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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/11/2018 TO: 02/11/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	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
02/11/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	2025 On 01-November-18			Bond Future	131.91	131.9122	131.9122	131.9122	0.00
02/11/2018	2025 On 07-February-19			Bond Future	131.91	133.1798	131.9122	133.1798	355.00
02/11/2018	2025 On 02-May-19			Bond Future	135.55	135.5709	135.5501	135.5709	0.00
02/11/2018	2025 On 01-August-19			Bond Future	138.27	138.2961	138.2701	138.2961	0.00
02/11/2018	2029 On 01-November-18			Bond Future	100.07	100.0711	100.0711	100.0711	0.00
02/11/2018	2029 On 07-February-19			Bond Future	100.07	102.1059	100.0711	102.1059	2,954.00
02/11/2018	2029 On 02-May-19			Bond Future	102.75	102.8660	102.7540	102.8660	0.00
02/11/2018	2029 On 01-August-19			Bond Future	104.85	104.9692	104.8514	104.9692	0.00
02/11/2018	2030 On 01-November-18			Bond Future	9.76	90.2563	90.2563	90.2563	0.00
02/11/2018	2030 On 07-February-19			Bond Future	9.76	88.2785	88.5681	88.2785	53,834.00
02/11/2018	2030 On 07-February-19	9.18	Call	Bond Future	443	0	0	0	4,000.00
02/11/2018	2030 On 07-February-19	9.68	Call	Bond Future	1514	1	2	1	4,000.00
02/11/2018	2030 On 07-February-19	8.62	Call	Bond Future	57	0	0	0	0.00
02/11/2018	2030 On 07-February-19	10.20	Call	Bond Future	3442	3	3	3	0.00
02/11/2018	2030 On 07-February-19	8.90	Call	Bond Future	169	0	0	0	1,320.00
02/11/2018	2030 On 07-February-19	8.63	Call	Bond Future	59	0	0	0	0.00
02/11/2018	2030 On 07-February-19	8.64	Call	Bond Future	61	0	0	0	0.00
02/11/2018	2030 On 07-February-19	9.60	Call	Bond Future	1291	1	1	1	1,320.00
02/11/2018	2030 On 07-February-19	8.70	Call	Bond Future	78	0	0	0	0.00
02/11/2018	2030 On 07-February-19	9.40	Call	Bond Future	819	1	1	1	0.00
02/11/2018	2030 On 07-February-19	8.70	Put	Bond Future	6886	7	7	7	0.00
02/11/2018	2030 On 07-February-19	8.90	Put	Bond Future	5640	6	6	6	0.00
02/11/2018	2030 On 07-February-19	9.40	Put	Bond Future	3056	3	3	3	0.00

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02/11/2018	2030 On 07-February-19	8.64	Put	Bond Future	7275	8	7	8	0.00
02/11/2018	2030 On 07-February-19	9.60	Put	Bond Future	2276	2	2	2	0.00
02/11/2018	2030 On 07-February-19	8.63	Put	Bond Future	7341	8	7	8	0.00
02/11/2018	2030 On 07-February-19	8.62	Put	Bond Future	7407	8	7	8	0.00
02/11/2018	2030 On 07-February-19	10.20	Put	Bond Future	809	1	1	1	4,000.00
02/11/2018	2030 On 07-February-19	9.18	Put	Bond Future	4084	4	4	4	0.00
02/11/2018	2030 On 07-February-19	9.68	Put	Bond Future	2005	2	2	2	0.00
02/11/2018	2030 On 02-May-19			Bond Future	9.78	89.8444	90.4316	89.8444	0.00
02/11/2018	2030 On 02-May-19	9.39	Call	Bond Future	1392	1	1	1	0.00
02/11/2018	2030 On 02-May-19	10.20	Call	Bond Future	3998	4	4	4	0.00
02/11/2018	2030 On 02-May-19	9.41	Call	Bond Future	1439	1	1	1	0.00
02/11/2018	2030 On 02-May-19	8.90	Call	Bond Future	507	0	1	0	3,000.00
02/11/2018	2030 On 02-May-19	9.40	Call	Bond Future	1415	1	1	1	3,000.00
02/11/2018	2030 On 02-May-19	9.40	Put	Bond Future	3745	4	4	4	0.00
02/11/2018	2030 On 02-May-19	9.41	Put	Bond Future	3706	4	4	4	0.00
02/11/2018	2030 On 02-May-19	8.90	Put	Bond Future	6034	7	6	7	0.00
02/11/2018	2030 On 02-May-19	10.20	Put	Bond Future	1508	2	2	2	3,000.00
02/11/2018	2030 On 02-May-19	9.39	Put	Bond Future	3783	4	4	4	0.00
02/11/2018	2030 On 01-August-19			Bond Future	9.84	87.6560	88.2520	87.6560	0.00
02/11/2018	2030 On 01-August-19	9.91	Call	Bond Future	3138	3	3	3	0.00
02/11/2018	2030 On 01-August-19	9.92	Call	Bond Future	3171	3	3	3	0.00
02/11/2018	2030 On 01-August-19	9.90	Call	Bond Future	3105	3	3	3	0.00
02/11/2018	2030 On 01-August-19	9.92	Put	Bond Future	2706	3	3	3	0.00
02/11/2018	2030 On 01-August-19	9.90	Put	Bond Future	2758	3	3	3	0.00
02/11/2018	2030 On 01-August-19	9.91	Put	Bond Future	2731	3	3	3	0.00
02/11/2018	2032 On 01-November-18			Bond Future	9.96	88.3552	88.3552	88.3552	0.00
02/11/2018	2032 On 07-February-19			Bond Future	9.96	90.4343	90.6968	90.4343	42,633.00
02/11/2018	2032 On 07-February-19	8.82	Call	Bond Future	54	0	0	0	0.00
02/11/2018	2032 On 07-February-19	8.81	Call	Bond Future	52	0	0	0	0.00
02/11/2018	2032 On 07-February-19	8.80	Call	Bond Future	50	0	0	0	0.00
02/11/2018	2032 On 07-February-19	8.81	Put	Bond Future	8091	8	8	8	0.00
02/11/2018	2032 On 07-February-19	8.80	Put	Bond Future	8163	8	8	8	0.00
02/11/2018	2032 On 07-February-19	8.82	Put	Bond Future	8018	8	8	8	0.00

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02/11/2018	2032 On 02-May-19			Bond Future	9.95	87.8810	88.5848	87.8810	0.00
02/11/2018	2032 On 02-May-19	9.61	Call	Bond Future	1672	1	2	1	0.00
02/11/2018	2032 On 02-May-19	9.62	Call	Bond Future	1699	1	2	1	0.00
02/11/2018	2032 On 02-May-19	9.63	Call	Bond Future	1726	1	2	1	0.00
02/11/2018	2032 On 02-May-19	9.63	Put	Bond Future	3889	4	4	4	0.00
02/11/2018	2032 On 02-May-19	9.61	Put	Bond Future	3971	4	4	4	0.00
