



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](http://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/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/12/2018 | 0403 On 21-December-18 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | 0457 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | 0703 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | 0757 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | 0804 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | 0807 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | 0857 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | 2025 On 07-February-19 |        |              | Bond Future        | 132.38    | 132.3044                      | 132.3841  | 132.3044                        | 355.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/12/2018 | 2025 On 02-May-19      |        |              | Bond Future | 134.74    | 134.6605                      | 134.7408  | 134.6605                        | 0.00          |
| 04/12/2018 | 2025 On 01-August-19   |        |              | Bond Future | 137.40    | 137.3161                      | 137.3960  | 137.3161                        | 0.00          |
| 04/12/2018 | 2029 On 07-February-19 |        |              | Bond Future | 100.30    | 100.2936                      | 100.2967  | 100.2936                        | 2,954.00      |
| 04/12/2018 | 2029 On 02-May-19      |        |              | Bond Future | 101.01    | 101.0066                      | 101.0092  | 101.0066                        | 0.00          |
| 04/12/2018 | 2029 On 01-August-19   |        |              | Bond Future | 103.03    | 103.0336                      | 103.0348  | 103.0336                        | 0.00          |
| 04/12/2018 | 2030 On 07-February-19 |        |              | Bond Future | 9.41      | 90.7904                       | 9.4118    | 90.7904                         | 55,285.00     |
| 04/12/2018 | 2030 On 07-February-19 | 9.18   | Call         | Bond Future | 729       | 1                             | 729       | 1                               | 4,000.00      |
| 04/12/2018 | 2030 On 07-February-19 | 9.68   | Call         | Bond Future | 2395      | 2                             | 2395      | 2                               | 4,000.00      |
| 04/12/2018 | 2030 On 07-February-19 | 8.62   | Call         | Bond Future | 71        | 0                             | 71        | 0                               | 0.00          |
| 04/12/2018 | 2030 On 07-February-19 | 10.20  | Call         | Bond Future | 4979      | 5                             | 4979      | 5                               | 0.00          |
| 04/12/2018 | 2030 On 07-February-19 | 8.90   | Call         | Bond Future | 260       | 0                             | 260       | 0                               | 1,320.00      |
| 04/12/2018 | 2030 On 07-February-19 | 8.63   | Call         | Bond Future | 75        | 0                             | 75        | 0                               | 0.00          |
| 04/12/2018 | 2030 On 07-February-19 | 8.64   | Call         | Bond Future | 79        | 0                             | 79        | 0                               | 0.00          |
| 04/12/2018 | 2030 On 07-February-19 | 9.60   | Call         | Bond Future | 2061      | 2                             | 2061      | 2                               | 1,320.00      |
| 04/12/2018 | 2030 On 07-February-19 | 9.40   | Call         | Bond Future | 1333      | 1                             | 1333      | 1                               | 0.00          |
| 04/12/2018 | 2030 On 07-February-19 | 8.70   | Call         | Bond Future | 104       | 0                             | 104       | 0                               | 0.00          |
| 04/12/2018 | 2030 On 07-February-19 | 8.90   | Put          | Bond Future | 3569      | 4                             | 3569      | 4                               | 0.00          |
| 04/12/2018 | 2030 On 07-February-19 | 8.70   | Put          | Bond Future | 4750      | 5                             | 4750      | 5                               | 0.00          |
| 04/12/2018 | 2030 On 07-February-19 | 9.40   | Put          | Bond Future | 1408      | 1                             | 1408      | 1                               | 0.00          |
| 04/12/2018 | 2030 On 07-February-19 | 8.64   | Put          | Bond Future | 5131      | 5                             | 5131      | 5                               | 0.00          |
| 04/12/2018 | 2030 On 07-February-19 | 9.60   | Put          | Bond Future | 884       | 1                             | 884       | 1                               | 0.00          |
| 04/12/2018 | 2030 On 07-February-19 | 8.63   | Put          | Bond Future | 5195      | 5                             | 5195      | 5                               | 0.00          |
| 04/12/2018 | 2030 On 07-February-19 | 8.62   | Put          | Bond Future | 5260      | 5                             | 5260      | 5                               | 0.00          |
| 04/12/2018 | 2030 On 07-February-19 | 10.20  | Put          | Bond Future | 184       | 0                             | 184       | 0                               | 4,000.00      |
| 04/12/2018 | 2030 On 07-February-19 | 9.18   | Put          | Bond Future | 2208      | 2                             | 2208      | 2                               | 0.00          |
| 04/12/2018 | 2030 On 07-February-19 | 9.68   | Put          | Bond Future | 724       | 1                             | 724       | 1                               | 0.00          |
| 04/12/2018 | 2030 On 02-May-19      |        |              | Bond Future | 9.47      | 92.3870                       | 9.4700    | 92.3870                         | 0.00          |
| 04/12/2018 | 2030 On 02-May-19      | 9.39   | Call         | Bond Future | 1906      | 2                             | 1906      | 2                               | 0.00          |
| 04/12/2018 | 2030 On 02-May-19      | 10.20  | Call         | Bond Future | 5148      | 5                             | 5148      | 5                               | 0.00          |
| 04/12/2018 | 2030 On 02-May-19      | 9.41   | Call         | Bond Future | 1967      | 2                             | 1967      | 2                               | 0.00          |
| 04/12/2018 | 2030 On 02-May-19      | 8.90   | Call         | Bond Future | 723       | 1                             | 723       | 1                               | 3,000.00      |
| 04/12/2018 | 2030 On 02-May-19      | 9.40   | Call         | Bond Future | 1936      | 2                             | 1936      | 2                               | 3,000.00      |
| 04/12/2018 | 2030 On 02-May-19      | 9.40   | Put          | Bond Future | 2372      | 2                             | 2372      | 2                               | 0.00          |
| 04/12/2018 | 2030 On 02-May-19      | 9.41   | Put          | Bond Future | 2341      | 2                             | 2341      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/12/2018 | 2030 On 02-May-19      | 8.90   | Put          | Bond Future | 4357      | 4                             | 4357      | 4                               | 0.00          |
| 04/12/2018 | 2030 On 02-May-19      | 10.20  | Put          | Bond Future | 764       | 1                             | 764       | 1                               | 3,000.00      |
| 04/12/2018 | 2030 On 02-May-19      | 9.39   | Put          | Bond Future | 2404      | 2                             | 2404      | 2                               | 0.00          |
| 04/12/2018 | 2030 On 01-August-19   |        |              | Bond Future | 9.53      | 90.2146                       | 9.5255    | 90.2146                         | 0.00          |
| 04/12/2018 | 2030 On 01-August-19   | 9.91   | Call         | Bond Future | 4095      | 4                             | 4095      | 4                               | 0.00          |
| 04/12/2018 | 2030 On 01-August-19   | 9.92   | Call         | Bond Future | 4135      | 4                             | 4135      | 4                               | 0.00          |
| 04/12/2018 | 2030 On 01-August-19   | 9.90   | Call         | Bond Future | 4055      | 4                             | 4055      | 4                               | 0.00          |
| 04/12/2018 | 2030 On 01-August-19   | 9.92   | Put          | Bond Future | 1772      | 2                             | 1772      | 2                               | 0.00          |
| 04/12/2018 | 2030 On 01-August-19   | 9.90   | Put          | Bond Future | 1810      | 2                             | 1810      | 2                               | 0.00          |
| 04/12/2018 | 2030 On 01-August-19   | 9.91   | Put          | Bond Future | 1791      | 2                             | 1791      | 2                               | 0.00          |
| 04/12/2018 | 2032 On 07-February-19 |        |              | Bond Future | 9.63      | 92.9465                       | 9.6297    | 92.9465                         | 42,380.00     |
| 04/12/2018 | 2032 On 07-February-19 | 8.82   | Call         | Bond Future | 80        | 0                             | 80        | 0                               | 0.00          |
| 04/12/2018 | 2032 On 07-February-19 | 8.81   | Call         | Bond Future | 76        | 0                             | 76        | 0                               | 0.00          |
| 04/12/2018 | 2032 On 07-February-19 | 8.80   | Call         | Bond Future | 72        | 0                             | 72        | 0                               | 0.00          |
| 04/12/2018 | 2032 On 07-February-19 | 8.81   | Put          | Bond Future | 5930      | 6                             | 5930      | 6                               | 0.00          |
| 04/12/2018 | 2032 On 07-February-19 | 8.80   | Put          | Bond Future | 6001      | 6                             | 6001      | 6                               | 0.00          |
| 04/12/2018 | 2032 On 07-February-19 | 8.82   | Put          | Bond Future | 5860      | 6                             | 5860      | 6                               | 0.00          |
| 04/12/2018 | 2032 On 02-May-19      |        |              | Bond Future | 9.69      | 90.4240                       | 9.6878    | 90.4240                         | 0.00          |
| 04/12/2018 | 2032 On 02-May-19      | 9.61   | Call         | Bond Future | 2107      | 2                             | 2107      | 2                               | 0.00          |
| 04/12/2018 | 2032 On 02-May-19      | 9.62   | Call         | Bond Future | 2141      | 2                             | 2141      | 2                               | 0.00          |
| 04/12/2018 | 2032 On 02-May-19      | 9.63   | Call         | Bond Future | 2174      | 2                             | 2174      | 2                               | 0.00          |
| 04/12/2018 | 2032 On 02-May-19      | 9.63   | Put          | Bond Future | 2565      | 3                             | 2565      | 3                               | 0.00          |
| 04/12/2018 | 2032 On 02-May-19      | 9.61   | Put          | Bond Future | 2634      | 3                             | 2634      | 3                               | 0.00          |
