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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 01/02/2018 TO: 01/02/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	0904 On 31-March-36			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
01/02/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	2025 On 01-February-18			Bond Future	129.90	129.9076	129.8954	129.9076	0.00
01/02/2018	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2025 On 01-February-18	133.90	Put	Bond Future	4005	4	4	4	0.00
01/02/2018	2025 On 01-February-18	133.88	Put	Bond Future	3985	4	4	4	0.00
01/02/2018	2025 On 01-February-18	133.89	Put	Bond Future	3995	4	4	4	0.00
01/02/2018	2025 On 03-May-18			Bond Future	132.15	132.3378	132.1542	132.3378	1,033.00
01/02/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2025 On 03-May-18	133.21	Put	Bond Future	1056	1	1	1	0.00
01/02/2018	2025 On 03-May-18	133.20	Put	Bond Future	1046	1	1	1	0.00
01/02/2018	2025 On 03-May-18	133.22	Put	Bond Future	1066	1	1	1	0.00
01/02/2018	2025 On 02-August-18			Bond Future	134.59	134.7768	134.5890	134.7768	0.00
01/02/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2025 On 02-August-18	136.66	Put	Bond Future	2071	2	2	2	0.00
01/02/2018	2025 On 02-August-18	136.67	Put	Bond Future	2081	2	2	2	0.00
01/02/2018	2025 On 02-August-18	136.65	Put	Bond Future	2061	2	2	2	0.00
01/02/2018	2029 On 01-February-18			Bond Future	99.90	99.9120	99.9030	99.9120	0.00
01/02/2018	2029 On 03-May-18			Bond Future	100.65	100.7630	100.6524	100.7630	1,370.00
01/02/2018	2029 On 02-August-18			Bond Future	102.54	102.6538	102.5406	102.6538	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
01/02/2018	2030 On 01-February-18			Bond Future	9.00	93.0558	92.8877	93.0558	0.00
01/02/2018	2030 On 01-February-18	9.38	Call	Bond Future	2565	3	3	3	0.00
01/02/2018	2030 On 01-February-18	9.39	Call	Bond Future	2632	3	3	3	0.00
01/02/2018	2030 On 01-February-18	9.37	Call	Bond Future	2499	3	2	3	0.00
01/02/2018	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
01/02/2018	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
01/02/2018	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
01/02/2018	2030 On 03-May-18			Bond Future	8.98	94.7918	95.0777	94.7918	93,070.00
01/02/2018	2030 On 03-May-18	9.49	Call	Bond Future	4336	4	4	4	0.00
01/02/2018	2030 On 03-May-18	9.51	Call	Bond Future	4432	4	4	4	0.00
01/02/2018	2030 On 03-May-18	9.50	Call	Bond Future	4384	4	4	4	0.00
01/02/2018	2030 On 03-May-18	9.50	Put	Bond Future	952	1	1	1	0.00
01/02/2018	2030 On 03-May-18	9.51	Put	Bond Future	935	1	1	1	0.00
01/02/2018	2030 On 03-May-18	9.49	Put	Bond Future	969	1	1	1	0.00
01/02/2018	2030 On 02-August-18			Bond Future	9.04	92.5545	92.8445	92.5545	127.00
01/02/2018	2030 On 02-August-18	9.46	Call	Bond Future	4774	5	5	5	0.00
01/02/2018	2030 On 02-August-18	8.51	Call	Bond Future	1850	2	2	2	7,850.00
01/02/2018	2030 On 02-August-18	8.91	Call	Bond Future	2839	3	3	3	7,850.00
01/02/2018	2030 On 02-August-18	9.50	Call	Bond Future	4945	5	5	5	0.00
01/02/2018	2030 On 02-August-18	9.47	Call	Bond Future	4817	5	5	5	0.00
01/02/2018	2030 On 02-August-18	9.45	Call	Bond Future	4732	5	5	5	0.00
01/02/2018	2030 On 02-August-18	9.50	Put	Bond Future	1900	2	2	2	7,850.00
01/02/2018	2030 On 02-August-18	9.47	Put	Bond Future	1964	2	2	2	0.00
01/02/2018	2030 On 02-August-18	9.45	Put	Bond Future	2008	2	2	2	0.00
01/02/2018	2030 On 02-August-18	8.91	Put	Bond Future	3684	4	4	4	0.00
01/02/2018	2030 On 02-August-18	9.46	Put	Bond Future	1986	2	2	2	0.00
01/02/2018	2030 On 02-August-18	8.51	Put	Bond Future	5463	6	5	6	0.00
01/02/2018	2032 On 01-February-18			Bond Future	9.21	95.5782	95.3975	95.5782	0.00
01/02/2018	2032 On 01-February-18	9.57	Call	Bond Future	2611	3	3	3	0.00
01/02/2018	2032 On 01-February-18	9.30	Call	Bond Future	663	1	1	1	0.00
01/02/2018	2032 On 01-February-18	9.56	Call	Bond Future	2540	3	3	3	0.00
01/02/2018	2032 On 01-February-18	9.20	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2018	2032 On 01-February-18	9.40	Call	Bond Future	1391	2	1	2	0.00
01/02/2018	2032 On 01-February-18	9.55	Call	Bond Future	2469	3	2	3	0.00
01/02/2018	2032 On 01-February-18	9.45	Call	Bond Future	1752	2	2	2	0.00
01/02/2018	2032 On 01-February-18	9.20	Put	Bond Future	74	0	0	0	0.00
01/02/2018	2032 On 01-February-18	9.56	Put	Bond Future	0	0	0	0	0.00
01/02/2018	2032 On 01-February-18	9.45	Put	Bond Future	0	0	0	0	0.00
01/02/2018	2032 On 01-February-18	9.40	Put	Bond Future	0	0	0	0	0.00
01/02/2018	2032 On 01-February-18	9.55	Put	Bond Future	0	0	0	0	0.00
01/02/2018	2032 On 01-February-18	9.57	Put	Bond Future	0	0	0	0	0.00
01/02/2018	2032 On 01-February-18	9.30	Put	Bond Future	0	0	0	0	0.00
01/02/2018	2032 On 03-May-18			Bond Future	9.19	93.2041	93.5118	93.2041	62,948.00
01/02/2018	2032 On 03-May-18	9.70	Call	Bond Future	4519	4	5	4	0.00
01/02/2018	2032 On 03-May-18	9.71	Call	Bond Future	4571	4	5	4	0.00
01/02/2018	2032 On 03-May-18	9.72	Call	Bond Future	4624	4	5	4	0.00
01/02/2018	2032 On 03-May-18	9.72	Put	Bond Future	873	1	1	1	0.00
01/02/2018	2032 On 03-May-18	9.70	Put	Bond Future	908	1	1	1	0.00
01/02/2018	2032 On 03-May-18	9.71	Put	Bond Future	890	1	1	1	0.00
01/02/2018	2032 On 02-August-18			Bond Future	9.25	94.9425	95.2548	94.9425	2.00
01/02/2018	2032 On 02-August-18	9.68	Call	Bond Future	5097	5	5	5	0.00
01/02/2018	2032 On 02-August-18	9.67	Call	Bond Future	5052	5	5	5	0.00
01/02/2018	2032 On 02-August-18	9.66	Call	Bond Future	5006	5	5	5	0.00
01/02/2018	2032 On 02-August-18	9.67	Put	Bond Future	2047	2	2	2	0.00
01/02/2018	2032 On 02-August-18	9.66	Put	Bond Future	2070	2	2	2	0.00
01/02/2018	2032 On 02-August-18	9.68	Put	Bond Future	2023	2	2	2	0.00
01/02/2018	2033 On 01-February-18			Bond Future	103.80	103.8130	103.8037	103.8130	0.00
01/02/2018	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2033 On 01-February-18	109.65	Put	Bond Future	5846	6	6	6	0.00
01/02/2018	2033 On 01-February-18	109.66	Put	Bond Future	5856	6	6	6	0.00
01/02/2018	2033 On 01-February-18	109.64	Put	Bond Future	5836	6	6	6	0.00
01/02/2018	2033 On 03-May-18			Bond Future	103.85	104.6670	103.8505	104.6670	6,055.00
01/02/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00

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01/02/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2033 On 03-May-18	107.69	Put	Bond Future	3839	3	4	3	0.00
