



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 May 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2018 | 0403 On 21-December-18 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | 0457 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | 0703 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | 0757 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | 0804 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | 0807 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | 0857 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | 2025 On 03-May-18      |        |              | Bond Future        | 133.86    | 133.8468                      | 133.8620  | 133.8468                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2018 | 2025 On 03-May-18      | 133.22 | Call         | Bond Future | 642       | 1                             | 642       | 1                               | 0.00          |
| 03/05/2018 | 2025 On 03-May-18      | 133.21 | Call         | Bond Future | 652       | 1                             | 652       | 1                               | 0.00          |
| 03/05/2018 | 2025 On 03-May-18      | 133.20 | Call         | Bond Future | 662       | 1                             | 662       | 1                               | 0.00          |
| 03/05/2018 | 2025 On 03-May-18      | 133.21 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2025 On 03-May-18      | 133.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2025 On 03-May-18      | 133.22 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2025 On 02-August-18   |        |              | Bond Future | 134.92    | 134.9087                      | 134.9236  | 134.9087                        | 864.00        |
| 03/05/2018 | 2025 On 02-August-18   | 136.65 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2025 On 02-August-18   | 136.66 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2025 On 02-August-18   | 136.67 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2025 On 02-August-18   | 136.66 | Put          | Bond Future | 1736      | 2                             | 1736      | 2                               | 0.00          |
| 03/05/2018 | 2025 On 02-August-18   | 136.67 | Put          | Bond Future | 1746      | 2                             | 1746      | 2                               | 0.00          |
| 03/05/2018 | 2025 On 02-August-18   | 136.65 | Put          | Bond Future | 1726      | 2                             | 1726      | 2                               | 0.00          |
| 03/05/2018 | 2025 On 01-November-18 |        |              | Bond Future | 137.40    | 137.3835                      | 137.3966  | 137.3835                        | 0.00          |
| 03/05/2018 | 2025 On 07-February-19 |        |              | Bond Future | 138.74    | 138.7290                      | 138.7441  | 138.7290                        | 0.00          |
| 03/05/2018 | 2029 On 03-May-18      |        |              | Bond Future | 100.86    | 100.8525                      | 100.8648  | 100.8525                        | 0.00          |
| 03/05/2018 | 2029 On 02-August-18   |        |              | Bond Future | 102.70    | 102.6920                      | 102.7040  | 102.6920                        | 1,370.00      |
| 03/05/2018 | 2029 On 01-November-18 |        |              | Bond Future | 103.54    | 103.5261                      | 103.5368  | 103.5261                        | 0.00          |
| 03/05/2018 | 2029 On 07-February-19 |        |              | Bond Future | 105.62    | 105.6053                      | 105.6175  | 105.6053                        | 0.00          |
| 03/05/2018 | 2030 On 03-May-18      |        |              | Bond Future | 8.67      | 96.9998                       | 8.6700    | 96.9998                         | 0.00          |
| 03/05/2018 | 2030 On 03-May-18      | 9.49   | Call         | Bond Future | 5539      | 5                             | 5539      | 5                               | 0.00          |
| 03/05/2018 | 2030 On 03-May-18      | 9.51   | Call         | Bond Future | 5669      | 5                             | 5669      | 5                               | 0.00          |
| 03/05/2018 | 2030 On 03-May-18      | 9.50   | Call         | Bond Future | 5604      | 5                             | 5604      | 5                               | 0.00          |
| 03/05/2018 | 2030 On 03-May-18      | 9.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2030 On 03-May-18      | 9.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2030 On 03-May-18      | 9.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2030 On 02-August-18   |        |              | Bond Future | 8.74      | 94.7338                       | 8.7361    | 94.7338                         | 41,020.00     |
| 03/05/2018 | 2030 On 02-August-18   | 9.46   | Call         | Bond Future | 5248      | 5                             | 5248      | 5                               | 0.00          |
| 03/05/2018 | 2030 On 02-August-18   | 8.51   | Call         | Bond Future | 1096      | 1                             | 1096      | 1                               | 7,850.00      |
| 03/05/2018 | 2030 On 02-August-18   | 8.91   | Call         | Bond Future | 2508      | 2                             | 2508      | 2                               | 7,850.00      |
| 03/05/2018 | 2030 On 02-August-18   | 9.47   | Call         | Bond Future | 5303      | 5                             | 5303      | 5                               | 0.00          |
| 03/05/2018 | 2030 On 02-August-18   | 9.50   | Call         | Bond Future | 5469      | 5                             | 5469      | 5                               | 0.00          |
| 03/05/2018 | 2030 On 02-August-18   | 9.45   | Call         | Bond Future | 5193      | 5                             | 5193      | 5                               | 0.00          |
| 03/05/2018 | 2030 On 02-August-18   | 9.50   | Put          | Bond Future | 388       | 0                             | 388       | 0                               | 7,850.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2018 | 2030 On 02-August-18   | 9.47   | Put          | Bond Future | 414       | 0                             | 414       | 0                               | 0.00          |
| 03/05/2018 | 2030 On 02-August-18   | 9.45   | Put          | Bond Future | 433       | 0                             | 433       | 0                               | 0.00          |
| 03/05/2018 | 2030 On 02-August-18   | 8.91   | Put          | Bond Future | 1318      | 1                             | 1318      | 1                               | 0.00          |
| 03/05/2018 | 2030 On 02-August-18   | 9.46   | Put          | Bond Future | 424       | 0                             | 424       | 0                               | 0.00          |
| 03/05/2018 | 2030 On 02-August-18   | 8.51   | Put          | Bond Future | 2674      | 3                             | 2674      | 3                               | 0.00          |
| 03/05/2018 | 2030 On 01-November-18 |        |              | Bond Future | 8.78      | 96.4535                       | 8.7810    | 96.4535                         | 0.00          |
| 03/05/2018 | 2030 On 01-November-18 | 8.58   | Call         | Bond Future | 1966      | 2                             | 1966      | 2                               | 0.00          |
| 03/05/2018 | 2030 On 01-November-18 | 8.60   | Call         | Bond Future | 2028      | 2                             | 2028      | 2                               | 0.00          |
| 03/05/2018 | 2030 On 01-November-18 | 8.59   | Call         | Bond Future | 1997      | 2                             | 1997      | 2                               | 0.00          |
| 03/05/2018 | 2030 On 01-November-18 | 8.59   | Put          | Bond Future | 3306      | 3                             | 3306      | 3                               | 0.00          |
| 03/05/2018 | 2030 On 01-November-18 | 8.58   | Put          | Bond Future | 3345      | 3                             | 3345      | 3                               | 0.00          |
| 03/05/2018 | 2030 On 01-November-18 | 8.60   | Put          | Bond Future | 3268      | 3                             | 3268      | 3                               | 0.00          |
| 03/05/2018 | 2030 On 07-February-19 |        |              | Bond Future | 8.83      | 94.3476                       | 8.8307    | 94.3476                         | 0.00          |
| 03/05/2018 | 2030 On 07-February-19 | 8.62   | Call         | Bond Future | 2704      | 3                             | 2704      | 3                               | 0.00          |
| 03/05/2018 | 2030 On 07-February-19 | 8.63   | Call         | Bond Future | 2735      | 3                             | 2735      | 3                               | 0.00          |
| 03/05/2018 | 2030 On 07-February-19 | 8.64   | Call         | Bond Future | 2766      | 3                             | 2766      | 3                               | 0.00          |
| 03/05/2018 | 2030 On 07-February-19 | 8.64   | Put          | Bond Future | 4049      | 4                             | 4049      | 4                               | 0.00          |
| 03/05/2018 | 2030 On 07-February-19 | 8.63   | Put          | Bond Future | 4085      | 4                             | 4085      | 4                               | 0.00          |
| 03/05/2018 | 2030 On 07-February-19 | 8.62   | Put          | Bond Future | 4122      | 4                             | 4122      | 4                               | 0.00          |
| 03/05/2018 | 2032 On 03-May-18      |        |              | Bond Future | 8.85      | 95.8260                       | 8.8450    | 95.8260                         | 0.00          |
| 03/05/2018 | 2032 On 03-May-18      | 9.70   | Call         | Bond Future | 6235      | 6                             | 6235      | 6                               | 0.00          |
| 03/05/2018 | 2032 On 03-May-18      | 9.71   | Call         | Bond Future | 6305      | 6                             | 6305      | 6                               | 0.00          |
| 03/05/2018 | 2032 On 03-May-18      | 9.72   | Call         | Bond Future | 6374      | 6                             | 6374      | 6                               | 0.00          |
| 03/05/2018 | 2032 On 03-May-18      | 9.72   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2032 On 03-May-18      | 9.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2032 On 03-May-18      | 9.71   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2032 On 02-August-18   |        |              | Bond Future | 8.91      | 97.5445                       | 8.9143    | 97.5445                         | 30,302.00     |
| 03/05/2018 | 2032 On 02-August-18   | 9.68   | Call         | Bond Future | 5971      | 6                             | 5971      | 6                               | 0.00          |
| 03/05/2018 | 2032 On 02-August-18   | 9.67   | Call         | Bond Future | 5912      | 6                             | 5912      | 6                               | 0.00          |
| 03/05/2018 | 2032 On 02-August-18   | 9.66   | Call         | Bond Future | 5852      | 6                             | 5852      | 6                               | 0.00          |
| 03/05/2018 | 2032 On 02-August-18   | 9.67   | Put          | Bond Future | 458       | 0                             | 458       | 0                               | 0.00          |
| 03/05/2018 | 2032 On 02-August-18   | 9.66   | Put          | Bond Future | 468       | 1                             | 468       | 1                               | 0.00          |
| 03/05/2018 | 2032 On 02-August-18   | 9.68   | Put          | Bond Future | 449       | 0                             | 449       | 0                               | 0.00          |
| 03/05/2018 | 2032 On 01-November-18 |        |              | Bond Future | 8.96      | 95.1598                       | 8.9637    | 95.1598                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2018 | 2032 On 01-November-18 | 8.76   | Call         | Bond Future | 2212      | 2                             | 2212      | 2                               | 0.00          |
| 03/05/2018 | 2032 On 01-November-18 | 8.77   | Call         | Bond Future | 2245      | 2                             | 2245      | 2                               | 0.00          |
| 03/05/2018 | 2032 On 01-November-18 | 8.75   | Call         | Bond Future | 2179      | 2                             | 2179      | 2                               | 0.00          |
| 03/05/2018 | 2032 On 01-November-18 | 8.75   | Put          | Bond Future | 3782      | 4                             | 3782      | 4                               | 0.00          |
| 03/05/2018 | 2032 On 01-November-18 | 8.76   | Put          | Bond Future | 3739      | 4                             | 3739      | 4                               | 0.00          |
| 03/05/2018 | 2032 On 01-November-18 | 8.77   | Put          | Bond Future | 3697      | 4                             | 3697      | 4                               | 0.00          |
| 03/05/2018 | 2032 On 07-February-19 |        |              | Bond Future | 9.02      | 97.0379                       | 9.0178    | 97.0379                         | 0.00          |
| 03/05/2018 | 2032 On 07-February-19 | 8.82   | Call         | Bond Future | 3052      | 3                             | 3052      | 3                               | 0.00          |
| 03/05/2018 | 2032 On 07-February-19 | 8.81   | Call         | Bond Future | 3018      | 3                             | 3018      | 3                               | 0.00          |
| 03/05/2018 | 2032 On 07-February-19 | 8.80   | Call         | Bond Future | 2984      | 3                             | 2984      | 3                               | 0.00          |
| 03/05/2018 | 2032 On 07-February-19 | 8.81   | Put          | Bond Future | 4551      | 5                             | 4551      | 5                               | 0.00          |
| 03/05/2018 | 2032 On 07-February-19 | 8.80   | Put          | Bond Future | 4591      | 5                             | 4591      | 5                               | 0.00          |
| 03/05/2018 | 2032 On 07-February-19 | 8.82   | Put          | Bond Future | 4511      | 5                             | 4511      | 5                               | 0.00          |
| 03/05/2018 | 2033 On 03-May-18      |        |              | Bond Future | 104.74    | 104.7248                      | 104.7378  | 104.7248                        | 0.00          |
| 03/05/2018 | 2033 On 03-May-18      | 107.70 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2033 On 03-May-18      | 107.71 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2033 On 03-May-18      | 107.69 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2033 On 03-May-18      | 107.69 | Put          | Bond Future | 2952      | 3                             | 2952      | 3                               | 0.00          |
| 03/05/2018 | 2033 On 03-May-18      | 107.70 | Put          | Bond Future | 2962      | 3                             | 2962      | 3                               | 0.00          |
| 03/05/2018 | 2033 On 03-May-18      | 107.71 | Put          | Bond Future | 2972      | 3                             | 2972      | 3                               | 0.00          |
| 03/05/2018 | 2033 On 02-August-18   |        |              | Bond Future | 106.65    | 106.6351                      | 106.6477  | 106.6351                        | 6,151.00      |