| 04/12/2018 | 2032 On 02-May-19      | 9.62   | Put          | Bond Future | 2599      | 3                             | 2599      | 3                               | 0.00          |
| 04/12/2018 | 2032 On 01-August-19   |        |              | Bond Future | 9.74      | 92.2182                       | 9.7417    | 92.2182                         | 0.00          |
| 04/12/2018 | 2032 On 01-August-19   | 10.11  | Call         | Bond Future | 4373      | 4                             | 4373      | 4                               | 0.00          |
| 04/12/2018 | 2032 On 01-August-19   | 10.10  | Call         | Bond Future | 4330      | 4                             | 4330      | 4                               | 0.00          |
| 04/12/2018 | 2032 On 01-August-19   | 10.09  | Call         | Bond Future | 4288      | 4                             | 4288      | 4                               | 0.00          |
| 04/12/2018 | 2032 On 01-August-19   | 10.09  | Put          | Bond Future | 2017      | 2                             | 2017      | 2                               | 0.00          |
| 04/12/2018 | 2032 On 01-August-19   | 10.11  | Put          | Bond Future | 1973      | 2                             | 1973      | 2                               | 0.00          |
| 04/12/2018 | 2032 On 01-August-19   | 10.10  | Put          | Bond Future | 1995      | 2                             | 1995      | 2                               | 0.00          |
| 04/12/2018 | 2033 On 07-February-19 |        |              | Bond Future | 102.48    | 102.4785                      | 102.4819  | 102.4785                        | 6,770.00      |
| 04/12/2018 | 2033 On 02-May-19      |        |              | Bond Future | 103.16    | 103.1580                      | 103.1609  | 103.1580                        | 0.00          |
| 04/12/2018 | 2033 On 01-August-19   |        |              | Bond Future | 105.23    | 105.2281                      | 105.2295  | 105.2281                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/12/2018 | 2037 On 07-February-19 |        |              | Bond Future | 9.82      | 89.2946                       | 9.8166    | 89.2946                         | 57,016.00     |
| 04/12/2018 | 2037 On 07-February-19 | 9.05   | Call         | Bond Future | 109       | 0                             | 109       | 0                               | 0.00          |
| 04/12/2018 | 2037 On 07-February-19 | 9.07   | Call         | Bond Future | 121       | 0                             | 121       | 0                               | 0.00          |
| 04/12/2018 | 2037 On 07-February-19 | 9.06   | Call         | Bond Future | 115       | 0                             | 115       | 0                               | 0.00          |
| 04/12/2018 | 2037 On 07-February-19 | 9.05   | Put          | Bond Future | 6286      | 6                             | 6286      | 6                               | 0.00          |
| 04/12/2018 | 2037 On 07-February-19 | 9.07   | Put          | Bond Future | 6129      | 6                             | 6129      | 6                               | 0.00          |
| 04/12/2018 | 2037 On 07-February-19 | 9.06   | Put          | Bond Future | 6207      | 6                             | 6207      | 6                               | 0.00          |
| 04/12/2018 | 2037 On 02-May-19      |        |              | Bond Future | 9.87      | 90.8649                       | 9.8743    | 90.8649                         | 0.00          |
| 04/12/2018 | 2037 On 02-May-19      | 9.80   | Call         | Bond Future | 2446      | 2                             | 2446      | 2                               | 0.00          |
| 04/12/2018 | 2037 On 02-May-19      | 9.79   | Call         | Bond Future | 2409      | 2                             | 2409      | 2                               | 0.00          |
| 04/12/2018 | 2037 On 02-May-19      | 9.81   | Call         | Bond Future | 2483      | 3                             | 2483      | 3                               | 0.00          |
| 04/12/2018 | 2037 On 02-May-19      | 9.79   | Put          | Bond Future | 3050      | 3                             | 3050      | 3                               | 0.00          |
| 04/12/2018 | 2037 On 02-May-19      | 9.80   | Put          | Bond Future | 3011      | 3                             | 3011      | 3                               | 0.00          |
| 04/12/2018 | 2037 On 02-May-19      | 9.81   | Put          | Bond Future | 2972      | 3                             | 2972      | 3                               | 0.00          |
| 04/12/2018 | 2037 On 01-August-19   |        |              | Bond Future | 9.93      | 88.4120                       | 9.9307    | 88.4120                         | 0.00          |
| 04/12/2018 | 2037 On 01-August-19   | 10.29  | Call         | Bond Future | 4857      | 5                             | 4857      | 5                               | 0.00          |
| 04/12/2018 | 2037 On 01-August-19   | 10.31  | Call         | Bond Future | 4951      | 5                             | 4951      | 5                               | 0.00          |
| 04/12/2018 | 2037 On 01-August-19   | 10.30  | Call         | Bond Future | 4904      | 5                             | 4904      | 5                               | 0.00          |
| 04/12/2018 | 2037 On 01-August-19   | 10.30  | Put          | Bond Future | 2207      | 2                             | 2207      | 2                               | 0.00          |
| 04/12/2018 | 2037 On 01-August-19   | 10.31  | Put          | Bond Future | 2183      | 2                             | 2183      | 2                               | 0.00          |
| 04/12/2018 | 2037 On 01-August-19   | 10.29  | Put          | Bond Future | 2232      | 2                             | 2232      | 2                               | 0.00          |
| 04/12/2018 | 2038 On 07-February-19 |        |              | Bond Future | 120.05    | 119.8624                      | 120.0475  | 119.8624                        | 9,912.00      |
| 04/12/2018 | 2038 On 02-May-19      |        |              | Bond Future | 122.18    | 121.9967                      | 122.1847  | 121.9967                        | 0.00          |
| 04/12/2018 | 2038 On 01-August-19   |        |              | Bond Future | 124.58    | 124.3925                      | 124.5823  | 124.3925                        | 0.00          |
| 04/12/2018 | 2040 On 07-February-19 |        |              | Bond Future | 9.89      | 92.5899                       | 9.8864    | 92.5899                         | 32,426.00     |
| 04/12/2018 | 2040 On 07-February-19 | 9.11   | Call         | Bond Future | 115       | 0                             | 115       | 0                               | 0.00          |
| 04/12/2018 | 2040 On 07-February-19 | 9.13   | Call         | Bond Future | 128       | 0                             | 128       | 0                               | 0.00          |
| 04/12/2018 | 2040 On 07-February-19 | 9.12   | Call         | Bond Future | 121       | 0                             | 121       | 0                               | 0.00          |
| 04/12/2018 | 2040 On 07-February-19 | 9.12   | Put          | Bond Future | 6789      | 7                             | 6789      | 7                               | 0.00          |
| 04/12/2018 | 2040 On 07-February-19 | 9.11   | Put          | Bond Future | 6875      | 7                             | 6875      | 7                               | 0.00          |
| 04/12/2018 | 2040 On 07-February-19 | 9.13   | Put          | Bond Future | 6704      | 7                             | 6704      | 7                               | 0.00          |
| 04/12/2018 | 2040 On 02-May-19      |        |              | Bond Future | 9.94      | 94.2182                       | 9.9437    | 94.2182                         | 0.00          |
| 04/12/2018 | 2040 On 02-May-19      | 9.90   | Call         | Bond Future | 2693      | 3                             | 2693      | 3                               | 0.00          |
| 04/12/2018 | 2040 On 02-May-19      | 10.20  | Call         | Bond Future | 4056      | 4                             | 4056      | 4                               | 1,150.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/12/2018 | 2040 On 02-May-19      | 9.60   | Call         | Bond Future | 1605      | 2                             | 1605      | 2                               | 1,150.00      |
| 04/12/2018 | 2040 On 02-May-19      | 9.89   | Call         | Bond Future | 2653      | 3                             | 2653      | 3                               | 0.00          |
| 04/12/2018 | 2040 On 02-May-19      | 9.88   | Call         | Bond Future | 2612      | 3                             | 2612      | 3                               | 0.00          |
| 04/12/2018 | 2040 On 02-May-19      | 9.89   | Put          | Bond Future | 3091      | 3                             | 3091      | 3                               | 0.00          |
| 04/12/2018 | 2040 On 02-May-19      | 9.88   | Put          | Bond Future | 3133      | 3                             | 3133      | 3                               | 0.00          |
| 04/12/2018 | 2040 On 02-May-19      | 9.60   | Put          | Bond Future | 4472      | 4                             | 4472      | 4                               | 0.00          |
| 04/12/2018 | 2040 On 02-May-19      | 9.90   | Put          | Bond Future | 3050      | 3                             | 3050      | 3                               | 0.00          |
| 04/12/2018 | 2040 On 02-May-19      | 10.20  | Put          | Bond Future | 2007      | 2                             | 2007      | 2                               | 0.00          |
| 04/12/2018 | 2040 On 01-August-19   |        |              | Bond Future | 10.00     | 91.5815                       | 10.0000   | 91.5815                         | 0.00          |
| 04/12/2018 | 2040 On 01-August-19   | 10.36  | Call         | Bond Future | 5246      | 5                             | 5246      | 5                               | 0.00          |
| 04/12/2018 | 2040 On 01-August-19   | 10.37  | Call         | Bond Future | 5296      | 5                             | 5296      | 5                               | 0.00          |
| 04/12/2018 | 2040 On 01-August-19   | 10.38  | Call         | Bond Future | 5346      | 5                             | 5346      | 5                               | 0.00          |
| 04/12/2018 | 2040 On 01-August-19   | 10.38  | Put          | Bond Future | 2370      | 2                             | 2370      | 2                               | 0.00          |
| 04/12/2018 | 2040 On 01-August-19   | 10.36  | Put          | Bond Future | 2422      | 2                             | 2422      | 2                               | 0.00          |
| 04/12/2018 | 2040 On 01-August-19   | 10.37  | Put          | Bond Future | 2396      | 2                             | 2396      | 2                               | 0.00          |
| 04/12/2018 | 2044 On 07-February-19 |        |              | Bond Future | 9.90      | 89.8356                       | 9.9046    | 89.8356                         | 37,155.00     |
| 04/12/2018 | 2044 On 07-February-19 | 9.17   | Call         | Bond Future | 147       | 0                             | 147       | 0                               | 0.00          |
