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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	2025 On 01-February-18			Bond Future	130.77	130.5259	130.7659	130.5259	1,070.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2018	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2025 On 01-February-18	133.90	Put	Bond Future	3134	3	3134	3	0.00
03/01/2018	2025 On 01-February-18	133.88	Put	Bond Future	3114	3	3114	3	0.00
03/01/2018	2025 On 01-February-18	133.89	Put	Bond Future	3124	3	3124	3	0.00
03/01/2018	2025 On 03-May-18			Bond Future	133.22	132.9731	133.2177	132.9731	0.00
03/01/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2025 On 03-May-18	133.21	Call	Bond Future	8	0	8	0	0.00
03/01/2018	2025 On 03-May-18	133.20	Call	Bond Future	18	0	18	0	0.00
03/01/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
03/01/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
03/01/2018	2025 On 03-May-18	133.22	Put	Bond Future	2	0	2	0	0.00
03/01/2018	2025 On 02-August-18			Bond Future	135.69	135.4466	135.6942	135.4466	0.00
03/01/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2025 On 02-August-18	136.66	Put	Bond Future	966	1	966	1	0.00
03/01/2018	2025 On 02-August-18	136.67	Put	Bond Future	976	1	976	1	0.00
03/01/2018	2025 On 02-August-18	136.65	Put	Bond Future	956	1	956	1	0.00
03/01/2018	2029 On 01-February-18			Bond Future	101.03	101.0433	101.0318	101.0433	1,370.00
03/01/2018	2029 On 03-May-18			Bond Future	101.91	101.9197	101.9081	101.9197	0.00
03/01/2018	2029 On 02-August-18			Bond Future	103.84	103.8496	103.8365	103.8496	0.00
03/01/2018	2030 On 01-February-18			Bond Future	9.20	91.6603	9.2035	91.6603	71,083.00
03/01/2018	2030 On 01-February-18	9.38	Call	Bond Future	1180	1	1180	1	0.00
03/01/2018	2030 On 01-February-18	9.39	Call	Bond Future	1246	1	1246	1	0.00
03/01/2018	2030 On 01-February-18	9.37	Call	Bond Future	1113	1	1113	1	0.00
03/01/2018	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
03/01/2018	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
03/01/2018	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
03/01/2018	2030 On 03-May-18			Bond Future	9.26	93.3737	9.2610	93.3737	0.00
03/01/2018	2030 On 03-May-18	9.49	Call	Bond Future	1502	2	1502	2	0.00
03/01/2018	2030 On 03-May-18	9.51	Call	Bond Future	1632	2	1632	2	0.00
03/01/2018	2030 On 03-May-18	9.50	Call	Bond Future	1567	2	1567	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2018	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
03/01/2018	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
03/01/2018	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
03/01/2018	2030 On 02-August-18			Bond Future	9.32	91.1210	9.3209	91.1210	0.00
03/01/2018	2030 On 02-August-18	9.46	Call	Bond Future	901	1	901	1	0.00
03/01/2018	2030 On 02-August-18	9.47	Call	Bond Future	965	1	965	1	0.00
03/01/2018	2030 On 02-August-18	9.45	Call	Bond Future	836	1	836	1	0.00
03/01/2018	2030 On 02-August-18	9.47	Put	Bond Future	0	0	0	0	0.00
03/01/2018	2030 On 02-August-18	9.45	Put	Bond Future	0	0	0	0	0.00
03/01/2018	2030 On 02-August-18	9.46	Put	Bond Future	0	0	0	0	0.00
03/01/2018	2032 On 01-February-18			Bond Future	9.37	94.3984	9.3744	94.3984	45,317.00
03/01/2018	2032 On 01-February-18	9.57	Call	Bond Future	2228	2	2228	2	0.00
03/01/2018	2032 On 01-February-18	9.30	Call	Bond Future	1148	1	1148	1	7,800.00
03/01/2018	2032 On 01-February-18	9.56	Call	Bond Future	2181	2	2181	2	0.00
03/01/2018	2032 On 01-February-18	9.20	Call	Bond Future	851	1	851	1	7,500.00
03/01/2018	2032 On 01-February-18	9.55	Call	Bond Future	2135	2	2135	2	0.00
03/01/2018	2032 On 01-February-18	9.45	Call	Bond Future	1700	2	1700	2	750.00
03/01/2018	2032 On 01-February-18	9.40	Call	Bond Future	1502	2	1502	2	6,800.00
03/01/2018	2032 On 01-February-18	9.20	Put	Bond Future	2131	2	2131	2	0.00
03/01/2018	2032 On 01-February-18	9.56	Put	Bond Future	847	1	847	1	0.00
03/01/2018	2032 On 01-February-18	9.45	Put	Bond Future	1153	1	1153	1	0.00
03/01/2018	2032 On 01-February-18	9.40	Put	Bond Future	1317	1	1317	1	0.00
03/01/2018	2032 On 01-February-18	9.55	Put	Bond Future	872	1	872	1	0.00
03/01/2018	2032 On 01-February-18	9.57	Put	Bond Future	823	1	823	1	0.00
03/01/2018	2032 On 01-February-18	9.30	Put	Bond Future	1691	2	1691	2	0.00
03/01/2018	2032 On 03-May-18			Bond Future	9.43	92.0058	9.4314	92.0058	0.00
03/01/2018	2032 On 03-May-18	9.70	Call	Bond Future	4119	4	4119	4	0.00
03/01/2018	2032 On 03-May-18	9.71	Call	Bond Future	4161	4	4161	4	0.00
03/01/2018	2032 On 03-May-18	9.72	Call	Bond Future	4204	4	4204	4	0.00
03/01/2018	2032 On 03-May-18	9.72	Put	Bond Future	2170	2	2170	2	0.00
03/01/2018	2032 On 03-May-18	9.70	Put	Bond Future	2224	2	2224	2	0.00
03/01/2018	2032 On 03-May-18	9.71	Put	Bond Future	2197	2	2197	2	0.00
03/01/2018	2032 On 02-August-18			Bond Future	9.49	93.7330	9.4885	93.7330	0.00
03/01/2018	2032 On 02-August-18	9.68	Call	Bond Future	4597	5	4597	5	0.00

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03/01/2018	2032 On 02-August-18	9.67	Call	Bond Future	4558	5	4558	5	0.00
03/01/2018	2032 On 02-August-18	9.66	Call	Bond Future	4519	5	4519	5	0.00
03/01/2018	2032 On 02-August-18	9.67	Put	Bond Future	3289	3	3289	3	0.00
03/01/2018	2032 On 02-August-18	9.66	Put	Bond Future	3319	3	3319	3	0.00
03/01/2018	2032 On 02-August-18	9.68	Put	Bond Future	3260	3	3260	3	0.00
03/01/2018	2033 On 01-February-18			Bond Future	105.69	105.6997	105.6878	105.6997	5,283.00
03/01/2018	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2033 On 01-February-18	109.65	Put	Bond Future	3962	4	3962	4	0.00
03/01/2018	2033 On 01-February-18	109.66	Put	Bond Future	3972	4	3972	4	0.00
03/01/2018	2033 On 01-February-18	109.64	Put	Bond Future	3952	4	3952	4	0.00
03/01/2018	2033 On 03-May-18			Bond Future	106.58	106.5935	106.5814	106.5935	0.00