01/02/2018	2033 On 03-May-18	107.70	Put	Bond Future	3849	3	4	3	0.00
01/02/2018	2033 On 03-May-18	107.71	Put	Bond Future	3859	3	4	3	0.00
01/02/2018	2033 On 02-August-18			Bond Future	105.80	106.6311	105.7987	106.6311	0.00
01/02/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2033 On 02-August-18	109.93	Put	Bond Future	4131	3	4	3	0.00
01/02/2018	2033 On 02-August-18	109.94	Put	Bond Future	4141	3	4	3	0.00
01/02/2018	2033 On 02-August-18	109.92	Put	Bond Future	4121	3	4	3	0.00
01/02/2018	2037 On 01-February-18			Bond Future	9.49	91.6581	91.5003	91.6581	0.00
01/02/2018	2037 On 01-February-18	9.88	Call	Bond Future	3091	3	3	3	0.00
01/02/2018	2037 On 01-February-18	9.82	Call	Bond Future	2626	3	3	3	0.00
01/02/2018	2037 On 01-February-18	9.83	Call	Bond Future	2704	3	3	3	0.00
01/02/2018	2037 On 01-February-18	9.81	Call	Bond Future	2549	3	3	3	0.00
01/02/2018	2037 On 01-February-18	10.72	Call	Bond Future	9219	9	9	9	0.00
01/02/2018	2037 On 01-February-18	10.32	Call	Bond Future	6388	7	6	7	0.00
01/02/2018	2037 On 01-February-18	10.32	Put	Bond Future	0	0	0	0	0.00
01/02/2018	2037 On 01-February-18	10.72	Put	Bond Future	0	0	0	0	0.00
01/02/2018	2037 On 01-February-18	9.83	Put	Bond Future	0	0	0	0	0.00
01/02/2018	2037 On 01-February-18	9.81	Put	Bond Future	0	0	0	0	0.00
01/02/2018	2037 On 01-February-18	9.88	Put	Bond Future	0	0	0	0	0.00
01/02/2018	2037 On 01-February-18	9.82	Put	Bond Future	0	0	0	0	0.00
01/02/2018	2037 On 03-May-18			Bond Future	9.47	93.3680	93.7905	93.3680	42,866.00
01/02/2018	2037 On 03-May-18	9.97	Call	Bond Future	4991	5	5	5	0.00
01/02/2018	2037 On 03-May-18	9.99	Call	Bond Future	5104	5	5	5	0.00
01/02/2018	2037 On 03-May-18	9.98	Call	Bond Future	5047	5	5	5	0.00
01/02/2018	2037 On 03-May-18	9.98	Put	Bond Future	1071	1	1	1	0.00
01/02/2018	2037 On 03-May-18	9.97	Put	Bond Future	1091	1	1	1	0.00
01/02/2018	2037 On 03-May-18	9.99	Put	Bond Future	1052	1	1	1	0.00
01/02/2018	2037 On 02-August-18			Bond Future	9.53	90.8538	91.2830	90.8538	731.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2018	2037 On 02-August-18	9.95	Call	Bond Future	5668	5	6	5	0.00
01/02/2018	2037 On 02-August-18	9.96	Call	Bond Future	5718	5	6	5	0.00
01/02/2018	2037 On 02-August-18	9.97	Call	Bond Future	5768	5	6	5	0.00
01/02/2018	2037 On 02-August-18	9.97	Put	Bond Future	2340	2	2	2	0.00
01/02/2018	2037 On 02-August-18	9.95	Put	Bond Future	2392	3	2	3	0.00
01/02/2018	2037 On 02-August-18	9.96	Put	Bond Future	2366	3	2	3	0.00
01/02/2018	2038 On 01-February-18			Bond Future	123.92	123.9273	123.9163	123.9273	0.00
01/02/2018	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2038 On 01-February-18	136.93	Put	Bond Future	13014	13	13	13	0.00
01/02/2018	2038 On 01-February-18	136.95	Put	Bond Future	13034	13	13	13	0.00
01/02/2018	2038 On 01-February-18	136.94	Put	Bond Future	13024	13	13	13	0.00
01/02/2018	2038 On 03-May-18			Bond Future	125.44	126.2454	125.4396	126.2454	19,721.00
01/02/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2038 On 03-May-18	132.27	Put	Bond Future	6830	6	7	6	0.00
01/02/2018	2038 On 03-May-18	132.29	Put	Bond Future	6850	6	7	6	0.00
01/02/2018	2038 On 03-May-18	132.28	Put	Bond Future	6840	6	7	6	0.00
01/02/2018	2038 On 02-August-18			Bond Future	127.74	128.5645	127.7429	128.5645	0.00
01/02/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2038 On 02-August-18	134.53	Put	Bond Future	6787	6	7	6	0.00
01/02/2018	2038 On 02-August-18	134.54	Put	Bond Future	6797	6	7	6	0.00
01/02/2018	2038 On 02-August-18	134.55	Put	Bond Future	6807	6	7	6	0.00
01/02/2018	2040 On 01-February-18			Bond Future	9.59	94.9470	94.7783	94.9470	0.00
01/02/2018	2040 On 01-February-18	9.87	Call	Bond Future	2387	3	2	3	0.00
01/02/2018	2040 On 01-February-18	9.89	Call	Bond Future	2554	3	3	3	0.00
01/02/2018	2040 On 01-February-18	9.88	Call	Bond Future	2470	3	2	3	0.00
01/02/2018	2040 On 01-February-18	9.88	Put	Bond Future	0	0	0	0	0.00

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01/02/2018	2040 On 01-February-18	9.89	Put	Bond Future	0	0	0	0	0.00
01/02/2018	2040 On 01-February-18	9.87	Put	Bond Future	0	0	0	0	0.00
01/02/2018	2040 On 03-May-18			Bond Future	9.57	96.7182	97.2150	96.7182	30,390.00
01/02/2018	2040 On 03-May-18	10.07	Call	Bond Future	5354	5	5	5	0.00
01/02/2018	2040 On 03-May-18	10.08	Call	Bond Future	5414	5	5	5	0.00
01/02/2018	2040 On 03-May-18	10.00	Call	Bond Future	4941	5	5	5	1,500.00
01/02/2018	2040 On 03-May-18	9.00	Call	Bond Future	1030	1	1	1	1,500.00
01/02/2018	2040 On 03-May-18	10.06	Call	Bond Future	5294	5	5	5	0.00
01/02/2018	2040 On 03-May-18	10.06	Put	Bond Future	1175	1	1	1	0.00
01/02/2018	2040 On 03-May-18	9.00	Put	Bond Future	6202	7	6	7	0.00
01/02/2018	2040 On 03-May-18	10.00	Put	Bond Future	1310	1	1	1	0.00
01/02/2018	2040 On 03-May-18	10.07	Put	Bond Future	1154	1	1	1	0.00
01/02/2018	2040 On 03-May-18	10.08	Put	Bond Future	1133	1	1	1	0.00
01/02/2018	2040 On 02-August-18			Bond Future	9.63	94.0161	94.5209	94.0161	420.00
01/02/2018	2040 On 02-August-18	10.05	Call	Bond Future	6073	6	6	6	0.00
01/02/2018	2040 On 02-August-18	10.04	Call	Bond Future	6020	6	6	6	0.00
01/02/2018	2040 On 02-August-18	10.03	Call	Bond Future	5968	6	6	6	0.00
01/02/2018	2040 On 02-August-18	10.04	Put	Bond Future	2571	3	3	3	0.00
01/02/2018	2040 On 02-August-18	10.03	Put	Bond Future	2600	3	3	3	0.00
01/02/2018	2040 On 02-August-18	10.05	Put	Bond Future	2543	3	3	3	0.00
01/02/2018	2044 On 01-February-18			Bond Future	9.62	92.1008	91.9294	92.1008	0.00
01/02/2018	2044 On 01-February-18	9.89	Call	Bond Future	2376	3	2	3	0.00
01/02/2018	2044 On 01-February-18	9.90	Call	Bond Future	2461	3	2	3	0.00
01/02/2018	2044 On 01-February-18	9.91	Call	Bond Future	2545	3	3	3	0.00
01/02/2018	2044 On 01-February-18	9.91	Put	Bond Future	0	0	0	0	0.00
01/02/2018	2044 On 01-February-18	9.89	Put	Bond Future	0	0	0	0	0.00
01/02/2018	2044 On 01-February-18	9.90	Put	Bond Future	0	0	0	0	0.00
01/02/2018	2044 On 03-May-18			Bond Future	9.59	93.8190	94.3235	93.8190	20,178.00
01/02/2018	2044 On 03-May-18	10.11	Call	Bond Future	5545	5	6	5	0.00
01/02/2018	2044 On 03-May-18	10.10	Call	Bond Future	5484	5	5	5	0.00
01/02/2018	2044 On 03-May-18	10.09	Call	Bond Future	5424	5	5	5	0.00