| 04/12/2018 | 2044 On 07-February-19 | 9.18   | Call         | Bond Future | 155       | 0                             | 155       | 0                               | 0.00          |
| 04/12/2018 | 2044 On 07-February-19 | 9.16   | Call         | Bond Future | 139       | 0                             | 139       | 0                               | 0.00          |
| 04/12/2018 | 2044 On 07-February-19 | 9.16   | Put          | Bond Future | 6756      | 7                             | 6756      | 7                               | 0.00          |
| 04/12/2018 | 2044 On 07-February-19 | 9.17   | Put          | Bond Future | 6669      | 7                             | 6669      | 7                               | 0.00          |
| 04/12/2018 | 2044 On 07-February-19 | 9.18   | Put          | Bond Future | 6583      | 6                             | 6583      | 6                               | 0.00          |
| 04/12/2018 | 2044 On 02-May-19      |        |              | Bond Future | 9.96      | 91.4154                       | 9.9596    | 91.4154                         | 0.00          |
| 04/12/2018 | 2044 On 02-May-19      | 9.90   | Call         | Bond Future | 2684      | 3                             | 2684      | 3                               | 0.00          |
| 04/12/2018 | 2044 On 02-May-19      | 9.92   | Call         | Bond Future | 2767      | 3                             | 2767      | 3                               | 0.00          |
| 04/12/2018 | 2044 On 02-May-19      | 9.91   | Call         | Bond Future | 2725      | 3                             | 2725      | 3                               | 0.00          |
| 04/12/2018 | 2044 On 02-May-19      | 9.92   | Put          | Bond Future | 3096      | 3                             | 3096      | 3                               | 0.00          |
| 04/12/2018 | 2044 On 02-May-19      | 9.91   | Put          | Bond Future | 3137      | 3                             | 3137      | 3                               | 0.00          |
| 04/12/2018 | 2044 On 02-May-19      | 9.90   | Put          | Bond Future | 3180      | 3                             | 3180      | 3                               | 0.00          |
| 04/12/2018 | 2044 On 01-August-19   |        |              | Bond Future | 10.01     | 88.8483                       | 10.0136   | 88.8483                         | 0.00          |
| 04/12/2018 | 2044 On 01-August-19   | 10.39  | Call         | Bond Future | 5431      | 6                             | 5431      | 6                               | 0.00          |
| 04/12/2018 | 2044 On 01-August-19   | 10.38  | Call         | Bond Future | 5380      | 5                             | 5380      | 5                               | 0.00          |
| 04/12/2018 | 2044 On 01-August-19   | 10.40  | Call         | Bond Future | 5482      | 6                             | 5482      | 6                               | 0.00          |
| 04/12/2018 | 2044 On 01-August-19   | 10.38  | Put          | Bond Future | 2460      | 2                             | 2460      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/12/2018 | 2044 On 01-August-19   | 10.39  | Put          | Bond Future        | 2433      | 2                             | 2433      | 2                               | 0.00          |
| 04/12/2018 | 2044 On 01-August-19   | 10.40  | Put          | Bond Future        | 2407      | 2                             | 2407      | 2                               | 0.00          |
| 04/12/2018 | 2046 On 07-February-19 |        |              | Bond Future        | 114.50    | 113.5315                      | 114.5000  | 113.5315                        | 12,458.00     |
| 04/12/2018 | 2046 On 02-May-19      |        |              | Bond Future        | 114.85    | 113.8674                      | 114.8523  | 113.8674                        | 0.00          |
| 04/12/2018 | 2046 On 01-August-19   |        |              | Bond Future        | 117.16    | 116.1525                      | 117.1556  | 116.1525                        | 0.00          |
| 04/12/2018 | 2050 On 07-February-19 |        |              | Bond Future        | 117.06    | 117.0594                      | 117.0635  | 117.0594                        | 10,349.00     |
| 04/12/2018 | 2050 On 02-May-19      |        |              | Bond Future        | 119.15    | 119.1441                      | 119.1475  | 119.1441                        | 0.00          |
| 04/12/2018 | 2050 On 01-August-19   |        |              | Bond Future        | 119.72    | 119.7164                      | 119.7183  | 119.7164                        | 0.00          |
| 04/12/2018 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | AL37 On 07-February-19 |        |              | Index Future       | 609.65    | 609.5230                      | 609.6470  | 609.5230                        | 0.00          |
| 04/12/2018 | AL37 On 02-May-19      |        |              | Index Future       | 620.36    | 620.2390                      | 620.3630  | 620.2390                        | 0.00          |
| 04/12/2018 | AL37 On 01-August-19   |        |              | Index Future       | 632.65    | 632.5380                      | 632.6540  | 632.5380                        | 0.00          |
| 04/12/2018 | AL7T On 07-February-19 |        |              | Index Future       | 704.24    | 704.2270                      | 704.2430  | 704.2270                        | 0.00          |
| 04/12/2018 | AL7T On 02-May-19      |        |              | Index Future       | 716.62    | 716.6090                      | 716.6210  | 716.6090                        | 0.00          |
| 04/12/2018 | AL7T On 01-August-19   |        |              | Index Future       | 730.82    | 730.8180                      | 730.8200  | 730.8180                        | 0.00          |
| 04/12/2018 | ALBI On 07-February-19 |        |              | Index Future       | 638.64    | 638.9860                      | 638.6430  | 638.9860                        | 910.00        |
| 04/12/2018 | ALBI On 02-May-19      |        |              | Index Future       | 649.87    | 650.2200                      | 649.8680  | 650.2200                        | 0.00          |
| 04/12/2018 | ALBI On 01-August-19   |        |              | Index Future       | 662.75    | 663.1130                      | 662.7450  | 663.1130                        | 0.00          |
| 04/12/2018 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | C070 On 01-August-21   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/12/2018 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 04/12/2018 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/12/2018 | ES33 On 07-February-19  |        |              | Bond Future        | 11.04     | 77.7529                       | 11.0377   | 77.7529                         | 494.00        |
| 04/12/2018 | ES33 On 02-May-19       |        |              | Bond Future        | 11.13     | 75.3286                       | 11.1349   | 75.3286                         | 0.00          |
| 04/12/2018 | ES33 On 01-August-19    |        |              | Bond Future        | 11.23     | 76.8233                       | 11.2325   | 76.8233                         | 0.00          |
| 04/12/2018 | ES42 On 07-February-19  |        |              | Bond Future        | 11.27     | 79.9655                       | 11.2683   | 79.9655                         | 5,169.00      |
| 04/12/2018 | ES42 On 02-May-19       |        |              | Bond Future        | 11.37     | 77.1110                       | 11.3656   | 77.1110                         | 0.00          |
| 04/12/2018 | ES42 On 01-August-19    |        |              | Bond Future        | 11.46     | 78.6415                       | 11.4616   | 78.6415                         | 0.00          |
| 04/12/2018 | GOVI On 07-February-19  |        |              | GOVI               | 632.15    | 632.5030                      | 632.1460  | 632.5030                        | 452.00        |
| 04/12/2018 | GOVI On 07-February-19  | 666.52 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/12/2018 | GOVI On 07-February-19  | 666.53 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/12/2018 | GOVI On 07-February-19  | 666.51 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/12/2018 | GOVI On 07-February-19  | 666.51 | Put          | GOVI               | 343640    | 34                            | 343640    | 34                              | 0.00          |
| 04/12/2018 | GOVI On 07-February-19  | 666.52 | Put          | GOVI               | 343740    | 34                            | 343740    | 34                              | 0.00          |
| 04/12/2018 | GOVI On 07-February-19  | 666.53 | Put          | GOVI               | 343840    | 34                            | 343840    | 34                              | 0.00          |
| 04/12/2018 | GOVI On 02-May-19       |        |              | GOVI               | 643.26    | 643.6230                      | 643.2560  | 643.6230                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/12/2018 | GOVI On 02-May-19       | 647.88 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/12/2018 | GOVI On 02-May-19       | 647.87 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/12/2018 | GOVI On 02-May-19       | 647.86 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/12/2018 | GOVI On 02-May-19       | 647.88 | Put          | GOVI               | 46240     | 4                             | 46240     | 4                               | 0.00          |
| 04/12/2018 | GOVI On 02-May-19       | 647.86 | Put          | GOVI               | 46040     | 4                             | 46040     | 4                               | 0.00          |
| 04/12/2018 | GOVI On 02-May-19       | 647.87 | Put          | GOVI               | 46140     | 4                             | 46140     | 4                               | 0.00          |
| 04/12/2018 | GOVI On 01-August-19    |        |              | GOVI               | 656.00    | 656.3850                      | 656.0010  | 656.3850                        | 0.00          |
| 04/12/2018 | GOVI On 01-August-19    | 638.69 | Call         | GOVI               | 173110    | 18                            | 173110    | 18                              | 0.00          |
| 04/12/2018 | GOVI On 01-August-19    | 638.68 | Call         | GOVI               | 173210    | 18                            | 173210    | 18                              | 0.00          |
| 04/12/2018 | GOVI On 01-August-19    | 638.67 | Call         | GOVI               | 173310    | 18                            | 173310    | 18                              | 0.00          |
| 04/12/2018 | GOVI On 01-August-19    | 638.68 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/12/2018 | GOVI On 01-August-19    | 638.67 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/12/2018 | GOVI On 01-August-19    | 638.69 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/12/2018 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 04/12/2018 | IGOV On 07-February-19  |        |              | Index Future       | 253.56    | 253.4090                      | 253.5580  | 253.4090                        | 528.00        |
