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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	2025 On 01-February-18			Bond Future	130.53	130.1055	130.5259	130.1055	1,070.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2018	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2025 On 01-February-18	133.90	Put	Bond Future	3374	4	3374	4	0.00
02/01/2018	2025 On 01-February-18	133.88	Put	Bond Future	3354	4	3354	4	0.00
02/01/2018	2025 On 01-February-18	133.89	Put	Bond Future	3364	4	3364	4	0.00
02/01/2018	2025 On 03-May-18			Bond Future	132.97	132.5449	132.9731	132.5449	0.00
02/01/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2025 On 03-May-18	133.21	Put	Bond Future	237	1	237	1	0.00
02/01/2018	2025 On 03-May-18	133.20	Put	Bond Future	227	1	227	1	0.00
02/01/2018	2025 On 03-May-18	133.22	Put	Bond Future	247	1	247	1	0.00
02/01/2018	2025 On 02-August-18			Bond Future	135.45	135.0128	135.4466	135.0128	0.00
02/01/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2025 On 02-August-18	136.66	Put	Bond Future	1213	2	1213	2	0.00
02/01/2018	2025 On 02-August-18	136.67	Put	Bond Future	1223	2	1223	2	0.00
02/01/2018	2025 On 02-August-18	136.65	Put	Bond Future	1203	2	1203	2	0.00
02/01/2018	2029 On 01-February-18			Bond Future	101.04	101.0479	101.0433	101.0479	1,370.00
02/01/2018	2029 On 03-May-18			Bond Future	101.92	101.9243	101.9197	101.9243	0.00
02/01/2018	2029 On 02-August-18			Bond Future	103.85	103.8564	103.8496	103.8564	0.00
02/01/2018	2030 On 01-February-18			Bond Future	9.18	91.5884	9.1800	91.5884	71,315.00
02/01/2018	2030 On 01-February-18	9.38	Call	Bond Future	1338	1	1338	1	0.00
02/01/2018	2030 On 01-February-18	9.39	Call	Bond Future	1404	1	1404	1	0.00
02/01/2018	2030 On 01-February-18	9.37	Call	Bond Future	1272	1	1272	1	0.00
02/01/2018	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
02/01/2018	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
02/01/2018	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
02/01/2018	2030 On 03-May-18			Bond Future	9.24	93.3001	9.2367	93.3001	0.00
02/01/2018	2030 On 03-May-18	9.49	Call	Bond Future	1663	2	1663	2	0.00
02/01/2018	2030 On 03-May-18	9.51	Call	Bond Future	1793	2	1793	2	0.00
02/01/2018	2030 On 03-May-18	9.50	Call	Bond Future	1728	2	1728	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
02/01/2018	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
02/01/2018	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
02/01/2018	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
02/01/2018	2030 On 02-August-18			Bond Future	9.30	91.0478	9.2957	91.0478	0.00
02/01/2018	2030 On 02-August-18	9.46	Call	Bond Future	1065	1	1065	1	0.00
02/01/2018	2030 On 02-August-18	9.47	Call	Bond Future	1129	1	1129	1	0.00
02/01/2018	2030 On 02-August-18	9.45	Call	Bond Future	1001	1	1001	1	0.00
02/01/2018	2030 On 02-August-18	9.47	Put	Bond Future	0	0	0	0	0.00
02/01/2018	2030 On 02-August-18	9.45	Put	Bond Future	0	0	0	0	0.00
02/01/2018	2030 On 02-August-18	9.46	Put	Bond Future	0	0	0	0	0.00
02/01/2018	2032 On 01-February-18			Bond Future	9.35	94.3207	9.3460	94.3207	45,317.00
02/01/2018	2032 On 01-February-18	9.57	Call	Bond Future	2386	2	2386	2	0.00
02/01/2018	2032 On 01-February-18	9.30	Call	Bond Future	1263	1	1263	1	7,800.00
02/01/2018	2032 On 01-February-18	9.56	Call	Bond Future	2338	2	2338	2	0.00
02/01/2018	2032 On 01-February-18	9.20	Call	Bond Future	949	1	949	1	7,500.00
02/01/2018	2032 On 01-February-18	9.45	Call	Bond Future	1841	2	1841	2	750.00
02/01/2018	2032 On 01-February-18	9.40	Call	Bond Future	1635	2	1635	2	6,800.00
02/01/2018	2032 On 01-February-18	9.55	Call	Bond Future	2290	2	2290	2	0.00
02/01/2018	2032 On 01-February-18	9.20	Put	Bond Future	2022	2	2022	2	0.00
02/01/2018	2032 On 01-February-18	9.56	Put	Bond Future	797	1	797	1	0.00
02/01/2018	2032 On 01-February-18	9.45	Put	Bond Future	1087	1	1087	1	0.00
02/01/2018	2032 On 01-February-18	9.40	Put	Bond Future	1243	1	1243	1	0.00
02/01/2018	2032 On 01-February-18	9.55	Put	Bond Future	820	1	820	1	0.00
02/01/2018	2032 On 01-February-18	9.57	Put	Bond Future	774	1	774	1	0.00
02/01/2018	2032 On 01-February-18	9.30	Put	Bond Future	1600	2	1600	2	0.00
02/01/2018	2032 On 03-May-18			Bond Future	9.40	91.9261	9.4021	91.9261	0.00
02/01/2018	2032 On 03-May-18	9.70	Call	Bond Future	4255	4	4255	4	0.00
02/01/2018	2032 On 03-May-18	9.71	Call	Bond Future	4298	4	4298	4	0.00
02/01/2018	2032 On 03-May-18	9.72	Call	Bond Future	4342	4	4342	4	0.00
02/01/2018	2032 On 03-May-18	9.72	Put	Bond Future	2097	2	2097	2	0.00
02/01/2018	2032 On 03-May-18	9.70	Put	Bond Future	2150	2	2150	2	0.00
02/01/2018	2032 On 03-May-18	9.71	Put	Bond Future	2123	2	2123	2	0.00
02/01/2018	2032 On 02-August-18			Bond Future	9.46	93.6536	9.4582	93.6536	0.00
02/01/2018	2032 On 02-August-18	9.68	Call	Bond Future	4720	5	4720	5	0.00

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02/01/2018	2032 On 02-August-18	9.67	Call	Bond Future	4679	5	4679	5	0.00
02/01/2018	2032 On 02-August-18	9.66	Call	Bond Future	4640	5	4640	5	0.00
02/01/2018	2032 On 02-August-18	9.67	Put	Bond Future	3196	3	3196	3	0.00
02/01/2018	2032 On 02-August-18	9.66	Put	Bond Future	3226	3	3226	3	0.00
02/01/2018	2032 On 02-August-18	9.68	Put	Bond Future	3167	3	3167	3	0.00
02/01/2018	2033 On 01-February-18			Bond Future	105.70	105.7045	105.6997	105.7045	5,283.00
02/01/2018	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2033 On 01-February-18	109.65	Put	Bond Future	3950	4	3950	4	0.00
02/01/2018	2033 On 01-February-18	109.66	Put	Bond Future	3960	4	3960	4	0.00
02/01/2018	2033 On 01-February-18	109.64	Put	Bond Future	3940	4	3940	4	0.00
02/01/2018	2033 On 03-May-18			Bond Future	106.59	106.5983	106.5935	106.5983	0.00
02/01/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2033 On 03-May-18	107.69	Put	Bond Future	1097	1	1097	1	0.00
