



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2018

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2018 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | 2025 On 03-May-18 | | | Bond Future | 132.52 | 133.1068 | 132.5152 | 133.1068 | 1,033.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2018 | 2025 On 03-May-18 | 133.22 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | 2025 On 03-May-18 | 133.21 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | 2025 On 03-May-18 | 133.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | 2025 On 03-May-18 | 133.21 | Put | Bond Future | 695 | 0 | 695 | 0 | 0.00 |
| 02/03/2018 | 2025 On 03-May-18 | 133.20 | Put | Bond Future | 685 | 0 | 685 | 0 | 0.00 |
| 02/03/2018 | 2025 On 03-May-18 | 133.22 | Put | Bond Future | 705 | 0 | 705 | 0 | 0.00 |
| 02/03/2018 | 2025 On 02-August-18 | | | Bond Future | 133.59 | 134.1949 | 133.5931 | 134.1949 | 0.00 |
| 02/03/2018 | 2025 On 02-August-18 | 136.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | 2025 On 02-August-18 | 136.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | 2025 On 02-August-18 | 136.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | 2025 On 02-August-18 | 136.66 | Put | Bond Future | 3067 | 2 | 3067 | 2 | 0.00 |
| 02/03/2018 | 2025 On 02-August-18 | 136.67 | Put | Bond Future | 3077 | 2 | 3077 | 2 | 0.00 |
| 02/03/2018 | 2025 On 02-August-18 | 136.65 | Put | Bond Future | 3057 | 2 | 3057 | 2 | 0.00 |
| 02/03/2018 | 2029 On 03-May-18 | | | Bond Future | 100.12 | 100.4195 | 100.1249 | 100.4195 | 1,370.00 |
| 02/03/2018 | 2029 On 02-August-18 | | | Bond Future | 101.98 | 102.2818 | 101.9823 | 102.2818 | 0.00 |
| 02/03/2018 | 2030 On 03-May-18 | | | Bond Future | 8.66 | 97.6877 | 8.6587 | 97.6877 | 90,411.00 |
| 02/03/2018 | 2030 On 03-May-18 | 9.49 | Call | Bond Future | 5755 | 6 | 5755 | 6 | 0.00 |
| 02/03/2018 | 2030 On 03-May-18 | 9.51 | Call | Bond Future | 5877 | 6 | 5877 | 6 | 0.00 |
| 02/03/2018 | 2030 On 03-May-18 | 9.50 | Call | Bond Future | 5816 | 6 | 5816 | 6 | 0.00 |
| 02/03/2018 | 2030 On 03-May-18 | 9.50 | Put | Bond Future | 133 | 0 | 133 | 0 | 0.00 |
| 02/03/2018 | 2030 On 03-May-18 | 9.51 | Put | Bond Future | 129 | 0 | 129 | 0 | 0.00 |
| 02/03/2018 | 2030 On 03-May-18 | 9.49 | Put | Bond Future | 137 | 0 | 137 | 0 | 0.00 |
| 02/03/2018 | 2030 On 02-August-18 | | | Bond Future | 8.70 | 95.4889 | 8.7008 | 95.4889 | 127.00 |
| 02/03/2018 | 2030 On 02-August-18 | 9.46 | Call | Bond Future | 5823 | 6 | 5823 | 6 | 0.00 |
| 02/03/2018 | 2030 On 02-August-18 | 8.51 | Call | Bond Future | 1674 | 2 | 1674 | 2 | 7,850.00 |
| 02/03/2018 | 2030 On 02-August-18 | 8.91 | Call | Bond Future | 3164 | 3 | 3164 | 3 | 7,850.00 |
| 02/03/2018 | 2030 On 02-August-18 | 9.47 | Call | Bond Future | 5876 | 6 | 5876 | 6 | 0.00 |
| 02/03/2018 | 2030 On 02-August-18 | 9.50 | Call | Bond Future | 6034 | 6 | 6034 | 6 | 0.00 |
| 02/03/2018 | 2030 On 02-August-18 | 9.45 | Call | Bond Future | 5771 | 6 | 5771 | 6 | 0.00 |
| 02/03/2018 | 2030 On 02-August-18 | 9.50 | Put | Bond Future | 709 | 1 | 709 | 1 | 7,850.00 |
| 02/03/2018 | 2030 On 02-August-18 | 9.47 | Put | Bond Future | 743 | 1 | 743 | 1 | 0.00 |
| 02/03/2018 | 2030 On 02-August-18 | 9.45 | Put | Bond Future | 767 | 1 | 767 | 1 | 0.00 |
| 02/03/2018 | 2030 On 02-August-18 | 8.91 | Put | Bond Future | 1730 | 2 | 1730 | 2 | 0.00 |
| 02/03/2018 | 2030 On 02-August-18 | 9.46 | Put | Bond Future | 755 | 1 | 755 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2018 | 2030 On 02-August-18 | 8.51 | Put | Bond Future | 3008 | 3 | 3008 | 3 | 0.00 |
| 02/03/2018 | 2032 On 03-May-18 | | | Bond Future | 8.87 | 96.3374 | 8.8693 | 96.3374 | 61,957.00 |
| 02/03/2018 | 2032 On 03-May-18 | 9.70 | Call | Bond Future | 6219 | 7 | 6219 | 7 | 0.00 |
| 02/03/2018 | 2032 On 03-May-18 | 9.71 | Call | Bond Future | 6284 | 7 | 6284 | 7 | 0.00 |
| 02/03/2018 | 2032 On 03-May-18 | 9.72 | Call | Bond Future | 6348 | 7 | 6348 | 7 | 0.00 |
| 02/03/2018 | 2032 On 03-May-18 | 9.72 | Put | Bond Future | 160 | 0 | 160 | 0 | 0.00 |
| 02/03/2018 | 2032 On 03-May-18 | 9.70 | Put | Bond Future | 170 | 0 | 170 | 0 | 0.00 |
| 02/03/2018 | 2032 On 03-May-18 | 9.71 | Put | Bond Future | 165 | 0 | 165 | 0 | 0.00 |
| 02/03/2018 | 2032 On 02-August-18 | | | Bond Future | 8.91 | 98.1192 | 8.9114 | 98.1192 | 2.00 |
| 02/03/2018 | 2032 On 02-August-18 | 9.68 | Call | Bond Future | 6408 | 7 | 6408 | 7 | 0.00 |
| 02/03/2018 | 2032 On 02-August-18 | 9.67 | Call | Bond Future | 6352 | 7 | 6352 | 7 | 0.00 |
| 02/03/2018 | 2032 On 02-August-18 | 9.66 | Call | Bond Future | 6296 | 7 | 6296 | 7 | 0.00 |
| 02/03/2018 | 2032 On 02-August-18 | 9.67 | Put | Bond Future | 876 | 1 | 876 | 1 | 0.00 |
| 02/03/2018 | 2032 On 02-August-18 | 9.66 | Put | Bond Future | 890 | 1 | 890 | 1 | 0.00 |
| 02/03/2018 | 2032 On 02-August-18 | 9.68 | Put | Bond Future | 863 | 1 | 863 | 1 | 0.00 |
| 02/03/2018 | 2033 On 03-May-18 | | | Bond Future | 103.49 | 103.7498 | 103.4869 | 103.7498 | 6,055.00 |
| 02/03/2018 | 2033 On 03-May-18 | 107.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | 2033 On 03-May-18 | 107.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | 2033 On 03-May-18 | 107.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | 2033 On 03-May-18 | 107.69 | Put | Bond Future | 4203 | 4 | 4203 | 4 | 0.00 |
| 02/03/2018 | 2033 On 03-May-18 | 107.70 | Put | Bond Future | 4213 | 4 | 4213 | 4 | 0.00 |
| 02/03/2018 | 2033 On 03-May-18 | 107.71 | Put | Bond Future | 4223 | 4 | 4223 | 4 | 0.00 |
| 02/03/2018 | 2033 On 02-August-18 | | | Bond Future | 105.41 | 105.6740 | 105.4067 | 105.6740 | 0.00 |
