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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/10/2018 TO: 02/10/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	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
02/10/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	2025 On 01-November-18			Bond Future	132.22	132.2030	132.2231	132.2030	365.00
02/10/2018	2025 On 07-February-19			Bond Future	133.38	133.3623	133.3833	133.3623	0.00
02/10/2018	2025 On 02-May-19			Bond Future	135.62	135.5986	135.6202	135.5986	0.00
02/10/2018	2029 On 01-November-18			Bond Future	100.47	100.4544	100.4698	100.4544	2,938.00
02/10/2018	2029 On 07-February-19			Bond Future	102.43	102.4100	102.4261	102.4100	0.00
02/10/2018	2029 On 02-May-19			Bond Future	103.07	103.0549	103.0713	103.0549	0.00
02/10/2018	2030 On 01-November-18			Bond Future	9.53	92.0920	91.7117	92.0920	54,822.00
02/10/2018	2030 On 01-November-18	8.90	Call	Bond Future	43	0	0	0	0.00
02/10/2018	2030 On 01-November-18	8.58	Call	Bond Future	3	0	0	0	0.00
02/10/2018	2030 On 01-November-18	8.60	Call	Bond Future	4	0	0	0	0.00
02/10/2018	2030 On 01-November-18	9.60	Call	Bond Future	1267	2	1	2	0.00
02/10/2018	2030 On 01-November-18	8.59	Call	Bond Future	3	0	0	0	0.00
02/10/2018	2030 On 01-November-18	8.59	Put	Bond Future	6203	6	6	6	0.00
02/10/2018	2030 On 01-November-18	8.58	Put	Bond Future	6272	6	6	6	0.00
02/10/2018	2030 On 01-November-18	9.60	Put	Bond Future	809	1	1	1	0.00
02/10/2018	2030 On 01-November-18	8.90	Put	Bond Future	4129	4	4	4	0.00
02/10/2018	2030 On 01-November-18	8.60	Put	Bond Future	6134	6	6	6	0.00
02/10/2018	2030 On 07-February-19			Bond Future	9.61	89.8540	89.4669	89.8540	167.00
02/10/2018	2030 On 07-February-19	8.62	Call	Bond Future	218	0	0	0	0.00
02/10/2018	2030 On 07-February-19	8.63	Call	Bond Future	225	0	0	0	0.00
02/10/2018	2030 On 07-February-19	8.90	Call	Bond Future	506	1	1	1	1,920.00
02/10/2018	2030 On 07-February-19	8.70	Call	Bond Future	280	0	0	0	0.00
02/10/2018	2030 On 07-February-19	8.64	Call	Bond Future	232	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2018	2030 On 07-February-19	9.60	Call	Bond Future	2106	2	2	2	1,920.00
02/10/2018	2030 On 07-February-19	9.40	Call	Bond Future	1519	2	2	2	0.00
02/10/2018	2030 On 07-February-19	8.70	Put	Bond Future	6189	6	6	6	0.00
02/10/2018	2030 On 07-February-19	8.63	Put	Bond Future	6608	6	7	6	0.00
02/10/2018	2030 On 07-February-19	8.90	Put	Bond Future	5078	5	5	5	0.00
02/10/2018	2030 On 07-February-19	9.40	Put	Bond Future	2856	3	3	3	0.00
02/10/2018	2030 On 07-February-19	8.64	Put	Bond Future	6547	6	7	6	0.00
02/10/2018	2030 On 07-February-19	9.60	Put	Bond Future	2192	2	2	2	0.00
02/10/2018	2030 On 07-February-19	8.62	Put	Bond Future	6669	6	7	6	0.00
02/10/2018	2030 On 02-May-19			Bond Future	9.69	91.3457	90.9522	91.3457	0.00
02/10/2018	2030 On 02-May-19	9.39	Call	Bond Future	1990	2	2	2	0.00
02/10/2018	2030 On 02-May-19	9.41	Call	Bond Future	2043	2	2	2	0.00
02/10/2018	2030 On 02-May-19	9.40	Call	Bond Future	2016	2	2	2	0.00
02/10/2018	2030 On 02-May-19	9.40	Put	Bond Future	3825	4	4	4	0.00
02/10/2018	2030 On 02-May-19	9.41	Put	Bond Future	3789	4	4	4	0.00
02/10/2018	2030 On 02-May-19	9.39	Put	Bond Future	3861	4	4	4	0.00
02/10/2018	2032 On 01-November-18			Bond Future	9.73	90.2940	89.8842	90.2940	40,694.00
02/10/2018	2032 On 01-November-18	8.76	Call	Bond Future	3	0	0	0	0.00
02/10/2018	2032 On 01-November-18	8.77	Call	Bond Future	3	0	0	0	0.00
02/10/2018	2032 On 01-November-18	8.75	Call	Bond Future	3	0	0	0	0.00
02/10/2018	2032 On 01-November-18	8.75	Put	Bond Future	7043	7	7	7	0.00
02/10/2018	2032 On 01-November-18	8.76	Put	Bond Future	6967	7	7	7	0.00
02/10/2018	2032 On 01-November-18	8.77	Put	Bond Future	6892	6	7	6	0.00
02/10/2018	2032 On 07-February-19			Bond Future	9.82	92.0310	91.6135	92.0310	456.00
02/10/2018	2032 On 07-February-19	8.82	Call	Bond Future	229	0	0	0	0.00
02/10/2018	2032 On 07-February-19	8.81	Call	Bond Future	221	0	0	0	0.00
02/10/2018	2032 On 07-February-19	8.80	Call	Bond Future	213	0	0	0	0.00
02/10/2018	2032 On 07-February-19	8.81	Put	Bond Future	7343	7	7	7	0.00
02/10/2018	2032 On 07-February-19	8.80	Put	Bond Future	7410	7	7	7	0.00
02/10/2018	2032 On 07-February-19	8.82	Put	Bond Future	7276	7	7	7	0.00
02/10/2018	2032 On 02-May-19			Bond Future	9.89	89.4037	88.9795	89.4037	0.00
02/10/2018	2032 On 02-May-19	9.61	Call	Bond Future	2271	2	2	2	0.00
02/10/2018	2032 On 02-May-19	9.62	Call	Bond Future	2300	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
02/10/2018	2032 On 02-May-19	9.63	Call	Bond Future	2329	3	2	3	0.00
02/10/2018	2032 On 02-May-19	9.63	Put	Bond Future	4097	4	4	4	0.00
