00 |
| 26/11/2018 | 2037 On 02-May-19 | | | Bond Future | 9.93 | 90.8889 | 9.9348 | 90.8889 | 0.00 |
| 26/11/2018 | 2037 On 02-May-19 | 9.80 | Call | Bond Future | 2326 | 3 | 2326 | 3 | 0.00 |
| 26/11/2018 | 2037 On 02-May-19 | 9.79 | Call | Bond Future | 2291 | 3 | 2291 | 3 | 0.00 |
| 26/11/2018 | 2037 On 02-May-19 | 9.81 | Call | Bond Future | 2361 | 3 | 2361 | 3 | 0.00 |
| 26/11/2018 | 2037 On 02-May-19 | 9.79 | Put | Bond Future | 3388 | 3 | 3388 | 3 | 0.00 |
| 26/11/2018 | 2037 On 02-May-19 | 9.80 | Put | Bond Future | 3347 | 3 | 3347 | 3 | 0.00 |
| 26/11/2018 | 2037 On 02-May-19 | 9.81 | Put | Bond Future | 3306 | 3 | 3306 | 3 | 0.00 |
| 26/11/2018 | 2037 On 01-August-19 | | | Bond Future | 9.99 | 88.4480 | 9.9917 | 88.4480 | 0.00 |
| 26/11/2018 | 2037 On 01-August-19 | 10.29 | Call | Bond Future | 4766 | 5 | 4766 | 5 | 0.00 |
| 26/11/2018 | 2037 On 01-August-19 | 10.31 | Call | Bond Future | 4854 | 5 | 4854 | 5 | 0.00 |
| 26/11/2018 | 2037 On 01-August-19 | 10.30 | Call | Bond Future | 4810 | 5 | 4810 | 5 | 0.00 |
| 26/11/2018 | 2037 On 01-August-19 | 10.30 | Put | Bond Future | 2568 | 2 | 2568 | 2 | 0.00 |
| 26/11/2018 | 2037 On 01-August-19 | 10.31 | Put | Bond Future | 2541 | 2 | 2541 | 2 | 0.00 |
| 26/11/2018 | 2037 On 01-August-19 | 10.29 | Put | Bond Future | 2596 | 2 | 2596 | 2 | 0.00 |
| 26/11/2018 | 2038 On 07-February-19 | | | Bond Future | 119.95 | 119.6938 | 119.9469 | 119.6938 | 9,912.00 |
| 26/11/2018 | 2038 On 02-May-19 | | | Bond Future | 122.08 | 121.8267 | 122.0819 | 121.8267 | 0.00 |
| 26/11/2018 | 2038 On 01-August-19 | | | Bond Future | 124.49 | 124.2340 | 124.4913 | 124.2340 | 0.00 |
| 26/11/2018 | 2040 On 07-February-19 | | | Bond Future | 9.96 | 92.5300 | 9.9554 | 92.5300 | 33,526.00 |
| 26/11/2018 | 2040 On 07-February-19 | 9.11 | Call | Bond Future | 95 | 0 | 95 | 0 | 0.00 |
| 26/11/2018 | 2040 On 07-February-19 | 9.13 | Call | Bond Future | 106 | 0 | 106 | 0 | 0.00 |
| 26/11/2018 | 2040 On 07-February-19 | 9.12 | Call | Bond Future | 100 | 0 | 100 | 0 | 0.00 |
| 26/11/2018 | 2040 On 07-February-19 | 9.12 | Put | Bond Future | 7333 | 7 | 7333 | 7 | 0.00 |
| 26/11/2018 | 2040 On 07-February-19 | 9.11 | Put | Bond Future | 7420 | 7 | 7420 | 7 | 0.00 |
| 26/11/2018 | 2040 On 07-February-19 | 9.13 | Put | Bond Future | 7246 | 7 | 7246 | 7 | 0.00 |
| 26/11/2018 | 2040 On 02-May-19 | | | Bond Future | 10.01 | 94.1587 | 10.0147 | 94.1587 | 0.00 |
| 26/11/2018 | 2040 On 02-May-19 | 10.20 | Call | Bond Future | 3796 | 4 | 3796 | 4 | 1,150.00 |
| 26/11/2018 | 2040 On 02-May-19 | 9.90 | Call | Bond Future | 2506 | 3 | 2506 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2018 | 2040 On 02-May-19 | 9.60 | Call | Bond Future | 1469 | 2 | 1469 | 2 | 1,150.00 |
| 26/11/2018 | 2040 On 02-May-19 | 9.89 | Call | Bond Future | 2467 | 3 | 2467 | 3 | 0.00 |
| 26/11/2018 | 2040 On 02-May-19 | 9.88 | Call | Bond Future | 2428 | 3 | 2428 | 3 | 0.00 |
| 26/11/2018 | 2040 On 02-May-19 | 9.89 | Put | Bond Future | 3480 | 3 | 3480 | 3 | 0.00 |
| 26/11/2018 | 2040 On 02-May-19 | 9.88 | Put | Bond Future | 3524 | 3 | 3524 | 3 | 0.00 |
| 26/11/2018 | 2040 On 02-May-19 | 9.90 | Put | Bond Future | 3437 | 3 | 3437 | 3 | 0.00 |
| 26/11/2018 | 2040 On 02-May-19 | 9.60 | Put | Bond Future | 4911 | 5 | 4911 | 5 | 0.00 |
| 26/11/2018 | 2040 On 02-May-19 | 10.20 | Put | Bond Future | 2322 | 2 | 2322 | 2 | 0.00 |
| 26/11/2018 | 2040 On 01-August-19 | | | Bond Future | 10.07 | 91.5327 | 10.0719 | 91.5327 | 0.00 |
| 26/11/2018 | 2040 On 01-August-19 | 10.36 | Call | Bond Future | 5077 | 5 | 5077 | 5 | 0.00 |
| 26/11/2018 | 2040 On 01-August-19 | 10.37 | Call | Bond Future | 5124 | 6 | 5124 | 6 | 0.00 |
| 26/11/2018 | 2040 On 01-August-19 | 10.38 | Call | Bond Future | 5171 | 6 | 5171 | 6 | 0.00 |
| 26/11/2018 | 2040 On 01-August-19 | 10.38 | Put | Bond Future | 2769 | 3 | 2769 | 3 | 0.00 |
| 26/11/2018 | 2040 On 01-August-19 | 10.36 | Put | Bond Future | 2828 | 3 | 2828 | 3 | 0.00 |
| 26/11/2018 | 2040 On 01-August-19 | 10.37 | Put | Bond Future | 2798 | 3 | 2798 | 3 | 0.00 |
| 26/11/2018 | 2044 On 07-February-19 | | | Bond Future | 9.96 | 89.7773 | 9.9630 | 89.7773 | 37,185.00 |
| 26/11/2018 | 2044 On 07-February-19 | 9.17 | Call | Bond Future | 124 | 0 | 124 | 0 | 0.00 |
| 26/11/2018 | 2044 On 07-February-19 | 9.18 | Call | Bond Future | 131 | 0 | 131 | 0 | 0.00 |
| 26/11/2018 | 2044 On 07-February-19 | 9.16 | Call | Bond Future | 118 | 0 | 118 | 0 | 0.00 |
| 26/11/2018 | 2044 On 07-February-19 | 9.16 | Put | Bond Future | 7221 | 7 | 7221 | 7 | 0.00 |
| 26/11/2018 | 2044 On 07-February-19 | 9.17 | Put | Bond Future | 7133 | 7 | 7133 | 7 | 0.00 |
| 26/11/2018 | 2044 On 07-February-19 | 9.18 | Put | Bond Future | 7046 | 7 | 7046 | 7 | 0.00 |
| 26/11/2018 | 2044 On 02-May-19 | | | Bond Future | 10.02 | 91.3575 | 10.0196 | 91.3575 | 0.00 |
| 26/11/2018 | 2044 On 02-May-19 | 9.90 | Call | Bond Future | 2525 | 3 | 2525 | 3 | 0.00 |
| 26/11/2018 | 2044 On 02-May-19 | 9.92 | Call | Bond Future | 2606 | 3 | 2606 | 3 | 0.00 |
| 26/11/2018 | 2044 On 02-May-19 | 9.91 | Call | Bond Future | 2565 | 3 | 2565 | 3 | 0.00 |
| 26/11/2018 | 2044 On 02-May-19 | 9.92 | Put | Bond Future | 3429 | 3 | 3429 | 3 | 0.00 |