02/11/2018	2032 On 02-May-19	9.62	Put	Bond Future	3930	4	4	4	0.00
02/11/2018	2032 On 01-August-19			Bond Future	10.01	89.6589	90.3737	89.6589	0.00
02/11/2018	2032 On 01-August-19	10.11	Call	Bond Future	3620	3	4	3	0.00
02/11/2018	2032 On 01-August-19	10.10	Call	Bond Future	3584	3	4	3	0.00
02/11/2018	2032 On 01-August-19	10.09	Call	Bond Future	3549	3	4	3	0.00
02/11/2018	2032 On 01-August-19	10.09	Put	Bond Future	3053	3	3	3	0.00
02/11/2018	2032 On 01-August-19	10.11	Put	Bond Future	2995	3	3	3	0.00
02/11/2018	2032 On 01-August-19	10.10	Put	Bond Future	3024	3	3	3	0.00
02/11/2018	2033 On 01-November-18			Bond Future	102.28	102.2762	102.2762	102.2762	0.00
02/11/2018	2033 On 07-February-19			Bond Future	102.28	104.3557	102.2762	104.3557	5,770.00
02/11/2018	2033 On 02-May-19			Bond Future	105.07	105.0838	105.0680	105.0838	0.00
02/11/2018	2033 On 01-August-19			Bond Future	107.21	107.2323	107.2125	107.2323	0.00
02/11/2018	2037 On 01-November-18			Bond Future	10.12	88.9124	88.9124	88.9124	0.00
02/11/2018	2037 On 07-February-19			Bond Future	10.12	86.7384	87.0207	86.7384	50,217.00
02/11/2018	2037 On 07-February-19	9.05	Call	Bond Future	78	0	0	0	0.00
02/11/2018	2037 On 07-February-19	9.07	Call	Bond Future	85	0	0	0	0.00
02/11/2018	2037 On 07-February-19	9.06	Call	Bond Future	82	0	0	0	0.00
02/11/2018	2037 On 07-February-19	9.05	Put	Bond Future	8495	9	8	9	0.00
02/11/2018	2037 On 07-February-19	9.07	Put	Bond Future	8333	9	8	9	0.00
02/11/2018	2037 On 07-February-19	9.06	Put	Bond Future	8414	9	8	9	0.00
02/11/2018	2037 On 02-May-19			Bond Future	10.12	88.2770	88.9815	88.2770	0.00
02/11/2018	2037 On 02-May-19	9.80	Call	Bond Future	1919	2	2	2	0.00
02/11/2018	2037 On 02-May-19	9.79	Call	Bond Future	1888	2	2	2	0.00
02/11/2018	2037 On 02-May-19	9.81	Call	Bond Future	1950	2	2	2	0.00
02/11/2018	2037 On 02-May-19	9.79	Put	Bond Future	4378	5	4	5	0.00
02/11/2018	2037 On 02-May-19	9.80	Put	Bond Future	4332	5	4	5	0.00

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02/11/2018	2037 On 02-May-19	9.81	Put	Bond Future	4287	5	4	5	0.00
02/11/2018	2037 On 01-August-19			Bond Future	10.18	85.8067	86.5224	85.8067	0.00
02/11/2018	2037 On 01-August-19	10.29	Call	Bond Future	4082	4	4	4	0.00
02/11/2018	2037 On 01-August-19	10.31	Call	Bond Future	4162	4	4	4	0.00
02/11/2018	2037 On 01-August-19	10.30	Call	Bond Future	4122	4	4	4	0.00
02/11/2018	2037 On 01-August-19	10.30	Put	Bond Future	3278	4	3	4	0.00
02/11/2018	2037 On 01-August-19	10.31	Put	Bond Future	3246	4	3	4	0.00
02/11/2018	2037 On 01-August-19	10.29	Put	Bond Future	3310	4	3	4	0.00
02/11/2018	2038 On 01-November-18			Bond Future	122.36	122.3574	122.3574	122.3574	0.00
02/11/2018	2038 On 07-February-19			Bond Future	122.36	123.2539	122.3574	123.2539	9,848.00
02/11/2018	2038 On 02-May-19			Bond Future	125.45	125.4669	125.4478	125.4669	0.00
02/11/2018	2038 On 01-August-19			Bond Future	127.96	127.9797	127.9558	127.9797	0.00
02/11/2018	2040 On 01-November-18			Bond Future	10.21	91.9876	91.9876	91.9876	0.00
02/11/2018	2040 On 07-February-19			Bond Future	10.21	89.6855	89.9486	89.6855	30,795.00
02/11/2018	2040 On 07-February-19	9.11	Call	Bond Future	72	0	0	0	0.00
02/11/2018	2040 On 07-February-19	9.13	Call	Bond Future	78	0	0	0	0.00
02/11/2018	2040 On 07-February-19	9.12	Call	Bond Future	75	0	0	0	0.00
02/11/2018	2040 On 07-February-19	9.12	Put	Bond Future	9306	10	9	10	0.00
02/11/2018	2040 On 07-February-19	9.11	Put	Bond Future	9395	10	9	10	0.00
02/11/2018	2040 On 07-February-19	9.13	Put	Bond Future	9217	9	9	9	0.00
02/11/2018	2040 On 02-May-19			Bond Future	10.21	91.2763	92.0293	91.2763	0.00
02/11/2018	2040 On 02-May-19	10.20	Call	Bond Future	3241	3	3	3	1,150.00
02/11/2018	2040 On 02-May-19	9.90	Call	Bond Future	2132	2	2	2	0.00
02/11/2018	2040 On 02-May-19	9.60	Call	Bond Future	1252	1	1	1	1,150.00
02/11/2018	2040 On 02-May-19	9.89	Call	Bond Future	2099	2	2	2	0.00
02/11/2018	2040 On 02-May-19	9.88	Call	Bond Future	2066	2	2	2	0.00
02/11/2018	2040 On 02-May-19	9.89	Put	Bond Future	4646	5	5	5	0.00
02/11/2018	2040 On 02-May-19	9.88	Put	Bond Future	4695	5	5	5	0.00
02/11/2018	2040 On 02-May-19	9.90	Put	Bond Future	4597	5	5	5	0.00
02/11/2018	2040 On 02-May-19	9.60	Put	Bond Future	6227	7	6	7	0.00
02/11/2018	2040 On 02-May-19	10.20	Put	Bond Future	3301	4	3	4	0.00
02/11/2018	2040 On 01-August-19			Bond Future	10.27	88.6165	89.3813	88.6165	0.00

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02/11/2018	2040 On 01-August-19	10.36	Call	Bond Future	4246	4	4	4	0.00
02/11/2018	2040 On 01-August-19	10.37	Call	Bond Future	4289	4	4	4	0.00
02/11/2018	2040 On 01-August-19	10.38	Call	Bond Future	4331	4	4	4	0.00
02/11/2018	2040 On 01-August-19	10.38	Put	Bond Future	3471	4	3	4	0.00
02/11/2018	2040 On 01-August-19	10.36	Put	Bond Future	3539	4	4	4	0.00
02/11/2018	2040 On 01-August-19	10.37	Put	Bond Future	3505	4	4	4	0.00
02/11/2018	2044 On 01-November-18			Bond Future	10.20	89.2423	89.2423	89.2423	0.00
