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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	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
02/02/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	2025 On 01-February-18			Bond Future	129.90	129.8954	129.8954	129.8954	0.00
02/02/2018	2025 On 03-May-18			Bond Future	131.77	132.1542	131.7705	132.1542	1,033.00
02/02/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
02/02/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
02/02/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
02/02/2018	2025 On 03-May-18	133.21	Put	Bond Future	1439	1	1	1	0.00
02/02/2018	2025 On 03-May-18	133.20	Put	Bond Future	1429	1	1	1	0.00
02/02/2018	2025 On 03-May-18	133.22	Put	Bond Future	1449	1	1	1	0.00
02/02/2018	2025 On 02-August-18			Bond Future	132.84	134.5890	132.8383	134.5890	0.00
02/02/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
02/02/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
02/02/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
02/02/2018	2025 On 02-August-18	136.66	Put	Bond Future	3822	2	4	2	0.00
02/02/2018	2025 On 02-August-18	136.67	Put	Bond Future	3832	2	4	2	0.00
02/02/2018	2025 On 02-August-18	136.65	Put	Bond Future	3812	2	4	2	0.00
02/02/2018	2029 On 01-February-18			Bond Future	99.90	99.9030	99.9030	99.9030	0.00
02/02/2018	2029 On 03-May-18			Bond Future	100.12	100.6524	100.1206	100.6524	1,370.00
02/02/2018	2029 On 02-August-18			Bond Future	101.98	102.5406	101.9807	102.5406	0.00
02/02/2018	2030 On 01-February-18			Bond Future	9.00	92.8877	92.8877	92.8877	0.00
02/02/2018	2030 On 03-May-18			Bond Future	9.03	95.0777	94.7424	95.0777	93,070.00
02/02/2018	2030 On 03-May-18	9.49	Call	Bond Future	4082	4	4	4	0.00
02/02/2018	2030 On 03-May-18	9.51	Call	Bond Future	4176	4	4	4	0.00
02/02/2018	2030 On 03-May-18	9.50	Call	Bond Future	4129	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2018	2030 On 03-May-18	9.50	Put	Bond Future	1032	1	1	1	0.00
02/02/2018	2030 On 03-May-18	9.51	Put	Bond Future	1015	1	1	1	0.00
02/02/2018	2030 On 03-May-18	9.49	Put	Bond Future	1050	1	1	1	0.00
02/02/2018	2030 On 02-August-18			Bond Future	9.09	92.8445	92.4902	92.8445	127.00
02/02/2018	2030 On 02-August-18	9.46	Call	Bond Future	4538	5	5	5	0.00
02/02/2018	2030 On 02-August-18	8.51	Call	Bond Future	1720	2	2	2	7,850.00
02/02/2018	2030 On 02-August-18	8.91	Call	Bond Future	2664	3	3	3	7,850.00
02/02/2018	2030 On 02-August-18	9.47	Call	Bond Future	4579	5	5	5	0.00
02/02/2018	2030 On 02-August-18	9.50	Call	Bond Future	4704	5	5	5	0.00
02/02/2018	2030 On 02-August-18	9.45	Call	Bond Future	4496	5	4	5	0.00
02/02/2018	2030 On 02-August-18	9.50	Put	Bond Future	2013	2	2	2	7,850.00
02/02/2018	2030 On 02-August-18	9.47	Put	Bond Future	2080	2	2	2	0.00
02/02/2018	2030 On 02-August-18	9.45	Put	Bond Future	2126	2	2	2	0.00
02/02/2018	2030 On 02-August-18	8.91	Put	Bond Future	3864	4	4	4	0.00
02/02/2018	2030 On 02-August-18	9.46	Put	Bond Future	2103	2	2	2	0.00
02/02/2018	2030 On 02-August-18	8.51	Put	Bond Future	5688	5	6	5	0.00
02/02/2018	2032 On 01-February-18			Bond Future	9.21	95.3975	95.3975	95.3975	0.00
02/02/2018	2032 On 03-May-18			Bond Future	9.24	93.5118	93.1528	93.5118	62,948.00
02/02/2018	2032 On 03-May-18	9.70	Call	Bond Future	4244	5	4	5	0.00
02/02/2018	2032 On 03-May-18	9.71	Call	Bond Future	4295	5	4	5	0.00
02/02/2018	2032 On 03-May-18	9.72	Call	Bond Future	4346	5	4	5	0.00
02/02/2018	2032 On 03-May-18	9.72	Put	Bond Future	955	1	1	1	0.00
02/02/2018	2032 On 03-May-18	9.70	Put	Bond Future	991	1	1	1	0.00
02/02/2018	2032 On 03-May-18	9.71	Put	Bond Future	973	1	1	1	0.00
02/02/2018	2032 On 02-August-18			Bond Future	9.30	95.2548	94.8767	95.2548	2.00
02/02/2018	2032 On 02-August-18	9.68	Call	Bond Future	4842	5	5	5	0.00
02/02/2018	2032 On 02-August-18	9.67	Call	Bond Future	4798	5	5	5	0.00
02/02/2018	2032 On 02-August-18	9.66	Call	Bond Future	4753	5	5	5	0.00
02/02/2018	2032 On 02-August-18	9.67	Put	Bond Future	2171	2	2	2	0.00
02/02/2018	2032 On 02-August-18	9.66	Put	Bond Future	2196	2	2	2	0.00
02/02/2018	2032 On 02-August-18	9.68	Put	Bond Future	2146	2	2	2	0.00
02/02/2018	2033 On 01-February-18			Bond Future	103.80	103.8037	103.8037	103.8037	0.00

