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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/07/2018 TO: 02/07/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	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
02/07/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	2025 On 02-August-18			Bond Future	131.13	131.1147	131.1307	131.1147	864.00
02/07/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
02/07/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
02/07/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
02/07/2018	2025 On 02-August-18	136.66	Put	Bond Future	5529	6	6	6	0.00
02/07/2018	2025 On 02-August-18	136.67	Put	Bond Future	5539	6	6	6	0.00
02/07/2018	2025 On 02-August-18	136.65	Put	Bond Future	5519	6	6	6	0.00
02/07/2018	2025 On 01-November-18			Bond Future	133.50	133.4828	133.4987	133.4828	0.00
02/07/2018	2025 On 07-February-19			Bond Future	134.70	134.6847	134.6993	134.6847	0.00
02/07/2018	2029 On 02-August-18			Bond Future	99.74	100.2057	99.7422	100.2057	1,370.00
02/07/2018	2029 On 01-November-18			Bond Future	100.49	100.9660	100.4939	100.9660	0.00
02/07/2018	2029 On 07-February-19			Bond Future	102.46	102.9443	102.4617	102.9443	0.00
02/07/2018	2030 On 02-August-18			Bond Future	9.31	91.3758	91.0493	91.3758	50,411.00
02/07/2018	2030 On 02-August-18	9.46	Call	Bond Future	1722	2	2	2	0.00
02/07/2018	2030 On 02-August-18	8.51	Call	Bond Future	20	0	0	0	7,850.00
02/07/2018	2030 On 02-August-18	8.91	Call	Bond Future	252	0	0	0	7,850.00
02/07/2018	2030 On 02-August-18	9.50	Call	Bond Future	1892	2	2	2	0.00
02/07/2018	2030 On 02-August-18	9.47	Call	Bond Future	1764	2	2	2	0.00
02/07/2018	2030 On 02-August-18	9.45	Call	Bond Future	1680	2	2	2	0.00
02/07/2018	2030 On 02-August-18	9.50	Put	Bond Future	642	1	1	1	7,850.00
02/07/2018	2030 On 02-August-18	9.47	Put	Bond Future	706	1	1	1	0.00
02/07/2018	2030 On 02-August-18	9.45	Put	Bond Future	751	1	1	1	0.00
02/07/2018	2030 On 02-August-18	8.91	Put	Bond Future	2893	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
02/07/2018	2030 On 02-August-18	9.46	Put	Bond Future	728	1	1	1	0.00
02/07/2018	2030 On 02-August-18	8.51	Put	Bond Future	5429	5	5	5	0.00
02/07/2018	2030 On 01-November-18			Bond Future	9.38	93.0064	92.6729	93.0064	0.00
02/07/2018	2030 On 01-November-18	8.58	Call	Bond Future	399	0	0	0	0.00
02/07/2018	2030 On 01-November-18	8.60	Call	Bond Future	423	0	0	0	0.00
02/07/2018	2030 On 01-November-18	8.59	Call	Bond Future	411	0	0	0	0.00
02/07/2018	2030 On 01-November-18	8.59	Put	Bond Future	5649	5	6	5	0.00
02/07/2018	2030 On 01-November-18	8.58	Put	Bond Future	5706	5	6	5	0.00
02/07/2018	2030 On 01-November-18	8.60	Put	Bond Future	5592	5	6	5	0.00
02/07/2018	2030 On 07-February-19			Bond Future	9.45	90.8009	90.4607	90.8009	0.00
02/07/2018	2030 On 07-February-19	8.62	Call	Bond Future	1014	1	1	1	0.00
02/07/2018	2030 On 07-February-19	8.63	Call	Bond Future	1032	1	1	1	0.00
02/07/2018	2030 On 07-February-19	8.64	Call	Bond Future	1050	1	1	1	0.00
02/07/2018	2030 On 07-February-19	8.64	Put	Bond Future	6372	6	6	6	0.00
02/07/2018	2030 On 07-February-19	8.63	Put	Bond Future	6421	6	6	6	0.00
02/07/2018	2030 On 07-February-19	8.62	Put	Bond Future	6471	6	6	6	0.00
02/07/2018	2032 On 02-August-18			Bond Future	9.49	93.8912	93.5380	93.8912	35,096.00
02/07/2018	2032 On 02-August-18	9.68	Call	Bond Future	2058	2	2	2	0.00
02/07/2018	2032 On 02-August-18	9.67	Call	Bond Future	2011	2	2	2	0.00
02/07/2018	2032 On 02-August-18	9.66	Call	Bond Future	1965	2	2	2	0.00
02/07/2018	2032 On 02-August-18	9.67	Put	Bond Future	723	1	1	1	0.00
02/07/2018	2032 On 02-August-18	9.66	Put	Bond Future	746	1	1	1	0.00
02/07/2018	2032 On 02-August-18	9.68	Put	Bond Future	701	1	1	1	0.00
02/07/2018	2032 On 01-November-18			Bond Future	9.56	91.4119	91.0512	91.4119	0.00
02/07/2018	2032 On 01-November-18	8.76	Call	Bond Future	465	1	0	1	0.00
02/07/2018	2032 On 01-November-18	8.77	Call	Bond Future	479	1	0	1	0.00
02/07/2018	2032 On 01-November-18	8.75	Call	Bond Future	451	1	0	1	0.00
02/07/2018	2032 On 01-November-18	8.75	Put	Bond Future	6324	6	6	6	0.00
02/07/2018	2032 On 01-November-18	8.76	Put	Bond Future	6262	6	6	6	0.00
02/07/2018	2032 On 01-November-18	8.77	Put	Bond Future	6200	6	6	6	0.00
02/07/2018	2032 On 07-February-19			Bond Future	9.64	93.1848	92.8169	93.1848	0.00
02/07/2018	2032 On 07-February-19	8.82	Call	Bond Future	1151	1	1	1	0.00
02/07/2018	2032 On 07-February-19	8.81	Call	Bond Future	1131	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
02/07/2018	2032 On 07-February-19	8.80	Call	Bond Future	1111	1	1	1	0.00
02/07/2018	2032 On 07-February-19	8.81	Put	Bond Future	7050	7	7	7	0.00
02/07/2018	2032 On 07-February-19	8.80	Put	Bond Future	7104	7	7	7	0.00
02/07/2018	2032 On 07-February-19	8.82	Put	Bond Future	6995	7	7	7	0.00
02/07/2018	2033 On 02-August-18			Bond Future	102.42	103.0460	102.4199	103.0460	11,819.00
02/07/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
02/07/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
02/07/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