| 03/05/2018 | 2033 On 02-August-18   | 109.92 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2033 On 02-August-18   | 109.94 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2033 On 02-August-18   | 109.93 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2033 On 02-August-18   | 109.93 | Put          | Bond Future | 3282      | 3                             | 3282      | 3                               | 0.00          |
| 03/05/2018 | 2033 On 02-August-18   | 109.94 | Put          | Bond Future | 3292      | 3                             | 3292      | 3                               | 0.00          |
| 03/05/2018 | 2033 On 02-August-18   | 109.92 | Put          | Bond Future | 3272      | 3                             | 3272      | 3                               | 0.00          |
| 03/05/2018 | 2033 On 01-November-18 |        |              | Bond Future | 107.48    | 107.4700                      | 107.4813  | 107.4700                        | 0.00          |
| 03/05/2018 | 2033 On 07-February-19 |        |              | Bond Future | 109.64    | 109.6284                      | 109.6412  | 109.6284                        | 0.00          |
| 03/05/2018 | 2037 On 03-May-18      |        |              | Bond Future | 9.06      | 96.9005                       | 9.0600    | 96.9005                         | 0.00          |
| 03/05/2018 | 2037 On 03-May-18      | 9.97   | Call         | Bond Future | 7358      | 7                             | 7358      | 7                               | 0.00          |
| 03/05/2018 | 2037 On 03-May-18      | 9.99   | Call         | Bond Future | 7510      | 7                             | 7510      | 7                               | 0.00          |
| 03/05/2018 | 2037 On 03-May-18      | 9.98   | Call         | Bond Future | 7434      | 7                             | 7434      | 7                               | 0.00          |
| 03/05/2018 | 2037 On 03-May-18      | 9.98   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2018 | 2037 On 03-May-18      | 9.97   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2037 On 03-May-18      | 9.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2037 On 02-August-18   |        |              | Bond Future | 9.13      | 94.3824                       | 9.1274    | 94.3824                         | 51,147.00     |
| 03/05/2018 | 2037 On 02-August-18   | 9.95   | Call         | Bond Future | 7096      | 7                             | 7096      | 7                               | 0.00          |
| 03/05/2018 | 2037 On 02-August-18   | 9.96   | Call         | Bond Future | 7162      | 7                             | 7162      | 7                               | 0.00          |
| 03/05/2018 | 2037 On 02-August-18   | 9.97   | Call         | Bond Future | 7228      | 7                             | 7228      | 7                               | 0.00          |
| 03/05/2018 | 2037 On 02-August-18   | 9.97   | Put          | Bond Future | 479       | 1                             | 479       | 1                               | 0.00          |
| 03/05/2018 | 2037 On 02-August-18   | 9.95   | Put          | Bond Future | 499       | 1                             | 499       | 1                               | 0.00          |
| 03/05/2018 | 2037 On 02-August-18   | 9.96   | Put          | Bond Future | 489       | 1                             | 489       | 1                               | 0.00          |
| 03/05/2018 | 2037 On 01-November-18 |        |              | Bond Future | 9.17      | 96.0956                       | 9.1743    | 96.0956                         | 0.00          |
| 03/05/2018 | 2037 On 01-November-18 | 9.01   | Call         | Bond Future | 2737      | 3                             | 2737      | 3                               | 0.00          |
| 03/05/2018 | 2037 On 01-November-18 | 9.03   | Call         | Bond Future | 2815      | 3                             | 2815      | 3                               | 0.00          |
| 03/05/2018 | 2037 On 01-November-18 | 9.02   | Call         | Bond Future | 2775      | 3                             | 2775      | 3                               | 0.00          |
| 03/05/2018 | 2037 On 01-November-18 | 9.02   | Put          | Bond Future | 4083      | 4                             | 4083      | 4                               | 0.00          |
| 03/05/2018 | 2037 On 01-November-18 | 9.03   | Put          | Bond Future | 4037      | 4                             | 4037      | 4                               | 0.00          |
| 03/05/2018 | 2037 On 01-November-18 | 9.01   | Put          | Bond Future | 4130      | 4                             | 4130      | 4                               | 0.00          |
| 03/05/2018 | 2037 On 07-February-19 |        |              | Bond Future | 9.23      | 93.7321                       | 9.2261    | 93.7321                         | 0.00          |
| 03/05/2018 | 2037 On 07-February-19 | 9.05   | Call         | Bond Future | 3692      | 4                             | 3692      | 4                               | 0.00          |
| 03/05/2018 | 2037 On 07-February-19 | 9.06   | Call         | Bond Future | 3731      | 4                             | 3731      | 4                               | 0.00          |
| 03/05/2018 | 2037 On 07-February-19 | 9.07   | Call         | Bond Future | 3771      | 4                             | 3771      | 4                               | 0.00          |
| 03/05/2018 | 2037 On 07-February-19 | 9.07   | Put          | Bond Future | 5077      | 5                             | 5077      | 5                               | 0.00          |
| 03/05/2018 | 2037 On 07-February-19 | 9.05   | Put          | Bond Future | 5167      | 5                             | 5167      | 5                               | 0.00          |
| 03/05/2018 | 2037 On 07-February-19 | 9.06   | Put          | Bond Future | 5121      | 5                             | 5121      | 5                               | 0.00          |
| 03/05/2018 | 2038 On 03-May-18      |        |              | Bond Future | 128.02    | 128.0052                      | 128.0212  | 128.0052                        | 0.00          |
| 03/05/2018 | 2038 On 03-May-18      | 132.27 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2038 On 03-May-18      | 132.28 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2038 On 03-May-18      | 132.29 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2038 On 03-May-18      | 132.29 | Put          | Bond Future | 4269      | 4                             | 4269      | 4                               | 0.00          |
| 03/05/2018 | 2038 On 03-May-18      | 132.27 | Put          | Bond Future | 4249      | 4                             | 4249      | 4                               | 0.00          |
| 03/05/2018 | 2038 On 03-May-18      | 132.28 | Put          | Bond Future | 4259      | 4                             | 4259      | 4                               | 0.00          |
| 03/05/2018 | 2038 On 02-August-18   |        |              | Bond Future | 128.80    | 128.7883                      | 128.8039  | 128.7883                        | 9,180.00      |
| 03/05/2018 | 2038 On 02-August-18   | 134.54 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2038 On 02-August-18   | 134.55 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2038 On 02-August-18   | 134.53 | Call         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2018 | 2038 On 02-August-18   | 134.53 | Put          | Bond Future | 5726      | 6                             | 5726      | 6                               | 0.00          |
| 03/05/2018 | 2038 On 02-August-18   | 134.54 | Put          | Bond Future | 5736      | 6                             | 5736      | 6                               | 0.00          |
| 03/05/2018 | 2038 On 02-August-18   | 134.55 | Put          | Bond Future | 5746      | 6                             | 5746      | 6                               | 0.00          |
| 03/05/2018 | 2038 On 01-November-18 |        |              | Bond Future | 131.16    | 131.1507                      | 131.1647  | 131.1507                        | 0.00          |
| 03/05/2018 | 2038 On 07-February-19 |        |              | Bond Future | 132.21    | 132.1943                      | 132.2102  | 132.1943                        | 0.00          |
| 03/05/2018 | 2040 On 03-May-18      |        |              | Bond Future | 9.13      | 100.8837                      | 9.1250    | 100.8837                        | 0.00          |
| 03/05/2018 | 2040 On 03-May-18      | 10.07  | Call         | Bond Future | 8199      | 8                             | 8199      | 8                               | 0.00          |
| 03/05/2018 | 2040 On 03-May-18      | 8.50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2040 On 03-May-18      | 9.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2040 On 03-May-18      | 10.06  | Call         | Bond Future | 8118      | 8                             | 8118      | 8                               | 0.00          |
| 03/05/2018 | 2040 On 03-May-18      | 10.00  | Call         | Bond Future | 7630      | 7                             | 7630      | 7                               | 0.00          |
| 03/05/2018 | 2040 On 03-May-18      | 10.08  | Call         | Bond Future | 8280      | 8                             | 8280      | 8                               | 0.00          |
| 03/05/2018 | 2040 On 03-May-18      | 9.00   | Put          | Bond Future | 1173      | 2                             | 1173      | 2                               | 0.00          |
| 03/05/2018 | 2040 On 03-May-18      | 10.06  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2040 On 03-May-18      | 10.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2040 On 03-May-18      | 10.07  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2040 On 03-May-18      | 8.50   | Put          | Bond Future | 6093      | 6                             | 6093      | 6                               | 0.00          |
| 03/05/2018 | 2040 On 03-May-18      | 10.08  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2040 On 02-August-18   |        |              | Bond Future | 9.19      | 98.1866                       | 9.1922    | 98.1866                         | 23,766.00     |
| 03/05/2018 | 2040 On 02-August-18   | 10.05  | Call         | Bond Future | 7910      | 8                             | 7910      | 8                               | 0.00          |
| 03/05/2018 | 2040 On 02-August-18   | 10.04  | Call         | Bond Future | 7839      | 8                             | 7839      | 8                               | 0.00          |
| 03/05/2018 | 2040 On 02-August-18   | 10.03  | Call         | Bond Future | 7769      | 8                             | 7769      | 8                               | 0.00          |
| 03/05/2018 | 2040 On 02-August-18   | 10.04  | Put          | Bond Future | 531       | 1                             | 531       | 1                               | 0.00          |
| 03/05/2018 | 2040 On 02-August-18   | 10.03  | Put          | Bond Future | 542       | 1                             | 542       | 1                               | 0.00          |
| 03/05/2018 | 2040 On 02-August-18   | 10.05  | Put          | Bond Future | 520       | 1                             | 520       | 1                               | 0.00          |
| 03/05/2018 | 2040 On 01-November-18 |        |              | Bond Future | 9.24      | 99.9689                       | 9.2389    | 99.9689                         | 0.00          |
| 03/05/2018 | 2040 On 01-November-18 | 9.08   | Call         | Bond Future | 3059      | 3                             | 3059      | 3                               | 0.00          |
| 03/05/2018 | 2040 On 01-November-18 | 9.09   | Call         | Bond Future | 3102      | 3                             | 3102      | 3                               | 0.00          |
| 03/05/2018 | 2040 On 01-November-18 | 9.07   | Call         | Bond Future | 3017      | 3                             | 3017      | 3                               | 0.00          |
| 03/05/2018 | 2040 On 01-November-18 | 9.07   | Put          | Bond Future | 4569      | 5                             | 4569      | 5                               | 0.00          |
| 03/05/2018 | 2040 On 01-November-18 | 9.08   | Put          | Bond Future | 4519      | 5                             | 4519      | 5                               | 0.00          |
| 03/05/2018 | 2040 On 01-November-18 | 9.09   | Put          | Bond Future | 4468      | 5                             | 4468      | 5                               | 0.00          |
| 03/05/2018 | 2040 On 07-February-19 |        |              | Bond Future | 9.29      | 97.4313                       | 9.2904    | 97.4313                         | 0.00          |
| 03/05/2018 | 2040 On 07-February-19 | 9.11   | Call         | Bond Future | 4033      | 4                             | 4033      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2018 | 2040 On 07-February-19 | 9.13   | Call         | Bond Future | 4119      | 4                             | 4119      | 4                               | 0.00          |
| 03/05/2018 | 2040 On 07-February-19 | 9.12   | Call         | Bond Future | 4076      | 4                             | 4076      | 4                               | 0.00          |
| 03/05/2018 | 2040 On 07-February-19 | 9.12   | Put          | Bond Future | 5623      | 6                             | 5623      | 6                               | 0.00          |
| 03/05/2018 | 2040 On 07-February-19 | 9.11   | Put          | Bond Future | 5672      | 6                             | 5672      | 6                               | 0.00          |
| 03/05/2018 | 2040 On 07-February-19 | 9.13   | Put          | Bond Future | 5574      | 6                             | 5574      | 6                               | 0.00          |
| 03/05/2018 | 2044 On 03-May-18      |        |              | Bond Future | 9.16      | 97.9539                       | 9.1600    | 97.9539                         | 0.00          |
| 03/05/2018 | 2044 On 03-May-18      | 10.11  | Call         | Bond Future | 8362      | 8                             | 8362      | 8                               | 0.00          |
| 03/05/2018 | 2044 On 03-May-18      | 10.10  | Call         | Bond Future | 8280      | 8                             | 8280      | 8                               | 0.00          |
| 03/05/2018 | 2044 On 03-May-18      | 10.09  | Call         | Bond Future | 8199      | 8                             | 8199      | 8                               | 0.00          |
| 03/05/2018 | 2044 On 03-May-18      | 10.10  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2044 On 03-May-18      | 10.09  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2044 On 03-May-18      | 10.11  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2044 On 02-August-18   |        |              | Bond Future | 9.23      | 95.3295                       | 9.2254    | 95.3295                         | 32,701.00     |
| 03/05/2018 | 2044 On 02-August-18   | 10.05  | Call         | Bond Future | 7828      | 8                             | 7828      | 8                               | 0.00          |
| 03/05/2018 | 2044 On 02-August-18   | 10.07  | Call         | Bond Future | 7970      | 8                             | 7970      | 8                               | 0.00          |
| 03/05/2018 | 2044 On 02-August-18   | 10.06  | Call         | Bond Future | 7899      | 8                             | 7899      | 8                               | 0.00          |