| 04/12/2018 | IGOV On 02-May-19       |        |              | Index Future       | 258.07    | 257.9210                      | 258.0710  | 257.9210                        | 215.00        |
| 04/12/2018 | IGOV On 01-August-19    |        |              | Index Future       | 263.25    | 263.0950                      | 263.2450  | 263.0950                        | 0.00          |
| 04/12/2018 | IS01 On 20-December-18  |        |              | Interest Rate Swap | 102.24    | 102.2400                      | 102.2400  | 102.2400                        | 0.00          |
| 04/12/2018 | IS01 On 22-March-19     |        |              | Interest Rate Swap | 99.58     | 99.5800                       | 99.5800   | 99.5800                         | 0.00          |
| 04/12/2018 | IS01 On 20-June-19      |        |              | Interest Rate Swap | 102.04    | 102.0400                      | 102.0400  | 102.0400                        | 0.00          |
| 04/12/2018 | IS01 On 19-September-19 |        |              | Interest Rate Swap | 99.93     | 99.9400                       | 99.9300   | 99.9400                         | 0.00          |
| 04/12/2018 | IS02 On 21-December-18  |        |              | Interest Rate Swap | 98.90     | 98.9000                       | 98.9000   | 98.9000                         | 0.00          |
| 04/12/2018 | IS02 On 15-March-19     |        |              | Interest Rate Swap | 99.33     | 99.3300                       | 99.3300   | 99.3300                         | 0.00          |
| 04/12/2018 | IS02 On 21-June-19      |        |              | Interest Rate Swap | 99.76     | 99.7600                       | 99.7600   | 99.7600                         | 0.00          |
| 04/12/2018 | IS02 On 20-September-19 |        |              | Interest Rate Swap | 101.93    | 101.9400                      | 101.9300  | 101.9400                        | 0.00          |
| 04/12/2018 | IS02 On 20-December-19  |        |              | Interest Rate Swap | 102.93    | 102.9400                      | 102.9300  | 102.9400                        | 0.00          |
| 04/12/2018 | IS02 On 23-March-20     |        |              | Interest Rate Swap | 99.00     | 99.0100                       | 99.0000   | 99.0100                         | 0.00          |
| 04/12/2018 | IS02 On 22-June-20      |        |              | Interest Rate Swap | 102.63    | 102.6400                      | 102.6300  | 102.6400                        | 0.00          |
| 04/12/2018 | IS02 On 21-September-20 |        |              | Interest Rate Swap | 99.68     | 99.7000                       | 99.6800   | 99.7000                         | 0.00          |
| 04/12/2018 | IS05 On 17-December-20  |        |              | Interest Rate Swap | 96.53     | 96.5600                       | 96.5300   | 96.5600                         | 0.00          |
| 04/12/2018 | IS05 On 16-March-21     |        |              | Interest Rate Swap | 95.77     | 95.8000                       | 95.7700   | 95.8000                         | 0.00          |
| 04/12/2018 | IS05 On 15-June-21      |        |              | Interest Rate Swap | 94.96     | 95.0000                       | 94.9600   | 95.0000                         | 0.00          |
| 04/12/2018 | IS05 On 21-September-21 |        |              | Interest Rate Swap | 95.14     | 95.1800                       | 95.1400   | 95.1800                         | 0.00          |
| 04/12/2018 | IS05 On 21-December-21  |        |              | Interest Rate Swap | 97.34     | 97.3800                       | 97.3400   | 97.3800                         | 51.00         |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/12/2018 | IS05 On 15-March-22     |        |              | Interest Rate Swap     | 97.48     | 97.5100                       | 97.4800   | 97.5100                         | 0.00          |
| 04/12/2018 | IS05 On 21-June-22      |        |              | Interest Rate Swap     | 98.67     | 98.7000                       | 98.6700   | 98.7000                         | 0.00          |
| 04/12/2018 | IS05 On 20-September-22 |        |              | Interest Rate Swap     | 102.59    | 102.6200                      | 102.5900  | 102.6200                        | 0.00          |
| 04/12/2018 | IS05 On 20-December-22  |        |              | Interest Rate Swap     | 103.83    | 103.8600                      | 103.8300  | 103.8600                        | 0.00          |
| 04/12/2018 | IS05 On 22-March-23     |        |              | Interest Rate Swap     | 97.20     | 97.2300                       | 97.2000   | 97.2300                         | 0.00          |
| 04/12/2018 | IS05 On 20-June-23      |        |              | Interest Rate Swap     | 103.24    | 103.2700                      | 103.2400  | 103.2700                        | 0.00          |
| 04/12/2018 | IS05 On 19-September-23 |        |              | Interest Rate Swap     | 98.74     | 98.7700                       | 98.7400   | 98.7700                         | 0.00          |
| 04/12/2018 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 95.45     | 95.4900                       | 95.4500   | 95.4900                         | 0.00          |
| 04/12/2018 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 92.47     | 92.5200                       | 92.4700   | 92.5200                         | 0.00          |
| 04/12/2018 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 91.22     | 91.2800                       | 91.2200   | 91.2800                         | 0.00          |
| 04/12/2018 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 93.40     | 93.4700                       | 93.4000   | 93.4700                         | 0.00          |
| 04/12/2018 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 97.21     | 97.2800                       | 97.2100   | 97.2800                         | 0.00          |
| 04/12/2018 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 95.81     | 95.8800                       | 95.8100   | 95.8800                         | 0.00          |
| 04/12/2018 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 97.92     | 97.9900                       | 97.9200   | 97.9900                         | 0.00          |
| 04/12/2018 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 103.40    | 103.4700                      | 103.4000  | 103.4700                        | 0.00          |
| 04/12/2018 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 103.78    | 103.8500                      | 103.7800  | 103.8500                        | 0.00          |
| 04/12/2018 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 97.32     | 97.3900                       | 97.3200   | 97.3900                         | 0.00          |
| 04/12/2018 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 104.50    | 104.5500                      | 104.5000  | 104.5500                        | 0.00          |
| 04/12/2018 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 98.10     | 98.1400                       | 98.1000   | 98.1400                         | 0.00          |
| 04/12/2018 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 04/12/2018 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 04/12/2018 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 04/12/2018 | JBAF On 19-December-18  |        |              | Jibar Tradeable Future | 7.01      | 92.9900                       | 7.0100    | 92.9900                         | 20,000.00     |
| 04/12/2018 | JBAF On 20-March-19     |        |              | Jibar Tradeable Future | 7.01      | 92.9900                       | 7.0100    | 92.9900                         | 0.00          |
| 04/12/2018 | JBAF On 19-June-19      |        |              | Jibar Tradeable Future | 7.03      | 92.9700                       | 7.0300    | 92.9700                         | 0.00          |
| 04/12/2018 | JBAF On 18-September-19 |        |              | Jibar Tradeable Future | 7.07      | 92.9300                       | 7.0700    | 92.9300                         | 0.00          |
| 04/12/2018 | R023 On 07-February-19  |        |              | Bond Future            | 8.24      | 101.8504                      | 8.2398    | 101.8504                        | 62,183.00     |
| 04/12/2018 | R023 On 07-February-19  | 10.57  | Call         | Bond Future            | 7435      | 7                             | 7435      | 7                               | 0.00          |
| 04/12/2018 | R023 On 07-February-19  | 10.59  | Call         | Bond Future            | 7496      | 7                             | 7496      | 7                               | 0.00          |
| 04/12/2018 | R023 On 07-February-19  | 10.58  | Call         | Bond Future            | 7465      | 7                             | 7465      | 7                               | 0.00          |
| 04/12/2018 | R023 On 07-February-19  | 10.58  | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/12/2018 | R023 On 07-February-19  | 10.59  | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/12/2018 | R023 On 07-February-19  | 10.57  | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/12/2018 | R023 On 02-May-19       |        |              | Bond Future            | 8.27      | 99.7114                       | 8.2734    | 99.7114                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/12/2018 | R023 On 02-May-19      | 8.46   | Call         | Bond Future | 1270      | 1                             | 1270      | 1                               | 0.00          |
| 04/12/2018 | R023 On 02-May-19      | 8.45   | Call         | Bond Future | 1250      | 1                             | 1250      | 1                               | 0.00          |
| 04/12/2018 | R023 On 02-May-19      | 8.44   | Call         | Bond Future | 1229      | 1                             | 1229      | 1                               | 0.00          |
| 04/12/2018 | R023 On 02-May-19      | 8.45   | Put          | Bond Future | 689       | 1                             | 689       | 1                               | 0.00          |
| 04/12/2018 | R023 On 02-May-19      | 8.44   | Put          | Bond Future | 700       | 1                             | 700       | 1                               | 0.00          |
| 04/12/2018 | R023 On 02-May-19      | 8.46   | Put          | Bond Future | 678       | 1                             | 678       | 1                               | 0.00          |
| 04/12/2018 | R023 On 01-August-19   |        |              | Bond Future | 8.29      | 101.6895                      | 8.2875    | 101.6895                        | 0.00          |
| 04/12/2018 | R023 On 01-August-19   | 8.93   | Call         | Bond Future | 2519      | 3                             | 2519      | 3                               | 0.00          |
| 04/12/2018 | R023 On 01-August-19   | 8.95   | Call         | Bond Future | 2566      | 3                             | 2566      | 3                               | 0.00          |
| 04/12/2018 | R023 On 01-August-19   | 8.94   | Call         | Bond Future | 2542      | 3                             | 2542      | 3                               | 0.00          |
| 04/12/2018 | R023 On 01-August-19   | 8.94   | Put          | Bond Future | 605       | 1                             | 605       | 1                               | 0.00          |