01/02/2018	2044 On 03-May-18	10.10	Put	Bond Future	1171	1	1	1	0.00
01/02/2018	2044 On 03-May-18	10.09	Put	Bond Future	1193	1	1	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
01/02/2018	2044 On 03-May-18	10.11	Put	Bond Future	1150	1	1	1	0.00
01/02/2018	2044 On 02-August-18			Bond Future	9.65	91.1880	91.7007	91.1880	0.00
01/02/2018	2044 On 02-August-18	10.05	Call	Bond Future	6075	6	6	6	0.00
01/02/2018	2044 On 02-August-18	10.07	Call	Bond Future	6181	6	6	6	0.00
01/02/2018	2044 On 02-August-18	10.06	Call	Bond Future	6128	6	6	6	0.00
01/02/2018	2044 On 02-August-18	10.06	Put	Bond Future	2636	3	3	3	0.00
01/02/2018	2044 On 02-August-18	10.07	Put	Bond Future	2607	3	3	3	0.00
01/02/2018	2044 On 02-August-18	10.05	Put	Bond Future	2665	3	3	3	0.00
01/02/2018	2046 On 01-February-18			Bond Future	119.01	119.0173	119.0070	119.0173	0.00
01/02/2018	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2046 On 01-February-18	132.90	Put	Bond Future	13893	14	14	14	0.00
01/02/2018	2046 On 01-February-18	132.91	Put	Bond Future	13903	14	14	14	0.00
01/02/2018	2046 On 01-February-18	132.92	Put	Bond Future	13913	14	14	14	0.00
01/02/2018	2046 On 03-May-18			Bond Future	119.63	119.6440	119.6318	119.6440	20,962.00
01/02/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2046 On 03-May-18	127.94	Put	Bond Future	8308	8	8	8	0.00
01/02/2018	2046 On 03-May-18	127.95	Put	Bond Future	8318	8	8	8	0.00
01/02/2018	2046 On 03-May-18	127.93	Put	Bond Future	8298	8	8	8	0.00
01/02/2018	2046 On 02-August-18			Bond Future	121.88	121.8890	121.8760	121.8890	0.00
01/02/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2046 On 02-August-18	128.79	Put	Bond Future	6914	7	7	7	0.00
01/02/2018	2046 On 02-August-18	128.77	Put	Bond Future	6894	7	7	7	0.00
01/02/2018	2046 On 02-August-18	128.78	Put	Bond Future	6904	7	7	7	0.00
01/02/2018	2050 On 01-February-18			Bond Future	123.83	123.8417	123.8312	123.8417	0.00
01/02/2018	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2018	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2050 On 01-February-18	140.24	Put	Bond Future	16409	16	16	16	0.00
01/02/2018	2050 On 01-February-18	140.23	Put	Bond Future	16399	16	16	16	0.00
01/02/2018	2050 On 01-February-18	140.25	Put	Bond Future	16419	16	16	16	0.00
01/02/2018	2050 On 03-May-18			Bond Future	126.15	126.1584	126.1475	126.1584	23,529.00
01/02/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2050 On 03-May-18	135.63	Put	Bond Future	9482	9	9	9	0.00
01/02/2018	2050 On 03-May-18	135.61	Put	Bond Future	9462	9	9	9	0.00
01/02/2018	2050 On 03-May-18	135.62	Put	Bond Future	9472	9	9	9	0.00
01/02/2018	2050 On 02-August-18			Bond Future	126.78	126.7927	126.7809	126.7927	0.00
01/02/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
01/02/2018	2050 On 02-August-18	137.54	Put	Bond Future	10759	11	11	11	0.00
01/02/2018	2050 On 02-August-18	137.52	Put	Bond Future	10739	11	11	11	0.00
01/02/2018	2050 On 02-August-18	137.53	Put	Bond Future	10749	11	11	11	0.00
01/02/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	AL37 On 01-February-18			Index Future	572.67	573.1650	572.6650	573.1650	0.00
01/02/2018	AL37 On 03-May-18			Index Future	584.38	583.8570	584.3820	583.8570	0.00
01/02/2018	AL37 On 02-August-18			Index Future	595.28	594.7500	595.2770	594.7500	0.00
01/02/2018	AL7T On 01-February-18			Index Future	661.32	662.3390	661.3230	662.3390	0.00
01/02/2018	AL7T On 03-May-18			Index Future	675.99	674.6960	675.9890	674.6960	0.00
01/02/2018	AL7T On 02-August-18			Index Future	688.59	687.2830	688.5920	687.2830	0.00
01/02/2018	ALBI On 01-February-18			Index Future	598.08	599.0150	598.0810	599.0150	0.00
01/02/2018	ALBI On 03-May-18			Index Future	612.22	610.1900	612.2210	610.1900	830.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2018	ALBI On 02-August-18			Index Future	623.64	621.5740	623.6350	621.5740	0.00
01/02/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	C207 On 15-January-20			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
01/02/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/02/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2018	EL28 On 01-February-18			Bond Future	128.02	128.0295	128.0204	128.0295	0.00
01/02/2018	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
01/02/2018	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
01/02/2018	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
01/02/2018	EL28 On 01-February-18	132.30	Put	Bond Future	4280	4	4	4	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
01/02/2018	EL28 On 01-February-18	132.31	Put	Bond Future	4290	4	4	4	0.00
01/02/2018	EL28 On 01-February-18	132.29	Put	Bond Future	4270	4	4	4	0.00
01/02/2018	EL28 On 03-May-18			Bond Future	128.31	128.6650	128.3113	128.6650	0.00
01/02/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
01/02/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
01/02/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
01/02/2018	EL28 On 03-May-18	133.18	Put	Bond Future	4869	5	5	5	0.00
01/02/2018	EL28 On 03-May-18	133.19	Put	Bond Future	4879	5	5	5	0.00
01/02/2018	EL28 On 03-May-18	133.20	Put	Bond Future	4889	5	5	5	0.00
01/02/2018	EL28 On 02-August-18			Bond Future	130.72	131.0793	130.7182	131.0793	0.00
01/02/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
01/02/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
01/02/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
01/02/2018	EL28 On 02-August-18	134.94	Put	Bond Future	4222	4	4	4	0.00
01/02/2018	EL28 On 02-August-18	134.95	Put	Bond Future	4232	4	4	4	0.00
01/02/2018	EL28 On 02-August-18	134.93	Put	Bond Future	4212	4	4	4	0.00
01/02/2018	ES33 On 01-February-18			Bond Future	10.69	79.1195	79.0035	79.1195	0.00
01/02/2018	ES33 On 01-February-18	10.99	Call	Bond Future	1810	2	2	2	0.00
01/02/2018	ES33 On 01-February-18	11.00	Call	Bond Future	1869	2	2	2	0.00
01/02/2018	ES33 On 01-February-18	11.01	Call	Bond Future	1928	2	2	2	0.00
01/02/2018	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
01/02/2018	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
01/02/2018	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
01/02/2018	ES33 On 03-May-18			Bond Future	10.71	76.8040	77.1256	76.8040	9,466.00
01/02/2018	ES33 On 03-May-18	11.20	Call	Bond Future	2883	3	3	3	0.00