| 03/05/2018 | 2044 On 02-August-18   | 10.06  | Put          | Bond Future | 580       | 1                             | 580       | 1                               | 0.00          |
| 03/05/2018 | 2044 On 02-August-18   | 10.07  | Put          | Bond Future | 569       | 1                             | 569       | 1                               | 0.00          |
| 03/05/2018 | 2044 On 02-August-18   | 10.05  | Put          | Bond Future | 592       | 1                             | 592       | 1                               | 0.00          |
| 03/05/2018 | 2044 On 01-November-18 |        |              | Bond Future | 9.27      | 97.0599                       | 9.2706    | 97.0599                         | 0.00          |
| 03/05/2018 | 2044 On 01-November-18 | 9.12   | Call         | Bond Future | 3174      | 3                             | 3174      | 3                               | 0.00          |
| 03/05/2018 | 2044 On 01-November-18 | 9.13   | Call         | Bond Future | 3218      | 3                             | 3218      | 3                               | 0.00          |
| 03/05/2018 | 2044 On 01-November-18 | 9.14   | Call         | Bond Future | 3262      | 3                             | 3262      | 3                               | 0.00          |
| 03/05/2018 | 2044 On 01-November-18 | 9.13   | Put          | Bond Future | 4538      | 5                             | 4538      | 5                               | 0.00          |
| 03/05/2018 | 2044 On 01-November-18 | 9.14   | Put          | Bond Future | 4488      | 5                             | 4488      | 5                               | 0.00          |
| 03/05/2018 | 2044 On 01-November-18 | 9.12   | Put          | Bond Future | 4590      | 5                             | 4590      | 5                               | 0.00          |
| 03/05/2018 | 2044 On 07-February-19 |        |              | Bond Future | 9.32      | 94.5901                       | 9.3203    | 94.5901                         | 0.00          |
| 03/05/2018 | 2044 On 07-February-19 | 9.17   | Call         | Bond Future | 4314      | 4                             | 4314      | 4                               | 0.00          |
| 03/05/2018 | 2044 On 07-February-19 | 9.18   | Call         | Bond Future | 4359      | 4                             | 4359      | 4                               | 0.00          |
| 03/05/2018 | 2044 On 07-February-19 | 9.16   | Call         | Bond Future | 4270      | 4                             | 4270      | 4                               | 0.00          |
| 03/05/2018 | 2044 On 07-February-19 | 9.16   | Put          | Bond Future | 5761      | 6                             | 5761      | 6                               | 0.00          |
| 03/05/2018 | 2044 On 07-February-19 | 9.17   | Put          | Bond Future | 5712      | 6                             | 5712      | 6                               | 0.00          |
| 03/05/2018 | 2044 On 07-February-19 | 9.18   | Put          | Bond Future | 5662      | 6                             | 5662      | 6                               | 0.00          |
| 03/05/2018 | 2046 On 03-May-18      |        |              | Bond Future | 120.89    | 120.8724                      | 120.8878  | 120.8724                        | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2018 | 2046 On 03-May-18      | 127.93 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2046 On 03-May-18      | 127.95 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2046 On 03-May-18      | 127.94 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2046 On 03-May-18      | 127.94 | Put          | Bond Future        | 7052      | 7                             | 7052      | 7                               | 0.00          |
| 03/05/2018 | 2046 On 03-May-18      | 127.95 | Put          | Bond Future        | 7062      | 7                             | 7062      | 7                               | 0.00          |
| 03/05/2018 | 2046 On 03-May-18      | 127.93 | Put          | Bond Future        | 7042      | 7                             | 7042      | 7                               | 0.00          |
| 03/05/2018 | 2046 On 02-August-18   |        |              | Bond Future        | 123.09    | 123.0771                      | 123.0921  | 123.0771                        | 10,917.00     |
| 03/05/2018 | 2046 On 02-August-18   | 128.78 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2046 On 02-August-18   | 128.79 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2046 On 02-August-18   | 128.77 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2046 On 02-August-18   | 128.79 | Put          | Bond Future        | 5698      | 6                             | 5698      | 6                               | 0.00          |
| 03/05/2018 | 2046 On 02-August-18   | 128.77 | Put          | Bond Future        | 5678      | 6                             | 5678      | 6                               | 0.00          |
| 03/05/2018 | 2046 On 02-August-18   | 128.78 | Put          | Bond Future        | 5688      | 6                             | 5688      | 6                               | 0.00          |
| 03/05/2018 | 2046 On 01-November-18 |        |              | Bond Future        | 123.70    | 123.6856                      | 123.6990  | 123.6856                        | 0.00          |
| 03/05/2018 | 2046 On 07-February-19 |        |              | Bond Future        | 126.18    | 126.1696                      | 126.1848  | 126.1696                        | 0.00          |
| 03/05/2018 | 2050 On 03-May-18      |        |              | Bond Future        | 128.74    | 128.7263                      | 128.7427  | 128.7263                        | 0.00          |
| 03/05/2018 | 2050 On 03-May-18      | 135.61 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2050 On 03-May-18      | 135.62 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2050 On 03-May-18      | 135.63 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2050 On 03-May-18      | 135.63 | Put          | Bond Future        | 6887      | 7                             | 6887      | 7                               | 0.00          |
| 03/05/2018 | 2050 On 03-May-18      | 135.61 | Put          | Bond Future        | 6867      | 7                             | 6867      | 7                               | 0.00          |
| 03/05/2018 | 2050 On 03-May-18      | 135.62 | Put          | Bond Future        | 6877      | 7                             | 6877      | 7                               | 0.00          |
| 03/05/2018 | 2050 On 02-August-18   |        |              | Bond Future        | 129.37    | 129.3461                      | 129.3691  | 129.3461                        | 9,775.00      |
| 03/05/2018 | 2050 On 02-August-18   | 137.54 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2050 On 02-August-18   | 137.53 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2050 On 02-August-18   | 137.52 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | 2050 On 02-August-18   | 137.54 | Put          | Bond Future        | 8171      | 8                             | 8171      | 8                               | 0.00          |
| 03/05/2018 | 2050 On 02-August-18   | 137.52 | Put          | Bond Future        | 8151      | 8                             | 8151      | 8                               | 0.00          |
| 03/05/2018 | 2050 On 02-August-18   | 137.53 | Put          | Bond Future        | 8161      | 8                             | 8161      | 8                               | 0.00          |
| 03/05/2018 | 2050 On 01-November-18 |        |              | Bond Future        | 131.74    | 131.7191                      | 131.7402  | 131.7191                        | 0.00          |
| 03/05/2018 | 2050 On 07-February-19 |        |              | Bond Future        | 132.62    | 132.5925                      | 132.6158  | 132.5925                        | 0.00          |
| 03/05/2018 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | 8657 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2018 | AL37 On 03-May-18      |        |              | Index Future       | 583.37    | 582.5720                      | 583.3710  | 582.5720                        | 0.00          |
| 03/05/2018 | AL37 On 02-August-18   |        |              | Index Future       | 593.71    | 593.0190                      | 593.7140  | 593.0190                        | 0.00          |
| 03/05/2018 | AL37 On 01-November-18 |        |              | Index Future       | 604.49    | 603.7850                      | 604.4900  | 603.7850                        | 0.00          |
| 03/05/2018 | AL37 On 07-February-19 |        |              | Index Future       | 616.43    | 615.7050                      | 616.4250  | 615.7050                        | 0.00          |
| 03/05/2018 | AL7T On 03-May-18      |        |              | Index Future       | 685.84    | 684.2180                      | 685.8420  | 684.2180                        | 0.00          |
| 03/05/2018 | AL7T On 02-August-18   |        |              | Index Future       | 697.64    | 696.4880                      | 697.6380  | 696.4880                        | 0.00          |
| 03/05/2018 | AL7T On 01-November-18 |        |              | Index Future       | 710.30    | 709.1320                      | 710.3000  | 709.1320                        | 0.00          |
| 03/05/2018 | AL7T On 07-February-19 |        |              | Index Future       | 724.32    | 723.1320                      | 724.3240  | 723.1320                        | 0.00          |
| 03/05/2018 | ALBI On 03-May-18      |        |              | Index Future       | 626.80    | 625.0720                      | 626.7950  | 625.0720                        | 0.00          |
| 03/05/2018 | ALBI On 02-August-18   |        |              | Index Future       | 637.37    | 636.2820                      | 637.3710  | 636.2820                        | 884.00        |
| 03/05/2018 | ALBI On 01-November-18 |        |              | Index Future       | 648.94    | 647.8330                      | 648.9390  | 647.8330                        | 0.00          |
| 03/05/2018 | ALBI On 07-February-19 |        |              | Index Future       | 661.75    | 660.6230                      | 661.7520  | 660.6230                        | 0.00          |
| 03/05/2018 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | C070 On 01-August-21   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | C197 On 07-December-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | C202 On 07-December-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | C204 On 21-December-18 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | C207 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | C208 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | C209 On 31-March-36    |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 03/05/2018 | C210 On 31-March-28    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | C212 On 31-January-22  |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2018 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/05/2018 | EL28 On 03-May-18       |        |              | Bond Future        | 129.49    | 129.4723                      | 129.4905  | 129.4723                        | 0.00          |
| 03/05/2018 | EL28 On 03-May-18       | 133.19 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | EL28 On 03-May-18       | 133.18 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | EL28 On 03-May-18       | 133.20 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | EL28 On 03-May-18       | 133.18 | Put          | Bond Future        | 3690      | 4                             | 3690      | 4                               | 0.00          |
| 03/05/2018 | EL28 On 03-May-18       | 133.19 | Put          | Bond Future        | 3700      | 4                             | 3700      | 4                               | 0.00          |
| 03/05/2018 | EL28 On 03-May-18       | 133.20 | Put          | Bond Future        | 3710      | 4                             | 3710      | 4                               | 0.00          |
| 03/05/2018 | EL28 On 02-August-18    |        |              | Bond Future        | 131.85    | 131.8340                      | 131.8517  | 131.8340                        | 0.00          |
| 03/05/2018 | EL28 On 02-August-18    | 134.93 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | EL28 On 02-August-18    | 134.95 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | EL28 On 02-August-18    | 134.94 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | EL28 On 02-August-18    | 134.94 | Put          | Bond Future        | 3088      | 3                             | 3088      | 3                               | 0.00          |
| 03/05/2018 | EL28 On 02-August-18    | 134.95 | Put          | Bond Future        | 3098      | 3                             | 3098      | 3                               | 0.00          |
| 03/05/2018 | EL28 On 02-August-18    | 134.93 | Put          | Bond Future        | 3078      | 3                             | 3078      | 3                               | 0.00          |
| 03/05/2018 | ES33 On 03-May-18       |        |              | Bond Future        | 10.34     | 79.2277                       | 10.3400   | 79.2277                         | 0.00          |
| 03/05/2018 | ES33 On 03-May-18       | 11.20  | Call         | Bond Future        | 5214      | 5                             | 5214      | 5                               | 0.00          |
| 03/05/2018 | ES33 On 03-May-18       | 11.22  | Call         | Bond Future        | 5329      | 5                             | 5329      | 5                               | 0.00          |
| 03/05/2018 | ES33 On 03-May-18       | 11.21  | Call         | Bond Future        | 5272      | 5                             | 5272      | 5                               | 0.00          |
| 03/05/2018 | ES33 On 03-May-18       | 11.21  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | ES33 On 03-May-18       | 11.20  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | ES33 On 03-May-18       | 11.22  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | ES33 On 02-August-18    |        |              | Bond Future        | 10.44     | 80.6485                       | 10.4424   | 80.6485                         | 9,466.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2018 | ES33 On 02-August-18   | 11.14  | Call         | Bond Future | 4200      | 4                             | 4200      | 4                               | 0.00          |
| 03/05/2018 | ES33 On 02-August-18   | 11.15  | Call         | Bond Future | 4258      | 4                             | 4258      | 4                               | 0.00          |
| 03/05/2018 | ES33 On 02-August-18   | 11.16  | Call         | Bond Future | 4315      | 4                             | 4315      | 4                               | 0.00          |
| 03/05/2018 | ES33 On 02-August-18   | 11.16  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | ES33 On 02-August-18   | 11.14  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | ES33 On 02-August-18   | 11.15  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | ES33 On 01-November-18 |        |              | Bond Future | 10.54     | 78.3237                       | 10.5386   | 78.3237                         | 0.00          |
| 03/05/2018 | ES33 On 07-February-19 |        |              | Bond Future | 10.65     | 79.8695                       | 10.6474   | 79.8695                         | 0.00          |
| 03/05/2018 | ES42 On 03-May-18      |        |              | Bond Future | 10.51     | 82.5836                       | 10.5050   | 82.5836                         | 0.00          |