| 02/03/2018 | 2033 On 02-August-18 | 109.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | 2033 On 02-August-18 | 109.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | 2033 On 02-August-18 | 109.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | 2033 On 02-August-18 | 109.93 | Put | Bond Future | 4523 | 4 | 4523 | 4 | 0.00 |
| 02/03/2018 | 2033 On 02-August-18 | 109.94 | Put | Bond Future | 4533 | 4 | 4533 | 4 | 0.00 |
| 02/03/2018 | 2033 On 02-August-18 | 109.92 | Put | Bond Future | 4513 | 4 | 4513 | 4 | 0.00 |
| 02/03/2018 | 2037 On 03-May-18 | | | Bond Future | 9.15 | 97.1056 | 9.1476 | 97.1056 | 48,380.00 |
| 02/03/2018 | 2037 On 03-May-18 | 9.97 | Call | Bond Future | 6845 | 7 | 6845 | 7 | 0.00 |
| 02/03/2018 | 2037 On 03-May-18 | 9.99 | Call | Bond Future | 6985 | 8 | 6985 | 8 | 0.00 |
| 02/03/2018 | 2037 On 03-May-18 | 9.98 | Call | Bond Future | 6915 | 7 | 6915 | 7 | 0.00 |
| 02/03/2018 | 2037 On 03-May-18 | 9.98 | Put | Bond Future | 230 | 0 | 230 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2018 | 2037 On 03-May-18 | 9.97 | Put | Bond Future | 236 | 0 | 236 | 0 | 0.00 |
| 02/03/2018 | 2037 On 03-May-18 | 9.99 | Put | Bond Future | 224 | 0 | 224 | 0 | 0.00 |
| 02/03/2018 | 2037 On 02-August-18 | | | Bond Future | 9.20 | 94.6457 | 9.1957 | 94.6457 | 731.00 |
| 02/03/2018 | 2037 On 02-August-18 | 9.95 | Call | Bond Future | 7117 | 8 | 7117 | 8 | 0.00 |
| 02/03/2018 | 2037 On 02-August-18 | 9.96 | Call | Bond Future | 7178 | 8 | 7178 | 8 | 0.00 |
| 02/03/2018 | 2037 On 02-August-18 | 9.97 | Call | Bond Future | 7239 | 8 | 7239 | 8 | 0.00 |
| 02/03/2018 | 2037 On 02-August-18 | 9.97 | Put | Bond Future | 1065 | 1 | 1065 | 1 | 0.00 |
| 02/03/2018 | 2037 On 02-August-18 | 9.95 | Put | Bond Future | 1095 | 1 | 1095 | 1 | 0.00 |
| 02/03/2018 | 2037 On 02-August-18 | 9.96 | Put | Bond Future | 1080 | 1 | 1080 | 1 | 0.00 |
| 02/03/2018 | 2038 On 03-May-18 | | | Bond Future | 124.78 | 127.1482 | 124.7764 | 127.1482 | 8,991.00 |
| 02/03/2018 | 2038 On 03-May-18 | 132.27 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | 2038 On 03-May-18 | 132.28 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | 2038 On 03-May-18 | 132.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | 2038 On 03-May-18 | 132.29 | Put | Bond Future | 7514 | 5 | 7514 | 5 | 0.00 |
| 02/03/2018 | 2038 On 03-May-18 | 132.27 | Put | Bond Future | 7494 | 5 | 7494 | 5 | 0.00 |
| 02/03/2018 | 2038 On 03-May-18 | 132.28 | Put | Bond Future | 7504 | 5 | 7504 | 5 | 0.00 |
| 02/03/2018 | 2038 On 02-August-18 | | | Bond Future | 125.54 | 127.9534 | 125.5380 | 127.9534 | 0.00 |
| 02/03/2018 | 2038 On 02-August-18 | 134.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | 2038 On 02-August-18 | 134.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | 2038 On 02-August-18 | 134.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | 2038 On 02-August-18 | 134.53 | Put | Bond Future | 8992 | 7 | 8992 | 7 | 0.00 |
| 02/03/2018 | 2038 On 02-August-18 | 134.54 | Put | Bond Future | 9002 | 7 | 9002 | 7 | 0.00 |
| 02/03/2018 | 2038 On 02-August-18 | 134.55 | Put | Bond Future | 9012 | 7 | 9012 | 7 | 0.00 |
| 02/03/2018 | 2040 On 03-May-18 | | | Bond Future | 9.20 | 101.2012 | 9.1973 | 101.2012 | 40,145.00 |
| 02/03/2018 | 2040 On 03-May-18 | 10.07 | Call | Bond Future | 7765 | 8 | 7765 | 8 | 0.00 |
| 02/03/2018 | 2040 On 03-May-18 | 8.50 | Call | Bond Future | 154 | 0 | 154 | 0 | 750.00 |
| 02/03/2018 | 2040 On 03-May-18 | 10.06 | Call | Bond Future | 7692 | 8 | 7692 | 8 | 0.00 |
| 02/03/2018 | 2040 On 03-May-18 | 9.00 | Call | Bond Future | 1185 | 1 | 1185 | 1 | 1,500.00 |
| 02/03/2018 | 2040 On 03-May-18 | 10.00 | Call | Bond Future | 7256 | 8 | 7256 | 8 | 1,500.00 |
| 02/03/2018 | 2040 On 03-May-18 | 10.08 | Call | Bond Future | 7839 | 8 | 7839 | 8 | 0.00 |
| 02/03/2018 | 2040 On 03-May-18 | 9.00 | Put | Bond Future | 3026 | 3 | 3026 | 3 | 0.00 |
| 02/03/2018 | 2040 On 03-May-18 | 10.06 | Put | Bond Future | 243 | 0 | 243 | 0 | 0.00 |
| 02/03/2018 | 2040 On 03-May-18 | 10.00 | Put | Bond Future | 294 | 0 | 294 | 0 | 0.00 |
| 02/03/2018 | 2040 On 03-May-18 | 10.07 | Put | Bond Future | 235 | 0 | 235 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2018 | 2040 On 03-May-18 | 8.50 | Put | Bond Future | 6916 | 6 | 6916 | 6 | 0.00 |
| 02/03/2018 | 2040 On 03-May-18 | 10.08 | Put | Bond Future | 227 | 0 | 227 | 0 | 0.00 |
| 02/03/2018 | 2040 On 02-August-18 | | | Bond Future | 9.24 | 98.5667 | 9.2448 | 98.5667 | 420.00 |
| 02/03/2018 | 2040 On 02-August-18 | 10.05 | Call | Bond Future | 8032 | 9 | 8032 | 9 | 0.00 |
| 02/03/2018 | 2040 On 02-August-18 | 10.04 | Call | Bond Future | 7967 | 9 | 7967 | 9 | 0.00 |
| 02/03/2018 | 2040 On 02-August-18 | 10.03 | Call | Bond Future | 7902 | 8 | 7902 | 8 | 0.00 |
| 02/03/2018 | 2040 On 02-August-18 | 10.04 | Put | Bond Future | 1139 | 1 | 1139 | 1 | 0.00 |
| 02/03/2018 | 2040 On 02-August-18 | 10.03 | Put | Bond Future | 1155 | 1 | 1155 | 1 | 0.00 |
| 02/03/2018 | 2040 On 02-August-18 | 10.05 | Put | Bond Future | 1124 | 1 | 1124 | 1 | 0.00 |
| 02/03/2018 | 2044 On 03-May-18 | | | Bond Future | 9.24 | 98.2388 | 9.2415 | 98.2388 | 23,703.00 |
| 02/03/2018 | 2044 On 03-May-18 | 10.11 | Call | Bond Future | 7846 | 9 | 7846 | 9 | 0.00 |
| 02/03/2018 | 2044 On 03-May-18 | 10.10 | Call | Bond Future | 7772 | 8 | 7772 | 8 | 0.00 |
| 02/03/2018 | 2044 On 03-May-18 | 10.09 | Call | Bond Future | 7697 | 8 | 7697 | 8 | 0.00 |
| 02/03/2018 | 2044 On 03-May-18 | 10.10 | Put | Bond Future | 261 | 0 | 261 | 0 | 0.00 |
| 02/03/2018 | 2044 On 03-May-18 | 10.09 | Put | Bond Future | 268 | 0 | 268 | 0 | 0.00 |