02/10/2018	2032 On 02-May-19	9.61	Put	Bond Future	4175	4	4	4	0.00
02/10/2018	2032 On 02-May-19	9.62	Put	Bond Future	4136	4	4	4	0.00
02/10/2018	2033 On 01-November-18			Bond Future	102.54	102.5235	102.5395	102.5235	6,373.00
02/10/2018	2033 On 07-February-19			Bond Future	104.54	104.5194	104.5361	104.5194	0.00
02/10/2018	2033 On 02-May-19			Bond Future	105.14	105.1275	105.1446	105.1275	0.00
02/10/2018	2037 On 01-November-18			Bond Future	9.96	90.5113	90.0576	90.5113	52,674.00
02/10/2018	2037 On 01-November-18	9.01	Call	Bond Future	4	0	0	0	0.00
02/10/2018	2037 On 01-November-18	9.03	Call	Bond Future	5	0	0	0	0.00
02/10/2018	2037 On 01-November-18	9.02	Call	Bond Future	4	0	0	0	0.00
02/10/2018	2037 On 01-November-18	9.02	Put	Bond Future	7576	7	8	7	0.00
02/10/2018	2037 On 01-November-18	9.03	Put	Bond Future	7491	7	7	7	0.00
02/10/2018	2037 On 01-November-18	9.01	Put	Bond Future	7661	7	8	7	0.00
02/10/2018	2037 On 07-February-19			Bond Future	10.05	87.9923	87.5303	87.9923	1,188.00
02/10/2018	2037 On 07-February-19	9.05	Call	Bond Future	256	0	0	0	0.00
02/10/2018	2037 On 07-February-19	9.06	Call	Bond Future	265	0	0	0	0.00
02/10/2018	2037 On 07-February-19	9.07	Call	Bond Future	275	0	0	0	0.00
02/10/2018	2037 On 07-February-19	9.07	Put	Bond Future	8013	8	8	8	0.00
02/10/2018	2037 On 07-February-19	9.05	Put	Bond Future	8164	8	8	8	0.00
02/10/2018	2037 On 07-February-19	9.06	Put	Bond Future	8088	8	8	8	0.00
02/10/2018	2037 On 02-May-19			Bond Future	10.12	89.4530	88.9834	89.4530	0.00
02/10/2018	2037 On 02-May-19	9.80	Call	Bond Future	2432	3	2	3	0.00
02/10/2018	2037 On 02-May-19	9.81	Call	Bond Future	2464	3	2	3	0.00
02/10/2018	2037 On 02-May-19	9.79	Call	Bond Future	2401	3	2	3	0.00
02/10/2018	2037 On 02-May-19	9.79	Put	Bond Future	4889	5	5	5	0.00
02/10/2018	2037 On 02-May-19	9.80	Put	Bond Future	4843	5	5	5	0.00
02/10/2018	2037 On 02-May-19	9.81	Put	Bond Future	4799	5	5	5	0.00
02/10/2018	2038 On 01-November-18			Bond Future	122.48	122.4603	122.4795	122.4603	9,904.00
02/10/2018	2038 On 07-February-19			Bond Future	123.27	123.2532	123.2732	123.2532	0.00
02/10/2018	2038 On 02-May-19			Bond Future	125.34	125.3199	125.3402	125.3199	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2018	2040 On 01-November-18			Bond Future	10.04	93.7775	93.3327	93.7775	27,962.00
02/10/2018	2040 On 01-November-18	9.08	Call	Bond Future	4	0	0	0	0.00
02/10/2018	2040 On 01-November-18	9.20	Call	Bond Future	11	0	0	0	3,940.00
02/10/2018	2040 On 01-November-18	9.60	Call	Bond Future	207	0	0	0	0.00
02/10/2018	2040 On 01-November-18	9.80	Call	Bond Future	565	1	1	1	1,770.00
02/10/2018	2040 On 01-November-18	9.07	Call	Bond Future	4	0	0	0	0.00
02/10/2018	2040 On 01-November-18	9.10	Call	Bond Future	5	0	0	0	2,950.00
02/10/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
02/10/2018	2040 On 01-November-18	9.09	Call	Bond Future	4	0	0	0	0.00
02/10/2018	2040 On 01-November-18	10.00	Call	Bond Future	1194	1	1	1	3,940.00
02/10/2018	2040 On 01-November-18	9.10	Put	Bond Future	8111	8	8	8	0.00
02/10/2018	2040 On 01-November-18	8.50	Put	Bond Future	13919	13	14	13	0.00
02/10/2018	2040 On 01-November-18	9.07	Put	Bond Future	8388	8	8	8	0.00
02/10/2018	2040 On 01-November-18	10.00	Put	Bond Future	1490	1	1	1	0.00
02/10/2018	2040 On 01-November-18	9.09	Put	Bond Future	8203	8	8	8	0.00
02/10/2018	2040 On 01-November-18	9.80	Put	Bond Future	2510	2	3	2	0.00
02/10/2018	2040 On 01-November-18	9.60	Put	Bond Future	3848	3	4	3	0.00
02/10/2018	2040 On 01-November-18	9.08	Put	Bond Future	8296	8	8	8	0.00
02/10/2018	2040 On 01-November-18	9.20	Put	Bond Future	7198	7	7	7	0.00
02/10/2018	2040 On 07-February-19			Bond Future	10.12	91.0707	90.6178	91.0707	100.00
02/10/2018	2040 On 07-February-19	9.11	Call	Bond Future	270	0	0	0	0.00
02/10/2018	2040 On 07-February-19	9.13	Call	Bond Future	289	0	0	0	0.00
02/10/2018	2040 On 07-February-19	9.12	Call	Bond Future	279	0	0	0	0.00
02/10/2018	2040 On 07-February-19	9.12	Put	Bond Future	8841	8	9	8	0.00
02/10/2018	2040 On 07-February-19	9.11	Put	Bond Future	8923	9	9	9	0.00
02/10/2018	2040 On 07-February-19	9.13	Put	Bond Future	8758	8	9	8	0.00
02/10/2018	2040 On 02-May-19			Bond Future	10.20	92.5825	92.1221	92.5825	0.00
02/10/2018	2040 On 02-May-19	9.90	Call	Bond Future	2722	3	3	3	0.00
02/10/2018	2040 On 02-May-19	9.89	Call	Bond Future	2688	3	3	3	0.00
02/10/2018	2040 On 02-May-19	9.88	Call	Bond Future	2654	3	3	3	0.00
02/10/2018	2040 On 02-May-19	9.89	Put	Bond Future	5142	5	5	5	0.00
02/10/2018	2040 On 02-May-19	9.88	Put	Bond Future	5190	5	5	5	0.00
02/10/2018	2040 On 02-May-19	9.90	Put	Bond Future	5094	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