03/01/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2033 On 03-May-18	107.69	Put	Bond Future	1109	1	1109	1	0.00
03/01/2018	2033 On 03-May-18	107.70	Put	Bond Future	1119	1	1119	1	0.00
03/01/2018	2033 On 03-May-18	107.71	Put	Bond Future	1129	1	1129	1	0.00
03/01/2018	2033 On 02-August-18			Bond Future	108.60	108.6119	108.5983	108.6119	0.00
03/01/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2033 On 02-August-18	109.93	Put	Bond Future	1332	1	1332	1	0.00
03/01/2018	2033 On 02-August-18	109.94	Put	Bond Future	1342	1	1342	1	0.00
03/01/2018	2033 On 02-August-18	109.92	Put	Bond Future	1322	1	1322	1	0.00
03/01/2018	2037 On 01-February-18			Bond Future	9.68	90.2015	9.6797	90.2015	43,916.00
03/01/2018	2037 On 01-February-18	9.88	Call	Bond Future	2485	3	2485	3	2,000.00
03/01/2018	2037 On 01-February-18	9.82	Call	Bond Future	2189	2	2189	2	0.00
03/01/2018	2037 On 01-February-18	9.83	Call	Bond Future	2237	2	2237	2	0.00
03/01/2018	2037 On 01-February-18	10.72	Call	Bond Future	7740	8	7740	8	0.00
03/01/2018	2037 On 01-February-18	9.81	Call	Bond Future	2142	2	2142	2	0.00
03/01/2018	2037 On 01-February-18	10.32	Call	Bond Future	5082	5	5082	5	0.00
03/01/2018	2037 On 01-February-18	10.32	Put	Bond Future	218	0	218	0	2,000.00

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03/01/2018	2037 On 01-February-18	10.72	Put	Bond Future	44	0	44	0	2,000.00
03/01/2018	2037 On 01-February-18	9.83	Put	Bond Future	1057	1	1057	1	0.00
03/01/2018	2037 On 01-February-18	9.81	Put	Bond Future	1117	1	1117	1	0.00
03/01/2018	2037 On 01-February-18	9.88	Put	Bond Future	918	1	918	1	0.00
03/01/2018	2037 On 01-February-18	9.82	Put	Bond Future	1087	1	1087	1	0.00
03/01/2018	2037 On 03-May-18			Bond Future	9.74	91.8876	9.7409	91.8876	0.00
03/01/2018	2037 On 03-May-18	9.97	Call	Bond Future	4401	5	4401	5	0.00
03/01/2018	2037 On 03-May-18	9.99	Call	Bond Future	4491	5	4491	5	0.00
03/01/2018	2037 On 03-May-18	9.98	Call	Bond Future	4446	5	4446	5	0.00
03/01/2018	2037 On 03-May-18	9.98	Put	Bond Future	2602	3	2602	3	0.00
03/01/2018	2037 On 03-May-18	9.97	Put	Bond Future	2633	3	2633	3	0.00
03/01/2018	2037 On 03-May-18	9.99	Put	Bond Future	2572	3	2572	3	0.00
03/01/2018	2037 On 02-August-18			Bond Future	9.80	89.3567	9.8043	89.3567	0.00
03/01/2018	2037 On 02-August-18	9.95	Call	Bond Future	5014	5	5014	5	0.00
03/01/2018	2037 On 02-August-18	9.96	Call	Bond Future	5056	5	5056	5	0.00
03/01/2018	2037 On 02-August-18	9.97	Call	Bond Future	5098	5	5098	5	0.00
03/01/2018	2037 On 02-August-18	9.97	Put	Bond Future	3831	4	3831	4	0.00
03/01/2018	2037 On 02-August-18	9.95	Put	Bond Future	3898	4	3898	4	0.00
03/01/2018	2037 On 02-August-18	9.96	Put	Bond Future	3864	4	3864	4	0.00
03/01/2018	2038 On 01-February-18			Bond Future	127.88	127.8955	127.8802	127.8955	19,692.00
03/01/2018	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2038 On 01-February-18	136.93	Put	Bond Future	9050	9	9050	9	0.00
03/01/2018	2038 On 01-February-18	136.95	Put	Bond Future	9070	9	9070	9	0.00
03/01/2018	2038 On 01-February-18	136.94	Put	Bond Future	9060	9	9060	9	0.00
03/01/2018	2038 On 03-May-18			Bond Future	130.28	130.2934	130.2781	130.2934	0.00
03/01/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2038 On 03-May-18	132.27	Put	Bond Future	1992	2	1992	2	0.00
03/01/2018	2038 On 03-May-18	132.29	Put	Bond Future	2012	2	2012	2	0.00
03/01/2018	2038 On 03-May-18	132.28	Put	Bond Future	2002	2	2002	2	0.00
03/01/2018	2038 On 02-August-18			Bond Future	132.69	132.7104	132.6934	132.7104	0.00

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03/01/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2038 On 02-August-18	134.53	Put	Bond Future	1837	2	1837	2	0.00
03/01/2018	2038 On 02-August-18	134.54	Put	Bond Future	1847	2	1847	2	0.00
03/01/2018	2038 On 02-August-18	134.55	Put	Bond Future	1857	2	1857	2	0.00
03/01/2018	2040 On 01-February-18			Bond Future	9.76	93.4740	9.7648	93.4740	27,816.00
03/01/2018	2040 On 01-February-18	9.87	Call	Bond Future	2196	2	2196	2	0.00
03/01/2018	2040 On 01-February-18	9.89	Call	Bond Future	2295	2	2295	2	0.00
03/01/2018	2040 On 01-February-18	9.88	Call	Bond Future	2245	2	2245	2	0.00
03/01/2018	2040 On 01-February-18	9.88	Put	Bond Future	1276	1	1276	1	0.00
03/01/2018	2040 On 01-February-18	9.89	Put	Bond Future	1243	1	1243	1	0.00
03/01/2018	2040 On 01-February-18	9.87	Put	Bond Future	1311	1	1311	1	0.00
03/01/2018	2040 On 03-May-18			Bond Future	9.83	95.2213	9.8264	95.2213	0.00
03/01/2018	2040 On 03-May-18	10.07	Call	Bond Future	4842	5	4842	5	0.00
03/01/2018	2040 On 03-May-18	10.08	Call	Bond Future	4890	5	4890	5	0.00
03/01/2018	2040 On 03-May-18	10.00	Call	Bond Future	4511	5	4511	5	1,500.00
03/01/2018	2040 On 03-May-18	9.00	Call	Bond Future	1132	1	1132	1	1,500.00
03/01/2018	2040 On 03-May-18	10.06	Call	Bond Future	4794	5	4794	5	0.00
03/01/2018	2040 On 03-May-18	10.06	Put	Bond Future	2870	3	2870	3	0.00
03/01/2018	2040 On 03-May-18	9.00	Put	Bond Future	8499	8	8499	8	0.00
03/01/2018	2040 On 03-May-18	10.00	Put	Bond Future	3075	3	3075	3	0.00
03/01/2018	2040 On 03-May-18	10.07	Put	Bond Future	2837	3	2837	3	0.00
03/01/2018	2040 On 03-May-18	10.08	Put	Bond Future	2804	3	2804	3	0.00
03/01/2018	2040 On 02-August-18			Bond Future	9.89	92.5027	9.8903	92.5027	0.00
03/01/2018	2040 On 02-August-18	10.05	Call	Bond Future	5516	6	5516	6	0.00
03/01/2018	2040 On 02-August-18	10.04	Call	Bond Future	5472	6	5472	6	0.00
03/01/2018	2040 On 02-August-18	10.03	Call	Bond Future	5427	6	5427	6	0.00
03/01/2018	2040 On 02-August-18	10.04	Put	Bond Future	4246	4	4246	4	0.00
03/01/2018	2040 On 02-August-18	10.03	Put	Bond Future	4282	4	4282	4	0.00
03/01/2018	2040 On 02-August-18	10.05	Put	Bond Future	4210	4	4210	4	0.00
03/01/2018	2044 On 01-February-18			Bond Future	9.81	90.4389	9.8144	90.4389	21,014.00
03/01/2018	2044 On 01-February-18	9.89	Call	Bond Future	2087	2	2087	2	0.00