| 02/03/2018 | 2044 On 03-May-18 | 10.11 | Put | Bond Future | 253 | 0 | 253 | 0 | 0.00 |
| 02/03/2018 | 2044 On 02-August-18 | | | Bond Future | 9.29 | 95.6747 | 9.2878 | 95.6747 | 0.00 |
| 02/03/2018 | 2044 On 02-August-18 | 10.05 | Call | Bond Future | 7913 | 8 | 7913 | 8 | 0.00 |
| 02/03/2018 | 2044 On 02-August-18 | 10.07 | Call | Bond Future | 8044 | 9 | 8044 | 9 | 0.00 |
| 02/03/2018 | 2044 On 02-August-18 | 10.06 | Call | Bond Future | 7979 | 9 | 7979 | 9 | 0.00 |
| 02/03/2018 | 2044 On 02-August-18 | 10.06 | Put | Bond Future | 1242 | 1 | 1242 | 1 | 0.00 |
| 02/03/2018 | 2044 On 02-August-18 | 10.07 | Put | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 02/03/2018 | 2044 On 02-August-18 | 10.05 | Put | Bond Future | 1259 | 1 | 1259 | 1 | 0.00 |
| 02/03/2018 | 2046 On 03-May-18 | | | Bond Future | 117.27 | 118.8998 | 117.2740 | 118.8998 | 10,874.00 |
| 02/03/2018 | 2046 On 03-May-18 | 127.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | 2046 On 03-May-18 | 127.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | 2046 On 03-May-18 | 127.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | 2046 On 03-May-18 | 127.94 | Put | Bond Future | 10666 | 9 | 10666 | 9 | 0.00 |
| 02/03/2018 | 2046 On 03-May-18 | 127.95 | Put | Bond Future | 10676 | 9 | 10676 | 9 | 0.00 |
| 02/03/2018 | 2046 On 03-May-18 | 127.93 | Put | Bond Future | 10656 | 9 | 10656 | 9 | 0.00 |
| 02/03/2018 | 2046 On 02-August-18 | | | Bond Future | 119.45 | 121.1049 | 119.4495 | 121.1049 | 0.00 |
| 02/03/2018 | 2046 On 02-August-18 | 128.78 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | 2046 On 02-August-18 | 128.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | 2046 On 02-August-18 | 128.77 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2018 | 2046 On 02-August-18 | 128.79 | Put | Bond Future | 9340 | 8 | 9340 | 8 | 0.00 |
| 02/03/2018 | 2046 On 02-August-18 | 128.77 | Put | Bond Future | 9320 | 8 | 9320 | 8 | 0.00 |
| 02/03/2018 | 2046 On 02-August-18 | 128.78 | Put | Bond Future | 9330 | 8 | 9330 | 8 | 0.00 |
| 02/03/2018 | 2050 On 03-May-18 | | | Bond Future | 124.53 | 126.7010 | 124.5280 | 126.7010 | 9,788.00 |
| 02/03/2018 | 2050 On 03-May-18 | 135.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | 2050 On 03-May-18 | 135.62 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | 2050 On 03-May-18 | 135.63 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | 2050 On 03-May-18 | 135.63 | Put | Bond Future | 11102 | 9 | 11102 | 9 | 0.00 |
| 02/03/2018 | 2050 On 03-May-18 | 135.61 | Put | Bond Future | 11082 | 9 | 11082 | 9 | 0.00 |
| 02/03/2018 | 2050 On 03-May-18 | 135.62 | Put | Bond Future | 11092 | 9 | 11092 | 9 | 0.00 |
| 02/03/2018 | 2050 On 02-August-18 | | | Bond Future | 125.11 | 127.3178 | 125.1053 | 127.3178 | 0.00 |
| 02/03/2018 | 2050 On 02-August-18 | 137.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | 2050 On 02-August-18 | 137.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | 2050 On 02-August-18 | 137.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | 2050 On 02-August-18 | 137.54 | Put | Bond Future | 12435 | 10 | 12435 | 10 | 0.00 |
| 02/03/2018 | 2050 On 02-August-18 | 137.52 | Put | Bond Future | 12415 | 10 | 12415 | 10 | 0.00 |
| 02/03/2018 | 2050 On 02-August-18 | 137.53 | Put | Bond Future | 12425 | 10 | 12425 | 10 | 0.00 |
| 02/03/2018 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | AL37 On 03-May-18 | | | Index Future | 588.47 | 589.2480 | 588.4650 | 589.2480 | 0.00 |
| 02/03/2018 | AL37 On 02-August-18 | | | Index Future | 599.35 | 600.1470 | 599.3540 | 600.1470 | 0.00 |
| 02/03/2018 | AL7T On 03-May-18 | | | Index Future | 688.09 | 690.0860 | 688.0880 | 690.0860 | 0.00 |
| 02/03/2018 | AL7T On 02-August-18 | | | Index Future | 700.82 | 702.8510 | 700.8210 | 702.8510 | 0.00 |
| 02/03/2018 | ALBI On 03-May-18 | | | Index Future | 626.18 | 629.0500 | 626.1820 | 629.0500 | 814.00 |
| 02/03/2018 | ALBI On 02-August-18 | | | Index Future | 637.77 | 640.6860 | 637.7700 | 640.6860 | 0.00 |
| 02/03/2018 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2018 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 02/03/2018 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/03/2018 | EL28 On 03-May-18 | | | Bond Future | 129.23 | 129.7970 | 129.2284 | 129.7970 | 0.00 |
| 02/03/2018 | EL28 On 03-May-18 | 133.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | EL28 On 03-May-18 | 133.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | EL28 On 03-May-18 | 133.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | EL28 On 03-May-18 | 133.18 | Put | Bond Future | 3952 | 3 | 3952 | 3 | 0.00 |
| 02/03/2018 | EL28 On 03-May-18 | 133.19 | Put | Bond Future | 3962 | 3 | 3962 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2018 | EL28 On 03-May-18 | 133.20 | Put | Bond Future | 3972 | 3 | 3972 | 3 | 0.00 |
| 02/03/2018 | EL28 On 02-August-18 | | | Bond Future | 131.63 | 132.2041 | 131.6256 | 132.2041 | 0.00 |
| 02/03/2018 | EL28 On 02-August-18 | 134.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | EL28 On 02-August-18 | 134.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | EL28 On 02-August-18 | 134.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | EL28 On 02-August-18 | 134.94 | Put | Bond Future | 3314 | 3 | 3314 | 3 | 0.00 |
| 02/03/2018 | EL28 On 02-August-18 | 134.95 | Put | Bond Future | 3324 | 3 | 3324 | 3 | 0.00 |
| 02/03/2018 | EL28 On 02-August-18 | 134.93 | Put | Bond Future | 3304 | 3 | 3304 | 3 | 0.00 |
| 02/03/2018 | ES33 On 03-May-18 | | | Bond Future | 10.48 | 79.0518 | 10.4795 | 79.0518 | 9,466.00 |