02/10/2018	2044 On 01-November-18			Bond Future	10.07	90.7381	90.3293	90.7381	37,925.00
02/10/2018	2044 On 01-November-18	9.12	Call	Bond Future	4	0	0	0	0.00
02/10/2018	2044 On 01-November-18	9.13	Call	Bond Future	5	0	0	0	0.00
02/10/2018	2044 On 01-November-18	9.14	Call	Bond Future	5	0	0	0	0.00
02/10/2018	2044 On 01-November-18	9.13	Put	Bond Future	8257	8	8	8	0.00
02/10/2018	2044 On 01-November-18	9.14	Put	Bond Future	8162	8	8	8	0.00
02/10/2018	2044 On 01-November-18	9.12	Put	Bond Future	8351	8	8	8	0.00
02/10/2018	2044 On 07-February-19			Bond Future	10.15	88.0981	87.6820	88.0981	108.00
02/10/2018	2044 On 07-February-19	9.17	Call	Bond Future	311	0	0	0	0.00
02/10/2018	2044 On 07-February-19	9.18	Call	Bond Future	322	0	0	0	0.00
02/10/2018	2044 On 07-February-19	9.16	Call	Bond Future	301	0	0	0	0.00
02/10/2018	2044 On 07-February-19	9.16	Put	Bond Future	8905	9	9	9	0.00
02/10/2018	2044 On 07-February-19	9.17	Put	Bond Future	8822	8	9	8	0.00
02/10/2018	2044 On 07-February-19	9.18	Put	Bond Future	8738	8	9	8	0.00
02/10/2018	2044 On 02-May-19			Bond Future	10.22	89.5606	89.1376	89.5606	0.00
02/10/2018	2044 On 02-May-19	9.90	Call	Bond Future	2696	3	3	3	0.00
02/10/2018	2044 On 02-May-19	9.92	Call	Bond Future	2765	3	3	3	0.00
02/10/2018	2044 On 02-May-19	9.91	Call	Bond Future	2731	3	3	3	0.00
02/10/2018	2044 On 02-May-19	9.92	Put	Bond Future	5203	5	5	5	0.00
02/10/2018	2044 On 02-May-19	9.91	Put	Bond Future	5252	5	5	5	0.00
02/10/2018	2044 On 02-May-19	9.90	Put	Bond Future	5301	5	5	5	0.00
02/10/2018	2046 On 01-November-18			Bond Future	116.44	116.2003	116.4417	116.2003	12,067.00
02/10/2018	2046 On 07-February-19			Bond Future	118.71	118.4625	118.7089	118.4625	0.00
02/10/2018	2046 On 02-May-19			Bond Future	119.01	118.7638	119.0144	118.7638	0.00
02/10/2018	2050 On 01-November-18			Bond Future	122.40	121.8688	122.4008	121.8688	9,987.00
02/10/2018	2050 On 07-February-19			Bond Future	123.01	122.4699	123.0127	122.4699	0.00
02/10/2018	2050 On 02-May-19			Bond Future	125.08	124.5234	125.0757	124.5234	0.00
02/10/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2018	AL37 On 01-November-18			Index Future	590.39	591.8660	590.3900	591.8660	0.00
02/10/2018	AL37 On 07-February-19			Index Future	601.75	603.2520	601.7500	603.2520	0.00
02/10/2018	AL37 On 02-May-19			Index Future	611.74	613.2710	611.7440	613.2710	0.00
02/10/2018	AL7T On 01-November-18			Index Future	681.56	683.7950	681.5550	683.7950	0.00
02/10/2018	AL7T On 07-February-19			Index Future	694.67	696.9500	694.6700	696.9500	0.00
02/10/2018	AL7T On 02-May-19			Index Future	706.21	708.5240	706.2070	708.5240	0.00
02/10/2018	ALBI On 01-November-18			Index Future	615.57	617.9510	615.5710	617.9510	864.00
02/10/2018	ALBI On 07-February-19			Index Future	627.42	629.8390	627.4160	629.8390	57.00
02/10/2018	ALBI On 02-May-19			Index Future	637.84	640.2990	637.8360	640.2990	0.00
02/10/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/10/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2018	ES33 On 01-November-18			Bond Future	11.16	75.1143	74.8010	75.1143	9,466.00
02/10/2018	ES33 On 07-February-19			Bond Future	11.30	76.5592	76.2402	76.5592	0.00
02/10/2018	ES33 On 02-May-19			Bond Future	11.42	74.0410	73.7167	74.0410	0.00
02/10/2018	ES42 On 01-November-18			Bond Future	11.40	77.0566	76.7123	77.0566	7,957.00
02/10/2018	ES42 On 07-February-19			Bond Future	11.53	78.5387	78.1883	78.5387	0.00
02/10/2018	ES42 On 02-May-19			Bond Future	11.65	75.5827	75.2265	75.5827	0.00
02/10/2018	GOVI On 01-November-18			GOVI	609.79	612.3670	609.7940	612.3670	462.00
02/10/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
02/10/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
02/10/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
02/10/2018	GOVI On 01-November-18	653.51	Put	GOVI	437160	41	44	41	0.00
02/10/2018	GOVI On 01-November-18	653.49	Put	GOVI	436960	41	44	41	0.00
02/10/2018	GOVI On 01-November-18	653.50	Put	GOVI	437060	41	44	41	0.00
02/10/2018	GOVI On 07-February-19			GOVI	621.53	624.1480	621.5280	624.1480	0.00
02/10/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
02/10/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
02/10/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
02/10/2018	GOVI On 07-February-19	666.51	Put	GOVI	449820	42	45	42	0.00
02/10/2018	GOVI On 07-February-19	666.52	Put	GOVI	449920	42	45	42	0.00
02/10/2018	GOVI On 07-February-19	666.53	Put	GOVI	450020	42	45	42	0.00
02/10/2018	GOVI On 02-May-19			GOVI	631.85	634.5140	631.8510	634.5140	0.00
02/10/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
02/10/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
02/10/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