02/07/2018	2033 On 02-August-18	109.93	Put	Bond Future	7510	7	8	7	0.00
02/07/2018	2033 On 02-August-18	109.94	Put	Bond Future	7520	7	8	7	0.00
02/07/2018	2033 On 02-August-18	109.92	Put	Bond Future	7500	7	8	7	0.00
02/07/2018	2033 On 01-November-18			Bond Future	103.15	103.7862	103.1485	103.7862	0.00
02/07/2018	2033 On 07-February-19			Bond Future	105.17	105.8197	105.1684	105.8197	0.00
02/07/2018	2037 On 02-August-18			Bond Future	9.67	90.5993	90.2053	90.5993	56,255.00
02/07/2018	2037 On 02-August-18	9.95	Call	Bond Future	2775	3	3	3	0.00
02/07/2018	2037 On 02-August-18	9.96	Call	Bond Future	2832	3	3	3	0.00
02/07/2018	2037 On 02-August-18	9.97	Call	Bond Future	2889	3	3	3	0.00
02/07/2018	2037 On 02-August-18	9.97	Put	Bond Future	539	0	1	0	0.00
02/07/2018	2037 On 02-August-18	9.95	Put	Bond Future	577	1	1	1	0.00
02/07/2018	2037 On 02-August-18	9.96	Put	Bond Future	558	1	1	1	0.00
02/07/2018	2037 On 01-November-18			Bond Future	9.73	92.2160	91.8139	92.2160	0.00
02/07/2018	2037 On 01-November-18	9.01	Call	Bond Future	621	1	1	1	0.00
02/07/2018	2037 On 01-November-18	9.03	Call	Bond Future	657	1	1	1	0.00
02/07/2018	2037 On 01-November-18	9.02	Call	Bond Future	639	1	1	1	0.00
02/07/2018	2037 On 01-November-18	9.02	Put	Bond Future	6454	6	6	6	0.00
02/07/2018	2037 On 01-November-18	9.03	Put	Bond Future	6387	6	6	6	0.00
02/07/2018	2037 On 01-November-18	9.01	Put	Bond Future	6522	6	7	6	0.00
02/07/2018	2037 On 07-February-19			Bond Future	9.81	89.7446	89.3344	89.7446	0.00
02/07/2018	2037 On 07-February-19	9.05	Call	Bond Future	1516	2	2	2	0.00
02/07/2018	2037 On 07-February-19	9.06	Call	Bond Future	1541	2	2	2	0.00
02/07/2018	2037 On 07-February-19	9.07	Call	Bond Future	1566	2	2	2	0.00
02/07/2018	2037 On 07-February-19	9.07	Put	Bond Future	7500	7	7	7	0.00

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02/07/2018	2037 On 07-February-19	9.05	Put	Bond Future	7619	7	8	7	0.00
02/07/2018	2037 On 07-February-19	9.06	Put	Bond Future	7559	7	8	7	0.00
02/07/2018	2038 On 02-August-18			Bond Future	122.01	122.7474	122.0060	122.7474	9,150.00
02/07/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
02/07/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
02/07/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
02/07/2018	2038 On 02-August-18	134.53	Put	Bond Future	12524	12	13	12	0.00
02/07/2018	2038 On 02-August-18	134.54	Put	Bond Future	12534	12	13	12	0.00
02/07/2018	2038 On 02-August-18	134.55	Put	Bond Future	12544	12	13	12	0.00
02/07/2018	2038 On 01-November-18			Bond Future	124.21	124.9643	124.2093	124.9643	280.00
02/07/2018	2038 On 07-February-19			Bond Future	125.05	125.8227	125.0511	125.8227	0.00
02/07/2018	2040 On 02-August-18			Bond Future	9.74	94.0592	93.5927	94.0592	22,929.00
02/07/2018	2040 On 02-August-18	10.05	Call	Bond Future	3171	4	3	4	0.00
02/07/2018	2040 On 02-August-18	10.04	Call	Bond Future	3109	4	3	4	0.00
02/07/2018	2040 On 02-August-18	10.03	Call	Bond Future	3047	3	3	3	0.00
02/07/2018	2040 On 02-August-18	10.04	Put	Bond Future	588	1	1	1	0.00
02/07/2018	2040 On 02-August-18	10.03	Put	Bond Future	607	1	1	1	0.00
02/07/2018	2040 On 02-August-18	10.05	Put	Bond Future	569	1	1	1	0.00
02/07/2018	2040 On 01-November-18			Bond Future	9.80	95.7376	95.2617	95.7376	0.00
02/07/2018	2040 On 01-November-18	9.08	Call	Bond Future	687	1	1	1	0.00
02/07/2018	2040 On 01-November-18	9.20	Call	Bond Future	949	1	1	1	3,540.00
02/07/2018	2040 On 01-November-18	9.80	Call	Bond Future	2980	3	3	3	3,540.00
02/07/2018	2040 On 01-November-18	9.09	Call	Bond Future	707	1	1	1	0.00
02/07/2018	2040 On 01-November-18	9.10	Call	Bond Future	727	1	1	1	2,950.00
02/07/2018	2040 On 01-November-18	8.50	Call	Bond Future	104	0	0	0	2,950.00
02/07/2018	2040 On 01-November-18	9.07	Call	Bond Future	667	1	1	1	0.00
02/07/2018	2040 On 01-November-18	9.07	Put	Bond Future	7123	7	7	7	0.00
02/07/2018	2040 On 01-November-18	8.50	Put	Bond Future	12094	12	12	12	0.00
02/07/2018	2040 On 01-November-18	9.10	Put	Bond Future	6904	7	7	7	0.00
02/07/2018	2040 On 01-November-18	9.09	Put	Bond Future	6977	7	7	7	0.00
02/07/2018	2040 On 01-November-18	9.80	Put	Bond Future	2996	3	3	3	0.00
02/07/2018	2040 On 01-November-18	9.20	Put	Bond Future	6207	6	6	6	0.00

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02/07/2018	2040 On 01-November-18	9.08	Put	Bond Future	7050	7	7	7	0.00
02/07/2018	2040 On 07-February-19			Bond Future	9.88	93.0839	92.5985	93.0839	0.00
02/07/2018	2040 On 07-February-19	9.11	Call	Bond Future	1519	2	2	2	0.00
02/07/2018	2040 On 07-February-19	9.13	Call	Bond Future	1572	2	2	2	0.00
02/07/2018	2040 On 07-February-19	9.12	Call	Bond Future	1545	2	2	2	0.00
02/07/2018	2040 On 07-February-19	9.12	Put	Bond Future	8126	8	8	8	0.00
02/07/2018	2040 On 07-February-19	9.11	Put	Bond Future	8191	8	8	8	0.00
02/07/2018	2040 On 07-February-19	9.13	Put	Bond Future	8061	8	8	8	0.00
02/07/2018	2044 On 02-August-18			Bond Future	9.75	91.2924	90.7740	91.2924	36,268.00
02/07/2018	2044 On 02-August-18	10.05	Call	Bond Future	3105	4	3	4	0.00
