



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 December 2018

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2018 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | 2025 On 07-February-19 | | | Bond Future | 132.10 | 132.1009 | 132.1046 | 132.1009 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2018 | 2025 On 02-May-19 | | | Bond Future | 134.45 | 134.4506 | 134.4541 | 134.4506 | 0.00 |
| 11/12/2018 | 2025 On 01-August-19 | | | Bond Future | 137.09 | 137.0902 | 137.0915 | 137.0902 | 0.00 |
| 11/12/2018 | 2029 On 07-February-19 | | | Bond Future | 100.32 | 100.3134 | 100.3164 | 100.3134 | 2,954.00 |
| 11/12/2018 | 2029 On 02-May-19 | | | Bond Future | 101.03 | 101.0247 | 101.0276 | 101.0247 | 0.00 |
| 11/12/2018 | 2029 On 01-August-19 | | | Bond Future | 103.04 | 103.0432 | 103.0444 | 103.0432 | 0.00 |
| 11/12/2018 | 2030 On 07-February-19 | | | Bond Future | 9.70 | 88.9977 | 9.7045 | 88.9977 | 56,496.00 |
| 11/12/2018 | 2030 On 07-February-19 | 9.18 | Call | Bond Future | 238 | 0 | 238 | 0 | 4,000.00 |
| 11/12/2018 | 2030 On 07-February-19 | 9.68 | Call | Bond Future | 1239 | 1 | 1239 | 1 | 4,000.00 |
| 11/12/2018 | 2030 On 07-February-19 | 8.62 | Call | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 11/12/2018 | 2030 On 07-February-19 | 10.20 | Call | Bond Future | 3368 | 3 | 3368 | 3 | 0.00 |
| 11/12/2018 | 2030 On 07-February-19 | 8.90 | Call | Bond Future | 57 | 0 | 57 | 0 | 1,320.00 |
| 11/12/2018 | 2030 On 07-February-19 | 8.63 | Call | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 11/12/2018 | 2030 On 07-February-19 | 8.64 | Call | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 11/12/2018 | 2030 On 07-February-19 | 9.60 | Call | Bond Future | 1006 | 1 | 1006 | 1 | 1,320.00 |
| 11/12/2018 | 2030 On 07-February-19 | 8.70 | Call | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 11/12/2018 | 2030 On 07-February-19 | 9.40 | Call | Bond Future | 550 | 1 | 550 | 1 | 0.00 |
| 11/12/2018 | 2030 On 07-February-19 | 8.70 | Put | Bond Future | 6484 | 6 | 6484 | 6 | 0.00 |
| 11/12/2018 | 2030 On 07-February-19 | 8.90 | Put | Bond Future | 5188 | 5 | 5188 | 5 | 0.00 |
| 11/12/2018 | 2030 On 07-February-19 | 9.40 | Put | Bond Future | 2446 | 2 | 2446 | 2 | 0.00 |
| 11/12/2018 | 2030 On 07-February-19 | 8.64 | Put | Bond Future | 6885 | 7 | 6885 | 7 | 0.00 |
| 11/12/2018 | 2030 On 07-February-19 | 9.60 | Put | Bond Future | 1651 | 2 | 1651 | 2 | 0.00 |
| 11/12/2018 | 2030 On 07-February-19 | 8.63 | Put | Bond Future | 6952 | 7 | 6952 | 7 | 0.00 |
| 11/12/2018 | 2030 On 07-February-19 | 8.62 | Put | Bond Future | 7020 | 7 | 7020 | 7 | 0.00 |
| 11/12/2018 | 2030 On 07-February-19 | 10.20 | Put | Bond Future | 395 | 0 | 395 | 0 | 4,000.00 |
| 11/12/2018 | 2030 On 07-February-19 | 9.18 | Put | Bond Future | 3538 | 3 | 3538 | 3 | 0.00 |
| 11/12/2018 | 2030 On 07-February-19 | 9.68 | Put | Bond Future | 1390 | 1 | 1390 | 1 | 0.00 |
| 11/12/2018 | 2030 On 02-May-19 | | | Bond Future | 9.77 | 90.5610 | 9.7730 | 90.5610 | 0.00 |
| 11/12/2018 | 2030 On 02-May-19 | 9.39 | Call | Bond Future | 1106 | 1 | 1106 | 1 | 0.00 |
| 11/12/2018 | 2030 On 02-May-19 | 10.20 | Call | Bond Future | 3740 | 4 | 3740 | 4 | 0.00 |
| 11/12/2018 | 2030 On 02-May-19 | 9.41 | Call | Bond Future | 1150 | 1 | 1150 | 1 | 0.00 |
| 11/12/2018 | 2030 On 02-May-19 | 8.90 | Call | Bond Future | 336 | 0 | 336 | 0 | 3,000.00 |
| 11/12/2018 | 2030 On 02-May-19 | 9.40 | Call | Bond Future | 1128 | 1 | 1128 | 1 | 3,000.00 |
| 11/12/2018 | 2030 On 02-May-19 | 9.40 | Put | Bond Future | 3419 | 3 | 3419 | 3 | 0.00 |
| 11/12/2018 | 2030 On 02-May-19 | 9.41 | Put | Bond Future | 3379 | 3 | 3379 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2018 | 2030 On 02-May-19 | 8.90 | Put | Bond Future | 5825 | 6 | 5825 | 6 | 0.00 |
| 11/12/2018 | 2030 On 02-May-19 | 10.20 | Put | Bond Future | 1212 | 1 | 1212 | 1 | 3,000.00 |
| 11/12/2018 | 2030 On 02-May-19 | 9.39 | Put | Bond Future | 3459 | 3 | 3459 | 3 | 0.00 |
| 11/12/2018 | 2030 On 01-August-19 | | | Bond Future | 9.84 | 88.3443 | 9.8416 | 88.3443 | 0.00 |
| 11/12/2018 | 2030 On 01-August-19 | 9.91 | Call | Bond Future | 2935 | 3 | 2935 | 3 | 0.00 |
| 11/12/2018 | 2030 On 01-August-19 | 9.92 | Call | Bond Future | 2969 | 3 | 2969 | 3 | 0.00 |
| 11/12/2018 | 2030 On 01-August-19 | 9.90 | Call | Bond Future | 2901 | 3 | 2901 | 3 | 0.00 |
| 11/12/2018 | 2030 On 01-August-19 | 9.92 | Put | Bond Future | 2506 | 2 | 2506 | 2 | 0.00 |
| 11/12/2018 | 2030 On 01-August-19 | 9.90 | Put | Bond Future | 2556 | 3 | 2556 | 3 | 0.00 |
| 11/12/2018 | 2030 On 01-August-19 | 9.91 | Put | Bond Future | 2531 | 2 | 2531 | 2 | 0.00 |
| 11/12/2018 | 2032 On 07-February-19 | | | Bond Future | 9.91 | 91.1162 | 9.9062 | 91.1162 | 43,322.00 |
| 11/12/2018 | 2032 On 07-February-19 | 8.82 | Call | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 11/12/2018 | 2032 On 07-February-19 | 8.81 | Call | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 11/12/2018 | 2032 On 07-February-19 | 8.80 | Call | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 11/12/2018 | 2032 On 07-February-19 | 8.81 | Put | Bond Future | 7727 | 8 | 7727 | 8 | 0.00 |
| 11/12/2018 | 2032 On 07-February-19 | 8.80 | Put | Bond Future | 7801 | 8 | 7801 | 8 | 0.00 |
| 11/12/2018 | 2032 On 07-February-19 | 8.82 | Put | Bond Future | 7653 | 8 | 7653 | 8 | 0.00 |
| 11/12/2018 | 2032 On 02-May-19 | | | Bond Future | 9.97 | 88.5598 | 9.9735 | 88.5598 | 0.00 |
| 11/12/2018 | 2032 On 02-May-19 | 9.61 | Call | Bond Future | 1276 | 1 | 1276 | 1 | 0.00 |
| 11/12/2018 | 2032 On 02-May-19 | 9.62 | Call | Bond Future | 1300 | 1 | 1300 | 1 | 0.00 |
| 11/12/2018 | 2032 On 02-May-19 | 9.63 | Call | Bond Future | 1324 | 1 | 1324 | 1 | 0.00 |
| 11/12/2018 | 2032 On 02-May-19 | 9.63 | Put | Bond Future | 3611 | 4 | 3611 | 4 | 0.00 |
| 11/12/2018 | 2032 On 02-May-19 | 9.61 | Put | Bond Future | 3698 | 4 | 3698 | 4 | 0.00 |
| 11/12/2018 | 2032 On 02-May-19 | 9.62 | Put | Bond Future | 3654 | 4 | 3654 | 4 | 0.00 |
| 11/12/2018 | 2032 On 01-August-19 | | | Bond Future | 10.04 | 90.3090 | 10.0387 | 90.3090 | 0.00 |
| 11/12/2018 | 2032 On 01-August-19 | 10.11 | Call | Bond Future | 3187 | 3 | 3187 | 3 | 0.00 |