02/11/2018	2044 On 07-February-19			Bond Future	10.20	86.9749	87.2536	86.9749	41,940.00
02/11/2018	2044 On 07-February-19	9.17	Call	Bond Future	93	0	0	0	0.00
02/11/2018	2044 On 07-February-19	9.18	Call	Bond Future	97	0	0	0	0.00
02/11/2018	2044 On 07-February-19	9.16	Call	Bond Future	89	0	0	0	0.00
02/11/2018	2044 On 07-February-19	9.16	Put	Bond Future	9122	9	9	9	0.00
02/11/2018	2044 On 07-February-19	9.17	Put	Bond Future	9032	9	9	9	0.00
02/11/2018	2044 On 07-February-19	9.18	Put	Bond Future	8942	9	9	9	0.00
02/11/2018	2044 On 02-May-19			Bond Future	10.20	88.5176	89.2819	88.5176	0.00
02/11/2018	2044 On 02-May-19	9.90	Call	Bond Future	2177	2	2	2	0.00
02/11/2018	2044 On 02-May-19	9.92	Call	Bond Future	2246	2	2	2	0.00
02/11/2018	2044 On 02-May-19	9.91	Call	Bond Future	2211	2	2	2	0.00
02/11/2018	2044 On 02-May-19	9.92	Put	Bond Future	4539	5	5	5	0.00
02/11/2018	2044 On 02-May-19	9.91	Put	Bond Future	4588	5	5	5	0.00
02/11/2018	2044 On 02-May-19	9.90	Put	Bond Future	4637	5	5	5	0.00
02/11/2018	2044 On 01-August-19			Bond Future	10.26	85.9271	86.7036	85.9271	0.00
02/11/2018	2044 On 01-August-19	10.39	Call	Bond Future	4477	4	4	4	0.00
02/11/2018	2044 On 01-August-19	10.38	Call	Bond Future	4433	4	4	4	0.00
02/11/2018	2044 On 01-August-19	10.40	Call	Bond Future	4520	4	5	4	0.00
02/11/2018	2044 On 01-August-19	10.38	Put	Bond Future	3484	4	3	4	0.00
02/11/2018	2044 On 01-August-19	10.39	Put	Bond Future	3450	4	3	4	0.00
02/11/2018	2044 On 01-August-19	10.40	Put	Bond Future	3416	4	3	4	0.00
02/11/2018	2046 On 01-November-18			Bond Future	115.97	115.9680	115.9680	115.9680	0.00
02/11/2018	2046 On 07-February-19			Bond Future	115.97	118.3260	115.9680	118.3260	12,065.00
02/11/2018	2046 On 02-May-19			Bond Future	118.52	118.7643	118.5172	118.7643	0.00
02/11/2018	2046 On 01-August-19			Bond Future	120.94	121.1927	120.9364	121.1927	0.00

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02/11/2018	2050 On 01-November-18			Bond Future	121.30	121.3042	121.3042	121.3042	0.00
02/11/2018	2050 On 07-February-19			Bond Future	121.30	121.9987	121.3042	121.9987	10,049.00
02/11/2018	2050 On 02-May-19			Bond Future	124.17	124.1891	124.1703	124.1891	0.00
02/11/2018	2050 On 01-August-19			Bond Future	124.89	124.9095	124.8861	124.9095	0.00
02/11/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	AL37 On 07-February-19			Index Future	587.67	599.9710	587.6700	599.9710	0.00
02/11/2018	AL37 On 02-May-19			Index Future	613.11	610.6100	613.1100	610.6100	0.00
02/11/2018	AL37 On 01-August-19			Index Future	625.48	622.9520	625.4810	622.9520	0.00
02/11/2018	AL7T On 07-February-19			Index Future	673.63	688.4070	673.6310	688.4070	0.00
02/11/2018	AL7T On 02-May-19			Index Future	704.43	700.6140	704.4310	700.6140	0.00
02/11/2018	AL7T On 01-August-19			Index Future	718.65	714.7750	718.6450	714.7750	0.00
02/11/2018	ALBI On 07-February-19			Index Future	608.66	622.5410	608.6550	622.5410	906.00
02/11/2018	ALBI On 02-May-19			Index Future	637.85	633.5800	637.8520	633.5800	0.00
02/11/2018	ALBI On 01-August-19			Index Future	650.72	646.3870	650.7230	646.3870	0.00
02/11/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	C038 On 31-January-38			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
02/11/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/11/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2018	ES33 On 01-November-18			Bond Future	11.31	73.9684	73.9684	73.9684	0.00
02/11/2018	ES33 On 07-February-19			Bond Future	11.31	75.6836	76.2036	75.6836	494.00
02/11/2018	ES33 On 02-May-19			Bond Future	11.41	73.2340	73.7745	73.2340	0.00
02/11/2018	ES33 On 01-August-19			Bond Future	11.51	74.7155	75.2644	74.7155	0.00
02/11/2018	ES42 On 01-November-18			Bond Future	11.54	75.8232	75.8232	75.8232	0.00
02/11/2018	ES42 On 07-February-19			Bond Future	11.54	77.6041	78.1484	77.6041	5,169.00
02/11/2018	ES42 On 02-May-19			Bond Future	11.64	74.7195	75.3279	74.7195	0.00
02/11/2018	ES42 On 01-August-19			Bond Future	11.74	76.2318	76.8497	76.2318	0.00
02/11/2018	GOVI On 07-February-19			GOVI	602.21	615.9620	602.2070	615.9620	460.00
02/11/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
02/11/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
02/11/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
02/11/2018	GOVI On 07-February-19	666.51	Put	GOVI	643030	51	64	51	0.00
02/11/2018	GOVI On 07-February-19	666.52	Put	GOVI	643130	51	64	51	0.00
02/11/2018	GOVI On 07-February-19	666.53	Put	GOVI	643230	51	64	51	0.00
02/11/2018	GOVI On 02-May-19			GOVI	631.22	626.8840	631.2200	626.8840	0.00
02/11/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
02/11/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
02/11/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
02/11/2018	GOVI On 02-May-19	647.88	Put	GOVI	166600	21	17	21	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
02/11/2018	GOVI On 02-May-19	647.86	Put	GOVI	166400	21	17	21	0.00
02/11/2018	GOVI On 02-May-19	647.87	Put	GOVI	166500	21	17	21	0.00