02/07/2018	2044 On 02-August-18	10.07	Call	Bond Future	3230	4	3	4	0.00
02/07/2018	2044 On 02-August-18	10.06	Call	Bond Future	3167	4	3	4	0.00
02/07/2018	2044 On 02-August-18	10.06	Put	Bond Future	602	1	1	1	0.00
02/07/2018	2044 On 02-August-18	10.07	Put	Bond Future	583	1	1	1	0.00
02/07/2018	2044 On 02-August-18	10.05	Put	Bond Future	622	1	1	1	0.00
02/07/2018	2044 On 01-November-18			Bond Future	9.82	92.9215	92.3927	92.9215	0.00
02/07/2018	2044 On 01-November-18	9.12	Call	Bond Future	753	1	1	1	0.00
02/07/2018	2044 On 01-November-18	9.13	Call	Bond Future	774	1	1	1	0.00
02/07/2018	2044 On 01-November-18	9.14	Call	Bond Future	796	1	1	1	0.00
02/07/2018	2044 On 01-November-18	9.13	Put	Bond Future	6963	7	7	7	0.00
02/07/2018	2044 On 01-November-18	9.14	Put	Bond Future	6889	7	7	7	0.00
02/07/2018	2044 On 01-November-18	9.12	Put	Bond Future	7037	7	7	7	0.00
02/07/2018	2044 On 07-February-19			Bond Future	9.89	90.3384	89.7992	90.3384	0.00
02/07/2018	2044 On 07-February-19	9.17	Call	Bond Future	1681	2	2	2	0.00
02/07/2018	2044 On 07-February-19	9.18	Call	Bond Future	1710	2	2	2	0.00
02/07/2018	2044 On 07-February-19	9.16	Call	Bond Future	1653	2	2	2	0.00
02/07/2018	2044 On 07-February-19	9.16	Put	Bond Future	8140	8	8	8	0.00
02/07/2018	2044 On 07-February-19	9.17	Put	Bond Future	8075	8	8	8	0.00
02/07/2018	2044 On 07-February-19	9.18	Put	Bond Future	8009	8	8	8	0.00
02/07/2018	2046 On 02-August-18			Bond Future	116.88	116.8671	116.8818	116.8671	11,876.00
02/07/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
02/07/2018	2046 On 02-August-18	128.77	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
02/07/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
02/07/2018	2046 On 02-August-18	128.77	Put	Bond Future	11888	12	12	12	0.00
02/07/2018	2046 On 02-August-18	128.79	Put	Bond Future	11908	12	12	12	0.00
02/07/2018	2046 On 02-August-18	128.78	Put	Bond Future	11898	12	12	12	0.00
02/07/2018	2046 On 01-November-18			Bond Future	117.34	117.3285	117.3436	117.3285	140.00
02/07/2018	2046 On 07-February-19			Bond Future	119.64	119.6273	119.6411	119.6273	0.00
02/07/2018	2050 On 02-August-18			Bond Future	121.17	121.1498	121.1652	121.1498	9,701.00
02/07/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
02/07/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
02/07/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
02/07/2018	2050 On 02-August-18	137.54	Put	Bond Future	16375	16	16	16	0.00
02/07/2018	2050 On 02-August-18	137.52	Put	Bond Future	16355	16	16	16	0.00
02/07/2018	2050 On 02-August-18	137.53	Put	Bond Future	16365	16	16	16	0.00
02/07/2018	2050 On 01-November-18			Bond Future	123.35	123.3378	123.3533	123.3378	135.00
02/07/2018	2050 On 07-February-19			Bond Future	124.00	123.9830	123.9973	123.9830	0.00
02/07/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	AL37 On 02-August-18			Index Future	582.51	583.5240	582.5130	583.5240	0.00
02/07/2018	AL37 On 01-November-18			Index Future	592.90	593.9380	592.9030	593.9380	0.00
02/07/2018	AL37 On 07-February-19			Index Future	604.40	605.4600	604.4040	605.4600	0.00
02/07/2018	AL7T On 02-August-18			Index Future	674.98	676.7920	674.9830	676.7920	0.00
02/07/2018	AL7T On 01-November-18			Index Future	687.02	688.8700	687.0220	688.8700	0.00
02/07/2018	AL7T On 07-February-19			Index Future	700.35	702.2330	700.3490	702.2330	0.00
02/07/2018	ALBI On 02-August-18			Index Future	612.99	615.1840	612.9900	615.1840	859.00
02/07/2018	ALBI On 01-November-18			Index Future	623.92	626.1630	623.9240	626.1630	0.00
02/07/2018	ALBI On 07-February-19			Index Future	636.03	638.3100	636.0260	638.3100	0.00
02/07/2018	C002 On 31-March-32			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
02/07/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/07/2018	C210 On 31-March-28			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
02/07/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2018	EL28 On 02-August-18			Bond Future	129.11	129.0932	129.1112	129.0932	0.00
02/07/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
02/07/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
02/07/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
02/07/2018	EL28 On 02-August-18	134.94	Put	Bond Future	5829	6	6	6	0.00
02/07/2018	EL28 On 02-August-18	134.95	Put	Bond Future	5839	6	6	6	0.00
02/07/2018	EL28 On 02-August-18	134.93	Put	Bond Future	5819	6	6	6	0.00
02/07/2018	ES33 On 02-August-18			Bond Future	10.93	78.1330	77.8393	78.1330	9,466.00
02/07/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1223	2	1	2	0.00
02/07/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1281	2	1	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
02/07/2018	ES33 On 02-August-18	11.16	Call	Bond Future	1338	2	1	2	0.00
02/07/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
02/07/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
02/07/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
02/07/2018	ES33 On 01-November-18			Bond Future	11.05	75.7391	75.4392	75.7391	0.00
02/07/2018	ES33 On 07-February-19			Bond Future	11.18	77.2080	76.9021	77.2080	0.00