| 03/05/2018 | ES42 On 02-August-18   |        |              | Bond Future | 10.61     | 84.0647                       | 10.6090   | 84.0647                         | 7,957.00      |
| 03/05/2018 | ES42 On 01-November-18 |        |              | Bond Future | 10.70     | 81.3306                       | 10.7005   | 81.3306                         | 0.00          |
| 03/05/2018 | ES42 On 07-February-19 |        |              | Bond Future | 10.80     | 82.9356                       | 10.8005   | 82.9356                         | 0.00          |
| 03/05/2018 | GOVI On 03-May-18      |        |              | GOVI        | 623.55    | 621.9320                      | 623.5470  | 621.9320                        | 0.00          |
| 03/05/2018 | GOVI On 03-May-18      | 590.29 | Call         | GOVI        | 332570    | 32                            | 332570    | 32                              | 0.00          |
| 03/05/2018 | GOVI On 03-May-18      | 590.27 | Call         | GOVI        | 332770    | 32                            | 332770    | 32                              | 0.00          |
| 03/05/2018 | GOVI On 03-May-18      | 590.28 | Call         | GOVI        | 332670    | 32                            | 332670    | 32                              | 0.00          |
| 03/05/2018 | GOVI On 03-May-18      | 590.28 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | GOVI On 03-May-18      | 590.29 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | GOVI On 03-May-18      | 590.27 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | GOVI On 02-August-18   |        |              | GOVI        | 634.03    | 633.0850                      | 634.0310  | 633.0850                        | 464.00        |
| 03/05/2018 | GOVI On 02-August-18   | 605.71 | Call         | GOVI        | 283210    | 27                            | 283210    | 27                              | 0.00          |
| 03/05/2018 | GOVI On 02-August-18   | 605.72 | Call         | GOVI        | 283110    | 27                            | 283110    | 27                              | 0.00          |
| 03/05/2018 | GOVI On 02-August-18   | 605.70 | Call         | GOVI        | 283310    | 27                            | 283310    | 27                              | 0.00          |
| 03/05/2018 | GOVI On 02-August-18   | 605.70 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | GOVI On 02-August-18   | 605.71 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | GOVI On 02-August-18   | 605.72 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | GOVI On 01-November-18 |        |              | GOVI        | 645.54    | 644.5780                      | 645.5380  | 644.5780                        | 0.00          |
| 03/05/2018 | GOVI On 01-November-18 | 653.49 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | GOVI On 01-November-18 | 653.51 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | GOVI On 01-November-18 | 653.50 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | GOVI On 01-November-18 | 653.49 | Put          | GOVI        | 79520     | 9                             | 79520     | 9                               | 0.00          |
| 03/05/2018 | GOVI On 01-November-18 | 653.51 | Put          | GOVI        | 79720     | 9                             | 79720     | 9                               | 0.00          |
| 03/05/2018 | GOVI On 01-November-18 | 653.50 | Put          | GOVI        | 79620     | 9                             | 79620     | 9                               | 0.00          |
| 03/05/2018 | GOVI On 07-February-19 |        |              | GOVI        | 658.28    | 657.3040                      | 658.2840  | 657.3040                        | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2018 | GOVI On 07-February-19  | 666.52 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | GOVI On 07-February-19  | 666.53 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | GOVI On 07-February-19  | 666.51 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | GOVI On 07-February-19  | 666.51 | Put          | GOVI               | 82260     | 9                             | 82260     | 9                               | 0.00          |
| 03/05/2018 | GOVI On 07-February-19  | 666.52 | Put          | GOVI               | 82360     | 9                             | 82360     | 9                               | 0.00          |
| 03/05/2018 | GOVI On 07-February-19  | 666.53 | Put          | GOVI               | 82460     | 9                             | 82460     | 9                               | 0.00          |
| 03/05/2018 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 03/05/2018 | IGOV On 03-May-18       |        |              | Index Future       | 255.28    | 255.2460                      | 255.2770  | 255.2460                        | 0.00          |
| 03/05/2018 | IGOV On 02-August-18    |        |              | Index Future       | 259.93    | 259.9020                      | 259.9320  | 259.9020                        | 884.00        |
| 03/05/2018 | IGOV On 01-November-18  |        |              | Index Future       | 264.70    | 264.6700                      | 264.6960  | 264.6700                        | 241.00        |
| 03/05/2018 | IGOV On 07-February-19  |        |              | Index Future       | 270.02    | 269.9860                      | 270.0160  | 269.9860                        | 0.00          |
| 03/05/2018 | IS01 On 21-June-18      |        |              | Interest Rate Swap | 99.91     | 99.9100                       | 99.9100   | 99.9100                         | 0.00          |
| 03/05/2018 | IS01 On 20-September-18 |        |              | Interest Rate Swap | 100.03    | 100.0400                      | 100.0300  | 100.0400                        | 0.00          |
| 03/05/2018 | IS01 On 20-December-18  |        |              | Interest Rate Swap | 100.46    | 100.4700                      | 100.4600  | 100.4700                        | 0.00          |
| 03/05/2018 | IS01 On 22-March-19     |        |              | Interest Rate Swap | 99.44     | 99.4500                       | 99.4400   | 99.4500                         | 0.00          |
| 03/05/2018 | IS01 On 20-June-19      |        |              | Interest Rate Swap | 100.09    | 100.0900                      | 100.0900  | 100.0900                        | 0.00          |
| 03/05/2018 | IS02 On 15-June-18      |        |              | Interest Rate Swap | 98.59     | 98.5900                       | 98.5900   | 98.5900                         | 0.00          |
| 03/05/2018 | IS02 On 21-September-18 |        |              | Interest Rate Swap | 98.50     | 98.5100                       | 98.5000   | 98.5100                         | 0.00          |
| 03/05/2018 | IS02 On 21-December-18  |        |              | Interest Rate Swap | 98.84     | 98.8500                       | 98.8400   | 98.8500                         | 0.00          |
| 03/05/2018 | IS02 On 15-March-19     |        |              | Interest Rate Swap | 99.19     | 99.2000                       | 99.1900   | 99.2000                         | 0.00          |
| 03/05/2018 | IS02 On 21-June-19      |        |              | Interest Rate Swap | 99.54     | 99.5500                       | 99.5400   | 99.5500                         | 0.00          |
| 03/05/2018 | IS02 On 20-September-19 |        |              | Interest Rate Swap | 99.88     | 99.8900                       | 99.8800   | 99.8900                         | 0.00          |
| 03/05/2018 | IS02 On 20-December-19  |        |              | Interest Rate Swap | 100.77    | 100.7800                      | 100.7700  | 100.7800                        | 0.00          |
| 03/05/2018 | IS02 On 23-March-20     |        |              | Interest Rate Swap | 98.46     | 98.4800                       | 98.4600   | 98.4800                         | 0.00          |
| 03/05/2018 | IS02 On 22-June-20      |        |              | Interest Rate Swap | 100.28    | 100.3000                      | 100.2800  | 100.3000                        | 0.00          |
| 03/05/2018 | IS05 On 17-December-20  |        |              | Interest Rate Swap | 95.76     | 95.8100                       | 95.7600   | 95.8100                         | 0.00          |
| 03/05/2018 | IS05 On 16-March-21     |        |              | Interest Rate Swap | 94.94     | 94.9900                       | 94.9400   | 94.9900                         | 0.00          |
| 03/05/2018 | IS05 On 15-June-21      |        |              | Interest Rate Swap | 94.08     | 94.1400                       | 94.0800   | 94.1400                         | 0.00          |
| 03/05/2018 | IS05 On 21-September-21 |        |              | Interest Rate Swap | 94.20     | 94.2600                       | 94.2000   | 94.2600                         | 0.00          |
| 03/05/2018 | IS05 On 21-December-21  |        |              | Interest Rate Swap | 96.35     | 96.4200                       | 96.3500   | 96.4200                         | 51.00         |
| 03/05/2018 | IS05 On 15-March-22     |        |              | Interest Rate Swap | 96.45     | 96.5200                       | 96.4500   | 96.5200                         | 0.00          |
| 03/05/2018 | IS05 On 21-June-22      |        |              | Interest Rate Swap | 97.60     | 97.6700                       | 97.6000   | 97.6700                         | 0.00          |
| 03/05/2018 | IS05 On 20-September-22 |        |              | Interest Rate Swap | 99.76     | 99.8500                       | 99.7600   | 99.8500                         | 0.00          |
| 03/05/2018 | IS05 On 20-December-22  |        |              | Interest Rate Swap | 100.98    | 101.0700                      | 100.9800  | 101.0700                        | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2018 | IS05 On 22-March-23     |        |              | Interest Rate Swap     | 96.03     | 96.1300                       | 96.0300   | 96.1300                         | 0.00          |
| 03/05/2018 | IS05 On 20-June-23      |        |              | Interest Rate Swap     | 100.32    | 100.4300                      | 100.3200  | 100.4300                        | 0.00          |
| 03/05/2018 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 93.76     | 93.8600                       | 93.7600   | 93.8600                         | 0.00          |
| 03/05/2018 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 90.69     | 90.8000                       | 90.6900   | 90.8000                         | 0.00          |
| 03/05/2018 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 89.36     | 89.4800                       | 89.3600   | 89.4800                         | 0.00          |
| 03/05/2018 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 91.47     | 91.5900                       | 91.4700   | 91.5900                         | 0.00          |
| 03/05/2018 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 95.22     | 95.3500                       | 95.2200   | 95.3500                         | 0.00          |
| 03/05/2018 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 93.73     | 93.8700                       | 93.7300   | 93.8700                         | 0.00          |
| 03/05/2018 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 95.76     | 95.9000                       | 95.7600   | 95.9000                         | 0.00          |
| 03/05/2018 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 99.46     | 99.6100                       | 99.4600   | 99.6100                         | 0.00          |
| 03/05/2018 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 99.77     | 99.9200                       | 99.7700   | 99.9200                         | 0.00          |
| 03/05/2018 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 94.93     | 95.1000                       | 94.9300   | 95.1000                         | 0.00          |
| 03/05/2018 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 100.39    | 100.5500                      | 100.3900  | 100.5500                        | 0.00          |
| 03/05/2018 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 03/05/2018 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 03/05/2018 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 03/05/2018 | JBAF On 20-June-18      |        |              | Jibar Tradeable Future | 6.89      | 93.1100                       | 6.8900    | 93.1100                         | 0.00          |
| 03/05/2018 | JBAF On 19-September-18 |        |              | Jibar Tradeable Future | 6.77      | 93.2300                       | 6.7700    | 93.2300                         | 0.00          |
| 03/05/2018 | JBAF On 19-October-18   |        |              | Jibar Tradeable Future | 8.30      | 91.7000                       | 8.3000    | 91.7000                         | 0.00          |
| 03/05/2018 | JBAF On 19-December-18  |        |              | Jibar Tradeable Future | 6.80      | 93.2000                       | 6.8000    | 93.2000                         | 35,000.00     |
| 03/05/2018 | JBAF On 20-March-19     |        |              | Jibar Tradeable Future | 6.86      | 93.1400                       | 6.8600    | 93.1400                         | 0.00          |
| 03/05/2018 | JBAF On 19-June-19      |        |              | Jibar Tradeable Future | 6.91      | 93.0900                       | 6.9100    | 93.0900                         | 0.00          |
| 03/05/2018 | JBAF On 18-September-19 |        |              | Jibar Tradeable Future | 6.92      | 93.0800                       | 6.9200    | 93.0800                         | 0.00          |
| 03/05/2018 | R023 On 03-May-18       |        |              | Bond Future            | 7.70      | 101.4939                      | 7.7000    | 101.4939                        | 0.00          |
| 03/05/2018 | R023 On 03-May-18       | 8.27   | Call         | Bond Future            | 2230      | 2                             | 2230      | 2                               | 0.00          |
| 03/05/2018 | R023 On 03-May-18       | 8.28   | Call         | Bond Future            | 2268      | 2                             | 2268      | 2                               | 0.00          |
| 03/05/2018 | R023 On 03-May-18       | 8.29   | Call         | Bond Future            | 2307      | 2                             | 2307      | 2                               | 0.00          |
| 03/05/2018 | R023 On 03-May-18       | 9.19   | Call         | Bond Future            | 5702      | 6                             | 5702      | 6                               | 0.00          |
| 03/05/2018 | R023 On 03-May-18       | 9.19   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R023 On 03-May-18       | 8.28   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R023 On 03-May-18       | 8.29   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R023 On 03-May-18       | 8.27   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R023 On 02-August-18    |        |              | Bond Future            | 7.73      | 103.3140                      | 7.7303    | 103.3140                        | 34,952.00     |
| 03/05/2018 | R023 On 02-August-18    | 10.40  | Call         | Bond Future            | 9518      | 9                             | 9518      | 9                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2018 | R023 On 02-August-18   | 10.41  | Call         | Bond Future | 9552      | 9                             | 9552      | 9                               | 0.00          |
