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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/03/2018 TO: 02/03/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	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
02/03/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	2025 On 03-May-18			Bond Future	132.52	133.1068	132.5152	133.1068	1,033.00
02/03/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
02/03/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
02/03/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
02/03/2018	2025 On 03-May-18	133.21	Put	Bond Future	695	0	1	0	0.00
02/03/2018	2025 On 03-May-18	133.20	Put	Bond Future	685	0	1	0	0.00
02/03/2018	2025 On 03-May-18	133.22	Put	Bond Future	705	0	1	0	0.00
02/03/2018	2025 On 02-August-18			Bond Future	133.59	134.1949	133.5931	134.1949	0.00
02/03/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
02/03/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
02/03/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
02/03/2018	2025 On 02-August-18	136.66	Put	Bond Future	3067	2	3	2	0.00
02/03/2018	2025 On 02-August-18	136.67	Put	Bond Future	3077	2	3	2	0.00
02/03/2018	2025 On 02-August-18	136.65	Put	Bond Future	3057	2	3	2	0.00
02/03/2018	2029 On 03-May-18			Bond Future	100.12	100.4195	100.1249	100.4195	1,370.00
02/03/2018	2029 On 02-August-18			Bond Future	101.98	102.2818	101.9823	102.2818	0.00
02/03/2018	2030 On 03-May-18			Bond Future	8.66	97.6877	97.3291	97.6877	90,411.00
02/03/2018	2030 On 03-May-18	9.49	Call	Bond Future	5755	6	6	6	0.00
02/03/2018	2030 On 03-May-18	9.51	Call	Bond Future	5877	6	6	6	0.00
02/03/2018	2030 On 03-May-18	9.50	Call	Bond Future	5816	6	6	6	0.00
02/03/2018	2030 On 03-May-18	9.50	Put	Bond Future	133	0	0	0	0.00
02/03/2018	2030 On 03-May-18	9.51	Put	Bond Future	129	0	0	0	0.00
02/03/2018	2030 On 03-May-18	9.49	Put	Bond Future	137	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
02/03/2018	2030 On 02-August-18			Bond Future	8.70	95.4889	95.1244	95.4889	127.00
02/03/2018	2030 On 02-August-18	9.46	Call	Bond Future	5823	6	6	6	0.00
02/03/2018	2030 On 02-August-18	8.51	Call	Bond Future	1674	2	2	2	7,850.00
02/03/2018	2030 On 02-August-18	8.91	Call	Bond Future	3164	3	3	3	7,850.00
02/03/2018	2030 On 02-August-18	9.47	Call	Bond Future	5876	6	6	6	0.00
02/03/2018	2030 On 02-August-18	9.50	Call	Bond Future	6034	6	6	6	0.00
02/03/2018	2030 On 02-August-18	9.45	Call	Bond Future	5771	6	6	6	0.00
02/03/2018	2030 On 02-August-18	9.50	Put	Bond Future	709	1	1	1	7,850.00
02/03/2018	2030 On 02-August-18	9.47	Put	Bond Future	743	1	1	1	0.00
02/03/2018	2030 On 02-August-18	9.45	Put	Bond Future	767	1	1	1	0.00
02/03/2018	2030 On 02-August-18	8.91	Put	Bond Future	1730	2	2	2	0.00
02/03/2018	2030 On 02-August-18	9.46	Put	Bond Future	755	1	1	1	0.00
02/03/2018	2030 On 02-August-18	8.51	Put	Bond Future	3008	3	3	3	0.00
02/03/2018	2032 On 03-May-18			Bond Future	8.87	96.3374	95.9497	96.3374	61,957.00
02/03/2018	2032 On 03-May-18	9.70	Call	Bond Future	6219	7	6	7	0.00
02/03/2018	2032 On 03-May-18	9.71	Call	Bond Future	6284	7	6	7	0.00
02/03/2018	2032 On 03-May-18	9.72	Call	Bond Future	6348	7	6	7	0.00
02/03/2018	2032 On 03-May-18	9.72	Put	Bond Future	160	0	0	0	0.00
02/03/2018	2032 On 03-May-18	9.70	Put	Bond Future	170	0	0	0	0.00
02/03/2018	2032 On 03-May-18	9.71	Put	Bond Future	165	0	0	0	0.00
02/03/2018	2032 On 02-August-18			Bond Future	8.91	98.1192	97.7251	98.1192	2.00
02/03/2018	2032 On 02-August-18	9.68	Call	Bond Future	6408	7	6	7	0.00
02/03/2018	2032 On 02-August-18	9.67	Call	Bond Future	6352	7	6	7	0.00
02/03/2018	2032 On 02-August-18	9.66	Call	Bond Future	6296	7	6	7	0.00
02/03/2018	2032 On 02-August-18	9.67	Put	Bond Future	876	1	1	1	0.00
02/03/2018	2032 On 02-August-18	9.66	Put	Bond Future	890	1	1	1	0.00
02/03/2018	2032 On 02-August-18	9.68	Put	Bond Future	863	1	1	1	0.00
02/03/2018	2033 On 03-May-18			Bond Future	103.49	103.7498	103.4869	103.7498	6,055.00
02/03/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
02/03/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
02/03/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
02/03/2018	2033 On 03-May-18	107.69	Put	Bond Future	4203	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
02/03/2018	2033 On 03-May-18	107.70	Put	Bond Future	4213	4	4	4	0.00
02/03/2018	2033 On 03-May-18	107.71	Put	Bond Future	4223	4	4	4	0.00