02/01/2018	2033 On 03-May-18	107.70	Put	Bond Future	1107	1	1107	1	0.00
02/01/2018	2033 On 03-May-18	107.71	Put	Bond Future	1117	1	1117	1	0.00
02/01/2018	2033 On 02-August-18			Bond Future	108.61	108.6189	108.6119	108.6189	0.00
02/01/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2033 On 02-August-18	109.93	Put	Bond Future	1318	1	1318	1	0.00
02/01/2018	2033 On 02-August-18	109.94	Put	Bond Future	1328	1	1328	1	0.00
02/01/2018	2033 On 02-August-18	109.92	Put	Bond Future	1308	1	1308	1	0.00
02/01/2018	2037 On 01-February-18			Bond Future	9.65	90.1566	9.6513	90.1566	43,916.00
02/01/2018	2037 On 01-February-18	9.88	Call	Bond Future	2685	3	2685	3	2,000.00
02/01/2018	2037 On 01-February-18	9.82	Call	Bond Future	2381	2	2381	2	0.00
02/01/2018	2037 On 01-February-18	9.83	Call	Bond Future	2430	3	2430	3	0.00
02/01/2018	2037 On 01-February-18	9.81	Call	Bond Future	2332	2	2332	2	0.00
02/01/2018	2037 On 01-February-18	10.32	Call	Bond Future	5308	5	5308	5	0.00
02/01/2018	2037 On 01-February-18	10.72	Call	Bond Future	7964	8	7964	8	0.00
02/01/2018	2037 On 01-February-18	10.72	Put	Bond Future	43	0	43	0	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2018	2037 On 01-February-18	10.32	Put	Bond Future	219	0	219	0	2,000.00
02/01/2018	2037 On 01-February-18	9.83	Put	Bond Future	1025	1	1025	1	0.00
02/01/2018	2037 On 01-February-18	9.81	Put	Bond Future	1082	1	1082	1	0.00
02/01/2018	2037 On 01-February-18	9.88	Put	Bond Future	892	1	892	1	0.00
02/01/2018	2037 On 01-February-18	9.82	Put	Bond Future	1054	1	1054	1	0.00
02/01/2018	2037 On 03-May-18			Bond Future	9.71	91.8415	9.7117	91.8415	0.00
02/01/2018	2037 On 03-May-18	9.97	Call	Bond Future	4604	5	4604	5	0.00
02/01/2018	2037 On 03-May-18	9.99	Call	Bond Future	4696	5	4696	5	0.00
02/01/2018	2037 On 03-May-18	9.98	Call	Bond Future	4650	5	4650	5	0.00
02/01/2018	2037 On 03-May-18	9.98	Put	Bond Future	2577	3	2577	3	0.00
02/01/2018	2037 On 03-May-18	9.97	Put	Bond Future	2607	3	2607	3	0.00
02/01/2018	2037 On 03-May-18	9.99	Put	Bond Future	2547	3	2547	3	0.00
02/01/2018	2037 On 02-August-18			Bond Future	9.77	89.3115	9.7742	89.3115	0.00
02/01/2018	2037 On 02-August-18	9.95	Call	Bond Future	5150	5	5150	5	0.00
02/01/2018	2037 On 02-August-18	9.96	Call	Bond Future	5192	5	5192	5	0.00
02/01/2018	2037 On 02-August-18	9.97	Call	Bond Future	5235	5	5235	5	0.00
02/01/2018	2037 On 02-August-18	9.97	Put	Bond Future	3734	4	3734	4	0.00
02/01/2018	2037 On 02-August-18	9.95	Put	Bond Future	3800	4	3800	4	0.00
02/01/2018	2037 On 02-August-18	9.96	Put	Bond Future	3767	4	3767	4	0.00
02/01/2018	2038 On 01-February-18			Bond Future	127.90	127.9014	127.8955	127.9014	19,692.00
02/01/2018	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2038 On 01-February-18	136.93	Put	Bond Future	9035	9	9035	9	0.00
02/01/2018	2038 On 01-February-18	136.95	Put	Bond Future	9055	9	9055	9	0.00
02/01/2018	2038 On 01-February-18	136.94	Put	Bond Future	9045	9	9045	9	0.00
02/01/2018	2038 On 03-May-18			Bond Future	130.29	130.2995	130.2934	130.2995	0.00
02/01/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2038 On 03-May-18	132.27	Put	Bond Future	1977	2	1977	2	0.00
02/01/2018	2038 On 03-May-18	132.29	Put	Bond Future	1997	2	1997	2	0.00
02/01/2018	2038 On 03-May-18	132.28	Put	Bond Future	1987	2	1987	2	0.00
02/01/2018	2038 On 02-August-18			Bond Future	132.71	132.7192	132.7104	132.7192	0.00

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02/01/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2038 On 02-August-18	134.53	Put	Bond Future	1820	2	1820	2	0.00
02/01/2018	2038 On 02-August-18	134.54	Put	Bond Future	1830	2	1830	2	0.00
02/01/2018	2038 On 02-August-18	134.55	Put	Bond Future	1840	2	1840	2	0.00
02/01/2018	2040 On 01-February-18			Bond Future	9.74	93.4261	9.7416	93.4261	27,816.00
02/01/2018	2040 On 01-February-18	9.87	Call	Bond Future	2339	2	2339	2	0.00
02/01/2018	2040 On 01-February-18	9.89	Call	Bond Future	2441	3	2441	3	0.00
02/01/2018	2040 On 01-February-18	9.88	Call	Bond Future	2390	2	2390	2	0.00
02/01/2018	2040 On 01-February-18	9.88	Put	Bond Future	1224	1	1224	1	0.00
02/01/2018	2040 On 01-February-18	9.89	Put	Bond Future	1191	1	1191	1	0.00
02/01/2018	2040 On 01-February-18	9.87	Put	Bond Future	1256	1	1256	1	0.00
02/01/2018	2040 On 03-May-18			Bond Future	9.80	95.1721	9.8025	95.1721	0.00
02/01/2018	2040 On 03-May-18	10.07	Call	Bond Future	4974	5	4974	5	0.00
02/01/2018	2040 On 03-May-18	10.08	Call	Bond Future	5023	5	5023	5	0.00
02/01/2018	2040 On 03-May-18	10.00	Call	Bond Future	4638	5	4638	5	1,500.00
02/01/2018	2040 On 03-May-18	9.00	Call	Bond Future	1185	1	1185	1	1,500.00
02/01/2018	2040 On 03-May-18	10.06	Call	Bond Future	4925	5	4925	5	0.00
02/01/2018	2040 On 03-May-18	10.06	Put	Bond Future	2800	3	2800	3	0.00
02/01/2018	2040 On 03-May-18	9.00	Put	Bond Future	8351	8	8351	8	0.00
02/01/2018	2040 On 03-May-18	10.00	Put	Bond Future	3001	3	3001	3	0.00
02/01/2018	2040 On 03-May-18	10.07	Put	Bond Future	2767	3	2767	3	0.00
02/01/2018	2040 On 03-May-18	10.08	Put	Bond Future	2735	3	2735	3	0.00
02/01/2018	2040 On 02-August-18			Bond Future	9.87	92.4543	9.8655	92.4543	0.00
02/01/2018	2040 On 02-August-18	10.05	Call	Bond Future	5637	6	5637	6	0.00
02/01/2018	2040 On 02-August-18	10.04	Call	Bond Future	5592	6	5592	6	0.00
02/01/2018	2040 On 02-August-18	10.03	Call	Bond Future	5546	6	5546	6	0.00
02/01/2018	2040 On 02-August-18	10.04	Put	Bond Future	4161	4	4161	4	0.00
02/01/2018	2040 On 02-August-18	10.03	Put	Bond Future	4196	4	4196	4	0.00
02/01/2018	2040 On 02-August-18	10.05	Put	Bond Future	4125	4	4125	4	0.00
02/01/2018	2044 On 01-February-18			Bond Future	9.79	90.3906	9.7861	90.3906	21,014.00
02/01/2018	2044 On 01-February-18	9.89	Call	Bond Future	2254	2	2254	2	0.00
02/01/2018	2044 On 01-February-18	9.90	Call	Bond Future	2304	2	2304	2	0.00