| 11/12/2018 | 2032 On 01-August-19 | 10.10 | Call | Bond Future | 3151 | 3 | 3151 | 3 | 0.00 |
| 11/12/2018 | 2032 On 01-August-19 | 10.09 | Call | Bond Future | 3115 | 3 | 3115 | 3 | 0.00 |
| 11/12/2018 | 2032 On 01-August-19 | 10.09 | Put | Bond Future | 2785 | 3 | 2785 | 3 | 0.00 |
| 11/12/2018 | 2032 On 01-August-19 | 10.11 | Put | Bond Future | 2729 | 3 | 2729 | 3 | 0.00 |
| 11/12/2018 | 2032 On 01-August-19 | 10.10 | Put | Bond Future | 2757 | 3 | 2757 | 3 | 0.00 |
| 11/12/2018 | 2033 On 07-February-19 | | | Bond Future | 102.38 | 102.3759 | 102.3792 | 102.3759 | 5,890.00 |
| 11/12/2018 | 2033 On 02-May-19 | | | Bond Future | 103.05 | 103.0515 | 103.0545 | 103.0515 | 0.00 |
| 11/12/2018 | 2033 On 01-August-19 | | | Bond Future | 105.11 | 105.1103 | 105.1118 | 105.1103 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2018 | 2037 On 07-February-19 | | | Bond Future | 10.12 | 87.1025 | 10.1184 | 87.1025 | 57,599.00 |
| 11/12/2018 | 2037 On 07-February-19 | 9.05 | Call | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 11/12/2018 | 2037 On 07-February-19 | 9.07 | Call | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 11/12/2018 | 2037 On 07-February-19 | 9.06 | Call | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 11/12/2018 | 2037 On 07-February-19 | 9.05 | Put | Bond Future | 8458 | 8 | 8458 | 8 | 0.00 |
| 11/12/2018 | 2037 On 07-February-19 | 9.07 | Put | Bond Future | 8292 | 8 | 8292 | 8 | 0.00 |
| 11/12/2018 | 2037 On 07-February-19 | 9.06 | Put | Bond Future | 8375 | 8 | 8375 | 8 | 0.00 |
| 11/12/2018 | 2037 On 02-May-19 | | | Bond Future | 10.19 | 88.6325 | 10.1852 | 88.6325 | 0.00 |
| 11/12/2018 | 2037 On 02-May-19 | 9.80 | Call | Bond Future | 1434 | 1 | 1434 | 1 | 0.00 |
| 11/12/2018 | 2037 On 02-May-19 | 9.79 | Call | Bond Future | 1407 | 1 | 1407 | 1 | 0.00 |
| 11/12/2018 | 2037 On 02-May-19 | 9.81 | Call | Bond Future | 1461 | 2 | 1461 | 2 | 0.00 |
| 11/12/2018 | 2037 On 02-May-19 | 9.79 | Put | Bond Future | 4355 | 4 | 4355 | 4 | 0.00 |
| 11/12/2018 | 2037 On 02-May-19 | 9.80 | Put | Bond Future | 4305 | 4 | 4305 | 4 | 0.00 |
| 11/12/2018 | 2037 On 02-May-19 | 9.81 | Put | Bond Future | 4256 | 4 | 4256 | 4 | 0.00 |
| 11/12/2018 | 2037 On 01-August-19 | | | Bond Future | 10.25 | 86.1274 | 10.2530 | 86.1274 | 0.00 |
| 11/12/2018 | 2037 On 01-August-19 | 10.29 | Call | Bond Future | 3429 | 3 | 3429 | 3 | 0.00 |
| 11/12/2018 | 2037 On 01-August-19 | 10.31 | Call | Bond Future | 3508 | 4 | 3508 | 4 | 0.00 |
| 11/12/2018 | 2037 On 01-August-19 | 10.30 | Call | Bond Future | 3468 | 4 | 3468 | 4 | 0.00 |
| 11/12/2018 | 2037 On 01-August-19 | 10.30 | Put | Bond Future | 3132 | 3 | 3132 | 3 | 0.00 |
| 11/12/2018 | 2037 On 01-August-19 | 10.31 | Put | Bond Future | 3100 | 3 | 3100 | 3 | 0.00 |
| 11/12/2018 | 2037 On 01-August-19 | 10.29 | Put | Bond Future | 3164 | 3 | 3164 | 3 | 0.00 |
| 11/12/2018 | 2038 On 07-February-19 | | | Bond Future | 120.07 | 120.3407 | 120.0724 | 120.3407 | 9,912.00 |
| 11/12/2018 | 2038 On 02-May-19 | | | Bond Future | 122.21 | 122.4813 | 122.2078 | 122.4813 | 0.00 |
| 11/12/2018 | 2038 On 01-August-19 | | | Bond Future | 124.59 | 124.8759 | 124.5949 | 124.8759 | 0.00 |
| 11/12/2018 | 2040 On 07-February-19 | | | Bond Future | 10.20 | 90.1960 | 10.1984 | 90.1960 | 32,389.00 |
| 11/12/2018 | 2040 On 07-February-19 | 9.11 | Call | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 11/12/2018 | 2040 On 07-February-19 | 9.13 | Call | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 11/12/2018 | 2040 On 07-February-19 | 9.12 | Call | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 11/12/2018 | 2040 On 07-February-19 | 9.12 | Put | Bond Future | 9193 | 9 | 9193 | 9 | 0.00 |
| 11/12/2018 | 2040 On 07-February-19 | 9.11 | Put | Bond Future | 9284 | 9 | 9284 | 9 | 0.00 |
| 11/12/2018 | 2040 On 07-February-19 | 9.13 | Put | Bond Future | 9102 | 9 | 9102 | 9 | 0.00 |
| 11/12/2018 | 2040 On 02-May-19 | | | Bond Future | 10.27 | 91.7803 | 10.2650 | 91.7803 | 0.00 |
| 11/12/2018 | 2040 On 02-May-19 | 9.90 | Call | Bond Future | 1550 | 2 | 1550 | 2 | 0.00 |
| 11/12/2018 | 2040 On 02-May-19 | 10.20 | Call | Bond Future | 2568 | 3 | 2568 | 3 | 1,150.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2018 | 2040 On 02-May-19 | 9.60 | Call | Bond Future | 817 | 1 | 817 | 1 | 1,150.00 |
| 11/12/2018 | 2040 On 02-May-19 | 9.89 | Call | Bond Future | 1521 | 2 | 1521 | 2 | 0.00 |
| 11/12/2018 | 2040 On 02-May-19 | 9.88 | Call | Bond Future | 1492 | 2 | 1492 | 2 | 0.00 |
| 11/12/2018 | 2040 On 02-May-19 | 9.89 | Put | Bond Future | 4516 | 4 | 4516 | 4 | 0.00 |
| 11/12/2018 | 2040 On 02-May-19 | 9.88 | Put | Bond Future | 4569 | 4 | 4569 | 4 | 0.00 |
| 11/12/2018 | 2040 On 02-May-19 | 9.60 | Put | Bond Future | 6240 | 6 | 6240 | 6 | 0.00 |
| 11/12/2018 | 2040 On 02-May-19 | 9.90 | Put | Bond Future | 4463 | 4 | 4463 | 4 | 0.00 |
| 11/12/2018 | 2040 On 02-May-19 | 10.20 | Put | Bond Future | 3075 | 3 | 3075 | 3 | 0.00 |
| 11/12/2018 | 2040 On 01-August-19 | | | Bond Future | 10.33 | 89.0870 | 10.3328 | 89.0870 | 0.00 |
| 11/12/2018 | 2040 On 01-August-19 | 10.36 | Call | Bond Future | 3663 | 4 | 3663 | 4 | 0.00 |
| 11/12/2018 | 2040 On 01-August-19 | 10.37 | Call | Bond Future | 3705 | 4 | 3705 | 4 | 0.00 |
| 11/12/2018 | 2040 On 01-August-19 | 10.38 | Call | Bond Future | 3747 | 4 | 3747 | 4 | 0.00 |
| 11/12/2018 | 2040 On 01-August-19 | 10.38 | Put | Bond Future | 3385 | 3 | 3385 | 3 | 0.00 |
| 11/12/2018 | 2040 On 01-August-19 | 10.36 | Put | Bond Future | 3454 | 3 | 3454 | 3 | 0.00 |
| 11/12/2018 | 2040 On 01-August-19 | 10.37 | Put | Bond Future | 3419 | 3 | 3419 | 3 | 0.00 |
| 11/12/2018 | 2044 On 07-February-19 | | | Bond Future | 10.22 | 87.2783 | 10.2217 | 87.2783 | 36,786.00 |
| 11/12/2018 | 2044 On 07-February-19 | 9.17 | Call | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 11/12/2018 | 2044 On 07-February-19 | 9.18 | Call | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 11/12/2018 | 2044 On 07-February-19 | 9.16 | Call | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 11/12/2018 | 2044 On 07-February-19 | 9.16 | Put | Bond Future | 9222 | 9 | 9222 | 9 | 0.00 |