03/01/2018	2044 On 01-February-18	9.90	Call	Bond Future	2134	2	2134	2	0.00

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03/01/2018	2044 On 01-February-18	9.91	Call	Bond Future	2183	2	2183	2	0.00
03/01/2018	2044 On 01-February-18	9.91	Put	Bond Future	1371	1	1371	1	0.00
03/01/2018	2044 On 01-February-18	9.89	Put	Bond Future	1444	1	1444	1	0.00
03/01/2018	2044 On 01-February-18	9.90	Put	Bond Future	1407	1	1407	1	0.00
03/01/2018	2044 On 03-May-18			Bond Future	9.87	92.1295	9.8747	92.1295	0.00
03/01/2018	2044 On 03-May-18	10.11	Call	Bond Future	4877	5	4877	5	0.00
03/01/2018	2044 On 03-May-18	10.10	Call	Bond Future	4829	5	4829	5	0.00
03/01/2018	2044 On 03-May-18	10.09	Call	Bond Future	4782	5	4782	5	0.00
03/01/2018	2044 On 03-May-18	10.10	Put	Bond Future	2958	3	2958	3	0.00
03/01/2018	2044 On 03-May-18	10.09	Put	Bond Future	2992	3	2992	3	0.00
03/01/2018	2044 On 03-May-18	10.11	Put	Bond Future	2924	3	2924	3	0.00
03/01/2018	2044 On 02-August-18			Bond Future	9.94	89.4780	9.9371	89.4780	0.00
03/01/2018	2044 On 02-August-18	10.05	Call	Bond Future	5404	6	5404	6	0.00
03/01/2018	2044 On 02-August-18	10.07	Call	Bond Future	5493	6	5493	6	0.00
03/01/2018	2044 On 02-August-18	10.06	Call	Bond Future	5448	6	5448	6	0.00
03/01/2018	2044 On 02-August-18	10.06	Put	Bond Future	4431	4	4431	4	0.00
03/01/2018	2044 On 02-August-18	10.07	Put	Bond Future	4394	4	4394	4	0.00
03/01/2018	2044 On 02-August-18	10.05	Put	Bond Future	4469	4	4469	4	0.00
03/01/2018	2046 On 01-February-18			Bond Future	125.94	125.9526	125.9384	125.9526	21,177.00
03/01/2018	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2046 On 01-February-18	132.90	Put	Bond Future	6962	7	6962	7	0.00
03/01/2018	2046 On 01-February-18	132.91	Put	Bond Future	6972	7	6972	7	0.00
03/01/2018	2046 On 01-February-18	132.92	Put	Bond Future	6982	7	6982	7	0.00
03/01/2018	2046 On 03-May-18			Bond Future	126.70	126.7145	126.7001	126.7145	0.00
03/01/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2046 On 03-May-18	127.94	Put	Bond Future	1240	1	1240	1	0.00
03/01/2018	2046 On 03-May-18	127.95	Put	Bond Future	1250	1	1250	1	0.00
03/01/2018	2046 On 03-May-18	127.93	Put	Bond Future	1230	1	1230	1	0.00
03/01/2018	2046 On 02-August-18			Bond Future	129.10	129.1139	129.0977	129.1139	0.00
03/01/2018	2046 On 02-August-18	128.78	Call	Bond Future	318	0	318	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2018	2046 On 02-August-18	128.79	Call	Bond Future	308	0	308	0	0.00
03/01/2018	2046 On 02-August-18	128.77	Call	Bond Future	328	0	328	0	0.00
03/01/2018	2046 On 02-August-18	128.79	Put	Bond Future	0	0	0	0	0.00
03/01/2018	2046 On 02-August-18	128.77	Put	Bond Future	0	0	0	0	0.00
03/01/2018	2046 On 02-August-18	128.78	Put	Bond Future	0	0	0	0	0.00
03/01/2018	2050 On 01-February-18			Bond Future	132.45	132.4611	132.4464	132.4611	24,012.00
03/01/2018	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2050 On 01-February-18	140.24	Put	Bond Future	7794	8	7794	8	0.00
03/01/2018	2050 On 01-February-18	140.23	Put	Bond Future	7784	8	7784	8	0.00
03/01/2018	2050 On 01-February-18	140.25	Put	Bond Future	7804	8	7804	8	0.00
03/01/2018	2050 On 03-May-18			Bond Future	134.93	134.9446	134.9298	134.9446	0.00
03/01/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2050 On 03-May-18	135.63	Put	Bond Future	700	1	700	1	0.00
03/01/2018	2050 On 03-May-18	135.61	Put	Bond Future	680	1	680	1	0.00
03/01/2018	2050 On 03-May-18	135.62	Put	Bond Future	690	1	690	1	0.00
03/01/2018	2050 On 02-August-18			Bond Future	135.75	135.7669	135.7500	135.7669	0.00
03/01/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
03/01/2018	2050 On 02-August-18	137.54	Put	Bond Future	1790	2	1790	2	0.00
03/01/2018	2050 On 02-August-18	137.52	Put	Bond Future	1770	2	1770	2	0.00
03/01/2018	2050 On 02-August-18	137.53	Put	Bond Future	1780	2	1780	2	0.00
03/01/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	AL37 On 01-February-18			Index Future	569.46	569.7840	569.4560	569.7840	0.00
03/01/2018	AL37 On 03-May-18			Index Future	580.10	580.4330	580.1010	580.4330	0.00
03/01/2018	AL37 On 02-August-18			Index Future	590.99	591.3330	590.9920	591.3330	0.00
03/01/2018	AL7T On 01-February-18			Index Future	656.08	657.0290	656.0800	657.0290	0.00
03/01/2018	AL7T On 03-May-18			Index Future	668.35	669.3090	668.3450	669.3090	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2018	AL7T On 02-August-18			Index Future	680.89	681.8780	680.8930	681.8780	0.00
03/01/2018	ALBI On 01-February-18			Index Future	590.96	592.1020	590.9570	592.1020	777.00
03/01/2018	ALBI On 03-May-18			Index Future	602.00	603.1680	602.0040	603.1680	0.00
03/01/2018	ALBI On 02-August-18			Index Future	613.31	614.4950	613.3060	614.4950	0.00
03/01/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/01/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2018	EL28 On 01-February-18			Bond Future	129.26	129.2680	129.2607	129.2680	0.00
03/01/2018	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
03/01/2018	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
03/01/2018	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
03/01/2018	EL28 On 01-February-18	132.30	Put	Bond Future	3039	3	3039	3	0.00
03/01/2018	EL28 On 01-February-18	132.31	Put	Bond Future	3049	3	3049	3	0.00
03/01/2018	EL28 On 01-February-18	132.29	Put	Bond Future	3029	3	3029	3	0.00
03/01/2018	EL28 On 03-May-18			Bond Future	129.92	129.9322	129.9247	129.9322	0.00
03/01/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
03/01/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
03/01/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
03/01/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3255	3	3255	3	0.00
03/01/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3265	3	3265	3	0.00
03/01/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3275	3	3275	3	0.00