| 26/11/2018 | 2044 On 02-May-19 | 9.91 | Put | Bond Future | 3473 | 3 | 3473 | 3 | 0.00 |
| 26/11/2018 | 2044 On 02-May-19 | 9.90 | Put | Bond Future | 3516 | 3 | 3516 | 3 | 0.00 |
| 26/11/2018 | 2044 On 01-August-19 | | | Bond Future | 10.07 | 88.8007 | 10.0741 | 88.8007 | 0.00 |
| 26/11/2018 | 2044 On 01-August-19 | 10.39 | Call | Bond Future | 5297 | 6 | 5297 | 6 | 0.00 |
| 26/11/2018 | 2044 On 01-August-19 | 10.38 | Call | Bond Future | 5249 | 6 | 5249 | 6 | 0.00 |
| 26/11/2018 | 2044 On 01-August-19 | 10.40 | Call | Bond Future | 5345 | 6 | 5345 | 6 | 0.00 |
| 26/11/2018 | 2044 On 01-August-19 | 10.38 | Put | Bond Future | 2823 | 3 | 2823 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2018 | 2044 On 01-August-19 | 10.39 | Put | Bond Future | 2794 | 3 | 2794 | 3 | 0.00 |
| 26/11/2018 | 2044 On 01-August-19 | 10.40 | Put | Bond Future | 2764 | 3 | 2764 | 3 | 0.00 |
| 26/11/2018 | 2046 On 07-February-19 | | | Bond Future | 113.74 | 113.7571 | 113.7395 | 113.7571 | 12,458.00 |
| 26/11/2018 | 2046 On 02-May-19 | | | Bond Future | 114.08 | 114.0982 | 114.0782 | 114.0982 | 0.00 |
| 26/11/2018 | 2046 On 01-August-19 | | | Bond Future | 116.38 | 116.4021 | 116.3789 | 116.4021 | 0.00 |
| 26/11/2018 | 2050 On 07-February-19 | | | Bond Future | 117.17 | 117.0679 | 117.1718 | 117.0679 | 10,329.00 |
| 26/11/2018 | 2050 On 02-May-19 | | | Bond Future | 119.26 | 119.1540 | 119.2573 | 119.1540 | 0.00 |
| 26/11/2018 | 2050 On 01-August-19 | | | Bond Future | 119.84 | 119.7414 | 119.8438 | 119.7414 | 0.00 |
| 26/11/2018 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | AL37 On 07-February-19 | | | Index Future | 607.84 | 608.4410 | 607.8370 | 608.4410 | 0.00 |
| 26/11/2018 | AL37 On 02-May-19 | | | Index Future | 618.52 | 619.1470 | 618.5180 | 619.1470 | 0.00 |
| 26/11/2018 | AL37 On 01-August-19 | | | Index Future | 630.84 | 631.5030 | 630.8420 | 631.5030 | 0.00 |
| 26/11/2018 | AL7T On 07-February-19 | | | Index Future | 701.49 | 703.0920 | 701.4920 | 703.0920 | 0.00 |
| 26/11/2018 | AL7T On 02-May-19 | | | Index Future | 713.82 | 715.4640 | 713.8190 | 715.4640 | 0.00 |
| 26/11/2018 | AL7T On 01-August-19 | | | Index Future | 728.04 | 729.7420 | 728.0420 | 729.7420 | 0.00 |
| 26/11/2018 | ALBI On 07-February-19 | | | Index Future | 635.90 | 638.3660 | 635.9010 | 638.3660 | 910.00 |
| 26/11/2018 | ALBI On 02-May-19 | | | Index Future | 647.08 | 649.5980 | 647.0750 | 649.5980 | 0.00 |
| 26/11/2018 | ALBI On 01-August-19 | | | Index Future | 659.97 | 662.5620 | 659.9680 | 662.5620 | 0.00 |
| 26/11/2018 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2018 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 26/11/2018 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/11/2018 | ES33 On 07-February-19 | | | Bond Future | 11.10 | 77.6838 | 11.1012 | 77.6838 | 494.00 |
| 26/11/2018 | ES33 On 02-May-19 | | | Bond Future | 11.20 | 75.2595 | 11.2005 | 75.2595 | 0.00 |
| 26/11/2018 | ES33 On 01-August-19 | | | Bond Future | 11.30 | 76.7625 | 11.2989 | 76.7625 | 0.00 |
| 26/11/2018 | ES42 On 07-February-19 | | | Bond Future | 11.34 | 79.8917 | 11.3413 | 79.8917 | 5,169.00 |
| 26/11/2018 | ES42 On 02-May-19 | | | Bond Future | 11.44 | 77.0369 | 11.4411 | 77.0369 | 0.00 |
| 26/11/2018 | ES42 On 01-August-19 | | | Bond Future | 11.54 | 78.5760 | 11.5384 | 78.5760 | 0.00 |
| 26/11/2018 | GOVI On 07-February-19 | | | GOVI | 629.37 | 631.9210 | 629.3740 | 631.9210 | 457.00 |
| 26/11/2018 | GOVI On 07-February-19 | 666.52 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/11/2018 | GOVI On 07-February-19 | 666.53 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/11/2018 | GOVI On 07-February-19 | 666.51 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/11/2018 | GOVI On 07-February-19 | 666.51 | Put | GOVI | 371360 | 35 | 371360 | 35 | 0.00 |
| 26/11/2018 | GOVI On 07-February-19 | 666.52 | Put | GOVI | 371460 | 35 | 371460 | 35 | 0.00 |
| 26/11/2018 | GOVI On 07-February-19 | 666.53 | Put | GOVI | 371560 | 35 | 371560 | 35 | 0.00 |
| 26/11/2018 | GOVI On 02-May-19 | | | GOVI | 640.43 | 643.0400 | 640.4330 | 643.0400 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2018 | GOVI On 02-May-19 | 647.88 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/11/2018 | GOVI On 02-May-19 | 647.87 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/11/2018 | GOVI On 02-May-19 | 647.86 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/11/2018 | GOVI On 02-May-19 | 647.88 | Put | GOVI | 74470 | 5 | 74470 | 5 | 0.00 |
| 26/11/2018 | GOVI On 02-May-19 | 647.86 | Put | GOVI | 74270 | 5 | 74270 | 5 | 0.00 |
| 26/11/2018 | GOVI On 02-May-19 | 647.87 | Put | GOVI | 74370 | 5 | 74370 | 5 | 0.00 |
| 26/11/2018 | GOVI On 01-August-19 | | | GOVI | 653.19 | 655.8730 | 653.1940 | 655.8730 | 0.00 |
| 26/11/2018 | GOVI On 01-August-19 | 638.69 | Call | GOVI | 145040 | 17 | 145040 | 17 | 0.00 |
| 26/11/2018 | GOVI On 01-August-19 | 638.68 | Call | GOVI | 145140 | 17 | 145140 | 17 | 0.00 |
| 26/11/2018 | GOVI On 01-August-19 | 638.67 | Call | GOVI | 145240 | 17 | 145240 | 17 | 0.00 |