| 11/12/2018 | 2044 On 07-February-19 | 9.17 | Put | Bond Future | 9129 | 9 | 9129 | 9 | 0.00 |
| 11/12/2018 | 2044 On 07-February-19 | 9.18 | Put | Bond Future | 9036 | 9 | 9036 | 9 | 0.00 |
| 11/12/2018 | 2044 On 02-May-19 | | | Bond Future | 10.29 | 88.8114 | 10.2859 | 88.8114 | 0.00 |
| 11/12/2018 | 2044 On 02-May-19 | 9.90 | Call | Bond Future | 1523 | 2 | 1523 | 2 | 0.00 |
| 11/12/2018 | 2044 On 02-May-19 | 9.92 | Call | Bond Future | 1581 | 2 | 1581 | 2 | 0.00 |
| 11/12/2018 | 2044 On 02-May-19 | 9.91 | Call | Bond Future | 1552 | 2 | 1552 | 2 | 0.00 |
| 11/12/2018 | 2044 On 02-May-19 | 9.92 | Put | Bond Future | 4547 | 4 | 4547 | 4 | 0.00 |
| 11/12/2018 | 2044 On 02-May-19 | 9.91 | Put | Bond Future | 4601 | 4 | 4601 | 4 | 0.00 |
| 11/12/2018 | 2044 On 02-May-19 | 9.90 | Put | Bond Future | 4655 | 5 | 4655 | 5 | 0.00 |
| 11/12/2018 | 2044 On 01-August-19 | | | Bond Future | 10.35 | 86.1847 | 10.3512 | 86.1847 | 0.00 |
| 11/12/2018 | 2044 On 01-August-19 | 10.39 | Call | Bond Future | 3786 | 4 | 3786 | 4 | 0.00 |
| 11/12/2018 | 2044 On 01-August-19 | 10.38 | Call | Bond Future | 3744 | 4 | 3744 | 4 | 0.00 |
| 11/12/2018 | 2044 On 01-August-19 | 10.40 | Call | Bond Future | 3829 | 4 | 3829 | 4 | 0.00 |
| 11/12/2018 | 2044 On 01-August-19 | 10.38 | Put | Bond Future | 3520 | 3 | 3520 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2018 | 2044 On 01-August-19 | 10.39 | Put | Bond Future | 3485 | 3 | 3485 | 3 | 0.00 |
| 11/12/2018 | 2044 On 01-August-19 | 10.40 | Put | Bond Future | 3450 | 3 | 3450 | 3 | 0.00 |
| 11/12/2018 | 2046 On 07-February-19 | | | Bond Future | 114.42 | 114.1982 | 114.4168 | 114.1982 | 12,458.00 |
| 11/12/2018 | 2046 On 02-May-19 | | | Bond Future | 114.77 | 114.5435 | 114.7658 | 114.5435 | 0.00 |
| 11/12/2018 | 2046 On 01-August-19 | | | Bond Future | 117.06 | 116.8322 | 117.0569 | 116.8322 | 0.00 |
| 11/12/2018 | 2050 On 07-February-19 | | | Bond Future | 117.21 | 117.4514 | 117.2111 | 117.4514 | 10,349.00 |
| 11/12/2018 | 2050 On 02-May-19 | | | Bond Future | 119.30 | 119.5405 | 119.2957 | 119.5405 | 0.00 |
| 11/12/2018 | 2050 On 01-August-19 | | | Bond Future | 119.86 | 120.1105 | 119.8588 | 120.1105 | 0.00 |
| 11/12/2018 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | AL37 On 07-February-19 | | | Index Future | 605.44 | 605.2270 | 605.4410 | 605.2270 | 0.00 |
| 11/12/2018 | AL37 On 02-May-19 | | | Index Future | 616.07 | 615.8560 | 616.0720 | 615.8560 | 0.00 |
| 11/12/2018 | AL37 On 01-August-19 | | | Index Future | 628.22 | 628.0130 | 628.2230 | 628.0130 | 0.00 |
| 11/12/2018 | AL7T On 07-February-19 | | | Index Future | 693.66 | 693.8340 | 693.6600 | 693.8340 | 0.00 |
| 11/12/2018 | AL7T On 02-May-19 | | | Index Future | 705.84 | 706.0180 | 705.8400 | 706.0180 | 0.00 |
| 11/12/2018 | AL7T On 01-August-19 | | | Index Future | 719.76 | 719.9550 | 719.7610 | 719.9550 | 0.00 |
| 11/12/2018 | ALBI On 07-February-19 | | | Index Future | 625.78 | 626.4700 | 625.7790 | 626.4700 | 908.00 |
| 11/12/2018 | ALBI On 02-May-19 | | | Index Future | 636.77 | 637.4710 | 636.7670 | 637.4710 | 0.00 |
| 11/12/2018 | ALBI On 01-August-19 | | | Index Future | 649.33 | 650.0550 | 649.3260 | 650.0550 | 0.00 |
| 11/12/2018 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2018 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 11/12/2018 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/12/2018 | ES33 On 07-February-19 | | | Bond Future | 11.33 | 76.1336 | 11.3315 | 76.1336 | 494.00 |
| 11/12/2018 | ES33 On 02-May-19 | | | Bond Future | 11.44 | 73.6794 | 11.4387 | 73.6794 | 0.00 |
| 11/12/2018 | ES33 On 01-August-19 | | | Bond Future | 11.55 | 75.1347 | 11.5486 | 75.1347 | 0.00 |
| 11/12/2018 | ES42 On 07-February-19 | | | Bond Future | 11.58 | 78.0635 | 11.5777 | 78.0635 | 5,169.00 |
| 11/12/2018 | ES42 On 02-May-19 | | | Bond Future | 11.69 | 75.1739 | 11.6858 | 75.1739 | 0.00 |
| 11/12/2018 | ES42 On 01-August-19 | | | Bond Future | 11.79 | 76.6591 | 11.7943 | 76.6591 | 0.00 |
| 11/12/2018 | GOVI On 07-February-19 | | | GOVI | 619.06 | 619.7560 | 619.0620 | 619.7560 | 451.00 |
| 11/12/2018 | GOVI On 07-February-19 | 666.52 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2018 | GOVI On 07-February-19 | 666.53 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2018 | GOVI On 07-February-19 | 666.51 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2018 | GOVI On 07-February-19 | 666.51 | Put | GOVI | 474480 | 47 | 474480 | 47 | 0.00 |
| 11/12/2018 | GOVI On 07-February-19 | 666.52 | Put | GOVI | 474580 | 47 | 474580 | 47 | 0.00 |
| 11/12/2018 | GOVI On 07-February-19 | 666.53 | Put | GOVI | 474680 | 47 | 474680 | 47 | 0.00 |
| 11/12/2018 | GOVI On 02-May-19 | | | GOVI | 629.93 | 630.6390 | 629.9310 | 630.6390 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2018 | GOVI On 02-May-19 | 647.88 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2018 | GOVI On 02-May-19 | 647.87 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2018 | GOVI On 02-May-19 | 647.86 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2018 | GOVI On 02-May-19 | 647.88 | Put | GOVI | 179490 | 17 | 179490 | 17 | 0.00 |
| 11/12/2018 | GOVI On 02-May-19 | 647.86 | Put | GOVI | 179290 | 17 | 179290 | 17 | 0.00 |
| 11/12/2018 | GOVI On 02-May-19 | 647.87 | Put | GOVI | 179390 | 17 | 179390 | 17 | 0.00 |
| 11/12/2018 | GOVI On 01-August-19 | | | GOVI | 642.36 | 643.0880 | 642.3560 | 643.0880 | 0.00 |
| 11/12/2018 | GOVI On 01-August-19 | 638.69 | Call | GOVI | 36660 | 4 | 36660 | 4 | 0.00 |
| 11/12/2018 | GOVI On 01-August-19 | 638.68 | Call | GOVI | 36760 | 4 | 36760 | 4 | 0.00 |
| 11/12/2018 | GOVI On 01-August-19 | 638.67 | Call | GOVI | 36860 | 4 | 36860 | 4 | 0.00 |
| 11/12/2018 | GOVI On 01-August-19 | 638.68 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2018 | GOVI On 01-August-19 | 638.67 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2018 | GOVI On 01-August-19 | 638.69 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2018 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 11/12/2018 | IGOV On 07-February-19 | | | Index Future | 253.57 | 253.6800 | 253.5710 | 253.6800 | 518.00 |
| 11/12/2018 | IGOV On 02-May-19 | | | Index Future | 258.08 | 258.1920 | 258.0810 | 258.1920 | 215.00 |