02/03/2018	2033 On 02-August-18			Bond Future	105.41	105.6740	105.4067	105.6740	0.00
02/03/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
02/03/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
02/03/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
02/03/2018	2033 On 02-August-18	109.93	Put	Bond Future	4523	4	5	4	0.00
02/03/2018	2033 On 02-August-18	109.94	Put	Bond Future	4533	4	5	4	0.00
02/03/2018	2033 On 02-August-18	109.92	Put	Bond Future	4513	4	5	4	0.00
02/03/2018	2037 On 03-May-18			Bond Future	9.15	97.1056	96.4996	97.1056	48,380.00
02/03/2018	2037 On 03-May-18	9.97	Call	Bond Future	6845	7	7	7	0.00
02/03/2018	2037 On 03-May-18	9.99	Call	Bond Future	6985	8	7	8	0.00
02/03/2018	2037 On 03-May-18	9.98	Call	Bond Future	6915	7	7	7	0.00
02/03/2018	2037 On 03-May-18	9.98	Put	Bond Future	230	0	0	0	0.00
02/03/2018	2037 On 03-May-18	9.97	Put	Bond Future	236	0	0	0	0.00
02/03/2018	2037 On 03-May-18	9.99	Put	Bond Future	224	0	0	0	0.00
02/03/2018	2037 On 02-August-18			Bond Future	9.20	94.6457	94.0293	94.6457	731.00
02/03/2018	2037 On 02-August-18	9.95	Call	Bond Future	7117	8	7	8	0.00
02/03/2018	2037 On 02-August-18	9.96	Call	Bond Future	7178	8	7	8	0.00
02/03/2018	2037 On 02-August-18	9.97	Call	Bond Future	7239	8	7	8	0.00
02/03/2018	2037 On 02-August-18	9.97	Put	Bond Future	1065	1	1	1	0.00
02/03/2018	2037 On 02-August-18	9.95	Put	Bond Future	1095	1	1	1	0.00
02/03/2018	2037 On 02-August-18	9.96	Put	Bond Future	1080	1	1	1	0.00
02/03/2018	2038 On 03-May-18			Bond Future	124.78	127.1482	124.7764	127.1482	8,991.00
02/03/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
02/03/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
02/03/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
02/03/2018	2038 On 03-May-18	132.29	Put	Bond Future	7514	5	8	5	0.00
02/03/2018	2038 On 03-May-18	132.27	Put	Bond Future	7494	5	7	5	0.00
02/03/2018	2038 On 03-May-18	132.28	Put	Bond Future	7504	5	8	5	0.00
02/03/2018	2038 On 02-August-18			Bond Future	125.54	127.9534	125.5380	127.9534	0.00
02/03/2018	2038 On 02-August-18	134.54	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
02/03/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
02/03/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
02/03/2018	2038 On 02-August-18	134.53	Put	Bond Future	8992	7	9	7	0.00
02/03/2018	2038 On 02-August-18	134.54	Put	Bond Future	9002	7	9	7	0.00
02/03/2018	2038 On 02-August-18	134.55	Put	Bond Future	9012	7	9	7	0.00
02/03/2018	2040 On 03-May-18			Bond Future	9.20	101.2012	100.5452	101.2012	40,145.00
02/03/2018	2040 On 03-May-18	10.07	Call	Bond Future	7765	8	8	8	0.00
02/03/2018	2040 On 03-May-18	8.50	Call	Bond Future	154	0	0	0	750.00
02/03/2018	2040 On 03-May-18	10.06	Call	Bond Future	7692	8	8	8	0.00
02/03/2018	2040 On 03-May-18	9.00	Call	Bond Future	1185	1	1	1	1,500.00
02/03/2018	2040 On 03-May-18	10.00	Call	Bond Future	7256	8	7	8	1,500.00
02/03/2018	2040 On 03-May-18	10.08	Call	Bond Future	7839	8	8	8	0.00
02/03/2018	2040 On 03-May-18	9.00	Put	Bond Future	3026	3	3	3	0.00
02/03/2018	2040 On 03-May-18	10.06	Put	Bond Future	243	0	0	0	0.00
02/03/2018	2040 On 03-May-18	10.00	Put	Bond Future	294	0	0	0	0.00
02/03/2018	2040 On 03-May-18	10.07	Put	Bond Future	235	0	0	0	0.00
02/03/2018	2040 On 03-May-18	8.50	Put	Bond Future	6916	6	7	6	0.00
02/03/2018	2040 On 03-May-18	10.08	Put	Bond Future	227	0	0	0	0.00
02/03/2018	2040 On 02-August-18			Bond Future	9.24	98.5667	97.8993	98.5667	420.00
02/03/2018	2040 On 02-August-18	10.05	Call	Bond Future	8032	9	8	9	0.00
02/03/2018	2040 On 02-August-18	10.04	Call	Bond Future	7967	9	8	9	0.00
02/03/2018	2040 On 02-August-18	10.03	Call	Bond Future	7902	8	8	8	0.00
02/03/2018	2040 On 02-August-18	10.04	Put	Bond Future	1139	1	1	1	0.00
02/03/2018	2040 On 02-August-18	10.03	Put	Bond Future	1155	1	1	1	0.00
02/03/2018	2040 On 02-August-18	10.05	Put	Bond Future	1124	1	1	1	0.00
02/03/2018	2044 On 03-May-18			Bond Future	9.24	98.2388	97.5218	98.2388	23,703.00
02/03/2018	2044 On 03-May-18	10.11	Call	Bond Future	7846	9	8	9	0.00
02/03/2018	2044 On 03-May-18	10.10	Call	Bond Future	7772	8	8	8	0.00
02/03/2018	2044 On 03-May-18	10.09	Call	Bond Future	7697	8	8	8	0.00
02/03/2018	2044 On 03-May-18	10.10	Put	Bond Future	261	0	0	0	0.00
02/03/2018	2044 On 03-May-18	10.09	Put	Bond Future	268	0	0	0	0.00