| 03/05/2018 | R023 On 02-August-18   | 10.39  | Call         | Bond Future | 9485      | 9                             | 9485      | 9                               | 0.00          |
| 03/05/2018 | R023 On 02-August-18   | 10.39  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R023 On 02-August-18   | 10.41  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R023 On 02-August-18   | 10.40  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R023 On 01-November-18 |        |              | Bond Future | 7.76      | 101.2626                      | 7.7587    | 101.2626                        | 0.00          |
| 03/05/2018 | R023 On 01-November-18 | 10.59  | Call         | Bond Future | 9612      | 9                             | 9612      | 9                               | 0.00          |
| 03/05/2018 | R023 On 01-November-18 | 10.58  | Call         | Bond Future | 9581      | 9                             | 9581      | 9                               | 0.00          |
| 03/05/2018 | R023 On 01-November-18 | 10.57  | Call         | Bond Future | 9549      | 9                             | 9549      | 9                               | 0.00          |
| 03/05/2018 | R023 On 01-November-18 | 10.58  | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 03/05/2018 | R023 On 01-November-18 | 10.57  | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 03/05/2018 | R023 On 01-November-18 | 10.59  | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 03/05/2018 | R023 On 07-February-19 |        |              | Bond Future | 7.79      | 103.2614                      | 7.7908    | 103.2614                        | 0.00          |
| 03/05/2018 | R023 On 07-February-19 | 10.57  | Call         | Bond Future | 8968      | 9                             | 8968      | 9                               | 0.00          |
| 03/05/2018 | R023 On 07-February-19 | 10.59  | Call         | Bond Future | 9028      | 9                             | 9028      | 9                               | 0.00          |
| 03/05/2018 | R023 On 07-February-19 | 10.58  | Call         | Bond Future | 8998      | 9                             | 8998      | 9                               | 0.00          |
| 03/05/2018 | R023 On 07-February-19 | 10.58  | Put          | Bond Future | 15        | 0                             | 15        | 0                               | 0.00          |
| 03/05/2018 | R023 On 07-February-19 | 10.59  | Put          | Bond Future | 15        | 0                             | 15        | 0                               | 0.00          |
| 03/05/2018 | R023 On 07-February-19 | 10.57  | Put          | Bond Future | 16        | 0                             | 16        | 0                               | 0.00          |
| 03/05/2018 | R035 On 03-May-18      |        |              | Bond Future | 8.98      | 100.4361                      | 8.9750    | 100.4361                        | 0.00          |
| 03/05/2018 | R035 On 03-May-18      | 9.90   | Call         | Bond Future | 7457      | 7                             | 7457      | 7                               | 0.00          |
| 03/05/2018 | R035 On 03-May-18      | 8.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R035 On 03-May-18      | 9.25   | Call         | Bond Future | 2309      | 2                             | 2309      | 2                               | 0.00          |
| 03/05/2018 | R035 On 03-May-18      | 9.91   | Call         | Bond Future | 7533      | 7                             | 7533      | 7                               | 0.00          |
| 03/05/2018 | R035 On 03-May-18      | 9.89   | Call         | Bond Future | 7381      | 7                             | 7381      | 7                               | 0.00          |
| 03/05/2018 | R035 On 03-May-18      | 9.89   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R035 On 03-May-18      | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R035 On 03-May-18      | 9.90   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R035 On 03-May-18      | 9.91   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R035 On 03-May-18      | 8.75   | Put          | Bond Future | 1950      | 2                             | 1950      | 2                               | 0.00          |
| 03/05/2018 | R035 On 02-August-18   |        |              | Bond Future | 9.04      | 102.2372                      | 9.0384    | 102.2372                        | 65,685.00     |
| 03/05/2018 | R035 On 02-August-18   | 9.42   | Call         | Bond Future | 4298      | 4                             | 4298      | 4                               | 0.00          |
| 03/05/2018 | R035 On 02-August-18   | 9.44   | Call         | Bond Future | 4415      | 4                             | 4415      | 4                               | 0.00          |
| 03/05/2018 | R035 On 02-August-18   | 9.43   | Call         | Bond Future | 4356      | 4                             | 4356      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2018 | R035 On 02-August-18   | 9.44   | Put          | Bond Future | 1117      | 1                             | 1117      | 1                               | 0.00          |
| 03/05/2018 | R035 On 02-August-18   | 9.43   | Put          | Bond Future | 1139      | 1                             | 1139      | 1                               | 0.00          |
| 03/05/2018 | R035 On 02-August-18   | 9.42   | Put          | Bond Future | 1161      | 1                             | 1161      | 1                               | 0.00          |
| 03/05/2018 | R035 On 01-November-18 |        |              | Bond Future | 9.09      | 99.5963                       | 9.0886    | 99.5963                         | 0.00          |
| 03/05/2018 | R035 On 01-November-18 | 8.94   | Call         | Bond Future | 2742      | 3                             | 2742      | 3                               | 0.00          |
| 03/05/2018 | R035 On 01-November-18 | 8.93   | Call         | Bond Future | 2704      | 3                             | 2704      | 3                               | 0.00          |
| 03/05/2018 | R035 On 01-November-18 | 8.92   | Call         | Bond Future | 2665      | 3                             | 2665      | 3                               | 0.00          |
| 03/05/2018 | R035 On 01-November-18 | 8.93   | Put          | Bond Future | 4035      | 4                             | 4035      | 4                               | 0.00          |
| 03/05/2018 | R035 On 01-November-18 | 8.92   | Put          | Bond Future | 4082      | 4                             | 4082      | 4                               | 0.00          |
| 03/05/2018 | R035 On 01-November-18 | 8.94   | Put          | Bond Future | 3989      | 4                             | 3989      | 4                               | 0.00          |
| 03/05/2018 | R035 On 07-February-19 |        |              | Bond Future | 9.14      | 101.5621                      | 9.1446    | 101.5621                        | 0.00          |
| 03/05/2018 | R035 On 07-February-19 | 8.96   | Call         | Bond Future | 3583      | 3                             | 3583      | 3                               | 0.00          |
| 03/05/2018 | R035 On 07-February-19 | 8.98   | Call         | Bond Future | 3661      | 4                             | 3661      | 4                               | 0.00          |
| 03/05/2018 | R035 On 07-February-19 | 8.97   | Call         | Bond Future | 3622      | 4                             | 3622      | 4                               | 0.00          |
| 03/05/2018 | R035 On 07-February-19 | 8.97   | Put          | Bond Future | 5069      | 5                             | 5069      | 5                               | 0.00          |
| 03/05/2018 | R035 On 07-February-19 | 8.98   | Put          | Bond Future | 5024      | 5                             | 5024      | 5                               | 0.00          |
| 03/05/2018 | R035 On 07-February-19 | 8.96   | Put          | Bond Future | 5113      | 5                             | 5113      | 5                               | 0.00          |
| 03/05/2018 | R186 On 03-May-18      |        |              | Bond Future | 8.27      | 117.2493                      | 8.2700    | 117.2493                        | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 8.93   | Call         | Bond Future | 4255      | 4                             | 4255      | 4                               | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 9.30   | Call         | Bond Future | 6548      | 6                             | 6548      | 6                               | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 10.14  | Call         | Bond Future | 11523     | 11                            | 11523     | 11                              | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 8.92   | Call         | Bond Future | 4192      | 4                             | 4192      | 4                               | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 8.69   | Call         | Bond Future | 2732      | 2                             | 2732      | 2                               | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 8.50   | Call         | Bond Future | 1507      | 1                             | 1507      | 1                               | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 8.25   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 7.85   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 8.91   | Call         | Bond Future | 4129      | 4                             | 4129      | 4                               | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 8.40   | Call         | Bond Future | 855       | 1                             | 855       | 1                               | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 8.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 8.45   | Call         | Bond Future | 1182      | 1                             | 1182      | 1                               | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 9.72   | Call         | Bond Future | 9075      | 9                             | 9075      | 9                               | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 8.35   | Call         | Bond Future | 527       | 0                             | 527       | 0                               | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 9.75   | Call         | Bond Future | 9253      | 9                             | 9253      | 9                               | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 8.70   | Call         | Bond Future | 2796      | 3                             | 2796      | 3                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2018 | R186 On 03-May-18      | 9.19   | Call         | Bond Future | 5873      | 6                             | 5873      | 6                               | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 8.85   | Call         | Bond Future | 3750      | 3                             | 3750      | 3                               | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 8.85   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 9.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 9.19   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 8.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 8.25   | Put          | Bond Future | 132       | 0                             | 132       | 0                               | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 8.69   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 8.92   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 8.35   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 9.72   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 8.40   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 8.00   | Put          | Bond Future | 1803      | 2                             | 1803      | 2                               | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 8.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 8.91   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 10.14  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 7.85   | Put          | Bond Future | 2821      | 3                             | 2821      | 3                               | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 8.93   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R186 On 03-May-18      | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R186 On 02-August-18   |        |              | Bond Future | 8.32      | 114.0533                      | 8.3247    | 114.0533                        | 126,990.00    |
| 03/05/2018 | R186 On 02-August-18   | 8.47   | Call         | Bond Future | 2157      | 2                             | 2157      | 2                               | 0.00          |
| 03/05/2018 | R186 On 02-August-18   | 8.50   | Call         | Bond Future | 2277      | 2                             | 2277      | 2                               | 0.00          |
| 03/05/2018 | R186 On 02-August-18   | 8.25   | Call         | Bond Future | 1379      | 1                             | 1379      | 1                               | 3,020.00      |
| 03/05/2018 | R186 On 02-August-18   | 8.48   | Call         | Bond Future | 2197      | 2                             | 2197      | 2                               | 0.00          |
| 03/05/2018 | R186 On 02-August-18   | 8.46   | Call         | Bond Future | 2118      | 2                             | 2118      | 2                               | 0.00          |
| 03/05/2018 | R186 On 02-August-18   | 7.50   | Call         | Bond Future | 116       | 0                             | 116       | 0                               | 3,020.00      |
| 03/05/2018 | R186 On 02-August-18   | 8.46   | Put          | Bond Future | 1251      | 1                             | 1251      | 1                               | 0.00          |
| 03/05/2018 | R186 On 02-August-18   | 8.25   | Put          | Bond Future | 1861      | 2                             | 1861      | 2                               | 0.00          |
| 03/05/2018 | R186 On 02-August-18   | 7.50   | Put          | Bond Future | 5592      | 6                             | 5592      | 6                               | 0.00          |
| 03/05/2018 | R186 On 02-August-18   | 8.48   | Put          | Bond Future | 1202      | 1                             | 1202      | 1                               | 0.00          |
| 03/05/2018 | R186 On 02-August-18   | 8.50   | Put          | Bond Future | 1155      | 1                             | 1155      | 1                               | 2,500.00      |
| 03/05/2018 | R186 On 02-August-18   | 8.47   | Put          | Bond Future | 1227      | 1                             | 1227      | 1                               | 0.00          |
| 03/05/2018 | R186 On 01-November-18 |        |              | Bond Future | 8.37      | 116.1238                      | 8.3672    | 116.1238                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2018 | R186 On 01-November-18 | 8.46   | Call         | Bond Future | 2654      | 3                             | 2654      | 3                               | 5,000.00      |
| 03/05/2018 | R186 On 01-November-18 | 8.53   | Call         | Bond Future | 2911      | 3                             | 2911      | 3                               | 0.00          |
| 03/05/2018 | R186 On 01-November-18 | 9.14   | Call         | Bond Future | 5535      | 5                             | 5535      | 5                               | 0.00          |