| 11/12/2018 | IGOV On 01-August-19 | | | Index Future | 263.23 | 263.3490 | 263.2310 | 263.3490 | 0.00 |
| 11/12/2018 | IS01 On 20-December-18 | | | Interest Rate Swap | 102.24 | 102.2400 | 102.2400 | 102.2400 | 0.00 |
| 11/12/2018 | IS01 On 22-March-19 | | | Interest Rate Swap | 99.58 | 99.5800 | 99.5800 | 99.5800 | 0.00 |
| 11/12/2018 | IS01 On 20-June-19 | | | Interest Rate Swap | 102.04 | 102.0500 | 102.0400 | 102.0500 | 0.00 |
| 11/12/2018 | IS01 On 19-September-19 | | | Interest Rate Swap | 99.96 | 99.9600 | 99.9600 | 99.9600 | 0.00 |
| 11/12/2018 | IS02 On 21-December-18 | | | Interest Rate Swap | 98.90 | 98.9000 | 98.9000 | 98.9000 | 0.00 |
| 11/12/2018 | IS02 On 15-March-19 | | | Interest Rate Swap | 99.33 | 99.3400 | 99.3300 | 99.3400 | 0.00 |
| 11/12/2018 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.77 | 99.7700 | 99.7700 | 99.7700 | 0.00 |
| 11/12/2018 | IS02 On 20-September-19 | | | Interest Rate Swap | 101.96 | 101.9600 | 101.9600 | 101.9600 | 0.00 |
| 11/12/2018 | IS02 On 20-December-19 | | | Interest Rate Swap | 102.98 | 102.9900 | 102.9800 | 102.9900 | 0.00 |
| 11/12/2018 | IS02 On 23-March-20 | | | Interest Rate Swap | 99.07 | 99.0800 | 99.0700 | 99.0800 | 0.00 |
| 11/12/2018 | IS02 On 22-June-20 | | | Interest Rate Swap | 102.74 | 102.7500 | 102.7400 | 102.7500 | 0.00 |
| 11/12/2018 | IS02 On 21-September-20 | | | Interest Rate Swap | 99.83 | 99.8400 | 99.8300 | 99.8400 | 0.00 |
| 11/12/2018 | IS05 On 17-December-20 | | | Interest Rate Swap | 96.71 | 96.7300 | 96.7100 | 96.7300 | 0.00 |
| 11/12/2018 | IS05 On 16-March-21 | | | Interest Rate Swap | 95.98 | 96.0100 | 95.9800 | 96.0100 | 0.00 |
| 11/12/2018 | IS05 On 15-June-21 | | | Interest Rate Swap | 95.21 | 95.2400 | 95.2100 | 95.2400 | 0.00 |
| 11/12/2018 | IS05 On 21-September-21 | | | Interest Rate Swap | 95.43 | 95.4700 | 95.4300 | 95.4700 | 0.00 |
| 11/12/2018 | IS05 On 21-December-21 | | | Interest Rate Swap | 97.67 | 97.7100 | 97.6700 | 97.7100 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2018 | IS05 On 15-March-22 | | | Interest Rate Swap | 97.85 | 97.9000 | 97.8500 | 97.9000 | 0.00 |
| 11/12/2018 | IS05 On 21-June-22 | | | Interest Rate Swap | 99.08 | 99.1500 | 99.0800 | 99.1500 | 0.00 |
| 11/12/2018 | IS05 On 20-September-22 | | | Interest Rate Swap | 103.05 | 103.1300 | 103.0500 | 103.1300 | 0.00 |
| 11/12/2018 | IS05 On 20-December-22 | | | Interest Rate Swap | 104.34 | 104.4300 | 104.3400 | 104.4300 | 0.00 |
| 11/12/2018 | IS05 On 22-March-23 | | | Interest Rate Swap | 97.78 | 97.8700 | 97.7800 | 97.8700 | 0.00 |
| 11/12/2018 | IS05 On 20-June-23 | | | Interest Rate Swap | 103.87 | 103.9500 | 103.8700 | 103.9500 | 0.00 |
| 11/12/2018 | IS05 On 19-September-23 | | | Interest Rate Swap | 99.43 | 99.5200 | 99.4300 | 99.5200 | 0.00 |
| 11/12/2018 | IS10 On 17-December-25 | | | Interest Rate Swap | 96.48 | 96.6200 | 96.4800 | 96.6200 | 0.00 |
| 11/12/2018 | IS10 On 16-March-26 | | | Interest Rate Swap | 93.53 | 93.6800 | 93.5300 | 93.6800 | 0.00 |
| 11/12/2018 | IS10 On 15-June-26 | | | Interest Rate Swap | 92.32 | 92.4600 | 92.3200 | 92.4600 | 0.00 |
| 11/12/2018 | IS10 On 21-September-26 | | | Interest Rate Swap | 94.50 | 94.6500 | 94.5000 | 94.6500 | 0.00 |
| 11/12/2018 | IS10 On 21-December-26 | | | Interest Rate Swap | 98.30 | 98.4500 | 98.3000 | 98.4500 | 0.00 |
| 11/12/2018 | IS10 On 15-March-27 | | | Interest Rate Swap | 96.92 | 97.0700 | 96.9200 | 97.0700 | 0.00 |
| 11/12/2018 | IS10 On 21-June-27 | | | Interest Rate Swap | 99.02 | 99.1800 | 99.0200 | 99.1800 | 0.00 |
| 11/12/2018 | IS10 On 20-September-27 | | | Interest Rate Swap | 104.48 | 104.6400 | 104.4800 | 104.6400 | 0.00 |
| 11/12/2018 | IS10 On 20-December-27 | | | Interest Rate Swap | 104.87 | 105.0400 | 104.8700 | 105.0400 | 0.00 |
| 11/12/2018 | IS10 On 22-March-28 | | | Interest Rate Swap | 98.46 | 98.6400 | 98.4600 | 98.6400 | 0.00 |
| 11/12/2018 | IS10 On 20-June-28 | | | Interest Rate Swap | 105.61 | 105.8000 | 105.6100 | 105.8000 | 0.00 |
| 11/12/2018 | IS10 On 19-September-28 | | | Interest Rate Swap | 99.25 | 99.4600 | 99.2500 | 99.4600 | 0.00 |
| 11/12/2018 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 11/12/2018 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 11/12/2018 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 11/12/2018 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 7.01 | 92.9900 | 7.0100 | 92.9900 | 20,000.00 |
| 11/12/2018 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 7.01 | 92.9900 | 7.0100 | 92.9900 | 0.00 |
| 11/12/2018 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 7.03 | 92.9700 | 7.0300 | 92.9700 | 0.00 |
| 11/12/2018 | JBAF On 18-September-19 | | | Jibar Tradeable Future | 7.07 | 92.9300 | 7.0700 | 92.9300 | 0.00 |
| 11/12/2018 | R023 On 07-February-19 | | | Bond Future | 8.45 | 101.1450 | 8.4462 | 101.1450 | 62,083.00 |
| 11/12/2018 | R023 On 07-February-19 | 10.57 | Call | Bond Future | 6747 | 7 | 6747 | 7 | 0.00 |
| 11/12/2018 | R023 On 07-February-19 | 10.59 | Call | Bond Future | 6808 | 7 | 6808 | 7 | 0.00 |
| 11/12/2018 | R023 On 07-February-19 | 10.58 | Call | Bond Future | 6778 | 7 | 6778 | 7 | 0.00 |
| 11/12/2018 | R023 On 07-February-19 | 10.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2018 | R023 On 07-February-19 | 10.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2018 | R023 On 07-February-19 | 10.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2018 | R023 On 02-May-19 | | | Bond Future | 8.49 | 98.9915 | 8.4947 | 98.9915 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2018 | R023 On 02-May-19 | 8.46 | Call | Bond Future | 865 | 1 | 865 | 1 | 0.00 |
| 11/12/2018 | R023 On 02-May-19 | 8.45 | Call | Bond Future | 848 | 1 | 848 | 1 | 0.00 |
| 11/12/2018 | R023 On 02-May-19 | 8.44 | Call | Bond Future | 831 | 1 | 831 | 1 | 0.00 |
| 11/12/2018 | R023 On 02-May-19 | 8.45 | Put | Bond Future | 989 | 1 | 989 | 1 | 0.00 |
| 11/12/2018 | R023 On 02-May-19 | 8.44 | Put | Bond Future | 1004 | 1 | 1004 | 1 | 0.00 |
| 11/12/2018 | R023 On 02-May-19 | 8.46 | Put | Bond Future | 974 | 1 | 974 | 1 | 0.00 |
| 11/12/2018 | R023 On 01-August-19 | | | Bond Future | 8.53 | 100.9465 | 8.5297 | 100.9465 | 0.00 |