02/11/2018	GOVI On 01-August-19			GOVI	643.96	639.5550	643.9560	639.5550	0.00
02/11/2018	GOVI On 01-August-19	638.69	Call	GOVI	52660	1	5	1	0.00
02/11/2018	GOVI On 01-August-19	638.68	Call	GOVI	52760	1	5	1	0.00
02/11/2018	GOVI On 01-August-19	638.67	Call	GOVI	52860	1	5	1	0.00
02/11/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
02/11/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
02/11/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
02/11/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/11/2018	IGOV On 07-February-19			Index Future	253.02	258.1660	253.0210	258.1660	507.00
02/11/2018	IGOV On 02-May-19			Index Future	262.71	262.8010	262.7130	262.8010	215.00
02/11/2018	IGOV On 01-August-19			Index Future	268.08	268.1730	268.0750	268.1730	0.00
02/11/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
02/11/2018	IS01 On 22-March-19			Interest Rate Swap	99.59	99.5900	99.5900	99.5900	0.00
02/11/2018	IS01 On 20-June-19			Interest Rate Swap	102.07	102.0800	102.0700	102.0800	0.00
02/11/2018	IS01 On 19-September-19			Interest Rate Swap	100.02	100.0400	100.0200	100.0400	0.00
02/11/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
02/11/2018	IS02 On 15-March-19			Interest Rate Swap	99.34	99.3400	99.3400	99.3400	0.00
02/11/2018	IS02 On 21-June-19			Interest Rate Swap	99.80	99.8100	99.8000	99.8100	0.00
02/11/2018	IS02 On 20-September-19			Interest Rate Swap	102.02	102.0400	102.0200	102.0400	0.00
02/11/2018	IS02 On 20-December-19			Interest Rate Swap	103.07	103.1100	103.0700	103.1100	0.00
02/11/2018	IS02 On 23-March-20			Interest Rate Swap	99.20	99.2400	99.2000	99.2400	0.00
02/11/2018	IS02 On 22-June-20			Interest Rate Swap	102.91	102.9600	102.9100	102.9600	0.00
02/11/2018	IS02 On 21-September-20			Interest Rate Swap	100.04	100.1000	100.0400	100.1000	0.00
02/11/2018	IS05 On 17-December-20			Interest Rate Swap	96.97	97.0400	96.9700	97.0400	0.00
02/11/2018	IS05 On 16-March-21			Interest Rate Swap	96.28	96.3600	96.2800	96.3600	0.00
02/11/2018	IS05 On 15-June-21			Interest Rate Swap	95.57	95.6500	95.5700	95.6500	0.00
02/11/2018	IS05 On 21-September-21			Interest Rate Swap	95.84	95.9300	95.8400	95.9300	0.00
02/11/2018	IS05 On 21-December-21			Interest Rate Swap	98.11	98.2100	98.1100	98.2100	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2018	IS05 On 15-March-22			Interest Rate Swap	98.31	98.4200	98.3100	98.4200	0.00
02/11/2018	IS05 On 21-June-22			Interest Rate Swap	99.58	99.6900	99.5800	99.6900	0.00
02/11/2018	IS05 On 20-September-22			Interest Rate Swap	103.57	103.6800	103.5700	103.6800	0.00
02/11/2018	IS05 On 20-December-22			Interest Rate Swap	104.89	105.0000	104.8900	105.0000	0.00
02/11/2018	IS05 On 22-March-23			Interest Rate Swap	98.37	98.5000	98.3700	98.5000	0.00
02/11/2018	IS05 On 20-June-23			Interest Rate Swap	104.47	104.5900	104.4700	104.5900	0.00
02/11/2018	IS05 On 19-September-23			Interest Rate Swap	100.07	100.2100	100.0700	100.2100	0.00
02/11/2018	IS10 On 17-December-25			Interest Rate Swap	97.40	97.5500	97.4000	97.5500	0.00
02/11/2018	IS10 On 16-March-26			Interest Rate Swap	94.50	94.6500	94.5000	94.6500	0.00
02/11/2018	IS10 On 15-June-26			Interest Rate Swap	93.33	93.4900	93.3300	93.4900	0.00
02/11/2018	IS10 On 21-September-26			Interest Rate Swap	95.54	95.7100	95.5400	95.7100	0.00
02/11/2018	IS10 On 21-December-26			Interest Rate Swap	99.35	99.5200	99.3500	99.5200	0.00
02/11/2018	IS10 On 15-March-27			Interest Rate Swap	97.98	98.1700	97.9800	98.1700	0.00
02/11/2018	IS10 On 21-June-27			Interest Rate Swap	100.08	100.2900	100.0800	100.2900	0.00
02/11/2018	IS10 On 20-September-27			Interest Rate Swap	105.52	105.7500	105.5200	105.7500	0.00
02/11/2018	IS10 On 20-December-27			Interest Rate Swap	105.91	106.1500	105.9100	106.1500	0.00
02/11/2018	IS10 On 22-March-28			Interest Rate Swap	99.53	99.7900	99.5300	99.7900	0.00
02/11/2018	IS10 On 20-June-28			Interest Rate Swap	106.65	106.9100	106.6500	106.9100	0.00
02/11/2018	IS10 On 19-September-28			Interest Rate Swap	100.34	100.6100	100.3400	100.6100	0.00
02/11/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/11/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
02/11/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
02/11/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	35,000.00
02/11/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
02/11/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
02/11/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
02/11/2018	R023 On 01-November-18			Bond Future	8.63	98.3175	98.3175	98.3175	0.00
02/11/2018	R023 On 07-February-19			Bond Future	8.63	100.3611	100.5909	100.3611	51,739.00
02/11/2018	R023 On 07-February-19	10.57	Call	Bond Future	6160	6	6	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
02/11/2018	R023 On 07-February-19	10.59	Call	Bond Future	6221	6	6	6	0.00
02/11/2018	R023 On 07-February-19	10.58	Call	Bond Future	6190	6	6	6	0.00