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02/02/2018	2033 On 03-May-18			Bond Future	103.02	103.8505	103.0179	103.8505	6,055.00
02/02/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
02/02/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
02/02/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
02/02/2018	2033 On 03-May-18	107.69	Put	Bond Future	4672	4	5	4	0.00
02/02/2018	2033 On 03-May-18	107.70	Put	Bond Future	4682	4	5	4	0.00
02/02/2018	2033 On 03-May-18	107.71	Put	Bond Future	4692	4	5	4	0.00
02/02/2018	2033 On 02-August-18			Bond Future	104.93	105.7987	104.9318	105.7987	0.00
02/02/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
02/02/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
02/02/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
02/02/2018	2033 On 02-August-18	109.93	Put	Bond Future	4998	4	5	4	0.00
02/02/2018	2033 On 02-August-18	109.94	Put	Bond Future	5008	4	5	4	0.00
02/02/2018	2033 On 02-August-18	109.92	Put	Bond Future	4988	4	5	4	0.00
02/02/2018	2037 On 01-February-18			Bond Future	9.49	91.5003	91.5003	91.5003	0.00
02/02/2018	2037 On 03-May-18			Bond Future	9.51	93.7905	93.4811	93.7905	42,866.00
02/02/2018	2037 On 03-May-18	9.97	Call	Bond Future	4753	5	5	5	0.00
02/02/2018	2037 On 03-May-18	9.99	Call	Bond Future	4863	5	5	5	0.00
02/02/2018	2037 On 03-May-18	9.98	Call	Bond Future	4808	5	5	5	0.00
02/02/2018	2037 On 03-May-18	9.98	Put	Bond Future	1142	1	1	1	0.00
02/02/2018	2037 On 03-May-18	9.97	Put	Bond Future	1163	1	1	1	0.00
02/02/2018	2037 On 03-May-18	9.99	Put	Bond Future	1121	1	1	1	0.00
02/02/2018	2037 On 02-August-18			Bond Future	9.57	91.2830	90.9553	91.2830	731.00
02/02/2018	2037 On 02-August-18	9.95	Call	Bond Future	5446	6	5	6	0.00
02/02/2018	2037 On 02-August-18	9.96	Call	Bond Future	5495	6	5	6	0.00
02/02/2018	2037 On 02-August-18	9.97	Call	Bond Future	5543	6	6	6	0.00
02/02/2018	2037 On 02-August-18	9.97	Put	Bond Future	2444	2	2	2	0.00
02/02/2018	2037 On 02-August-18	9.95	Put	Bond Future	2498	2	2	2	0.00
02/02/2018	2037 On 02-August-18	9.96	Put	Bond Future	2471	2	2	2	0.00
02/02/2018	2038 On 01-February-18			Bond Future	123.92	123.9163	123.9163	123.9163	0.00
02/02/2018	2038 On 03-May-18			Bond Future	124.22	125.4396	124.2198	125.4396	19,721.00
02/02/2018	2038 On 03-May-18	132.27	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
02/02/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
02/02/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
02/02/2018	2038 On 03-May-18	132.29	Put	Bond Future	8070	7	8	7	0.00
02/02/2018	2038 On 03-May-18	132.27	Put	Bond Future	8050	7	8	7	0.00
02/02/2018	2038 On 03-May-18	132.28	Put	Bond Future	8060	7	8	7	0.00
02/02/2018	2038 On 02-August-18			Bond Future	124.97	127.7429	124.9748	127.7429	0.00
02/02/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
02/02/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
02/02/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
02/02/2018	2038 On 02-August-18	134.53	Put	Bond Future	9555	7	10	7	0.00
02/02/2018	2038 On 02-August-18	134.54	Put	Bond Future	9565	7	10	7	0.00
02/02/2018	2038 On 02-August-18	134.55	Put	Bond Future	9575	7	10	7	0.00
02/02/2018	2040 On 01-February-18			Bond Future	9.59	94.7783	94.7783	94.7783	0.00
02/02/2018	2040 On 03-May-18			Bond Future	9.61	97.2150	96.8401	97.2150	34,590.00
02/02/2018	2040 On 03-May-18	10.07	Call	Bond Future	5067	5	5	5	0.00
02/02/2018	2040 On 03-May-18	9.00	Call	Bond Future	927	1	1	1	1,500.00
02/02/2018	2040 On 03-May-18	10.00	Call	Bond Future	4663	5	5	5	1,500.00
02/02/2018	2040 On 03-May-18	10.06	Call	Bond Future	5008	5	5	5	0.00
02/02/2018	2040 On 03-May-18	10.08	Call	Bond Future	5125	5	5	5	0.00
02/02/2018	2040 On 03-May-18	10.06	Put	Bond Future	1264	1	1	1	0.00
02/02/2018	2040 On 03-May-18	10.00	Put	Bond Future	1407	1	1	1	0.00
02/02/2018	2040 On 03-May-18	9.00	Put	Bond Future	6474	6	6	6	0.00
02/02/2018	2040 On 03-May-18	10.07	Put	Bond Future	1241	1	1	1	0.00
02/02/2018	2040 On 03-May-18	10.08	Put	Bond Future	1219	1	1	1	0.00
02/02/2018	2040 On 02-August-18			Bond Future	9.67	94.5209	94.1261	94.5209	420.00
02/02/2018	2040 On 02-August-18	10.05	Call	Bond Future	5806	6	6	6	0.00
02/02/2018	2040 On 02-August-18	10.04	Call	Bond Future	5755	6	6	6	0.00