| 11/12/2018 | R023 On 01-August-19 | 8.93 | Call | Bond Future | 2005 | 2 | 2005 | 2 | 0.00 |
| 11/12/2018 | R023 On 01-August-19 | 8.95 | Call | Bond Future | 2050 | 2 | 2050 | 2 | 0.00 |
| 11/12/2018 | R023 On 01-August-19 | 8.94 | Call | Bond Future | 2027 | 2 | 2027 | 2 | 0.00 |
| 11/12/2018 | R023 On 01-August-19 | 8.94 | Put | Bond Future | 814 | 1 | 814 | 1 | 0.00 |
| 11/12/2018 | R023 On 01-August-19 | 8.95 | Put | Bond Future | 807 | 1 | 807 | 1 | 0.00 |
| 11/12/2018 | R023 On 01-August-19 | 8.93 | Put | Bond Future | 822 | 1 | 822 | 1 | 0.00 |
| 11/12/2018 | R035 On 07-February-19 | | | Bond Future | 10.05 | 94.8591 | 10.0523 | 94.8591 | 71,612.00 |
| 11/12/2018 | R035 On 07-February-19 | 8.96 | Call | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 11/12/2018 | R035 On 07-February-19 | 8.98 | Call | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 11/12/2018 | R035 On 07-February-19 | 8.97 | Call | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 11/12/2018 | R035 On 07-February-19 | 8.97 | Put | Bond Future | 8498 | 8 | 8498 | 8 | 0.00 |
| 11/12/2018 | R035 On 07-February-19 | 8.98 | Put | Bond Future | 8415 | 8 | 8415 | 8 | 0.00 |
| 11/12/2018 | R035 On 07-February-19 | 8.96 | Put | Bond Future | 8581 | 8 | 8581 | 8 | 0.00 |
| 11/12/2018 | R035 On 02-May-19 | | | Bond Future | 10.12 | 92.0248 | 10.1169 | 92.0248 | 0.00 |
| 11/12/2018 | R035 On 02-May-19 | 9.74 | Call | Bond Future | 1415 | 1 | 1415 | 1 | 0.00 |
| 11/12/2018 | R035 On 02-May-19 | 9.75 | Call | Bond Future | 1442 | 1 | 1442 | 1 | 0.00 |
| 11/12/2018 | R035 On 02-May-19 | 9.73 | Call | Bond Future | 1389 | 1 | 1389 | 1 | 0.00 |
| 11/12/2018 | R035 On 02-May-19 | 9.73 | Put | Bond Future | 4257 | 4 | 4257 | 4 | 0.00 |
| 11/12/2018 | R035 On 02-May-19 | 9.75 | Put | Bond Future | 4158 | 4 | 4158 | 4 | 0.00 |
| 11/12/2018 | R035 On 02-May-19 | 9.74 | Put | Bond Future | 4207 | 4 | 4207 | 4 | 0.00 |
| 11/12/2018 | R035 On 01-August-19 | | | Bond Future | 10.18 | 93.8423 | 10.1806 | 93.8423 | 0.00 |
| 11/12/2018 | R035 On 01-August-19 | 10.24 | Call | Bond Future | 3549 | 4 | 3549 | 4 | 0.00 |
| 11/12/2018 | R035 On 01-August-19 | 10.23 | Call | Bond Future | 3509 | 4 | 3509 | 4 | 0.00 |
| 11/12/2018 | R035 On 01-August-19 | 10.22 | Call | Bond Future | 3470 | 4 | 3470 | 4 | 0.00 |
| 11/12/2018 | R035 On 01-August-19 | 10.23 | Put | Bond Future | 3158 | 3 | 3158 | 3 | 0.00 |
| 11/12/2018 | R035 On 01-August-19 | 10.22 | Put | Bond Future | 3190 | 3 | 3190 | 3 | 0.00 |
| 11/12/2018 | R035 On 01-August-19 | 10.24 | Put | Bond Future | 3127 | 3 | 3127 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2018 | R186 On 07-February-19 | | | Bond Future | 9.20 | 108.6333 | 9.2044 | 108.6333 | 73,350.00 |
| 11/12/2018 | R186 On 07-February-19 | 9.20 | Call | Bond Future | 1140 | 1 | 1140 | 1 | 3,000.00 |
| 11/12/2018 | R186 On 07-February-19 | 9.30 | Call | Bond Future | 1462 | 1 | 1462 | 1 | 0.00 |
| 11/12/2018 | R186 On 07-February-19 | 9.38 | Call | Bond Future | 1751 | 2 | 1751 | 2 | 6,000.00 |
| 11/12/2018 | R186 On 07-February-19 | 8.20 | Call | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 11/12/2018 | R186 On 07-February-19 | 8.50 | Call | Bond Future | 72 | 0 | 72 | 0 | 1,000.00 |
| 11/12/2018 | R186 On 07-February-19 | 9.50 | Call | Bond Future | 2228 | 2 | 2228 | 2 | 0.00 |
| 11/12/2018 | R186 On 07-February-19 | 8.21 | Call | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 11/12/2018 | R186 On 07-February-19 | 9.10 | Call | Bond Future | 865 | 1 | 865 | 1 | 0.00 |
| 11/12/2018 | R186 On 07-February-19 | 9.92 | Call | Bond Future | 4182 | 4 | 4182 | 4 | 0.00 |
| 11/12/2018 | R186 On 07-February-19 | 8.30 | Call | Bond Future | 21 | 0 | 21 | 0 | 210.00 |
| 11/12/2018 | R186 On 07-February-19 | 9.90 | Call | Bond Future | 4082 | 4 | 4082 | 4 | 0.00 |
| 11/12/2018 | R186 On 07-February-19 | 9.23 | Call | Bond Future | 1231 | 1 | 1231 | 1 | 3,000.00 |
| 11/12/2018 | R186 On 07-February-19 | 8.22 | Call | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 11/12/2018 | R186 On 07-February-19 | 8.77 | Call | Bond Future | 273 | 0 | 273 | 0 | 1,170.00 |
| 11/12/2018 | R186 On 07-February-19 | 9.27 | Call | Bond Future | 1360 | 1 | 1360 | 1 | 1,170.00 |
| 11/12/2018 | R186 On 07-February-19 | 8.77 | Put | Bond Future | 2815 | 3 | 2815 | 3 | 0.00 |
| 11/12/2018 | R186 On 07-February-19 | 9.90 | Put | Bond Future | 171 | 0 | 171 | 0 | 1,000.00 |
| 11/12/2018 | R186 On 07-February-19 | 9.27 | Put | Bond Future | 983 | 1 | 983 | 1 | 0.00 |
| 11/12/2018 | R186 On 07-February-19 | 8.22 | Put | Bond Future | 5886 | 6 | 5886 | 6 | 0.00 |
| 11/12/2018 | R186 On 07-February-19 | 9.23 | Put | Bond Future | 1084 | 1 | 1084 | 1 | 0.00 |
| 11/12/2018 | R186 On 07-February-19 | 9.50 | Put | Bond Future | 542 | 1 | 542 | 1 | 5,000.00 |
| 11/12/2018 | R186 On 07-February-19 | 8.20 | Put | Bond Future | 6008 | 6 | 6008 | 6 | 0.00 |
| 11/12/2018 | R186 On 07-February-19 | 8.30 | Put | Bond Future | 5402 | 5 | 5402 | 5 | 0.00 |
| 11/12/2018 | R186 On 07-February-19 | 8.50 | Put | Bond Future | 4234 | 4 | 4234 | 4 | 0.00 |
| 11/12/2018 | R186 On 07-February-19 | 9.10 | Put | Bond Future | 1469 | 1 | 1469 | 1 | 1,000.00 |
| 11/12/2018 | R186 On 07-February-19 | 8.21 | Put | Bond Future | 5947 | 6 | 5947 | 6 | 0.00 |
| 11/12/2018 | R186 On 07-February-19 | 9.92 | Put | Bond Future | 160 | 0 | 160 | 0 | 1,170.00 |
| 11/12/2018 | R186 On 07-February-19 | 9.30 | Put | Bond Future | 913 | 1 | 913 | 1 | 5,000.00 |
| 11/12/2018 | R186 On 07-February-19 | 9.20 | Put | Bond Future | 1165 | 1 | 1165 | 1 | 0.00 |
| 11/12/2018 | R186 On 07-February-19 | 9.38 | Put | Bond Future | 745 | 1 | 745 | 1 | 0.00 |
| 11/12/2018 | R186 On 02-May-19 | | | Bond Future | 9.27 | 110.5413 | 9.2705 | 110.5413 | 3,050.00 |
| 11/12/2018 | R186 On 02-May-19 | 8.65 | Call | Bond Future | 541 | 1 | 541 | 1 | 3,250.00 |
| 11/12/2018 | R186 On 02-May-19 | 9.03 | Call | Bond Future | 1248 | 1 | 1248 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2018 | R186 On 02-May-19 | 10.07 | Call | Bond Future | 4971 | 5 | 4971 | 5 | 0.00 |
| 11/12/2018 | R186 On 02-May-19 | 9.75 | Call | Bond Future | 3622 | 4 | 3622 | 4 | 0.00 |