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02/01/2018	2044 On 01-February-18	9.91	Call	Bond Future	2354	2	2354	2	0.00
02/01/2018	2044 On 01-February-18	9.91	Put	Bond Future	1299	1	1299	1	0.00
02/01/2018	2044 On 01-February-18	9.89	Put	Bond Future	1368	2	1368	2	0.00
02/01/2018	2044 On 01-February-18	9.90	Put	Bond Future	1334	1	1334	1	0.00
02/01/2018	2044 On 03-May-18			Bond Future	9.85	92.0799	9.8455	92.0799	0.00
02/01/2018	2044 On 03-May-18	10.11	Call	Bond Future	5039	5	5039	5	0.00
02/01/2018	2044 On 03-May-18	10.10	Call	Bond Future	4990	5	4990	5	0.00
02/01/2018	2044 On 03-May-18	10.09	Call	Bond Future	4942	5	4942	5	0.00
02/01/2018	2044 On 03-May-18	10.10	Put	Bond Future	2871	3	2871	3	0.00
02/01/2018	2044 On 03-May-18	10.09	Put	Bond Future	2904	3	2904	3	0.00
02/01/2018	2044 On 03-May-18	10.11	Put	Bond Future	2838	3	2838	3	0.00
02/01/2018	2044 On 02-August-18			Bond Future	9.91	89.4291	9.9070	89.4291	0.00
02/01/2018	2044 On 02-August-18	10.05	Call	Bond Future	5549	6	5549	6	0.00
02/01/2018	2044 On 02-August-18	10.07	Call	Bond Future	5639	6	5639	6	0.00
02/01/2018	2044 On 02-August-18	10.06	Call	Bond Future	5594	6	5594	6	0.00
02/01/2018	2044 On 02-August-18	10.06	Put	Bond Future	4325	4	4325	4	0.00
02/01/2018	2044 On 02-August-18	10.07	Put	Bond Future	4288	4	4288	4	0.00
02/01/2018	2044 On 02-August-18	10.05	Put	Bond Future	4362	4	4362	4	0.00
02/01/2018	2046 On 01-February-18			Bond Future	125.95	125.4568	125.9526	125.4568	21,177.00
02/01/2018	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2046 On 01-February-18	132.90	Put	Bond Future	6947	7	6947	7	0.00
02/01/2018	2046 On 01-February-18	132.91	Put	Bond Future	6957	7	6957	7	0.00
02/01/2018	2046 On 01-February-18	132.92	Put	Bond Future	6967	7	6967	7	0.00
02/01/2018	2046 On 03-May-18			Bond Future	126.71	126.2093	126.7145	126.2093	0.00
02/01/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2046 On 03-May-18	127.94	Put	Bond Future	1226	2	1226	2	0.00
02/01/2018	2046 On 03-May-18	127.95	Put	Bond Future	1236	2	1236	2	0.00
02/01/2018	2046 On 03-May-18	127.93	Put	Bond Future	1216	2	1216	2	0.00
02/01/2018	2046 On 02-August-18			Bond Future	129.11	128.6016	129.1139	128.6016	0.00
02/01/2018	2046 On 02-August-18	128.78	Call	Bond Future	334	0	334	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
02/01/2018	2046 On 02-August-18	128.79	Call	Bond Future	324	0	324	0	0.00
02/01/2018	2046 On 02-August-18	128.77	Call	Bond Future	344	0	344	0	0.00
02/01/2018	2046 On 02-August-18	128.79	Put	Bond Future	0	0	0	0	0.00
02/01/2018	2046 On 02-August-18	128.77	Put	Bond Future	0	0	0	0	0.00
02/01/2018	2046 On 02-August-18	128.78	Put	Bond Future	0	0	0	0	0.00
02/01/2018	2050 On 01-February-18			Bond Future	132.46	131.8787	132.4611	131.8787	24,012.00
02/01/2018	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2050 On 01-February-18	140.24	Put	Bond Future	7779	8	7779	8	0.00
02/01/2018	2050 On 01-February-18	140.23	Put	Bond Future	7769	8	7769	8	0.00
02/01/2018	2050 On 01-February-18	140.25	Put	Bond Future	7789	8	7789	8	0.00
02/01/2018	2050 On 03-May-18			Bond Future	134.94	134.3515	134.9446	134.3515	0.00
02/01/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2050 On 03-May-18	135.63	Put	Bond Future	685	1	685	1	0.00
02/01/2018	2050 On 03-May-18	135.61	Put	Bond Future	665	1	665	1	0.00
02/01/2018	2050 On 03-May-18	135.62	Put	Bond Future	675	1	675	1	0.00
02/01/2018	2050 On 02-August-18			Bond Future	135.77	135.1650	135.7669	135.1650	0.00
02/01/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
02/01/2018	2050 On 02-August-18	137.54	Put	Bond Future	1773	2	1773	2	0.00
02/01/2018	2050 On 02-August-18	137.52	Put	Bond Future	1753	2	1753	2	0.00
02/01/2018	2050 On 02-August-18	137.53	Put	Bond Future	1763	2	1763	2	0.00
02/01/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	AL37 On 01-February-18			Index Future	569.78	569.4930	569.7840	569.4930	0.00
02/01/2018	AL37 On 03-May-18			Index Future	580.43	580.1360	580.4330	580.1360	0.00
02/01/2018	AL37 On 02-August-18			Index Future	591.33	591.0400	591.3330	591.0400	0.00
02/01/2018	AL7T On 01-February-18			Index Future	657.03	656.5550	657.0290	656.5550	0.00
02/01/2018	AL7T On 03-May-18			Index Future	669.31	668.8250	669.3090	668.8250	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
02/01/2018	AL7T On 02-August-18			Index Future	681.88	681.3950	681.8780	681.3950	0.00
02/01/2018	ALBI On 01-February-18			Index Future	592.10	591.6850	592.1020	591.6850	777.00
02/01/2018	ALBI On 03-May-18			Index Future	603.17	602.7420	603.1680	602.7420	0.00
02/01/2018	ALBI On 02-August-18			Index Future	614.50	614.0710	614.4950	614.0710	0.00
02/01/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/01/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	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
02/01/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2018	EL28 On 01-February-18			Bond Future	129.27	129.0414	129.2680	129.0414	0.00
02/01/2018	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
02/01/2018	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
02/01/2018	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
02/01/2018	EL28 On 01-February-18	132.30	Put	Bond Future	3032	3	3032	3	0.00
02/01/2018	EL28 On 01-February-18	132.31	Put	Bond Future	3042	3	3042	3	0.00
02/01/2018	EL28 On 01-February-18	132.29	Put	Bond Future	3022	3	3022	3	0.00
02/01/2018	EL28 On 03-May-18			Bond Future	129.93	129.7012	129.9322	129.7012	0.00
02/01/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
02/01/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
02/01/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
02/01/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3248	3	3248	3	0.00
02/01/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3258	3	3258	3	0.00
02/01/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3268	3	3268	3	0.00