| 26/11/2018 | GOVI On 01-August-19 | 638.68 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/11/2018 | GOVI On 01-August-19 | 638.67 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/11/2018 | GOVI On 01-August-19 | 638.69 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/11/2018 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 26/11/2018 | IGOV On 07-February-19 | | | Index Future | 253.29 | 253.2610 | 253.2860 | 253.2610 | 528.00 |
| 26/11/2018 | IGOV On 02-May-19 | | | Index Future | 257.79 | 257.7730 | 257.7940 | 257.7730 | 215.00 |
| 26/11/2018 | IGOV On 01-August-19 | | | Index Future | 262.99 | 262.9780 | 262.9900 | 262.9780 | 0.00 |
| 26/11/2018 | IS01 On 20-December-18 | | | Interest Rate Swap | 102.24 | 102.2400 | 102.2400 | 102.2400 | 0.00 |
| 26/11/2018 | IS01 On 22-March-19 | | | Interest Rate Swap | 99.58 | 99.5900 | 99.5800 | 99.5900 | 0.00 |
| 26/11/2018 | IS01 On 20-June-19 | | | Interest Rate Swap | 102.05 | 102.0500 | 102.0500 | 102.0500 | 0.00 |
| 26/11/2018 | IS01 On 19-September-19 | | | Interest Rate Swap | 99.96 | 99.9700 | 99.9600 | 99.9700 | 0.00 |
| 26/11/2018 | IS02 On 21-December-18 | | | Interest Rate Swap | 98.90 | 98.9000 | 98.9000 | 98.9000 | 0.00 |
| 26/11/2018 | IS02 On 15-March-19 | | | Interest Rate Swap | 99.34 | 99.3400 | 99.3400 | 99.3400 | 0.00 |
| 26/11/2018 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.77 | 99.7800 | 99.7700 | 99.7800 | 0.00 |
| 26/11/2018 | IS02 On 20-September-19 | | | Interest Rate Swap | 101.96 | 101.9700 | 101.9600 | 101.9700 | 0.00 |
| 26/11/2018 | IS02 On 20-December-19 | | | Interest Rate Swap | 102.98 | 102.9900 | 102.9800 | 102.9900 | 0.00 |
| 26/11/2018 | IS02 On 23-March-20 | | | Interest Rate Swap | 99.06 | 99.0700 | 99.0600 | 99.0700 | 0.00 |
| 26/11/2018 | IS02 On 22-June-20 | | | Interest Rate Swap | 102.70 | 102.7200 | 102.7000 | 102.7200 | 0.00 |
| 26/11/2018 | IS02 On 21-September-20 | | | Interest Rate Swap | 99.78 | 99.7900 | 99.7800 | 99.7900 | 0.00 |
| 26/11/2018 | IS05 On 17-December-20 | | | Interest Rate Swap | 96.66 | 96.6600 | 96.6600 | 96.6600 | 0.00 |
| 26/11/2018 | IS05 On 16-March-21 | | | Interest Rate Swap | 95.91 | 95.9000 | 95.9100 | 95.9000 | 0.00 |
| 26/11/2018 | IS05 On 15-June-21 | | | Interest Rate Swap | 95.12 | 95.1000 | 95.1200 | 95.1000 | 0.00 |
| 26/11/2018 | IS05 On 21-September-21 | | | Interest Rate Swap | 95.31 | 95.2800 | 95.3100 | 95.2800 | 0.00 |
| 26/11/2018 | IS05 On 21-December-21 | | | Interest Rate Swap | 97.52 | 97.4800 | 97.5200 | 97.4800 | 51.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2018 | IS05 On 15-March-22 | | | Interest Rate Swap | 97.67 | 97.6300 | 97.6700 | 97.6300 | 0.00 |
| 26/11/2018 | IS05 On 21-June-22 | | | Interest Rate Swap | 98.87 | 98.8300 | 98.8700 | 98.8300 | 0.00 |
| 26/11/2018 | IS05 On 20-September-22 | | | Interest Rate Swap | 102.80 | 102.7500 | 102.8000 | 102.7500 | 0.00 |
| 26/11/2018 | IS05 On 20-December-22 | | | Interest Rate Swap | 104.06 | 104.0100 | 104.0600 | 104.0100 | 0.00 |
| 26/11/2018 | IS05 On 22-March-23 | | | Interest Rate Swap | 97.44 | 97.3900 | 97.4400 | 97.3900 | 0.00 |
| 26/11/2018 | IS05 On 20-June-23 | | | Interest Rate Swap | 103.48 | 103.4300 | 103.4800 | 103.4300 | 0.00 |
| 26/11/2018 | IS05 On 19-September-23 | | | Interest Rate Swap | 98.99 | 98.9400 | 98.9900 | 98.9400 | 0.00 |
| 26/11/2018 | IS10 On 17-December-25 | | | Interest Rate Swap | 95.81 | 95.7400 | 95.8100 | 95.7400 | 0.00 |
| 26/11/2018 | IS10 On 16-March-26 | | | Interest Rate Swap | 92.85 | 92.7600 | 92.8500 | 92.7600 | 0.00 |
| 26/11/2018 | IS10 On 15-June-26 | | | Interest Rate Swap | 91.62 | 91.5200 | 91.6200 | 91.5200 | 0.00 |
| 26/11/2018 | IS10 On 21-September-26 | | | Interest Rate Swap | 93.81 | 93.7000 | 93.8100 | 93.7000 | 0.00 |
| 26/11/2018 | IS10 On 21-December-26 | | | Interest Rate Swap | 97.62 | 97.5000 | 97.6200 | 97.5000 | 0.00 |
| 26/11/2018 | IS10 On 15-March-27 | | | Interest Rate Swap | 96.22 | 96.1000 | 96.2200 | 96.1000 | 0.00 |
| 26/11/2018 | IS10 On 21-June-27 | | | Interest Rate Swap | 98.31 | 98.1900 | 98.3100 | 98.1900 | 0.00 |
| 26/11/2018 | IS10 On 20-September-27 | | | Interest Rate Swap | 103.77 | 103.6500 | 103.7700 | 103.6500 | 0.00 |
| 26/11/2018 | IS10 On 20-December-27 | | | Interest Rate Swap | 104.15 | 104.0300 | 104.1500 | 104.0300 | 0.00 |
| 26/11/2018 | IS10 On 22-March-28 | | | Interest Rate Swap | 97.71 | 97.5900 | 97.7100 | 97.5900 | 0.00 |
| 26/11/2018 | IS10 On 20-June-28 | | | Interest Rate Swap | 104.88 | 104.7700 | 104.8800 | 104.7700 | 0.00 |
| 26/11/2018 | IS10 On 19-September-28 | | | Interest Rate Swap | 98.50 | 98.3800 | 98.5000 | 98.3800 | 0.00 |
| 26/11/2018 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 26/11/2018 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 26/11/2018 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 26/11/2018 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 7.01 | 92.9900 | 7.0100 | 92.9900 | 20,000.00 |
| 26/11/2018 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 7.01 | 92.9900 | 7.0100 | 92.9900 | 0.00 |
| 26/11/2018 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 7.03 | 92.9700 | 7.0300 | 92.9700 | 0.00 |