02/07/2018	ES42 On 02-August-18			Bond Future	11.12	81.0072	80.6373	81.0072	7,957.00
02/07/2018	ES42 On 01-November-18			Bond Future	11.23	78.1929	77.8153	78.1929	0.00
02/07/2018	ES42 On 07-February-19			Bond Future	11.36	79.7092	79.3241	79.7092	0.00
02/07/2018	GOVI On 02-August-18			GOVI	608.24	610.5540	608.2400	610.5540	475.00
02/07/2018	GOVI On 02-August-18	605.71	Call	GOVI	25300	5	3	5	0.00
02/07/2018	GOVI On 02-August-18	605.72	Call	GOVI	25200	5	3	5	0.00
02/07/2018	GOVI On 02-August-18	605.70	Call	GOVI	25400	5	3	5	0.00
02/07/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
02/07/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
02/07/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
02/07/2018	GOVI On 01-November-18			GOVI	619.09	621.4500	619.0890	621.4500	0.00
02/07/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
02/07/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
02/07/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
02/07/2018	GOVI On 01-November-18	653.49	Put	GOVI	344010	32	34	32	0.00
02/07/2018	GOVI On 01-November-18	653.51	Put	GOVI	344210	32	34	32	0.00
02/07/2018	GOVI On 01-November-18	653.50	Put	GOVI	344110	32	34	32	0.00
02/07/2018	GOVI On 07-February-19			GOVI	631.10	633.5050	631.0970	633.5050	0.00
02/07/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
02/07/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
02/07/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
02/07/2018	GOVI On 07-February-19	666.51	Put	GOVI	354130	33	35	33	0.00
02/07/2018	GOVI On 07-February-19	666.52	Put	GOVI	354230	33	35	33	0.00
02/07/2018	GOVI On 07-February-19	666.53	Put	GOVI	354330	33	35	33	0.00
02/07/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
02/07/2018	IGOV On 02-August-18			Index Future	251.44	251.5810	251.4380	251.5810	852.00
02/07/2018	IGOV On 01-November-18			Index Future	255.98	256.1250	255.9800	256.1250	227.00
02/07/2018	IGOV On 07-February-19			Index Future	260.99	261.1440	260.9930	261.1440	0.00
02/07/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
02/07/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
02/07/2018	IS01 On 22-March-19			Interest Rate Swap	99.59	99.5900	99.5900	99.5900	0.00
02/07/2018	IS01 On 20-June-19			Interest Rate Swap	102.05	102.0400	102.0500	102.0400	0.00
02/07/2018	IS01 On 19-September-19			Interest Rate Swap	99.98	99.9700	99.9800	99.9700	0.00
02/07/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
02/07/2018	IS02 On 21-December-18			Interest Rate Swap	98.91	98.9100	98.9100	98.9100	0.00
02/07/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
02/07/2018	IS02 On 21-June-19			Interest Rate Swap	99.79	99.7800	99.7900	99.7800	0.00
02/07/2018	IS02 On 20-September-19			Interest Rate Swap	101.98	101.9600	101.9800	101.9600	0.00
02/07/2018	IS02 On 20-December-19			Interest Rate Swap	103.00	102.9800	103.0000	102.9800	0.00
02/07/2018	IS02 On 23-March-20			Interest Rate Swap	99.11	99.0900	99.1100	99.0900	0.00
02/07/2018	IS02 On 22-June-20			Interest Rate Swap	102.78	102.7400	102.7800	102.7400	0.00
02/07/2018	IS02 On 21-September-20			Interest Rate Swap	99.88	99.8300	99.8800	99.8300	0.00
02/07/2018	IS05 On 17-December-20			Interest Rate Swap	96.79	96.7300	96.7900	96.7300	0.00
02/07/2018	IS05 On 16-March-21			Interest Rate Swap	96.07	96.0000	96.0700	96.0000	0.00
02/07/2018	IS05 On 15-June-21			Interest Rate Swap	95.32	95.2400	95.3200	95.2400	0.00
02/07/2018	IS05 On 21-September-21			Interest Rate Swap	95.56	95.4700	95.5600	95.4700	0.00
02/07/2018	IS05 On 21-December-21			Interest Rate Swap	97.79	97.7100	97.7900	97.7100	51.00
02/07/2018	IS05 On 15-March-22			Interest Rate Swap	97.96	97.8800	97.9600	97.8800	0.00
02/07/2018	IS05 On 21-June-22			Interest Rate Swap	99.21	99.1300	99.2100	99.1300	0.00
02/07/2018	IS05 On 20-September-22			Interest Rate Swap	103.17	103.0800	103.1700	103.0800	0.00
02/07/2018	IS05 On 20-December-22			Interest Rate Swap	104.47	104.3800	104.4700	104.3800	0.00
02/07/2018	IS05 On 22-March-23			Interest Rate Swap	97.95	97.8500	97.9500	97.8500	0.00
02/07/2018	IS05 On 20-June-23			Interest Rate Swap	104.01	103.9100	104.0100	103.9100	0.00
02/07/2018	IS05 On 19-September-23			Interest Rate Swap	99.59	99.4800	99.5900	99.4800	0.00
02/07/2018	IS10 On 17-December-25			Interest Rate Swap	96.62	96.5000	96.6200	96.5000	0.00
02/07/2018	IS10 On 16-March-26			Interest Rate Swap	93.68	93.5600	93.6800	93.5600	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
02/07/2018	IS10 On 15-June-26			Interest Rate Swap	92.46	92.3400	92.4600	92.3400	0.00
02/07/2018	IS10 On 21-September-26			Interest Rate Swap	94.64	94.5100	94.6400	94.5100	0.00
02/07/2018	IS10 On 21-December-26			Interest Rate Swap	98.41	98.2800	98.4100	98.2800	0.00
02/07/2018	IS10 On 15-March-27			Interest Rate Swap	97.01	96.8700	97.0100	96.8700	0.00
02/07/2018	IS10 On 21-June-27			Interest Rate Swap	99.09	98.9400	99.0900	98.9400	0.00
02/07/2018	IS10 On 20-September-27			Interest Rate Swap	104.50	104.3500	104.5000	104.3500	0.00