02/01/2018	EL28 On 02-August-18			Bond Future	132.39	132.1597	132.3924	132.1597	0.00
02/01/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
02/01/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
02/01/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
02/01/2018	EL28 On 02-August-18	134.94	Put	Bond Future	2548	3	2548	3	0.00
02/01/2018	EL28 On 02-August-18	134.95	Put	Bond Future	2558	3	2558	3	0.00
02/01/2018	EL28 On 02-August-18	134.93	Put	Bond Future	2538	3	2538	3	0.00
02/01/2018	ES33 On 01-February-18			Bond Future	10.75	78.6203	10.7465	78.6203	9,466.00
02/01/2018	ES33 On 01-February-18	10.99	Call	Bond Future	1464	1	1464	1	0.00
02/01/2018	ES33 On 01-February-18	11.00	Call	Bond Future	1523	1	1523	1	0.00
02/01/2018	ES33 On 01-February-18	11.01	Call	Bond Future	1582	2	1582	2	0.00
02/01/2018	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
02/01/2018	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
02/01/2018	ES33 On 01-February-18	11.00	Put	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
02/01/2018	ES33 On 03-May-18			Bond Future	10.84	76.2981	10.8442	76.2981	0.00
02/01/2018	ES33 On 03-May-18	11.20	Call	Bond Future	2093	2	2093	2	0.00
02/01/2018	ES33 On 03-May-18	11.22	Call	Bond Future	2208	2	2208	2	0.00
02/01/2018	ES33 On 03-May-18	11.21	Call	Bond Future	2151	2	2151	2	0.00
02/01/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
02/01/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
02/01/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
02/01/2018	ES33 On 02-August-18			Bond Future	10.94	77.7319	10.9428	77.7319	0.00
02/01/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1153	1	1153	1	0.00
02/01/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1211	1	1211	1	0.00
02/01/2018	ES33 On 02-August-18	11.16	Call	Bond Future	1268	1	1268	1	0.00
02/01/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
02/01/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
02/01/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
02/01/2018	ES42 On 01-February-18			Bond Future	11.03	81.1206	11.0307	81.1206	7,957.00
02/01/2018	ES42 On 03-May-18			Bond Future	11.13	78.3752	11.1314	78.3752	0.00
02/01/2018	ES42 On 02-August-18			Bond Future	11.23	79.8479	11.2313	79.8479	0.00
02/01/2018	GOVI On 01-February-18			GOVI	590.75	590.3220	590.7480	590.3220	784.00
02/01/2018	GOVI On 01-February-18	581.03	Call	GOVI	97180	9	97180	9	0.00
02/01/2018	GOVI On 01-February-18	581.04	Call	GOVI	97080	9	97080	9	0.00
02/01/2018	GOVI On 01-February-18	581.02	Call	GOVI	97280	9	97280	9	0.00
02/01/2018	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
02/01/2018	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
02/01/2018	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
02/01/2018	GOVI On 03-May-18			GOVI	601.79	601.3550	601.7890	601.3550	0.00
02/01/2018	GOVI On 03-May-18	590.29	Call	GOVI	114990	11	114990	11	0.00
02/01/2018	GOVI On 03-May-18	590.27	Call	GOVI	115190	11	115190	11	0.00
02/01/2018	GOVI On 03-May-18	590.28	Call	GOVI	115090	11	115090	11	0.00
02/01/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
02/01/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
02/01/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
02/01/2018	GOVI On 02-August-18			GOVI	613.09	612.6570	613.0900	612.6570	0.00
02/01/2018	GOVI On 02-August-18	605.71	Call	GOVI	73800	7	73800	7	0.00
02/01/2018	GOVI On 02-August-18	605.72	Call	GOVI	73700	7	73700	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
02/01/2018	GOVI On 02-August-18	605.70	Call	GOVI	73900	7	73900	7	0.00
02/01/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
02/01/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
02/01/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
02/01/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/01/2018	IGOV On 01-February-18			Index Future	253.73	253.3910	253.7290	253.3910	879.00
02/01/2018	IGOV On 03-May-18			Index Future	258.49	258.1420	258.4860	258.1420	269.00
02/01/2018	IGOV On 02-August-18			Index Future	263.38	263.0350	263.3810	263.0350	0.00
02/01/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
02/01/2018	IS01 On 21-June-18			Interest Rate Swap	99.86	99.8800	99.8600	99.8800	0.00
02/01/2018	IS01 On 20-September-18			Interest Rate Swap	99.96	100.0000	99.9600	100.0000	0.00
02/01/2018	IS01 On 20-December-18			Interest Rate Swap	100.38	100.4300	100.3800	100.4300	0.00
02/01/2018	IS01 On 22-March-19			Interest Rate Swap	99.36	99.4500	99.3600	99.4500	0.00
02/01/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
02/01/2018	IS02 On 15-June-18			Interest Rate Swap	98.55	98.5600	98.5500	98.5600	0.00
02/01/2018	IS02 On 21-September-18			Interest Rate Swap	98.43	98.4700	98.4300	98.4700	0.00
02/01/2018	IS02 On 21-December-18			Interest Rate Swap	98.76	98.8200	98.7600	98.8200	0.00
02/01/2018	IS02 On 15-March-19			Interest Rate Swap	99.11	99.1900	99.1100	99.1900	0.00
02/01/2018	IS02 On 21-June-19			Interest Rate Swap	99.45	99.5600	99.4500	99.5600	0.00
02/01/2018	IS02 On 20-September-19			Interest Rate Swap	99.82	99.9400	99.8200	99.9400	0.00
02/01/2018	IS02 On 20-December-19			Interest Rate Swap	100.72	100.9100	100.7200	100.9100	0.00
02/01/2018	IS02 On 23-March-20			Interest Rate Swap	98.44	98.6700	98.4400	98.6700	0.00
02/01/2018	IS05 On 17-December-20			Interest Rate Swap	95.85	96.0700	95.8500	96.0700	0.00
02/01/2018	IS05 On 16-March-21			Interest Rate Swap	95.05	95.2800	95.0500	95.2800	0.00
02/01/2018	IS05 On 15-June-21			Interest Rate Swap	94.22	94.4700	94.2200	94.4700	0.00
02/01/2018	IS05 On 21-September-21			Interest Rate Swap	94.36	94.6400	94.3600	94.6400	0.00
02/01/2018	IS05 On 21-December-21			Interest Rate Swap	96.53	96.8300	96.5300	96.8300	51.00
02/01/2018	IS05 On 15-March-22			Interest Rate Swap	96.64	96.9500	96.6400	96.9500	0.00