03/01/2018	EL28 On 02-August-18			Bond Future	132.38	132.3924	132.3833	132.3924	0.00
03/01/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
03/01/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
03/01/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
03/01/2018	EL28 On 02-August-18	134.94	Put	Bond Future	2557	3	2557	3	0.00
03/01/2018	EL28 On 02-August-18	134.95	Put	Bond Future	2567	3	2567	3	0.00
03/01/2018	EL28 On 02-August-18	134.93	Put	Bond Future	2547	3	2547	3	0.00
03/01/2018	ES33 On 01-February-18			Bond Future	10.77	78.6576	10.7735	78.6576	9,466.00
03/01/2018	ES33 On 01-February-18	10.99	Call	Bond Future	1300	1	1300	1	0.00
03/01/2018	ES33 On 01-February-18	11.00	Call	Bond Future	1359	2	1359	2	0.00
03/01/2018	ES33 On 01-February-18	11.01	Call	Bond Future	1418	2	1418	2	0.00
03/01/2018	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
03/01/2018	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
03/01/2018	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2018	ES33 On 03-May-18			Bond Future	10.87	76.3363	10.8720	76.3363	0.00
03/01/2018	ES33 On 03-May-18	11.20	Call	Bond Future	1926	2	1926	2	0.00
03/01/2018	ES33 On 03-May-18	11.22	Call	Bond Future	2041	2	2041	2	0.00
03/01/2018	ES33 On 03-May-18	11.21	Call	Bond Future	1984	2	1984	2	0.00
03/01/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
03/01/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
03/01/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
03/01/2018	ES33 On 02-August-18			Bond Future	10.97	77.7694	10.9716	77.7694	0.00
03/01/2018	ES33 On 02-August-18	11.14	Call	Bond Future	983	1	983	1	0.00
03/01/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1040	1	1040	1	0.00
03/01/2018	ES33 On 02-August-18	11.16	Call	Bond Future	1098	1	1098	1	0.00
03/01/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
03/01/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
03/01/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
03/01/2018	ES42 On 01-February-18			Bond Future	11.06	81.1624	11.0577	81.1624	7,957.00
03/01/2018	ES42 On 03-May-18			Bond Future	11.16	78.4181	11.1593	78.4181	0.00
03/01/2018	ES42 On 02-August-18			Bond Future	11.26	79.8901	11.2602	79.8901	0.00
03/01/2018	GOVI On 01-February-18			GOVI	589.59	590.7480	589.5850	590.7480	784.00
03/01/2018	GOVI On 01-February-18	581.03	Call	GOVI	85550	10	85550	10	0.00
03/01/2018	GOVI On 01-February-18	581.04	Call	GOVI	85450	10	85450	10	0.00
03/01/2018	GOVI On 01-February-18	581.02	Call	GOVI	85650	10	85650	10	0.00
03/01/2018	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
03/01/2018	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
03/01/2018	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
03/01/2018	GOVI On 03-May-18			GOVI	600.61	601.7890	600.6060	601.7890	0.00
03/01/2018	GOVI On 03-May-18	590.29	Call	GOVI	103160	11	103160	11	0.00
03/01/2018	GOVI On 03-May-18	590.27	Call	GOVI	103360	12	103360	12	0.00
03/01/2018	GOVI On 03-May-18	590.28	Call	GOVI	103260	12	103260	12	0.00
03/01/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
03/01/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
03/01/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
03/01/2018	GOVI On 02-August-18			GOVI	611.88	613.0900	611.8820	613.0900	0.00
03/01/2018	GOVI On 02-August-18	605.71	Call	GOVI	61720	7	61720	7	0.00
03/01/2018	GOVI On 02-August-18	605.72	Call	GOVI	61620	7	61620	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2018	GOVI On 02-August-18	605.70	Call	GOVI	61820	7	61820	7	0.00
03/01/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
03/01/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
03/01/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
03/01/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/01/2018	IGOV On 01-February-18			Index Future	253.79	253.7290	253.7880	253.7290	879.00
03/01/2018	IGOV On 03-May-18			Index Future	258.55	258.4860	258.5470	258.4860	269.00
03/01/2018	IGOV On 02-August-18			Index Future	263.44	263.3810	263.4390	263.3810	0.00
03/01/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
03/01/2018	IS01 On 21-June-18			Interest Rate Swap	99.86	99.8600	99.8600	99.8600	0.00
03/01/2018	IS01 On 20-September-18			Interest Rate Swap	99.97	99.9600	99.9700	99.9600	0.00
03/01/2018	IS01 On 20-December-18			Interest Rate Swap	100.39	100.3800	100.3900	100.3800	0.00
03/01/2018	IS01 On 22-March-19			Interest Rate Swap	99.37	99.3600	99.3700	99.3600	0.00
03/01/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
03/01/2018	IS02 On 15-June-18			Interest Rate Swap	98.55	98.5500	98.5500	98.5500	0.00
03/01/2018	IS02 On 21-September-18			Interest Rate Swap	98.44	98.4300	98.4400	98.4300	0.00
03/01/2018	IS02 On 21-December-18			Interest Rate Swap	98.77	98.7600	98.7700	98.7600	0.00
03/01/2018	IS02 On 15-March-19			Interest Rate Swap	99.13	99.1100	99.1300	99.1100	0.00
03/01/2018	IS02 On 21-June-19			Interest Rate Swap	99.47	99.4500	99.4700	99.4500	0.00
03/01/2018	IS02 On 20-September-19			Interest Rate Swap	99.84	99.8200	99.8400	99.8200	0.00
03/01/2018	IS02 On 20-December-19			Interest Rate Swap	100.75	100.7200	100.7500	100.7200	0.00
03/01/2018	IS02 On 23-March-20			Interest Rate Swap	98.49	98.4400	98.4900	98.4400	0.00
03/01/2018	IS05 On 17-December-20			Interest Rate Swap	95.93	95.8500	95.9300	95.8500	0.00
03/01/2018	IS05 On 16-March-21			Interest Rate Swap	95.13	95.0500	95.1300	95.0500	0.00
03/01/2018	IS05 On 15-June-21			Interest Rate Swap	94.30	94.2200	94.3000	94.2200	0.00
03/01/2018	IS05 On 21-September-21			Interest Rate Swap	94.44	94.3600	94.4400	94.3600	0.00
03/01/2018	IS05 On 21-December-21			Interest Rate Swap	96.62	96.5300	96.6200	96.5300	51.00
03/01/2018	IS05 On 15-March-22			Interest Rate Swap	96.74	96.6400	96.7400	96.6400	0.00
03/01/2018	IS05 On 21-June-22			Interest Rate Swap	97.90	97.8000	97.9000	97.8000	0.00