| 02/03/2018 | ES33 On 03-May-18 | 11.20 | Call | Bond Future | 4331 | 5 | 4331 | 5 | 0.00 |
| 02/03/2018 | ES33 On 03-May-18 | 11.22 | Call | Bond Future | 4446 | 5 | 4446 | 5 | 0.00 |
| 02/03/2018 | ES33 On 03-May-18 | 11.21 | Call | Bond Future | 4389 | 5 | 4389 | 5 | 0.00 |
| 02/03/2018 | ES33 On 03-May-18 | 11.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | ES33 On 03-May-18 | 11.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | ES33 On 03-May-18 | 11.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | ES33 On 02-August-18 | | | Bond Future | 10.57 | 80.5140 | 10.5691 | 80.5140 | 0.00 |
| 02/03/2018 | ES33 On 02-August-18 | 11.14 | Call | Bond Future | 3412 | 4 | 3412 | 4 | 0.00 |
| 02/03/2018 | ES33 On 02-August-18 | 11.15 | Call | Bond Future | 3470 | 4 | 3470 | 4 | 0.00 |
| 02/03/2018 | ES33 On 02-August-18 | 11.16 | Call | Bond Future | 3527 | 4 | 3527 | 4 | 0.00 |
| 02/03/2018 | ES33 On 02-August-18 | 11.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | ES33 On 02-August-18 | 11.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | ES33 On 02-August-18 | 11.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | ES42 On 03-May-18 | | | Bond Future | 10.61 | 82.5989 | 10.6147 | 82.5989 | 7,957.00 |
| 02/03/2018 | ES42 On 02-August-18 | | | Bond Future | 10.70 | 84.1265 | 10.7003 | 84.1265 | 0.00 |
| 02/03/2018 | GOVI On 03-May-18 | | | GOVI | 623.91 | 626.4550 | 623.9090 | 626.4550 | 617.00 |
| 02/03/2018 | GOVI On 03-May-18 | 590.29 | Call | GOVI | 336190 | 36 | 336190 | 36 | 0.00 |
| 02/03/2018 | GOVI On 03-May-18 | 590.27 | Call | GOVI | 336390 | 36 | 336390 | 36 | 0.00 |
| 02/03/2018 | GOVI On 03-May-18 | 590.28 | Call | GOVI | 336290 | 36 | 336290 | 36 | 0.00 |
| 02/03/2018 | GOVI On 03-May-18 | 590.28 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | GOVI On 03-May-18 | 590.29 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | GOVI On 03-May-18 | 590.27 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | GOVI On 02-August-18 | | | GOVI | 635.45 | 638.0420 | 635.4540 | 638.0420 | 0.00 |
| 02/03/2018 | GOVI On 02-August-18 | 605.71 | Call | GOVI | 297440 | 32 | 297440 | 32 | 0.00 |
| 02/03/2018 | GOVI On 02-August-18 | 605.72 | Call | GOVI | 297340 | 32 | 297340 | 32 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2018 | GOVI On 02-August-18 | 605.70 | Call | GOVI | 297540 | 32 | 297540 | 32 | 0.00 |
| 02/03/2018 | GOVI On 02-August-18 | 605.70 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | GOVI On 02-August-18 | 605.71 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | GOVI On 02-August-18 | 605.72 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 02/03/2018 | IGOV On 03-May-18 | | | Index Future | 251.97 | 253.8900 | 251.9660 | 253.8900 | 1,129.00 |
| 02/03/2018 | IGOV On 02-August-18 | | | Index Future | 256.64 | 258.5980 | 256.6400 | 258.5980 | 0.00 |
| 02/03/2018 | IS01 On 15-March-18 | | | Interest Rate Swap | 99.72 | 99.7200 | 99.7200 | 99.7200 | 0.00 |
| 02/03/2018 | IS01 On 21-June-18 | | | Interest Rate Swap | 99.89 | 99.8900 | 99.8900 | 99.8900 | 0.00 |
| 02/03/2018 | IS01 On 20-September-18 | | | Interest Rate Swap | 100.02 | 100.0200 | 100.0200 | 100.0200 | 0.00 |
| 02/03/2018 | IS01 On 20-December-18 | | | Interest Rate Swap | 100.45 | 100.4300 | 100.4500 | 100.4300 | 0.00 |
| 02/03/2018 | IS01 On 22-March-19 | | | Interest Rate Swap | 99.45 | 99.4100 | 99.4500 | 99.4100 | 0.00 |
| 02/03/2018 | IS02 On 16-March-18 | | | Interest Rate Swap | 99.01 | 99.0100 | 99.0100 | 99.0100 | 0.00 |
| 02/03/2018 | IS02 On 15-June-18 | | | Interest Rate Swap | 98.59 | 98.5800 | 98.5900 | 98.5800 | 0.00 |
| 02/03/2018 | IS02 On 21-September-18 | | | Interest Rate Swap | 98.49 | 98.4800 | 98.4900 | 98.4800 | 0.00 |
| 02/03/2018 | IS02 On 21-December-18 | | | Interest Rate Swap | 98.83 | 98.8100 | 98.8300 | 98.8100 | 0.00 |
| 02/03/2018 | IS02 On 15-March-19 | | | Interest Rate Swap | 99.20 | 99.1700 | 99.2000 | 99.1700 | 0.00 |
| 02/03/2018 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.53 | 99.4700 | 99.5300 | 99.4700 | 0.00 |
| 02/03/2018 | IS02 On 20-September-19 | | | Interest Rate Swap | 99.87 | 99.8000 | 99.8700 | 99.8000 | 0.00 |
| 02/03/2018 | IS02 On 20-December-19 | | | Interest Rate Swap | 100.76 | 100.6700 | 100.7600 | 100.6700 | 0.00 |
| 02/03/2018 | IS02 On 23-March-20 | | | Interest Rate Swap | 98.44 | 98.3400 | 98.4400 | 98.3400 | 0.00 |
| 02/03/2018 | IS05 On 17-December-20 | | | Interest Rate Swap | 95.80 | 95.6500 | 95.8000 | 95.6500 | 0.00 |
| 02/03/2018 | IS05 On 16-March-21 | | | Interest Rate Swap | 94.98 | 94.8200 | 94.9800 | 94.8200 | 0.00 |
| 02/03/2018 | IS05 On 15-June-21 | | | Interest Rate Swap | 94.12 | 93.9500 | 94.1200 | 93.9500 | 0.00 |
| 02/03/2018 | IS05 On 21-September-21 | | | Interest Rate Swap | 94.23 | 94.0600 | 94.2300 | 94.0600 | 0.00 |
| 02/03/2018 | IS05 On 21-December-21 | | | Interest Rate Swap | 96.38 | 96.2000 | 96.3800 | 96.2000 | 51.00 |
| 02/03/2018 | IS05 On 15-March-22 | | | Interest Rate Swap | 96.46 | 96.2800 | 96.4600 | 96.2800 | 0.00 |
| 02/03/2018 | IS05 On 21-June-22 | | | Interest Rate Swap | 97.59 | 97.4000 | 97.5900 | 97.4000 | 0.00 |
| 02/03/2018 | IS05 On 20-September-22 | | | Interest Rate Swap | 99.74 | 99.5500 | 99.7400 | 99.5500 | 0.00 |
| 02/03/2018 | IS05 On 20-December-22 | | | Interest Rate Swap | 100.93 | 100.7400 | 100.9300 | 100.7400 | 0.00 |
| 02/03/2018 | IS05 On 22-March-23 | | | Interest Rate Swap | 95.96 | 95.7600 | 95.9600 | 95.7600 | 0.00 |
| 02/03/2018 | IS10 On 17-December-25 | | | Interest Rate Swap | 93.60 | 93.2700 | 93.6000 | 93.2700 | 0.00 |
| 02/03/2018 | IS10 On 16-March-26 | | | Interest Rate Swap | 90.54 | 90.2000 | 90.5400 | 90.2000 | 0.00 |