02/01/2018	IS05 On 21-June-22			Interest Rate Swap	97.80	98.1200	97.8000	98.1200	0.00
02/01/2018	IS05 On 20-September-22			Interest Rate Swap	99.98	100.3000	99.9800	100.3000	0.00
02/01/2018	IS05 On 20-December-22			Interest Rate Swap	101.21	101.5300	101.2100	101.5300	0.00
02/01/2018	IS05 On 22-March-23			Interest Rate Swap	96.31	96.6400	96.3100	96.6400	0.00
02/01/2018	IS10 On 17-December-25			Interest Rate Swap	94.53	95.0900	94.5300	95.0900	0.00
02/01/2018	IS10 On 16-March-26			Interest Rate Swap	91.53	92.1100	91.5300	92.1100	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
02/01/2018	IS10 On 15-June-26			Interest Rate Swap	90.28	90.8800	90.2800	90.8800	0.00
02/01/2018	IS10 On 21-September-26			Interest Rate Swap	92.45	93.0500	92.4500	93.0500	0.00
02/01/2018	IS10 On 21-December-26			Interest Rate Swap	96.24	96.8400	96.2400	96.8400	0.00
02/01/2018	IS10 On 15-March-27			Interest Rate Swap	94.81	95.4100	94.8100	95.4100	0.00
02/01/2018	IS10 On 21-June-27			Interest Rate Swap	96.87	97.4800	96.8700	97.4800	0.00
02/01/2018	IS10 On 20-September-27			Interest Rate Swap	100.59	101.1900	100.5900	101.1900	0.00
02/01/2018	IS10 On 20-December-27			Interest Rate Swap	100.94	101.5400	100.9400	101.5400	0.00
02/01/2018	IS10 On 22-March-28			Interest Rate Swap	96.18	96.8000	96.1800	96.8000	0.00
02/01/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/01/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/01/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/01/2018	JBAF On 17-January-18			Jibar Tradeable Future	7.20	92.8000	7.2000	92.8000	0.00
02/01/2018	JBAF On 21-February-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
02/01/2018	JBAF On 20-March-18			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	2,500.00
02/01/2018	JBAF On 18-April-18			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
02/01/2018	JBAF On 20-June-18			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
02/01/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
02/01/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
02/01/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.58	92.4200	7.5800	92.4200	0.00
02/01/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.67	92.3300	7.6700	92.3300	0.00
02/01/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.77	92.2300	7.7700	92.2300	0.00
02/01/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.85	92.1500	7.8500	92.1500	0.00
02/01/2018	R023 On 01-February-18			Bond Future	7.90	102.7529	7.8963	102.7529	60,572.00
02/01/2018	R023 On 01-February-18	8.32	Call	Bond Future	1861	2	1861	2	0.00
02/01/2018	R023 On 01-February-18	8.33	Call	Bond Future	1895	2	1895	2	0.00
02/01/2018	R023 On 01-February-18	8.31	Call	Bond Future	1828	2	1828	2	0.00
02/01/2018	R023 On 01-February-18	8.31	Put	Bond Future	152	0	152	0	0.00
02/01/2018	R023 On 01-February-18	8.32	Put	Bond Future	146	0	146	0	0.00
02/01/2018	R023 On 01-February-18	8.33	Put	Bond Future	140	0	140	0	0.00
02/01/2018	R023 On 03-May-18			Bond Future	7.91	100.7433	7.9147	100.7433	0.00
02/01/2018	R023 On 03-May-18	8.27	Call	Bond Future	2182	2	2182	2	0.00
02/01/2018	R023 On 03-May-18	9.19	Call	Bond Future	4998	5	4998	5	0.00
02/01/2018	R023 On 03-May-18	8.29	Call	Bond Future	2234	2	2234	2	0.00
02/01/2018	R023 On 03-May-18	8.28	Call	Bond Future	2208	2	2208	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
02/01/2018	R023 On 03-May-18	8.29	Put	Bond Future	774	1	774	1	0.00
02/01/2018	R023 On 03-May-18	9.19	Put	Bond Future	143	0	143	0	2,500.00
02/01/2018	R023 On 03-May-18	8.28	Put	Bond Future	786	1	786	1	0.00
02/01/2018	R023 On 03-May-18	8.27	Put	Bond Future	799	1	799	1	0.00
02/01/2018	R035 On 01-February-18			Bond Future	9.55	98.1915	9.5526	98.1915	53,261.00
02/01/2018	R035 On 01-February-18	9.73	Call	Bond Future	1400	1	1400	1	0.00
02/01/2018	R035 On 01-February-18	9.75	Call	Bond Future	1556	2	1556	2	0.00
02/01/2018	R035 On 01-February-18	9.74	Call	Bond Future	1478	1	1478	1	0.00
02/01/2018	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
02/01/2018	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
02/01/2018	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
02/01/2018	R035 On 03-May-18			Bond Future	9.61	95.5263	9.6096	95.5263	0.00
02/01/2018	R035 On 03-May-18	9.90	Call	Bond Future	2248	2	2248	2	0.00
02/01/2018	R035 On 03-May-18	9.91	Call	Bond Future	2324	2	2324	2	0.00
02/01/2018	R035 On 03-May-18	9.89	Call	Bond Future	2172	2	2172	2	0.00
02/01/2018	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
02/01/2018	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
02/01/2018	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
02/01/2018	R186 On 01-February-18			Bond Future	8.60	112.9093	8.5971	112.9093	111,681.00
02/01/2018	R186 On 01-February-18	8.50	Call	Bond Future	885	1	885	1	1,460.00
02/01/2018	R186 On 01-February-18	7.75	Call	Bond Future	24	0	24	0	1,460.00
02/01/2018	R186 On 01-February-18	8.96	Call	Bond Future	2732	3	2732	3	0.00
02/01/2018	R186 On 01-February-18	9.00	Call	Bond Future	2936	3	2936	3	0.00
02/01/2018	R186 On 01-February-18	9.25	Call	Bond Future	4312	4	4312	4	0.00
02/01/2018	R186 On 01-February-18	8.98	Call	Bond Future	2833	3	2833	3	0.00
02/01/2018	R186 On 01-February-18	8.75	Call	Bond Future	1759	2	1759	2	0.00
02/01/2018	R186 On 01-February-18	9.65	Call	Bond Future	6673	7	6673	7	0.00
02/01/2018	R186 On 01-February-18	8.97	Call	Bond Future	2782	3	2782	3	0.00
02/01/2018	R186 On 01-February-18	8.96	Put	Bond Future	376	0	376	0	0.00
02/01/2018	R186 On 01-February-18	9.00	Put	Bond Future	325	0	325	0	6,200.00
02/01/2018	R186 On 01-February-18	8.75	Put	Bond Future	758	1	758	1	775.00
02/01/2018	R186 On 01-February-18	9.25	Put	Bond Future	121	0	121	0	775.00
02/01/2018	R186 On 01-February-18	9.65	Put	Bond Future	17	0	17	0	1,950.00
02/01/2018	R186 On 01-February-18	8.98	Put	Bond Future	350	0	350	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