| 26/11/2018 | JBAF On 18-September-19 | | | Jibar Tradeable Future | 7.07 | 92.9300 | 7.0700 | 92.9300 | 0.00 |
| 26/11/2018 | R023 On 07-February-19 | | | Bond Future | 8.32 | 101.6947 | 8.3237 | 101.6947 | 60,251.00 |
| 26/11/2018 | R023 On 07-February-19 | 10.57 | Call | Bond Future | 7155 | 7 | 7155 | 7 | 0.00 |
| 26/11/2018 | R023 On 07-February-19 | 10.59 | Call | Bond Future | 7216 | 7 | 7216 | 7 | 0.00 |
| 26/11/2018 | R023 On 07-February-19 | 10.58 | Call | Bond Future | 7185 | 7 | 7185 | 7 | 0.00 |
| 26/11/2018 | R023 On 07-February-19 | 10.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/11/2018 | R023 On 07-February-19 | 10.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/11/2018 | R023 On 07-February-19 | 10.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/11/2018 | R023 On 02-May-19 | | | Bond Future | 8.36 | 99.5544 | 8.3631 | 99.5544 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2018 | R023 On 02-May-19 | 8.46 | Call | Bond Future | 1157 | 1 | 1157 | 1 | 0.00 |
| 26/11/2018 | R023 On 02-May-19 | 8.45 | Call | Bond Future | 1138 | 1 | 1138 | 1 | 0.00 |
| 26/11/2018 | R023 On 02-May-19 | 8.44 | Call | Bond Future | 1119 | 1 | 1119 | 1 | 0.00 |
| 26/11/2018 | R023 On 02-May-19 | 8.45 | Put | Bond Future | 863 | 1 | 863 | 1 | 0.00 |
| 26/11/2018 | R023 On 02-May-19 | 8.44 | Put | Bond Future | 875 | 1 | 875 | 1 | 0.00 |
| 26/11/2018 | R023 On 02-May-19 | 8.46 | Put | Bond Future | 850 | 1 | 850 | 1 | 0.00 |
| 26/11/2018 | R023 On 01-August-19 | | | Bond Future | 8.38 | 101.5421 | 8.3806 | 101.5421 | 0.00 |
| 26/11/2018 | R023 On 01-August-19 | 8.93 | Call | Bond Future | 2349 | 2 | 2349 | 2 | 0.00 |
| 26/11/2018 | R023 On 01-August-19 | 8.95 | Call | Bond Future | 2395 | 2 | 2395 | 2 | 0.00 |
| 26/11/2018 | R023 On 01-August-19 | 8.94 | Call | Bond Future | 2371 | 2 | 2371 | 2 | 0.00 |
| 26/11/2018 | R023 On 01-August-19 | 8.94 | Put | Bond Future | 713 | 1 | 713 | 1 | 0.00 |
| 26/11/2018 | R023 On 01-August-19 | 8.95 | Put | Bond Future | 707 | 1 | 707 | 1 | 0.00 |
| 26/11/2018 | R023 On 01-August-19 | 8.93 | Put | Bond Future | 720 | 1 | 720 | 1 | 0.00 |
| 26/11/2018 | R035 On 07-February-19 | | | Bond Future | 9.80 | 97.0186 | 9.8048 | 97.0186 | 71,612.00 |
| 26/11/2018 | R035 On 07-February-19 | 8.96 | Call | Bond Future | 84 | 0 | 84 | 0 | 0.00 |
| 26/11/2018 | R035 On 07-February-19 | 8.98 | Call | Bond Future | 92 | 0 | 92 | 0 | 0.00 |
| 26/11/2018 | R035 On 07-February-19 | 8.97 | Call | Bond Future | 88 | 0 | 88 | 0 | 0.00 |
| 26/11/2018 | R035 On 07-February-19 | 8.97 | Put | Bond Future | 6730 | 6 | 6730 | 6 | 0.00 |
| 26/11/2018 | R035 On 07-February-19 | 8.98 | Put | Bond Future | 6651 | 6 | 6651 | 6 | 0.00 |
| 26/11/2018 | R035 On 07-February-19 | 8.96 | Put | Bond Future | 6810 | 6 | 6810 | 6 | 0.00 |
| 26/11/2018 | R035 On 02-May-19 | | | Bond Future | 9.86 | 94.2256 | 9.8617 | 94.2256 | 0.00 |
| 26/11/2018 | R035 On 02-May-19 | 9.74 | Call | Bond Future | 2324 | 3 | 2324 | 3 | 0.00 |
| 26/11/2018 | R035 On 02-May-19 | 9.75 | Call | Bond Future | 2361 | 3 | 2361 | 3 | 0.00 |
| 26/11/2018 | R035 On 02-May-19 | 9.73 | Call | Bond Future | 2288 | 3 | 2288 | 3 | 0.00 |
| 26/11/2018 | R035 On 02-May-19 | 9.73 | Put | Bond Future | 3280 | 3 | 3280 | 3 | 0.00 |
| 26/11/2018 | R035 On 02-May-19 | 9.75 | Put | Bond Future | 3200 | 3 | 3200 | 3 | 0.00 |
| 26/11/2018 | R035 On 02-May-19 | 9.74 | Put | Bond Future | 3240 | 3 | 3240 | 3 | 0.00 |
| 26/11/2018 | R035 On 01-August-19 | | | Bond Future | 9.91 | 96.1070 | 9.9143 | 96.1070 | 0.00 |
| 26/11/2018 | R035 On 01-August-19 | 10.24 | Call | Bond Future | 4894 | 5 | 4894 | 5 | 0.00 |
| 26/11/2018 | R035 On 01-August-19 | 10.23 | Call | Bond Future | 4849 | 5 | 4849 | 5 | 0.00 |
| 26/11/2018 | R035 On 01-August-19 | 10.22 | Call | Bond Future | 4805 | 5 | 4805 | 5 | 0.00 |
| 26/11/2018 | R035 On 01-August-19 | 10.23 | Put | Bond Future | 2565 | 2 | 2565 | 2 | 0.00 |
| 26/11/2018 | R035 On 01-August-19 | 10.22 | Put | Bond Future | 2592 | 2 | 2592 | 2 | 0.00 |
| 26/11/2018 | R035 On 01-August-19 | 10.24 | Put | Bond Future | 2538 | 2 | 2538 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2018 | R186 On 07-February-19 | | | Bond Future | 9.02 | 109.9631 | 9.0173 | 109.9631 | 69,800.00 |
| 26/11/2018 | R186 On 07-February-19 | 9.20 | Call | Bond Future | 1938 | 2 | 1938 | 2 | 3,000.00 |
| 26/11/2018 | R186 On 07-February-19 | 9.30 | Call | Bond Future | 2323 | 3 | 2323 | 3 | 0.00 |
| 26/11/2018 | R186 On 07-February-19 | 9.38 | Call | Bond Future | 2654 | 3 | 2654 | 3 | 6,000.00 |
| 26/11/2018 | R186 On 07-February-19 | 8.20 | Call | Bond Future | 80 | 0 | 80 | 0 | 0.00 |
| 26/11/2018 | R186 On 07-February-19 | 8.50 | Call | Bond Future | 278 | 0 | 278 | 0 | 1,000.00 |
| 26/11/2018 | R186 On 07-February-19 | 9.50 | Call | Bond Future | 3181 | 3 | 3181 | 3 | 0.00 |
| 26/11/2018 | R186 On 07-February-19 | 8.21 | Call | Bond Future | 84 | 0 | 84 | 0 | 0.00 |
| 26/11/2018 | R186 On 07-February-19 | 9.10 | Call | Bond Future | 1588 | 2 | 1588 | 2 | 0.00 |
| 26/11/2018 | R186 On 07-February-19 | 9.92 | Call | Bond Future | 5239 | 5 | 5239 | 5 | 0.00 |