02/07/2018	IS10 On 20-December-27			Interest Rate Swap	104.87	104.7200	104.8700	104.7200	0.00
02/07/2018	IS10 On 22-March-28			Interest Rate Swap	98.48	98.3200	98.4800	98.3200	0.00
02/07/2018	IS10 On 20-June-28			Interest Rate Swap	105.60	105.4300	105.6000	105.4300	0.00
02/07/2018	IS10 On 19-September-28			Interest Rate Swap	99.26	99.0800	99.2600	99.0800	0.00
02/07/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/07/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
02/07/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
02/07/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
02/07/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
02/07/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	35,000.00
02/07/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
02/07/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
02/07/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
02/07/2018	R023 On 02-August-18			Bond Future	8.28	101.5521	101.3652	101.5521	41,565.00
02/07/2018	R023 On 02-August-18	10.40	Call	Bond Future	7448	8	7	8	0.00
02/07/2018	R023 On 02-August-18	10.41	Call	Bond Future	7481	8	7	8	0.00
02/07/2018	R023 On 02-August-18	10.39	Call	Bond Future	7414	8	7	8	0.00
02/07/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
02/07/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
02/07/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
02/07/2018	R023 On 01-November-18			Bond Future	8.36	99.4384	99.2469	99.4384	0.00
02/07/2018	R023 On 01-November-18	10.59	Call	Bond Future	7478	8	7	8	0.00
02/07/2018	R023 On 01-November-18	10.58	Call	Bond Future	7446	8	7	8	0.00
02/07/2018	R023 On 01-November-18	10.57	Call	Bond Future	7415	8	7	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
02/07/2018	R023 On 01-November-18	10.58	Put	Bond Future	6	0	0	0	0.00
02/07/2018	R023 On 01-November-18	10.57	Put	Bond Future	6	0	0	0	0.00
02/07/2018	R023 On 01-November-18	10.59	Put	Bond Future	5	0	0	0	0.00
02/07/2018	R023 On 07-February-19			Bond Future	8.45	101.3672	101.1716	101.3672	0.00
02/07/2018	R023 On 07-February-19	10.57	Call	Bond Future	6824	7	7	7	0.00
02/07/2018	R023 On 07-February-19	10.59	Call	Bond Future	6882	7	7	7	0.00
02/07/2018	R023 On 07-February-19	10.58	Call	Bond Future	6853	7	7	7	0.00
02/07/2018	R023 On 07-February-19	10.58	Put	Bond Future	86	0	0	0	0.00
02/07/2018	R023 On 07-February-19	10.59	Put	Bond Future	84	0	0	0	0.00
02/07/2018	R023 On 07-February-19	10.57	Put	Bond Future	87	0	0	0	0.00
02/07/2018	R035 On 02-August-18			Bond Future	9.61	98.2060	97.8138	98.2060	68,489.00
02/07/2018	R035 On 02-August-18	9.42	Call	Bond Future	712	1	1	1	0.00
02/07/2018	R035 On 02-August-18	9.43	Call	Bond Future	740	1	1	1	0.00
02/07/2018	R035 On 02-August-18	9.44	Call	Bond Future	769	1	1	1	0.00
02/07/2018	R035 On 02-August-18	9.43	Put	Bond Future	2167	2	2	2	0.00
02/07/2018	R035 On 02-August-18	9.44	Put	Bond Future	2116	2	2	2	0.00
02/07/2018	R035 On 02-August-18	9.42	Put	Bond Future	2219	2	2	2	0.00
02/07/2018	R035 On 01-November-18			Bond Future	9.68	95.4627	95.0623	95.4627	0.00
02/07/2018	R035 On 01-November-18	8.94	Call	Bond Future	564	1	1	1	0.00
02/07/2018	R035 On 01-November-18	8.93	Call	Bond Future	548	1	1	1	0.00
02/07/2018	R035 On 01-November-18	8.92	Call	Bond Future	532	1	1	1	0.00
02/07/2018	R035 On 01-November-18	8.93	Put	Bond Future	6637	6	7	6	0.00
02/07/2018	R035 On 01-November-18	8.92	Put	Bond Future	6707	6	7	6	0.00
02/07/2018	R035 On 01-November-18	8.94	Put	Bond Future	6569	6	7	6	0.00
02/07/2018	R035 On 07-February-19			Bond Future	9.76	97.3142	96.9059	97.3142	0.00
02/07/2018	R035 On 07-February-19	8.96	Call	Bond Future	1361	1	1	1	0.00
02/07/2018	R035 On 07-February-19	8.98	Call	Bond Future	1409	2	1	2	0.00
02/07/2018	R035 On 07-February-19	8.97	Call	Bond Future	1385	2	1	2	0.00
02/07/2018	R035 On 07-February-19	8.97	Put	Bond Future	7716	7	8	7	0.00
02/07/2018	R035 On 07-February-19	8.98	Put	Bond Future	7656	7	8	7	0.00
02/07/2018	R035 On 07-February-19	8.96	Put	Bond Future	7776	7	8	7	0.00
02/07/2018	R186 On 02-August-18			Bond Future	8.91	110.8732	110.5953	110.8732	108,232.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2018	R186 On 02-August-18	8.50	Call	Bond Future	190	0	0	0	0.00
02/07/2018	R186 On 02-August-18	8.47	Call	Bond Future	162	0	0	0	0.00
02/07/2018	R186 On 02-August-18	8.25	Call	Bond Future	41	0	0	0	3,020.00
02/07/2018	R186 On 02-August-18	9.04	Call	Bond Future	1489	0	1	0	0.00
02/07/2018	R186 On 02-August-18	8.48	Call	Bond Future	171	0	0	0	0.00
02/07/2018	R186 On 02-August-18	8.75	Call	Bond Future	594	1	1	1	2,500.00
02/07/2018	R186 On 02-August-18	8.46	Call	Bond Future	153	0	0	0	0.00
02/07/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
02/07/2018	R186 On 02-August-18	8.46	Put	Bond Future	2948	3	3	3	0.00
02/07/2018	R186 On 02-August-18	8.75	Put	Bond Future	1561	1	2	1	0.00
02/07/2018	R186 On 02-August-18	8.25	Put	Bond Future	4185	4	4	4	0.00
02/07/2018	R186 On 02-August-18	7.50	Put	Bond Future	9139	9	9	9	0.00
02/07/2018	R186 On 02-August-18	9.04	Put	Bond Future	666	0	1	0	2,500.00