02/01/2018	R186 On 01-February-18	8.97	Put	Bond Future	363	0	363	0	0.00
02/01/2018	R186 On 01-February-18	8.50	Put	Bond Future	1526	2	1526	2	0.00
02/01/2018	R186 On 01-February-18	7.75	Put	Bond Future	5790	6	5790	6	0.00
02/01/2018	R186 On 03-May-18			Bond Future	8.64	115.0194	8.6423	115.0194	200.00
02/01/2018	R186 On 03-May-18	9.30	Call	Bond Future	5157	5	5157	5	1,120.00
02/01/2018	R186 On 03-May-18	10.14	Call	Bond Future	9326	9	9326	9	0.00
02/01/2018	R186 On 03-May-18	8.93	Call	Bond Future	3567	4	3567	4	0.00
02/01/2018	R186 On 03-May-18	8.69	Call	Bond Future	2677	3	2677	3	0.00
02/01/2018	R186 On 03-May-18	8.92	Call	Bond Future	3527	4	3527	4	0.00
02/01/2018	R186 On 03-May-18	9.75	Call	Bond Future	7319	7	7319	7	0.00
02/01/2018	R186 On 03-May-18	9.19	Call	Bond Future	4661	5	4661	5	0.00
02/01/2018	R186 On 03-May-18	8.91	Call	Bond Future	3488	3	3488	3	0.00
02/01/2018	R186 On 03-May-18	9.72	Call	Bond Future	7169	7	7169	7	0.00
02/01/2018	R186 On 03-May-18	9.19	Put	Bond Future	1214	1	1214	1	0.00
02/01/2018	R186 On 03-May-18	8.92	Put	Bond Future	1762	2	1762	2	0.00
02/01/2018	R186 On 03-May-18	8.69	Put	Bond Future	2371	2	2371	2	0.00
02/01/2018	R186 On 03-May-18	9.75	Put	Bond Future	493	1	493	1	3,200.00
02/01/2018	R186 On 03-May-18	8.91	Put	Bond Future	1785	2	1785	2	0.00
02/01/2018	R186 On 03-May-18	9.72	Put	Bond Future	521	1	521	1	10,640.00
02/01/2018	R186 On 03-May-18	10.14	Put	Bond Future	229	0	229	0	1,120.00
02/01/2018	R186 On 03-May-18	8.93	Put	Bond Future	1738	2	1738	2	0.00
02/01/2018	R186 On 03-May-18	9.30	Put	Bond Future	1035	1	1035	1	0.00
02/01/2018	R197 On 01-February-18			Bond Future	298.42	298.4390	298.4240	298.4390	2,350.00
02/01/2018	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
02/01/2018	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
02/01/2018	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
02/01/2018	R197 On 01-February-18	301.66	Put	Bond Future	3236	3	3236	3	0.00
02/01/2018	R197 On 01-February-18	301.67	Put	Bond Future	3246	3	3246	3	0.00
02/01/2018	R197 On 01-February-18	301.68	Put	Bond Future	3256	3	3256	3	0.00
02/01/2018	R197 On 03-May-18			Bond Future	304.02	304.0345	304.0191	304.0345	0.00
02/01/2018	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
02/01/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
02/01/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
02/01/2018	R197 On 03-May-18	304.45	Put	Bond Future	431	0	431	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
02/01/2018	R197 On 03-May-18	304.46	Put	Bond Future	441	0	441	0	0.00
02/01/2018	R197 On 03-May-18	304.44	Put	Bond Future	421	0	421	0	0.00
02/01/2018	R202 On 01-February-18			Bond Future	240.40	240.4113	240.4003	240.4113	21,502.00
02/01/2018	R202 On 01-February-18	249.08	Call	Bond Future	7	0	7	0	0.00
02/01/2018	R202 On 01-February-18	249.07	Call	Bond Future	8	0	8	0	0.00
02/01/2018	R202 On 01-February-18	249.06	Call	Bond Future	8	0	8	0	0.00
02/01/2018	R202 On 01-February-18	249.07	Put	Bond Future	8677	9	8677	9	0.00
02/01/2018	R202 On 01-February-18	249.06	Put	Bond Future	8667	9	8667	9	0.00
02/01/2018	R202 On 01-February-18	249.08	Put	Bond Future	8687	9	8687	9	0.00
02/01/2018	R202 On 03-May-18			Bond Future	244.91	244.9187	244.9075	244.9187	0.00
02/01/2018	R202 On 03-May-18	247.47	Call	Bond Future	1681	2	1681	2	0.00
02/01/2018	R202 On 03-May-18	247.48	Call	Bond Future	1678	2	1678	2	0.00
02/01/2018	R202 On 03-May-18	247.49	Call	Bond Future	1674	2	1674	2	0.00
02/01/2018	R202 On 03-May-18	247.49	Put	Bond Future	4257	4	4257	4	0.00
02/01/2018	R202 On 03-May-18	247.47	Put	Bond Future	4244	4	4244	4	0.00
02/01/2018	R202 On 03-May-18	247.48	Put	Bond Future	4250	4	4250	4	0.00
02/01/2018	R204 On 01-February-18			Bond Future	7.01	101.8268	7.0139	101.8268	30,625.00
02/01/2018	R204 On 01-February-18	7.25	Call	Bond Future	236	0	236	0	0.00
02/01/2018	R204 On 01-February-18	7.27	Call	Bond Future	249	0	249	0	0.00
02/01/2018	R204 On 01-February-18	7.26	Call	Bond Future	243	0	243	0	0.00
02/01/2018	R204 On 01-February-18	7.26	Put	Bond Future	37	0	37	0	0.00
02/01/2018	R204 On 01-February-18	7.27	Put	Bond Future	35	0	35	0	0.00
02/01/2018	R204 On 01-February-18	7.25	Put	Bond Future	39	0	39	0	0.00
02/01/2018	R204 On 03-May-18			Bond Future	6.79	103.7298	6.7930	103.7298	0.00
02/01/2018	R204 On 03-May-18	7.09	Call	Bond Future	277	0	277	0	0.00
02/01/2018	R204 On 03-May-18	7.10	Call	Bond Future	281	0	281	0	0.00
02/01/2018	R204 On 03-May-18	7.08	Call	Bond Future	273	0	273	0	0.00
02/01/2018	R204 On 03-May-18	7.08	Put	Bond Future	100	0	100	0	0.00
02/01/2018	R204 On 03-May-18	7.09	Put	Bond Future	98	0	98	0	0.00
02/01/2018	R204 On 03-May-18	7.10	Put	Bond Future	96	0	96	0	0.00
02/01/2018	R207 On 01-February-18			Bond Future	7.25	100.3918	7.2534	100.3918	45,523.00
02/01/2018	R207 On 01-February-18	7.60	Call	Bond Future	665	1	665	1	0.00
02/01/2018	R207 On 01-February-18	7.62	Call	Bond Future	695	1	695	1	0.00
02/01/2018	R207 On 01-February-18	7.61	Call	Bond Future	680	1	680	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
02/01/2018	R207 On 01-February-18	7.60	Put	Bond Future	50	0	50	0	0.00
02/01/2018	R207 On 01-February-18	7.62	Put	Bond Future	45	0	45	0	0.00
02/01/2018	R207 On 01-February-18	7.61	Put	Bond Future	48	0	48	0	0.00
02/01/2018	R207 On 03-May-18			Bond Future	7.21	102.2680	7.2137	102.2680	0.00
02/01/2018	R207 On 03-May-18	7.58	Call	Bond Future	812	1	812	1	0.00
02/01/2018	R207 On 03-May-18	7.57	Call	Bond Future	801	1	801	1	0.00
02/01/2018	R207 On 03-May-18	7.56	Call	Bond Future	790	1	790	1	0.00
02/01/2018	R207 On 03-May-18	7.57	Put	Bond Future	245	0	245	0	0.00
02/01/2018	R207 On 03-May-18	7.56	Put	Bond Future	250	0	250	0	0.00
02/01/2018	R207 On 03-May-18	7.58	Put	Bond Future	241	0	241	0	0.00