02/02/2018	2040 On 02-August-18	10.03	Call	Bond Future	5703	6	6	6	0.00
02/02/2018	2040 On 02-August-18	10.04	Put	Bond Future	2700	3	3	3	0.00
02/02/2018	2040 On 02-August-18	10.03	Put	Bond Future	2730	3	3	3	0.00
02/02/2018	2040 On 02-August-18	10.05	Put	Bond Future	2671	3	3	3	0.00
02/02/2018	2044 On 01-February-18			Bond Future	9.62	91.9294	91.9294	91.9294	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
02/02/2018	2044 On 03-May-18			Bond Future	9.64	94.3235	93.9435	94.3235	22,446.00
02/02/2018	2044 On 03-May-18	10.11	Call	Bond Future	5252	6	5	6	0.00
02/02/2018	2044 On 03-May-18	10.10	Call	Bond Future	5193	5	5	5	0.00
02/02/2018	2044 On 03-May-18	10.09	Call	Bond Future	5134	5	5	5	0.00
02/02/2018	2044 On 03-May-18	10.10	Put	Bond Future	1260	1	1	1	0.00
02/02/2018	2044 On 03-May-18	10.09	Put	Bond Future	1282	1	1	1	0.00
02/02/2018	2044 On 03-May-18	10.11	Put	Bond Future	1237	1	1	1	0.00
02/02/2018	2044 On 02-August-18			Bond Future	9.69	91.7007	91.3010	91.7007	0.00
02/02/2018	2044 On 02-August-18	10.05	Call	Bond Future	5807	6	6	6	0.00
02/02/2018	2044 On 02-August-18	10.07	Call	Bond Future	5911	6	6	6	0.00
02/02/2018	2044 On 02-August-18	10.06	Call	Bond Future	5859	6	6	6	0.00
02/02/2018	2044 On 02-August-18	10.06	Put	Bond Future	2767	3	3	3	0.00
02/02/2018	2044 On 02-August-18	10.07	Put	Bond Future	2737	3	3	3	0.00
02/02/2018	2044 On 02-August-18	10.05	Put	Bond Future	2797	3	3	3	0.00
02/02/2018	2046 On 01-February-18			Bond Future	119.01	119.0070	119.0070	119.0070	0.00
02/02/2018	2046 On 03-May-18			Bond Future	116.90	119.6318	116.9030	119.6318	20,962.00
02/02/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
02/02/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
02/02/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
02/02/2018	2046 On 03-May-18	127.94	Put	Bond Future	11037	8	11	8	0.00
02/02/2018	2046 On 03-May-18	127.95	Put	Bond Future	11047	8	11	8	0.00
02/02/2018	2046 On 03-May-18	127.93	Put	Bond Future	11027	8	11	8	0.00
02/02/2018	2046 On 02-August-18			Bond Future	119.07	121.8760	119.0748	121.8760	0.00
02/02/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
02/02/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
02/02/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
02/02/2018	2046 On 02-August-18	128.79	Put	Bond Future	9715	7	10	7	0.00
02/02/2018	2046 On 02-August-18	128.77	Put	Bond Future	9695	7	10	7	0.00
02/02/2018	2046 On 02-August-18	128.78	Put	Bond Future	9705	7	10	7	0.00
02/02/2018	2050 On 01-February-18			Bond Future	123.83	123.8312	123.8312	123.8312	0.00
02/02/2018	2050 On 03-May-18			Bond Future	124.21	126.1475	124.2064	126.1475	23,529.00
02/02/2018	2050 On 03-May-18	135.61	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
02/02/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
02/02/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
02/02/2018	2050 On 03-May-18	135.63	Put	Bond Future	11424	9	11	9	0.00
02/02/2018	2050 On 03-May-18	135.61	Put	Bond Future	11404	9	11	9	0.00
02/02/2018	2050 On 03-May-18	135.62	Put	Bond Future	11414	9	11	9	0.00
02/02/2018	2050 On 02-August-18			Bond Future	124.78	126.7809	124.7812	126.7809	0.00
02/02/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
02/02/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
02/02/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
02/02/2018	2050 On 02-August-18	137.54	Put	Bond Future	12759	11	13	11	0.00
02/02/2018	2050 On 02-August-18	137.52	Put	Bond Future	12739	11	13	11	0.00
02/02/2018	2050 On 02-August-18	137.53	Put	Bond Future	12749	11	13	11	0.00
02/02/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	AL37 On 03-May-18			Index Future	583.45	584.3820	583.4490	584.3820	0.00
02/02/2018	AL37 On 02-August-18			Index Future	594.25	595.2770	594.2480	595.2770	0.00
02/02/2018	AL7T On 03-May-18			Index Future	674.09	675.9890	674.0850	675.9890	0.00
02/02/2018	AL7T On 02-August-18			Index Future	686.56	688.5920	686.5620	688.5920	0.00
02/02/2018	ALBI On 03-May-18			Index Future	610.31	612.2210	610.3100	612.2210	829.00
02/02/2018	ALBI On 02-August-18			Index Future	621.61	623.6350	621.6060	623.6350	0.00