02/03/2018	2044 On 03-May-18	10.11	Put	Bond Future	253	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
02/03/2018	2044 On 02-August-18			Bond Future	9.29	95.6747	94.9452	95.6747	0.00
02/03/2018	2044 On 02-August-18	10.05	Call	Bond Future	7913	8	8	8	0.00
02/03/2018	2044 On 02-August-18	10.07	Call	Bond Future	8044	9	8	9	0.00
02/03/2018	2044 On 02-August-18	10.06	Call	Bond Future	7979	9	8	9	0.00
02/03/2018	2044 On 02-August-18	10.06	Put	Bond Future	1242	1	1	1	0.00
02/03/2018	2044 On 02-August-18	10.07	Put	Bond Future	1226	1	1	1	0.00
02/03/2018	2044 On 02-August-18	10.05	Put	Bond Future	1259	1	1	1	0.00
02/03/2018	2046 On 03-May-18			Bond Future	117.27	118.8998	117.2740	118.8998	10,874.00
02/03/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
02/03/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
02/03/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
02/03/2018	2046 On 03-May-18	127.94	Put	Bond Future	10666	9	11	9	0.00
02/03/2018	2046 On 03-May-18	127.95	Put	Bond Future	10676	9	11	9	0.00
02/03/2018	2046 On 03-May-18	127.93	Put	Bond Future	10656	9	11	9	0.00
02/03/2018	2046 On 02-August-18			Bond Future	119.45	121.1049	119.4495	121.1049	0.00
02/03/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
02/03/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
02/03/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
02/03/2018	2046 On 02-August-18	128.79	Put	Bond Future	9340	8	9	8	0.00
02/03/2018	2046 On 02-August-18	128.77	Put	Bond Future	9320	8	9	8	0.00
02/03/2018	2046 On 02-August-18	128.78	Put	Bond Future	9330	8	9	8	0.00
02/03/2018	2050 On 03-May-18			Bond Future	124.53	126.7010	124.5280	126.7010	9,788.00
02/03/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
02/03/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
02/03/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
02/03/2018	2050 On 03-May-18	135.63	Put	Bond Future	11102	9	11	9	0.00
02/03/2018	2050 On 03-May-18	135.61	Put	Bond Future	11082	9	11	9	0.00
02/03/2018	2050 On 03-May-18	135.62	Put	Bond Future	11092	9	11	9	0.00
02/03/2018	2050 On 02-August-18			Bond Future	125.11	127.3178	125.1053	127.3178	0.00
02/03/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
02/03/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
02/03/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00

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02/03/2018	2050 On 02-August-18	137.54	Put	Bond Future	12435	10	12	10	0.00
02/03/2018	2050 On 02-August-18	137.52	Put	Bond Future	12415	10	12	10	0.00
02/03/2018	2050 On 02-August-18	137.53	Put	Bond Future	12425	10	12	10	0.00
02/03/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	AL37 On 03-May-18			Index Future	588.47	589.2480	588.4650	589.2480	0.00
02/03/2018	AL37 On 02-August-18			Index Future	599.35	600.1470	599.3540	600.1470	0.00
02/03/2018	AL7T On 03-May-18			Index Future	688.09	690.0860	688.0880	690.0860	0.00
02/03/2018	AL7T On 02-August-18			Index Future	700.82	702.8510	700.8210	702.8510	0.00
02/03/2018	ALBI On 03-May-18			Index Future	626.18	629.0500	626.1820	629.0500	814.00
02/03/2018	ALBI On 02-August-18			Index Future	637.77	640.6860	637.7700	640.6860	0.00
02/03/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	C044 On 31-January-44			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
02/03/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/03/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2018	EL28 On 03-May-18			Bond Future	129.23	129.7970	129.2284	129.7970	0.00
02/03/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
02/03/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
02/03/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
02/03/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3952	3	4	3	0.00
02/03/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3962	3	4	3	0.00
02/03/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3972	3	4	3	0.00
02/03/2018	EL28 On 02-August-18			Bond Future	131.63	132.2041	131.6256	132.2041	0.00
02/03/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
02/03/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
02/03/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
02/03/2018	EL28 On 02-August-18	134.94	Put	Bond Future	3314	3	3	3	0.00
02/03/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3324	3	3	3	0.00
02/03/2018	EL28 On 02-August-18	134.93	Put	Bond Future	3304	3	3	3	0.00