02/01/2018	R208 On 01-February-18			Bond Future	7.54	100.1355	7.5444	100.1355	35,045.00
02/01/2018	R208 On 01-February-18	7.84	Call	Bond Future	930	1	930	1	0.00
02/01/2018	R208 On 01-February-18	7.85	Call	Bond Future	951	1	951	1	0.00
02/01/2018	R208 On 01-February-18	7.83	Call	Bond Future	908	1	908	1	0.00
02/01/2018	R208 On 01-February-18	7.83	Put	Bond Future	136	0	136	0	0.00
02/01/2018	R208 On 01-February-18	7.84	Put	Bond Future	130	0	130	0	0.00
02/01/2018	R208 On 01-February-18	7.85	Put	Bond Future	124	0	124	0	0.00
02/01/2018	R208 On 03-May-18			Bond Future	7.54	98.6055	7.5425	98.6055	0.00
02/01/2018	R208 On 03-May-18	7.77	Call	Bond Future	1133	1	1133	1	0.00
02/01/2018	R208 On 03-May-18	7.79	Call	Bond Future	1165	1	1165	1	0.00
02/01/2018	R208 On 03-May-18	7.78	Call	Bond Future	1149	1	1149	1	0.00
02/01/2018	R208 On 03-May-18	7.79	Put	Bond Future	542	1	542	1	0.00
02/01/2018	R208 On 03-May-18	7.78	Put	Bond Future	551	1	551	1	0.00
02/01/2018	R208 On 03-May-18	7.77	Put	Bond Future	560	1	560	1	0.00
02/01/2018	R209 On 01-February-18			Bond Future	9.49	74.3741	9.4892	74.3741	145,608.00
02/01/2018	R209 On 01-February-18	9.59	Call	Bond Future	1698	2	1698	2	0.00
02/01/2018	R209 On 01-February-18	9.71	Call	Bond Future	2198	2	2198	2	0.00
02/01/2018	R209 On 01-February-18	9.88	Call	Bond Future	3001	3	3001	3	0.00
02/01/2018	R209 On 01-February-18	9.72	Call	Bond Future	2242	2	2242	2	0.00
02/01/2018	R209 On 01-February-18	9.73	Call	Bond Future	2287	2	2287	2	0.00
02/01/2018	R209 On 01-February-18	10.10	Call	Bond Future	4157	4	4157	4	0.00
02/01/2018	R209 On 01-February-18	9.85	Call	Bond Future	2852	3	2852	3	0.00
02/01/2018	R209 On 01-February-18	9.33	Call	Bond Future	854	1	854	1	220.00
02/01/2018	R209 On 01-February-18	9.75	Call	Bond Future	2377	2	2377	2	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2018	R209 On 01-February-18	10.00	Call	Bond Future	3619	4	3619	4	0.00
02/01/2018	R209 On 01-February-18	9.89	Call	Bond Future	3051	3	3051	3	0.00
02/01/2018	R209 On 01-February-18	9.52	Call	Bond Future	1437	2	1437	2	739.00
02/01/2018	R209 On 01-February-18	9.32	Call	Bond Future	828	1	828	1	157.00
02/01/2018	R209 On 01-February-18	9.87	Call	Bond Future	2951	3	2951	3	0.00
02/01/2018	R209 On 01-February-18	10.22	Call	Bond Future	4822	5	4822	5	0.00
02/01/2018	R209 On 01-February-18	9.75	Put	Bond Future	648	1	648	1	0.00
02/01/2018	R209 On 01-February-18	9.72	Put	Bond Future	709	1	709	1	0.00
02/01/2018	R209 On 01-February-18	10.10	Put	Bond Future	203	0	203	0	3,000.00
02/01/2018	R209 On 01-February-18	9.85	Put	Bond Future	476	1	476	1	7,500.00
02/01/2018	R209 On 01-February-18	9.33	Put	Bond Future	1941	2	1941	2	0.00
02/01/2018	R209 On 01-February-18	9.87	Put	Bond Future	447	1	447	1	739.00
02/01/2018	R209 On 01-February-18	9.52	Put	Bond Future	1230	1	1230	1	0.00
02/01/2018	R209 On 01-February-18	9.89	Put	Bond Future	419	0	419	0	157.00
02/01/2018	R209 On 01-February-18	9.32	Put	Bond Future	1984	2	1984	2	0.00
02/01/2018	R209 On 01-February-18	10.00	Put	Bond Future	290	0	290	0	7,488.00
02/01/2018	R209 On 01-February-18	10.22	Put	Bond Future	130	0	130	0	739.00
02/01/2018	R209 On 01-February-18	9.71	Put	Bond Future	730	1	730	1	0.00
02/01/2018	R209 On 01-February-18	9.88	Put	Bond Future	433	1	433	1	220.00
02/01/2018	R209 On 01-February-18	9.59	Put	Bond Future	1023	1	1023	1	377.00
02/01/2018	R209 On 01-February-18	9.73	Put	Bond Future	688	1	688	1	0.00
02/01/2018	R209 On 03-May-18			Bond Future	9.54	72.6146	9.5405	72.6146	0.00
02/01/2018	R209 On 03-May-18	9.85	Call	Bond Future	4014	4	4014	4	0.00
02/01/2018	R209 On 03-May-18	10.22	Call	Bond Future	5578	6	5578	6	0.00
02/01/2018	R209 On 03-May-18	10.73	Call	Bond Future	7931	8	7931	8	0.00
02/01/2018	R209 On 03-May-18	9.75	Call	Bond Future	3626	4	3626	4	435.00
02/01/2018	R209 On 03-May-18	10.00	Call	Bond Future	4626	5	4626	5	0.00
02/01/2018	R209 On 03-May-18	9.84	Call	Bond Future	3974	4	3974	4	0.00
02/01/2018	R209 On 03-May-18	9.86	Call	Bond Future	4054	4	4054	4	0.00
02/01/2018	R209 On 03-May-18	10.00	Put	Bond Future	1650	2	1650	2	5,000.00
02/01/2018	R209 On 03-May-18	9.84	Put	Bond Future	2013	2	2013	2	0.00
02/01/2018	R209 On 03-May-18	9.86	Put	Bond Future	1965	2	1965	2	0.00
02/01/2018	R209 On 03-May-18	9.85	Put	Bond Future	1989	2	1989	2	0.00
02/01/2018	R209 On 03-May-18	10.22	Put	Bond Future	1241	1	1241	1	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
02/01/2018	R209 On 03-May-18	10.73	Put	Bond Future	593	1	593	1	435.00
02/01/2018	R209 On 03-May-18	9.75	Put	Bond Future	2246	2	2246	2	0.00
02/01/2018	R209 On 02-August-18			Bond Future	9.59	73.9792	9.5916	73.9792	0.00
02/01/2018	R209 On 02-August-18	10.84	Call	Bond Future	8700	9	8700	9	0.00
02/01/2018	R209 On 02-August-18	10.21	Call	Bond Future	6043	6	6043	6	0.00
02/01/2018	R209 On 02-August-18	9.66	Call	Bond Future	3942	4	3942	4	435.00
02/01/2018	R209 On 02-August-18	10.38	Call	Bond Future	6752	7	6752	7	0.00
02/01/2018	R209 On 02-August-18	10.40	Call	Bond Future	6837	7	6837	7	0.00
02/01/2018	R209 On 02-August-18	10.39	Call	Bond Future	6795	7	6795	7	0.00
02/01/2018	R209 On 02-August-18	9.66	Put	Bond Future	3491	4	3491	4	0.00
02/01/2018	R209 On 02-August-18	10.38	Put	Bond Future	1804	2	1804	2	0.00
02/01/2018	R209 On 02-August-18	10.40	Put	Bond Future	1770	2	1770	2	0.00
02/01/2018	R209 On 02-August-18	10.39	Put	Bond Future	1787	2	1787	2	0.00
02/01/2018	R209 On 02-August-18	10.21	Put	Bond Future	2118	2	2118	2	435.00
02/01/2018	R209 On 02-August-18	10.84	Put	Bond Future	1098	1	1098	1	435.00
02/01/2018	R209 On 01-November-18			Bond Future	9.64	72.2600	9.6389	72.2600	0.00
02/01/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	71412	71	71412	71	0.00
02/01/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	71412	71	71412	71	0.00
02/01/2018	R209 On 01-November-18	10.57	Call	Bond Future	7917	8	7917	8	0.00