02/02/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	C030 On 31-January-30			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
02/02/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/02/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	C214 On 28-February-41			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
02/02/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2018	EL28 On 01-February-18			Bond Future	128.02	128.0204	128.0204	128.0204	0.00
02/02/2018	EL28 On 03-May-18			Bond Future	127.93	128.3113	127.9292	128.3113	0.00
02/02/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
02/02/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
02/02/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
02/02/2018	EL28 On 03-May-18	133.18	Put	Bond Future	5251	5	5	5	0.00
02/02/2018	EL28 On 03-May-18	133.19	Put	Bond Future	5261	5	5	5	0.00
02/02/2018	EL28 On 03-May-18	133.20	Put	Bond Future	5271	5	5	5	0.00
02/02/2018	EL28 On 02-August-18			Bond Future	130.31	130.7182	130.3058	130.7182	0.00
02/02/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
02/02/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
02/02/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
02/02/2018	EL28 On 02-August-18	134.94	Put	Bond Future	4634	4	5	4	0.00
02/02/2018	EL28 On 02-August-18	134.95	Put	Bond Future	4644	4	5	4	0.00
02/02/2018	EL28 On 02-August-18	134.93	Put	Bond Future	4624	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2018	ES33 On 01-February-18			Bond Future	10.69	79.0035	79.0035	79.0035	0.00
02/02/2018	ES33 On 03-May-18			Bond Future	10.75	77.1256	76.8936	77.1256	9,466.00
02/02/2018	ES33 On 03-May-18	11.20	Call	Bond Future	2651	3	3	3	0.00
02/02/2018	ES33 On 03-May-18	11.22	Call	Bond Future	2766	3	3	3	0.00
02/02/2018	ES33 On 03-May-18	11.21	Call	Bond Future	2708	3	3	3	0.00
02/02/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
02/02/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
02/02/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
02/02/2018	ES33 On 02-August-18			Bond Future	10.85	78.5633	78.3167	78.5633	0.00
02/02/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1700	2	2	2	0.00
02/02/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1758	2	2	2	0.00
02/02/2018	ES33 On 02-August-18	11.16	Call	Bond Future	1816	2	2	2	0.00
02/02/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
02/02/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
02/02/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
02/02/2018	ES42 On 01-February-18			Bond Future	10.87	82.3134	82.3134	82.3134	0.00
02/02/2018	ES42 On 03-May-18			Bond Future	10.93	80.1280	79.8267	80.1280	7,957.00
02/02/2018	ES42 On 02-August-18			Bond Future	11.02	81.6212	81.3038	81.6212	0.00
02/02/2018	GOVI On 03-May-18			GOVI	608.80	610.6680	608.8010	610.6680	597.00
02/02/2018	GOVI On 03-May-18	590.29	Call	GOVI	185110	20	19	20	0.00
02/02/2018	GOVI On 03-May-18	590.27	Call	GOVI	185310	20	19	20	0.00
02/02/2018	GOVI On 03-May-18	590.28	Call	GOVI	185210	20	19	20	0.00
02/02/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
02/02/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
02/02/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
02/02/2018	GOVI On 02-August-18			GOVI	620.07	622.0540	620.0690	622.0540	0.00
02/02/2018	GOVI On 02-August-18	605.71	Call	GOVI	143590	16	14	16	0.00
02/02/2018	GOVI On 02-August-18	605.72	Call	GOVI	143490	16	14	16	0.00
02/02/2018	GOVI On 02-August-18	605.70	Call	GOVI	143690	16	14	16	0.00
02/02/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
02/02/2018	GOVI On 02-August-18	605.71	Put	GOVI	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
02/02/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
02/02/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/02/2018	IGOV On 03-May-18			Index Future	250.34	252.1830	250.3360	252.1830	1,146.00
02/02/2018	IGOV On 02-August-18			Index Future	254.99	256.9140	254.9870	256.9140	0.00
02/02/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
02/02/2018	IS01 On 21-June-18			Interest Rate Swap	99.89	99.8900	99.8900	99.8900	0.00
02/02/2018	IS01 On 20-September-18			Interest Rate Swap	100.04	100.0300	100.0400	100.0300	0.00