02/10/2018	GOVI On 02-May-19	647.88	Put	GOVI	160290	13	16	13	0.00
02/10/2018	GOVI On 02-May-19	647.86	Put	GOVI	160090	13	16	13	0.00
02/10/2018	GOVI On 02-May-19	647.87	Put	GOVI	160190	13	16	13	0.00
02/10/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/10/2018	IGOV On 01-November-18			Index Future	253.05	252.7520	253.0510	252.7520	746.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2018	IGOV On 07-February-19			Index Future	257.98	257.6730	257.9790	257.6730	0.00
02/10/2018	IGOV On 02-May-19			Index Future	262.31	261.9950	262.3060	261.9950	0.00
02/10/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
02/10/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
02/10/2018	IS01 On 20-June-19			Interest Rate Swap	102.08	102.0600	102.0800	102.0600	0.00
02/10/2018	IS01 On 19-September-19			Interest Rate Swap	100.03	100.0100	100.0300	100.0100	0.00
02/10/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
02/10/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
02/10/2018	IS02 On 21-June-19			Interest Rate Swap	99.81	99.7900	99.8100	99.7900	0.00
02/10/2018	IS02 On 20-September-19			Interest Rate Swap	102.03	102.0100	102.0300	102.0100	0.00
02/10/2018	IS02 On 20-December-19			Interest Rate Swap	103.09	103.0600	103.0900	103.0600	0.00
02/10/2018	IS02 On 23-March-20			Interest Rate Swap	99.24	99.1900	99.2400	99.1900	0.00
02/10/2018	IS02 On 22-June-20			Interest Rate Swap	102.94	102.8800	102.9400	102.8800	0.00
02/10/2018	IS02 On 21-September-20			Interest Rate Swap	100.12	100.0900	100.1200	100.0900	0.00
02/10/2018	IS05 On 17-December-20			Interest Rate Swap	97.07	97.0500	97.0700	97.0500	0.00
02/10/2018	IS05 On 16-March-21			Interest Rate Swap	96.38	96.3300	96.3800	96.3300	0.00
02/10/2018	IS05 On 15-June-21			Interest Rate Swap	95.63	95.5600	95.6300	95.5600	0.00
02/10/2018	IS05 On 21-September-21			Interest Rate Swap	95.88	95.7700	95.8800	95.7700	0.00
02/10/2018	IS05 On 21-December-21			Interest Rate Swap	98.15	98.0300	98.1500	98.0300	51.00
02/10/2018	IS05 On 15-March-22			Interest Rate Swap	98.36	98.2300	98.3600	98.2300	0.00
02/10/2018	IS05 On 21-June-22			Interest Rate Swap	99.64	99.5000	99.6400	99.5000	0.00
02/10/2018	IS05 On 20-September-22			Interest Rate Swap	103.64	103.4800	103.6400	103.4800	0.00
02/10/2018	IS05 On 20-December-22			Interest Rate Swap	104.96	104.7900	104.9600	104.7900	0.00
02/10/2018	IS05 On 22-March-23			Interest Rate Swap	98.46	98.2700	98.4600	98.2700	0.00
02/10/2018	IS05 On 20-June-23			Interest Rate Swap	104.56	104.3500	104.5600	104.3500	0.00
02/10/2018	IS05 On 19-September-23			Interest Rate Swap	100.17	99.9400	100.1700	99.9400	0.00
02/10/2018	IS10 On 17-December-25			Interest Rate Swap	97.47	97.2500	97.4700	97.2500	0.00
02/10/2018	IS10 On 16-March-26			Interest Rate Swap	94.57	94.3400	94.5700	94.3400	0.00
02/10/2018	IS10 On 15-June-26			Interest Rate Swap	93.40	93.1600	93.4000	93.1600	0.00
02/10/2018	IS10 On 21-September-26			Interest Rate Swap	95.60	95.3600	95.6000	95.3600	0.00
02/10/2018	IS10 On 21-December-26			Interest Rate Swap	99.39	99.1500	99.3900	99.1500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2018	IS10 On 15-March-27			Interest Rate Swap	98.03	97.7800	98.0300	97.7800	0.00
02/10/2018	IS10 On 21-June-27			Interest Rate Swap	100.12	99.8700	100.1200	99.8700	0.00
02/10/2018	IS10 On 20-September-27			Interest Rate Swap	105.56	105.3000	105.5600	105.3000	0.00
02/10/2018	IS10 On 20-December-27			Interest Rate Swap	105.94	105.6800	105.9400	105.6800	0.00
02/10/2018	IS10 On 22-March-28			Interest Rate Swap	99.58	99.2900	99.5800	99.2900	0.00
02/10/2018	IS10 On 20-June-28			Interest Rate Swap	106.70	106.4100	106.7000	106.4100	0.00
02/10/2018	IS10 On 19-September-28			Interest Rate Swap	100.39	100.0800	100.3900	100.0800	0.00
02/10/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/10/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
02/10/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
02/10/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
02/10/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	35,000.00
02/10/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
02/10/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
02/10/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
02/10/2018	R023 On 01-November-18			Bond Future	8.49	99.0291	98.7812	99.0291	38,201.00
02/10/2018	R023 On 01-November-18	10.59	Call	Bond Future	7007	7	7	7	0.00
02/10/2018	R023 On 01-November-18	10.58	Call	Bond Future	6975	7	7	7	0.00
02/10/2018	R023 On 01-November-18	10.57	Call	Bond Future	6943	7	7	7	0.00
02/10/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