02/11/2018	R023 On 07-February-19	10.58	Put	Bond Future	4	0	0	0	0.00
02/11/2018	R023 On 07-February-19	10.59	Put	Bond Future	4	0	0	0	0.00
02/11/2018	R023 On 07-February-19	10.57	Put	Bond Future	4	0	0	0	0.00
02/11/2018	R023 On 02-May-19			Bond Future	8.62	98.2105	98.6297	98.2105	0.00
02/11/2018	R023 On 02-May-19	8.46	Call	Bond Future	831	1	1	1	0.00
02/11/2018	R023 On 02-May-19	8.45	Call	Bond Future	816	1	1	1	0.00
02/11/2018	R023 On 02-May-19	8.44	Call	Bond Future	800	1	1	1	0.00
02/11/2018	R023 On 02-May-19	8.45	Put	Bond Future	1356	2	1	2	0.00
02/11/2018	R023 On 02-May-19	8.44	Put	Bond Future	1373	2	1	2	0.00
02/11/2018	R023 On 02-May-19	8.46	Put	Bond Future	1340	2	1	2	0.00
02/11/2018	R023 On 01-August-19			Bond Future	8.65	100.1968	100.6209	100.1968	0.00
02/11/2018	R023 On 01-August-19	8.93	Call	Bond Future	1814	2	2	2	0.00
02/11/2018	R023 On 01-August-19	8.95	Call	Bond Future	1854	2	2	2	0.00
02/11/2018	R023 On 01-August-19	8.94	Call	Bond Future	1834	2	2	2	0.00
02/11/2018	R023 On 01-August-19	8.94	Put	Bond Future	984	1	1	1	0.00
02/11/2018	R023 On 01-August-19	8.95	Put	Bond Future	974	1	1	1	0.00
02/11/2018	R023 On 01-August-19	8.93	Put	Bond Future	993	1	1	1	0.00
02/11/2018	R035 On 01-November-18			Bond Future	10.05	92.3237	92.3237	92.3237	0.00
02/11/2018	R035 On 07-February-19			Bond Future	10.05	94.4404	94.8061	94.4404	71,509.00
02/11/2018	R035 On 07-February-19	8.96	Call	Bond Future	70	0	0	0	0.00
02/11/2018	R035 On 07-February-19	8.98	Call	Bond Future	76	0	0	0	0.00
02/11/2018	R035 On 07-February-19	8.97	Call	Bond Future	73	0	0	0	0.00
02/11/2018	R035 On 07-February-19	8.97	Put	Bond Future	8504	9	9	9	0.00
02/11/2018	R035 On 07-February-19	8.98	Put	Bond Future	8423	9	8	9	0.00
02/11/2018	R035 On 07-February-19	8.96	Put	Bond Future	8585	9	9	9	0.00
02/11/2018	R035 On 02-May-19			Bond Future	10.06	91.6142	92.3175	91.6142	0.00
02/11/2018	R035 On 02-May-19	9.74	Call	Bond Future	1873	2	2	2	0.00
02/11/2018	R035 On 02-May-19	9.75	Call	Bond Future	1904	2	2	2	0.00
02/11/2018	R035 On 02-May-19	9.73	Call	Bond Future	1842	2	2	2	0.00
02/11/2018	R035 On 02-May-19	9.73	Put	Bond Future	4309	5	4	5	0.00
02/11/2018	R035 On 02-May-19	9.75	Put	Bond Future	4219	5	4	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
02/11/2018	R035 On 02-May-19	9.74	Put	Bond Future	4264	5	4	5	0.00
02/11/2018	R035 On 01-August-19			Bond Future	10.12	93.4674	94.1816	93.4674	0.00
02/11/2018	R035 On 01-August-19	10.24	Call	Bond Future	4075	4	4	4	0.00
02/11/2018	R035 On 01-August-19	10.23	Call	Bond Future	4035	4	4	4	0.00
02/11/2018	R035 On 01-August-19	10.22	Call	Bond Future	3996	4	4	4	0.00
02/11/2018	R035 On 01-August-19	10.23	Put	Bond Future	3232	4	3	4	0.00
02/11/2018	R035 On 01-August-19	10.22	Put	Bond Future	3264	4	3	4	0.00
02/11/2018	R035 On 01-August-19	10.24	Put	Bond Future	3201	4	3	4	0.00
02/11/2018	R186 On 01-November-18			Bond Future	9.30	110.6738	110.6738	110.6738	0.00
02/11/2018	R186 On 07-February-19			Bond Future	9.30	107.7671	108.0890	107.7671	65,225.00
02/11/2018	R186 On 07-February-19	9.38	Call	Bond Future	1840	2	2	2	6,000.00
02/11/2018	R186 On 07-February-19	9.50	Call	Bond Future	2248	0	2	0	0.00
02/11/2018	R186 On 07-February-19	8.20	Call	Bond Future	59	0	0	0	0.00
02/11/2018	R186 On 07-February-19	8.50	Call	Bond Future	185	0	0	0	1,000.00
02/11/2018	R186 On 07-February-19	8.21	Call	Bond Future	61	0	0	0	0.00
02/11/2018	R186 On 07-February-19	9.10	Call	Bond Future	1061	1	1	1	0.00
02/11/2018	R186 On 07-February-19	9.92	Call	Bond Future	3973	4	4	4	0.00
02/11/2018	R186 On 07-February-19	9.27	Call	Bond Future	1503	1	2	1	1,170.00
02/11/2018	R186 On 07-February-19	8.77	Call	Bond Future	456	0	0	0	1,170.00
02/11/2018	R186 On 07-February-19	8.22	Call	Bond Future	63	0	0	0	0.00
02/11/2018	R186 On 07-February-19	8.30	Call	Bond Future	88	0	0	0	210.00
02/11/2018	R186 On 07-February-19	9.90	Call	Bond Future	3883	4	4	4	0.00
02/11/2018	R186 On 07-February-19	8.22	Put	Bond Future	6486	7	6	7	0.00
02/11/2018	R186 On 07-February-19	8.77	Put	Bond Future	3547	4	4	4	0.00
02/11/2018	R186 On 07-February-19	9.90	Put	Bond Future	521	1	1	1	1,000.00
02/11/2018	R186 On 07-February-19	9.27	Put	Bond Future	1675	2	2	2	0.00
02/11/2018	R186 On 07-February-19	8.20	Put	Bond Future	6605	7	7	7	0.00
02/11/2018	R186 On 07-February-19	8.30	Put	Bond Future	6018	6	6	6	0.00
02/11/2018	R186 On 07-February-19	8.50	Put	Bond Future	4896	5	5	5	0.00
02/11/2018	R186 On 07-February-19	9.50	Put	Bond Future	1111	0	1	0	2,500.00
02/11/2018	R186 On 07-February-19	9.10	Put	Bond Future	2214	2	2	2	1,000.00
02/11/2018	R186 On 07-February-19	8.21	Put	Bond Future	6546	7	7	7	0.00
02/11/2018	R186 On 07-February-19	9.92	Put	Bond Future	501	1	1	1	1,170.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2018	R186 On 07-February-19	9.38	Put	Bond Future	1383	2	1	2	0.00
02/11/2018	R186 On 02-May-19			Bond Future	9.32	109.6783	110.2648	109.6783	0.00
02/11/2018	R186 On 02-May-19	8.65	Call	Bond Future	625	1	1	1	3,250.00