02/02/2018	IS01 On 20-December-18			Interest Rate Swap	100.48	100.4700	100.4800	100.4700	0.00
02/02/2018	IS01 On 22-March-19			Interest Rate Swap	99.49	99.4800	99.4900	99.4800	0.00
02/02/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
02/02/2018	IS02 On 15-June-18			Interest Rate Swap	98.58	98.5800	98.5800	98.5800	0.00
02/02/2018	IS02 On 21-September-18			Interest Rate Swap	98.51	98.5000	98.5100	98.5000	0.00
02/02/2018	IS02 On 21-December-18			Interest Rate Swap	98.86	98.8500	98.8600	98.8500	0.00
02/02/2018	IS02 On 15-March-19			Interest Rate Swap	99.25	99.2300	99.2500	99.2300	0.00
02/02/2018	IS02 On 21-June-19			Interest Rate Swap	99.60	99.5800	99.6000	99.5800	0.00
02/02/2018	IS02 On 20-September-19			Interest Rate Swap	99.98	99.9500	99.9800	99.9500	0.00
02/02/2018	IS02 On 20-December-19			Interest Rate Swap	100.90	100.8800	100.9000	100.8800	0.00
02/02/2018	IS02 On 23-March-20			Interest Rate Swap	98.65	98.6200	98.6500	98.6200	0.00
02/02/2018	IS05 On 17-December-20			Interest Rate Swap	96.11	96.0800	96.1100	96.0800	0.00
02/02/2018	IS05 On 16-March-21			Interest Rate Swap	95.33	95.3000	95.3300	95.3000	0.00
02/02/2018	IS05 On 15-June-21			Interest Rate Swap	94.52	94.4800	94.5200	94.4800	0.00
02/02/2018	IS05 On 21-September-21			Interest Rate Swap	94.69	94.6500	94.6900	94.6500	0.00
02/02/2018	IS05 On 21-December-21			Interest Rate Swap	96.88	96.8400	96.8800	96.8400	51.00
02/02/2018	IS05 On 15-March-22			Interest Rate Swap	97.02	96.9800	97.0200	96.9800	0.00
02/02/2018	IS05 On 21-June-22			Interest Rate Swap	98.22	98.1700	98.2200	98.1700	0.00
02/02/2018	IS05 On 20-September-22			Interest Rate Swap	100.43	100.3800	100.4300	100.3800	0.00
02/02/2018	IS05 On 20-December-22			Interest Rate Swap	101.68	101.6400	101.6800	101.6400	0.00
02/02/2018	IS05 On 22-March-23			Interest Rate Swap	96.81	96.7600	96.8100	96.7600	0.00
02/02/2018	IS10 On 17-December-25			Interest Rate Swap	95.14	95.0600	95.1400	95.0600	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
02/02/2018	IS10 On 16-March-26			Interest Rate Swap	92.16	92.0700	92.1600	92.0700	0.00
02/02/2018	IS10 On 15-June-26			Interest Rate Swap	90.92	90.8200	90.9200	90.8200	0.00
02/02/2018	IS10 On 21-September-26			Interest Rate Swap	93.08	92.9800	93.0800	92.9800	0.00
02/02/2018	IS10 On 21-December-26			Interest Rate Swap	96.86	96.7700	96.8600	96.7700	0.00
02/02/2018	IS10 On 15-March-27			Interest Rate Swap	95.44	95.3400	95.4400	95.3400	0.00
02/02/2018	IS10 On 21-June-27			Interest Rate Swap	97.50	97.4000	97.5000	97.4000	0.00
02/02/2018	IS10 On 20-September-27			Interest Rate Swap	101.21	101.1200	101.2100	101.1200	0.00
02/02/2018	IS10 On 20-December-27			Interest Rate Swap	101.56	101.4700	101.5600	101.4700	0.00
02/02/2018	IS10 On 22-March-28			Interest Rate Swap	96.82	96.7300	96.8200	96.7300	0.00
02/02/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/02/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
02/02/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
02/02/2018	JBAF On 21-February-18			Jibar Tradeable Future	7.02	93.0200	92.9800	93.0200	0.00
02/02/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.95	93.1500	93.0500	93.1500	2,500.00
02/02/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.2800	93.0600	93.2800	0.00
02/02/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.92	93.2700	93.0800	93.2700	0.00
02/02/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.88	93.2000	93.1200	93.2000	0.00
02/02/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
02/02/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.1300	93.0700	93.1300	25,000.00
02/02/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.00	93.0500	93.0000	93.0500	0.00
02/02/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.08	92.8900	92.9200	92.8900	0.00
02/02/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.17	92.8900	92.8300	92.8900	0.00
02/02/2018	R023 On 01-February-18			Bond Future	7.77	103.3137	103.3137	103.3137	0.00
02/02/2018	R023 On 03-May-18			Bond Future	7.78	101.5212	101.3300	101.5212	66,216.00
02/02/2018	R023 On 03-May-18	8.27	Call	Bond Future	2250	2	2	2	0.00
02/02/2018	R023 On 03-May-18	8.28	Call	Bond Future	2281	2	2	2	0.00
02/02/2018	R023 On 03-May-18	8.29	Call	Bond Future	2312	2	2	2	0.00