02/10/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
02/10/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
02/10/2018	R023 On 07-February-19			Bond Future	8.60	100.9340	100.6817	100.9340	0.00
02/10/2018	R023 On 07-February-19	10.57	Call	Bond Future	6262	7	6	7	0.00
02/10/2018	R023 On 07-February-19	10.59	Call	Bond Future	6322	7	6	7	0.00
02/10/2018	R023 On 07-February-19	10.58	Call	Bond Future	6292	7	6	7	0.00
02/10/2018	R023 On 07-February-19	10.58	Put	Bond Future	15	0	0	0	0.00
02/10/2018	R023 On 07-February-19	10.59	Put	Bond Future	14	0	0	0	0.00
02/10/2018	R023 On 07-February-19	10.57	Put	Bond Future	15	0	0	0	0.00
02/10/2018	R023 On 02-May-19			Bond Future	8.69	98.6826	98.4262	98.6826	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2018	R023 On 02-May-19	8.46	Call	Bond Future	941	1	1	1	0.00
02/10/2018	R023 On 02-May-19	8.45	Call	Bond Future	926	1	1	1	0.00
02/10/2018	R023 On 02-May-19	8.44	Call	Bond Future	911	1	1	1	0.00
02/10/2018	R023 On 02-May-19	8.45	Put	Bond Future	1670	2	2	2	0.00
02/10/2018	R023 On 02-May-19	8.44	Put	Bond Future	1687	2	2	2	0.00
02/10/2018	R023 On 02-May-19	8.46	Put	Bond Future	1653	2	2	2	0.00
02/10/2018	R035 On 01-November-18			Bond Future	9.87	94.0566	93.6416	94.0566	73,872.00
02/10/2018	R035 On 01-November-18	8.94	Call	Bond Future	5	0	0	0	0.00
02/10/2018	R035 On 01-November-18	8.93	Call	Bond Future	4	0	0	0	0.00
02/10/2018	R035 On 01-November-18	8.92	Call	Bond Future	4	0	0	0	0.00
02/10/2018	R035 On 01-November-18	8.93	Put	Bond Future	7515	7	8	7	0.00
02/10/2018	R035 On 01-November-18	8.92	Put	Bond Future	7599	7	8	7	0.00
02/10/2018	R035 On 01-November-18	8.94	Put	Bond Future	7430	7	7	7	0.00
02/10/2018	R035 On 07-February-19			Bond Future	9.96	95.8659	95.4433	95.8659	298.00
02/10/2018	R035 On 07-February-19	8.96	Call	Bond Future	270	0	0	0	0.00
02/10/2018	R035 On 07-February-19	8.98	Call	Bond Future	288	0	0	0	0.00
02/10/2018	R035 On 07-February-19	8.97	Call	Bond Future	279	0	0	0	0.00
02/10/2018	R035 On 07-February-19	8.97	Put	Bond Future	8073	8	8	8	0.00
02/10/2018	R035 On 07-February-19	8.98	Put	Bond Future	7999	8	8	8	0.00
02/10/2018	R035 On 07-February-19	8.96	Put	Bond Future	8147	8	8	8	0.00
02/10/2018	R035 On 02-May-19			Bond Future	10.03	92.9602	92.5307	92.9602	0.00
02/10/2018	R035 On 02-May-19	9.74	Call	Bond Future	2465	3	2	3	0.00
02/10/2018	R035 On 02-May-19	9.75	Call	Bond Future	2498	3	2	3	0.00
02/10/2018	R035 On 02-May-19	9.73	Call	Bond Future	2433	3	2	3	0.00
02/10/2018	R035 On 02-May-19	9.73	Put	Bond Future	4686	4	5	4	0.00
02/10/2018	R035 On 02-May-19	9.75	Put	Bond Future	4599	4	5	4	0.00
02/10/2018	R035 On 02-May-19	9.74	Put	Bond Future	4642	4	5	4	0.00
02/10/2018	R186 On 01-November-18			Bond Future	9.11	112.0957	111.7680	112.0957	66,901.00
02/10/2018	R186 On 01-November-18	8.53	Call	Bond Future	47	0	0	0	0.00
02/10/2018	R186 On 01-November-18	8.46	Call	Bond Future	28	0	0	0	5,000.00
02/10/2018	R186 On 01-November-18	8.90	Call	Bond Future	401	1	0	1	0.00
02/10/2018	R186 On 01-November-18	9.14	Call	Bond Future	997	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
02/10/2018	R186 On 01-November-18	8.52	Call	Bond Future	44	0	0	0	0.00
02/10/2018	R186 On 01-November-18	8.54	Call	Bond Future	51	0	0	0	0.00
02/10/2018	R186 On 01-November-18	7.96	Call	Bond Future	0	0	0	0	5,000.00
02/10/2018	R186 On 01-November-18	8.90	Put	Bond Future	1686	1	2	1	2,500.00
02/10/2018	R186 On 01-November-18	9.14	Put	Bond Future	846	1	1	1	5,000.00
02/10/2018	R186 On 01-November-18	8.52	Put	Bond Future	3654	3	4	3	0.00
02/10/2018	R186 On 01-November-18	7.96	Put	Bond Future	7156	7	7	7	0.00
02/10/2018	R186 On 01-November-18	8.54	Put	Bond Future	3537	3	4	3	0.00
02/10/2018	R186 On 01-November-18	8.46	Put	Bond Future	4011	4	4	4	0.00
02/10/2018	R186 On 01-November-18	8.53	Put	Bond Future	3595	3	4	3	0.00
02/10/2018	R186 On 07-February-19			Bond Future	9.21	108.9472	108.6137	108.9472	719.00
02/10/2018	R186 On 07-February-19	8.20	Call	Bond Future	181	0	0	0	0.00
02/10/2018	R186 On 07-February-19	8.50	Call	Bond Future	447	1	0	1	1,000.00
02/10/2018	R186 On 07-February-19	8.22	Call	Bond Future	193	0	0	0	0.00
02/10/2018	R186 On 07-February-19	9.27	Call	Bond Future	2111	2	2	2	1,170.00
02/10/2018	R186 On 07-February-19	8.30	Call	Bond Future	249	0	0	0	210.00
02/10/2018	R186 On 07-February-19	8.77	Call	Bond Future	858	1	1	1	1,170.00
02/10/2018	R186 On 07-February-19	9.90	Call	Bond Future	4577	5	5	5	0.00
02/10/2018	R186 On 07-February-19	9.10	Call	Bond Future	1607	2	2	2	0.00
02/10/2018	R186 On 07-February-19	8.21	Call	Bond Future	187	0	0	0	0.00
02/10/2018	R186 On 07-February-19	9.92	Call	Bond Future	4666	5	5	5	0.00