02/11/2018	R186 On 02-May-19	9.03	Call	Bond Future	1352	1	1	1	0.00
02/11/2018	R186 On 02-May-19	9.02	Call	Bond Future	1329	1	1	1	0.00
02/11/2018	R186 On 02-May-19	10.07	Call	Bond Future	4901	4	5	4	0.00
02/11/2018	R186 On 02-May-19	9.75	Call	Bond Future	3591	3	4	3	0.00
02/11/2018	R186 On 02-May-19	9.30	Call	Bond Future	2068	2	2	2	200.00
02/11/2018	R186 On 02-May-19	9.96	Call	Bond Future	4435	4	4	4	0.00
02/11/2018	R186 On 02-May-19	9.25	Call	Bond Future	1924	2	2	2	3,250.00
02/11/2018	R186 On 02-May-19	9.01	Call	Bond Future	1306	1	1	1	0.00
02/11/2018	R186 On 02-May-19	8.62	Call	Bond Future	582	0	1	0	90.00
02/11/2018	R186 On 02-May-19	8.50	Call	Bond Future	431	0	0	0	7,000.00
02/11/2018	R186 On 02-May-19	8.70	Call	Bond Future	700	1	1	1	200.00
02/11/2018	R186 On 02-May-19	9.20	Call	Bond Future	1784	2	2	2	90.00
02/11/2018	R186 On 02-May-19	9.00	Call	Bond Future	1283	1	1	1	7,000.00
02/11/2018	R186 On 02-May-19	10.02	Call	Bond Future	4687	4	5	4	0.00
02/11/2018	R186 On 02-May-19	8.62	Put	Bond Future	4597	5	5	5	0.00
02/11/2018	R186 On 02-May-19	9.30	Put	Bond Future	2184	2	2	2	0.00
02/11/2018	R186 On 02-May-19	9.00	Put	Bond Future	3096	3	3	3	0.00
02/11/2018	R186 On 02-May-19	8.50	Put	Bond Future	5154	6	5	6	0.00
02/11/2018	R186 On 02-May-19	8.70	Put	Bond Future	4247	5	4	5	0.00
02/11/2018	R186 On 02-May-19	9.02	Put	Bond Future	3028	3	3	3	0.00
02/11/2018	R186 On 02-May-19	9.20	Put	Bond Future	2462	3	2	3	0.00
02/11/2018	R186 On 02-May-19	9.75	Put	Bond Future	1225	1	1	1	7,000.00
02/11/2018	R186 On 02-May-19	10.02	Put	Bond Future	867	1	1	1	3,250.00
02/11/2018	R186 On 02-May-19	10.07	Put	Bond Future	815	1	1	1	200.00
02/11/2018	R186 On 02-May-19	9.96	Put	Bond Future	936	1	1	1	90.00
02/11/2018	R186 On 02-May-19	9.01	Put	Bond Future	3062	3	3	3	0.00
02/11/2018	R186 On 02-May-19	9.25	Put	Bond Future	2320	3	2	3	0.00
02/11/2018	R186 On 02-May-19	8.65	Put	Bond Future	4464	5	4	5	0.00
02/11/2018	R186 On 02-May-19	9.03	Put	Bond Future	2994	3	3	3	0.00
02/11/2018	R186 On 01-August-19			Bond Future	9.38	106.5935	107.1879	106.5935	0.00
02/11/2018	R186 On 01-August-19	9.05	Call	Bond Future	1672	0	2	0	6,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2018	R186 On 01-August-19	8.30	Call	Bond Future	412	0	0	0	6,000.00
02/11/2018	R186 On 01-August-19	9.52	Call	Bond Future	3016	3	3	3	0.00
02/11/2018	R186 On 01-August-19	9.54	Call	Bond Future	3081	3	3	3	0.00
02/11/2018	R186 On 01-August-19	10.08	Call	Bond Future	5065	0	5	0	0.00
02/11/2018	R186 On 01-August-19	9.53	Call	Bond Future	3049	3	3	3	0.00
02/11/2018	R186 On 01-August-19	9.53	Put	Bond Future	2213	2	2	2	0.00
02/11/2018	R186 On 01-August-19	9.54	Put	Bond Future	2192	2	2	2	0.00
02/11/2018	R186 On 01-August-19	10.08	Put	Bond Future	1322	0	1	0	6,000.00
02/11/2018	R186 On 01-August-19	9.52	Put	Bond Future	2235	3	2	3	0.00
02/11/2018	R186 On 01-August-19	8.30	Put	Bond Future	6479	0	6	0	0.00
02/11/2018	R186 On 01-August-19	9.05	Put	Bond Future	3463	0	3	0	0.00
02/11/2018	R197 On 01-November-18			Bond Future	300.87	300.8738	300.8738	300.8738	0.00
02/11/2018	R197 On 07-February-19			Bond Future	300.87	299.6400	300.8738	299.6400	2,355.00
02/11/2018	R197 On 02-May-19			Bond Future	304.97	305.0198	304.9715	305.0198	0.00
02/11/2018	R197 On 01-August-19			Bond Future	303.64	303.6954	303.6353	303.6954	0.00
02/11/2018	R202 On 01-November-18			Bond Future	234.97	234.9701	234.9701	234.9701	0.00
02/11/2018	R202 On 07-February-19			Bond Future	234.97	235.8432	234.9701	235.8432	8,979.00
02/11/2018	R202 On 02-May-19			Bond Future	240.04	240.0774	240.0407	240.0774	0.00
02/11/2018	R202 On 01-August-19			Bond Future	240.92	240.9697	240.9239	240.9697	0.00
02/11/2018	R207 On 01-November-18			Bond Future	6.55	103.0213	103.0213	103.0213	0.00
02/11/2018	R207 On 07-February-19			Bond Future	6.55	101.4484	101.1701	101.4484	17,731.00
02/11/2018	R207 On 07-February-19	6.53	Call	Bond Future	129	0	0	0	0.00
02/11/2018	R207 On 07-February-19	6.52	Call	Bond Future	124	0	0	0	0.00
02/11/2018	R207 On 07-February-19	6.51	Call	Bond Future	119	0	0	0	0.00
02/11/2018	R207 On 07-February-19	6.52	Put	Bond Future	151	0	0	0	0.00
02/11/2018	R207 On 07-February-19	6.51	Put	Bond Future	155	0	0	0	0.00
02/11/2018	R207 On 07-February-19	6.53	Put	Bond Future	147	0	0	0	0.00
02/11/2018	R207 On 02-May-19			Bond Future	5.61	103.2476	103.3271	103.2476	0.00
02/11/2018	R207 On 02-May-19	7.61	Call	Bond Future	1338	1	1	1	0.00
02/11/2018	R207 On 02-May-19	7.63	Call	Bond Future	1351	1	1	1	0.00
02/11/2018	R207 On 02-May-19	7.62	Call	Bond Future	1345	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
02/11/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
02/11/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
02/11/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
02/11/2018	R207 On 01-August-19			Bond Future	4.11	101.6929	101.7704	101.6929	0.00
02/11/2018	R207 On 01-August-19	7.33	Call	Bond Future	1410	1	1	1	0.00
02/11/2018	R207 On 01-August-19	7.34	Call	Bond Future	1415	1	1	1	0.00