03/01/2018	IS05 On 20-September-22			Interest Rate Swap	100.09	99.9800	100.0900	99.9800	0.00
03/01/2018	IS05 On 20-December-22			Interest Rate Swap	101.33	101.2100	101.3300	101.2100	0.00
03/01/2018	IS05 On 22-March-23			Interest Rate Swap	96.44	96.3100	96.4400	96.3100	0.00
03/01/2018	IS10 On 17-December-25			Interest Rate Swap	94.70	94.5300	94.7000	94.5300	0.00
03/01/2018	IS10 On 16-March-26			Interest Rate Swap	91.71	91.5300	91.7100	91.5300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2018	IS10 On 15-June-26			Interest Rate Swap	90.45	90.2800	90.4500	90.2800	0.00
03/01/2018	IS10 On 21-September-26			Interest Rate Swap	92.60	92.4500	92.6000	92.4500	0.00
03/01/2018	IS10 On 21-December-26			Interest Rate Swap	96.39	96.2400	96.3900	96.2400	0.00
03/01/2018	IS10 On 15-March-27			Interest Rate Swap	94.97	94.8100	94.9700	94.8100	0.00
03/01/2018	IS10 On 21-June-27			Interest Rate Swap	97.04	96.8700	97.0400	96.8700	0.00
03/01/2018	IS10 On 20-September-27			Interest Rate Swap	100.78	100.5900	100.7800	100.5900	0.00
03/01/2018	IS10 On 20-December-27			Interest Rate Swap	101.14	100.9400	101.1400	100.9400	0.00
03/01/2018	IS10 On 22-March-28			Interest Rate Swap	96.39	96.1800	96.3900	96.1800	0.00
03/01/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/01/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/01/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/01/2018	JBAF On 17-January-18			Jibar Tradeable Future	6.94	92.8000	6.9400	92.8000	0.00
03/01/2018	JBAF On 21-February-18			Jibar Tradeable Future	6.89	92.7400	6.8900	92.7400	0.00
03/01/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.80	92.7000	6.8000	92.7000	2,500.00
03/01/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.77	92.6700	6.7700	92.6700	0.00
03/01/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.81	92.6000	6.8100	92.6000	0.00
03/01/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.89	92.5100	6.8900	92.5100	0.00
03/01/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
03/01/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.95	92.4200	6.9500	92.4200	0.00
03/01/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.02	92.3300	7.0200	92.3300	0.00
03/01/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.11	92.2300	7.1100	92.2300	0.00
03/01/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.11	92.1500	7.1100	92.1500	0.00
03/01/2018	R023 On 01-February-18			Bond Future	7.91	102.7954	7.9106	102.7954	60,572.00
03/01/2018	R023 On 01-February-18	8.32	Call	Bond Future	1798	2	1798	2	0.00
03/01/2018	R023 On 01-February-18	8.33	Call	Bond Future	1832	2	1832	2	0.00
03/01/2018	R023 On 01-February-18	8.31	Call	Bond Future	1764	2	1764	2	0.00
03/01/2018	R023 On 01-February-18	8.31	Put	Bond Future	147	0	147	0	0.00
03/01/2018	R023 On 01-February-18	8.32	Put	Bond Future	141	0	141	0	0.00
03/01/2018	R023 On 01-February-18	8.33	Put	Bond Future	135	0	135	0	0.00
03/01/2018	R023 On 03-May-18			Bond Future	7.93	100.7870	7.9298	100.7870	0.00
03/01/2018	R023 On 03-May-18	8.27	Call	Bond Future	2143	2	2143	2	0.00
03/01/2018	R023 On 03-May-18	9.19	Call	Bond Future	4943	5	4943	5	0.00
03/01/2018	R023 On 03-May-18	8.29	Call	Bond Future	2195	2	2195	2	0.00
03/01/2018	R023 On 03-May-18	8.28	Call	Bond Future	2169	2	2169	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2018	R023 On 03-May-18	8.29	Put	Bond Future	794	1	794	1	0.00
03/01/2018	R023 On 03-May-18	9.19	Put	Bond Future	148	0	148	0	2,500.00
03/01/2018	R023 On 03-May-18	8.28	Put	Bond Future	807	1	807	1	0.00
03/01/2018	R023 On 03-May-18	8.27	Put	Bond Future	820	1	820	1	0.00
03/01/2018	R035 On 01-February-18			Bond Future	9.58	98.2369	9.5809	98.2369	53,261.00
03/01/2018	R035 On 01-February-18	9.73	Call	Bond Future	1175	1	1175	1	0.00
03/01/2018	R035 On 01-February-18	9.75	Call	Bond Future	1331	2	1331	2	0.00
03/01/2018	R035 On 01-February-18	9.74	Call	Bond Future	1253	1	1253	1	0.00
03/01/2018	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
03/01/2018	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
03/01/2018	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
03/01/2018	R035 On 03-May-18			Bond Future	9.64	95.5727	9.6387	95.5727	0.00
03/01/2018	R035 On 03-May-18	9.90	Call	Bond Future	2019	2	2019	2	0.00
03/01/2018	R035 On 03-May-18	9.91	Call	Bond Future	2095	2	2095	2	0.00
03/01/2018	R035 On 03-May-18	9.89	Call	Bond Future	1943	2	1943	2	0.00
03/01/2018	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
03/01/2018	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
03/01/2018	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
03/01/2018	R186 On 01-February-18			Bond Future	8.62	112.9788	8.6209	112.9788	112,720.00
03/01/2018	R186 On 01-February-18	8.50	Call	Bond Future	805	1	805	1	1,460.00
03/01/2018	R186 On 01-February-18	7.75	Call	Bond Future	19	0	19	0	1,460.00
03/01/2018	R186 On 01-February-18	8.96	Call	Bond Future	2598	3	2598	3	0.00
03/01/2018	R186 On 01-February-18	9.00	Call	Bond Future	2800	3	2800	3	0.00
03/01/2018	R186 On 01-February-18	9.25	Call	Bond Future	4162	4	4162	4	0.00
03/01/2018	R186 On 01-February-18	8.75	Call	Bond Future	1647	2	1647	2	0.00
03/01/2018	R186 On 01-February-18	9.65	Call	Bond Future	6518	7	6518	7	0.00
03/01/2018	R186 On 01-February-18	8.98	Call	Bond Future	2698	3	2698	3	0.00
03/01/2018	R186 On 01-February-18	8.97	Call	Bond Future	2648	3	2648	3	0.00
03/01/2018	R186 On 01-February-18	8.96	Put	Bond Future	399	0	399	0	0.00
03/01/2018	R186 On 01-February-18	9.00	Put	Bond Future	345	0	345	0	6,200.00
03/01/2018	R186 On 01-February-18	8.75	Put	Bond Future	802	1	802	1	775.00
03/01/2018	R186 On 01-February-18	9.25	Put	Bond Future	127	0	127	0	775.00
03/01/2018	R186 On 01-February-18	8.98	Put	Bond Future	371	0	371	0	0.00