02/07/2018	R186 On 02-August-18	8.48	Put	Bond Future	2839	3	3	3	0.00
02/07/2018	R186 On 02-August-18	8.47	Put	Bond Future	2893	3	3	3	0.00
02/07/2018	R186 On 02-August-18	8.50	Put	Bond Future	2731	3	3	3	0.00
02/07/2018	R186 On 01-November-18			Bond Future	8.98	112.8519	112.5676	112.8519	0.00
02/07/2018	R186 On 01-November-18	8.46	Call	Bond Future	746	1	1	1	5,000.00
02/07/2018	R186 On 01-November-18	8.53	Call	Bond Future	875	1	1	1	0.00
02/07/2018	R186 On 01-November-18	9.14	Call	Bond Future	2546	3	3	3	0.00
02/07/2018	R186 On 01-November-18	7.96	Call	Bond Future	186	0	0	0	5,000.00
02/07/2018	R186 On 01-November-18	8.54	Call	Bond Future	894	1	1	1	0.00
02/07/2018	R186 On 01-November-18	8.52	Call	Bond Future	856	1	1	1	0.00
02/07/2018	R186 On 01-November-18	8.52	Put	Bond Future	3666	3	4	3	0.00
02/07/2018	R186 On 01-November-18	9.14	Put	Bond Future	1596	2	2	2	5,000.00
02/07/2018	R186 On 01-November-18	7.96	Put	Bond Future	6542	6	7	6	0.00
02/07/2018	R186 On 01-November-18	8.54	Put	Bond Future	3581	3	4	3	0.00
02/07/2018	R186 On 01-November-18	8.53	Put	Bond Future	3623	3	4	3	0.00
02/07/2018	R186 On 01-November-18	8.46	Put	Bond Future	3929	4	4	4	0.00
02/07/2018	R186 On 07-February-19			Bond Future	9.06	109.7356	109.4456	109.7356	0.00
02/07/2018	R186 On 07-February-19	8.20	Call	Bond Future	813	1	1	1	0.00
02/07/2018	R186 On 07-February-19	8.21	Call	Bond Future	828	1	1	1	0.00
02/07/2018	R186 On 07-February-19	8.22	Call	Bond Future	844	1	1	1	0.00
02/07/2018	R186 On 07-February-19	8.22	Put	Bond Future	5910	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
02/07/2018	R186 On 07-February-19	8.20	Put	Bond Future	6003	6	6	6	0.00
02/07/2018	R186 On 07-February-19	8.21	Put	Bond Future	5956	6	6	6	0.00
02/07/2018	R197 On 02-August-18			Bond Future	298.56	298.5290	298.5634	298.5290	2,388.00
02/07/2018	R197 On 01-November-18			Bond Future	303.96	303.9208	303.9551	303.9208	0.00
02/07/2018	R197 On 07-February-19			Bond Future	302.55	302.5194	302.5506	302.5194	0.00
02/07/2018	R202 On 02-August-18			Bond Future	235.02	234.7104	235.0214	234.7104	22,040.00
02/07/2018	R202 On 01-November-18			Bond Future	239.27	238.9497	239.2656	238.9497	0.00
02/07/2018	R202 On 07-February-19			Bond Future	240.04	239.7244	240.0435	239.7244	0.00
02/07/2018	R204 On 02-August-18			Bond Future	6.58	101.5192	101.5106	101.5192	10,270.00
02/07/2018	R204 On 02-August-18	8.98	Call	Bond Future	878	1	1	1	0.00
02/07/2018	R204 On 02-August-18	8.99	Call	Bond Future	881	1	1	1	0.00
02/07/2018	R204 On 02-August-18	8.97	Call	Bond Future	874	1	1	1	0.00
02/07/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
02/07/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
02/07/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
02/07/2018	R207 On 02-August-18			Bond Future	7.58	100.0639	100.0011	100.0639	21,440.00
02/07/2018	R207 On 02-August-18	6.85	Call	Bond Future	2	0	0	0	0.00
02/07/2018	R207 On 02-August-18	6.87	Call	Bond Future	2	0	0	0	0.00
02/07/2018	R207 On 02-August-18	6.86	Call	Bond Future	2	0	0	0	0.00
02/07/2018	R207 On 02-August-18	6.85	Put	Bond Future	986	1	1	1	0.00
02/07/2018	R207 On 02-August-18	6.87	Put	Bond Future	959	1	1	1	0.00
02/07/2018	R207 On 02-August-18	6.86	Put	Bond Future	972	1	1	1	0.00
02/07/2018	R207 On 01-November-18			Bond Future	7.65	101.8497	101.7845	101.8497	0.00
02/07/2018	R207 On 01-November-18	6.75	Call	Bond Future	11	0	0	0	0.00
02/07/2018	R207 On 01-November-18	6.74	Call	Bond Future	10	0	0	0	0.00
02/07/2018	R207 On 01-November-18	6.76	Call	Bond Future	11	0	0	0	0.00
02/07/2018	R207 On 01-November-18	6.74	Put	Bond Future	1031	1	1	1	0.00
02/07/2018	R207 On 01-November-18	6.75	Put	Bond Future	1021	1	1	1	0.00
02/07/2018	R207 On 01-November-18	6.76	Put	Bond Future	1009	1	1	1	0.00
02/07/2018	R207 On 07-February-19			Bond Future	7.75	100.1801	100.1135	100.1801	0.00
02/07/2018	R207 On 07-February-19	6.53	Call	Bond Future	5	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
02/07/2018	R207 On 07-February-19	6.52	Call	Bond Future	5	0	0	0	0.00
02/07/2018	R207 On 07-February-19	6.51	Call	Bond Future	5	0	0	0	0.00
02/07/2018	R207 On 07-February-19	6.52	Put	Bond Future	1088	1	1	1	0.00
02/07/2018	R207 On 07-February-19	6.51	Put	Bond Future	1097	1	1	1	0.00
02/07/2018	R207 On 07-February-19	6.53	Put	Bond Future	1080	1	1	1	0.00
02/07/2018	R208 On 02-August-18			Bond Future	7.87	99.8329	99.7262	99.8329	29,486.00
02/07/2018	R208 On 02-August-18	7.14	Call	Bond Future	4	0	0	0	0.00
02/07/2018	R208 On 02-August-18	7.12	Call	Bond Future	3	0	0	0	0.00
02/07/2018	R208 On 02-August-18	7.13	Call	Bond Future	4	0	0	0	0.00
02/07/2018	R208 On 02-August-18	7.13	Put	Bond Future	1742	2	2	2	0.00
02/07/2018	R208 On 02-August-18	7.14	Put	Bond Future	1718	2	2	2	0.00
02/07/2018	R208 On 02-August-18	7.12	Put	Bond Future	1765	2	2	2	0.00
02/07/2018	R208 On 01-November-18			Bond Future	7.95	98.2150	98.1051	98.2150	0.00
02/07/2018	R208 On 01-November-18	7.11	Call	Bond Future	32	0	0	0	0.00
02/07/2018	R208 On 01-November-18	7.12	Call	Bond Future	33	0	0	0	0.00