| 26/11/2018 | R186 On 07-February-19 | 8.30 | Call | Bond Future | 124 | 0 | 124 | 0 | 210.00 |
| 26/11/2018 | R186 On 07-February-19 | 9.90 | Call | Bond Future | 5137 | 5 | 5137 | 5 | 0.00 |
| 26/11/2018 | R186 On 07-February-19 | 9.27 | Call | Bond Future | 2204 | 2 | 2204 | 2 | 1,170.00 |
| 26/11/2018 | R186 On 07-February-19 | 8.77 | Call | Bond Future | 696 | 1 | 696 | 1 | 1,170.00 |
| 26/11/2018 | R186 On 07-February-19 | 9.23 | Call | Bond Future | 2050 | 2 | 2050 | 2 | 3,000.00 |
| 26/11/2018 | R186 On 07-February-19 | 8.22 | Call | Bond Future | 87 | 0 | 87 | 0 | 0.00 |
| 26/11/2018 | R186 On 07-February-19 | 8.22 | Put | Bond Future | 4876 | 5 | 4876 | 5 | 0.00 |
| 26/11/2018 | R186 On 07-February-19 | 9.23 | Put | Bond Future | 817 | 1 | 817 | 1 | 0.00 |
| 26/11/2018 | R186 On 07-February-19 | 8.77 | Put | Bond Future | 2152 | 2 | 2152 | 2 | 0.00 |
| 26/11/2018 | R186 On 07-February-19 | 9.90 | Put | Bond Future | 140 | 0 | 140 | 0 | 1,000.00 |
| 26/11/2018 | R186 On 07-February-19 | 9.27 | Put | Bond Future | 741 | 1 | 741 | 1 | 0.00 |
| 26/11/2018 | R186 On 07-February-19 | 9.50 | Put | Bond Future | 409 | 0 | 409 | 0 | 5,000.00 |
| 26/11/2018 | R186 On 07-February-19 | 8.20 | Put | Bond Future | 4992 | 5 | 4992 | 5 | 0.00 |
| 26/11/2018 | R186 On 07-February-19 | 8.30 | Put | Bond Future | 4420 | 4 | 4420 | 4 | 0.00 |
| 26/11/2018 | R186 On 07-February-19 | 8.50 | Put | Bond Future | 3354 | 3 | 3354 | 3 | 0.00 |
| 26/11/2018 | R186 On 07-February-19 | 9.10 | Put | Bond Future | 1106 | 1 | 1106 | 1 | 1,000.00 |
| 26/11/2018 | R186 On 07-February-19 | 9.92 | Put | Bond Future | 132 | 0 | 132 | 0 | 1,170.00 |
| 26/11/2018 | R186 On 07-February-19 | 8.21 | Put | Bond Future | 4934 | 5 | 4934 | 5 | 0.00 |
| 26/11/2018 | R186 On 07-February-19 | 9.38 | Put | Bond Future | 562 | 1 | 562 | 1 | 0.00 |
| 26/11/2018 | R186 On 07-February-19 | 9.30 | Put | Bond Future | 689 | 1 | 689 | 1 | 2,500.00 |
| 26/11/2018 | R186 On 07-February-19 | 9.20 | Put | Bond Future | 878 | 1 | 878 | 1 | 0.00 |
| 26/11/2018 | R186 On 02-May-19 | | | Bond Future | 9.07 | 111.8982 | 9.0747 | 111.8982 | 0.00 |
| 26/11/2018 | R186 On 02-May-19 | 8.65 | Call | Bond Future | 945 | 1 | 945 | 1 | 3,250.00 |
| 26/11/2018 | R186 On 02-May-19 | 9.03 | Call | Bond Future | 1879 | 2 | 1879 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2018 | R186 On 02-May-19 | 10.07 | Call | Bond Future | 5973 | 6 | 5973 | 6 | 0.00 |
| 26/11/2018 | R186 On 02-May-19 | 9.75 | Call | Bond Future | 4531 | 5 | 4531 | 5 | 0.00 |
| 26/11/2018 | R186 On 02-May-19 | 9.02 | Call | Bond Future | 1850 | 2 | 1850 | 2 | 0.00 |
| 26/11/2018 | R186 On 02-May-19 | 9.30 | Call | Bond Future | 2747 | 3 | 2747 | 3 | 200.00 |
| 26/11/2018 | R186 On 02-May-19 | 9.96 | Call | Bond Future | 5468 | 6 | 5468 | 6 | 0.00 |
| 26/11/2018 | R186 On 02-May-19 | 9.01 | Call | Bond Future | 1821 | 2 | 1821 | 2 | 0.00 |
| 26/11/2018 | R186 On 02-May-19 | 9.25 | Call | Bond Future | 2572 | 3 | 2572 | 3 | 3,250.00 |
| 26/11/2018 | R186 On 02-May-19 | 8.70 | Call | Bond Future | 1047 | 1 | 1047 | 1 | 200.00 |
| 26/11/2018 | R186 On 02-May-19 | 9.20 | Call | Bond Future | 2405 | 3 | 2405 | 3 | 90.00 |
| 26/11/2018 | R186 On 02-May-19 | 8.62 | Call | Bond Future | 887 | 1 | 887 | 1 | 90.00 |
| 26/11/2018 | R186 On 02-May-19 | 8.50 | Call | Bond Future | 676 | 1 | 676 | 1 | 7,000.00 |
| 26/11/2018 | R186 On 02-May-19 | 9.00 | Call | Bond Future | 1793 | 2 | 1793 | 2 | 7,000.00 |
| 26/11/2018 | R186 On 02-May-19 | 10.02 | Call | Bond Future | 5742 | 6 | 5742 | 6 | 0.00 |
| 26/11/2018 | R186 On 02-May-19 | 9.00 | Put | Bond Future | 2219 | 2 | 2219 | 2 | 0.00 |
| 26/11/2018 | R186 On 02-May-19 | 8.50 | Put | Bond Future | 4011 | 4 | 4011 | 4 | 0.00 |
| 26/11/2018 | R186 On 02-May-19 | 8.62 | Put | Bond Future | 3514 | 3 | 3514 | 3 | 0.00 |
| 26/11/2018 | R186 On 02-May-19 | 9.30 | Put | Bond Future | 1475 | 1 | 1475 | 1 | 0.00 |
| 26/11/2018 | R186 On 02-May-19 | 8.70 | Put | Bond Future | 3207 | 3 | 3207 | 3 | 0.00 |
| 26/11/2018 | R186 On 02-May-19 | 9.02 | Put | Bond Future | 2162 | 2 | 2162 | 2 | 0.00 |
| 26/11/2018 | R186 On 02-May-19 | 9.20 | Put | Bond Future | 1696 | 2 | 1696 | 2 | 0.00 |
| 26/11/2018 | R186 On 02-May-19 | 9.75 | Put | Bond Future | 777 | 1 | 777 | 1 | 7,000.00 |
| 26/11/2018 | R186 On 02-May-19 | 10.02 | Put | Bond Future | 535 | 1 | 535 | 1 | 3,250.00 |
| 26/11/2018 | R186 On 02-May-19 | 10.07 | Put | Bond Future | 499 | 0 | 499 | 0 | 200.00 |
| 26/11/2018 | R186 On 02-May-19 | 9.01 | Put | Bond Future | 2190 | 2 | 2190 | 2 | 0.00 |
| 26/11/2018 | R186 On 02-May-19 | 9.25 | Put | Bond Future | 1581 | 2 | 1581 | 2 | 0.00 |
| 26/11/2018 | R186 On 02-May-19 | 8.65 | Put | Bond Future | 3397 | 3 | 3397 | 3 | 0.00 |
| 26/11/2018 | R186 On 02-May-19 | 9.96 | Put | Bond Future | 581 | 1 | 581 | 1 | 90.00 |
| 26/11/2018 | R186 On 02-May-19 | 9.03 | Put | Bond Future | 2133 | 2 | 2133 | 2 | 0.00 |
| 26/11/2018 | R186 On 01-August-19 | | | Bond Future | 9.12 | 108.8298 | 9.1226 | 108.8298 | 0.00 |
| 26/11/2018 | R186 On 01-August-19 | 9.05 | Call | Bond Future | 2292 | 2 | 2292 | 2 | 6,000.00 |