03/01/2018	R186 On 01-February-18	9.65	Put	Bond Future	18	0	18	0	1,950.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2018	R186 On 01-February-18	8.97	Put	Bond Future	385	0	385	0	0.00
03/01/2018	R186 On 01-February-18	8.50	Put	Bond Future	1604	2	1604	2	0.00
03/01/2018	R186 On 01-February-18	7.75	Put	Bond Future	5941	6	5941	6	0.00
03/01/2018	R186 On 03-May-18			Bond Future	8.67	115.0906	8.6671	115.0906	200.00
03/01/2018	R186 On 03-May-18	9.30	Call	Bond Future	5037	5	5037	5	1,120.00
03/01/2018	R186 On 03-May-18	10.14	Call	Bond Future	9179	9	9179	9	0.00
03/01/2018	R186 On 03-May-18	8.93	Call	Bond Future	3466	4	3466	4	0.00
03/01/2018	R186 On 03-May-18	8.69	Call	Bond Future	2593	3	2593	3	0.00
03/01/2018	R186 On 03-May-18	8.92	Call	Bond Future	3427	4	3427	4	0.00
03/01/2018	R186 On 03-May-18	9.75	Call	Bond Future	7182	7	7182	7	0.00
03/01/2018	R186 On 03-May-18	9.19	Call	Bond Future	4545	5	4545	5	0.00
03/01/2018	R186 On 03-May-18	9.72	Call	Bond Future	7034	7	7034	7	0.00
03/01/2018	R186 On 03-May-18	8.91	Call	Bond Future	3389	3	3389	3	0.00
03/01/2018	R186 On 03-May-18	9.19	Put	Bond Future	1258	1	1258	1	0.00
03/01/2018	R186 On 03-May-18	8.92	Put	Bond Future	1821	2	1821	2	0.00
03/01/2018	R186 On 03-May-18	8.69	Put	Bond Future	2446	2	2446	2	0.00
03/01/2018	R186 On 03-May-18	9.75	Put	Bond Future	515	0	515	0	3,200.00
03/01/2018	R186 On 03-May-18	8.91	Put	Bond Future	1845	2	1845	2	0.00
03/01/2018	R186 On 03-May-18	9.72	Put	Bond Future	544	1	544	1	10,640.00
03/01/2018	R186 On 03-May-18	10.14	Put	Bond Future	241	0	241	0	1,120.00
03/01/2018	R186 On 03-May-18	8.93	Put	Bond Future	1797	2	1797	2	0.00
03/01/2018	R186 On 03-May-18	9.30	Put	Bond Future	1074	1	1074	1	0.00
03/01/2018	R197 On 01-February-18			Bond Future	298.54	298.4240	298.5384	298.4240	2,350.00
03/01/2018	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
03/01/2018	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
03/01/2018	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
03/01/2018	R197 On 01-February-18	301.66	Put	Bond Future	3122	3	3122	3	0.00
03/01/2018	R197 On 01-February-18	301.67	Put	Bond Future	3132	3	3132	3	0.00
03/01/2018	R197 On 01-February-18	301.68	Put	Bond Future	3142	3	3142	3	0.00
03/01/2018	R197 On 03-May-18			Bond Future	304.14	304.0191	304.1359	304.0191	0.00
03/01/2018	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
03/01/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
03/01/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
03/01/2018	R197 On 03-May-18	304.45	Put	Bond Future	314	0	314	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2018	R197 On 03-May-18	304.46	Put	Bond Future	324	0	324	0	0.00
03/01/2018	R197 On 03-May-18	304.44	Put	Bond Future	304	0	304	0	0.00
03/01/2018	R202 On 01-February-18			Bond Future	240.37	240.4003	240.3731	240.4003	21,502.00
03/01/2018	R202 On 01-February-18	249.08	Call	Bond Future	6	0	6	0	0.00
03/01/2018	R202 On 01-February-18	249.07	Call	Bond Future	6	0	6	0	0.00
03/01/2018	R202 On 01-February-18	249.06	Call	Bond Future	6	0	6	0	0.00
03/01/2018	R202 On 01-February-18	249.07	Put	Bond Future	8703	9	8703	9	0.00
03/01/2018	R202 On 01-February-18	249.06	Put	Bond Future	8693	9	8693	9	0.00
03/01/2018	R202 On 01-February-18	249.08	Put	Bond Future	8713	9	8713	9	0.00
03/01/2018	R202 On 03-May-18			Bond Future	244.88	244.9075	244.8800	244.9075	0.00
03/01/2018	R202 On 03-May-18	247.47	Call	Bond Future	1661	2	1661	2	0.00
03/01/2018	R202 On 03-May-18	247.48	Call	Bond Future	1657	2	1657	2	0.00
03/01/2018	R202 On 03-May-18	247.49	Call	Bond Future	1654	2	1654	2	0.00
03/01/2018	R202 On 03-May-18	247.49	Put	Bond Future	4264	4	4264	4	0.00
03/01/2018	R202 On 03-May-18	247.47	Put	Bond Future	4251	4	4251	4	0.00
03/01/2018	R202 On 03-May-18	247.48	Put	Bond Future	4257	4	4257	4	0.00
03/01/2018	R204 On 01-February-18			Bond Future	7.02	101.8391	7.0231	101.8391	30,625.00
03/01/2018	R204 On 01-February-18	7.25	Call	Bond Future	229	0	229	0	0.00
03/01/2018	R204 On 01-February-18	7.27	Call	Bond Future	242	0	242	0	0.00
03/01/2018	R204 On 01-February-18	7.26	Call	Bond Future	235	0	235	0	0.00
03/01/2018	R204 On 01-February-18	7.26	Put	Bond Future	37	0	37	0	0.00
03/01/2018	R204 On 01-February-18	7.27	Put	Bond Future	35	0	35	0	0.00
03/01/2018	R204 On 01-February-18	7.25	Put	Bond Future	39	0	39	0	0.00
03/01/2018	R204 On 03-May-18			Bond Future	6.81	103.7426	6.8057	103.7426	0.00
03/01/2018	R204 On 03-May-18	7.09	Call	Bond Future	271	0	271	0	0.00
03/01/2018	R204 On 03-May-18	7.10	Call	Bond Future	276	0	276	0	0.00
03/01/2018	R204 On 03-May-18	7.08	Call	Bond Future	267	0	267	0	0.00
03/01/2018	R204 On 03-May-18	7.08	Put	Bond Future	102	0	102	0	0.00
03/01/2018	R204 On 03-May-18	7.09	Put	Bond Future	100	0	100	0	0.00
03/01/2018	R204 On 03-May-18	7.10	Put	Bond Future	98	0	98	0	0.00
03/01/2018	R207 On 01-February-18			Bond Future	7.27	100.4276	7.2702	100.4276	45,523.00
03/01/2018	R207 On 01-February-18	7.60	Call	Bond Future	638	1	638	1	0.00
03/01/2018	R207 On 01-February-18	7.62	Call	Bond Future	668	1	668	1	0.00
03/01/2018	R207 On 01-February-18	7.61	Call	Bond Future	653	1	653	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2018	R207 On 01-February-18	7.60	Put	Bond Future	53	0	53	0	0.00
03/01/2018	R207 On 01-February-18	7.62	Put	Bond Future	48	0	48	0	0.00
03/01/2018	R207 On 01-February-18	7.61	Put	Bond Future	51	0	51	0	0.00
03/01/2018	R207 On 03-May-18			Bond Future	7.23	102.3048	7.2330	102.3048	0.00
03/01/2018	R207 On 03-May-18	7.58	Call	Bond Future	792	1	792	1	0.00
03/01/2018	R207 On 03-May-18	7.57	Call	Bond Future	781	1	781	1	0.00
03/01/2018	R207 On 03-May-18	7.56	Call	Bond Future	770	1	770	1	0.00
03/01/2018	R207 On 03-May-18	7.57	Put	Bond Future	255	0	255	0	0.00
03/01/2018	R207 On 03-May-18	7.56	Put	Bond Future	260	0	260	0	0.00
03/01/2018	R207 On 03-May-18	7.58	Put	Bond Future	251	0	251	0	0.00