| 03/05/2018 | R186 On 01-November-18 | 7.96   | Call         | Bond Future | 1195      | 1                             | 1195      | 1                               | 5,000.00      |
| 03/05/2018 | R186 On 01-November-18 | 8.54   | Call         | Bond Future | 2949      | 3                             | 2949      | 3                               | 0.00          |
| 03/05/2018 | R186 On 01-November-18 | 8.52   | Call         | Bond Future | 2874      | 3                             | 2874      | 3                               | 0.00          |
| 03/05/2018 | R186 On 01-November-18 | 8.52   | Put          | Bond Future | 1921      | 2                             | 1921      | 2                               | 0.00          |
| 03/05/2018 | R186 On 01-November-18 | 9.14   | Put          | Bond Future | 821       | 1                             | 821       | 1                               | 5,000.00      |
| 03/05/2018 | R186 On 01-November-18 | 7.96   | Put          | Bond Future | 3787      | 4                             | 3787      | 4                               | 0.00          |
| 03/05/2018 | R186 On 01-November-18 | 8.54   | Put          | Bond Future | 1872      | 2                             | 1872      | 2                               | 0.00          |
| 03/05/2018 | R186 On 01-November-18 | 8.53   | Put          | Bond Future | 1896      | 2                             | 1896      | 2                               | 0.00          |
| 03/05/2018 | R186 On 01-November-18 | 8.46   | Put          | Bond Future | 2074      | 2                             | 2074      | 2                               | 0.00          |
| 03/05/2018 | R186 On 07-February-19 |        |              | Bond Future | 8.41      | 113.1096                      | 8.4140    | 113.1096                        | 0.00          |
| 03/05/2018 | R186 On 07-February-19 | 8.20   | Call         | Bond Future | 2331      | 2                             | 2331      | 2                               | 0.00          |
| 03/05/2018 | R186 On 07-February-19 | 8.21   | Call         | Bond Future | 2359      | 2                             | 2359      | 2                               | 0.00          |
| 03/05/2018 | R186 On 07-February-19 | 8.22   | Call         | Bond Future | 2388      | 2                             | 2388      | 2                               | 0.00          |
| 03/05/2018 | R186 On 07-February-19 | 8.22   | Put          | Bond Future | 3578      | 4                             | 3578      | 4                               | 0.00          |
| 03/05/2018 | R186 On 07-February-19 | 8.20   | Put          | Bond Future | 3645      | 4                             | 3645      | 4                               | 0.00          |
| 03/05/2018 | R186 On 07-February-19 | 8.21   | Put          | Bond Future | 3611      | 4                             | 3611      | 4                               | 0.00          |
| 03/05/2018 | R197 On 03-May-18      |        |              | Bond Future | 305.68    | 305.6438                      | 305.6777  | 305.6438                        | 0.00          |
| 03/05/2018 | R197 On 03-May-18      | 304.44 | Call         | Bond Future | 1238      | 1                             | 1238      | 1                               | 0.00          |
| 03/05/2018 | R197 On 03-May-18      | 304.46 | Call         | Bond Future | 1218      | 1                             | 1218      | 1                               | 0.00          |
| 03/05/2018 | R197 On 03-May-18      | 304.45 | Call         | Bond Future | 1228      | 1                             | 1228      | 1                               | 0.00          |
| 03/05/2018 | R197 On 03-May-18      | 304.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R197 On 03-May-18      | 304.46 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R197 On 03-May-18      | 304.44 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R197 On 02-August-18   |        |              | Bond Future | 304.09    | 304.0546                      | 304.0934  | 304.0546                        | 2,350.00      |
| 03/05/2018 | R197 On 01-November-18 |        |              | Bond Future | 309.67    | 309.6322                      | 309.6670  | 309.6322                        | 0.00          |
| 03/05/2018 | R197 On 07-February-19 |        |              | Bond Future | 308.53    | 308.4919                      | 308.5312  | 308.4919                        | 0.00          |
| 03/05/2018 | R202 On 03-May-18      |        |              | Bond Future | 242.28    | 242.2491                      | 242.2789  | 242.2491                        | 0.00          |
| 03/05/2018 | R202 On 03-May-18      | 247.47 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R202 On 03-May-18      | 247.48 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R202 On 03-May-18      | 247.49 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R202 On 03-May-18      | 247.49 | Put          | Bond Future | 5211      | 5                             | 5211      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2018 | R202 On 03-May-18      | 247.47 | Put          | Bond Future | 5191      | 5                             | 5191      | 5                               | 0.00          |
| 03/05/2018 | R202 On 03-May-18      | 247.48 | Put          | Bond Future | 5201      | 5                             | 5201      | 5                               | 0.00          |
| 03/05/2018 | R202 On 02-August-18   |        |              | Bond Future | 242.89    | 242.8625                      | 242.8945  | 242.8625                        | 22,199.00     |
| 03/05/2018 | R202 On 01-November-18 |        |              | Bond Future | 247.35    | 247.3178                      | 247.3466  | 247.3178                        | 0.00          |
| 03/05/2018 | R202 On 07-February-19 |        |              | Bond Future | 248.41    | 248.3762                      | 248.4089  | 248.3762                        | 0.00          |
| 03/05/2018 | R204 On 03-May-18      |        |              | Bond Future | 6.76      | 103.7848                      | 6.7550    | 103.7848                        | 0.00          |
| 03/05/2018 | R204 On 03-May-18      | 7.09   | Call         | Bond Future | 202       | 0                             | 202       | 0                               | 0.00          |
| 03/05/2018 | R204 On 03-May-18      | 7.10   | Call         | Bond Future | 208       | 0                             | 208       | 0                               | 0.00          |
| 03/05/2018 | R204 On 03-May-18      | 7.08   | Call         | Bond Future | 196       | 0                             | 196       | 0                               | 0.00          |
| 03/05/2018 | R204 On 03-May-18      | 7.08   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R204 On 03-May-18      | 7.09   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R204 On 03-May-18      | 7.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R204 On 02-August-18   |        |              | Bond Future | 6.33      | 101.6089                      | 6.3291    | 101.6089                        | 10,121.00     |
| 03/05/2018 | R204 On 02-August-18   | 8.98   | Call         | Bond Future | 971       | 1                             | 971       | 1                               | 0.00          |
| 03/05/2018 | R204 On 02-August-18   | 8.97   | Call         | Bond Future | 967       | 1                             | 967       | 1                               | 0.00          |
| 03/05/2018 | R204 On 02-August-18   | 8.99   | Call         | Bond Future | 975       | 1                             | 975       | 1                               | 0.00          |
| 03/05/2018 | R204 On 02-August-18   | 8.97   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R204 On 02-August-18   | 8.98   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R204 On 02-August-18   | 8.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R207 On 03-May-18      |        |              | Bond Future | 7.17      | 102.3259                      | 7.1700    | 102.3259                        | 0.00          |
| 03/05/2018 | R207 On 03-May-18      | 7.58   | Call         | Bond Future | 640       | 1                             | 640       | 1                               | 0.00          |
| 03/05/2018 | R207 On 03-May-18      | 7.57   | Call         | Bond Future | 624       | 1                             | 624       | 1                               | 0.00          |
| 03/05/2018 | R207 On 03-May-18      | 7.56   | Call         | Bond Future | 609       | 1                             | 609       | 1                               | 0.00          |
| 03/05/2018 | R207 On 03-May-18      | 7.57   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R207 On 03-May-18      | 7.56   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R207 On 03-May-18      | 7.58   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R207 On 02-August-18   |        |              | Bond Future | 7.17      | 100.5195                      | 7.1661    | 100.5195                        | 20,771.00     |
| 03/05/2018 | R207 On 02-August-18   | 6.85   | Call         | Bond Future | 47        | 0                             | 47        | 0                               | 0.00          |
| 03/05/2018 | R207 On 02-August-18   | 6.86   | Call         | Bond Future | 50        | 0                             | 50        | 0                               | 0.00          |
| 03/05/2018 | R207 On 02-August-18   | 6.87   | Call         | Bond Future | 53        | 0                             | 53        | 0                               | 0.00          |
| 03/05/2018 | R207 On 02-August-18   | 6.87   | Put          | Bond Future | 453       | 0                             | 453       | 0                               | 0.00          |
| 03/05/2018 | R207 On 02-August-18   | 6.85   | Put          | Bond Future | 474       | 1                             | 474       | 1                               | 0.00          |
| 03/05/2018 | R207 On 02-August-18   | 6.86   | Put          | Bond Future | 463       | 0                             | 463       | 0                               | 0.00          |
| 03/05/2018 | R207 On 01-November-18 |        |              | Bond Future | 7.11      | 102.3442                      | 7.1138    | 102.3442                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2018 | R207 On 01-November-18 | 6.75   | Call         | Bond Future | 98        | 0                             | 98        | 0                               | 0.00          |
| 03/05/2018 | R207 On 01-November-18 | 6.76   | Call         | Bond Future | 101       | 0                             | 101       | 0                               | 0.00          |
| 03/05/2018 | R207 On 01-November-18 | 6.74   | Call         | Bond Future | 94        | 0                             | 94        | 0                               | 0.00          |
| 03/05/2018 | R207 On 01-November-18 | 6.74   | Put          | Bond Future | 516       | 1                             | 516       | 1                               | 0.00          |
| 03/05/2018 | R207 On 01-November-18 | 6.75   | Put          | Bond Future | 508       | 1                             | 508       | 1                               | 0.00          |
| 03/05/2018 | R207 On 01-November-18 | 6.76   | Put          | Bond Future | 500       | 1                             | 500       | 1                               | 0.00          |
| 03/05/2018 | R207 On 07-February-19 |        |              | Bond Future | 7.01      | 100.7189                      | 7.0146    | 100.7189                        | 0.00          |
| 03/05/2018 | R207 On 07-February-19 | 6.53   | Call         | Bond Future | 112       | 0                             | 112       | 0                               | 0.00          |
| 03/05/2018 | R207 On 07-February-19 | 6.52   | Call         | Bond Future | 109       | 0                             | 109       | 0                               | 0.00          |
| 03/05/2018 | R207 On 07-February-19 | 6.51   | Call         | Bond Future | 106       | 0                             | 106       | 0                               | 0.00          |
| 03/05/2018 | R207 On 07-February-19 | 6.52   | Put          | Bond Future | 546       | 1                             | 546       | 1                               | 0.00          |
| 03/05/2018 | R207 On 07-February-19 | 6.51   | Put          | Bond Future | 552       | 1                             | 552       | 1                               | 0.00          |
| 03/05/2018 | R207 On 07-February-19 | 6.53   | Put          | Bond Future | 540       | 1                             | 540       | 1                               | 0.00          |
| 03/05/2018 | R208 On 03-May-18      |        |              | Bond Future | 7.37      | 99.0105                       | 7.3700    | 99.0105                         | 0.00          |
| 03/05/2018 | R208 On 03-May-18      | 7.77   | Call         | Bond Future | 1010      | 1                             | 1010      | 1                               | 0.00          |
| 03/05/2018 | R208 On 03-May-18      | 7.78   | Call         | Bond Future | 1035      | 1                             | 1035      | 1                               | 0.00          |
| 03/05/2018 | R208 On 03-May-18      | 7.79   | Call         | Bond Future | 1060      | 1                             | 1060      | 1                               | 0.00          |
| 03/05/2018 | R208 On 03-May-18      | 7.78   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R208 On 03-May-18      | 7.79   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R208 On 03-May-18      | 7.77   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R208 On 02-August-18   |        |              | Bond Future | 7.40      | 100.7860                      | 7.3963    | 100.7860                        | 30,909.00     |
| 03/05/2018 | R208 On 02-August-18   | 7.14   | Call         | Bond Future | 165       | 0                             | 165       | 0                               | 0.00          |
| 03/05/2018 | R208 On 02-August-18   | 7.12   | Call         | Bond Future | 151       | 0                             | 151       | 0                               | 0.00          |
| 03/05/2018 | R208 On 02-August-18   | 7.13   | Call         | Bond Future | 158       | 0                             | 158       | 0                               | 0.00          |
| 03/05/2018 | R208 On 02-August-18   | 7.13   | Put          | Bond Future | 785       | 1                             | 785       | 1                               | 0.00          |
| 03/05/2018 | R208 On 02-August-18   | 7.14   | Put          | Bond Future | 768       | 1                             | 768       | 1                               | 0.00          |
| 03/05/2018 | R208 On 02-August-18   | 7.12   | Put          | Bond Future | 801       | 1                             | 801       | 1                               | 0.00          |
| 03/05/2018 | R208 On 01-November-18 |        |              | Bond Future | 7.40      | 99.2158                       | 7.4017    | 99.2158                         | 0.00          |
| 03/05/2018 | R208 On 01-November-18 | 7.11   | Call         | Bond Future | 295       | 0                             | 295       | 0                               | 0.00          |
| 03/05/2018 | R208 On 01-November-18 | 7.12   | Call         | Bond Future | 303       | 0                             | 303       | 0                               | 0.00          |
| 03/05/2018 | R208 On 01-November-18 | 7.10   | Call         | Bond Future | 287       | 0                             | 287       | 0                               | 0.00          |