| 26/11/2018 | R186 On 01-August-19 | 9.52 | Call | Bond Future | 3844 | 4 | 3844 | 4 | 0.00 |
| 26/11/2018 | R186 On 01-August-19 | 8.30 | Call | Bond Future | 630 | 1 | 630 | 1 | 6,000.00 |
| 26/11/2018 | R186 On 01-August-19 | 9.54 | Call | Bond Future | 3919 | 4 | 3919 | 4 | 0.00 |
| 26/11/2018 | R186 On 01-August-19 | 10.08 | Call | Bond Future | 6121 | 6 | 6121 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2018 | R186 On 01-August-19 | 9.53 | Call | Bond Future | 3882 | 4 | 3882 | 4 | 0.00 |
| 26/11/2018 | R186 On 01-August-19 | 9.53 | Put | Bond Future | 1658 | 2 | 1658 | 2 | 0.00 |
| 26/11/2018 | R186 On 01-August-19 | 9.54 | Put | Bond Future | 1642 | 2 | 1642 | 2 | 0.00 |
| 26/11/2018 | R186 On 01-August-19 | 10.08 | Put | Bond Future | 989 | 1 | 989 | 1 | 6,000.00 |
| 26/11/2018 | R186 On 01-August-19 | 9.52 | Put | Bond Future | 1674 | 2 | 1674 | 2 | 0.00 |
| 26/11/2018 | R186 On 01-August-19 | 8.30 | Put | Bond Future | 5309 | 5 | 5309 | 5 | 0.00 |
| 26/11/2018 | R186 On 01-August-19 | 9.05 | Put | Bond Future | 2694 | 3 | 2694 | 3 | 0.00 |
| 26/11/2018 | R197 On 07-February-19 | | | Bond Future | 297.96 | 297.6158 | 297.9632 | 297.6158 | 2,355.00 |
| 26/11/2018 | R197 On 02-May-19 | | | Bond Future | 303.27 | 302.9188 | 303.2665 | 302.9188 | 0.00 |
| 26/11/2018 | R197 On 01-August-19 | | | Bond Future | 301.82 | 301.4749 | 301.8220 | 301.4749 | 0.00 |
| 26/11/2018 | R202 On 07-February-19 | | | Bond Future | 231.01 | 231.0451 | 231.0089 | 231.0451 | 8,990.00 |
| 26/11/2018 | R202 On 02-May-19 | | | Bond Future | 235.12 | 235.1619 | 235.1206 | 235.1619 | 0.00 |
| 26/11/2018 | R202 On 01-August-19 | | | Bond Future | 235.85 | 235.8943 | 235.8464 | 235.8943 | 0.00 |
| 26/11/2018 | R207 On 07-February-19 | | | Bond Future | 5.66 | 101.8180 | 5.6626 | 101.8180 | 17,372.00 |
| 26/11/2018 | R207 On 07-February-19 | 6.53 | Call | Bond Future | 775 | 1 | 775 | 1 | 0.00 |
| 26/11/2018 | R207 On 07-February-19 | 6.52 | Call | Bond Future | 766 | 1 | 766 | 1 | 0.00 |
| 26/11/2018 | R207 On 07-February-19 | 6.51 | Call | Bond Future | 757 | 1 | 757 | 1 | 0.00 |
| 26/11/2018 | R207 On 07-February-19 | 6.52 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 26/11/2018 | R207 On 07-February-19 | 6.51 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 26/11/2018 | R207 On 07-February-19 | 6.53 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 26/11/2018 | R207 On 02-May-19 | | | Bond Future | 4.98 | 103.6099 | 4.9811 | 103.6099 | 0.00 |
| 26/11/2018 | R207 On 02-May-19 | 7.61 | Call | Bond Future | 1765 | 2 | 1765 | 2 | 0.00 |
| 26/11/2018 | R207 On 02-May-19 | 7.63 | Call | Bond Future | 1778 | 2 | 1778 | 2 | 0.00 |
| 26/11/2018 | R207 On 02-May-19 | 7.62 | Call | Bond Future | 1772 | 2 | 1772 | 2 | 0.00 |
| 26/11/2018 | R207 On 02-May-19 | 7.62 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/11/2018 | R207 On 02-May-19 | 7.63 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/11/2018 | R207 On 02-May-19 | 7.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/11/2018 | R207 On 01-August-19 | | | Bond Future | 3.19 | 102.0359 | 3.1850 | 102.0359 | 0.00 |
| 26/11/2018 | R207 On 01-August-19 | 7.33 | Call | Bond Future | 1821 | 2 | 1821 | 2 | 0.00 |
| 26/11/2018 | R207 On 01-August-19 | 7.34 | Call | Bond Future | 1825 | 2 | 1825 | 2 | 0.00 |
| 26/11/2018 | R207 On 01-August-19 | 7.35 | Call | Bond Future | 1829 | 2 | 1829 | 2 | 0.00 |
| 26/11/2018 | R207 On 01-August-19 | 7.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/11/2018 | R207 On 01-August-19 | 7.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/11/2018 | R207 On 01-August-19 | 7.34 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2018 | R208 On 07-February-19 | | | Bond Future | 7.07 | 101.5909 | 7.0659 | 101.5909 | 17,015.00 |
| 26/11/2018 | R208 On 07-February-19 | 7.08 | Call | Bond Future | 267 | 0 | 267 | 0 | 0.00 |
| 26/11/2018 | R208 On 07-February-19 | 7.07 | Call | Bond Future | 258 | 0 | 258 | 0 | 0.00 |
| 26/11/2018 | R208 On 07-February-19 | 7.06 | Call | Bond Future | 248 | 0 | 248 | 0 | 0.00 |
| 26/11/2018 | R208 On 07-February-19 | 7.08 | Put | Bond Future | 240 | 0 | 240 | 0 | 0.00 |
| 26/11/2018 | R208 On 07-February-19 | 7.06 | Put | Bond Future | 260 | 0 | 260 | 0 | 0.00 |
| 26/11/2018 | R208 On 07-February-19 | 7.07 | Put | Bond Future | 250 | 0 | 250 | 0 | 0.00 |
| 26/11/2018 | R208 On 02-May-19 | | | Bond Future | 6.98 | 99.9775 | 6.9817 | 99.9775 | 0.00 |
| 26/11/2018 | R208 On 02-May-19 | 8.02 | Call | Bond Future | 1841 | 2 | 1841 | 2 | 0.00 |
| 26/11/2018 | R208 On 02-May-19 | 8.03 | Call | Bond Future | 1857 | 2 | 1857 | 2 | 0.00 |
| 26/11/2018 | R208 On 02-May-19 | 8.04 | Call | Bond Future | 1874 | 2 | 1874 | 2 | 0.00 |
| 26/11/2018 | R208 On 02-May-19 | 8.04 | Put | Bond Future | 48 | 0 | 48 | 0 | 0.00 |
| 26/11/2018 | R208 On 02-May-19 | 8.02 | Put | Bond Future | 49 | 0 | 49 | 0 | 0.00 |
| 26/11/2018 | R208 On 02-May-19 | 8.03 | Put | Bond Future | 48 | 0 | 48 | 0 | 0.00 |
| 26/11/2018 | R208 On 01-August-19 | | | Bond Future | 6.80 | 101.9738 | 6.8032 | 101.9738 | 0.00 |
| 26/11/2018 | R208 On 01-August-19 | 8.17 | Call | Bond Future | 2146 | 2 | 2146 | 2 | 0.00 |