| 04/12/2018 | R023 On 01-August-19   | 8.95   | Put          | Bond Future | 600       | 1                             | 600       | 1                               | 0.00          |
| 04/12/2018 | R023 On 01-August-19   | 8.93   | Put          | Bond Future | 611       | 1                             | 611       | 1                               | 0.00          |
| 04/12/2018 | R035 On 07-February-19 |        |              | Bond Future | 9.75      | 97.0401                       | 9.7505    | 97.0401                         | 71,612.00     |
| 04/12/2018 | R035 On 07-February-19 | 8.96   | Call         | Bond Future | 90        | 0                             | 90        | 0                               | 0.00          |
| 04/12/2018 | R035 On 07-February-19 | 8.98   | Call         | Bond Future | 99        | 0                             | 99        | 0                               | 0.00          |
| 04/12/2018 | R035 On 07-February-19 | 8.97   | Call         | Bond Future | 95        | 0                             | 95        | 0                               | 0.00          |
| 04/12/2018 | R035 On 07-February-19 | 8.97   | Put          | Bond Future | 6325      | 6                             | 6325      | 6                               | 0.00          |
| 04/12/2018 | R035 On 07-February-19 | 8.98   | Put          | Bond Future | 6246      | 6                             | 6246      | 6                               | 0.00          |
| 04/12/2018 | R035 On 07-February-19 | 8.96   | Put          | Bond Future | 6405      | 6                             | 6405      | 6                               | 0.00          |
| 04/12/2018 | R035 On 02-May-19      |        |              | Bond Future | 9.81      | 94.2459                       | 9.8058    | 94.2459                         | 0.00          |
| 04/12/2018 | R035 On 02-May-19      | 9.74   | Call         | Bond Future | 2426      | 2                             | 2426      | 2                               | 0.00          |
| 04/12/2018 | R035 On 02-May-19      | 9.75   | Call         | Bond Future | 2463      | 2                             | 2463      | 2                               | 0.00          |
| 04/12/2018 | R035 On 02-May-19      | 9.73   | Call         | Bond Future | 2389      | 2                             | 2389      | 2                               | 0.00          |
| 04/12/2018 | R035 On 02-May-19      | 9.73   | Put          | Bond Future | 2961      | 3                             | 2961      | 3                               | 0.00          |
| 04/12/2018 | R035 On 02-May-19      | 9.75   | Put          | Bond Future | 2884      | 3                             | 2884      | 3                               | 0.00          |
| 04/12/2018 | R035 On 02-May-19      | 9.74   | Put          | Bond Future | 2923      | 3                             | 2923      | 3                               | 0.00          |
| 04/12/2018 | R035 On 01-August-19   |        |              | Bond Future | 9.86      | 96.1158                       | 9.8580    | 96.1158                         | 0.00          |
| 04/12/2018 | R035 On 01-August-19   | 10.24  | Call         | Bond Future | 4983      | 5                             | 4983      | 5                               | 0.00          |
| 04/12/2018 | R035 On 01-August-19   | 10.23  | Call         | Bond Future | 4935      | 5                             | 4935      | 5                               | 0.00          |
| 04/12/2018 | R035 On 01-August-19   | 10.22  | Call         | Bond Future | 4889      | 5                             | 4889      | 5                               | 0.00          |
| 04/12/2018 | R035 On 01-August-19   | 10.23  | Put          | Bond Future | 2234      | 2                             | 2234      | 2                               | 0.00          |
| 04/12/2018 | R035 On 01-August-19   | 10.22  | Put          | Bond Future | 2259      | 2                             | 2259      | 2                               | 0.00          |
| 04/12/2018 | R035 On 01-August-19   | 10.24  | Put          | Bond Future | 2211      | 2                             | 2211      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/12/2018 | R186 On 07-February-19 |        |              | Bond Future | 8.94      | 110.1346                      | 8.9412    | 110.1346                        | 70,116.00     |
| 04/12/2018 | R186 On 07-February-19 | 9.20   | Call         | Bond Future | 2125      | 2                             | 2125      | 2                               | 3,000.00      |
| 04/12/2018 | R186 On 07-February-19 | 9.30   | Call         | Bond Future | 2551      | 3                             | 2551      | 3                               | 0.00          |
| 04/12/2018 | R186 On 07-February-19 | 9.38   | Call         | Bond Future | 2913      | 3                             | 2913      | 3                               | 6,000.00      |
| 04/12/2018 | R186 On 07-February-19 | 8.20   | Call         | Bond Future | 69        | 0                             | 69        | 0                               | 0.00          |
| 04/12/2018 | R186 On 07-February-19 | 8.50   | Call         | Bond Future | 282       | 0                             | 282       | 0                               | 1,000.00      |
| 04/12/2018 | R186 On 07-February-19 | 9.50   | Call         | Bond Future | 3483      | 3                             | 3483      | 3                               | 0.00          |
| 04/12/2018 | R186 On 07-February-19 | 8.21   | Call         | Bond Future | 72        | 0                             | 72        | 0                               | 0.00          |
| 04/12/2018 | R186 On 07-February-19 | 9.10   | Call         | Bond Future | 1736      | 2                             | 1736      | 2                               | 0.00          |
| 04/12/2018 | R186 On 07-February-19 | 9.92   | Call         | Bond Future | 5628      | 6                             | 5628      | 6                               | 0.00          |
| 04/12/2018 | R186 On 07-February-19 | 8.77   | Call         | Bond Future | 747       | 1                             | 747       | 1                               | 1,170.00      |
| 04/12/2018 | R186 On 07-February-19 | 9.27   | Call         | Bond Future | 2419      | 2                             | 2419      | 2                               | 1,170.00      |
| 04/12/2018 | R186 On 07-February-19 | 8.30   | Call         | Bond Future | 113       | 0                             | 113       | 0                               | 210.00        |
| 04/12/2018 | R186 On 07-February-19 | 9.90   | Call         | Bond Future | 5523      | 5                             | 5523      | 5                               | 0.00          |
| 04/12/2018 | R186 On 07-February-19 | 9.23   | Call         | Bond Future | 2249      | 2                             | 2249      | 2                               | 3,000.00      |
| 04/12/2018 | R186 On 07-February-19 | 8.22   | Call         | Bond Future | 76        | 0                             | 76        | 0                               | 0.00          |
| 04/12/2018 | R186 On 07-February-19 | 8.22   | Put          | Bond Future | 4418      | 4                             | 4418      | 4                               | 0.00          |
| 04/12/2018 | R186 On 07-February-19 | 9.23   | Put          | Bond Future | 570       | 1                             | 570       | 1                               | 0.00          |
| 04/12/2018 | R186 On 07-February-19 | 8.77   | Put          | Bond Future | 1757      | 2                             | 1757      | 2                               | 0.00          |
| 04/12/2018 | R186 On 07-February-19 | 9.90   | Put          | Bond Future | 80        | 0                             | 80        | 0                               | 1,000.00      |
| 04/12/2018 | R186 On 07-February-19 | 9.27   | Put          | Bond Future | 511       | 1                             | 511       | 1                               | 0.00          |
| 04/12/2018 | R186 On 07-February-19 | 9.50   | Put          | Bond Future | 267       | 0                             | 267       | 0                               | 5,000.00      |
| 04/12/2018 | R186 On 07-February-19 | 8.20   | Put          | Bond Future | 4535      | 5                             | 4535      | 5                               | 0.00          |
| 04/12/2018 | R186 On 07-February-19 | 8.30   | Put          | Bond Future | 3963      | 4                             | 3963      | 4                               | 0.00          |
| 04/12/2018 | R186 On 07-February-19 | 8.50   | Put          | Bond Future | 2912      | 3                             | 2912      | 3                               | 0.00          |
| 04/12/2018 | R186 On 07-February-19 | 9.92   | Put          | Bond Future | 75        | 0                             | 75        | 0                               | 1,170.00      |
| 04/12/2018 | R186 On 07-February-19 | 9.10   | Put          | Bond Future | 809       | 1                             | 809       | 1                               | 1,000.00      |
| 04/12/2018 | R186 On 07-February-19 | 8.21   | Put          | Bond Future | 4477      | 5                             | 4477      | 5                               | 0.00          |
| 04/12/2018 | R186 On 07-February-19 | 9.38   | Put          | Bond Future | 377       | 0                             | 377       | 0                               | 0.00          |
| 04/12/2018 | R186 On 07-February-19 | 9.30   | Put          | Bond Future | 471       | 0                             | 471       | 0                               | 5,000.00      |
| 04/12/2018 | R186 On 07-February-19 | 9.20   | Put          | Bond Future | 620       | 1                             | 620       | 1                               | 0.00          |
| 04/12/2018 | R186 On 02-May-19      |        |              | Bond Future | 9.00      | 112.0713                      | 8.9952    | 112.0713                        | 3,050.00      |
| 04/12/2018 | R186 On 02-May-19      | 8.65   | Call         | Bond Future | 1013      | 1                             | 1013      | 1                               | 3,250.00      |
| 04/12/2018 | R186 On 02-May-19      | 9.03   | Call         | Bond Future | 2009      | 2                             | 2009      | 2                               | 0.00          |

| Date       | Contract Details     | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/12/2018 | R186 On 02-May-19    | 9.02   | Call         | Bond Future | 1978      | 2                             | 1978      | 2                               | 0.00          |
| 04/12/2018 | R186 On 02-May-19    | 10.07  | Call         | Bond Future | 6307      | 6                             | 6307      | 6                               | 0.00          |
| 04/12/2018 | R186 On 02-May-19    | 9.75   | Call         | Bond Future | 4837      | 5                             | 4837      | 5                               | 0.00          |
| 04/12/2018 | R186 On 02-May-19    | 9.30   | Call         | Bond Future | 2944      | 3                             | 2944      | 3                               | 200.00        |
| 04/12/2018 | R186 On 02-May-19    | 9.96   | Call         | Bond Future | 5803      | 6                             | 5803      | 6                               | 0.00          |