02/02/2018	R023 On 03-May-18	9.19	Call	Bond Future	5415	6	5	6	0.00
02/02/2018	R023 On 03-May-18	9.19	Put	Bond Future	18	0	0	0	2,500.00
02/02/2018	R023 On 03-May-18	8.28	Put	Bond Future	316	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
02/02/2018	R023 On 03-May-18	8.29	Put	Bond Future	309	0	0	0	0.00
02/02/2018	R023 On 03-May-18	8.27	Put	Bond Future	325	0	0	0	0.00
02/02/2018	R035 On 01-February-18			Bond Future	9.40	99.4673	99.4673	99.4673	0.00
02/02/2018	R035 On 03-May-18			Bond Future	9.42	97.4475	97.0956	97.4475	55,845.00
02/02/2018	R035 On 03-May-18	9.90	Call	Bond Future	5126	5	5	5	0.00
02/02/2018	R035 On 03-May-18	9.91	Call	Bond Future	5180	5	5	5	0.00
02/02/2018	R035 On 03-May-18	9.89	Call	Bond Future	5072	5	5	5	0.00
02/02/2018	R035 On 03-May-18	9.89	Put	Bond Future	1377	1	1	1	0.00
02/02/2018	R035 On 03-May-18	9.90	Put	Bond Future	1355	1	1	1	0.00
02/02/2018	R035 On 03-May-18	9.91	Put	Bond Future	1334	1	1	1	0.00
02/02/2018	R035 On 02-August-18			Bond Future	9.47	99.2641	98.8926	99.2641	3.00
02/02/2018	R035 On 02-August-18	9.42	Call	Bond Future	3884	4	4	4	0.00
02/02/2018	R035 On 02-August-18	9.44	Call	Bond Future	3955	4	4	4	0.00
02/02/2018	R035 On 02-August-18	9.43	Call	Bond Future	3919	4	4	4	0.00
02/02/2018	R035 On 02-August-18	9.44	Put	Bond Future	4223	4	4	4	0.00
02/02/2018	R035 On 02-August-18	9.43	Put	Bond Future	4267	4	4	4	0.00
02/02/2018	R035 On 02-August-18	9.42	Put	Bond Future	4312	4	4	4	0.00
02/02/2018	R186 On 01-February-18			Bond Future	8.49	113.7202	113.7202	113.7202	0.00
02/02/2018	R186 On 03-May-18			Bond Future	8.52	116.1805	115.8850	116.1805	179,995.00
02/02/2018	R186 On 03-May-18	8.93	Call	Bond Future	3460	4	3	4	0.00
02/02/2018	R186 On 03-May-18	9.30	Call	Bond Future	5294	6	5	6	1,120.00
02/02/2018	R186 On 03-May-18	10.14	Call	Bond Future	9924	10	10	10	0.00
02/02/2018	R186 On 03-May-18	8.92	Call	Bond Future	3415	4	3	4	0.00
02/02/2018	R186 On 03-May-18	8.69	Call	Bond Future	2435	3	2	3	0.00
02/02/2018	R186 On 03-May-18	9.75	Call	Bond Future	7737	8	8	8	0.00
02/02/2018	R186 On 03-May-18	9.19	Call	Bond Future	4724	5	5	5	0.00
02/02/2018	R186 On 03-May-18	8.70	Call	Bond Future	2475	3	2	3	0.00
02/02/2018	R186 On 03-May-18	8.85	Call	Bond Future	3101	3	3	3	0.00
02/02/2018	R186 On 03-May-18	8.40	Call	Bond Future	1461	2	1	2	4,745.00
02/02/2018	R186 On 03-May-18	8.91	Call	Bond Future	3369	4	3	4	0.00
02/02/2018	R186 On 03-May-18	8.00	Call	Bond Future	643	1	1	1	4,745.00
02/02/2018	R186 On 03-May-18	9.72	Call	Bond Future	7570	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2018	R186 On 03-May-18	8.70	Put	Bond Future	1310	1	1	1	3,500.00
02/02/2018	R186 On 03-May-18	8.69	Put	Bond Future	1335	1	1	1	0.00
02/02/2018	R186 On 03-May-18	9.19	Put	Bond Future	483	0	0	0	0.00
02/02/2018	R186 On 03-May-18	8.92	Put	Bond Future	855	1	1	1	0.00
02/02/2018	R186 On 03-May-18	8.85	Put	Bond Future	983	1	1	1	4,745.00
02/02/2018	R186 On 03-May-18	9.75	Put	Bond Future	116	0	0	0	3,200.00
02/02/2018	R186 On 03-May-18	9.72	Put	Bond Future	127	0	0	0	10,640.00
02/02/2018	R186 On 03-May-18	8.40	Put	Bond Future	2237	2	2	2	0.00
02/02/2018	R186 On 03-May-18	8.91	Put	Bond Future	872	1	1	1	0.00
02/02/2018	R186 On 03-May-18	10.14	Put	Bond Future	33	0	0	0	0.00
02/02/2018	R186 On 03-May-18	8.00	Put	Bond Future	4078	4	4	4	0.00
02/02/2018	R186 On 03-May-18	8.93	Put	Bond Future	838	1	1	1	0.00
02/02/2018	R186 On 03-May-18	9.30	Put	Bond Future	377	0	0	0	0.00
02/02/2018	R186 On 02-August-18			Bond Future	8.56	113.0456	112.7294	113.0456	782.00
02/02/2018	R186 On 02-August-18	8.47	Call	Bond Future	2361	3	2	3	0.00
02/02/2018	R186 On 02-August-18	8.25	Call	Bond Future	1810	2	2	2	1,470.00
02/02/2018	R186 On 02-August-18	8.46	Call	Bond Future	2334	2	2	2	0.00
02/02/2018	R186 On 02-August-18	7.50	Call	Bond Future	619	1	1	1	1,470.00
02/02/2018	R186 On 02-August-18	8.48	Call	Bond Future	2388	3	2	3	0.00
02/02/2018	R186 On 02-August-18	8.25	Put	Bond Future	3820	4	4	4	0.00
02/02/2018	R186 On 02-August-18	7.50	Put	Bond Future	7624	7	8	7	0.00
02/02/2018	R186 On 02-August-18	8.46	Put	Bond Future	2995	3	3	3	0.00
02/02/2018	R186 On 02-August-18	8.48	Put	Bond Future	2922	3	3	3	0.00
02/02/2018	R186 On 02-August-18	8.47	Put	Bond Future	2958	3	3	3	0.00