01/02/2018	ES33 On 03-May-18	11.22	Call	Bond Future	2998	3	3	3	0.00
01/02/2018	ES33 On 03-May-18	11.21	Call	Bond Future	2940	3	3	3	0.00
01/02/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
01/02/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
01/02/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
01/02/2018	ES33 On 02-August-18			Bond Future	10.81	78.2366	78.5633	78.2366	0.00
01/02/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1947	2	2	2	0.00
01/02/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2005	2	2	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
01/02/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2062	2	2	2	0.00
01/02/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
01/02/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
01/02/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
01/02/2018	ES42 On 01-February-18			Bond Future	10.87	82.4467	82.3134	82.4467	0.00
01/02/2018	ES42 On 03-May-18			Bond Future	10.88	79.7234	80.1280	79.7234	7,957.00
01/02/2018	ES42 On 02-August-18			Bond Future	10.98	81.2102	81.6212	81.2102	0.00
01/02/2018	GOVI On 01-February-18			GOVI	596.77	597.7270	596.7680	597.7270	0.00
01/02/2018	GOVI On 01-February-18	581.03	Call	GOVI	157380	17	16	17	0.00
01/02/2018	GOVI On 01-February-18	581.04	Call	GOVI	157280	17	16	17	0.00
01/02/2018	GOVI On 01-February-18	581.02	Call	GOVI	157480	17	16	17	0.00
01/02/2018	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
01/02/2018	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
01/02/2018	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
01/02/2018	GOVI On 03-May-18			GOVI	610.67	608.8780	610.6680	608.8780	597.00
01/02/2018	GOVI On 03-May-18	590.29	Call	GOVI	203780	19	20	19	0.00
01/02/2018	GOVI On 03-May-18	590.27	Call	GOVI	203980	19	20	19	0.00
01/02/2018	GOVI On 03-May-18	590.28	Call	GOVI	203880	19	20	19	0.00
01/02/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
01/02/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
01/02/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
01/02/2018	GOVI On 02-August-18			GOVI	622.05	620.2380	622.0540	620.2380	0.00
01/02/2018	GOVI On 02-August-18	605.71	Call	GOVI	163440	15	16	15	0.00
01/02/2018	GOVI On 02-August-18	605.72	Call	GOVI	163340	15	16	15	0.00
01/02/2018	GOVI On 02-August-18	605.70	Call	GOVI	163540	15	16	15	0.00
01/02/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
01/02/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
01/02/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
01/02/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/02/2018	IGOV On 01-February-18			Index Future	248.14	248.1440	248.1360	248.1440	0.00
01/02/2018	IGOV On 03-May-18			Index Future	252.18	252.7860	252.1830	252.7860	1,146.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2018	IGOV On 02-August-18			Index Future	256.91	257.5300	256.9140	257.5300	0.00
01/02/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
01/02/2018	IS01 On 21-June-18			Interest Rate Swap	99.89	99.8900	99.8900	99.8900	0.00
01/02/2018	IS01 On 20-September-18			Interest Rate Swap	100.03	100.0300	100.0300	100.0300	0.00
01/02/2018	IS01 On 20-December-18			Interest Rate Swap	100.47	100.4700	100.4700	100.4700	0.00
01/02/2018	IS01 On 22-March-19			Interest Rate Swap	99.48	99.4800	99.4800	99.4800	0.00
01/02/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
01/02/2018	IS02 On 15-June-18			Interest Rate Swap	98.58	98.5800	98.5800	98.5800	0.00
01/02/2018	IS02 On 21-September-18			Interest Rate Swap	98.50	98.5000	98.5000	98.5000	0.00
01/02/2018	IS02 On 21-December-18			Interest Rate Swap	98.85	98.8500	98.8500	98.8500	0.00
01/02/2018	IS02 On 15-March-19			Interest Rate Swap	99.23	99.2400	99.2300	99.2400	0.00
01/02/2018	IS02 On 21-June-19			Interest Rate Swap	99.58	99.5900	99.5800	99.5900	0.00
01/02/2018	IS02 On 20-September-19			Interest Rate Swap	99.95	99.9700	99.9500	99.9700	0.00
01/02/2018	IS02 On 20-December-19			Interest Rate Swap	100.88	100.8900	100.8800	100.8900	0.00
01/02/2018	IS02 On 23-March-20			Interest Rate Swap	98.62	98.6400	98.6200	98.6400	0.00
01/02/2018	IS05 On 17-December-20			Interest Rate Swap	96.08	96.0900	96.0800	96.0900	0.00
01/02/2018	IS05 On 16-March-21			Interest Rate Swap	95.30	95.3200	95.3000	95.3200	0.00
01/02/2018	IS05 On 15-June-21			Interest Rate Swap	94.48	94.5100	94.4800	94.5100	0.00
01/02/2018	IS05 On 21-September-21			Interest Rate Swap	94.65	94.6800	94.6500	94.6800	0.00
01/02/2018	IS05 On 21-December-21			Interest Rate Swap	96.84	96.8800	96.8400	96.8800	51.00
01/02/2018	IS05 On 15-March-22			Interest Rate Swap	96.98	97.0200	96.9800	97.0200	0.00
01/02/2018	IS05 On 21-June-22			Interest Rate Swap	98.17	98.2200	98.1700	98.2200	0.00
01/02/2018	IS05 On 20-September-22			Interest Rate Swap	100.38	100.4300	100.3800	100.4300	0.00
01/02/2018	IS05 On 20-December-22			Interest Rate Swap	101.64	101.6800	101.6400	101.6800	0.00
01/02/2018	IS05 On 22-March-23			Interest Rate Swap	96.76	96.8100	96.7600	96.8100	0.00
01/02/2018	IS10 On 17-December-25			Interest Rate Swap	95.06	95.1100	95.0600	95.1100	0.00
01/02/2018	IS10 On 16-March-26			Interest Rate Swap	92.07	92.1300	92.0700	92.1300	0.00
01/02/2018	IS10 On 15-June-26			Interest Rate Swap	90.82	90.8800	90.8200	90.8800	0.00
01/02/2018	IS10 On 21-September-26			Interest Rate Swap	92.98	93.0500	92.9800	93.0500	0.00
01/02/2018	IS10 On 21-December-26			Interest Rate Swap	96.77	96.8400	96.7700	96.8400	0.00
01/02/2018	IS10 On 15-March-27			Interest Rate Swap	95.34	95.4100	95.3400	95.4100	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
01/02/2018	IS10 On 21-June-27			Interest Rate Swap	97.40	97.4800	97.4000	97.4800	0.00
01/02/2018	IS10 On 20-September-27			Interest Rate Swap	101.12	101.1900	101.1200	101.1900	0.00
01/02/2018	IS10 On 20-December-27			Interest Rate Swap	101.47	101.5400	101.4700	101.5400	0.00
01/02/2018	IS10 On 22-March-28			Interest Rate Swap	96.73	96.8000	96.7300	96.8000	0.00
01/02/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/02/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
01/02/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
01/02/2018	JBAF On 21-February-18			Jibar Tradeable Future	6.98	93.0200	93.0200	93.0200	0.00
01/02/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.85	93.1500	93.1500	93.1500	2,500.00