| 04/12/2018 | R186 On 02-May-19    | 9.25   | Call         | Bond Future | 2754      | 3                             | 2754      | 3                               | 3,250.00      |
| 04/12/2018 | R186 On 02-May-19    | 9.01   | Call         | Bond Future | 1947      | 2                             | 1947      | 2                               | 0.00          |
| 04/12/2018 | R186 On 02-May-19    | 8.62   | Call         | Bond Future | 951       | 1                             | 951       | 1                               | 90.00         |
| 04/12/2018 | R186 On 02-May-19    | 8.70   | Call         | Bond Future | 1124      | 1                             | 1124      | 1                               | 200.00        |
| 04/12/2018 | R186 On 02-May-19    | 9.20   | Call         | Bond Future | 2575      | 3                             | 2575      | 3                               | 90.00         |
| 04/12/2018 | R186 On 02-May-19    | 8.50   | Call         | Bond Future | 724       | 1                             | 724       | 1                               | 7,000.00      |
| 04/12/2018 | R186 On 02-May-19    | 9.00   | Call         | Bond Future | 1916      | 2                             | 1916      | 2                               | 7,000.00      |
| 04/12/2018 | R186 On 02-May-19    | 8.80   | Call         | Bond Future | 1363      | 1                             | 1363      | 1                               | 7,500.00      |
| 04/12/2018 | R186 On 02-May-19    | 10.02  | Call         | Bond Future | 6081      | 6                             | 6081      | 6                               | 0.00          |
| 04/12/2018 | R186 On 02-May-19    | 8.80   | Put          | Bond Future | 2487      | 3                             | 2487      | 3                               | 0.00          |
| 04/12/2018 | R186 On 02-May-19    | 9.00   | Put          | Bond Future | 1889      | 2                             | 1889      | 2                               | 0.00          |
| 04/12/2018 | R186 On 02-May-19    | 8.50   | Put          | Bond Future | 3605      | 4                             | 3605      | 4                               | 0.00          |
| 04/12/2018 | R186 On 02-May-19    | 9.30   | Put          | Bond Future | 1218      | 1                             | 1218      | 1                               | 0.00          |
| 04/12/2018 | R186 On 02-May-19    | 8.70   | Put          | Bond Future | 2829      | 3                             | 2829      | 3                               | 0.00          |
| 04/12/2018 | R186 On 02-May-19    | 8.62   | Put          | Bond Future | 3125      | 3                             | 3125      | 3                               | 0.00          |
| 04/12/2018 | R186 On 02-May-19    | 9.02   | Put          | Bond Future | 1836      | 2                             | 1836      | 2                               | 0.00          |
| 04/12/2018 | R186 On 02-May-19    | 9.20   | Put          | Bond Future | 1412      | 1                             | 1412      | 1                               | 0.00          |
| 04/12/2018 | R186 On 02-May-19    | 10.02  | Put          | Bond Future | 420       | 0                             | 420       | 0                               | 3,250.00      |
| 04/12/2018 | R186 On 02-May-19    | 9.75   | Put          | Bond Future | 629       | 1                             | 629       | 1                               | 7,000.00      |
| 04/12/2018 | R186 On 02-May-19    | 10.07  | Put          | Bond Future | 381       | 0                             | 381       | 0                               | 200.00        |
| 04/12/2018 | R186 On 02-May-19    | 9.96   | Put          | Bond Future | 463       | 0                             | 463       | 0                               | 90.00         |
| 04/12/2018 | R186 On 02-May-19    | 8.65   | Put          | Bond Future | 3012      | 3                             | 3012      | 3                               | 0.00          |
| 04/12/2018 | R186 On 02-May-19    | 9.25   | Put          | Bond Future | 1310      | 1                             | 1310      | 1                               | 0.00          |
| 04/12/2018 | R186 On 02-May-19    | 9.01   | Put          | Bond Future | 1863      | 2                             | 1863      | 2                               | 0.00          |
| 04/12/2018 | R186 On 02-May-19    | 9.03   | Put          | Bond Future | 1810      | 2                             | 1810      | 2                               | 0.00          |
| 04/12/2018 | R186 On 01-August-19 |        |              | Bond Future | 9.04      | 108.9922                      | 9.0415    | 108.9922                        | 0.00          |
| 04/12/2018 | R186 On 01-August-19 | 8.30   | Call         | Bond Future | 667       | 1                             | 667       | 1                               | 6,000.00      |
| 04/12/2018 | R186 On 01-August-19 | 9.05   | Call         | Bond Future | 2402      | 2                             | 2402      | 2                               | 6,000.00      |
| 04/12/2018 | R186 On 01-August-19 | 9.52   | Call         | Bond Future | 4058      | 4                             | 4058      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/12/2018 | R186 On 01-August-19   | 9.54   | Call         | Bond Future | 4137      | 4                             | 4137      | 4                               | 0.00          |
| 04/12/2018 | R186 On 01-August-19   | 10.08  | Call         | Bond Future | 6387      | 6                             | 6387      | 6                               | 0.00          |
| 04/12/2018 | R186 On 01-August-19   | 9.53   | Call         | Bond Future | 4097      | 4                             | 4097      | 4                               | 0.00          |
| 04/12/2018 | R186 On 01-August-19   | 9.53   | Put          | Bond Future | 1424      | 1                             | 1424      | 1                               | 0.00          |
| 04/12/2018 | R186 On 01-August-19   | 9.54   | Put          | Bond Future | 1410      | 1                             | 1410      | 1                               | 0.00          |
| 04/12/2018 | R186 On 01-August-19   | 10.08  | Put          | Bond Future | 806       | 1                             | 806       | 1                               | 6,000.00      |
| 04/12/2018 | R186 On 01-August-19   | 9.52   | Put          | Bond Future | 1438      | 1                             | 1438      | 1                               | 0.00          |
| 04/12/2018 | R186 On 01-August-19   | 9.05   | Put          | Bond Future | 2355      | 2                             | 2355      | 2                               | 0.00          |
| 04/12/2018 | R186 On 01-August-19   | 8.30   | Put          | Bond Future | 4896      | 5                             | 4896      | 5                               | 0.00          |
| 04/12/2018 | R197 On 07-February-19 |        |              | Bond Future | 299.02    | 299.0097                      | 299.0163  | 299.0097                        | 2,355.00      |
| 04/12/2018 | R197 On 02-May-19      |        |              | Bond Future | 304.34    | 304.3342                      | 304.3394  | 304.3342                        | 0.00          |
| 04/12/2018 | R197 On 01-August-19   |        |              | Bond Future | 302.88    | 302.8813                      | 302.8821  | 302.8813                        | 0.00          |
| 04/12/2018 | R202 On 07-February-19 |        |              | Bond Future | 231.02    | 231.2854                      | 231.0225  | 231.2854                        | 8,990.00      |
| 04/12/2018 | R202 On 02-May-19      |        |              | Bond Future | 235.14    | 235.4040                      | 235.1354  | 235.4040                        | 0.00          |
| 04/12/2018 | R202 On 01-August-19   |        |              | Bond Future | 235.83    | 236.1123                      | 235.8347  | 236.1123                        | 0.00          |
| 04/12/2018 | R207 On 07-February-19 |        |              | Bond Future | 5.88      | 101.7799                      | 5.8821    | 101.7799                        | 15,739.00     |
| 04/12/2018 | R207 On 07-February-19 | 6.53   | Call         | Bond Future | 577       | 1                             | 577       | 1                               | 0.00          |
| 04/12/2018 | R207 On 07-February-19 | 6.52   | Call         | Bond Future | 569       | 1                             | 569       | 1                               | 0.00          |
| 04/12/2018 | R207 On 07-February-19 | 6.51   | Call         | Bond Future | 560       | 1                             | 560       | 1                               | 0.00          |
| 04/12/2018 | R207 On 07-February-19 | 6.52   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/12/2018 | R207 On 07-February-19 | 6.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/12/2018 | R207 On 07-February-19 | 6.53   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/12/2018 | R207 On 02-May-19      |        |              | Bond Future | 5.28      | 103.5697                      | 5.2753    | 103.5697                        | 0.00          |
| 04/12/2018 | R207 On 02-May-19      | 7.61   | Call         | Bond Future | 1565      | 2                             | 1565      | 2                               | 0.00          |
| 04/12/2018 | R207 On 02-May-19      | 7.63   | Call         | Bond Future | 1578      | 2                             | 1578      | 2                               | 0.00          |
| 04/12/2018 | R207 On 02-May-19      | 7.62   | Call         | Bond Future | 1571      | 2                             | 1571      | 2                               | 0.00          |
| 04/12/2018 | R207 On 02-May-19      | 7.62   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/12/2018 | R207 On 02-May-19      | 7.63   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/12/2018 | R207 On 02-May-19      | 7.61   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/12/2018 | R207 On 01-August-19   |        |              | Bond Future | 3.67      | 101.9819                      | 3.6694    | 101.9819                        | 0.00          |
| 04/12/2018 | R207 On 01-August-19   | 7.33   | Call         | Bond Future | 1604      | 2                             | 1604      | 2                               | 0.00          |
| 04/12/2018 | R207 On 01-August-19   | 7.34   | Call         | Bond Future | 1609      | 2                             | 1609      | 2                               | 0.00          |
| 04/12/2018 | R207 On 01-August-19   | 7.35   | Call         | Bond Future | 1613      | 2                             | 1613      | 2                               | 0.00          |
| 04/12/2018 | R207 On 01-August-19   | 7.35   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/12/2018 | R207 On 01-August-19   | 7.33   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/12/2018 | R207 On 01-August-19   | 7.34   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/12/2018 | R208 On 07-February-19 |        |              | Bond Future | 7.15      | 101.7274                      | 7.1495    | 101.7274                        | 17,015.00     |