| 26/11/2018 | R208 On 01-August-19 | 8.16 | Call | Bond Future | 2132 | 2 | 2132 | 2 | 0.00 |
| 26/11/2018 | R208 On 01-August-19 | 8.15 | Call | Bond Future | 2118 | 2 | 2118 | 2 | 0.00 |
| 26/11/2018 | R208 On 01-August-19 | 8.15 | Put | Bond Future | 76 | 0 | 76 | 0 | 0.00 |
| 26/11/2018 | R208 On 01-August-19 | 8.17 | Put | Bond Future | 74 | 0 | 74 | 0 | 0.00 |
| 26/11/2018 | R208 On 01-August-19 | 8.16 | Put | Bond Future | 75 | 0 | 75 | 0 | 0.00 |
| 26/11/2018 | R209 On 07-February-19 | | | Bond Future | 9.75 | 73.8211 | 9.7461 | 73.8211 | 121,807.00 |
| 26/11/2018 | R209 On 07-February-19 | 8.96 | Call | Bond Future | 111 | 0 | 111 | 0 | 0.00 |
| 26/11/2018 | R209 On 07-February-19 | 9.04 | Call | Bond Future | 157 | 0 | 157 | 0 | 4,000.00 |
| 26/11/2018 | R209 On 07-February-19 | 9.54 | Call | Bond Future | 935 | 1 | 935 | 1 | 4,000.00 |
| 26/11/2018 | R209 On 07-February-19 | 8.95 | Call | Bond Future | 106 | 0 | 106 | 0 | 0.00 |
| 26/11/2018 | R209 On 07-February-19 | 10.20 | Call | Bond Future | 3402 | 4 | 3402 | 4 | 0.00 |
| 26/11/2018 | R209 On 07-February-19 | 8.97 | Call | Bond Future | 115 | 0 | 115 | 0 | 0.00 |
| 26/11/2018 | R209 On 07-February-19 | 8.95 | Put | Bond Future | 5516 | 5 | 5516 | 5 | 0.00 |
| 26/11/2018 | R209 On 07-February-19 | 9.54 | Put | Bond Future | 2280 | 2 | 2280 | 2 | 0.00 |
| 26/11/2018 | R209 On 07-February-19 | 9.04 | Put | Bond Future | 4926 | 5 | 4926 | 5 | 0.00 |
| 26/11/2018 | R209 On 07-February-19 | 8.96 | Put | Bond Future | 5449 | 5 | 5449 | 5 | 0.00 |
| 26/11/2018 | R209 On 07-February-19 | 10.20 | Put | Bond Future | 565 | 1 | 565 | 1 | 4,000.00 |
| 26/11/2018 | R209 On 07-February-19 | 8.97 | Put | Bond Future | 5382 | 5 | 5382 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2018 | R209 On 02-May-19 | | | Bond Future | 9.80 | 71.9711 | 9.7976 | 71.9711 | 0.00 |
| 26/11/2018 | R209 On 02-May-19 | 9.69 | Call | Bond Future | 2038 | 2 | 2038 | 2 | 0.00 |
| 26/11/2018 | R209 On 02-May-19 | 9.68 | Call | Bond Future | 2007 | 2 | 2007 | 2 | 0.00 |
| 26/11/2018 | R209 On 02-May-19 | 9.35 | Call | Bond Future | 1121 | 1 | 1121 | 1 | 760.00 |
| 26/11/2018 | R209 On 02-May-19 | 9.95 | Call | Bond Future | 2916 | 3 | 2916 | 3 | 760.00 |
| 26/11/2018 | R209 On 02-May-19 | 9.70 | Call | Bond Future | 2069 | 2 | 2069 | 2 | 0.00 |
| 26/11/2018 | R209 On 02-May-19 | 10.71 | Call | Bond Future | 6185 | 7 | 6185 | 7 | 0.00 |
| 26/11/2018 | R209 On 02-May-19 | 10.71 | Put | Bond Future | 700 | 1 | 700 | 1 | 760.00 |
| 26/11/2018 | R209 On 02-May-19 | 9.95 | Put | Bond Future | 1954 | 2 | 1954 | 2 | 0.00 |
| 26/11/2018 | R209 On 02-May-19 | 9.68 | Put | Bond Future | 2763 | 3 | 2763 | 3 | 0.00 |
| 26/11/2018 | R209 On 02-May-19 | 9.35 | Put | Bond Future | 4062 | 4 | 4062 | 4 | 0.00 |
| 26/11/2018 | R209 On 02-May-19 | 9.69 | Put | Bond Future | 2729 | 3 | 2729 | 3 | 0.00 |
| 26/11/2018 | R209 On 02-May-19 | 9.70 | Put | Bond Future | 2695 | 3 | 2695 | 3 | 0.00 |
| 26/11/2018 | R209 On 01-August-19 | | | Bond Future | 9.84 | 73.4084 | 9.8442 | 73.4084 | 0.00 |
| 26/11/2018 | R209 On 01-August-19 | 10.15 | Call | Bond Future | 4130 | 4 | 4130 | 4 | 0.00 |
| 26/11/2018 | R209 On 01-August-19 | 10.17 | Call | Bond Future | 4206 | 4 | 4206 | 4 | 0.00 |
| 26/11/2018 | R209 On 01-August-19 | 10.16 | Call | Bond Future | 4168 | 4 | 4168 | 4 | 0.00 |
| 26/11/2018 | R209 On 01-August-19 | 10.16 | Put | Bond Future | 2213 | 2 | 2213 | 2 | 0.00 |
| 26/11/2018 | R209 On 01-August-19 | 10.15 | Put | Bond Future | 2235 | 2 | 2235 | 2 | 0.00 |
| 26/11/2018 | R209 On 01-August-19 | 10.17 | Put | Bond Future | 2190 | 2 | 2190 | 2 | 0.00 |
| 26/11/2018 | R210 On 07-February-19 | | | Bond Future | 186.56 | 186.5931 | 186.5636 | 186.5931 | 3,308.00 |
| 26/11/2018 | R210 On 02-May-19 | | | Bond Future | 187.33 | 187.3621 | 187.3284 | 187.3621 | 0.00 |
| 26/11/2018 | R210 On 01-August-19 | | | Bond Future | 191.11 | 191.1455 | 191.1065 | 191.1455 | 0.00 |
| 26/11/2018 | R212 On 07-February-19 | | | Bond Future | 155.54 | 155.5617 | 155.5356 | 155.5617 | 4,976.00 |
| 26/11/2018 | R212 On 02-May-19 | | | Bond Future | 158.30 | 158.3339 | 158.3042 | 158.3339 | 0.00 |
| 26/11/2018 | R212 On 01-August-19 | | | Bond Future | 161.43 | 161.4597 | 161.4255 | 161.4597 | 0.00 |
| 26/11/2018 | R213 On 07-February-19 | | | Bond Future | 9.57 | 85.3653 | 9.5682 | 85.3653 | 32,397.00 |
| 26/11/2018 | R213 On 07-February-19 | 8.68 | Call | Bond Future | 71 | 0 | 71 | 0 | 0.00 |
| 26/11/2018 | R213 On 07-February-19 | 8.69 | Call | Bond Future | 74 | 0 | 74 | 0 | 0.00 |
| 26/11/2018 | R213 On 07-February-19 | 8.70 | Call | Bond Future | 77 | 0 | 77 | 0 | 0.00 |
| 26/11/2018 | R213 On 07-February-19 | 8.69 | Put | Bond Future | 5741 | 5 | 5741 | 5 | 0.00 |
| 26/11/2018 | R213 On 07-February-19 | 8.70 | Put | Bond Future | 5677 | 5 | 5677 | 5 | 0.00 |
| 26/11/2018 | R213 On 07-February-19 | 8.68 | Put | Bond Future | 5805 | 6 | 5805 | 6 | 0.00 |
| 26/11/2018 | R213 On 02-May-19 | | | Bond Future | 9.62 | 83.3179 | 9.6228 | 83.3179 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2018 | R213 On 02-May-19 | 9.50 | Call | Bond Future | 1895 | 2 | 1895 | 2 | 0.00 |