02/07/2018	R208 On 01-November-18	7.10	Call	Bond Future	31	0	0	0	0.00
02/07/2018	R208 On 01-November-18	7.12	Put	Bond Future	1801	2	2	2	0.00
02/07/2018	R208 On 01-November-18	7.10	Put	Bond Future	1843	2	2	2	0.00
02/07/2018	R208 On 01-November-18	7.11	Put	Bond Future	1822	2	2	2	0.00
02/07/2018	R208 On 07-February-19			Bond Future	8.04	100.1199	100.0077	100.1199	0.00
02/07/2018	R208 On 07-February-19	7.08	Call	Bond Future	48	0	0	0	0.00
02/07/2018	R208 On 07-February-19	7.07	Call	Bond Future	46	0	0	0	0.00
02/07/2018	R208 On 07-February-19	7.06	Call	Bond Future	45	0	0	0	0.00
02/07/2018	R208 On 07-February-19	7.08	Put	Bond Future	1891	2	2	2	0.00
02/07/2018	R208 On 07-February-19	7.06	Put	Bond Future	1926	2	2	2	0.00
02/07/2018	R208 On 07-February-19	7.07	Put	Bond Future	1908	2	2	2	0.00
02/07/2018	R209 On 02-August-18			Bond Future	9.58	74.4079	74.0762	74.4079	125,389.00
02/07/2018	R209 On 02-August-18	10.21	Call	Bond Future	4149	4	4	4	0.00
02/07/2018	R209 On 02-August-18	8.96	Call	Bond Future	79	0	0	0	5,000.00
02/07/2018	R209 On 02-August-18	9.43	Call	Bond Future	743	1	1	1	0.00
02/07/2018	R209 On 02-August-18	10.84	Call	Bond Future	7672	8	8	8	0.00
02/07/2018	R209 On 02-August-18	8.83	Call	Bond Future	33	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
02/07/2018	R209 On 02-August-18	9.66	Call	Bond Future	1476	2	1	2	435.00
02/07/2018	R209 On 02-August-18	10.38	Call	Bond Future	5096	5	5	5	0.00
02/07/2018	R209 On 02-August-18	9.21	Call	Bond Future	311	0	0	0	0.00
02/07/2018	R209 On 02-August-18	8.49	Call	Bond Future	2	0	0	0	500.00
02/07/2018	R209 On 02-August-18	10.39	Call	Bond Future	5152	5	5	5	0.00
02/07/2018	R209 On 02-August-18	8.46	Call	Bond Future	2	0	0	0	5,000.00
02/07/2018	R209 On 02-August-18	10.40	Call	Bond Future	5208	6	5	6	0.00
02/07/2018	R209 On 02-August-18	10.40	Put	Bond Future	82	0	0	0	0.00
02/07/2018	R209 On 02-August-18	10.38	Put	Bond Future	89	0	0	0	0.00
02/07/2018	R209 On 02-August-18	9.66	Put	Bond Future	967	1	1	1	0.00
02/07/2018	R209 On 02-August-18	8.46	Put	Bond Future	8045	8	8	8	0.00
02/07/2018	R209 On 02-August-18	10.39	Put	Bond Future	85	0	0	0	0.00
02/07/2018	R209 On 02-August-18	8.96	Put	Bond Future	4386	4	4	4	0.00
02/07/2018	R209 On 02-August-18	8.83	Put	Bond Future	5286	5	5	5	500.00
02/07/2018	R209 On 02-August-18	8.49	Put	Bond Future	7814	7	8	7	0.00
02/07/2018	R209 On 02-August-18	9.21	Put	Bond Future	2844	3	3	3	500.00
02/07/2018	R209 On 02-August-18	10.84	Put	Bond Future	10	0	0	0	435.00
02/07/2018	R209 On 02-August-18	9.43	Put	Bond Future	1765	2	2	2	5,000.00
02/07/2018	R209 On 02-August-18	10.21	Put	Bond Future	165	0	0	0	435.00
02/07/2018	R209 On 01-November-18			Bond Future	9.65	72.5881	72.2496	72.5881	0.00
02/07/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	71362	72	71	72	0.00
02/07/2018	R209 On 01-November-18	8.89	Call	Bond Future	483	1	0	1	2,000.00
02/07/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	71362	72	71	72	0.00
02/07/2018	R209 On 01-November-18	9.97	Call	Bond Future	3557	4	4	4	0.00
02/07/2018	R209 On 01-November-18	9.64	Call	Bond Future	2313	3	2	3	2,000.00
02/07/2018	R209 On 01-November-18	10.00	Call	Bond Future	3682	4	4	4	0.00
02/07/2018	R209 On 01-November-18	9.98	Call	Bond Future	3598	4	4	4	0.00
02/07/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	71362	72	71	72	0.00
02/07/2018	R209 On 01-November-18	9.34	Call	Bond Future	1400	2	1	2	0.00
02/07/2018	R209 On 01-November-18	9.94	Call	Bond Future	3435	4	3	4	0.00
02/07/2018	R209 On 01-November-18	10.57	Call	Bond Future	6328	7	6	7	0.00
02/07/2018	R209 On 01-November-18	10.57	Put	Bond Future	640	1	1	1	0.00
02/07/2018	R209 On 01-November-18	9.94	Put	Bond Future	1550	1	2	1	0.00
02/07/2018	R209 On 01-November-18	9.97	Put	Bond Future	1484	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
02/07/2018	R209 On 01-November-18	9.64	Put	Bond Future	2355	2	2	2	0.00
02/07/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
02/07/2018	R209 On 01-November-18	10.00	Put	Bond Future	1421	1	1	1	5,850.00
02/07/2018	R209 On 01-November-18	9.98	Put	Bond Future	1463	1	1	1	2,000.00
02/07/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
02/07/2018	R209 On 01-November-18	9.34	Put	Bond Future	3450	3	3	3	0.00
02/07/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
02/07/2018	R209 On 01-November-18	8.89	Put	Bond Future	5700	5	6	5	0.00
02/07/2018	R209 On 07-February-19			Bond Future	9.72	73.9959	73.6507	73.9959	0.00
02/07/2018	R209 On 07-February-19	8.96	Call	Bond Future	1271	1	1	1	0.00
02/07/2018	R209 On 07-February-19	8.97	Call	Bond Future	1292	1	1	1	0.00
02/07/2018	R209 On 07-February-19	8.95	Call	Bond Future	1250	1	1	1	0.00
02/07/2018	R209 On 07-February-19	8.95	Put	Bond Future	6469	6	6	6	0.00
02/07/2018	R209 On 07-February-19	8.96	Put	Bond Future	6419	6	6	6	0.00
02/07/2018	R209 On 07-February-19	8.97	Put	Bond Future	6368	6	6	6	0.00
02/07/2018	R210 On 02-August-18			Bond Future	187.75	187.7267	187.7491	187.7267	2,179.00
02/07/2018	R210 On 01-November-18			Bond Future	188.64	188.6170	188.6394	188.6170	0.00