02/01/2018	R209 On 01-November-18	9.94	Call	Bond Future	5466	5	5466	5	0.00
02/01/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	71412	71	71412	71	0.00
02/01/2018	R209 On 01-November-18	9.34	Call	Bond Future	3455	3	3455	3	255.00
02/01/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
02/01/2018	R209 On 01-November-18	9.94	Put	Bond Future	3532	4	3532	4	255.00
02/01/2018	R209 On 01-November-18	10.57	Put	Bond Future	2179	2	2179	2	255.00
02/01/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
02/01/2018	R209 On 01-November-18	9.34	Put	Bond Future	5454	6	5454	6	0.00
02/01/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
02/01/2018	R210 On 01-February-18			Bond Future	187.56	187.2315	187.5557	187.2315	2,159.00
02/01/2018	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
02/01/2018	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
02/01/2018	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
02/01/2018	R210 On 01-February-18	192.38	Put	Bond Future	4824	5	4824	5	0.00
02/01/2018	R210 On 01-February-18	192.37	Put	Bond Future	4814	5	4814	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
02/01/2018	R210 On 01-February-18	192.36	Put	Bond Future	4804	5	4804	5	0.00
02/01/2018	R210 On 03-May-18			Bond Future	188.65	188.3168	188.6473	188.3168	0.00
02/01/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
02/01/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
02/01/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
02/01/2018	R210 On 03-May-18	191.45	Put	Bond Future	2803	3	2803	3	0.00
02/01/2018	R210 On 03-May-18	191.44	Put	Bond Future	2793	3	2793	3	0.00
02/01/2018	R210 On 03-May-18	191.46	Put	Bond Future	2813	3	2813	3	0.00
02/01/2018	R212 On 01-February-18			Bond Future	151.32	151.3244	151.3164	151.3244	4,967.00
02/01/2018	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
02/01/2018	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
02/01/2018	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
02/01/2018	R212 On 01-February-18	154.69	Put	Bond Future	3374	3	3374	3	0.00
02/01/2018	R212 On 01-February-18	154.70	Put	Bond Future	3384	3	3384	3	0.00
02/01/2018	R212 On 01-February-18	154.71	Put	Bond Future	3394	3	3394	3	0.00
02/01/2018	R212 On 03-May-18			Bond Future	154.15	154.1617	154.1535	154.1617	0.00
02/01/2018	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
02/01/2018	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
02/01/2018	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
02/01/2018	R212 On 03-May-18	154.29	Put	Bond Future	137	0	137	0	0.00
02/01/2018	R212 On 03-May-18	154.30	Put	Bond Future	147	0	147	0	0.00
02/01/2018	R212 On 03-May-18	154.28	Put	Bond Future	127	0	127	0	0.00
02/01/2018	R213 On 01-February-18			Bond Future	9.23	86.2669	9.2305	86.2669	58,761.00
02/01/2018	R213 On 01-February-18	9.43	Call	Bond Future	2033	2	2033	2	0.00
02/01/2018	R213 On 01-February-18	9.42	Call	Bond Future	1990	2	1990	2	0.00
02/01/2018	R213 On 01-February-18	9.41	Call	Bond Future	1948	2	1948	2	0.00
02/01/2018	R213 On 01-February-18	9.42	Put	Bond Future	749	1	749	1	0.00
02/01/2018	R213 On 01-February-18	9.41	Put	Bond Future	772	1	772	1	0.00
02/01/2018	R213 On 01-February-18	9.43	Put	Bond Future	727	1	727	1	0.00
02/01/2018	R213 On 03-May-18			Bond Future	9.28	84.3295	9.2812	84.3295	0.00
02/01/2018	R213 On 03-May-18	9.56	Call	Bond Future	3735	4	3735	4	0.00
02/01/2018	R213 On 03-May-18	9.57	Call	Bond Future	3774	4	3774	4	0.00
02/01/2018	R213 On 03-May-18	9.58	Call	Bond Future	3813	4	3813	4	0.00
02/01/2018	R213 On 03-May-18	9.58	Put	Bond Future	1894	2	1894	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
02/01/2018	R213 On 03-May-18	9.56	Put	Bond Future	1942	2	1942	2	0.00
02/01/2018	R213 On 03-May-18	9.57	Put	Bond Future	1918	2	1918	2	0.00
02/01/2018	R214 On 01-February-18			Bond Future	9.71	73.4902	9.7059	73.4902	49,252.00
02/01/2018	R214 On 01-February-18	9.82	Call	Bond Future	1828	2	1828	2	0.00
02/01/2018	R214 On 01-February-18	9.84	Call	Bond Future	1909	2	1909	2	0.00
02/01/2018	R214 On 01-February-18	9.83	Call	Bond Future	1868	2	1868	2	0.00
02/01/2018	R214 On 01-February-18	9.83	Put	Bond Future	1015	1	1015	1	0.00
02/01/2018	R214 On 01-February-18	9.84	Put	Bond Future	988	1	988	1	0.00
02/01/2018	R214 On 01-February-18	9.82	Put	Bond Future	1043	1	1043	1	0.00
02/01/2018	R214 On 03-May-18			Bond Future	9.76	71.5676	9.7586	71.5676	0.00
02/01/2018	R214 On 03-May-18	9.98	Call	Bond Future	3835	4	3835	4	0.00
02/01/2018	R214 On 03-May-18	9.99	Call	Bond Future	3874	4	3874	4	0.00
02/01/2018	R214 On 03-May-18	9.97	Call	Bond Future	3797	4	3797	4	0.00
02/01/2018	R214 On 03-May-18	9.97	Put	Bond Future	2367	2	2367	2	0.00
02/01/2018	R214 On 03-May-18	9.98	Put	Bond Future	2339	2	2339	2	0.00
02/01/2018	R214 On 03-May-18	9.99	Put	Bond Future	2312	2	2312	2	0.00
02/01/2018	R248 On 01-February-18			Bond Future	9.73	94.2789	9.7312	94.2789	80,503.00
02/01/2018	R248 On 01-February-18	9.89	Call	Bond Future	2605	3	2605	3	0.00
02/01/2018	R248 On 01-February-18	9.91	Call	Bond Future	2714	3	2714	3	0.00
02/01/2018	R248 On 01-February-18	9.90	Call	Bond Future	2659	3	2659	3	0.00
02/01/2018	R248 On 01-February-18	9.89	Put	Bond Future	1214	1	1214	1	0.00
02/01/2018	R248 On 01-February-18	9.91	Put	Bond Future	1151	1	1151	1	0.00
02/01/2018	R248 On 01-February-18	9.90	Put	Bond Future	1182	1	1182	1	0.00
02/01/2018	R248 On 03-May-18			Bond Future	9.78	91.6039	9.7846	91.6039	0.00
02/01/2018	R248 On 03-May-18	10.07	Call	Bond Future	5285	5	5285	5	0.00
02/01/2018	R248 On 03-May-18	10.06	Call	Bond Future	5235	5	5235	5	0.00
02/01/2018	R248 On 03-May-18	10.05	Call	Bond Future	5184	5	5184	5	0.00
02/01/2018	R248 On 03-May-18	10.06	Put	Bond Future	2871	3	2871	3	0.00
02/01/2018	R248 On 03-May-18	10.05	Put	Bond Future	2905	3	2905	3	0.00
02/01/2018	R248 On 03-May-18	10.07	Put	Bond Future	2838	3	2838	3	0.00