| 04/12/2018 | R208 On 07-February-19 | 7.08   | Call         | Bond Future | 146       | 0                             | 146       | 0                               | 0.00          |
| 04/12/2018 | R208 On 07-February-19 | 7.07   | Call         | Bond Future | 136       | 0                             | 136       | 0                               | 0.00          |
| 04/12/2018 | R208 On 07-February-19 | 7.06   | Call         | Bond Future | 127       | 0                             | 127       | 0                               | 0.00          |
| 04/12/2018 | R208 On 07-February-19 | 7.08   | Put          | Bond Future | 280       | 0                             | 280       | 0                               | 0.00          |
| 04/12/2018 | R208 On 07-February-19 | 7.06   | Put          | Bond Future | 301       | 0                             | 301       | 0                               | 0.00          |
| 04/12/2018 | R208 On 07-February-19 | 7.07   | Put          | Bond Future | 290       | 0                             | 290       | 0                               | 0.00          |
| 04/12/2018 | R208 On 02-May-19      |        |              | Bond Future | 7.08      | 100.1151                      | 7.0761    | 100.1151                        | 0.00          |
| 04/12/2018 | R208 On 02-May-19      | 8.02   | Call         | Bond Future | 1699      | 2                             | 1699      | 2                               | 0.00          |
| 04/12/2018 | R208 On 02-May-19      | 8.03   | Call         | Bond Future | 1714      | 2                             | 1714      | 2                               | 0.00          |
| 04/12/2018 | R208 On 02-May-19      | 8.04   | Call         | Bond Future | 1729      | 2                             | 1729      | 2                               | 0.00          |
| 04/12/2018 | R208 On 02-May-19      | 8.04   | Put          | Bond Future | 68        | 0                             | 68        | 0                               | 0.00          |
| 04/12/2018 | R208 On 02-May-19      | 8.02   | Put          | Bond Future | 71        | 0                             | 71        | 0                               | 0.00          |
| 04/12/2018 | R208 On 02-May-19      | 8.03   | Put          | Bond Future | 70        | 0                             | 70        | 0                               | 0.00          |
| 04/12/2018 | R208 On 01-August-19   |        |              | Bond Future | 6.92      | 102.1014                      | 6.9202    | 102.1014                        | 0.00          |
| 04/12/2018 | R208 On 01-August-19   | 8.17   | Call         | Bond Future | 1958      | 2                             | 1958      | 2                               | 0.00          |
| 04/12/2018 | R208 On 01-August-19   | 8.16   | Call         | Bond Future | 1945      | 2                             | 1945      | 2                               | 0.00          |
| 04/12/2018 | R208 On 01-August-19   | 8.15   | Call         | Bond Future | 1931      | 2                             | 1931      | 2                               | 0.00          |
| 04/12/2018 | R208 On 01-August-19   | 8.15   | Put          | Bond Future | 69        | 0                             | 69        | 0                               | 0.00          |
| 04/12/2018 | R208 On 01-August-19   | 8.17   | Put          | Bond Future | 66        | 0                             | 66        | 0                               | 0.00          |
| 04/12/2018 | R208 On 01-August-19   | 8.16   | Put          | Bond Future | 67        | 0                             | 67        | 0                               | 0.00          |
| 04/12/2018 | R209 On 07-February-19 |        |              | Bond Future | 9.69      | 73.8656                       | 9.6879    | 73.8656                         | 120,161.00    |
| 04/12/2018 | R209 On 07-February-19 | 8.96   | Call         | Bond Future | 109       | 0                             | 109       | 0                               | 0.00          |
| 04/12/2018 | R209 On 07-February-19 | 9.54   | Call         | Bond Future | 1014      | 1                             | 1014      | 1                               | 4,000.00      |
| 04/12/2018 | R209 On 07-February-19 | 8.95   | Call         | Bond Future | 104       | 0                             | 104       | 0                               | 0.00          |
| 04/12/2018 | R209 On 07-February-19 | 9.04   | Call         | Bond Future | 159       | 0                             | 159       | 0                               | 4,000.00      |
| 04/12/2018 | R209 On 07-February-19 | 10.20  | Call         | Bond Future | 3654      | 4                             | 3654      | 4                               | 0.00          |
| 04/12/2018 | R209 On 07-February-19 | 8.97   | Call         | Bond Future | 114       | 0                             | 114       | 0                               | 0.00          |
| 04/12/2018 | R209 On 07-February-19 | 9.54   | Put          | Bond Future | 1983      | 2                             | 1983      | 2                               | 0.00          |
| 04/12/2018 | R209 On 07-February-19 | 8.95   | Put          | Bond Future | 5138      | 5                             | 5138      | 5                               | 0.00          |
| 04/12/2018 | R209 On 07-February-19 | 9.04   | Put          | Bond Future | 4552      | 5                             | 4552      | 5                               | 0.00          |
| 04/12/2018 | R209 On 07-February-19 | 8.96   | Put          | Bond Future | 5071      | 5                             | 5071      | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/12/2018 | R209 On 07-February-19 | 10.20  | Put          | Bond Future | 441       | 0                             | 441       | 0                               | 4,000.00      |
| 04/12/2018 | R209 On 07-February-19 | 8.97   | Put          | Bond Future | 5005      | 5                             | 5005      | 5                               | 0.00          |
| 04/12/2018 | R209 On 02-May-19      |        |              | Bond Future | 9.74      | 72.0153                       | 9.7378    | 72.0153                         | 0.00          |
| 04/12/2018 | R209 On 02-May-19      | 9.69   | Call         | Bond Future | 2139      | 2                             | 2139      | 2                               | 0.00          |
| 04/12/2018 | R209 On 02-May-19      | 9.68   | Call         | Bond Future | 2107      | 2                             | 2107      | 2                               | 0.00          |
| 04/12/2018 | R209 On 02-May-19      | 9.95   | Call         | Bond Future | 3060      | 3                             | 3060      | 3                               | 760.00        |
| 04/12/2018 | R209 On 02-May-19      | 9.35   | Call         | Bond Future | 1186      | 1                             | 1186      | 1                               | 760.00        |
| 04/12/2018 | R209 On 02-May-19      | 9.70   | Call         | Bond Future | 2171      | 2                             | 2171      | 2                               | 0.00          |
| 04/12/2018 | R209 On 02-May-19      | 10.50  | Call         | Bond Future | 5463      | 0                             | 5463      | 0                               | 0.00          |
| 04/12/2018 | R209 On 02-May-19      | 10.71  | Call         | Bond Future | 6469      | 6                             | 6469      | 6                               | 0.00          |
| 04/12/2018 | R209 On 02-May-19      | 10.71  | Put          | Bond Future | 602       | 1                             | 602       | 1                               | 760.00        |
| 04/12/2018 | R209 On 02-May-19      | 10.50  | Put          | Bond Future | 801       | 0                             | 801       | 0                               | 11,560.00     |
| 04/12/2018 | R209 On 02-May-19      | 9.35   | Put          | Bond Future | 3744      | 4                             | 3744      | 4                               | 0.00          |
| 04/12/2018 | R209 On 02-May-19      | 9.68   | Put          | Bond Future | 2480      | 2                             | 2480      | 2                               | 0.00          |
| 04/12/2018 | R209 On 02-May-19      | 9.95   | Put          | Bond Future | 1715      | 2                             | 1715      | 2                               | 0.00          |
| 04/12/2018 | R209 On 02-May-19      | 9.69   | Put          | Bond Future | 2447      | 2                             | 2447      | 2                               | 0.00          |
| 04/12/2018 | R209 On 02-May-19      | 9.70   | Put          | Bond Future | 2415      | 2                             | 2415      | 2                               | 0.00          |
| 04/12/2018 | R209 On 01-August-19   |        |              | Bond Future | 9.78      | 73.4442                       | 9.7839    | 73.4442                         | 0.00          |
| 04/12/2018 | R209 On 01-August-19   | 10.15  | Call         | Bond Future | 4218      | 4                             | 4218      | 4                               | 0.00          |
| 04/12/2018 | R209 On 01-August-19   | 10.17  | Call         | Bond Future | 4298      | 4                             | 4298      | 4                               | 0.00          |
| 04/12/2018 | R209 On 01-August-19   | 10.16  | Call         | Bond Future | 4258      | 4                             | 4258      | 4                               | 0.00          |
| 04/12/2018 | R209 On 01-August-19   | 10.16  | Put          | Bond Future | 1921      | 2                             | 1921      | 2                               | 0.00          |
| 04/12/2018 | R209 On 01-August-19   | 10.15  | Put          | Bond Future | 1942      | 2                             | 1942      | 2                               | 0.00          |
| 04/12/2018 | R209 On 01-August-19   | 10.17  | Put          | Bond Future | 1901      | 2                             | 1901      | 2                               | 0.00          |
| 04/12/2018 | R210 On 07-February-19 |        |              | Bond Future | 186.57    | 186.7179                      | 186.5716  | 186.7179                        | 3,308.00      |
| 04/12/2018 | R210 On 02-May-19      |        |              | Bond Future | 187.34    | 187.4870                      | 187.3372  | 187.4870                        | 0.00          |
| 04/12/2018 | R210 On 01-August-19   |        |              | Bond Future | 191.09    | 191.2496                      | 191.0940  | 191.2496                        | 0.00          |
| 04/12/2018 | R212 On 07-February-19 |        |              | Bond Future | 155.77    | 155.7665                      | 155.7698  | 155.7665                        | 4,976.00      |
| 04/12/2018 | R212 On 02-May-19      |        |              | Bond Future | 158.54    | 158.5404                      | 158.5429  | 158.5404                        | 0.00          |
| 04/12/2018 | R212 On 01-August-19   |        |              | Bond Future | 161.65    | 161.6508                      | 161.6510  | 161.6508                        | 0.00          |
| 04/12/2018 | R213 On 07-February-19 |        |              | Bond Future | 9.51      | 85.4461                       | 9.5139    | 85.4461                         | 32,397.00     |