02/02/2018	R186 On 01-November-18			Bond Future	8.60	115.2198	114.8555	115.2198	0.00
02/02/2018	R186 On 01-November-18	8.46	Call	Bond Future	2896	3	3	3	5,000.00
02/02/2018	R186 On 01-November-18	8.53	Call	Bond Future	3083	3	3	3	0.00
02/02/2018	R186 On 01-November-18	9.14	Call	Bond Future	5200	5	5	5	0.00
02/02/2018	R186 On 01-November-18	8.52	Call	Bond Future	3056	3	3	3	0.00
02/02/2018	R186 On 01-November-18	7.96	Call	Bond Future	1788	2	2	2	5,000.00
02/02/2018	R186 On 01-November-18	8.54	Call	Bond Future	3110	3	3	3	0.00
02/02/2018	R186 On 01-November-18	9.14	Put	Bond Future	1962	2	2	2	5,000.00
02/02/2018	R186 On 01-November-18	8.52	Put	Bond Future	3578	3	4	3	0.00
02/02/2018	R186 On 01-November-18	7.96	Put	Bond Future	5856	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
02/02/2018	R186 On 01-November-18	8.54	Put	Bond Future	3509	3	4	3	0.00
02/02/2018	R186 On 01-November-18	8.53	Put	Bond Future	3543	3	4	3	0.00
02/02/2018	R186 On 01-November-18	8.46	Put	Bond Future	3791	4	4	4	0.00
02/02/2018	R197 On 01-February-18			Bond Future	296.74	296.7358	296.7358	296.7358	0.00
02/02/2018	R197 On 03-May-18			Bond Future	301.28	301.9820	301.2769	301.9820	2,388.00
02/02/2018	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
02/02/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
02/02/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
02/02/2018	R197 On 03-May-18	304.45	Put	Bond Future	3173	2	3	2	0.00
02/02/2018	R197 On 03-May-18	304.46	Put	Bond Future	3183	2	3	2	0.00
02/02/2018	R197 On 03-May-18	304.44	Put	Bond Future	3163	2	3	2	0.00
02/02/2018	R202 On 01-February-18			Bond Future	234.79	234.7865	234.7865	234.7865	0.00
02/02/2018	R202 On 03-May-18			Bond Future	236.19	238.0073	236.1896	238.0073	23,050.00
02/02/2018	R202 On 03-May-18	247.47	Call	Bond Future	63	0	0	0	0.00
02/02/2018	R202 On 03-May-18	247.48	Call	Bond Future	63	0	0	0	0.00
02/02/2018	R202 On 03-May-18	247.49	Call	Bond Future	62	0	0	0	0.00
02/02/2018	R202 On 03-May-18	247.49	Put	Bond Future	11363	10	11	10	0.00
02/02/2018	R202 On 03-May-18	247.47	Put	Bond Future	11343	10	11	10	0.00
02/02/2018	R202 On 03-May-18	247.48	Put	Bond Future	11353	10	11	10	0.00
02/02/2018	R204 On 01-February-18			Bond Future	7.06	101.8004	101.8004	101.8004	0.00
02/02/2018	R204 On 03-May-18			Bond Future	6.91	103.7336	103.6739	103.7336	22,580.00
02/02/2018	R204 On 03-May-18	7.09	Call	Bond Future	170	0	0	0	0.00
02/02/2018	R204 On 03-May-18	7.10	Call	Bond Future	175	0	0	0	0.00
02/02/2018	R204 On 03-May-18	7.08	Call	Bond Future	166	0	0	0	0.00
02/02/2018	R204 On 03-May-18	7.08	Put	Bond Future	62	0	0	0	0.00
02/02/2018	R204 On 03-May-18	7.09	Put	Bond Future	60	0	0	0	0.00
02/02/2018	R204 On 03-May-18	7.10	Put	Bond Future	58	0	0	0	0.00
02/02/2018	R207 On 01-February-18			Bond Future	7.08	100.7459	100.7459	100.7459	0.00
02/02/2018	R207 On 03-May-18			Bond Future	7.01	102.7164	102.6274	102.7164	47,558.00
02/02/2018	R207 On 03-May-18	7.58	Call	Bond Future	935	1	1	1	0.00
02/02/2018	R207 On 03-May-18	7.57	Call	Bond Future	921	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
02/02/2018	R207 On 03-May-18	7.56	Call	Bond Future	907	1	1	1	0.00
02/02/2018	R207 On 03-May-18	7.57	Put	Bond Future	42	0	0	0	0.00
02/02/2018	R207 On 03-May-18	7.56	Put	Bond Future	44	0	0	0	0.00
02/02/2018	R207 On 03-May-18	7.58	Put	Bond Future	41	0	0	0	0.00
02/02/2018	R208 On 01-February-18			Bond Future	7.37	100.6804	100.6804	100.6804	0.00
02/02/2018	R208 On 03-May-18			Bond Future	7.34	99.2967	99.1749	99.2967	33,406.00
02/02/2018	R208 On 03-May-18	7.77	Call	Bond Future	1236	1	1	1	0.00
02/02/2018	R208 On 03-May-18	7.78	Call	Bond Future	1257	1	1	1	0.00
02/02/2018	R208 On 03-May-18	7.79	Call	Bond Future	1277	1	1	1	0.00
02/02/2018	R208 On 03-May-18	7.78	Put	Bond Future	146	0	0	0	0.00
02/02/2018	R208 On 03-May-18	7.79	Put	Bond Future	142	0	0	0	0.00
02/02/2018	R208 On 03-May-18	7.77	Put	Bond Future	151	0	0	0	0.00
02/02/2018	R209 On 01-February-18			Bond Future	9.40	75.0521	75.0521	75.0521	0.00
02/02/2018	R209 On 03-May-18			Bond Future	9.41	73.7930	73.5333	73.7930	79,093.00
02/02/2018	R209 On 03-May-18	9.85	Call	Bond Future	3877	4	4	4	0.00
02/02/2018	R209 On 03-May-18	10.22	Call	Bond Future	5691	6	6	6	0.00