02/07/2018	R210 On 07-February-19			Bond Future	192.33	192.3127	192.3331	192.3127	0.00
02/07/2018	R212 On 02-August-18			Bond Future	153.49	153.4714	153.4891	153.4714	4,777.00
02/07/2018	R212 On 01-November-18			Bond Future	156.26	156.2432	156.2609	156.2432	0.00
02/07/2018	R212 On 07-February-19			Bond Future	157.17	157.1508	157.1669	157.1508	0.00
02/07/2018	R213 On 02-August-18			Bond Future	9.40	85.8763	85.5240	85.8763	33,503.00
02/07/2018	R213 On 02-August-18	9.07	Call	Bond Future	320	0	0	0	0.00
02/07/2018	R213 On 02-August-18	9.06	Call	Bond Future	305	0	0	0	0.00
02/07/2018	R213 On 02-August-18	9.05	Call	Bond Future	291	0	0	0	0.00
02/07/2018	R213 On 02-August-18	9.06	Put	Bond Future	2547	2	3	2	0.00
02/07/2018	R213 On 02-August-18	9.05	Put	Bond Future	2599	2	3	2	0.00
02/07/2018	R213 On 02-August-18	9.07	Put	Bond Future	2495	2	2	2	0.00
02/07/2018	R213 On 01-November-18			Bond Future	9.48	83.8628	83.5032	83.8628	0.00
02/07/2018	R213 On 01-November-18	8.66	Call	Bond Future	403	0	0	0	0.00
02/07/2018	R213 On 01-November-18	8.65	Call	Bond Future	392	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
02/07/2018	R213 On 01-November-18	8.64	Call	Bond Future	381	0	0	0	0.00
02/07/2018	R213 On 01-November-18	8.65	Put	Bond Future	5815	6	6	6	0.00
02/07/2018	R213 On 01-November-18	8.64	Put	Bond Future	5873	6	6	6	0.00
02/07/2018	R213 On 01-November-18	8.66	Put	Bond Future	5758	5	6	5	0.00
02/07/2018	R213 On 07-February-19			Bond Future	9.56	85.4894	85.1226	85.4894	0.00
02/07/2018	R213 On 07-February-19	8.68	Call	Bond Future	968	1	1	1	0.00
02/07/2018	R213 On 07-February-19	8.69	Call	Bond Future	986	1	1	1	0.00
02/07/2018	R213 On 07-February-19	8.70	Call	Bond Future	1003	1	1	1	0.00
02/07/2018	R213 On 07-February-19	8.69	Put	Bond Future	6581	6	7	6	0.00
02/07/2018	R213 On 07-February-19	8.70	Put	Bond Future	6531	6	7	6	0.00
02/07/2018	R213 On 07-February-19	8.68	Put	Bond Future	6631	6	7	6	0.00
02/07/2018	R214 On 02-August-18			Bond Future	9.71	74.0157	73.6340	74.0157	32,501.00
02/07/2018	R214 On 02-August-18	8.94	Call	Bond Future	28	0	0	0	0.00
02/07/2018	R214 On 02-August-18	8.96	Call	Bond Future	32	0	0	0	0.00
02/07/2018	R214 On 02-August-18	8.95	Call	Bond Future	30	0	0	0	0.00
02/07/2018	R214 On 02-August-18	8.95	Put	Bond Future	5636	5	6	5	0.00
02/07/2018	R214 On 02-August-18	8.96	Put	Bond Future	5560	5	6	5	0.00
02/07/2018	R214 On 02-August-18	8.94	Put	Bond Future	5712	5	6	5	0.00
02/07/2018	R214 On 01-November-18			Bond Future	9.78	72.0439	71.6544	72.0439	0.00
02/07/2018	R214 On 01-November-18	8.98	Call	Bond Future	477	1	0	1	0.00
02/07/2018	R214 On 01-November-18	8.99	Call	Bond Future	491	1	0	1	0.00
02/07/2018	R214 On 01-November-18	9.00	Call	Bond Future	505	1	1	1	0.00
02/07/2018	R214 On 01-November-18	9.00	Put	Bond Future	6155	6	6	6	0.00
02/07/2018	R214 On 01-November-18	8.98	Put	Bond Future	6282	6	6	6	0.00
02/07/2018	R214 On 01-November-18	8.99	Put	Bond Future	6218	6	6	6	0.00
02/07/2018	R214 On 07-February-19			Bond Future	9.85	73.4412	73.0440	73.4412	0.00
02/07/2018	R214 On 07-February-19	9.04	Call	Bond Future	1194	1	1	1	0.00
02/07/2018	R214 On 07-February-19	9.05	Call	Bond Future	1215	1	1	1	0.00
02/07/2018	R214 On 07-February-19	9.03	Call	Bond Future	1173	1	1	1	0.00
02/07/2018	R214 On 07-February-19	9.03	Put	Bond Future	7066	7	7	7	0.00
02/07/2018	R214 On 07-February-19	9.04	Put	Bond Future	7010	7	7	7	0.00
02/07/2018	R214 On 07-February-19	9.05	Put	Bond Future	6955	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2018	R248 On 02-August-18			Bond Future	9.75	94.6591	94.1715	94.6591	103,131.00
02/07/2018	R248 On 02-August-18	8.99	Call	Bond Future	33	0	0	0	0.00
02/07/2018	R248 On 02-August-18	8.98	Call	Bond Future	30	0	0	0	0.00
02/07/2018	R248 On 02-August-18	8.97	Call	Bond Future	28	0	0	0	0.00
02/07/2018	R248 On 02-August-18	8.98	Put	Bond Future	7282	7	7	7	0.00
02/07/2018	R248 On 02-August-18	8.97	Put	Bond Future	7381	7	7	7	0.00
02/07/2018	R248 On 02-August-18	8.99	Put	Bond Future	7183	7	7	7	0.00
02/07/2018	R248 On 01-November-18			Bond Future	9.81	91.9158	91.4184	91.9158	0.00
02/07/2018	R248 On 01-November-18	9.01	Call	Bond Future	561	1	1	1	0.00
02/07/2018	R248 On 01-November-18	9.03	Call	Bond Future	597	1	1	1	0.00
02/07/2018	R248 On 01-November-18	9.02	Call	Bond Future	579	1	1	1	0.00
02/07/2018	R248 On 01-November-18	9.02	Put	Bond Future	7990	8	8	8	0.00
02/07/2018	R248 On 01-November-18	9.03	Put	Bond Future	7908	8	8	8	0.00
02/07/2018	R248 On 01-November-18	9.01	Put	Bond Future	8072	8	8	8	0.00
02/07/2018	R248 On 07-February-19			Bond Future	9.89	93.6986	93.1913	93.6986	0.00
02/07/2018	R248 On 07-February-19	9.06	Call	Bond Future	1417	2	1	2	0.00
02/07/2018	R248 On 07-February-19	9.07	Call	Bond Future	1443	2	1	2	0.00
02/07/2018	R248 On 07-February-19	9.05	Call	Bond Future	1391	2	1	2	0.00
02/07/2018	R248 On 07-February-19	9.07	Put	Bond Future	8973	9	9	9	0.00
02/07/2018	R248 On 07-February-19	9.05	Put	Bond Future	9119	9	9	9	0.00
02/07/2018	R248 On 07-February-19	9.06	Put	Bond Future	9045	9	9	9	0.00