03/01/2018	R208 On 01-February-18			Bond Future	7.56	100.1912	7.5646	100.1912	35,045.00
03/01/2018	R208 On 01-February-18	7.84	Call	Bond Future	883	1	883	1	0.00
03/01/2018	R208 On 01-February-18	7.85	Call	Bond Future	904	1	904	1	0.00
03/01/2018	R208 On 01-February-18	7.83	Call	Bond Future	862	1	862	1	0.00
03/01/2018	R208 On 01-February-18	7.83	Put	Bond Future	144	0	144	0	0.00
03/01/2018	R208 On 01-February-18	7.84	Put	Bond Future	138	0	138	0	0.00
03/01/2018	R208 On 01-February-18	7.85	Put	Bond Future	132	0	132	0	0.00
03/01/2018	R208 On 03-May-18			Bond Future	7.56	98.6626	7.5647	98.6626	0.00
03/01/2018	R208 On 03-May-18	7.77	Call	Bond Future	1100	1	1100	1	0.00
03/01/2018	R208 On 03-May-18	7.79	Call	Bond Future	1131	1	1131	1	0.00
03/01/2018	R208 On 03-May-18	7.78	Call	Bond Future	1116	1	1116	1	0.00
03/01/2018	R208 On 03-May-18	7.79	Put	Bond Future	564	1	564	1	0.00
03/01/2018	R208 On 03-May-18	7.78	Put	Bond Future	574	1	574	1	0.00
03/01/2018	R208 On 03-May-18	7.77	Put	Bond Future	583	1	583	1	0.00
03/01/2018	R209 On 01-February-18			Bond Future	9.52	74.4117	9.5177	74.4117	145,608.00
03/01/2018	R209 On 01-February-18	9.71	Call	Bond Future	2052	2	2052	2	0.00
03/01/2018	R209 On 01-February-18	9.88	Call	Bond Future	2837	3	2837	3	0.00
03/01/2018	R209 On 01-February-18	9.59	Call	Bond Future	1569	2	1569	2	0.00
03/01/2018	R209 On 01-February-18	9.72	Call	Bond Future	2095	2	2095	2	0.00
03/01/2018	R209 On 01-February-18	9.73	Call	Bond Future	2138	2	2138	2	0.00
03/01/2018	R209 On 01-February-18	9.75	Call	Bond Future	2227	2	2227	2	5,000.00
03/01/2018	R209 On 01-February-18	10.10	Call	Bond Future	3978	4	3978	4	0.00
03/01/2018	R209 On 01-February-18	9.85	Call	Bond Future	2691	3	2691	3	0.00
03/01/2018	R209 On 01-February-18	9.33	Call	Bond Future	766	1	766	1	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2018	R209 On 01-February-18	10.00	Call	Bond Future	3446	4	3446	4	0.00
03/01/2018	R209 On 01-February-18	9.89	Call	Bond Future	2886	3	2886	3	0.00
03/01/2018	R209 On 01-February-18	9.32	Call	Bond Future	742	1	742	1	157.00
03/01/2018	R209 On 01-February-18	9.87	Call	Bond Future	2788	3	2788	3	0.00
03/01/2018	R209 On 01-February-18	9.52	Call	Bond Future	1318	1	1318	1	739.00
03/01/2018	R209 On 01-February-18	10.22	Call	Bond Future	4639	5	4639	5	0.00
03/01/2018	R209 On 01-February-18	9.75	Put	Bond Future	690	1	690	1	0.00
03/01/2018	R209 On 01-February-18	9.72	Put	Bond Future	754	1	754	1	0.00
03/01/2018	R209 On 01-February-18	10.10	Put	Bond Future	217	0	217	0	3,000.00
03/01/2018	R209 On 01-February-18	9.85	Put	Bond Future	507	0	507	0	7,500.00
03/01/2018	R209 On 01-February-18	9.33	Put	Bond Future	2045	2	2045	2	0.00
03/01/2018	R209 On 01-February-18	9.87	Put	Bond Future	476	0	476	0	739.00
03/01/2018	R209 On 01-February-18	9.52	Put	Bond Future	1303	1	1303	1	0.00
03/01/2018	R209 On 01-February-18	9.89	Put	Bond Future	446	0	446	0	157.00
03/01/2018	R209 On 01-February-18	9.32	Put	Bond Future	2090	2	2090	2	0.00
03/01/2018	R209 On 01-February-18	10.00	Put	Bond Future	309	0	309	0	7,488.00
03/01/2018	R209 On 01-February-18	10.22	Put	Bond Future	138	0	138	0	739.00
03/01/2018	R209 On 01-February-18	9.71	Put	Bond Future	776	1	776	1	0.00
03/01/2018	R209 On 01-February-18	9.59	Put	Bond Future	1085	1	1085	1	377.00
03/01/2018	R209 On 01-February-18	9.88	Put	Bond Future	461	0	461	0	220.00
03/01/2018	R209 On 01-February-18	9.73	Put	Bond Future	732	1	732	1	0.00
03/01/2018	R209 On 03-May-18			Bond Future	9.57	72.6531	9.5698	72.6531	0.00
03/01/2018	R209 On 03-May-18	9.85	Call	Bond Future	3887	4	3887	4	0.00
03/01/2018	R209 On 03-May-18	10.22	Call	Bond Future	5430	6	5430	6	0.00
03/01/2018	R209 On 03-May-18	10.73	Call	Bond Future	7762	8	7762	8	0.00
03/01/2018	R209 On 03-May-18	9.75	Call	Bond Future	3505	4	3505	4	435.00
03/01/2018	R209 On 03-May-18	10.00	Call	Bond Future	4490	5	4490	5	0.00
03/01/2018	R209 On 03-May-18	9.84	Call	Bond Future	3848	4	3848	4	0.00
03/01/2018	R209 On 03-May-18	9.86	Call	Bond Future	3926	4	3926	4	0.00
03/01/2018	R209 On 03-May-18	10.00	Put	Bond Future	1709	2	1709	2	5,000.00
03/01/2018	R209 On 03-May-18	9.84	Put	Bond Future	2082	2	2082	2	0.00
03/01/2018	R209 On 03-May-18	9.86	Put	Bond Future	2032	2	2032	2	0.00
03/01/2018	R209 On 03-May-18	9.85	Put	Bond Future	2057	2	2057	2	0.00
03/01/2018	R209 On 03-May-18	10.22	Put	Bond Future	1289	1	1289	1	435.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2018	R209 On 03-May-18	10.73	Put	Bond Future	619	1	619	1	435.00
03/01/2018	R209 On 03-May-18	9.75	Put	Bond Future	2320	2	2320	2	0.00
03/01/2018	R209 On 02-August-18			Bond Future	9.62	74.0172	9.6218	74.0172	0.00
03/01/2018	R209 On 02-August-18	10.21	Call	Bond Future	5907	6	5907	6	0.00
03/01/2018	R209 On 02-August-18	10.84	Call	Bond Future	8539	9	8539	9	0.00
03/01/2018	R209 On 02-August-18	10.38	Call	Bond Future	6609	7	6609	7	0.00
03/01/2018	R209 On 02-August-18	9.66	Call	Bond Future	3835	4	3835	4	435.00
03/01/2018	R209 On 02-August-18	10.40	Call	Bond Future	6693	7	6693	7	0.00
03/01/2018	R209 On 02-August-18	10.39	Call	Bond Future	6651	7	6651	7	0.00
03/01/2018	R209 On 02-August-18	10.38	Put	Bond Future	1860	2	1860	2	0.00
03/01/2018	R209 On 02-August-18	9.66	Put	Bond Future	3584	3	3584	3	0.00
03/01/2018	R209 On 02-August-18	10.40	Put	Bond Future	1825	2	1825	2	0.00
03/01/2018	R209 On 02-August-18	10.39	Put	Bond Future	1842	2	1842	2	0.00
03/01/2018	R209 On 02-August-18	10.84	Put	Bond Future	1136	1	1136	1	435.00
03/01/2018	R209 On 02-August-18	10.21	Put	Bond Future	2182	2	2182	2	435.00
03/01/2018	R209 On 01-November-18			Bond Future	9.67	72.2995	9.6700	72.2995	0.00
03/01/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	71208	71	71208	71	0.00
03/01/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	71208	71	71208	71	0.00
03/01/2018	R209 On 01-November-18	10.57	Call	Bond Future	7773	8	7773	8	0.00