02/11/2018	R207 On 01-August-19	7.35	Call	Bond Future	1419	1	1	1	0.00
02/11/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
02/11/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
02/11/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
02/11/2018	R208 On 01-November-18			Bond Future	7.72	98.5885	98.5885	98.5885	0.00
02/11/2018	R208 On 07-February-19			Bond Future	7.72	100.6317	100.6197	100.6317	21,618.00
02/11/2018	R208 On 07-February-19	7.08	Call	Bond Future	26	0	0	0	0.00
02/11/2018	R208 On 07-February-19	7.07	Call	Bond Future	25	0	0	0	0.00
02/11/2018	R208 On 07-February-19	7.06	Call	Bond Future	24	0	0	0	0.00
02/11/2018	R208 On 07-February-19	7.08	Put	Bond Future	1257	1	1	1	0.00
02/11/2018	R208 On 07-February-19	7.06	Put	Bond Future	1294	1	1	1	0.00
02/11/2018	R208 On 07-February-19	7.07	Put	Bond Future	1275	1	1	1	0.00
02/11/2018	R208 On 02-May-19			Bond Future	7.58	99.0150	99.2253	99.0150	0.00
02/11/2018	R208 On 02-May-19	8.02	Call	Bond Future	998	1	1	1	0.00
02/11/2018	R208 On 02-May-19	8.03	Call	Bond Future	1012	1	1	1	0.00
02/11/2018	R208 On 02-May-19	8.04	Call	Bond Future	1026	1	1	1	0.00
02/11/2018	R208 On 02-May-19	8.04	Put	Bond Future	242	0	0	0	0.00
02/11/2018	R208 On 02-May-19	8.02	Put	Bond Future	248	0	0	0	0.00
02/11/2018	R208 On 02-May-19	8.03	Put	Bond Future	245	0	0	0	0.00
02/11/2018	R208 On 01-August-19			Bond Future	7.48	101.0176	101.2286	101.0176	0.00
02/11/2018	R208 On 01-August-19	8.17	Call	Bond Future	1299	1	1	1	0.00
02/11/2018	R208 On 01-August-19	8.16	Call	Bond Future	1286	1	1	1	0.00
02/11/2018	R208 On 01-August-19	8.15	Call	Bond Future	1274	1	1	1	0.00
02/11/2018	R208 On 01-August-19	8.15	Put	Bond Future	270	0	0	0	0.00
02/11/2018	R208 On 01-August-19	8.17	Put	Bond Future	265	0	0	0	0.00
02/11/2018	R208 On 01-August-19	8.16	Put	Bond Future	267	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
02/11/2018	R209 On 01-November-18			Bond Future	10.00	70.0204	70.0204	70.0204	0.00
02/11/2018	R209 On 07-February-19			Bond Future	10.00	71.6810	71.8834	71.6810	127,189.00
02/11/2018	R209 On 07-February-19	8.96	Call	Bond Future	91	0	0	0	0.00
02/11/2018	R209 On 07-February-19	9.04	Call	Bond Future	124	0	0	0	4,000.00
02/11/2018	R209 On 07-February-19	9.54	Call	Bond Future	675	1	1	1	4,000.00
02/11/2018	R209 On 07-February-19	8.95	Call	Bond Future	88	0	0	0	0.00
02/11/2018	R209 On 07-February-19	10.20	Call	Bond Future	2553	2	3	2	0.00
02/11/2018	R209 On 07-February-19	8.97	Call	Bond Future	94	0	0	0	0.00
02/11/2018	R209 On 07-February-19	8.95	Put	Bond Future	7074	7	7	7	0.00
02/11/2018	R209 On 07-February-19	9.54	Put	Bond Future	3597	4	4	4	0.00
02/11/2018	R209 On 07-February-19	9.04	Put	Bond Future	6470	7	6	7	0.00
02/11/2018	R209 On 07-February-19	8.96	Put	Bond Future	7006	7	7	7	0.00
02/11/2018	R209 On 07-February-19	10.20	Put	Bond Future	1293	1	1	1	4,000.00
02/11/2018	R209 On 07-February-19	8.97	Put	Bond Future	6938	7	7	7	0.00
02/11/2018	R209 On 02-May-19			Bond Future	9.99	69.8028	70.3980	69.8028	0.00
02/11/2018	R209 On 02-May-19	9.69	Call	Bond Future	1712	1	2	1	0.00
02/11/2018	R209 On 02-May-19	9.35	Call	Bond Future	935	1	1	1	760.00
02/11/2018	R209 On 02-May-19	9.95	Call	Bond Future	2468	2	2	2	760.00
02/11/2018	R209 On 02-May-19	9.68	Call	Bond Future	1685	1	2	1	0.00
02/11/2018	R209 On 02-May-19	9.70	Call	Bond Future	1739	2	2	2	0.00
02/11/2018	R209 On 02-May-19	10.71	Call	Bond Future	5409	5	5	5	0.00
02/11/2018	R209 On 02-May-19	9.68	Put	Bond Future	3646	4	4	4	0.00
02/11/2018	R209 On 02-May-19	10.71	Put	Bond Future	1129	1	1	1	760.00
02/11/2018	R209 On 02-May-19	9.95	Put	Bond Future	2711	3	3	3	0.00
02/11/2018	R209 On 02-May-19	9.35	Put	Bond Future	5080	6	5	6	0.00
02/11/2018	R209 On 02-May-19	9.69	Put	Bond Future	3608	4	4	4	0.00
02/11/2018	R209 On 02-May-19	9.70	Put	Bond Future	3570	4	4	4	0.00
02/11/2018	R209 On 01-August-19			Bond Future	10.04	71.2149	71.8196	71.2149	0.00
02/11/2018	R209 On 01-August-19	10.15	Call	Bond Future	3449	3	3	3	0.00
02/11/2018	R209 On 01-August-19	10.17	Call	Bond Future	3517	3	4	3	0.00
02/11/2018	R209 On 01-August-19	10.16	Call	Bond Future	3483	3	3	3	0.00
02/11/2018	R209 On 01-August-19	10.16	Put	Bond Future	2739	3	3	3	0.00
02/11/2018	R209 On 01-August-19	10.15	Put	Bond Future	2765	3	3	3	0.00
02/11/2018	R209 On 01-August-19	10.17	Put	Bond Future	2713	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2018	R210 On 01-November-18			Bond Future	186.09	186.0913	186.0913	186.0913	0.00
02/11/2018	R210 On 07-February-19			Bond Future	186.09	189.8750	186.0913	189.8750	2,708.00
02/11/2018	R210 On 02-May-19			Bond Future	190.70	190.7280	190.6983	190.7280	0.00
02/11/2018	R210 On 01-August-19			Bond Future	194.59	194.6279	194.5911	194.6279	0.00
02/11/2018	R212 On 01-November-18			Bond Future	155.23	155.2300	155.2300	155.2300	0.00
02/11/2018	R212 On 07-February-19			Bond Future	155.23	156.2310	155.2300	156.2310	4,946.00
02/11/2018	R212 On 02-May-19			Bond Future	159.01	159.0360	159.0108	159.0360	0.00