| 02/03/2018 | IS10 On 15-June-26 | | | Interest Rate Swap | 89.24 | 88.8800 | 89.2400 | 88.8800 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2018 | IS10 On 21-September-26 | | | Interest Rate Swap | 91.37 | 91.0100 | 91.3700 | 91.0100 | 0.00 |
| 02/03/2018 | IS10 On 21-December-26 | | | Interest Rate Swap | 95.14 | 94.7800 | 95.1400 | 94.7800 | 0.00 |
| 02/03/2018 | IS10 On 15-March-27 | | | Interest Rate Swap | 93.66 | 93.3000 | 93.6600 | 93.3000 | 0.00 |
| 02/03/2018 | IS10 On 21-June-27 | | | Interest Rate Swap | 95.69 | 95.3200 | 95.6900 | 95.3200 | 0.00 |
| 02/03/2018 | IS10 On 20-September-27 | | | Interest Rate Swap | 99.39 | 99.0200 | 99.3900 | 99.0200 | 0.00 |
| 02/03/2018 | IS10 On 20-December-27 | | | Interest Rate Swap | 99.69 | 99.3200 | 99.6900 | 99.3200 | 0.00 |
| 02/03/2018 | IS10 On 22-March-28 | | | Interest Rate Swap | 94.85 | 94.4600 | 94.8500 | 94.4600 | 0.00 |
| 02/03/2018 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 02/03/2018 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 02/03/2018 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 02/03/2018 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 6.97 | 93.0300 | 6.9700 | 93.0300 | 2,500.00 |
| 02/03/2018 | JBAF On 18-April-18 | | | Jibar Tradeable Future | 6.93 | 93.0700 | 6.9300 | 93.0700 | 0.00 |
| 02/03/2018 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 6.88 | 93.1200 | 6.8800 | 93.1200 | 0.00 |
| 02/03/2018 | JBAF On 19-September-18 | | | Jibar Tradeable Future | 6.76 | 93.2700 | 6.7600 | 93.2700 | 0.00 |
| 02/03/2018 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 8.3000 | 91.7000 | 0.00 |
| 02/03/2018 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 6.79 | 93.2600 | 6.7900 | 93.2600 | 35,000.00 |
| 02/03/2018 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 6.84 | 93.2200 | 6.8400 | 93.2200 | 0.00 |
| 02/03/2018 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 6.90 | 93.1600 | 6.9000 | 93.1600 | 0.00 |
| 02/03/2018 | JBAF On 18-September-19 | | | Jibar Tradeable Future | 6.92 | 93.0800 | 6.9200 | 93.0800 | 0.00 |
| 02/03/2018 | R023 On 03-May-18 | | | Bond Future | 7.52 | 102.5136 | 7.5212 | 102.5136 | 66,472.00 |
| 02/03/2018 | R023 On 03-May-18 | 8.27 | Call | Bond Future | 2991 | 3 | 2991 | 3 | 0.00 |
| 02/03/2018 | R023 On 03-May-18 | 8.28 | Call | Bond Future | 3028 | 3 | 3028 | 3 | 0.00 |
| 02/03/2018 | R023 On 03-May-18 | 8.29 | Call | Bond Future | 3065 | 3 | 3065 | 3 | 0.00 |
| 02/03/2018 | R023 On 03-May-18 | 9.19 | Call | Bond Future | 6414 | 7 | 6414 | 7 | 0.00 |
| 02/03/2018 | R023 On 03-May-18 | 9.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,500.00 |
| 02/03/2018 | R023 On 03-May-18 | 8.28 | Put | Bond Future | 47 | 0 | 47 | 0 | 0.00 |
| 02/03/2018 | R023 On 03-May-18 | 8.29 | Put | Bond Future | 46 | 0 | 46 | 0 | 0.00 |
| 02/03/2018 | R023 On 03-May-18 | 8.27 | Put | Bond Future | 50 | 0 | 50 | 0 | 0.00 |
| 02/03/2018 | R035 On 03-May-18 | | | Bond Future | 9.05 | 100.7979 | 9.0492 | 100.7979 | 66,773.00 |
| 02/03/2018 | R035 On 03-May-18 | 9.90 | Call | Bond Future | 7121 | 8 | 7121 | 8 | 0.00 |
| 02/03/2018 | R035 On 03-May-18 | 8.75 | Call | Bond Future | 1234 | 1 | 1234 | 1 | 1,000.00 |
| 02/03/2018 | R035 On 03-May-18 | 9.25 | Call | Bond Future | 3169 | 4 | 3169 | 4 | 0.00 |
| 02/03/2018 | R035 On 03-May-18 | 9.91 | Call | Bond Future | 7189 | 8 | 7189 | 8 | 0.00 |
| 02/03/2018 | R035 On 03-May-18 | 9.89 | Call | Bond Future | 7054 | 8 | 7054 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2018 | R035 On 03-May-18 | 9.89 | Put | Bond Future | 305 | 0 | 305 | 0 | 0.00 |
| 02/03/2018 | R035 On 03-May-18 | 9.25 | Put | Bond Future | 1491 | 1 | 1491 | 1 | 1,000.00 |
| 02/03/2018 | R035 On 03-May-18 | 9.90 | Put | Bond Future | 296 | 0 | 296 | 0 | 0.00 |
| 02/03/2018 | R035 On 03-May-18 | 9.91 | Put | Bond Future | 288 | 0 | 288 | 0 | 0.00 |
| 02/03/2018 | R035 On 03-May-18 | 8.75 | Put | Bond Future | 3816 | 3 | 3816 | 3 | 0.00 |
| 02/03/2018 | R035 On 02-August-18 | | | Bond Future | 9.09 | 102.6623 | 9.0925 | 102.6623 | 3.00 |
| 02/03/2018 | R035 On 02-August-18 | 9.42 | Call | Bond Future | 5257 | 6 | 5257 | 6 | 0.00 |
| 02/03/2018 | R035 On 02-August-18 | 9.44 | Call | Bond Future | 5356 | 6 | 5356 | 6 | 0.00 |
| 02/03/2018 | R035 On 02-August-18 | 9.43 | Call | Bond Future | 5306 | 6 | 5306 | 6 | 0.00 |
| 02/03/2018 | R035 On 02-August-18 | 9.44 | Put | Bond Future | 2513 | 2 | 2513 | 2 | 0.00 |
| 02/03/2018 | R035 On 02-August-18 | 9.43 | Put | Bond Future | 2543 | 2 | 2543 | 2 | 0.00 |
| 02/03/2018 | R035 On 02-August-18 | 9.42 | Put | Bond Future | 2574 | 2 | 2574 | 2 | 0.00 |
| 02/03/2018 | R186 On 03-May-18 | | | Bond Future | 8.19 | 118.3401 | 8.1922 | 118.3401 | 200,307.00 |
| 02/03/2018 | R186 On 03-May-18 | 8.93 | Call | Bond Future | 4917 | 5 | 4917 | 5 | 0.00 |
| 02/03/2018 | R186 On 03-May-18 | 10.14 | Call | Bond Future | 12040 | 12 | 12040 | 12 | 0.00 |
| 02/03/2018 | R186 On 03-May-18 | 9.30 | Call | Bond Future | 7099 | 7 | 7099 | 7 | 1,120.00 |
| 02/03/2018 | R186 On 03-May-18 | 8.92 | Call | Bond Future | 4859 | 5 | 4859 | 5 | 0.00 |
| 02/03/2018 | R186 On 03-May-18 | 8.69 | Call | Bond Future | 3562 | 4 | 3562 | 4 | 0.00 |
| 02/03/2018 | R186 On 03-May-18 | 8.50 | Call | Bond Future | 2576 | 3 | 2576 | 3 | 0.00 |
| 02/03/2018 | R186 On 03-May-18 | 7.85 | Call | Bond Future | 384 | 0 | 384 | 0 | 500.00 |
| 02/03/2018 | R186 On 03-May-18 | 9.75 | Call | Bond Future | 9772 | 10 | 9772 | 10 | 0.00 |
| 02/03/2018 | R186 On 03-May-18 | 9.19 | Call | Bond Future | 6446 | 7 | 6446 | 7 | 0.00 |