02/03/2018	ES33 On 03-May-18			Bond Future	10.48	79.0518	78.5744	79.0518	9,466.00
02/03/2018	ES33 On 03-May-18	11.20	Call	Bond Future	4331	5	4	5	0.00
02/03/2018	ES33 On 03-May-18	11.22	Call	Bond Future	4446	5	4	5	0.00
02/03/2018	ES33 On 03-May-18	11.21	Call	Bond Future	4389	5	4	5	0.00
02/03/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
02/03/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
02/03/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
02/03/2018	ES33 On 02-August-18			Bond Future	10.57	80.5140	80.0284	80.5140	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
02/03/2018	ES33 On 02-August-18	11.14	Call	Bond Future	3412	4	3	4	0.00
02/03/2018	ES33 On 02-August-18	11.15	Call	Bond Future	3470	4	3	4	0.00
02/03/2018	ES33 On 02-August-18	11.16	Call	Bond Future	3527	4	4	4	0.00
02/03/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
02/03/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
02/03/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
02/03/2018	ES42 On 03-May-18			Bond Future	10.61	82.5989	82.0428	82.5989	7,957.00
02/03/2018	ES42 On 02-August-18			Bond Future	10.70	84.1265	83.5608	84.1265	0.00
02/03/2018	GOVI On 03-May-18			GOVI	623.91	626.4550	623.9090	626.4550	617.00
02/03/2018	GOVI On 03-May-18	590.29	Call	GOVI	336190	36	34	36	0.00
02/03/2018	GOVI On 03-May-18	590.27	Call	GOVI	336390	36	34	36	0.00
02/03/2018	GOVI On 03-May-18	590.28	Call	GOVI	336290	36	34	36	0.00
02/03/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
02/03/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
02/03/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
02/03/2018	GOVI On 02-August-18			GOVI	635.45	638.0420	635.4540	638.0420	0.00
02/03/2018	GOVI On 02-August-18	605.71	Call	GOVI	297440	32	30	32	0.00
02/03/2018	GOVI On 02-August-18	605.72	Call	GOVI	297340	32	30	32	0.00
02/03/2018	GOVI On 02-August-18	605.70	Call	GOVI	297540	32	30	32	0.00
02/03/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
02/03/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
02/03/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
02/03/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/03/2018	IGOV On 03-May-18			Index Future	251.97	253.8900	251.9660	253.8900	1,129.00
02/03/2018	IGOV On 02-August-18			Index Future	256.64	258.5980	256.6400	258.5980	0.00
02/03/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
02/03/2018	IS01 On 21-June-18			Interest Rate Swap	99.89	99.8900	99.8900	99.8900	0.00
02/03/2018	IS01 On 20-September-18			Interest Rate Swap	100.02	100.0200	100.0200	100.0200	0.00
02/03/2018	IS01 On 20-December-18			Interest Rate Swap	100.45	100.4300	100.4500	100.4300	0.00
02/03/2018	IS01 On 22-March-19			Interest Rate Swap	99.45	99.4100	99.4500	99.4100	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
02/03/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
02/03/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5800	98.5900	98.5800	0.00
02/03/2018	IS02 On 21-September-18			Interest Rate Swap	98.49	98.4800	98.4900	98.4800	0.00
02/03/2018	IS02 On 21-December-18			Interest Rate Swap	98.83	98.8100	98.8300	98.8100	0.00
02/03/2018	IS02 On 15-March-19			Interest Rate Swap	99.20	99.1700	99.2000	99.1700	0.00
02/03/2018	IS02 On 21-June-19			Interest Rate Swap	99.53	99.4700	99.5300	99.4700	0.00
02/03/2018	IS02 On 20-September-19			Interest Rate Swap	99.87	99.8000	99.8700	99.8000	0.00
02/03/2018	IS02 On 20-December-19			Interest Rate Swap	100.76	100.6700	100.7600	100.6700	0.00
02/03/2018	IS02 On 23-March-20			Interest Rate Swap	98.44	98.3400	98.4400	98.3400	0.00
02/03/2018	IS05 On 17-December-20			Interest Rate Swap	95.80	95.6500	95.8000	95.6500	0.00
02/03/2018	IS05 On 16-March-21			Interest Rate Swap	94.98	94.8200	94.9800	94.8200	0.00
02/03/2018	IS05 On 15-June-21			Interest Rate Swap	94.12	93.9500	94.1200	93.9500	0.00
02/03/2018	IS05 On 21-September-21			Interest Rate Swap	94.23	94.0600	94.2300	94.0600	0.00
02/03/2018	IS05 On 21-December-21			Interest Rate Swap	96.38	96.2000	96.3800	96.2000	51.00
02/03/2018	IS05 On 15-March-22			Interest Rate Swap	96.46	96.2800	96.4600	96.2800	0.00
02/03/2018	IS05 On 21-June-22			Interest Rate Swap	97.59	97.4000	97.5900	97.4000	0.00
02/03/2018	IS05 On 20-September-22			Interest Rate Swap	99.74	99.5500	99.7400	99.5500	0.00