02/11/2018	R212 On 01-August-19			Bond Future	162.19	162.2166	162.1852	162.2166	0.00
02/11/2018	R213 On 01-November-18			Bond Future	9.85	81.1965	81.1965	81.1965	0.00
02/11/2018	R213 On 07-February-19			Bond Future	9.85	83.0420	83.3377	83.0420	32,324.00
02/11/2018	R213 On 07-February-19	8.68	Call	Bond Future	54	0	0	0	0.00
02/11/2018	R213 On 07-February-19	8.69	Call	Bond Future	57	0	0	0	0.00
02/11/2018	R213 On 07-February-19	8.70	Call	Bond Future	59	0	0	0	0.00
02/11/2018	R213 On 07-February-19	8.69	Put	Bond Future	7437	8	7	8	0.00
02/11/2018	R213 On 07-February-19	8.70	Put	Bond Future	7372	8	7	8	0.00
02/11/2018	R213 On 07-February-19	8.68	Put	Bond Future	7502	8	8	8	0.00
02/11/2018	R213 On 02-May-19			Bond Future	9.86	80.9646	81.5714	80.9646	0.00
02/11/2018	R213 On 02-May-19	9.50	Call	Bond Future	1409	1	1	1	0.00
02/11/2018	R213 On 02-May-19	9.49	Call	Bond Future	1385	1	1	1	0.00
02/11/2018	R213 On 02-May-19	9.48	Call	Bond Future	1361	1	1	1	0.00
02/11/2018	R213 On 02-May-19	9.49	Put	Bond Future	3623	4	4	4	0.00
02/11/2018	R213 On 02-May-19	9.48	Put	Bond Future	3661	4	4	4	0.00
02/11/2018	R213 On 02-May-19	9.50	Put	Bond Future	3586	4	4	4	0.00
02/11/2018	R213 On 01-August-19			Bond Future	9.91	82.6022	83.2183	82.6022	0.00
02/11/2018	R213 On 01-August-19	9.98	Call	Bond Future	3137	3	3	3	0.00
02/11/2018	R213 On 01-August-19	9.99	Call	Bond Future	3169	3	3	3	0.00
02/11/2018	R213 On 01-August-19	10.00	Call	Bond Future	3202	3	3	3	0.00
02/11/2018	R213 On 01-August-19	10.00	Put	Bond Future	2701	3	3	3	0.00
02/11/2018	R213 On 01-August-19	9.98	Put	Bond Future	2752	3	3	3	0.00
02/11/2018	R213 On 01-August-19	9.99	Put	Bond Future	2726	3	3	3	0.00
02/11/2018	R214 On 01-November-18			Bond Future	10.17	69.0422	69.0422	69.0422	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
02/11/2018	R214 On 07-February-19			Bond Future	10.17	70.6910	70.9215	70.6910	29,770.00
02/11/2018	R214 On 07-February-19	9.04	Call	Bond Future	62	0	0	0	0.00
02/11/2018	R214 On 07-February-19	9.05	Call	Bond Future	65	0	0	0	0.00
02/11/2018	R214 On 07-February-19	9.03	Call	Bond Future	60	0	0	0	0.00
02/11/2018	R214 On 07-February-19	9.03	Put	Bond Future	8076	8	8	8	0.00
02/11/2018	R214 On 07-February-19	9.04	Put	Bond Future	8002	8	8	8	0.00
02/11/2018	R214 On 07-February-19	9.05	Put	Bond Future	7928	8	8	8	0.00
02/11/2018	R214 On 02-May-19			Bond Future	10.17	68.6482	69.2625	68.6482	0.00
02/11/2018	R214 On 02-May-19	9.87	Call	Bond Future	1801	2	2	2	0.00
02/11/2018	R214 On 02-May-19	9.85	Call	Bond Future	1746	2	2	2	0.00
02/11/2018	R214 On 02-May-19	9.86	Call	Bond Future	1773	2	2	2	0.00
02/11/2018	R214 On 02-May-19	9.86	Put	Bond Future	3791	4	4	4	0.00
02/11/2018	R214 On 02-May-19	9.87	Put	Bond Future	3751	4	4	4	0.00
02/11/2018	R214 On 02-May-19	9.85	Put	Bond Future	3831	4	4	4	0.00
02/11/2018	R214 On 01-August-19			Bond Future	10.22	70.0367	70.6611	70.0367	0.00
02/11/2018	R214 On 01-August-19	10.33	Call	Bond Future	3672	3	4	3	0.00
02/11/2018	R214 On 01-August-19	10.34	Call	Bond Future	3707	3	4	3	0.00
02/11/2018	R214 On 01-August-19	10.32	Call	Bond Future	3637	3	4	3	0.00
02/11/2018	R214 On 01-August-19	10.32	Put	Bond Future	2984	3	3	3	0.00
02/11/2018	R214 On 01-August-19	10.33	Put	Bond Future	2957	3	3	3	0.00
02/11/2018	R214 On 01-August-19	10.34	Put	Bond Future	2929	3	3	3	0.00
02/11/2018	R248 On 01-November-18			Bond Future	10.18	88.3117	88.3117	88.3117	0.00
02/11/2018	R248 On 07-February-19			Bond Future	10.18	90.4193	90.7177	90.4193	110,913.00
02/11/2018	R248 On 07-February-19	9.05	Call	Bond Future	58	0	0	0	0.00
02/11/2018	R248 On 07-February-19	9.07	Call	Bond Future	63	0	0	0	0.00
02/11/2018	R248 On 07-February-19	9.06	Call	Bond Future	60	0	0	0	0.00
02/11/2018	R248 On 07-February-19	9.05	Put	Bond Future	10259	11	10	11	0.00
02/11/2018	R248 On 07-February-19	9.07	Put	Bond Future	10066	10	10	10	0.00
02/11/2018	R248 On 07-February-19	9.06	Put	Bond Future	10162	10	10	10	0.00
02/11/2018	R248 On 02-May-19			Bond Future	10.18	87.5853	88.3688	87.5853	0.00
02/11/2018	R248 On 02-May-19	9.90	Call	Bond Future	2291	2	2	2	0.00
02/11/2018	R248 On 02-May-19	9.89	Call	Bond Future	2255	2	2	2	0.00
02/11/2018	R248 On 02-May-19	9.91	Call	Bond Future	2327	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
02/11/2018	R248 On 02-May-19	9.89	Put	Bond Future	4666	5	5	5	0.00
02/11/2018	R248 On 02-May-19	9.91	Put	Bond Future	4566	5	5	5	0.00
02/11/2018	R248 On 02-May-19	9.90	Put	Bond Future	4616	5	5	5	0.00
02/11/2018	R248 On 01-August-19			Bond Future	10.23	89.3570	90.1532	89.3570	0.00
02/11/2018	R248 On 01-August-19	10.36	Call	Bond Future	4652	4	5	4	0.00
02/11/2018	R248 On 01-August-19	10.35	Call	Bond Future	4607	4	5	4	0.00
02/11/2018	R248 On 01-August-19	10.34	Call	Bond Future	4563	4	5	4	0.00
02/11/2018	R248 On 01-August-19	10.35	Put	Bond Future	3628	4	4	4	0.00
02/11/2018	R248 On 01-August-19	10.34	Put	Bond Future	3663	4	4	4	0.00
02/11/2018	R248 On 01-August-19	10.36	Put	Bond Future	3593	4	4	4	0.00