| 02/03/2018 | R186 On 03-May-18 | 8.70 | Call | Bond Future | 3616 | 4 | 3616 | 4 | 0.00 |
| 02/03/2018 | R186 On 03-May-18 | 8.85 | Call | Bond Future | 4455 | 5 | 4455 | 5 | 0.00 |
| 02/03/2018 | R186 On 03-May-18 | 8.91 | Call | Bond Future | 4801 | 5 | 4801 | 5 | 0.00 |
| 02/03/2018 | R186 On 03-May-18 | 9.72 | Call | Bond Future | 9595 | 10 | 9595 | 10 | 0.00 |
| 02/03/2018 | R186 On 03-May-18 | 8.40 | Call | Bond Future | 2104 | 2 | 2104 | 2 | 7.00 |
| 02/03/2018 | R186 On 03-May-18 | 8.00 | Call | Bond Future | 689 | 1 | 689 | 1 | 7.00 |
| 02/03/2018 | R186 On 03-May-18 | 8.35 | Call | Bond Future | 1883 | 2 | 1883 | 2 | 0.00 |
| 02/03/2018 | R186 On 03-May-18 | 8.45 | Call | Bond Future | 2335 | 3 | 2335 | 3 | 0.00 |
| 02/03/2018 | R186 On 03-May-18 | 8.69 | Put | Bond Future | 314 | 0 | 314 | 0 | 0.00 |
| 02/03/2018 | R186 On 03-May-18 | 8.70 | Put | Bond Future | 304 | 0 | 304 | 0 | 0.00 |
| 02/03/2018 | R186 On 03-May-18 | 8.50 | Put | Bond Future | 553 | 0 | 553 | 0 | 3,500.00 |
| 02/03/2018 | R186 On 03-May-18 | 9.19 | Put | Bond Future | 56 | 0 | 56 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2018 | R186 On 03-May-18 | 8.92 | Put | Bond Future | 151 | 0 | 151 | 0 | 0.00 |
| 02/03/2018 | R186 On 03-May-18 | 8.85 | Put | Bond Future | 189 | 0 | 189 | 0 | 4,745.00 |
| 02/03/2018 | R186 On 03-May-18 | 9.75 | Put | Bond Future | 3 | 0 | 3 | 0 | 3,200.00 |
| 02/03/2018 | R186 On 03-May-18 | 8.35 | Put | Bond Future | 839 | 1 | 839 | 1 | 500.00 |
| 02/03/2018 | R186 On 03-May-18 | 8.45 | Put | Bond Future | 637 | 1 | 637 | 1 | 0.00 |
| 02/03/2018 | R186 On 03-May-18 | 8.91 | Put | Bond Future | 156 | 0 | 156 | 0 | 0.00 |
| 02/03/2018 | R186 On 03-May-18 | 10.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | R186 On 03-May-18 | 9.72 | Put | Bond Future | 4 | 0 | 4 | 0 | 10,640.00 |
| 02/03/2018 | R186 On 03-May-18 | 8.40 | Put | Bond Future | 732 | 1 | 732 | 1 | 3,500.00 |
| 02/03/2018 | R186 On 03-May-18 | 8.00 | Put | Bond Future | 1976 | 2 | 1976 | 2 | 0.00 |
| 02/03/2018 | R186 On 03-May-18 | 7.85 | Put | Bond Future | 2690 | 2 | 2690 | 2 | 0.00 |
| 02/03/2018 | R186 On 03-May-18 | 9.30 | Put | Bond Future | 34 | 0 | 34 | 0 | 0.00 |
| 02/03/2018 | R186 On 03-May-18 | 8.93 | Put | Bond Future | 146 | 0 | 146 | 0 | 0.00 |
| 02/03/2018 | R186 On 02-August-18 | | | Bond Future | 8.22 | 115.2287 | 8.2226 | 115.2287 | 191.00 |
| 02/03/2018 | R186 On 02-August-18 | 8.47 | Call | Bond Future | 3000 | 3 | 3000 | 3 | 0.00 |
| 02/03/2018 | R186 On 02-August-18 | 8.25 | Call | Bond Future | 2146 | 2 | 2146 | 2 | 1,470.00 |
| 02/03/2018 | R186 On 02-August-18 | 8.46 | Call | Bond Future | 2958 | 3 | 2958 | 3 | 0.00 |
| 02/03/2018 | R186 On 02-August-18 | 7.50 | Call | Bond Future | 387 | 0 | 387 | 0 | 1,470.00 |
| 02/03/2018 | R186 On 02-August-18 | 8.48 | Call | Bond Future | 3042 | 3 | 3042 | 3 | 0.00 |
| 02/03/2018 | R186 On 02-August-18 | 8.25 | Put | Bond Future | 1968 | 2 | 1968 | 2 | 0.00 |
| 02/03/2018 | R186 On 02-August-18 | 7.50 | Put | Bond Future | 5204 | 5 | 5204 | 5 | 0.00 |
| 02/03/2018 | R186 On 02-August-18 | 8.46 | Put | Bond Future | 1432 | 1 | 1432 | 1 | 0.00 |
| 02/03/2018 | R186 On 02-August-18 | 8.48 | Put | Bond Future | 1388 | 1 | 1388 | 1 | 0.00 |
| 02/03/2018 | R186 On 02-August-18 | 8.47 | Put | Bond Future | 1410 | 1 | 1410 | 1 | 0.00 |
| 02/03/2018 | R186 On 01-November-18 | | | Bond Future | 8.25 | 117.3926 | 8.2492 | 117.3926 | 0.00 |
| 02/03/2018 | R186 On 01-November-18 | 8.46 | Call | Bond Future | 3401 | 4 | 3401 | 4 | 5,000.00 |
| 02/03/2018 | R186 On 01-November-18 | 8.53 | Call | Bond Future | 3675 | 4 | 3675 | 4 | 0.00 |
| 02/03/2018 | R186 On 01-November-18 | 9.14 | Call | Bond Future | 6384 | 7 | 6384 | 7 | 0.00 |
| 02/03/2018 | R186 On 01-November-18 | 8.52 | Call | Bond Future | 3635 | 4 | 3635 | 4 | 0.00 |
| 02/03/2018 | R186 On 01-November-18 | 7.96 | Call | Bond Future | 1750 | 2 | 1750 | 2 | 5,000.00 |
| 02/03/2018 | R186 On 01-November-18 | 8.54 | Call | Bond Future | 3715 | 4 | 3715 | 4 | 0.00 |
| 02/03/2018 | R186 On 01-November-18 | 9.14 | Put | Bond Future | 927 | 1 | 927 | 1 | 5,000.00 |
| 02/03/2018 | R186 On 01-November-18 | 8.52 | Put | Bond Future | 1939 | 2 | 1939 | 2 | 0.00 |
| 02/03/2018 | R186 On 01-November-18 | 7.96 | Put | Bond Future | 3599 | 3 | 3599 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2018 | R186 On 01-November-18 | 8.54 | Put | Bond Future | 1895 | 2 | 1895 | 2 | 0.00 |
| 02/03/2018 | R186 On 01-November-18 | 8.53 | Put | Bond Future | 1917 | 2 | 1917 | 2 | 0.00 |
| 02/03/2018 | R186 On 01-November-18 | 8.46 | Put | Bond Future | 2078 | 2 | 2078 | 2 | 0.00 |
| 02/03/2018 | R197 On 03-May-18 | | | Bond Future | 306.23 | 306.5270 | 306.2252 | 306.5270 | 2,388.00 |
| 02/03/2018 | R197 On 03-May-18 | 304.44 | Call | Bond Future | 1785 | 2 | 1785 | 2 | 0.00 |
| 02/03/2018 | R197 On 03-May-18 | 304.46 | Call | Bond Future | 1765 | 2 | 1765 | 2 | 0.00 |
| 02/03/2018 | R197 On 03-May-18 | 304.45 | Call | Bond Future | 1775 | 2 | 1775 | 2 | 0.00 |
| 02/03/2018 | R197 On 03-May-18 | 304.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | R197 On 03-May-18 | 304.46 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | R197 On 03-May-18 | 304.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | R202 On 03-May-18 | | | Bond Future | 236.33 | 238.7882 | 236.3344 | 238.7882 | 23,064.00 |
| 02/03/2018 | R202 On 03-May-18 | 247.47 | Call | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 02/03/2018 | R202 On 03-May-18 | 247.48 | Call | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 02/03/2018 | R202 On 03-May-18 | 247.49 | Call | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 02/03/2018 | R202 On 03-May-18 | 247.49 | Put | Bond Future | 11175 | 9 | 11175 | 9 | 0.00 |