02/10/2018	R186 On 07-February-19	8.30	Put	Bond Future	5654	5	6	5	0.00
02/10/2018	R186 On 07-February-19	8.20	Put	Bond Future	6202	6	6	6	0.00
02/10/2018	R186 On 07-February-19	8.50	Put	Bond Future	4633	4	5	4	0.00
02/10/2018	R186 On 07-February-19	9.90	Put	Bond Future	689	1	1	1	1,000.00
02/10/2018	R186 On 07-February-19	8.77	Put	Bond Future	3424	3	3	3	0.00
02/10/2018	R186 On 07-February-19	8.22	Put	Bond Future	6091	6	6	6	0.00
02/10/2018	R186 On 07-February-19	9.27	Put	Bond Future	1758	2	2	2	0.00
02/10/2018	R186 On 07-February-19	9.10	Put	Bond Future	2235	2	2	2	1,000.00
02/10/2018	R186 On 07-February-19	8.21	Put	Bond Future	6146	6	6	6	0.00
02/10/2018	R186 On 07-February-19	9.92	Put	Bond Future	668	1	1	1	1,170.00
02/10/2018	R186 On 02-May-19			Bond Future	9.29	110.7559	110.4170	110.7559	0.00
02/10/2018	R186 On 02-May-19	9.03	Call	Bond Future	1767	2	2	2	0.00
02/10/2018	R186 On 02-May-19	9.02	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
02/10/2018	R186 On 02-May-19	9.01	Call	Bond Future	1718	2	2	2	0.00
02/10/2018	R186 On 02-May-19	9.02	Put	Bond Future	3289	3	3	3	0.00
02/10/2018	R186 On 02-May-19	9.01	Put	Bond Future	3322	3	3	3	0.00
02/10/2018	R186 On 02-May-19	9.03	Put	Bond Future	3257	3	3	3	0.00
02/10/2018	R197 On 01-November-18			Bond Future	300.66	300.6157	300.6610	300.6157	2,353.00
02/10/2018	R197 On 07-February-19			Bond Future	299.17	299.1208	299.1680	299.1208	0.00
02/10/2018	R197 On 02-May-19			Bond Future	304.18	304.1365	304.1848	304.1365	0.00
02/10/2018	R202 On 01-November-18			Bond Future	234.55	233.9676	234.5525	233.9676	10,129.00
02/10/2018	R202 On 07-February-19			Bond Future	235.22	234.6199	235.2169	234.6199	0.00
02/10/2018	R202 On 02-May-19			Bond Future	239.16	238.5541	239.1616	238.5541	0.00
02/10/2018	R207 On 01-November-18			Bond Future	7.40	101.9710	102.0678	101.9710	18,869.00
02/10/2018	R207 On 01-November-18	6.75	Call	Bond Future	0	0	0	0	0.00
02/10/2018	R207 On 01-November-18	6.76	Call	Bond Future	0	0	0	0	0.00
02/10/2018	R207 On 01-November-18	6.74	Call	Bond Future	0	0	0	0	0.00
02/10/2018	R207 On 01-November-18	6.74	Put	Bond Future	738	1	1	1	0.00
02/10/2018	R207 On 01-November-18	6.75	Put	Bond Future	727	1	1	1	0.00
02/10/2018	R207 On 01-November-18	6.76	Put	Bond Future	715	1	1	1	0.00
02/10/2018	R207 On 07-February-19			Bond Future	7.44	100.2876	100.3866	100.2876	0.00
02/10/2018	R207 On 07-February-19	6.53	Call	Bond Future	14	0	0	0	0.00
02/10/2018	R207 On 07-February-19	6.52	Call	Bond Future	13	0	0	0	0.00
02/10/2018	R207 On 07-February-19	6.51	Call	Bond Future	13	0	0	0	0.00
02/10/2018	R207 On 07-February-19	6.52	Put	Bond Future	823	1	1	1	0.00
02/10/2018	R207 On 07-February-19	6.51	Put	Bond Future	832	1	1	1	0.00
02/10/2018	R207 On 07-February-19	6.53	Put	Bond Future	815	1	1	1	0.00
02/10/2018	R207 On 02-May-19			Bond Future	7.51	101.9526	102.0533	101.9526	0.00
02/10/2018	R207 On 02-May-19	7.61	Call	Bond Future	211	0	0	0	0.00
02/10/2018	R207 On 02-May-19	7.63	Call	Bond Future	220	0	0	0	0.00
02/10/2018	R207 On 02-May-19	7.62	Call	Bond Future	216	0	0	0	0.00
02/10/2018	R207 On 02-May-19	7.62	Put	Bond Future	145	0	0	0	0.00
02/10/2018	R207 On 02-May-19	7.63	Put	Bond Future	143	0	0	0	0.00
02/10/2018	R207 On 02-May-19	7.61	Put	Bond Future	147	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2018	R208 On 01-November-18			Bond Future	7.88	98.2327	98.2562	98.2327	29,067.00
02/10/2018	R208 On 01-November-18	7.11	Call	Bond Future	4	0	0	0	0.00
02/10/2018	R208 On 01-November-18	7.12	Call	Bond Future	4	0	0	0	0.00
02/10/2018	R208 On 01-November-18	7.10	Call	Bond Future	4	0	0	0	0.00
02/10/2018	R208 On 01-November-18	7.12	Put	Bond Future	1622	2	2	2	0.00
02/10/2018	R208 On 01-November-18	7.10	Put	Bond Future	1665	2	2	2	0.00
02/10/2018	R208 On 01-November-18	7.11	Put	Bond Future	1643	2	2	2	0.00
02/10/2018	R208 On 07-February-19			Bond Future	7.97	100.1223	100.1467	100.1223	0.00
02/10/2018	R208 On 07-February-19	7.08	Call	Bond Future	46	0	0	0	0.00
02/10/2018	R208 On 07-February-19	7.07	Call	Bond Future	45	0	0	0	0.00
02/10/2018	R208 On 07-February-19	7.06	Call	Bond Future	44	0	0	0	0.00
02/10/2018	R208 On 07-February-19	7.08	Put	Bond Future	1749	2	2	2	0.00
02/10/2018	R208 On 07-February-19	7.06	Put	Bond Future	1786	2	2	2	0.00
02/10/2018	R208 On 07-February-19	7.07	Put	Bond Future	1768	2	2	2	0.00
02/10/2018	R208 On 02-May-19			Bond Future	8.06	98.3850	98.4099	98.3850	0.00
02/10/2018	R208 On 02-May-19	8.02	Call	Bond Future	569	1	1	1	0.00
02/10/2018	R208 On 02-May-19	8.03	Call	Bond Future	580	1	1	1	0.00
02/10/2018	R208 On 02-May-19	8.04	Call	Bond Future	589	1	1	1	0.00
02/10/2018	R208 On 02-May-19	8.04	Put	Bond Future	621	1	1	1	0.00