01/02/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.72	93.2800	93.2800	93.2800	0.00
01/02/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.73	93.2700	93.2700	93.2700	0.00
01/02/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	0.00
01/02/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
01/02/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.87	93.1300	93.1300	93.1300	0.00
01/02/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.95	93.0500	93.0500	93.0500	0.00
01/02/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.11	92.8900	92.8900	92.8900	0.00
01/02/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.11	92.8900	92.8900	92.8900	0.00
01/02/2018	R023 On 01-February-18			Bond Future	7.77	103.4155	103.3137	103.4155	0.00
01/02/2018	R023 On 01-February-18	8.32	Call	Bond Future	2234	2	2	2	0.00
01/02/2018	R023 On 01-February-18	8.33	Call	Bond Future	2274	2	2	2	0.00
01/02/2018	R023 On 01-February-18	8.31	Call	Bond Future	2194	2	2	2	0.00
01/02/2018	R023 On 01-February-18	8.31	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R023 On 01-February-18	8.32	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R023 On 01-February-18	8.33	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R023 On 03-May-18			Bond Future	7.73	101.4150	101.5212	101.4150	66,216.00
01/02/2018	R023 On 03-May-18	8.27	Call	Bond Future	2406	2	2	2	0.00
01/02/2018	R023 On 03-May-18	9.19	Call	Bond Future	5604	6	6	6	0.00
01/02/2018	R023 On 03-May-18	8.29	Call	Bond Future	2468	2	2	2	0.00
01/02/2018	R023 On 03-May-18	8.28	Call	Bond Future	2437	2	2	2	0.00
01/02/2018	R023 On 03-May-18	8.29	Put	Bond Future	274	0	0	0	0.00

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01/02/2018	R023 On 03-May-18	9.19	Put	Bond Future	15	0	0	0	2,500.00
01/02/2018	R023 On 03-May-18	8.28	Put	Bond Future	281	0	0	0	0.00
01/02/2018	R023 On 03-May-18	8.27	Put	Bond Future	289	0	0	0	0.00
01/02/2018	R035 On 01-February-18			Bond Future	9.40	99.6249	99.4673	99.6249	0.00
01/02/2018	R035 On 01-February-18	9.73	Call	Bond Future	2630	3	3	3	0.00
01/02/2018	R035 On 01-February-18	9.75	Call	Bond Future	2786	3	3	3	0.00
01/02/2018	R035 On 01-February-18	9.74	Call	Bond Future	2708	3	3	3	0.00
01/02/2018	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R035 On 03-May-18			Bond Future	9.38	96.9831	97.4475	96.9831	55,845.00
01/02/2018	R035 On 03-May-18	9.90	Call	Bond Future	5393	5	5	5	0.00
01/02/2018	R035 On 03-May-18	9.91	Call	Bond Future	5449	5	5	5	0.00
01/02/2018	R035 On 03-May-18	9.89	Call	Bond Future	5338	5	5	5	0.00
01/02/2018	R035 On 03-May-18	9.89	Put	Bond Future	1292	1	1	1	0.00
01/02/2018	R035 On 03-May-18	9.90	Put	Bond Future	1271	1	1	1	0.00
01/02/2018	R035 On 03-May-18	9.91	Put	Bond Future	1251	1	1	1	0.00
01/02/2018	R035 On 02-August-18			Bond Future	9.43	98.7924	99.2641	98.7924	3.00
01/02/2018	R035 On 02-August-18	9.42	Call	Bond Future	4085	4	4	4	0.00
01/02/2018	R035 On 02-August-18	9.44	Call	Bond Future	4158	4	4	4	0.00
01/02/2018	R035 On 02-August-18	9.43	Call	Bond Future	4121	4	4	4	0.00
01/02/2018	R035 On 02-August-18	9.44	Put	Bond Future	4055	4	4	4	0.00
01/02/2018	R035 On 02-August-18	9.43	Put	Bond Future	4098	4	4	4	0.00
01/02/2018	R035 On 02-August-18	9.42	Put	Bond Future	4141	4	4	4	0.00
01/02/2018	R186 On 01-February-18			Bond Future	8.49	113.8830	113.7202	113.8830	0.00
01/02/2018	R186 On 01-February-18	8.50	Call	Bond Future	100	0	0	0	0.00
01/02/2018	R186 On 01-February-18	7.75	Call	Bond Future	0	0	0	0	0.00
01/02/2018	R186 On 01-February-18	8.96	Call	Bond Future	3097	3	3	3	0.00
01/02/2018	R186 On 01-February-18	9.00	Call	Bond Future	3353	4	3	4	0.00
01/02/2018	R186 On 01-February-18	9.25	Call	Bond Future	4933	5	5	5	0.00
01/02/2018	R186 On 01-February-18	8.98	Call	Bond Future	3225	3	3	3	0.00
01/02/2018	R186 On 01-February-18	8.75	Call	Bond Future	1742	2	2	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
01/02/2018	R186 On 01-February-18	9.65	Call	Bond Future	7397	8	7	8	0.00
01/02/2018	R186 On 01-February-18	8.97	Call	Bond Future	3161	3	3	3	0.00
01/02/2018	R186 On 01-February-18	8.96	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R186 On 01-February-18	9.00	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R186 On 01-February-18	8.75	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R186 On 01-February-18	9.25	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R186 On 01-February-18	9.65	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R186 On 01-February-18	8.98	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R186 On 01-February-18	8.97	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R186 On 01-February-18	8.50	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R186 On 01-February-18	7.75	Put	Bond Future	5025	5	5	5	0.00
01/02/2018	R186 On 03-May-18			Bond Future	8.47	116.0076	116.1805	116.0076	182,013.00
01/02/2018	R186 On 03-May-18	9.30	Call	Bond Future	5554	5	6	5	1,120.00
01/02/2018	R186 On 03-May-18	10.14	Call	Bond Future	10216	10	10	10	0.00
01/02/2018	R186 On 03-May-18	8.93	Call	Bond Future	3685	4	4	4	0.00
01/02/2018	R186 On 03-May-18	8.92	Call	Bond Future	3638	4	4	4	0.00
01/02/2018	R186 On 03-May-18	8.69	Call	Bond Future	2627	3	3	3	0.00
01/02/2018	R186 On 03-May-18	9.75	Call	Bond Future	8020	8	8	8	0.00
01/02/2018	R186 On 03-May-18	9.19	Call	Bond Future	4975	5	5	5	0.00
01/02/2018	R186 On 03-May-18	8.70	Call	Bond Future	2668	3	3	3	0.00
01/02/2018	R186 On 03-May-18	8.85	Call	Bond Future	3316	3	3	3	0.00
01/02/2018	R186 On 03-May-18	8.91	Call	Bond Future	3591	3	4	3	0.00
01/02/2018	R186 On 03-May-18	8.00	Call	Bond Future	725	1	1	1	4,745.00
01/02/2018	R186 On 03-May-18	9.72	Call	Bond Future	7852	8	8	8	0.00
01/02/2018	R186 On 03-May-18	8.40	Call	Bond Future	1605	2	2	2	4,745.00
01/02/2018	R186 On 03-May-18	8.92	Put	Bond Future	782	1	1	1	0.00
01/02/2018	R186 On 03-May-18	8.70	Put	Bond Future	1208	1	1	1	3,500.00
01/02/2018	R186 On 03-May-18	8.69	Put	Bond Future	1231	1	1	1	0.00
01/02/2018	R186 On 03-May-18	9.19	Put	Bond Future	438	0	0	0	0.00
01/02/2018	R186 On 03-May-18	8.85	Put	Bond Future	902	1	1	1	4,745.00
01/02/2018	R186 On 03-May-18	9.75	Put	Bond Future	104	0	0	0	3,200.00
01/02/2018	R186 On 03-May-18	9.72	Put	Bond Future	114	0	0	0	10,640.00