| 02/03/2018 | R202 On 03-May-18 | 247.47 | Put | Bond Future | 11155 | 9 | 11155 | 9 | 0.00 |
| 02/03/2018 | R202 On 03-May-18 | 247.48 | Put | Bond Future | 11165 | 9 | 11165 | 9 | 0.00 |
| 02/03/2018 | R204 On 03-May-18 | | | Bond Future | 6.27 | 104.0667 | 6.2692 | 104.0667 | 22,162.00 |
| 02/03/2018 | R204 On 03-May-18 | 7.09 | Call | Bond Future | 496 | 1 | 496 | 1 | 0.00 |
| 02/03/2018 | R204 On 03-May-18 | 7.10 | Call | Bond Future | 502 | 1 | 502 | 1 | 0.00 |
| 02/03/2018 | R204 On 03-May-18 | 7.08 | Call | Bond Future | 490 | 0 | 490 | 0 | 0.00 |
| 02/03/2018 | R204 On 03-May-18 | 7.08 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | R204 On 03-May-18 | 7.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | R204 On 03-May-18 | 7.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | R207 On 03-May-18 | | | Bond Future | 6.67 | 103.1944 | 6.6724 | 103.1944 | 25,672.00 |
| 02/03/2018 | R207 On 03-May-18 | 7.58 | Call | Bond Future | 1425 | 1 | 1425 | 1 | 0.00 |
| 02/03/2018 | R207 On 03-May-18 | 7.57 | Call | Bond Future | 1409 | 1 | 1409 | 1 | 0.00 |
| 02/03/2018 | R207 On 03-May-18 | 7.56 | Call | Bond Future | 1394 | 1 | 1394 | 1 | 0.00 |
| 02/03/2018 | R207 On 03-May-18 | 7.57 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 02/03/2018 | R207 On 03-May-18 | 7.56 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 02/03/2018 | R207 On 03-May-18 | 7.58 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 02/03/2018 | R208 On 03-May-18 | | | Bond Future | 7.05 | 100.0101 | 7.0465 | 100.0101 | 35,989.00 |
| 02/03/2018 | R208 On 03-May-18 | 7.77 | Call | Bond Future | 1855 | 2 | 1855 | 2 | 0.00 |
| 02/03/2018 | R208 On 03-May-18 | 7.78 | Call | Bond Future | 1880 | 2 | 1880 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2018 | R208 On 03-May-18 | 7.79 | Call | Bond Future | 1904 | 2 | 1904 | 2 | 0.00 |
| 02/03/2018 | R208 On 03-May-18 | 7.78 | Put | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 02/03/2018 | R208 On 03-May-18 | 7.79 | Put | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 02/03/2018 | R208 On 03-May-18 | 7.77 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 02/03/2018 | R209 On 03-May-18 | | | Bond Future | 9.05 | 76.6071 | 9.0479 | 76.6071 | 80,653.00 |
| 02/03/2018 | R209 On 03-May-18 | 9.85 | Call | Bond Future | 5626 | 6 | 5626 | 6 | 0.00 |
| 02/03/2018 | R209 On 03-May-18 | 10.22 | Call | Bond Future | 7795 | 8 | 7795 | 8 | 0.00 |
| 02/03/2018 | R209 On 03-May-18 | 10.00 | Call | Bond Future | 6501 | 7 | 6501 | 7 | 0.00 |
| 02/03/2018 | R209 On 03-May-18 | 10.73 | Call | Bond Future | 10750 | 11 | 10750 | 11 | 0.00 |
| 02/03/2018 | R209 On 03-May-18 | 9.75 | Call | Bond Future | 5042 | 6 | 5042 | 6 | 435.00 |
| 02/03/2018 | R209 On 03-May-18 | 9.77 | Call | Bond Future | 5158 | 6 | 5158 | 6 | 0.00 |
| 02/03/2018 | R209 On 03-May-18 | 9.30 | Call | Bond Future | 2604 | 3 | 2604 | 3 | 1,321.00 |
| 02/03/2018 | R209 On 03-May-18 | 9.86 | Call | Bond Future | 5684 | 6 | 5684 | 6 | 0.00 |
| 02/03/2018 | R209 On 03-May-18 | 9.84 | Call | Bond Future | 5567 | 6 | 5567 | 6 | 0.00 |
| 02/03/2018 | R209 On 03-May-18 | 9.19 | Call | Bond Future | 2092 | 2 | 2092 | 2 | 250.00 |
| 02/03/2018 | R209 On 03-May-18 | 9.47 | Call | Bond Future | 3473 | 4 | 3473 | 4 | 0.00 |
| 02/03/2018 | R209 On 03-May-18 | 8.95 | Call | Bond Future | 1158 | 1 | 1158 | 1 | 1,321.00 |
| 02/03/2018 | R209 On 03-May-18 | 9.84 | Put | Bond Future | 199 | 0 | 199 | 0 | 0.00 |
| 02/03/2018 | R209 On 03-May-18 | 9.19 | Put | Bond Future | 1086 | 1 | 1086 | 1 | 0.00 |
| 02/03/2018 | R209 On 03-May-18 | 9.86 | Put | Bond Future | 188 | 0 | 188 | 0 | 0.00 |
| 02/03/2018 | R209 On 03-May-18 | 10.00 | Put | Bond Future | 118 | 0 | 118 | 0 | 11,067.00 |
| 02/03/2018 | R209 On 03-May-18 | 9.47 | Put | Bond Future | 540 | 0 | 540 | 0 | 250.00 |
| 02/03/2018 | R209 On 03-May-18 | 9.77 | Put | Bond Future | 241 | 0 | 241 | 0 | 250.00 |
| 02/03/2018 | R209 On 03-May-18 | 9.30 | Put | Bond Future | 831 | 1 | 831 | 1 | 0.00 |
| 02/03/2018 | R209 On 03-May-18 | 8.95 | Put | Bond Future | 1864 | 2 | 1864 | 2 | 0.00 |
| 02/03/2018 | R209 On 03-May-18 | 9.85 | Put | Bond Future | 193 | 0 | 193 | 0 | 0.00 |
| 02/03/2018 | R209 On 03-May-18 | 10.22 | Put | Bond Future | 51 | 0 | 51 | 0 | 435.00 |
| 02/03/2018 | R209 On 03-May-18 | 10.73 | Put | Bond Future | 5 | 0 | 5 | 0 | 435.00 |
| 02/03/2018 | R209 On 03-May-18 | 9.75 | Put | Bond Future | 255 | 0 | 255 | 0 | 0.00 |
| 02/03/2018 | R209 On 02-August-18 | | | Bond Future | 9.09 | 78.0241 | 9.0880 | 78.0241 | 816.00 |
| 02/03/2018 | R209 On 02-August-18 | 10.84 | Call | Bond Future | 11173 | 12 | 11173 | 12 | 0.00 |
| 02/03/2018 | R209 On 02-August-18 | 10.21 | Call | Bond Future | 7832 | 8 | 7832 | 8 | 0.00 |
| 02/03/2018 | R209 On 02-August-18 | 9.66 | Call | Bond Future | 5042 | 5 | 5042 | 5 | 435.00 |
| 02/03/2018 | R209 On 02-August-18 | 10.38 | Call | Bond Future | 8725 | 9 | 8725 | 9 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2018 | R209 On 02-August-18 | 10.39 | Call | Bond Future | 8777 | 9 | 8777 | 9 | 0.00 |
| 02/03/2018 | R209 On 02-August-18 | 10.40 | Call | Bond Future | 8830 | 9 | 8830 | 9 | 0.00 |
| 02/03/2018 | R209 On 02-August-18 | 10.40 | Put | Bond Future | 313 | 0 | 313 | 0 | 0.00 |
| 02/03/2018 | R209 On 02-August-18 | 9.66 | Put | Bond Future | 1141 | 1 | 1141 | 1 | 0.00 |
| 02/03/2018 | R209 On 02-August-18 | 10.38 | Put | Bond Future | 326 | 0 | 326 | 0 | 0.00 |