| 03/05/2018 | R208 On 01-November-18 | 7.12   | Put          | Bond Future | 909       | 1                             | 909       | 1                               | 0.00          |
| 03/05/2018 | R208 On 01-November-18 | 7.10   | Put          | Bond Future | 936       | 1                             | 936       | 1                               | 0.00          |
| 03/05/2018 | R208 On 01-November-18 | 7.11   | Put          | Bond Future | 923       | 1                             | 923       | 1                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2018 | R208 On 07-February-19 |        |              | Bond Future | 7.40      | 101.1741                      | 7.4027    | 101.1741                        | 0.00          |
| 03/05/2018 | R208 On 07-February-19 | 7.08   | Call         | Bond Future | 395       | 0                             | 395       | 0                               | 0.00          |
| 03/05/2018 | R208 On 07-February-19 | 7.07   | Call         | Bond Future | 387       | 0                             | 387       | 0                               | 0.00          |
| 03/05/2018 | R208 On 07-February-19 | 7.06   | Call         | Bond Future | 379       | 0                             | 379       | 0                               | 0.00          |
| 03/05/2018 | R208 On 07-February-19 | 7.08   | Put          | Bond Future | 1018      | 1                             | 1018      | 1                               | 0.00          |
| 03/05/2018 | R208 On 07-February-19 | 7.06   | Put          | Bond Future | 1041      | 1                             | 1041      | 1                               | 0.00          |
| 03/05/2018 | R208 On 07-February-19 | 7.07   | Put          | Bond Future | 1029      | 1                             | 1029      | 1                               | 0.00          |
| 03/05/2018 | R209 On 03-May-18      |        |              | Bond Future | 9.01      | 76.0775                       | 9.0100    | 76.0775                         | 0.00          |
| 03/05/2018 | R209 On 03-May-18      | 9.85   | Call         | Bond Future | 5704      | 5                             | 5704      | 5                               | 0.00          |
| 03/05/2018 | R209 On 03-May-18      | 10.22  | Call         | Bond Future | 8016      | 8                             | 8016      | 8                               | 0.00          |
| 03/05/2018 | R209 On 03-May-18      | 10.00  | Call         | Bond Future | 6655      | 6                             | 6655      | 6                               | 0.00          |
| 03/05/2018 | R209 On 03-May-18      | 10.73  | Call         | Bond Future | 11017     | 11                            | 11017     | 11                              | 0.00          |
| 03/05/2018 | R209 On 03-May-18      | 9.75   | Call         | Bond Future | 5059      | 5                             | 5059      | 5                               | 0.00          |
| 03/05/2018 | R209 On 03-May-18      | 9.77   | Call         | Bond Future | 5189      | 5                             | 5189      | 5                               | 0.00          |
| 03/05/2018 | R209 On 03-May-18      | 9.30   | Call         | Bond Future | 2045      | 2                             | 2045      | 2                               | 0.00          |
| 03/05/2018 | R209 On 03-May-18      | 9.86   | Call         | Bond Future | 5768      | 6                             | 5768      | 6                               | 0.00          |
| 03/05/2018 | R209 On 03-May-18      | 9.19   | Call         | Bond Future | 1279      | 1                             | 1279      | 1                               | 0.00          |
| 03/05/2018 | R209 On 03-May-18      | 9.47   | Call         | Bond Future | 3206      | 3                             | 3206      | 3                               | 0.00          |
| 03/05/2018 | R209 On 03-May-18      | 8.95   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R209 On 03-May-18      | 9.84   | Call         | Bond Future | 5640      | 5                             | 5640      | 5                               | 0.00          |
| 03/05/2018 | R209 On 03-May-18      | 9.84   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R209 On 03-May-18      | 9.19   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R209 On 03-May-18      | 9.86   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R209 On 03-May-18      | 10.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R209 On 03-May-18      | 9.47   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R209 On 03-May-18      | 9.77   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R209 On 03-May-18      | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R209 On 03-May-18      | 8.95   | Put          | Bond Future | 433       | 1                             | 433       | 1                               | 0.00          |
| 03/05/2018 | R209 On 03-May-18      | 9.85   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R209 On 03-May-18      | 10.22  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R209 On 03-May-18      | 9.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R209 On 03-May-18      | 10.73  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R209 On 02-August-18   |        |              | Bond Future | 9.07      | 77.4418                       | 9.0654    | 77.4418                         | 90,600.00     |
| 03/05/2018 | R209 On 02-August-18   | 9.43   | Call         | Bond Future | 3510      | 3                             | 3510      | 3                               | 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2018 | R209 On 02-August-18   | 8.83     | Call         | Bond Future | 1156      | 1                             | 1156      | 1                               | 0.00          |
| 03/05/2018 | R209 On 02-August-18   | 8.96     | Call         | Bond Future | 1552      | 1                             | 1552      | 1                               | 5,000.00      |
| 03/05/2018 | R209 On 02-August-18   | 10.84    | Call         | Bond Future | 11237     | 11                            | 11237     | 11                              | 0.00          |
| 03/05/2018 | R209 On 02-August-18   | 10.21    | Call         | Bond Future | 7710      | 8                             | 7710      | 8                               | 0.00          |
| 03/05/2018 | R209 On 02-August-18   | 10.38    | Call         | Bond Future | 8666      | 8                             | 8666      | 8                               | 0.00          |
| 03/05/2018 | R209 On 02-August-18   | 9.21     | Call         | Bond Future | 2504      | 2                             | 2504      | 2                               | 0.00          |
| 03/05/2018 | R209 On 02-August-18   | 9.66     | Call         | Bond Future | 4682      | 5                             | 4682      | 5                               | 435.00        |
| 03/05/2018 | R209 On 02-August-18   | 8.49     | Call         | Bond Future | 438       | 0                             | 438       | 0                               | 500.00        |
| 03/05/2018 | R209 On 02-August-18   | 10.39    | Call         | Bond Future | 8722      | 9                             | 8722      | 9                               | 0.00          |
| 03/05/2018 | R209 On 02-August-18   | 8.46     | Call         | Bond Future | 396       | 0                             | 396       | 0                               | 5,000.00      |
| 03/05/2018 | R209 On 02-August-18   | 10.40    | Call         | Bond Future | 8778      | 9                             | 8778      | 9                               | 0.00          |
| 03/05/2018 | R209 On 02-August-18   | 10.40    | Put          | Bond Future | 101       | 0                             | 101       | 0                               | 0.00          |
| 03/05/2018 | R209 On 02-August-18   | 10.38    | Put          | Bond Future | 107       | 0                             | 107       | 0                               | 0.00          |
| 03/05/2018 | R209 On 02-August-18   | 9.66     | Put          | Bond Future | 621       | 1                             | 621       | 1                               | 0.00          |
| 03/05/2018 | R209 On 02-August-18   | 8.46     | Put          | Bond Future | 4888      | 5                             | 4888      | 5                               | 0.00          |
| 03/05/2018 | R209 On 02-August-18   | 8.96     | Put          | Bond Future | 2307      | 2                             | 2307      | 2                               | 0.00          |
| 03/05/2018 | R209 On 02-August-18   | 10.39    | Put          | Bond Future | 104       | 0                             | 104       | 0                               | 0.00          |
| 03/05/2018 | R209 On 02-August-18   | 10.21    | Put          | Bond Future | 174       | 0                             | 174       | 0                               | 435.00        |
| 03/05/2018 | R209 On 02-August-18   | 8.49     | Put          | Bond Future | 4698      | 5                             | 4698      | 5                               | 0.00          |
| 03/05/2018 | R209 On 02-August-18   | 10.84    | Put          | Bond Future | 25        | 0                             | 25        | 0                               | 435.00        |
| 03/05/2018 | R209 On 02-August-18   | 9.21     | Put          | Bond Future | 1486      | 2                             | 1486      | 2                               | 500.00        |
| 03/05/2018 | R209 On 02-August-18   | 8.83     | Put          | Bond Future | 2858      | 3                             | 2858      | 3                               | 500.00        |
| 03/05/2018 | R209 On 02-August-18   | 9.43     | Put          | Bond Future | 981       | 1                             | 981       | 1                               | 5,000.00      |
| 03/05/2018 | R209 On 01-November-18 |          |              | Bond Future | 9.11      | 75.6996                       | 9.1108    | 75.6996                         | 0.00          |
| 03/05/2018 | R209 On 01-November-18 | 1 016.01 | Call         | Bond Future | 75000     | 75                            | 75000     | 75                              | 0.00          |
| 03/05/2018 | R209 On 01-November-18 | 1 016.00 | Call         | Bond Future | 75000     | 75                            | 75000     | 75                              | 0.00          |
| 03/05/2018 | R209 On 01-November-18 | 9.97     | Call         | Bond Future | 6704      | 7                             | 6704      | 7                               | 0.00          |
| 03/05/2018 | R209 On 01-November-18 | 1 015.99 | Call         | Bond Future | 75000     | 75                            | 75000     | 75                              | 0.00          |
| 03/05/2018 | R209 On 01-November-18 | 9.34     | Call         | Bond Future | 3757      | 4                             | 3757      | 4                               | 0.00          |
| 03/05/2018 | R209 On 01-November-18 | 10.57    | Call         | Bond Future | 9697      | 10                            | 9697      | 10                              | 0.00          |
| 03/05/2018 | R209 On 01-November-18 | 9.94     | Call         | Bond Future | 6554      | 6                             | 6554      | 6                               | 0.00          |
| 03/05/2018 | R209 On 01-November-18 | 9.94     | Put          | Bond Future | 1031      | 1                             | 1031      | 1                               | 0.00          |
| 03/05/2018 | R209 On 01-November-18 | 10.57    | Put          | Bond Future | 371       | 0                             | 371       | 0                               | 0.00          |
| 03/05/2018 | R209 On 01-November-18 | 1 016.00 | 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2018 | R209 On 01-November-18 | 9.97     | Put          | Bond Future | 993       | 1                             | 993       | 1                               | 0.00          |
| 03/05/2018 | R209 On 01-November-18 | 1 015.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R209 On 01-November-18 | 9.34     | Put          | Bond Future | 2167      | 2                             | 2167      | 2                               | 0.00          |
| 03/05/2018 | R209 On 01-November-18 | 1 016.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R209 On 07-February-19 |          |              | Bond Future | 9.16      | 77.1937                       | 9.1600    | 77.1937                         | 0.00          |
| 03/05/2018 | R209 On 07-February-19 | 8.96     | Call         | Bond Future | 2998      | 3                             | 2998      | 3                               | 0.00          |
| 03/05/2018 | R209 On 07-February-19 | 8.97     | Call         | Bond Future | 3031      | 3                             | 3031      | 3                               | 0.00          |
| 03/05/2018 | R209 On 07-February-19 | 8.95     | Call         | Bond Future | 2965      | 3                             | 2965      | 3                               | 0.00          |
| 03/05/2018 | R209 On 07-February-19 | 8.95     | Put          | Bond Future | 4449      | 5                             | 4449      | 5                               | 0.00          |
| 03/05/2018 | R209 On 07-February-19 | 8.96     | Put          | Bond Future | 4410      | 5                             | 4410      | 5                               | 0.00          |
| 03/05/2018 | R209 On 07-February-19 | 8.97     | Put          | Bond Future | 4372      | 4                             | 4372      | 4                               | 0.00          |
| 03/05/2018 | R210 On 03-May-18      |          |              | Bond Future | 187.86    | 187.8371                      | 187.8597  | 187.8371                        | 0.00          |
| 03/05/2018 | R210 On 03-May-18      | 191.46   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R210 On 03-May-18      | 191.45   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R210 On 03-May-18      | 191.44   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R210 On 03-May-18      | 191.45   | Put          | Bond Future | 3590      | 4                             | 3590      | 4                               | 0.00          |
| 03/05/2018 | R210 On 03-May-18      | 191.44   | Put          | Bond Future | 3580      | 4                             | 3580      | 4                               | 0.00          |
| 03/05/2018 | R210 On 03-May-18      | 191.46   | Put          | Bond Future | 3600      | 4                             | 3600      | 4                               | 0.00          |
| 03/05/2018 | R210 On 02-August-18   |          |              | Bond Future | 191.29    | 191.2634                      | 191.2854  | 191.2634                        | 2,159.00      |
| 03/05/2018 | R210 On 01-November-18 |          |              | Bond Future | 192.29    | 192.2716                      | 192.2910  | 192.2716                        | 0.00          |
| 03/05/2018 | R210 On 07-February-19 |          |              | Bond Future | 196.16    | 196.1330                      | 196.1553  | 196.1330                        | 0.00          |
| 03/05/2018 | R212 On 03-May-18      |          |              | Bond Future | 154.84    | 154.8259                      | 154.8427  | 154.8259                        | 0.00          |
| 03/05/2018 | R212 On 03-May-18      | 154.28   | Call         | Bond Future | 563       | 1                             | 563       | 1                               | 0.00          |