| 04/12/2018 | R213 On 07-February-19 | 8.68   | Call         | Bond Future | 60        | 0                             | 60        | 0                               | 0.00          |
| 04/12/2018 | R213 On 07-February-19 | 8.69   | Call         | Bond Future | 63        | 0                             | 63        | 0                               | 0.00          |
| 04/12/2018 | R213 On 07-February-19 | 8.70   | Call         | Bond Future | 66        | 0                             | 66        | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/12/2018 | R213 On 07-February-19 | 8.69   | Put          | Bond Future | 5394      | 5                             | 5394      | 5                               | 0.00          |
| 04/12/2018 | R213 On 07-February-19 | 8.70   | Put          | Bond Future | 5329      | 5                             | 5329      | 5                               | 0.00          |
| 04/12/2018 | R213 On 07-February-19 | 8.68   | Put          | Bond Future | 5458      | 5                             | 5458      | 5                               | 0.00          |
| 04/12/2018 | R213 On 02-May-19      |        |              | Bond Future | 9.57      | 83.3990                       | 9.5668    | 83.3990                         | 0.00          |
| 04/12/2018 | R213 On 02-May-19      | 9.50   | Call         | Bond Future | 1960      | 2                             | 1960      | 2                               | 0.00          |
| 04/12/2018 | R213 On 02-May-19      | 9.49   | Call         | Bond Future | 1930      | 2                             | 1930      | 2                               | 0.00          |
| 04/12/2018 | R213 On 02-May-19      | 9.48   | Call         | Bond Future | 1900      | 2                             | 1900      | 2                               | 0.00          |
| 04/12/2018 | R213 On 02-May-19      | 9.49   | Put          | Bond Future | 2402      | 2                             | 2402      | 2                               | 0.00          |
| 04/12/2018 | R213 On 02-May-19      | 9.48   | Put          | Bond Future | 2433      | 2                             | 2433      | 2                               | 0.00          |
| 04/12/2018 | R213 On 02-May-19      | 9.50   | Put          | Bond Future | 2370      | 2                             | 2370      | 2                               | 0.00          |
| 04/12/2018 | R213 On 01-August-19   |        |              | Bond Future | 9.62      | 85.0536                       | 9.6158    | 85.0536                         | 0.00          |
| 04/12/2018 | R213 On 01-August-19   | 9.98   | Call         | Bond Future | 4031      | 4                             | 4031      | 4                               | 0.00          |
| 04/12/2018 | R213 On 01-August-19   | 9.99   | Call         | Bond Future | 4070      | 4                             | 4070      | 4                               | 0.00          |
| 04/12/2018 | R213 On 01-August-19   | 10.00  | Call         | Bond Future | 4109      | 4                             | 4109      | 4                               | 0.00          |
| 04/12/2018 | R213 On 01-August-19   | 10.00  | Put          | Bond Future | 1836      | 2                             | 1836      | 2                               | 0.00          |
| 04/12/2018 | R213 On 01-August-19   | 9.98   | Put          | Bond Future | 1874      | 2                             | 1874      | 2                               | 0.00          |
| 04/12/2018 | R213 On 01-August-19   | 9.99   | Put          | Bond Future | 1855      | 2                             | 1855      | 2                               | 0.00          |
| 04/12/2018 | R214 On 07-February-19 |        |              | Bond Future | 9.87      | 72.9924                       | 9.8651    | 72.9924                         | 29,921.00     |
| 04/12/2018 | R214 On 07-February-19 | 9.04   | Call         | Bond Future | 78        | 0                             | 78        | 0                               | 0.00          |
| 04/12/2018 | R214 On 07-February-19 | 9.05   | Call         | Bond Future | 83        | 0                             | 83        | 0                               | 0.00          |
| 04/12/2018 | R214 On 07-February-19 | 9.03   | Call         | Bond Future | 74        | 0                             | 74        | 0                               | 0.00          |
| 04/12/2018 | R214 On 07-February-19 | 9.03   | Put          | Bond Future | 6084      | 6                             | 6084      | 6                               | 0.00          |
| 04/12/2018 | R214 On 07-February-19 | 9.04   | Put          | Bond Future | 6011      | 6                             | 6011      | 6                               | 0.00          |
| 04/12/2018 | R214 On 07-February-19 | 9.05   | Put          | Bond Future | 5939      | 6                             | 5939      | 6                               | 0.00          |
| 04/12/2018 | R214 On 02-May-19      |        |              | Bond Future | 9.91      | 70.9799                       | 9.9146    | 70.9799                         | 0.00          |
| 04/12/2018 | R214 On 02-May-19      | 9.87   | Call         | Bond Future | 2254      | 2                             | 2254      | 2                               | 0.00          |
| 04/12/2018 | R214 On 02-May-19      | 9.85   | Call         | Bond Future | 2188      | 2                             | 2188      | 2                               | 0.00          |
| 04/12/2018 | R214 On 02-May-19      | 9.86   | Call         | Bond Future | 2221      | 2                             | 2221      | 2                               | 0.00          |
| 04/12/2018 | R214 On 02-May-19      | 9.86   | Put          | Bond Future | 2587      | 3                             | 2587      | 3                               | 0.00          |
| 04/12/2018 | R214 On 02-May-19      | 9.87   | Put          | Bond Future | 2553      | 3                             | 2553      | 3                               | 0.00          |
| 04/12/2018 | R214 On 02-May-19      | 9.85   | Put          | Bond Future | 2621      | 3                             | 2621      | 3                               | 0.00          |
| 04/12/2018 | R214 On 01-August-19   |        |              | Bond Future | 9.96      | 72.3881                       | 9.9615    | 72.3881                         | 0.00          |
| 04/12/2018 | R214 On 01-August-19   | 10.33  | Call         | Bond Future | 4396      | 4                             | 4396      | 4                               | 0.00          |
| 04/12/2018 | R214 On 01-August-19   | 10.34  | Call         | Bond Future | 4437      | 4                             | 4437      | 4                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/12/2018 | R214 On 01-August-19   | 10.32  | Call         | Bond Future | 4355      | 4                             | 4355      | 4                               | 0.00          |
| 04/12/2018 | R214 On 01-August-19   | 10.32  | Put          | Bond Future | 2043      | 2                             | 2043      | 2                               | 0.00          |
| 04/12/2018 | R214 On 01-August-19   | 10.33  | Put          | Bond Future | 2022      | 2                             | 2022      | 2                               | 0.00          |
| 04/12/2018 | R214 On 01-August-19   | 10.34  | Put          | Bond Future | 2001      | 2                             | 2001      | 2                               | 0.00          |
| 04/12/2018 | R248 On 07-February-19 |        |              | Bond Future | 9.89      | 93.3159                       | 9.8855    | 93.3159                         | 109,099.00    |
| 04/12/2018 | R248 On 07-February-19 | 9.07   | Call         | Bond Future | 92        | 0                             | 92        | 0                               | 0.00          |
| 04/12/2018 | R248 On 07-February-19 | 9.05   | Call         | Bond Future | 82        | 0                             | 82        | 0                               | 0.00          |
| 04/12/2018 | R248 On 07-February-19 | 9.06   | Call         | Bond Future | 87        | 0                             | 87        | 0                               | 0.00          |
| 04/12/2018 | R248 On 07-February-19 | 9.05   | Put          | Bond Future | 7811      | 8                             | 7811      | 8                               | 0.00          |
| 04/12/2018 | R248 On 07-February-19 | 9.07   | Put          | Bond Future | 7623      | 8                             | 7623      | 8                               | 0.00          |
| 04/12/2018 | R248 On 07-February-19 | 9.06   | Put          | Bond Future | 7717      | 8                             | 7717      | 8                               | 0.00          |
| 04/12/2018 | R248 On 02-May-19      |        |              | Bond Future | 9.94      | 90.5197                       | 9.9354    | 90.5197                         | 0.00          |
| 04/12/2018 | R248 On 02-May-19      | 9.90   | Call         | Bond Future | 2851      | 3                             | 2851      | 3                               | 0.00          |
| 04/12/2018 | R248 On 02-May-19      | 9.89   | Call         | Bond Future | 2808      | 3                             | 2808      | 3                               | 0.00          |
| 04/12/2018 | R248 On 02-May-19      | 9.91   | Call         | Bond Future | 2894      | 3                             | 2894      | 3                               | 0.00          |
| 04/12/2018 | R248 On 02-May-19      | 9.89   | Put          | Bond Future | 3197      | 3                             | 3197      | 3                               | 0.00          |
| 04/12/2018 | R248 On 02-May-19      | 9.91   | Put          | Bond Future | 3111      | 3                             | 3111      | 3                               | 0.00          |
| 04/12/2018 | R248 On 02-May-19      | 9.90   | Put          | Bond Future | 3154      | 3                             | 3154      | 3                               | 0.00          |
| 04/12/2018 | R248 On 01-August-19   |        |              | Bond Future | 9.98      | 92.3156                       | 9.9828    | 92.3156                         | 0.00          |
| 04/12/2018 | R248 On 01-August-19   | 10.36  | Call         | Bond Future | 5571      | 6                             | 5571      | 6                               | 0.00          |
| 04/12/2018 | R248 On 01-August-19   | 10.35  | Call         | Bond Future | 5519      | 6                             | 5519      | 6                               | 0.00          |
| 04/12/2018 | R248 On 01-August-19   | 10.34  | Call         | Bond Future | 5466      | 6                             | 5466      | 6                               | 0.00          |
| 04/12/2018 | R248 On 01-August-19   | 10.35  | Put          | Bond Future | 2510      | 2                             | 2510      | 2                               | 0.00          |
| 04/12/2018 | R248 On 01-August-19   | 10.34  | Put          | Bond Future | 2537      | 2                             | 2537      | 2                               | 0.00          |
| 04/12/2018 | R248 On 01-August-19   | 10.36  | Put          | Bond Future | 2483      | 2                             | 2483      | 2                               | 0.00          |