02/03/2018	IS05 On 20-December-22			Interest Rate Swap	100.93	100.7400	100.9300	100.7400	0.00
02/03/2018	IS05 On 22-March-23			Interest Rate Swap	95.96	95.7600	95.9600	95.7600	0.00
02/03/2018	IS10 On 17-December-25			Interest Rate Swap	93.60	93.2700	93.6000	93.2700	0.00
02/03/2018	IS10 On 16-March-26			Interest Rate Swap	90.54	90.2000	90.5400	90.2000	0.00
02/03/2018	IS10 On 15-June-26			Interest Rate Swap	89.24	88.8800	89.2400	88.8800	0.00
02/03/2018	IS10 On 21-September-26			Interest Rate Swap	91.37	91.0100	91.3700	91.0100	0.00
02/03/2018	IS10 On 21-December-26			Interest Rate Swap	95.14	94.7800	95.1400	94.7800	0.00
02/03/2018	IS10 On 15-March-27			Interest Rate Swap	93.66	93.3000	93.6600	93.3000	0.00
02/03/2018	IS10 On 21-June-27			Interest Rate Swap	95.69	95.3200	95.6900	95.3200	0.00
02/03/2018	IS10 On 20-September-27			Interest Rate Swap	99.39	99.0200	99.3900	99.0200	0.00
02/03/2018	IS10 On 20-December-27			Interest Rate Swap	99.69	99.3200	99.6900	99.3200	0.00
02/03/2018	IS10 On 22-March-28			Interest Rate Swap	94.85	94.4600	94.8500	94.4600	0.00
02/03/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
02/03/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
02/03/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
02/03/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.97	93.0300	93.0300	93.0300	2,500.00
02/03/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.93	93.0700	93.0700	93.0700	0.00
02/03/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.88	93.1200	93.1200	93.1200	0.00
02/03/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.76	93.2700	93.2400	93.2700	0.00
02/03/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
02/03/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.79	93.2600	93.2100	93.2600	35,000.00
02/03/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.84	93.2200	93.1600	93.2200	0.00
02/03/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.90	93.1600	93.1000	93.1600	0.00
02/03/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
02/03/2018	R023 On 03-May-18			Bond Future	7.52	102.5136	102.3462	102.5136	66,472.00
02/03/2018	R023 On 03-May-18	8.27	Call	Bond Future	2991	3	3	3	0.00
02/03/2018	R023 On 03-May-18	8.28	Call	Bond Future	3028	3	3	3	0.00
02/03/2018	R023 On 03-May-18	8.29	Call	Bond Future	3065	3	3	3	0.00
02/03/2018	R023 On 03-May-18	9.19	Call	Bond Future	6414	7	6	7	0.00
02/03/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
02/03/2018	R023 On 03-May-18	8.28	Put	Bond Future	47	0	0	0	0.00
02/03/2018	R023 On 03-May-18	8.29	Put	Bond Future	46	0	0	0	0.00
02/03/2018	R023 On 03-May-18	8.27	Put	Bond Future	50	0	0	0	0.00
02/03/2018	R035 On 03-May-18			Bond Future	9.05	100.7979	100.1504	100.7979	66,773.00
02/03/2018	R035 On 03-May-18	9.90	Call	Bond Future	7121	8	7	8	0.00
02/03/2018	R035 On 03-May-18	8.75	Call	Bond Future	1234	1	1	1	1,000.00
02/03/2018	R035 On 03-May-18	9.25	Call	Bond Future	3169	4	3	4	0.00
02/03/2018	R035 On 03-May-18	9.91	Call	Bond Future	7189	8	7	8	0.00
02/03/2018	R035 On 03-May-18	9.89	Call	Bond Future	7054	8	7	8	0.00
02/03/2018	R035 On 03-May-18	9.89	Put	Bond Future	305	0	0	0	0.00
02/03/2018	R035 On 03-May-18	9.25	Put	Bond Future	1491	1	1	1	1,000.00
02/03/2018	R035 On 03-May-18	9.90	Put	Bond Future	296	0	0	0	0.00
02/03/2018	R035 On 03-May-18	9.91	Put	Bond Future	288	0	0	0	0.00
02/03/2018	R035 On 03-May-18	8.75	Put	Bond Future	3816	3	4	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
02/03/2018	R035 On 02-August-18			Bond Future	9.09	102.6623	102.0037	102.6623	3.00
02/03/2018	R035 On 02-August-18	9.42	Call	Bond Future	5257	6	5	6	0.00
02/03/2018	R035 On 02-August-18	9.44	Call	Bond Future	5356	6	5	6	0.00
02/03/2018	R035 On 02-August-18	9.43	Call	Bond Future	5306	6	5	6	0.00
02/03/2018	R035 On 02-August-18	9.44	Put	Bond Future	2513	2	3	2	0.00
02/03/2018	R035 On 02-August-18	9.43	Put	Bond Future	2543	2	3	2	0.00
02/03/2018	R035 On 02-August-18	9.42	Put	Bond Future	2574	2	3	2	0.00
02/03/2018	R186 On 03-May-18			Bond Future	8.19	118.3401	118.0331	118.3401	200,307.00
02/03/2018	R186 On 03-May-18	8.93	Call	Bond Future	4917	5	5	5	0.00
02/03/2018	R186 On 03-May-18	10.14	Call	Bond Future	12040	12	12	12	0.00
02/03/2018	R186 On 03-May-18	9.30	Call	Bond Future	7099	7	7	7	1,120.00
02/03/2018	R186 On 03-May-18	8.92	Call	Bond Future	4859	5	5	5	0.00
02/03/2018	R186 On 03-May-18	8.69	Call	Bond Future	3562	4	4	4	0.00