| 26/11/2018 | R213 On 02-May-19 | 9.49 | Call | Bond Future | 1865 | 2 | 1865 | 2 | 0.00 |
| 26/11/2018 | R213 On 02-May-19 | 9.48 | Call | Bond Future | 1836 | 2 | 1836 | 2 | 0.00 |
| 26/11/2018 | R213 On 02-May-19 | 9.49 | Put | Bond Future | 2679 | 3 | 2679 | 3 | 0.00 |
| 26/11/2018 | R213 On 02-May-19 | 9.48 | Put | Bond Future | 2712 | 3 | 2712 | 3 | 0.00 |
| 26/11/2018 | R213 On 02-May-19 | 9.50 | Put | Bond Future | 2647 | 2 | 2647 | 2 | 0.00 |
| 26/11/2018 | R213 On 01-August-19 | | | Bond Future | 9.67 | 84.9815 | 9.6722 | 84.9815 | 0.00 |
| 26/11/2018 | R213 On 01-August-19 | 9.98 | Call | Bond Future | 3940 | 4 | 3940 | 4 | 0.00 |
| 26/11/2018 | R213 On 01-August-19 | 9.99 | Call | Bond Future | 3977 | 4 | 3977 | 4 | 0.00 |
| 26/11/2018 | R213 On 01-August-19 | 10.00 | Call | Bond Future | 4014 | 4 | 4014 | 4 | 0.00 |
| 26/11/2018 | R213 On 01-August-19 | 10.00 | Put | Bond Future | 2080 | 2 | 2080 | 2 | 0.00 |
| 26/11/2018 | R213 On 01-August-19 | 9.98 | Put | Bond Future | 2122 | 2 | 2122 | 2 | 0.00 |
| 26/11/2018 | R213 On 01-August-19 | 9.99 | Put | Bond Future | 2101 | 2 | 2101 | 2 | 0.00 |
| 26/11/2018 | R214 On 07-February-19 | | | Bond Future | 9.93 | 72.9451 | 9.9338 | 72.9451 | 29,831.00 |
| 26/11/2018 | R214 On 07-February-19 | 9.04 | Call | Bond Future | 69 | 0 | 69 | 0 | 0.00 |
| 26/11/2018 | R214 On 07-February-19 | 9.05 | Call | Bond Future | 73 | 0 | 73 | 0 | 0.00 |
| 26/11/2018 | R214 On 07-February-19 | 9.03 | Call | Bond Future | 66 | 0 | 66 | 0 | 0.00 |
| 26/11/2018 | R214 On 07-February-19 | 9.03 | Put | Bond Future | 6535 | 6 | 6535 | 6 | 0.00 |
| 26/11/2018 | R214 On 07-February-19 | 9.04 | Put | Bond Future | 6462 | 6 | 6462 | 6 | 0.00 |
| 26/11/2018 | R214 On 07-February-19 | 9.05 | Put | Bond Future | 6389 | 6 | 6389 | 6 | 0.00 |
| 26/11/2018 | R214 On 02-May-19 | | | Bond Future | 9.99 | 70.9327 | 9.9850 | 70.9327 | 0.00 |
| 26/11/2018 | R214 On 02-May-19 | 9.87 | Call | Bond Future | 2166 | 2 | 2166 | 2 | 0.00 |
| 26/11/2018 | R214 On 02-May-19 | 9.85 | Call | Bond Future | 2104 | 2 | 2104 | 2 | 0.00 |
| 26/11/2018 | R214 On 02-May-19 | 9.86 | Call | Bond Future | 2135 | 2 | 2135 | 2 | 0.00 |
| 26/11/2018 | R214 On 02-May-19 | 9.86 | Put | Bond Future | 2969 | 3 | 2969 | 3 | 0.00 |
| 26/11/2018 | R214 On 02-May-19 | 9.87 | Put | Bond Future | 2933 | 3 | 2933 | 3 | 0.00 |
| 26/11/2018 | R214 On 02-May-19 | 9.85 | Put | Bond Future | 3005 | 3 | 3005 | 3 | 0.00 |
| 26/11/2018 | R214 On 01-August-19 | | | Bond Future | 10.03 | 72.3491 | 10.0327 | 72.3491 | 0.00 |
| 26/11/2018 | R214 On 01-August-19 | 10.33 | Call | Bond Future | 4260 | 5 | 4260 | 5 | 0.00 |
| 26/11/2018 | R214 On 01-August-19 | 10.34 | Call | Bond Future | 4299 | 5 | 4299 | 5 | 0.00 |
| 26/11/2018 | R214 On 01-August-19 | 10.32 | Call | Bond Future | 4222 | 5 | 4222 | 5 | 0.00 |
| 26/11/2018 | R214 On 01-August-19 | 10.32 | Put | Bond Future | 2380 | 2 | 2380 | 2 | 0.00 |
| 26/11/2018 | R214 On 01-August-19 | 10.33 | Put | Bond Future | 2355 | 2 | 2355 | 2 | 0.00 |
| 26/11/2018 | R214 On 01-August-19 | 10.34 | Put | Bond Future | 2331 | 2 | 2331 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2018 | R248 On 07-February-19 | | | Bond Future | 9.95 | 93.2551 | 9.9491 | 93.2551 | 109,519.00 |
| 26/11/2018 | R248 On 07-February-19 | 9.07 | Call | Bond Future | 76 | 0 | 76 | 0 | 0.00 |
| 26/11/2018 | R248 On 07-February-19 | 9.05 | Call | Bond Future | 68 | 0 | 68 | 0 | 0.00 |
| 26/11/2018 | R248 On 07-February-19 | 9.06 | Call | Bond Future | 72 | 0 | 72 | 0 | 0.00 |
| 26/11/2018 | R248 On 07-February-19 | 9.05 | Put | Bond Future | 8341 | 8 | 8341 | 8 | 0.00 |
| 26/11/2018 | R248 On 07-February-19 | 9.07 | Put | Bond Future | 8151 | 8 | 8151 | 8 | 0.00 |
| 26/11/2018 | R248 On 07-February-19 | 9.06 | Put | Bond Future | 8246 | 8 | 8246 | 8 | 0.00 |
| 26/11/2018 | R248 On 02-May-19 | | | Bond Future | 10.00 | 90.4592 | 10.0008 | 90.4592 | 0.00 |
| 26/11/2018 | R248 On 02-May-19 | 9.90 | Call | Bond Future | 2736 | 3 | 2736 | 3 | 0.00 |
| 26/11/2018 | R248 On 02-May-19 | 9.89 | Call | Bond Future | 2696 | 3 | 2696 | 3 | 0.00 |
| 26/11/2018 | R248 On 02-May-19 | 9.91 | Call | Bond Future | 2777 | 3 | 2777 | 3 | 0.00 |
| 26/11/2018 | R248 On 02-May-19 | 9.89 | Put | Bond Future | 3639 | 3 | 3639 | 3 | 0.00 |
| 26/11/2018 | R248 On 02-May-19 | 9.91 | Put | Bond Future | 3548 | 3 | 3548 | 3 | 0.00 |
| 26/11/2018 | R248 On 02-May-19 | 9.90 | Put | Bond Future | 3593 | 3 | 3593 | 3 | 0.00 |
| 26/11/2018 | R248 On 01-August-19 | | | Bond Future | 10.05 | 92.2655 | 10.0488 | 92.2655 | 0.00 |
| 26/11/2018 | R248 On 01-August-19 | 10.36 | Call | Bond Future | 5400 | 6 | 5400 | 6 | 0.00 |
| 26/11/2018 | R248 On 01-August-19 | 10.35 | Call | Bond Future | 5351 | 6 | 5351 | 6 | 0.00 |
| 26/11/2018 | R248 On 01-August-19 | 10.34 | Call | Bond Future | 5302 | 6 | 5302 | 6 | 0.00 |
| 26/11/2018 | R248 On 01-August-19 | 10.35 | Put | Bond Future | 2896 | 3 | 2896 | 3 | 0.00 |
| 26/11/2018 | R248 On 01-August-19 | 10.34 | Put | Bond Future | 2927 | 3 | 2927 | 3 | 0.00 |
| 26/11/2018 | R248 On 01-August-19 | 10.36 | Put | Bond Future | 2866 | 3 | 2866 | 3 | 0.00 |