03/01/2018	R209 On 01-November-18	9.94	Call	Bond Future	5350	5	5350	5	0.00
03/01/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	71208	71	71208	71	0.00
03/01/2018	R209 On 01-November-18	9.34	Call	Bond Future	3366	3	3366	3	255.00
03/01/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
03/01/2018	R209 On 01-November-18	9.94	Put	Bond Future	3619	4	3619	4	255.00
03/01/2018	R209 On 01-November-18	10.57	Put	Bond Future	2238	2	2238	2	255.00
03/01/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
03/01/2018	R209 On 01-November-18	9.34	Put	Bond Future	5569	5	5569	5	0.00
03/01/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
03/01/2018	R210 On 01-February-18			Bond Future	187.53	187.5557	187.5338	187.5557	2,159.00
03/01/2018	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
03/01/2018	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
03/01/2018	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
03/01/2018	R210 On 01-February-18	192.38	Put	Bond Future	4846	5	4846	5	0.00
03/01/2018	R210 On 01-February-18	192.37	Put	Bond Future	4836	5	4836	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2018	R210 On 01-February-18	192.36	Put	Bond Future	4826	5	4826	5	0.00
03/01/2018	R210 On 03-May-18			Bond Future	188.63	188.6473	188.6250	188.6473	0.00
03/01/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
03/01/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
03/01/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
03/01/2018	R210 On 03-May-18	191.45	Put	Bond Future	2825	3	2825	3	0.00
03/01/2018	R210 On 03-May-18	191.44	Put	Bond Future	2815	3	2815	3	0.00
03/01/2018	R210 On 03-May-18	191.46	Put	Bond Future	2835	3	2835	3	0.00
03/01/2018	R212 On 01-February-18			Bond Future	151.30	151.3164	151.2957	151.3164	4,967.00
03/01/2018	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
03/01/2018	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
03/01/2018	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
03/01/2018	R212 On 01-February-18	154.69	Put	Bond Future	3394	3	3394	3	0.00
03/01/2018	R212 On 01-February-18	154.70	Put	Bond Future	3404	3	3404	3	0.00
03/01/2018	R212 On 01-February-18	154.71	Put	Bond Future	3414	3	3414	3	0.00
03/01/2018	R212 On 03-May-18			Bond Future	154.13	154.1535	154.1326	154.1535	0.00
03/01/2018	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
03/01/2018	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
03/01/2018	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
03/01/2018	R212 On 03-May-18	154.29	Put	Bond Future	157	0	157	0	0.00
03/01/2018	R212 On 03-May-18	154.30	Put	Bond Future	167	0	167	0	0.00
03/01/2018	R212 On 03-May-18	154.28	Put	Bond Future	147	0	147	0	0.00
03/01/2018	R213 On 01-February-18			Bond Future	9.26	86.3375	9.2589	86.3375	58,761.00
03/01/2018	R213 On 01-February-18	9.43	Call	Bond Future	1894	2	1894	2	0.00
03/01/2018	R213 On 01-February-18	9.42	Call	Bond Future	1852	2	1852	2	0.00
03/01/2018	R213 On 01-February-18	9.41	Call	Bond Future	1811	2	1811	2	0.00
03/01/2018	R213 On 01-February-18	9.42	Put	Bond Future	799	1	799	1	0.00
03/01/2018	R213 On 01-February-18	9.41	Put	Bond Future	823	1	823	1	0.00
03/01/2018	R213 On 01-February-18	9.43	Put	Bond Future	776	1	776	1	0.00
03/01/2018	R213 On 03-May-18			Bond Future	9.31	84.4017	9.3106	84.4017	0.00
03/01/2018	R213 On 03-May-18	9.56	Call	Bond Future	3614	4	3614	4	0.00
03/01/2018	R213 On 03-May-18	9.57	Call	Bond Future	3652	4	3652	4	0.00
03/01/2018	R213 On 03-May-18	9.58	Call	Bond Future	3691	4	3691	4	0.00
03/01/2018	R213 On 03-May-18	9.58	Put	Bond Future	1963	2	1963	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2018	R213 On 03-May-18	9.56	Put	Bond Future	2012	2	2012	2	0.00
03/01/2018	R213 On 03-May-18	9.57	Put	Bond Future	1987	2	1987	2	0.00
03/01/2018	R214 On 01-February-18			Bond Future	9.73	73.5292	9.7342	73.5292	49,252.00
03/01/2018	R214 On 01-February-18	9.82	Call	Bond Future	1692	2	1692	2	0.00
03/01/2018	R214 On 01-February-18	9.84	Call	Bond Future	1771	2	1771	2	0.00
03/01/2018	R214 On 01-February-18	9.83	Call	Bond Future	1731	2	1731	2	0.00
03/01/2018	R214 On 01-February-18	9.83	Put	Bond Future	1074	1	1074	1	0.00
03/01/2018	R214 On 01-February-18	9.84	Put	Bond Future	1046	1	1046	1	0.00
03/01/2018	R214 On 01-February-18	9.82	Put	Bond Future	1103	1	1103	1	0.00
03/01/2018	R214 On 03-May-18			Bond Future	9.79	71.6077	9.7877	71.6077	0.00
03/01/2018	R214 On 03-May-18	9.98	Call	Bond Future	3711	4	3711	4	0.00
03/01/2018	R214 On 03-May-18	9.99	Call	Bond Future	3749	4	3749	4	0.00
03/01/2018	R214 On 03-May-18	9.97	Call	Bond Future	3672	4	3672	4	0.00
03/01/2018	R214 On 03-May-18	9.97	Put	Bond Future	2442	2	2442	2	0.00
03/01/2018	R214 On 03-May-18	9.98	Put	Bond Future	2414	2	2414	2	0.00
03/01/2018	R214 On 03-May-18	9.99	Put	Bond Future	2386	2	2386	2	0.00
03/01/2018	R248 On 01-February-18			Bond Future	9.76	94.3290	9.7595	94.3290	80,503.00
03/01/2018	R248 On 01-February-18	9.89	Call	Bond Future	2422	3	2422	3	0.00
03/01/2018	R248 On 01-February-18	9.91	Call	Bond Future	2527	3	2527	3	0.00
03/01/2018	R248 On 01-February-18	9.90	Call	Bond Future	2474	3	2474	3	0.00
03/01/2018	R248 On 01-February-18	9.89	Put	Bond Future	1282	1	1282	1	0.00
03/01/2018	R248 On 01-February-18	9.91	Put	Bond Future	1215	1	1215	1	0.00
03/01/2018	R248 On 01-February-18	9.90	Put	Bond Future	1248	1	1248	1	0.00
03/01/2018	R248 On 03-May-18			Bond Future	9.81	91.6552	9.8138	91.6552	0.00
03/01/2018	R248 On 03-May-18	10.07	Call	Bond Future	5114	5	5114	5	0.00
03/01/2018	R248 On 03-May-18	10.06	Call	Bond Future	5065	5	5065	5	0.00
03/01/2018	R248 On 03-May-18	10.05	Call	Bond Future	5015	5	5015	5	0.00
03/01/2018	R248 On 03-May-18	10.06	Put	Bond Future	2957	3	2957	3	0.00
03/01/2018	R248 On 03-May-18	10.05	Put	Bond Future	2991	3	2991	3	0.00
03/01/2018	R248 On 03-May-18	10.07	Put	Bond Future	2923	3	2923	3	0.00