02/03/2018	R186 On 03-May-18	8.50	Call	Bond Future	2576	3	3	3	0.00
02/03/2018	R186 On 03-May-18	7.85	Call	Bond Future	384	0	0	0	500.00
02/03/2018	R186 On 03-May-18	9.75	Call	Bond Future	9772	10	10	10	0.00
02/03/2018	R186 On 03-May-18	9.19	Call	Bond Future	6446	7	6	7	0.00
02/03/2018	R186 On 03-May-18	8.70	Call	Bond Future	3616	4	4	4	0.00
02/03/2018	R186 On 03-May-18	8.85	Call	Bond Future	4455	5	4	5	0.00
02/03/2018	R186 On 03-May-18	8.91	Call	Bond Future	4801	5	5	5	0.00
02/03/2018	R186 On 03-May-18	9.72	Call	Bond Future	9595	10	10	10	0.00
02/03/2018	R186 On 03-May-18	8.40	Call	Bond Future	2104	2	2	2	7.00
02/03/2018	R186 On 03-May-18	8.00	Call	Bond Future	689	1	1	1	7.00
02/03/2018	R186 On 03-May-18	8.35	Call	Bond Future	1883	2	2	2	0.00
02/03/2018	R186 On 03-May-18	8.45	Call	Bond Future	2335	3	2	3	0.00
02/03/2018	R186 On 03-May-18	8.69	Put	Bond Future	314	0	0	0	0.00
02/03/2018	R186 On 03-May-18	8.70	Put	Bond Future	304	0	0	0	0.00
02/03/2018	R186 On 03-May-18	8.50	Put	Bond Future	553	0	1	0	3,500.00
02/03/2018	R186 On 03-May-18	9.19	Put	Bond Future	56	0	0	0	0.00
02/03/2018	R186 On 03-May-18	8.92	Put	Bond Future	151	0	0	0	0.00
02/03/2018	R186 On 03-May-18	8.85	Put	Bond Future	189	0	0	0	4,745.00
02/03/2018	R186 On 03-May-18	9.75	Put	Bond Future	3	0	0	0	3,200.00
02/03/2018	R186 On 03-May-18	8.35	Put	Bond Future	839	1	1	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2018	R186 On 03-May-18	8.45	Put	Bond Future	637	1	1	1	0.00
02/03/2018	R186 On 03-May-18	8.91	Put	Bond Future	156	0	0	0	0.00
02/03/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
02/03/2018	R186 On 03-May-18	9.72	Put	Bond Future	4	0	0	0	10,640.00
02/03/2018	R186 On 03-May-18	8.40	Put	Bond Future	732	1	1	1	3,500.00
02/03/2018	R186 On 03-May-18	8.00	Put	Bond Future	1976	2	2	2	0.00
02/03/2018	R186 On 03-May-18	7.85	Put	Bond Future	2690	2	3	2	0.00
02/03/2018	R186 On 03-May-18	9.30	Put	Bond Future	34	0	0	0	0.00
02/03/2018	R186 On 03-May-18	8.93	Put	Bond Future	146	0	0	0	0.00
02/03/2018	R186 On 02-August-18			Bond Future	8.22	115.2287	114.9170	115.2287	191.00
02/03/2018	R186 On 02-August-18	8.47	Call	Bond Future	3000	3	3	3	0.00
02/03/2018	R186 On 02-August-18	8.25	Call	Bond Future	2146	2	2	2	1,470.00
02/03/2018	R186 On 02-August-18	7.50	Call	Bond Future	387	0	0	0	1,470.00
02/03/2018	R186 On 02-August-18	8.46	Call	Bond Future	2958	3	3	3	0.00
02/03/2018	R186 On 02-August-18	8.48	Call	Bond Future	3042	3	3	3	0.00
02/03/2018	R186 On 02-August-18	8.25	Put	Bond Future	1968	2	2	2	0.00
02/03/2018	R186 On 02-August-18	7.50	Put	Bond Future	5204	5	5	5	0.00
02/03/2018	R186 On 02-August-18	8.46	Put	Bond Future	1432	1	1	1	0.00
02/03/2018	R186 On 02-August-18	8.48	Put	Bond Future	1388	1	1	1	0.00
02/03/2018	R186 On 02-August-18	8.47	Put	Bond Future	1410	1	1	1	0.00
02/03/2018	R186 On 01-November-18			Bond Future	8.25	117.3926	117.0743	117.3926	0.00
02/03/2018	R186 On 01-November-18	8.46	Call	Bond Future	3401	4	3	4	5,000.00
02/03/2018	R186 On 01-November-18	8.53	Call	Bond Future	3675	4	4	4	0.00
02/03/2018	R186 On 01-November-18	9.14	Call	Bond Future	6384	7	6	7	0.00
02/03/2018	R186 On 01-November-18	8.52	Call	Bond Future	3635	4	4	4	0.00
02/03/2018	R186 On 01-November-18	7.96	Call	Bond Future	1750	2	2	2	5,000.00
02/03/2018	R186 On 01-November-18	8.54	Call	Bond Future	3715	4	4	4	0.00
02/03/2018	R186 On 01-November-18	9.14	Put	Bond Future	927	1	1	1	5,000.00
02/03/2018	R186 On 01-November-18	8.52	Put	Bond Future	1939	2	2	2	0.00
02/03/2018	R186 On 01-November-18	7.96	Put	Bond Future	3599	3	4	3	0.00
02/03/2018	R186 On 01-November-18	8.54	Put	Bond Future	1895	2	2	2	0.00
02/03/2018	R186 On 01-November-18	8.53	Put	Bond Future	1917	2	2	2	0.00
02/03/2018	R186 On 01-November-18	8.46	Put	Bond Future	2078	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
02/03/2018	R197 On 03-May-18			Bond Future	306.23	306.5270	306.2252	306.5270	2,388.00
02/03/2018	R197 On 03-May-18	304.44	Call	Bond Future	1785	2	2	2	0.00
02/03/2018	R197 On 03-May-18	304.46	Call	Bond Future	1765	2	2	2	0.00
02/03/2018	R197 On 03-May-18	304.45	Call	Bond Future	1775	2	2	2	0.00
02/03/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
02/03/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
02/03/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
02/03/2018	R202 On 03-May-18			Bond Future	236.33	238.7882	236.3344	238.7882	23,064.00