01/02/2018	R186 On 03-May-18	8.40	Put	Bond Future	2086	2	2	2	0.00
01/02/2018	R186 On 03-May-18	8.91	Put	Bond Future	799	1	1	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
01/02/2018	R186 On 03-May-18	10.14	Put	Bond Future	29	0	0	0	0.00
01/02/2018	R186 On 03-May-18	8.00	Put	Bond Future	3864	4	4	4	0.00
01/02/2018	R186 On 03-May-18	8.93	Put	Bond Future	766	1	1	1	0.00
01/02/2018	R186 On 03-May-18	9.30	Put	Bond Future	342	0	0	0	0.00
01/02/2018	R186 On 02-August-18			Bond Future	8.51	112.8708	113.0456	112.8708	51.00
01/02/2018	R186 On 02-August-18	8.47	Call	Bond Future	2522	2	3	2	0.00
01/02/2018	R186 On 02-August-18	8.25	Call	Bond Future	1944	0	2	0	1,470.00
01/02/2018	R186 On 02-August-18	7.50	Call	Bond Future	680	0	1	0	1,470.00
01/02/2018	R186 On 02-August-18	8.46	Call	Bond Future	2493	2	2	2	0.00
01/02/2018	R186 On 02-August-18	8.48	Call	Bond Future	2550	2	3	2	0.00
01/02/2018	R186 On 02-August-18	8.25	Put	Bond Future	3638	0	4	0	0.00
01/02/2018	R186 On 02-August-18	7.50	Put	Bond Future	7369	0	7	0	0.00
01/02/2018	R186 On 02-August-18	8.46	Put	Bond Future	2838	3	3	3	0.00
01/02/2018	R186 On 02-August-18	8.48	Put	Bond Future	2768	3	3	3	0.00
01/02/2018	R186 On 02-August-18	8.47	Put	Bond Future	2803	3	3	3	0.00
01/02/2018	R186 On 01-November-18			Bond Future	8.55	115.0412	115.2198	115.0412	0.00
01/02/2018	R186 On 01-November-18	8.46	Call	Bond Future	3077	3	3	3	5,000.00
01/02/2018	R186 On 01-November-18	8.53	Call	Bond Future	3271	3	3	3	0.00
01/02/2018	R186 On 01-November-18	9.14	Call	Bond Future	5450	5	5	5	0.00
01/02/2018	R186 On 01-November-18	8.52	Call	Bond Future	3243	3	3	3	0.00
01/02/2018	R186 On 01-November-18	7.96	Call	Bond Future	1917	2	2	2	5,000.00
01/02/2018	R186 On 01-November-18	8.54	Call	Bond Future	3300	3	3	3	0.00
01/02/2018	R186 On 01-November-18	9.14	Put	Bond Future	1848	2	2	2	5,000.00
01/02/2018	R186 On 01-November-18	8.52	Put	Bond Future	3401	3	3	3	0.00
01/02/2018	R186 On 01-November-18	7.96	Put	Bond Future	5621	6	6	6	0.00
01/02/2018	R186 On 01-November-18	8.54	Put	Bond Future	3334	3	3	3	0.00
01/02/2018	R186 On 01-November-18	8.53	Put	Bond Future	3368	3	3	3	0.00
01/02/2018	R186 On 01-November-18	8.46	Put	Bond Future	3608	4	4	4	0.00
01/02/2018	R197 On 01-February-18			Bond Future	296.74	296.7644	296.7358	296.7644	0.00
01/02/2018	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
01/02/2018	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
01/02/2018	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
01/02/2018	R197 On 01-February-18	301.66	Put	Bond Future	4924	5	5	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
01/02/2018	R197 On 01-February-18	301.67	Put	Bond Future	4934	5	5	5	0.00
01/02/2018	R197 On 01-February-18	301.68	Put	Bond Future	4944	5	5	5	0.00
01/02/2018	R197 On 03-May-18			Bond Future	301.98	302.3158	301.9820	302.3158	2,388.00
01/02/2018	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
01/02/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
01/02/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
01/02/2018	R197 On 03-May-18	304.45	Put	Bond Future	2468	2	2	2	0.00
01/02/2018	R197 On 03-May-18	304.46	Put	Bond Future	2478	2	2	2	0.00
01/02/2018	R197 On 03-May-18	304.44	Put	Bond Future	2458	2	2	2	0.00
01/02/2018	R202 On 01-February-18			Bond Future	234.79	234.8073	234.7865	234.8073	0.00
01/02/2018	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
01/02/2018	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
01/02/2018	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
01/02/2018	R202 On 01-February-18	249.07	Put	Bond Future	14283	14	14	14	0.00
01/02/2018	R202 On 01-February-18	249.06	Put	Bond Future	14273	14	14	14	0.00
01/02/2018	R202 On 01-February-18	249.08	Put	Bond Future	14293	14	14	14	0.00
01/02/2018	R202 On 03-May-18			Bond Future	238.01	239.1996	238.0073	239.1996	23,050.00
01/02/2018	R202 On 03-May-18	247.47	Call	Bond Future	141	0	0	0	0.00
01/02/2018	R202 On 03-May-18	247.48	Call	Bond Future	141	0	0	0	0.00
01/02/2018	R202 On 03-May-18	247.49	Call	Bond Future	140	0	0	0	0.00
01/02/2018	R202 On 03-May-18	247.49	Put	Bond Future	9623	9	10	9	0.00
01/02/2018	R202 On 03-May-18	247.47	Put	Bond Future	9604	9	10	9	0.00
01/02/2018	R202 On 03-May-18	247.48	Put	Bond Future	9614	9	10	9	0.00
01/02/2018	R204 On 01-February-18			Bond Future	7.06	101.8180	101.8004	101.8180	0.00
01/02/2018	R204 On 01-February-18	7.25	Call	Bond Future	159	0	0	0	0.00
01/02/2018	R204 On 01-February-18	7.27	Call	Bond Future	176	0	0	0	0.00
01/02/2018	R204 On 01-February-18	7.26	Call	Bond Future	167	0	0	0	0.00
01/02/2018	R204 On 01-February-18	7.26	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R204 On 01-February-18	7.27	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R204 On 01-February-18	7.25	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R204 On 03-May-18			Bond Future	6.81	103.7175	103.7336	103.7175	22,580.00
01/02/2018	R204 On 03-May-18	7.09	Call	Bond Future	213	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
01/02/2018	R204 On 03-May-18	7.10	Call	Bond Future	217	0	0	0	0.00
01/02/2018	R204 On 03-May-18	7.08	Call	Bond Future	208	0	0	0	0.00
01/02/2018	R204 On 03-May-18	7.08	Put	Bond Future	44	0	0	0	0.00
01/02/2018	R204 On 03-May-18	7.09	Put	Bond Future	43	0	0	0	0.00
01/02/2018	R204 On 03-May-18	7.10	Put	Bond Future	41	0	0	0	0.00
01/02/2018	R207 On 01-February-18			Bond Future	7.08	100.7913	100.7459	100.7913	0.00
01/02/2018	R207 On 01-February-18	7.60	Call	Bond Future	933	1	1	1	0.00
01/02/2018	R207 On 01-February-18	7.62	Call	Bond Future	968	1	1	1	0.00
01/02/2018	R207 On 01-February-18	7.61	Call	Bond Future	950	1	1	1	0.00
01/02/2018	R207 On 01-February-18	7.60	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R207 On 01-February-18	7.62	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R207 On 01-February-18	7.61	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R207 On 03-May-18			Bond Future	6.95	102.6716	102.7164	102.6716	47,558.00
01/02/2018	R207 On 03-May-18	7.58	Call	Bond Future	1015	1	1	1	0.00
01/02/2018	R207 On 03-May-18	7.57	Call	Bond Future	1001	1	1	1	0.00
01/02/2018	R207 On 03-May-18	7.56	Call	Bond Future	987	1	1	1	0.00
01/02/2018	R207 On 03-May-18	7.57	Put	Bond Future	34	0	0	0	0.00
01/02/2018	R207 On 03-May-18	7.56	Put	Bond Future	35	0	0	0	0.00