| 03/05/2018 | R212 On 03-May-18      | 154.30   | Call         | Bond Future | 543       | 1                             | 543       | 1                               | 0.00          |
| 03/05/2018 | R212 On 03-May-18      | 154.29   | Call         | Bond Future | 553       | 1                             | 553       | 1                               | 0.00          |
| 03/05/2018 | R212 On 03-May-18      | 154.29   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R212 On 03-May-18      | 154.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R212 On 03-May-18      | 154.28   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R212 On 02-August-18   |          |              | Bond Future | 155.56    | 155.5480                      | 155.5646  | 155.5480                        | 3,975.00      |
| 03/05/2018 | R212 On 01-November-18 |          |              | Bond Future | 158.42    | 158.4014                      | 158.4158  | 158.4014                        | 0.00          |
| 03/05/2018 | R212 On 07-February-19 |          |              | Bond Future | 159.45    | 159.4287                      | 159.4455  | 159.4287                        | 0.00          |
| 03/05/2018 | R213 On 03-May-18      |          |              | Bond Future | 8.75      | 87.7256                       | 8.7450    | 87.7256                         | 0.00          |
| 03/05/2018 | R213 On 03-May-18      | 9.56     | Call         | Bond Future | 5396      | 5                             | 5396      | 5                               | 0.00          |
| 03/05/2018 | R213 On 03-May-18      | 9.57     | Call         | Bond Future | 5460      | 5                             | 5460      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2018 | R213 On 03-May-18      | 9.58   | Call         | Bond Future | 5523      | 5                             | 5523      | 5                               | 0.00          |
| 03/05/2018 | R213 On 03-May-18      | 9.58   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R213 On 03-May-18      | 9.56   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R213 On 03-May-18      | 9.57   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R213 On 02-August-18   |        |              | Bond Future | 8.81      | 89.2988                       | 8.8051    | 89.2988                         | 29,136.00     |
| 03/05/2018 | R213 On 02-August-18   | 9.07   | Call         | Bond Future | 2877      | 3                             | 2877      | 3                               | 0.00          |
| 03/05/2018 | R213 On 02-August-18   | 9.06   | Call         | Bond Future | 2833      | 3                             | 2833      | 3                               | 0.00          |
| 03/05/2018 | R213 On 02-August-18   | 9.05   | Call         | Bond Future | 2788      | 3                             | 2788      | 3                               | 0.00          |
| 03/05/2018 | R213 On 02-August-18   | 9.06   | Put          | Bond Future | 1121      | 1                             | 1121      | 1                               | 0.00          |
| 03/05/2018 | R213 On 02-August-18   | 9.05   | Put          | Bond Future | 1143      | 1                             | 1143      | 1                               | 0.00          |
| 03/05/2018 | R213 On 02-August-18   | 9.07   | Put          | Bond Future | 1099      | 1                             | 1099      | 1                               | 0.00          |
| 03/05/2018 | R213 On 01-November-18 |        |              | Bond Future | 8.85      | 87.3730                       | 8.8523    | 87.3730                         | 0.00          |
| 03/05/2018 | R213 On 01-November-18 | 8.66   | Call         | Bond Future | 2013      | 2                             | 2013      | 2                               | 0.00          |
| 03/05/2018 | R213 On 01-November-18 | 8.65   | Call         | Bond Future | 1983      | 2                             | 1983      | 2                               | 0.00          |
| 03/05/2018 | R213 On 01-November-18 | 8.64   | Call         | Bond Future | 1953      | 2                             | 1953      | 2                               | 0.00          |
| 03/05/2018 | R213 On 01-November-18 | 8.65   | Put          | Bond Future | 3355      | 3                             | 3355      | 3                               | 0.00          |
| 03/05/2018 | R213 On 01-November-18 | 8.64   | Put          | Bond Future | 3393      | 4                             | 3393      | 4                               | 0.00          |
| 03/05/2018 | R213 On 01-November-18 | 8.66   | Put          | Bond Future | 3316      | 3                             | 3316      | 3                               | 0.00          |
| 03/05/2018 | R213 On 07-February-19 |        |              | Bond Future | 8.91      | 89.0975                       | 8.9050    | 89.0975                         | 0.00          |
| 03/05/2018 | R213 On 07-February-19 | 8.68   | Call         | Bond Future | 2661      | 3                             | 2661      | 3                               | 0.00          |
| 03/05/2018 | R213 On 07-February-19 | 8.69   | Call         | Bond Future | 2691      | 3                             | 2691      | 3                               | 0.00          |
| 03/05/2018 | R213 On 07-February-19 | 8.70   | Call         | Bond Future | 2722      | 3                             | 2722      | 3                               | 0.00          |
| 03/05/2018 | R213 On 07-February-19 | 8.69   | Put          | Bond Future | 4126      | 4                             | 4126      | 4                               | 0.00          |
| 03/05/2018 | R213 On 07-February-19 | 8.70   | Put          | Bond Future | 4090      | 4                             | 4090      | 4                               | 0.00          |
| 03/05/2018 | R213 On 07-February-19 | 8.68   | Put          | Bond Future | 4163      | 4                             | 4163      | 4                               | 0.00          |
| 03/05/2018 | R214 On 03-May-18      |        |              | Bond Future | 9.12      | 75.9982                       | 9.1150    | 75.9982                         | 0.00          |
| 03/05/2018 | R214 On 03-May-18      | 9.98   | Call         | Bond Future | 6157      | 6                             | 6157      | 6                               | 0.00          |
| 03/05/2018 | R214 On 03-May-18      | 9.99   | Call         | Bond Future | 6223      | 6                             | 6223      | 6                               | 0.00          |
| 03/05/2018 | R214 On 03-May-18      | 9.97   | Call         | Bond Future | 6090      | 6                             | 6090      | 6                               | 0.00          |
| 03/05/2018 | R214 On 03-May-18      | 9.97   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R214 On 03-May-18      | 9.98   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R214 On 03-May-18      | 9.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R214 On 02-August-18   |        |              | Bond Future | 9.17      | 77.3611                       | 9.1743    | 77.3611                         | 29,851.00     |
| 03/05/2018 | R214 On 02-August-18   | 8.94   | Call         | Bond Future | 1262      | 1                             | 1262      | 1                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2018 | R214 On 02-August-18   | 8.96   | Call         | Bond Future | 1323      | 1                             | 1323      | 1                               | 0.00          |
| 03/05/2018 | R214 On 02-August-18   | 8.95   | Call         | Bond Future | 1293      | 1                             | 1293      | 1                               | 0.00          |
| 03/05/2018 | R214 On 02-August-18   | 8.95   | Put          | Bond Future | 3013      | 3                             | 3013      | 3                               | 0.00          |
| 03/05/2018 | R214 On 02-August-18   | 8.96   | Put          | Bond Future | 2966      | 3                             | 2966      | 3                               | 0.00          |
| 03/05/2018 | R214 On 02-August-18   | 8.94   | Put          | Bond Future | 3061      | 3                             | 3061      | 3                               | 0.00          |
| 03/05/2018 | R214 On 01-November-18 |        |              | Bond Future | 9.22      | 75.4720                       | 9.2200    | 75.4720                         | 0.00          |
| 03/05/2018 | R214 On 01-November-18 | 8.98   | Call         | Bond Future | 2195      | 2                             | 2195      | 2                               | 0.00          |
| 03/05/2018 | R214 On 01-November-18 | 8.99   | Call         | Bond Future | 2228      | 2                             | 2228      | 2                               | 0.00          |
| 03/05/2018 | R214 On 01-November-18 | 9.00   | Call         | Bond Future | 2261      | 2                             | 2261      | 2                               | 0.00          |
| 03/05/2018 | R214 On 01-November-18 | 9.00   | Put          | Bond Future | 3933      | 4                             | 3933      | 4                               | 0.00          |
| 03/05/2018 | R214 On 01-November-18 | 8.98   | Put          | Bond Future | 4022      | 4                             | 4022      | 4                               | 0.00          |
| 03/05/2018 | R214 On 01-November-18 | 8.99   | Put          | Bond Future | 3977      | 4                             | 3977      | 4                               | 0.00          |
| 03/05/2018 | R214 On 07-February-19 |        |              | Bond Future | 9.27      | 76.9616                       | 9.2705    | 76.9616                         | 0.00          |
| 03/05/2018 | R214 On 07-February-19 | 9.04   | Call         | Bond Future | 3122      | 3                             | 3122      | 3                               | 0.00          |
| 03/05/2018 | R214 On 07-February-19 | 9.05   | Call         | Bond Future | 3156      | 3                             | 3156      | 3                               | 0.00          |
| 03/05/2018 | R214 On 07-February-19 | 9.03   | Call         | Bond Future | 3087      | 3                             | 3087      | 3                               | 0.00          |
| 03/05/2018 | R214 On 07-February-19 | 9.03   | Put          | Bond Future | 4899      | 5                             | 4899      | 5                               | 0.00          |
| 03/05/2018 | R214 On 07-February-19 | 9.04   | Put          | Bond Future | 4857      | 5                             | 4857      | 5                               | 0.00          |
| 03/05/2018 | R214 On 07-February-19 | 9.05   | Put          | Bond Future | 4815      | 5                             | 4815      | 5                               | 0.00          |
| 03/05/2018 | R248 On 03-May-18      |        |              | Bond Future | 9.15      | 97.2999                       | 9.1450    | 97.2999                         | 0.00          |
| 03/05/2018 | R248 On 03-May-18      | 10.07  | Call         | Bond Future | 8391      | 8                             | 8391      | 8                               | 0.00          |
| 03/05/2018 | R248 On 03-May-18      | 10.06  | Call         | Bond Future | 8307      | 8                             | 8307      | 8                               | 0.00          |
| 03/05/2018 | R248 On 03-May-18      | 10.05  | Call         | Bond Future | 8223      | 8                             | 8223      | 8                               | 0.00          |
| 03/05/2018 | R248 On 03-May-18      | 10.06  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R248 On 03-May-18      | 10.05  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R248 On 03-May-18      | 10.07  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/05/2018 | R248 On 02-August-18   |        |              | Bond Future | 9.20      | 99.0448                       | 9.2047    | 99.0448                         | 100,451.00    |
| 03/05/2018 | R248 On 02-August-18   | 8.99   | Call         | Bond Future | 1778      | 2                             | 1778      | 2                               | 0.00          |
| 03/05/2018 | R248 On 02-August-18   | 8.98   | Call         | Bond Future | 1739      | 2                             | 1739      | 2                               | 0.00          |
| 03/05/2018 | R248 On 02-August-18   | 8.97   | Call         | Bond Future | 1700      | 2                             | 1700      | 2                               | 0.00          |
| 03/05/2018 | R248 On 02-August-18   | 8.98   | Put          | Bond Future | 3963      | 4                             | 3963      | 4                               | 0.00          |
| 03/05/2018 | R248 On 02-August-18   | 8.97   | Put          | Bond Future | 4025      | 4                             | 4025      | 4                               | 0.00          |
| 03/05/2018 | R248 On 02-August-18   | 8.99   | Put          | Bond Future | 3902      | 4                             | 3902      | 4                               | 0.00          |
| 03/05/2018 | R248 On 01-November-18 |        |              | Bond Future | 9.25      | 96.4093                       | 9.2508    | 96.4093                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2018 | R248 On 01-November-18 | 9.01   | Call         | Bond Future | 2928      | 3                             | 2928      | 3                               | 0.00          |
| 03/05/2018 | R248 On 01-November-18 | 9.03   | Call         | Bond Future | 3014      | 3                             | 3014      | 3                               | 0.00          |
| 03/05/2018 | R248 On 01-November-18 | 9.02   | Call         | Bond Future | 2971      | 3                             | 2971      | 3                               | 0.00          |
| 03/05/2018 | R248 On 01-November-18 | 9.02   | Put          | Bond Future | 5235      | 5                             | 5235      | 5                               | 0.00          |
| 03/05/2018 | R248 On 01-November-18 | 9.03   | Put          | Bond Future | 5177      | 5                             | 5177      | 5                               | 0.00          |
| 03/05/2018 | R248 On 01-November-18 | 9.01   | Put          | Bond Future | 5292      | 5                             | 5292      | 5                               | 0.00          |
| 03/05/2018 | R248 On 07-February-19 |        |              | Bond Future | 9.30      | 98.3122                       | 9.3018    | 98.3122                         | 0.00          |
| 03/05/2018 | R248 On 07-February-19 | 9.06   | Call         | Bond Future | 4057      | 4                             | 4057      | 4                               | 0.00          |
| 03/05/2018 | R248 On 07-February-19 | 9.07   | Call         | Bond Future | 4101      | 4                             | 4101      | 4                               | 0.00          |
| 03/05/2018 | R248 On 07-February-19 | 9.05   | Call         | Bond Future | 4013      | 4                             | 4013      | 4                               | 0.00          |
| 03/05/2018 | R248 On 07-February-19 | 9.07   | Put          | Bond Future | 6351      | 6                             | 6351      | 6                               | 0.00          |
| 03/05/2018 | R248 On 07-February-19 | 9.05   | Put          | Bond Future | 6460      | 7                             | 6460      | 7                               | 0.00          |
| 03/05/2018 | R248 On 07-February-19 | 9.06   | Put          | Bond Future | 6405      | 7                             | 6405      | 7                               | 0.00          |