02/03/2018	R202 On 03-May-18	247.47	Call	Bond Future	19	0	0	0	0.00
02/03/2018	R202 On 03-May-18	247.48	Call	Bond Future	19	0	0	0	0.00
02/03/2018	R202 On 03-May-18	247.49	Call	Bond Future	19	0	0	0	0.00
02/03/2018	R202 On 03-May-18	247.49	Put	Bond Future	11175	9	11	9	0.00
02/03/2018	R202 On 03-May-18	247.47	Put	Bond Future	11155	9	11	9	0.00
02/03/2018	R202 On 03-May-18	247.48	Put	Bond Future	11165	9	11	9	0.00
02/03/2018	R204 On 03-May-18			Bond Future	6.27	104.0667	104.0597	104.0667	22,162.00
02/03/2018	R204 On 03-May-18	7.09	Call	Bond Future	496	1	0	1	0.00
02/03/2018	R204 On 03-May-18	7.10	Call	Bond Future	502	1	1	1	0.00
02/03/2018	R204 On 03-May-18	7.08	Call	Bond Future	490	0	0	0	0.00
02/03/2018	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
02/03/2018	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
02/03/2018	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
02/03/2018	R207 On 03-May-18			Bond Future	6.67	103.1944	103.1569	103.1944	25,672.00
02/03/2018	R207 On 03-May-18	7.58	Call	Bond Future	1425	1	1	1	0.00
02/03/2018	R207 On 03-May-18	7.57	Call	Bond Future	1409	1	1	1	0.00
02/03/2018	R207 On 03-May-18	7.56	Call	Bond Future	1394	1	1	1	0.00
02/03/2018	R207 On 03-May-18	7.57	Put	Bond Future	1	0	0	0	0.00
02/03/2018	R207 On 03-May-18	7.56	Put	Bond Future	2	0	0	0	0.00
02/03/2018	R207 On 03-May-18	7.58	Put	Bond Future	1	0	0	0	0.00
02/03/2018	R208 On 03-May-18			Bond Future	7.05	100.0101	99.9265	100.0101	35,989.00
02/03/2018	R208 On 03-May-18	7.77	Call	Bond Future	1855	2	2	2	0.00
02/03/2018	R208 On 03-May-18	7.78	Call	Bond Future	1880	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
02/03/2018	R208 On 03-May-18	7.79	Call	Bond Future	1904	2	2	2	0.00
02/03/2018	R208 On 03-May-18	7.78	Put	Bond Future	18	0	0	0	0.00
02/03/2018	R208 On 03-May-18	7.79	Put	Bond Future	17	0	0	0	0.00
02/03/2018	R208 On 03-May-18	7.77	Put	Bond Future	19	0	0	0	0.00
02/03/2018	R209 On 03-May-18			Bond Future	9.05	76.6071	76.0602	76.6071	80,653.00
02/03/2018	R209 On 03-May-18	9.85	Call	Bond Future	5626	6	6	6	0.00
02/03/2018	R209 On 03-May-18	10.22	Call	Bond Future	7795	8	8	8	0.00
02/03/2018	R209 On 03-May-18	10.00	Call	Bond Future	6501	7	7	7	0.00
02/03/2018	R209 On 03-May-18	10.73	Call	Bond Future	10750	11	11	11	0.00
02/03/2018	R209 On 03-May-18	9.75	Call	Bond Future	5042	6	5	6	435.00
02/03/2018	R209 On 03-May-18	9.77	Call	Bond Future	5158	6	5	6	0.00
02/03/2018	R209 On 03-May-18	9.30	Call	Bond Future	2604	3	3	3	1,321.00
02/03/2018	R209 On 03-May-18	9.86	Call	Bond Future	5684	6	6	6	0.00
02/03/2018	R209 On 03-May-18	9.84	Call	Bond Future	5567	6	6	6	0.00
02/03/2018	R209 On 03-May-18	9.19	Call	Bond Future	2092	2	2	2	250.00
02/03/2018	R209 On 03-May-18	9.47	Call	Bond Future	3473	4	3	4	0.00
02/03/2018	R209 On 03-May-18	8.95	Call	Bond Future	1158	1	1	1	1,321.00
02/03/2018	R209 On 03-May-18	9.84	Put	Bond Future	199	0	0	0	0.00
02/03/2018	R209 On 03-May-18	9.19	Put	Bond Future	1086	1	1	1	0.00
02/03/2018	R209 On 03-May-18	9.86	Put	Bond Future	188	0	0	0	0.00
02/03/2018	R209 On 03-May-18	10.00	Put	Bond Future	118	0	0	0	11,067.00
02/03/2018	R209 On 03-May-18	9.47	Put	Bond Future	540	0	1	0	250.00
02/03/2018	R209 On 03-May-18	9.77	Put	Bond Future	241	0	0	0	250.00
02/03/2018	R209 On 03-May-18	9.30	Put	Bond Future	831	1	1	1	0.00
02/03/2018	R209 On 03-May-18	8.95	Put	Bond Future	1864	2	2	2	0.00
02/03/2018	R209 On 03-May-18	9.85	Put	Bond Future	193	0	0	0	0.00
02/03/2018	R209 On 03-May-18	10.22	Put	Bond Future	51	0	0	0	435.00
02/03/2018	R209 On 03-May-18	10.73	Put	Bond Future	5	0	0	0	435.00
02/03/2018	R209 On 03-May-18	9.75	Put	Bond Future	255	0	0	0	0.00
02/03/2018	R209 On 02-August-18			Bond Future	9.09	78.0241	77.4677	78.0241	816.00
02/03/2018	R209 On 02-August-18	10.84	Call	Bond Future	11173	12	11	12	0.00
02/03/2018	R209 On 02-August-18	10.21	Call	Bond Future	7832	8	8	8	0.00
02/03/2018	R209 On 02-August-18	9.66	Call	Bond Future	5042	5	5	5	435.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2018	R209 On 02-August-18	10.38	Call	Bond Future	8725	9	9	9	0.00
02/03/2018	R209 On 02-August-18	10.39	Call	Bond Future	8777	9	9	9	0.00
02/03/2018	R209 On 02-August-18	10.40	Call	Bond Future	8830	9	9	9	0.00
02/03/2018	R209 On 02-August-18	10.40	Put	Bond Future	313	0	0	0	0.00
02/03/2018	R209 On 02-August-18	9.66	Put	Bond Future	1141	1	1	1	0.00