| 11/12/2018 | R186 On 02-May-19 | 9.02 | Call | Bond Future | 1225 | 1 | 1225 | 1 | 0.00 |
| 11/12/2018 | R186 On 02-May-19 | 9.30 | Call | Bond Future | 1985 | 2 | 1985 | 2 | 200.00 |
| 11/12/2018 | R186 On 02-May-19 | 9.96 | Call | Bond Future | 4507 | 5 | 4507 | 5 | 0.00 |
| 11/12/2018 | R186 On 02-May-19 | 9.01 | Call | Bond Future | 1202 | 1 | 1202 | 1 | 0.00 |
| 11/12/2018 | R186 On 02-May-19 | 9.25 | Call | Bond Future | 1831 | 2 | 1831 | 2 | 3,250.00 |
| 11/12/2018 | R186 On 02-May-19 | 8.80 | Call | Bond Future | 777 | 1 | 777 | 1 | 7,500.00 |
| 11/12/2018 | R186 On 02-May-19 | 10.02 | Call | Bond Future | 4763 | 5 | 4763 | 5 | 0.00 |
| 11/12/2018 | R186 On 02-May-19 | 8.50 | Call | Bond Future | 359 | 0 | 359 | 0 | 7,000.00 |
| 11/12/2018 | R186 On 02-May-19 | 9.00 | Call | Bond Future | 1179 | 1 | 1179 | 1 | 7,000.00 |
| 11/12/2018 | R186 On 02-May-19 | 8.62 | Call | Bond Future | 501 | 1 | 501 | 1 | 90.00 |
| 11/12/2018 | R186 On 02-May-19 | 8.70 | Call | Bond Future | 614 | 1 | 614 | 1 | 200.00 |
| 11/12/2018 | R186 On 02-May-19 | 9.20 | Call | Bond Future | 1687 | 2 | 1687 | 2 | 90.00 |
| 11/12/2018 | R186 On 02-May-19 | 8.50 | Put | Bond Future | 4800 | 5 | 4800 | 5 | 0.00 |
| 11/12/2018 | R186 On 02-May-19 | 9.30 | Put | Bond Future | 1820 | 2 | 1820 | 2 | 0.00 |
| 11/12/2018 | R186 On 02-May-19 | 8.70 | Put | Bond Future | 3880 | 4 | 3880 | 4 | 0.00 |
| 11/12/2018 | R186 On 02-May-19 | 8.80 | Put | Bond Future | 3461 | 3 | 3461 | 3 | 0.00 |
| 11/12/2018 | R186 On 02-May-19 | 9.00 | Put | Bond Future | 2711 | 3 | 2711 | 3 | 0.00 |
| 11/12/2018 | R186 On 02-May-19 | 8.62 | Put | Bond Future | 4235 | 4 | 4235 | 4 | 0.00 |
| 11/12/2018 | R186 On 02-May-19 | 9.02 | Put | Bond Future | 2643 | 3 | 2643 | 3 | 0.00 |
| 11/12/2018 | R186 On 02-May-19 | 9.20 | Put | Bond Future | 2084 | 2 | 2084 | 2 | 0.00 |
| 11/12/2018 | R186 On 02-May-19 | 10.02 | Put | Bond Future | 662 | 1 | 662 | 1 | 3,250.00 |
| 11/12/2018 | R186 On 02-May-19 | 9.75 | Put | Bond Future | 975 | 1 | 975 | 1 | 7,000.00 |
| 11/12/2018 | R186 On 02-May-19 | 10.07 | Put | Bond Future | 604 | 1 | 604 | 1 | 200.00 |
| 11/12/2018 | R186 On 02-May-19 | 9.01 | Put | Bond Future | 2677 | 3 | 2677 | 3 | 0.00 |
| 11/12/2018 | R186 On 02-May-19 | 9.96 | Put | Bond Future | 727 | 1 | 727 | 1 | 90.00 |
| 11/12/2018 | R186 On 02-May-19 | 8.65 | Put | Bond Future | 4100 | 4 | 4100 | 4 | 0.00 |
| 11/12/2018 | R186 On 02-May-19 | 9.25 | Put | Bond Future | 1946 | 2 | 1946 | 2 | 0.00 |
| 11/12/2018 | R186 On 02-May-19 | 9.03 | Put | Bond Future | 2610 | 3 | 2610 | 3 | 0.00 |
| 11/12/2018 | R186 On 01-August-19 | | | Bond Future | 9.33 | 107.4221 | 9.3321 | 107.4221 | 0.00 |
| 11/12/2018 | R186 On 01-August-19 | 9.52 | Call | Bond Future | 3026 | 3 | 3026 | 3 | 0.00 |
| 11/12/2018 | R186 On 01-August-19 | 8.30 | Call | Bond Future | 357 | 0 | 357 | 0 | 6,000.00 |
| 11/12/2018 | R186 On 01-August-19 | 9.05 | Call | Bond Future | 1632 | 2 | 1632 | 2 | 6,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2018 | R186 On 01-August-19 | 9.54 | Call | Bond Future | 3095 | 3 | 3095 | 3 | 0.00 |
| 11/12/2018 | R186 On 01-August-19 | 10.08 | Call | Bond Future | 5128 | 5 | 5128 | 5 | 0.00 |
| 11/12/2018 | R186 On 01-August-19 | 9.53 | Call | Bond Future | 3060 | 3 | 3060 | 3 | 0.00 |
| 11/12/2018 | R186 On 01-August-19 | 9.53 | Put | Bond Future | 1988 | 2 | 1988 | 2 | 0.00 |
| 11/12/2018 | R186 On 01-August-19 | 9.54 | Put | Bond Future | 1969 | 2 | 1969 | 2 | 0.00 |
| 11/12/2018 | R186 On 01-August-19 | 10.08 | Put | Bond Future | 1148 | 1 | 1148 | 1 | 6,000.00 |
| 11/12/2018 | R186 On 01-August-19 | 9.05 | Put | Bond Future | 3186 | 3 | 3186 | 3 | 0.00 |
| 11/12/2018 | R186 On 01-August-19 | 9.52 | Put | Bond Future | 2007 | 2 | 2007 | 2 | 0.00 |
| 11/12/2018 | R186 On 01-August-19 | 8.30 | Put | Bond Future | 6187 | 6 | 6187 | 6 | 0.00 |
| 11/12/2018 | R197 On 07-February-19 | | | Bond Future | 298.93 | 299.1821 | 298.9259 | 299.1821 | 2,355.00 |
| 11/12/2018 | R197 On 02-May-19 | | | Bond Future | 304.24 | 304.5037 | 304.2423 | 304.5037 | 0.00 |
| 11/12/2018 | R197 On 01-August-19 | | | Bond Future | 302.76 | 303.0277 | 302.7560 | 303.0277 | 0.00 |
| 11/12/2018 | R202 On 07-February-19 | | | Bond Future | 231.61 | 231.4669 | 231.6094 | 231.4669 | 8,805.00 |
| 11/12/2018 | R202 On 02-May-19 | | | Bond Future | 235.73 | 235.5842 | 235.7284 | 235.5842 | 0.00 |
| 11/12/2018 | R202 On 01-August-19 | | | Bond Future | 236.42 | 236.2755 | 236.4188 | 236.2755 | 0.00 |
| 11/12/2018 | R207 On 07-February-19 | | | Bond Future | 5.95 | 101.6753 | 5.9514 | 101.6753 | 15,739.00 |
| 11/12/2018 | R207 On 07-February-19 | 6.53 | Call | Bond Future | 516 | 0 | 516 | 0 | 0.00 |
| 11/12/2018 | R207 On 07-February-19 | 6.52 | Call | Bond Future | 507 | 0 | 507 | 0 | 0.00 |
| 11/12/2018 | R207 On 07-February-19 | 6.51 | Call | Bond Future | 498 | 0 | 498 | 0 | 0.00 |
| 11/12/2018 | R207 On 07-February-19 | 6.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2018 | R207 On 07-February-19 | 6.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2018 | R207 On 07-February-19 | 6.53 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2018 | R207 On 02-May-19 | | | Bond Future | 5.37 | 103.4611 | 5.3709 | 103.4611 | 0.00 |
| 11/12/2018 | R207 On 02-May-19 | 7.61 | Call | Bond Future | 1500 | 1 | 1500 | 1 | 0.00 |
| 11/12/2018 | R207 On 02-May-19 | 7.63 | Call | Bond Future | 1513 | 1 | 1513 | 1 | 0.00 |
| 11/12/2018 | R207 On 02-May-19 | 7.62 | Call | Bond Future | 1507 | 1 | 1507 | 1 | 0.00 |
| 11/12/2018 | R207 On 02-May-19 | 7.62 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2018 | R207 On 02-May-19 | 7.63 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2018 | R207 On 02-May-19 | 7.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2018 | R207 On 01-August-19 | | | Bond Future | 3.84 | 101.8620 | 3.8391 | 101.8620 | 0.00 |
| 11/12/2018 | R207 On 01-August-19 | 7.33 | Call | Bond Future | 1529 | 2 | 1529 | 2 | 0.00 |
| 11/12/2018 | R207 On 01-August-19 | 7.34 | Call | Bond Future | 1533 | 2 | 1533 | 2 | 0.00 |
| 11/12/2018 | R207 On 01-August-19 | 7.35 | Call | Bond Future | 1538 | 2 | 1538 | 2 | 0.00 |