01/02/2018	R207 On 03-May-18	7.58	Put	Bond Future	32	0	0	0	0.00
01/02/2018	R208 On 01-February-18			Bond Future	7.37	100.7488	100.6804	100.7488	0.00
01/02/2018	R208 On 01-February-18	7.84	Call	Bond Future	1289	1	1	1	0.00
01/02/2018	R208 On 01-February-18	7.85	Call	Bond Future	1316	1	1	1	0.00
01/02/2018	R208 On 01-February-18	7.83	Call	Bond Future	1262	1	1	1	0.00
01/02/2018	R208 On 01-February-18	7.83	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R208 On 01-February-18	7.84	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R208 On 01-February-18	7.85	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R208 On 03-May-18			Bond Future	7.29	99.2271	99.2967	99.2271	33,549.00
01/02/2018	R208 On 03-May-18	7.77	Call	Bond Future	1337	1	1	1	0.00
01/02/2018	R208 On 03-May-18	7.79	Call	Bond Future	1379	1	1	1	0.00
01/02/2018	R208 On 03-May-18	7.78	Call	Bond Future	1358	1	1	1	0.00
01/02/2018	R208 On 03-May-18	7.79	Put	Bond Future	122	0	0	0	0.00
01/02/2018	R208 On 03-May-18	7.78	Put	Bond Future	126	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
01/02/2018	R208 On 03-May-18	7.77	Put	Bond Future	130	0	0	0	0.00
01/02/2018	R209 On 01-February-18			Bond Future	9.40	75.1850	75.0521	75.1850	0.00
01/02/2018	R209 On 01-February-18	9.71	Call	Bond Future	2108	2	2	2	0.00
01/02/2018	R209 On 01-February-18	9.88	Call	Bond Future	3208	3	3	3	0.00
01/02/2018	R209 On 01-February-18	9.59	Call	Bond Future	1316	1	1	1	0.00
01/02/2018	R209 On 01-February-18	10.10	Call	Bond Future	4594	5	5	5	0.00
01/02/2018	R209 On 01-February-18	9.85	Call	Bond Future	3016	3	3	3	0.00
01/02/2018	R209 On 01-February-18	9.75	Call	Bond Future	2369	3	2	3	0.00
01/02/2018	R209 On 01-February-18	9.33	Call	Bond Future	0	0	0	0	0.00
01/02/2018	R209 On 01-February-18	9.72	Call	Bond Future	2174	2	2	2	0.00
01/02/2018	R209 On 01-February-18	9.73	Call	Bond Future	2239	2	2	2	0.00
01/02/2018	R209 On 01-February-18	10.00	Call	Bond Future	3970	4	4	4	0.00
01/02/2018	R209 On 01-February-18	9.32	Call	Bond Future	0	0	0	0	0.00
01/02/2018	R209 On 01-February-18	9.87	Call	Bond Future	3144	3	3	3	0.00
01/02/2018	R209 On 01-February-18	9.52	Call	Bond Future	848	1	1	1	0.00
01/02/2018	R209 On 01-February-18	9.89	Call	Bond Future	3272	3	3	3	0.00
01/02/2018	R209 On 01-February-18	10.22	Call	Bond Future	5333	5	5	5	0.00
01/02/2018	R209 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R209 On 01-February-18	9.72	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R209 On 01-February-18	10.10	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R209 On 01-February-18	9.85	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R209 On 01-February-18	9.33	Put	Bond Future	447	0	0	0	0.00
01/02/2018	R209 On 01-February-18	9.89	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R209 On 01-February-18	9.32	Put	Bond Future	516	0	1	0	0.00
01/02/2018	R209 On 01-February-18	9.87	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R209 On 01-February-18	9.52	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R209 On 01-February-18	10.00	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R209 On 01-February-18	9.71	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R209 On 01-February-18	10.22	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R209 On 01-February-18	9.59	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R209 On 01-February-18	9.88	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R209 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R209 On 03-May-18			Bond Future	9.37	73.4383	73.7930	73.4383	78,910.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2018	R209 On 03-May-18	10.22	Call	Bond Future	5918	6	6	6	0.00
01/02/2018	R209 On 03-May-18	9.85	Call	Bond Future	4076	4	4	4	0.00
01/02/2018	R209 On 03-May-18	10.73	Call	Bond Future	8615	8	9	8	0.00
01/02/2018	R209 On 03-May-18	10.00	Call	Bond Future	4801	5	5	5	0.00
01/02/2018	R209 On 03-May-18	9.77	Call	Bond Future	3706	3	4	3	0.00
01/02/2018	R209 On 03-May-18	9.75	Call	Bond Future	3616	3	4	3	435.00
01/02/2018	R209 On 03-May-18	9.47	Call	Bond Future	2455	2	2	2	0.00
01/02/2018	R209 On 03-May-18	9.19	Call	Bond Future	1589	1	2	1	250.00
01/02/2018	R209 On 03-May-18	9.84	Call	Bond Future	4029	4	4	4	0.00
01/02/2018	R209 On 03-May-18	9.86	Call	Bond Future	4123	4	4	4	0.00
01/02/2018	R209 On 03-May-18	9.47	Put	Bond Future	1789	2	2	2	250.00
01/02/2018	R209 On 03-May-18	10.00	Put	Bond Future	685	1	1	1	5,000.00
01/02/2018	R209 On 03-May-18	9.77	Put	Bond Future	1056	1	1	1	250.00
01/02/2018	R209 On 03-May-18	9.84	Put	Bond Future	928	1	1	1	0.00
01/02/2018	R209 On 03-May-18	9.86	Put	Bond Future	894	1	1	1	0.00
01/02/2018	R209 On 03-May-18	9.19	Put	Bond Future	2849	3	3	3	0.00
01/02/2018	R209 On 03-May-18	9.85	Put	Bond Future	911	1	1	1	0.00
01/02/2018	R209 On 03-May-18	10.22	Put	Bond Future	442	1	0	1	435.00
01/02/2018	R209 On 03-May-18	9.75	Put	Bond Future	1096	1	1	1	0.00
01/02/2018	R209 On 03-May-18	10.73	Put	Bond Future	137	0	0	0	435.00
01/02/2018	R209 On 02-August-18			Bond Future	9.42	74.8081	75.1685	74.8081	816.00
01/02/2018	R209 On 02-August-18	10.84	Call	Bond Future	9303	9	9	9	0.00
01/02/2018	R209 On 02-August-18	10.21	Call	Bond Future	6353	6	6	6	0.00
01/02/2018	R209 On 02-August-18	9.66	Call	Bond Future	3994	4	4	4	435.00
01/02/2018	R209 On 02-August-18	10.38	Call	Bond Future	7142	7	7	7	0.00
01/02/2018	R209 On 02-August-18	10.40	Call	Bond Future	7237	7	7	7	0.00
01/02/2018	R209 On 02-August-18	10.39	Call	Bond Future	7190	7	7	7	0.00
01/02/2018	R209 On 02-August-18	9.66	Put	Bond Future	2392	3	2	3	0.00
01/02/2018	R209 On 02-August-18	10.38	Put	Bond Future	1043	1	1	1	0.00
01/02/2018	R209 On 02-August-18	10.40	Put	Bond Future	1018	1	1	1	0.00
01/02/2018	R209 On 02-August-18	10.39	Put	Bond Future	1030	1	1	1	0.00
01/02/2018	R209 On 02-August-18	10.21	Put	Bond Future	1276	1	1	1	435.00
01/02/2018	R209 On 02-August-18	10.84	Put	Bond Future	550	1	1	1	435.00
01/02/2018	R209 On 01-November-18			Bond Future	9.46	73.0971	73.4648	73.0971	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
01/02/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72577	72	73	72	0.00
01/02/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72577	72	73	72	0.00
01/02/2018	R209 On 01-November-18	9.94	Call	Bond Future	5713	5	6	5	0.00