02/10/2018	R208 On 02-May-19	8.02	Put	Bond Future	635	1	1	1	0.00
02/10/2018	R208 On 02-May-19	8.03	Put	Bond Future	628	1	1	1	0.00
02/10/2018	R209 On 01-November-18			Bond Future	9.83	71.4166	71.0648	71.4166	124,848.00
02/10/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	70177	71	70	71	0.00
02/10/2018	R209 On 01-November-18	8.89	Call	Bond Future	4	0	0	0	2,000.00
02/10/2018	R209 On 01-November-18	9.97	Call	Bond Future	1581	2	2	2	0.00
02/10/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	70177	71	70	71	0.00
02/10/2018	R209 On 01-November-18	8.98	Call	Bond Future	9	0	0	0	0.00
02/10/2018	R209 On 01-November-18	10.00	Call	Bond Future	1704	2	2	2	0.00
02/10/2018	R209 On 01-November-18	9.64	Call	Bond Future	551	1	1	1	2,000.00
02/10/2018	R209 On 01-November-18	9.47	Call	Bond Future	259	0	0	0	0.00
02/10/2018	R209 On 01-November-18	9.82	Call	Bond Future	1036	1	1	1	0.00
02/10/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	70177	71	70	71	0.00
02/10/2018	R209 On 01-November-18	9.34	Call	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
02/10/2018	R209 On 01-November-18	9.49	Call	Bond Future	287	0	0	0	0.00
02/10/2018	R209 On 01-November-18	9.98	Call	Bond Future	1622	2	2	2	0.00
02/10/2018	R209 On 01-November-18	9.94	Call	Bond Future	1463	2	1	2	0.00
02/10/2018	R209 On 01-November-18	10.57	Call	Bond Future	4579	5	5	5	0.00
02/10/2018	R209 On 01-November-18	9.84	Call	Bond Future	1102	1	1	1	0.00
02/10/2018	R209 On 01-November-18	8.99	Call	Bond Future	10	0	0	0	760.00
02/10/2018	R209 On 01-November-18	9.49	Put	Bond Future	2507	2	3	2	0.00
02/10/2018	R209 On 01-November-18	9.84	Put	Bond Future	1036	1	1	1	0.00
02/10/2018	R209 On 01-November-18	8.99	Put	Bond Future	5690	5	6	5	0.00
02/10/2018	R209 On 01-November-18	10.57	Put	Bond Future	75	0	0	0	0.00
02/10/2018	R209 On 01-November-18	9.94	Put	Bond Future	764	1	1	1	0.00
02/10/2018	R209 On 01-November-18	8.98	Put	Bond Future	5761	5	6	5	0.00
02/10/2018	R209 On 01-November-18	10.00	Put	Bond Future	629	1	1	1	5,850.00
02/10/2018	R209 On 01-November-18	9.64	Put	Bond Future	1779	2	2	2	0.00
02/10/2018	R209 On 01-November-18	9.47	Put	Bond Future	2614	2	3	2	760.00
02/10/2018	R209 On 01-November-18	9.82	Put	Bond Future	1098	1	1	1	760.00
02/10/2018	R209 On 01-November-18	9.97	Put	Bond Future	694	1	1	1	0.00
02/10/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
02/10/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
02/10/2018	R209 On 01-November-18	9.34	Put	Bond Future	3360	3	3	3	0.00
02/10/2018	R209 On 01-November-18	9.98	Put	Bond Future	671	1	1	1	2,000.00
02/10/2018	R209 On 01-November-18	8.89	Put	Bond Future	6406	6	6	6	0.00
02/10/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
02/10/2018	R209 On 07-February-19			Bond Future	9.91	72.7903	72.4321	72.7903	340.00
02/10/2018	R209 On 07-February-19	8.96	Call	Bond Future	282	0	0	0	0.00
02/10/2018	R209 On 07-February-19	8.97	Call	Bond Future	291	0	0	0	0.00
02/10/2018	R209 On 07-February-19	10.20	Call	Bond Future	3349	4	3	4	0.00
02/10/2018	R209 On 07-February-19	8.95	Call	Bond Future	274	0	0	0	0.00
02/10/2018	R209 On 07-February-19	9.54	Call	Bond Future	1237	1	1	1	4,000.00
02/10/2018	R209 On 07-February-19	9.04	Call	Bond Future	362	0	0	0	4,000.00
02/10/2018	R209 On 07-February-19	9.04	Put	Bond Future	6159	6	6	6	0.00
02/10/2018	R209 On 07-February-19	8.95	Put	Bond Future	6712	6	7	6	0.00
02/10/2018	R209 On 07-February-19	9.54	Put	Bond Future	3611	3	4	3	0.00
02/10/2018	R209 On 07-February-19	8.96	Put	Bond Future	6649	6	7	6	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2018	R209 On 07-February-19	8.97	Put	Bond Future	6586	6	7	6	0.00
02/10/2018	R209 On 07-February-19	10.20	Put	Bond Future	1540	1	2	1	4,000.00
02/10/2018	R209 On 02-May-19			Bond Future	9.97	70.8510	70.4870	70.8510	0.00
02/10/2018	R209 On 02-May-19	9.69	Call	Bond Future	2198	2	2	2	0.00
02/10/2018	R209 On 02-May-19	9.68	Call	Bond Future	2170	2	2	2	0.00
02/10/2018	R209 On 02-May-19	9.70	Call	Bond Future	2225	2	2	2	0.00
02/10/2018	R209 On 02-May-19	9.68	Put	Bond Future	4041	4	4	4	0.00
02/10/2018	R209 On 02-May-19	9.69	Put	Bond Future	4004	4	4	4	0.00
02/10/2018	R209 On 02-May-19	9.70	Put	Bond Future	3967	4	4	4	0.00
02/10/2018	R210 On 01-November-18			Bond Future	185.60	185.5762	185.6048	185.5762	2,675.00
02/10/2018	R210 On 07-February-19			Bond Future	189.22	189.1890	189.2188	189.1890	0.00
02/10/2018	R210 On 02-May-19			Bond Future	189.84	189.8067	189.8373	189.8067	0.00
02/10/2018	R212 On 01-November-18			Bond Future	155.39	155.3713	155.3940	155.3713	3,476.00
02/10/2018	R212 On 07-February-19			Bond Future	156.26	156.2408	156.2646	156.2408	0.00
02/10/2018	R212 On 02-May-19			Bond Future	158.89	158.8607	158.8851	158.8607	0.00