| 11/12/2018 | R207 On 01-August-19 | 7.35 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2018 | R207 On 01-August-19 | 7.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2018 | R207 On 01-August-19 | 7.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2018 | R208 On 07-February-19 | | | Bond Future | 7.24 | 101.4881 | 7.2352 | 101.4881 | 17,015.00 |
| 11/12/2018 | R208 On 07-February-19 | 7.08 | Call | Bond Future | 68 | 0 | 68 | 0 | 0.00 |
| 11/12/2018 | R208 On 07-February-19 | 7.07 | Call | Bond Future | 64 | 0 | 64 | 0 | 0.00 |
| 11/12/2018 | R208 On 07-February-19 | 7.06 | Call | Bond Future | 59 | 0 | 59 | 0 | 0.00 |
| 11/12/2018 | R208 On 07-February-19 | 7.08 | Put | Bond Future | 369 | 0 | 369 | 0 | 0.00 |
| 11/12/2018 | R208 On 07-February-19 | 7.06 | Put | Bond Future | 398 | 0 | 398 | 0 | 0.00 |
| 11/12/2018 | R208 On 07-February-19 | 7.07 | Put | Bond Future | 383 | 0 | 383 | 0 | 0.00 |
| 11/12/2018 | R208 On 02-May-19 | | | Bond Future | 7.17 | 99.8695 | 7.1740 | 99.8695 | 0.00 |
| 11/12/2018 | R208 On 02-May-19 | 8.02 | Call | Bond Future | 1544 | 1 | 1544 | 1 | 0.00 |
| 11/12/2018 | R208 On 02-May-19 | 8.03 | Call | Bond Future | 1559 | 2 | 1559 | 2 | 0.00 |
| 11/12/2018 | R208 On 02-May-19 | 8.04 | Call | Bond Future | 1574 | 2 | 1574 | 2 | 0.00 |
| 11/12/2018 | R208 On 02-May-19 | 8.04 | Put | Bond Future | 82 | 0 | 82 | 0 | 0.00 |
| 11/12/2018 | R208 On 02-May-19 | 8.02 | Put | Bond Future | 87 | 0 | 87 | 0 | 0.00 |
| 11/12/2018 | R208 On 02-May-19 | 8.03 | Put | Bond Future | 85 | 0 | 85 | 0 | 0.00 |
| 11/12/2018 | R208 On 01-August-19 | | | Bond Future | 7.04 | 101.8420 | 7.0396 | 101.8420 | 0.00 |
| 11/12/2018 | R208 On 01-August-19 | 8.17 | Call | Bond Future | 1792 | 2 | 1792 | 2 | 0.00 |
| 11/12/2018 | R208 On 01-August-19 | 8.16 | Call | Bond Future | 1779 | 2 | 1779 | 2 | 0.00 |
| 11/12/2018 | R208 On 01-August-19 | 8.15 | Call | Bond Future | 1766 | 2 | 1766 | 2 | 0.00 |
| 11/12/2018 | R208 On 01-August-19 | 8.15 | Put | Bond Future | 86 | 0 | 86 | 0 | 0.00 |
| 11/12/2018 | R208 On 01-August-19 | 8.17 | Put | Bond Future | 82 | 0 | 82 | 0 | 0.00 |
| 11/12/2018 | R208 On 01-August-19 | 8.16 | Put | Bond Future | 84 | 0 | 84 | 0 | 0.00 |
| 11/12/2018 | R209 On 07-February-19 | | | Bond Future | 9.98 | 72.0396 | 9.9846 | 72.0396 | 119,368.00 |
| 11/12/2018 | R209 On 07-February-19 | 8.96 | Call | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 11/12/2018 | R209 On 07-February-19 | 9.04 | Call | Bond Future | 29 | 0 | 29 | 0 | 4,000.00 |
| 11/12/2018 | R209 On 07-February-19 | 9.54 | Call | Bond Future | 375 | 0 | 375 | 0 | 4,000.00 |
| 11/12/2018 | R209 On 07-February-19 | 8.95 | Call | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 11/12/2018 | R209 On 07-February-19 | 10.20 | Call | Bond Future | 2197 | 2 | 2197 | 2 | 0.00 |
| 11/12/2018 | R209 On 07-February-19 | 8.97 | Call | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 11/12/2018 | R209 On 07-February-19 | 8.95 | Put | Bond Future | 6938 | 7 | 6938 | 7 | 0.00 |
| 11/12/2018 | R209 On 07-February-19 | 9.54 | Put | Bond Future | 3232 | 3 | 3232 | 3 | 0.00 |
| 11/12/2018 | R209 On 07-February-19 | 9.04 | Put | Bond Future | 6310 | 6 | 6310 | 6 | 0.00 |
| 11/12/2018 | R209 On 07-February-19 | 8.96 | Put | Bond Future | 6868 | 7 | 6868 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2018 | R209 On 07-February-19 | 10.20 | Put | Bond Future | 872 | 1 | 872 | 1 | 4,000.00 |
| 11/12/2018 | R209 On 07-February-19 | 8.97 | Put | Bond Future | 6797 | 7 | 6797 | 7 | 0.00 |
| 11/12/2018 | R209 On 02-May-19 | | | Bond Future | 10.04 | 70.1558 | 10.0429 | 70.1558 | 0.00 |
| 11/12/2018 | R209 On 02-May-19 | 9.69 | Call | Bond Future | 1270 | 1 | 1270 | 1 | 0.00 |
| 11/12/2018 | R209 On 02-May-19 | 9.95 | Call | Bond Future | 1967 | 2 | 1967 | 2 | 760.00 |
| 11/12/2018 | R209 On 02-May-19 | 9.68 | Call | Bond Future | 1247 | 1 | 1247 | 1 | 0.00 |
| 11/12/2018 | R209 On 02-May-19 | 9.35 | Call | Bond Future | 617 | 1 | 617 | 1 | 760.00 |
| 11/12/2018 | R209 On 02-May-19 | 9.70 | Call | Bond Future | 1294 | 1 | 1294 | 1 | 0.00 |
| 11/12/2018 | R209 On 02-May-19 | 10.50 | Call | Bond Future | 3992 | 4 | 3992 | 4 | 0.00 |
| 11/12/2018 | R209 On 02-May-19 | 10.71 | Call | Bond Future | 4898 | 5 | 4898 | 5 | 0.00 |
| 11/12/2018 | R209 On 02-May-19 | 10.71 | Put | Bond Future | 953 | 1 | 953 | 1 | 760.00 |
| 11/12/2018 | R209 On 02-May-19 | 9.68 | Put | Bond Future | 3542 | 3 | 3542 | 3 | 0.00 |
| 11/12/2018 | R209 On 02-May-19 | 9.95 | Put | Bond Future | 2544 | 3 | 2544 | 3 | 0.00 |
| 11/12/2018 | R209 On 02-May-19 | 10.50 | Put | Bond Future | 1252 | 1 | 1252 | 1 | 11,560.00 |
| 11/12/2018 | R209 On 02-May-19 | 9.35 | Put | Bond Future | 5097 | 5 | 5097 | 5 | 0.00 |
| 11/12/2018 | R209 On 02-May-19 | 9.69 | Put | Bond Future | 3501 | 3 | 3501 | 3 | 0.00 |
| 11/12/2018 | R209 On 02-May-19 | 9.70 | Put | Bond Future | 3460 | 3 | 3460 | 3 | 0.00 |
| 11/12/2018 | R209 On 01-August-19 | | | Bond Future | 10.10 | 71.5415 | 10.0992 | 71.5415 | 0.00 |
| 11/12/2018 | R209 On 01-August-19 | 10.15 | Call | Bond Future | 3025 | 3 | 3025 | 3 | 0.00 |
| 11/12/2018 | R209 On 01-August-19 | 10.17 | Call | Bond Future | 3093 | 3 | 3093 | 3 | 0.00 |
| 11/12/2018 | R209 On 01-August-19 | 10.16 | Call | Bond Future | 3059 | 3 | 3059 | 3 | 0.00 |
| 11/12/2018 | R209 On 01-August-19 | 10.16 | Put | Bond Future | 2689 | 3 | 2689 | 3 | 0.00 |
| 11/12/2018 | R209 On 01-August-19 | 10.15 | Put | Bond Future | 2716 | 3 | 2716 | 3 | 0.00 |
| 11/12/2018 | R209 On 01-August-19 | 10.17 | Put | Bond Future | 2663 | 3 | 2663 | 3 | 0.00 |
| 11/12/2018 | R210 On 07-February-19 | | | Bond Future | 186.30 | 186.4496 | 186.3040 | 186.4496 | 2,458.00 |
| 11/12/2018 | R210 On 02-May-19 | | | Bond Future | 187.06 | 187.2101 | 187.0615 | 187.2101 | 0.00 |
| 11/12/2018 | R210 On 01-August-19 | | | Bond Future | 190.80 | 190.9507 | 190.7959 | 190.9507 | 0.00 |
| 11/12/2018 | R212 On 07-February-19 | | | Bond Future | 155.74 | 155.7861 | 155.7428 | 155.7861 | 4,976.00 |
| 11/12/2018 | R212 On 02-May-19 | | | Bond Future | 158.51 | 158.5573 | 158.5127 | 158.5573 | 0.00 |
| 11/12/2018 | R212 On 01-August-19 | | | Bond Future | 161.61 | 161.6540 | 161.6059 | 161.6540 | 0.00 |