01/02/2018	R209 On 01-November-18	10.57	Call	Bond Future	8391	8	8	8	0.00
01/02/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72577	72	73	72	0.00
01/02/2018	R209 On 01-November-18	9.34	Call	Bond Future	3565	3	4	3	255.00
01/02/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R209 On 01-November-18	10.57	Put	Bond Future	1488	2	1	2	255.00
01/02/2018	R209 On 01-November-18	9.94	Put	Bond Future	2614	3	3	3	255.00
01/02/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R209 On 01-November-18	9.34	Put	Bond Future	4399	5	4	5	0.00
01/02/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R210 On 01-February-18			Bond Future	185.63	185.6483	185.6313	185.6483	0.00
01/02/2018	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
01/02/2018	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
01/02/2018	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
01/02/2018	R210 On 01-February-18	192.38	Put	Bond Future	6749	7	7	7	0.00
01/02/2018	R210 On 01-February-18	192.37	Put	Bond Future	6739	7	7	7	0.00
01/02/2018	R210 On 01-February-18	192.36	Put	Bond Future	6729	7	7	7	0.00
01/02/2018	R210 On 03-May-18			Bond Future	186.18	186.6962	186.1786	186.6962	2,159.00
01/02/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
01/02/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
01/02/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
01/02/2018	R210 On 03-May-18	191.45	Put	Bond Future	5271	5	5	5	0.00
01/02/2018	R210 On 03-May-18	191.44	Put	Bond Future	5261	5	5	5	0.00
01/02/2018	R210 On 03-May-18	191.46	Put	Bond Future	5281	5	5	5	0.00
01/02/2018	R212 On 01-February-18			Bond Future	151.03	151.0431	151.0281	151.0431	0.00
01/02/2018	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
01/02/2018	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
01/02/2018	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
01/02/2018	R212 On 01-February-18	154.69	Put	Bond Future	3662	4	4	4	0.00
01/02/2018	R212 On 01-February-18	154.70	Put	Bond Future	3672	4	4	4	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
01/02/2018	R212 On 01-February-18	154.71	Put	Bond Future	3682	4	4	4	0.00
01/02/2018	R212 On 03-May-18			Bond Future	153.77	153.8685	153.7664	153.8685	4,755.00
01/02/2018	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
01/02/2018	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
01/02/2018	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
01/02/2018	R212 On 03-May-18	154.29	Put	Bond Future	524	0	1	0	0.00
01/02/2018	R212 On 03-May-18	154.30	Put	Bond Future	534	0	1	0	0.00
01/02/2018	R212 On 03-May-18	154.28	Put	Bond Future	514	0	1	0	0.00
01/02/2018	R213 On 01-February-18			Bond Future	9.08	87.5058	87.3415	87.5058	0.00
01/02/2018	R213 On 01-February-18	9.43	Call	Bond Future	2310	2	2	2	0.00
01/02/2018	R213 On 01-February-18	9.42	Call	Bond Future	2245	2	2	2	0.00
01/02/2018	R213 On 01-February-18	9.41	Call	Bond Future	2180	2	2	2	0.00
01/02/2018	R213 On 01-February-18	9.42	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R213 On 01-February-18	9.41	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R213 On 01-February-18	9.43	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R213 On 03-May-18			Bond Future	9.06	85.5888	85.8683	85.5888	45,278.00
01/02/2018	R213 On 03-May-18	9.56	Call	Bond Future	4049	4	4	4	0.00
01/02/2018	R213 On 03-May-18	9.57	Call	Bond Future	4097	4	4	4	0.00
01/02/2018	R213 On 03-May-18	9.58	Call	Bond Future	4145	4	4	4	0.00
01/02/2018	R213 On 03-May-18	9.58	Put	Bond Future	759	1	1	1	0.00
01/02/2018	R213 On 03-May-18	9.56	Put	Bond Future	790	1	1	1	0.00
01/02/2018	R213 On 03-May-18	9.57	Put	Bond Future	775	1	1	1	0.00
01/02/2018	R213 On 02-August-18			Bond Future	9.10	87.1854	87.4690	87.1854	1.00
01/02/2018	R213 On 02-August-18	9.07	Call	Bond Future	2855	3	3	3	0.00
01/02/2018	R213 On 02-August-18	9.06	Call	Bond Future	2825	3	3	3	0.00
01/02/2018	R213 On 02-August-18	9.05	Call	Bond Future	2795	3	3	3	0.00
01/02/2018	R213 On 02-August-18	9.06	Put	Bond Future	3121	3	3	3	0.00
01/02/2018	R213 On 02-August-18	9.05	Put	Bond Future	3158	3	3	3	0.00
01/02/2018	R213 On 02-August-18	9.07	Put	Bond Future	3085	3	3	3	0.00
01/02/2018	R214 On 01-February-18			Bond Future	9.56	74.7273	74.5893	74.7273	0.00
01/02/2018	R214 On 01-February-18	9.82	Call	Bond Future	1845	2	2	2	0.00
01/02/2018	R214 On 01-February-18	9.84	Call	Bond Future	1981	2	2	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
01/02/2018	R214 On 01-February-18	9.83	Call	Bond Future	1913	2	2	2	0.00
01/02/2018	R214 On 01-February-18	9.83	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R214 On 01-February-18	9.84	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R214 On 01-February-18	9.82	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R214 On 03-May-18			Bond Future	9.53	72.8254	73.2313	72.8254	50,015.00
01/02/2018	R214 On 03-May-18	9.98	Call	Bond Future	4170	4	4	4	0.00
01/02/2018	R214 On 03-May-18	9.99	Call	Bond Future	4218	4	4	4	0.00
01/02/2018	R214 On 03-May-18	9.97	Call	Bond Future	4122	4	4	4	0.00
01/02/2018	R214 On 03-May-18	9.97	Put	Bond Future	1069	1	1	1	0.00
01/02/2018	R214 On 03-May-18	9.98	Put	Bond Future	1050	1	1	1	0.00
01/02/2018	R214 On 03-May-18	9.99	Put	Bond Future	1031	1	1	1	0.00
01/02/2018	R248 On 01-February-18			Bond Future	9.59	95.8195	95.6429	95.8195	0.00
01/02/2018	R248 On 01-February-18	9.89	Call	Bond Future	2705	3	3	3	0.00
01/02/2018	R248 On 01-February-18	9.91	Call	Bond Future	2877	3	3	3	0.00
01/02/2018	R248 On 01-February-18	9.90	Call	Bond Future	2791	3	3	3	0.00
01/02/2018	R248 On 01-February-18	9.89	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R248 On 01-February-18	9.91	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R248 On 01-February-18	9.90	Put	Bond Future	0	0	0	0	0.00
01/02/2018	R248 On 03-May-18			Bond Future	9.56	93.1702	93.6903	93.1702	97,299.00
01/02/2018	R248 On 03-May-18	10.07	Call	Bond Future	5668	5	6	5	0.00
01/02/2018	R248 On 03-May-18	10.06	Call	Bond Future	5606	5	6	5	0.00
01/02/2018	R248 On 03-May-18	10.05	Call	Bond Future	5544	5	6	5	0.00
01/02/2018	R248 On 03-May-18	10.06	Put	Bond Future	1207	1	1	1	0.00
01/02/2018	R248 On 03-May-18	10.05	Put	Bond Future	1229	1	1	1	0.00
01/02/2018	R248 On 03-May-18	10.07	Put	Bond Future	1185	1	1	1	0.00