02/03/2018	R209 On 02-August-18	10.38	Put	Bond Future	326	0	0	0	0.00
02/03/2018	R209 On 02-August-18	10.39	Put	Bond Future	319	0	0	0	0.00
02/03/2018	R209 On 02-August-18	10.21	Put	Bond Future	457	0	0	0	435.00
02/03/2018	R209 On 02-August-18	10.84	Put	Bond Future	120	0	0	0	435.00
02/03/2018	R209 On 01-November-18			Bond Future	9.13	76.3405	75.7732	76.3405	0.00
02/03/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	74885	75	75	75	0.00
02/03/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	74885	75	75	75	0.00
02/03/2018	R209 On 01-November-18	9.97	Call	Bond Future	6921	7	7	7	0.00
02/03/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	74885	75	75	75	0.00
02/03/2018	R209 On 01-November-18	9.34	Call	Bond Future	4049	4	4	4	0.00
02/03/2018	R209 On 01-November-18	10.57	Call	Bond Future	9787	10	10	10	0.00
02/03/2018	R209 On 01-November-18	9.94	Call	Bond Future	6776	7	7	7	0.00
02/03/2018	R209 On 01-November-18	9.94	Put	Bond Future	1368	1	1	1	0.00
02/03/2018	R209 On 01-November-18	10.57	Put	Bond Future	576	1	1	1	0.00
02/03/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
02/03/2018	R209 On 01-November-18	9.97	Put	Bond Future	1325	1	1	1	0.00
02/03/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
02/03/2018	R209 On 01-November-18	9.34	Put	Bond Future	2574	2	3	2	0.00
02/03/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
02/03/2018	R210 On 03-May-18			Bond Future	187.39	188.2196	187.3941	188.2196	2,159.00
02/03/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
02/03/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
02/03/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
02/03/2018	R210 On 03-May-18	191.45	Put	Bond Future	4056	3	4	3	0.00
02/03/2018	R210 On 03-May-18	191.44	Put	Bond Future	4046	3	4	3	0.00
02/03/2018	R210 On 03-May-18	191.46	Put	Bond Future	4066	3	4	3	0.00
02/03/2018	R212 On 03-May-18			Bond Future	155.37	155.4257	155.3693	155.4257	4,755.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2018	R212 On 03-May-18	154.28	Call	Bond Future	1089	1	1	1	0.00
02/03/2018	R212 On 03-May-18	154.30	Call	Bond Future	1069	1	1	1	0.00
02/03/2018	R212 On 03-May-18	154.29	Call	Bond Future	1079	1	1	1	0.00
02/03/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
02/03/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
02/03/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
02/03/2018	R213 On 03-May-18			Bond Future	8.75	88.3195	87.9678	88.3195	45,747.00
02/03/2018	R213 On 03-May-18	9.56	Call	Bond Future	5519	6	6	6	0.00
02/03/2018	R213 On 03-May-18	9.57	Call	Bond Future	5578	6	6	6	0.00
02/03/2018	R213 On 03-May-18	9.58	Call	Bond Future	5636	6	6	6	0.00
02/03/2018	R213 On 03-May-18	9.58	Put	Bond Future	151	0	0	0	0.00
02/03/2018	R213 On 03-May-18	9.56	Put	Bond Future	160	0	0	0	0.00
02/03/2018	R213 On 03-May-18	9.57	Put	Bond Future	155	0	0	0	0.00
02/03/2018	R213 On 02-August-18			Bond Future	8.79	89.9532	89.5956	89.9532	1.00
02/03/2018	R213 On 02-August-18	9.07	Call	Bond Future	3448	4	3	4	0.00
02/03/2018	R213 On 02-August-18	9.06	Call	Bond Future	3404	4	3	4	0.00
02/03/2018	R213 On 02-August-18	9.05	Call	Bond Future	3361	4	3	4	0.00
02/03/2018	R213 On 02-August-18	9.06	Put	Bond Future	1574	1	2	1	0.00
02/03/2018	R213 On 02-August-18	9.05	Put	Bond Future	1597	1	2	1	0.00
02/03/2018	R213 On 02-August-18	9.07	Put	Bond Future	1551	1	2	1	0.00
02/03/2018	R214 On 03-May-18			Bond Future	9.17	76.4141	75.8369	76.4141	47,218.00
02/03/2018	R214 On 03-May-18	9.98	Call	Bond Future	5948	6	6	6	0.00
02/03/2018	R214 On 03-May-18	9.99	Call	Bond Future	6008	7	6	7	0.00
02/03/2018	R214 On 03-May-18	9.97	Call	Bond Future	5887	6	6	6	0.00
02/03/2018	R214 On 03-May-18	9.97	Put	Bond Future	228	0	0	0	0.00
02/03/2018	R214 On 03-May-18	9.98	Put	Bond Future	222	0	0	0	0.00
02/03/2018	R214 On 03-May-18	9.99	Put	Bond Future	216	0	0	0	0.00
02/03/2018	R248 On 03-May-18			Bond Future	9.21	97.6340	96.9908	97.6340	91,404.00
02/03/2018	R248 On 03-May-18	10.07	Call	Bond Future	8054	9	8	9	0.00
02/03/2018	R248 On 03-May-18	10.06	Call	Bond Future	7979	9	8	9	0.00
02/03/2018	R248 On 03-May-18	10.05	Call	Bond Future	7904	8	8	8	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
02/03/2018	R248 On 03-May-18	10.06	Put	Bond Future	280	0	0	0	0.00
02/03/2018	R248 On 03-May-18	10.05	Put	Bond Future	289	0	0	0	0.00
02/03/2018	R248 On 03-May-18	10.07	Put	Bond Future	271	0	0	0	0.00