| 11/12/2018 | R213 On 07-February-19 | | | Bond Future | 9.79 | 83.7832 | 9.7905 | 83.7832 | 32,158.00 |
| 11/12/2018 | R213 On 07-February-19 | 8.68 | Call | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 11/12/2018 | R213 On 07-February-19 | 8.69 | Call | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 11/12/2018 | R213 On 07-February-19 | 8.70 | Call | Bond Future | 10 | 0 | 10 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2018 | R213 On 07-February-19 | 8.69 | Put | Bond Future | 7032 | 7 | 7032 | 7 | 0.00 |
| 11/12/2018 | R213 On 07-February-19 | 8.70 | Put | Bond Future | 6965 | 7 | 6965 | 7 | 0.00 |
| 11/12/2018 | R213 On 07-February-19 | 8.68 | Put | Bond Future | 7099 | 7 | 7099 | 7 | 0.00 |
| 11/12/2018 | R213 On 02-May-19 | | | Bond Future | 9.85 | 81.7051 | 9.8524 | 81.7051 | 0.00 |
| 11/12/2018 | R213 On 02-May-19 | 9.50 | Call | Bond Future | 1194 | 1 | 1194 | 1 | 0.00 |
| 11/12/2018 | R213 On 02-May-19 | 9.49 | Call | Bond Future | 1172 | 1 | 1172 | 1 | 0.00 |
| 11/12/2018 | R213 On 02-May-19 | 9.48 | Call | Bond Future | 1150 | 1 | 1150 | 1 | 0.00 |
| 11/12/2018 | R213 On 02-May-19 | 9.49 | Put | Bond Future | 3366 | 3 | 3366 | 3 | 0.00 |
| 11/12/2018 | R213 On 02-May-19 | 9.48 | Put | Bond Future | 3406 | 3 | 3406 | 3 | 0.00 |
| 11/12/2018 | R213 On 02-May-19 | 9.50 | Put | Bond Future | 3327 | 3 | 3327 | 3 | 0.00 |
| 11/12/2018 | R213 On 01-August-19 | | | Bond Future | 9.91 | 83.3188 | 9.9127 | 83.3188 | 0.00 |
| 11/12/2018 | R213 On 01-August-19 | 9.98 | Call | Bond Future | 2963 | 3 | 2963 | 3 | 0.00 |
| 11/12/2018 | R213 On 01-August-19 | 9.99 | Call | Bond Future | 2997 | 3 | 2997 | 3 | 0.00 |
| 11/12/2018 | R213 On 01-August-19 | 10.00 | Call | Bond Future | 3030 | 3 | 3030 | 3 | 0.00 |
| 11/12/2018 | R213 On 01-August-19 | 10.00 | Put | Bond Future | 2521 | 2 | 2521 | 2 | 0.00 |
| 11/12/2018 | R213 On 01-August-19 | 9.98 | Put | Bond Future | 2570 | 3 | 2570 | 3 | 0.00 |
| 11/12/2018 | R213 On 01-August-19 | 9.99 | Put | Bond Future | 2545 | 3 | 2545 | 3 | 0.00 |
| 11/12/2018 | R214 On 07-February-19 | | | Bond Future | 10.18 | 71.0364 | 10.1769 | 71.0364 | 30,153.00 |
| 11/12/2018 | R214 On 07-February-19 | 9.04 | Call | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 11/12/2018 | R214 On 07-February-19 | 9.05 | Call | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 11/12/2018 | R214 On 07-February-19 | 9.03 | Call | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 11/12/2018 | R214 On 07-February-19 | 9.03 | Put | Bond Future | 8070 | 8 | 8070 | 8 | 0.00 |
| 11/12/2018 | R214 On 07-February-19 | 9.04 | Put | Bond Future | 7994 | 8 | 7994 | 8 | 0.00 |
| 11/12/2018 | R214 On 07-February-19 | 9.05 | Put | Bond Future | 7918 | 8 | 7918 | 8 | 0.00 |
| 11/12/2018 | R214 On 02-May-19 | | | Bond Future | 10.23 | 68.9880 | 10.2349 | 68.9880 | 0.00 |
| 11/12/2018 | R214 On 02-May-19 | 9.87 | Call | Bond Future | 1312 | 1 | 1312 | 1 | 0.00 |
| 11/12/2018 | R214 On 02-May-19 | 9.85 | Call | Bond Future | 1265 | 1 | 1265 | 1 | 0.00 |
| 11/12/2018 | R214 On 02-May-19 | 9.86 | Call | Bond Future | 1289 | 1 | 1289 | 1 | 0.00 |
| 11/12/2018 | R214 On 02-May-19 | 9.86 | Put | Bond Future | 3743 | 4 | 3743 | 4 | 0.00 |
| 11/12/2018 | R214 On 02-May-19 | 9.87 | Put | Bond Future | 3700 | 4 | 3700 | 4 | 0.00 |
| 11/12/2018 | R214 On 02-May-19 | 9.85 | Put | Bond Future | 3787 | 4 | 3787 | 4 | 0.00 |
| 11/12/2018 | R214 On 01-August-19 | | | Bond Future | 10.29 | 70.3505 | 10.2921 | 70.3505 | 0.00 |
| 11/12/2018 | R214 On 01-August-19 | 10.33 | Call | Bond Future | 3099 | 3 | 3099 | 3 | 0.00 |
| 11/12/2018 | R214 On 01-August-19 | 10.34 | Call | Bond Future | 3133 | 3 | 3133 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2018 | R214 On 01-August-19 | 10.32 | Call | Bond Future | 3064 | 3 | 3064 | 3 | 0.00 |
| 11/12/2018 | R214 On 01-August-19 | 10.32 | Put | Bond Future | 2889 | 3 | 2889 | 3 | 0.00 |
| 11/12/2018 | R214 On 01-August-19 | 10.33 | Put | Bond Future | 2860 | 3 | 2860 | 3 | 0.00 |
| 11/12/2018 | R214 On 01-August-19 | 10.34 | Put | Bond Future | 2832 | 3 | 2832 | 3 | 0.00 |
| 11/12/2018 | R248 On 07-February-19 | | | Bond Future | 10.20 | 90.7775 | 10.2026 | 90.7775 | 106,647.00 |
| 11/12/2018 | R248 On 07-February-19 | 9.07 | Call | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 11/12/2018 | R248 On 07-February-19 | 9.05 | Call | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 11/12/2018 | R248 On 07-February-19 | 9.06 | Call | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 11/12/2018 | R248 On 07-February-19 | 9.05 | Put | Bond Future | 10395 | 10 | 10395 | 10 | 0.00 |
| 11/12/2018 | R248 On 07-February-19 | 9.07 | Put | Bond Future | 10197 | 10 | 10197 | 10 | 0.00 |
| 11/12/2018 | R248 On 07-February-19 | 9.06 | Put | Bond Future | 10296 | 10 | 10296 | 10 | 0.00 |
| 11/12/2018 | R248 On 02-May-19 | | | Bond Future | 10.26 | 87.9349 | 10.2614 | 87.9349 | 0.00 |
| 11/12/2018 | R248 On 02-May-19 | 9.90 | Call | Bond Future | 1627 | 2 | 1627 | 2 | 0.00 |
| 11/12/2018 | R248 On 02-May-19 | 9.89 | Call | Bond Future | 1596 | 2 | 1596 | 2 | 0.00 |
| 11/12/2018 | R248 On 02-May-19 | 9.91 | Call | Bond Future | 1657 | 2 | 1657 | 2 | 0.00 |
| 11/12/2018 | R248 On 02-May-19 | 9.89 | Put | Bond Future | 4690 | 5 | 4690 | 5 | 0.00 |
| 11/12/2018 | R248 On 02-May-19 | 9.91 | Put | Bond Future | 4579 | 4 | 4579 | 4 | 0.00 |
| 11/12/2018 | R248 On 02-May-19 | 9.90 | Put | Bond Future | 4634 | 4 | 4634 | 4 | 0.00 |
| 11/12/2018 | R248 On 01-August-19 | | | Bond Future | 10.32 | 89.6717 | 10.3195 | 89.6717 | 0.00 |
| 11/12/2018 | R248 On 01-August-19 | 10.36 | Call | Bond Future | 3882 | 4 | 3882 | 4 | 0.00 |
| 11/12/2018 | R248 On 01-August-19 | 10.35 | Call | Bond Future | 3839 | 4 | 3839 | 4 | 0.00 |
| 11/12/2018 | R248 On 01-August-19 | 10.34 | Call | Bond Future | 3796 | 4 | 3796 | 4 | 0.00 |
| 11/12/2018 | R248 On 01-August-19 | 10.35 | Put | Bond Future | 3596 | 3 | 3596 | 3 | 0.00 |
| 11/12/2018 | R248 On 01-August-19 | 10.34 | Put | Bond Future | 3632 | 4 | 3632 | 4 | 0.00 |
| 11/12/2018 | R248 On 01-August-19 | 10.36 | Put | Bond Future | 3560 | 3 | 3560 | 3 | 0.00 |