02/10/2018	R213 On 01-November-18			Bond Future	9.63	82.8954	82.5238	82.8954	32,893.00
02/10/2018	R213 On 01-November-18	8.66	Call	Bond Future	3	0	0	0	0.00
02/10/2018	R213 On 01-November-18	8.65	Call	Bond Future	3	0	0	0	0.00
02/10/2018	R213 On 01-November-18	8.64	Call	Bond Future	2	0	0	0	0.00
02/10/2018	R213 On 01-November-18	8.65	Put	Bond Future	6405	6	6	6	0.00
02/10/2018	R213 On 01-November-18	8.64	Put	Bond Future	6473	6	6	6	0.00
02/10/2018	R213 On 01-November-18	8.66	Put	Bond Future	6337	6	6	6	0.00
02/10/2018	R213 On 07-February-19			Bond Future	9.72	84.4900	84.1115	84.4900	112.00
02/10/2018	R213 On 07-February-19	8.68	Call	Bond Future	202	0	0	0	0.00
02/10/2018	R213 On 07-February-19	8.69	Call	Bond Future	209	0	0	0	0.00
02/10/2018	R213 On 07-February-19	8.70	Call	Bond Future	215	0	0	0	0.00
02/10/2018	R213 On 07-February-19	8.69	Put	Bond Future	6815	6	7	6	0.00
02/10/2018	R213 On 07-February-19	8.70	Put	Bond Future	6754	6	7	6	0.00
02/10/2018	R213 On 07-February-19	8.68	Put	Bond Future	6876	7	7	7	0.00
02/10/2018	R213 On 02-May-19			Bond Future	9.79	82.3457	81.9610	82.3457	0.00
02/10/2018	R213 On 02-May-19	9.50	Call	Bond Future	1968	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
02/10/2018	R213 On 02-May-19	9.49	Call	Bond Future	1941	2	2	2	0.00
02/10/2018	R213 On 02-May-19	9.48	Call	Bond Future	1915	2	2	2	0.00
02/10/2018	R213 On 02-May-19	9.49	Put	Bond Future	3790	4	4	4	0.00
02/10/2018	R213 On 02-May-19	9.48	Put	Bond Future	3826	4	4	4	0.00
02/10/2018	R213 On 02-May-19	9.50	Put	Bond Future	3755	4	4	4	0.00
02/10/2018	R214 On 01-November-18			Bond Future	10.02	70.4100	70.0471	70.4100	28,473.00
02/10/2018	R214 On 01-November-18	8.98	Call	Bond Future	2	0	0	0	0.00
02/10/2018	R214 On 01-November-18	8.99	Call	Bond Future	2	0	0	0	0.00
02/10/2018	R214 On 01-November-18	9.00	Call	Bond Future	2	0	0	0	0.00
02/10/2018	R214 On 01-November-18	9.00	Put	Bond Future	7259	7	7	7	0.00
02/10/2018	R214 On 01-November-18	8.98	Put	Bond Future	7414	7	7	7	0.00
02/10/2018	R214 On 01-November-18	8.99	Put	Bond Future	7336	7	7	7	0.00
02/10/2018	R214 On 07-February-19			Bond Future	10.10	71.7644	71.3948	71.7644	0.00
02/10/2018	R214 On 07-February-19	9.04	Call	Bond Future	203	0	0	0	0.00
02/10/2018	R214 On 07-February-19	9.05	Call	Bond Future	210	0	0	0	0.00
02/10/2018	R214 On 07-February-19	9.03	Call	Bond Future	196	0	0	0	0.00
02/10/2018	R214 On 07-February-19	9.03	Put	Bond Future	7739	7	8	7	0.00
02/10/2018	R214 On 07-February-19	9.04	Put	Bond Future	7669	7	8	7	0.00
02/10/2018	R214 On 07-February-19	9.05	Put	Bond Future	7600	7	8	7	0.00
02/10/2018	R214 On 02-May-19			Bond Future	10.16	69.6621	69.2864	69.6621	0.00
02/10/2018	R214 On 02-May-19	9.87	Call	Bond Future	2295	2	2	2	0.00
02/10/2018	R214 On 02-May-19	9.85	Call	Bond Future	2239	2	2	2	0.00
02/10/2018	R214 On 02-May-19	9.86	Call	Bond Future	2267	2	2	2	0.00
02/10/2018	R214 On 02-May-19	9.86	Put	Bond Future	4261	4	4	4	0.00
02/10/2018	R214 On 02-May-19	9.87	Put	Bond Future	4222	4	4	4	0.00
02/10/2018	R214 On 02-May-19	9.85	Put	Bond Future	4300	4	4	4	0.00
02/10/2018	R248 On 01-November-18			Bond Future	10.05	89.8412	89.3798	89.8412	101,273.00
02/10/2018	R248 On 01-November-18	9.01	Call	Bond Future	2	0	0	0	0.00
02/10/2018	R248 On 01-November-18	9.03	Call	Bond Future	2	0	0	0	0.00
02/10/2018	R248 On 01-November-18	9.02	Call	Bond Future	2	0	0	0	0.00
02/10/2018	R248 On 01-November-18	9.02	Put	Bond Future	9451	9	9	9	0.00
02/10/2018	R248 On 01-November-18	9.03	Put	Bond Future	9351	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2018	R248 On 01-November-18	9.01	Put	Bond Future	9551	9	10	9	0.00
02/10/2018	R248 On 07-February-19			Bond Future	10.13	91.5694	91.0994	91.5694	0.00
02/10/2018	R248 On 07-February-19	9.06	Call	Bond Future	220	0	0	0	0.00
02/10/2018	R248 On 07-February-19	9.07	Call	Bond Future	228	0	0	0	0.00
02/10/2018	R248 On 07-February-19	9.05	Call	Bond Future	212	0	0	0	0.00
02/10/2018	R248 On 07-February-19	9.07	Put	Bond Future	9849	9	10	9	0.00
02/10/2018	R248 On 07-February-19	9.05	Put	Bond Future	10031	10	10	10	0.00
02/10/2018	R248 On 07-February-19	9.06	Put	Bond Future	9940	10	10	10	0.00
02/10/2018	R248 On 02-May-19			Bond Future	10.20	88.6557	88.1780	88.6557	0.00
02/10/2018	R248 On 02-May-19	9.90	Call	Bond Future	2820	3	3	3	0.00
02/10/2018	R248 On 02-May-19	9.91	Call	Bond Future	2856	3	3	3	0.00
02/10/2018	R248 On 02-May-19	9.89	Call	Bond Future	2785	3	3	3	0.00
02/10/2018	R248 On 02-May-19	9.91	Put	Bond Future	5286	5	5	5	0.00
02/10/2018	R248 On 02-May-19	9.89	Put	Bond Future	5386	5	5	5	0.00
02/10/2018	R248 On 02-May-19	9.90	Put	Bond Future	5336	5	5	5	0.00