| 02/03/2018 | R209 On 02-August-18 | 10.39 | Put | Bond Future | 319 | 0 | 319 | 0 | 0.00 |
| 02/03/2018 | R209 On 02-August-18 | 10.21 | Put | Bond Future | 457 | 0 | 457 | 0 | 435.00 |
| 02/03/2018 | R209 On 02-August-18 | 10.84 | Put | Bond Future | 120 | 0 | 120 | 0 | 435.00 |
| 02/03/2018 | R209 On 01-November-18 | | | Bond Future | 9.13 | 76.3405 | 9.1271 | 76.3405 | 0.00 |
| 02/03/2018 | R209 On 01-November-18 | 1 016.01 | Call | Bond Future | 74885 | 75 | 74885 | 75 | 0.00 |
| 02/03/2018 | R209 On 01-November-18 | 1 016.00 | Call | Bond Future | 74885 | 75 | 74885 | 75 | 0.00 |
| 02/03/2018 | R209 On 01-November-18 | 9.97 | Call | Bond Future | 6921 | 7 | 6921 | 7 | 0.00 |
| 02/03/2018 | R209 On 01-November-18 | 1 015.99 | Call | Bond Future | 74885 | 75 | 74885 | 75 | 0.00 |
| 02/03/2018 | R209 On 01-November-18 | 9.34 | Call | Bond Future | 4049 | 4 | 4049 | 4 | 0.00 |
| 02/03/2018 | R209 On 01-November-18 | 10.57 | Call | Bond Future | 9787 | 10 | 9787 | 10 | 0.00 |
| 02/03/2018 | R209 On 01-November-18 | 9.94 | Call | Bond Future | 6776 | 7 | 6776 | 7 | 0.00 |
| 02/03/2018 | R209 On 01-November-18 | 9.94 | Put | Bond Future | 1368 | 1 | 1368 | 1 | 0.00 |
| 02/03/2018 | R209 On 01-November-18 | 10.57 | Put | Bond Future | 576 | 1 | 576 | 1 | 0.00 |
| 02/03/2018 | R209 On 01-November-18 | 1 016.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | R209 On 01-November-18 | 9.97 | Put | Bond Future | 1325 | 1 | 1325 | 1 | 0.00 |
| 02/03/2018 | R209 On 01-November-18 | 1 015.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | R209 On 01-November-18 | 9.34 | Put | Bond Future | 2574 | 2 | 2574 | 2 | 0.00 |
| 02/03/2018 | R209 On 01-November-18 | 1 016.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | R210 On 03-May-18 | | | Bond Future | 187.39 | 188.2196 | 187.3941 | 188.2196 | 2,159.00 |
| 02/03/2018 | R210 On 03-May-18 | 191.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | R210 On 03-May-18 | 191.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | R210 On 03-May-18 | 191.44 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | R210 On 03-May-18 | 191.45 | Put | Bond Future | 4056 | 3 | 4056 | 3 | 0.00 |
| 02/03/2018 | R210 On 03-May-18 | 191.44 | Put | Bond Future | 4046 | 3 | 4046 | 3 | 0.00 |
| 02/03/2018 | R210 On 03-May-18 | 191.46 | Put | Bond Future | 4066 | 3 | 4066 | 3 | 0.00 |
| 02/03/2018 | R212 On 03-May-18 | | | Bond Future | 155.37 | 155.4257 | 155.3693 | 155.4257 | 4,755.00 |
| 02/03/2018 | R212 On 03-May-18 | 154.28 | Call | Bond Future | 1089 | 1 | 1089 | 1 | 0.00 |
| 02/03/2018 | R212 On 03-May-18 | 154.30 | Call | Bond Future | 1069 | 1 | 1069 | 1 | 0.00 |
| 02/03/2018 | R212 On 03-May-18 | 154.29 | Call | Bond Future | 1079 | 1 | 1079 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2018 | R212 On 03-May-18 | 154.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | R212 On 03-May-18 | 154.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | R212 On 03-May-18 | 154.28 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2018 | R213 On 03-May-18 | | | Bond Future | 8.75 | 88.3195 | 8.7504 | 88.3195 | 45,747.00 |
| 02/03/2018 | R213 On 03-May-18 | 9.56 | Call | Bond Future | 5519 | 6 | 5519 | 6 | 0.00 |
| 02/03/2018 | R213 On 03-May-18 | 9.57 | Call | Bond Future | 5578 | 6 | 5578 | 6 | 0.00 |
| 02/03/2018 | R213 On 03-May-18 | 9.58 | Call | Bond Future | 5636 | 6 | 5636 | 6 | 0.00 |
| 02/03/2018 | R213 On 03-May-18 | 9.58 | Put | Bond Future | 151 | 0 | 151 | 0 | 0.00 |
| 02/03/2018 | R213 On 03-May-18 | 9.56 | Put | Bond Future | 160 | 0 | 160 | 0 | 0.00 |
| 02/03/2018 | R213 On 03-May-18 | 9.57 | Put | Bond Future | 155 | 0 | 155 | 0 | 0.00 |
| 02/03/2018 | R213 On 02-August-18 | | | Bond Future | 8.79 | 89.9532 | 8.7877 | 89.9532 | 1.00 |
| 02/03/2018 | R213 On 02-August-18 | 9.07 | Call | Bond Future | 3448 | 4 | 3448 | 4 | 0.00 |
| 02/03/2018 | R213 On 02-August-18 | 9.06 | Call | Bond Future | 3404 | 4 | 3404 | 4 | 0.00 |
| 02/03/2018 | R213 On 02-August-18 | 9.05 | Call | Bond Future | 3361 | 4 | 3361 | 4 | 0.00 |
| 02/03/2018 | R213 On 02-August-18 | 9.06 | Put | Bond Future | 1574 | 1 | 1574 | 1 | 0.00 |
| 02/03/2018 | R213 On 02-August-18 | 9.05 | Put | Bond Future | 1597 | 1 | 1597 | 1 | 0.00 |
| 02/03/2018 | R213 On 02-August-18 | 9.07 | Put | Bond Future | 1551 | 1 | 1551 | 1 | 0.00 |
| 02/03/2018 | R214 On 03-May-18 | | | Bond Future | 9.17 | 76.4141 | 9.1718 | 76.4141 | 47,218.00 |
| 02/03/2018 | R214 On 03-May-18 | 9.98 | Call | Bond Future | 5948 | 6 | 5948 | 6 | 0.00 |
| 02/03/2018 | R214 On 03-May-18 | 9.99 | Call | Bond Future | 6008 | 7 | 6008 | 7 | 0.00 |
| 02/03/2018 | R214 On 03-May-18 | 9.97 | Call | Bond Future | 5887 | 6 | 5887 | 6 | 0.00 |
| 02/03/2018 | R214 On 03-May-18 | 9.97 | Put | Bond Future | 228 | 0 | 228 | 0 | 0.00 |
| 02/03/2018 | R214 On 03-May-18 | 9.98 | Put | Bond Future | 222 | 0 | 222 | 0 | 0.00 |
| 02/03/2018 | R214 On 03-May-18 | 9.99 | Put | Bond Future | 216 | 0 | 216 | 0 | 0.00 |
| 02/03/2018 | R248 On 03-May-18 | | | Bond Future | 9.21 | 97.6340 | 9.2072 | 97.6340 | 91,404.00 |
| 02/03/2018 | R248 On 03-May-18 | 10.07 | Call | Bond Future | 8054 | 9 | 8054 | 9 | 0.00 |
| 02/03/2018 | R248 On 03-May-18 | 10.06 | Call | Bond Future | 7979 | 9 | 7979 | 9 | 0.00 |
| 02/03/2018 | R248 On 03-May-18 | 10.05 | Call | Bond Future | 7904 | 8 | 7904 | 8 | 0.00 |
| 02/03/2018 | R248 On 03-May-18 | 10.06 | Put | Bond Future | 280 | 0 | 280 | 0 | 0.00 |
| 02/03/2018 | R248 On 03-May-18 | 10.05 | Put | Bond Future | 289 | 0 | 289 | 0 | 0.00 |
| 02/03/2018 | R248 On 03-May-18 | 10.07 | Put | Bond Future | 271 | 0 | 271 | 0 | 0.00 |