02/02/2018	R209 On 03-May-18	10.73	Call	Bond Future	8367	9	8	9	0.00
02/02/2018	R209 On 03-May-18	10.00	Call	Bond Future	4588	5	5	5	0.00
02/02/2018	R209 On 03-May-18	9.77	Call	Bond Future	3515	4	4	4	0.00
02/02/2018	R209 On 03-May-18	9.75	Call	Bond Future	3427	4	3	4	435.00
02/02/2018	R209 On 03-May-18	9.86	Call	Bond Future	3923	4	4	4	0.00
02/02/2018	R209 On 03-May-18	9.47	Call	Bond Future	2299	2	2	2	0.00
02/02/2018	R209 On 03-May-18	9.19	Call	Bond Future	1470	2	1	2	250.00
02/02/2018	R209 On 03-May-18	9.84	Call	Bond Future	3831	4	4	4	0.00
02/02/2018	R209 On 03-May-18	9.84	Put	Bond Future	990	1	1	1	0.00
02/02/2018	R209 On 03-May-18	9.19	Put	Bond Future	2990	3	3	3	0.00
02/02/2018	R209 On 03-May-18	9.86	Put	Bond Future	954	1	1	1	0.00
02/02/2018	R209 On 03-May-18	9.47	Put	Bond Future	1893	2	2	2	250.00
02/02/2018	R209 On 03-May-18	10.00	Put	Bond Future	732	1	1	1	5,000.00
02/02/2018	R209 On 03-May-18	9.77	Put	Bond Future	1125	1	1	1	250.00
02/02/2018	R209 On 03-May-18	9.85	Put	Bond Future	972	1	1	1	0.00
02/02/2018	R209 On 03-May-18	10.22	Put	Bond Future	474	0	0	0	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
02/02/2018	R209 On 03-May-18	9.75	Put	Bond Future	1166	1	1	1	0.00
02/02/2018	R209 On 03-May-18	10.73	Put	Bond Future	149	0	0	0	435.00
02/02/2018	R209 On 02-August-18			Bond Future	9.46	75.1685	74.8942	75.1685	835.00
02/02/2018	R209 On 02-August-18	10.84	Call	Bond Future	9059	9	9	9	0.00
02/02/2018	R209 On 02-August-18	10.21	Call	Bond Future	6140	6	6	6	0.00
02/02/2018	R209 On 02-August-18	9.66	Call	Bond Future	3822	4	4	4	435.00
02/02/2018	R209 On 02-August-18	10.38	Call	Bond Future	6920	7	7	7	0.00
02/02/2018	R209 On 02-August-18	10.39	Call	Bond Future	6966	7	7	7	0.00
02/02/2018	R209 On 02-August-18	10.40	Call	Bond Future	7013	7	7	7	0.00
02/02/2018	R209 On 02-August-18	10.40	Put	Bond Future	1069	1	1	1	0.00
02/02/2018	R209 On 02-August-18	9.66	Put	Bond Future	2495	2	2	2	0.00
02/02/2018	R209 On 02-August-18	10.38	Put	Bond Future	1094	1	1	1	0.00
02/02/2018	R209 On 02-August-18	10.39	Put	Bond Future	1082	1	1	1	0.00
02/02/2018	R209 On 02-August-18	10.21	Put	Bond Future	1338	1	1	1	435.00
02/02/2018	R209 On 02-August-18	10.84	Put	Bond Future	580	1	1	1	435.00
02/02/2018	R209 On 01-November-18			Bond Future	9.51	73.4648	73.1577	73.4648	0.00
02/02/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72270	73	72	73	0.00
02/02/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72270	73	72	73	0.00
02/02/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72270	73	72	73	0.00
02/02/2018	R209 On 01-November-18	9.34	Call	Bond Future	3408	4	3	4	255.00
02/02/2018	R209 On 01-November-18	10.57	Call	Bond Future	8149	8	8	8	0.00
02/02/2018	R209 On 01-November-18	9.94	Call	Bond Future	5509	6	6	6	0.00
02/02/2018	R209 On 01-November-18	9.94	Put	Bond Future	2717	3	3	3	255.00
02/02/2018	R209 On 01-November-18	10.57	Put	Bond Future	1553	1	2	1	255.00
02/02/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
02/02/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
02/02/2018	R209 On 01-November-18	9.34	Put	Bond Future	4549	4	5	4	0.00
02/02/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
02/02/2018	R210 On 01-February-18			Bond Future	185.63	185.6313	185.6313	185.6313	0.00
02/02/2018	R210 On 03-May-18			Bond Future	185.62	186.1786	185.6223	186.1786	2,159.00
02/02/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
02/02/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
02/02/2018	R210 On 03-May-18	191.44	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
02/02/2018	R210 On 03-May-18	191.45	Put	Bond Future	5828	5	6	5	0.00
02/02/2018	R210 On 03-May-18	191.44	Put	Bond Future	5818	5	6	5	0.00
02/02/2018	R210 On 03-May-18	191.46	Put	Bond Future	5838	5	6	5	0.00
02/02/2018	R212 On 01-February-18			Bond Future	151.03	151.0281	151.0281	151.0281	0.00
02/02/2018	R212 On 03-May-18			Bond Future	153.49	153.7664	153.4852	153.7664	4,755.00
02/02/2018	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
02/02/2018	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
02/02/2018	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
02/02/2018	R212 On 03-May-18	154.29	Put	Bond Future	805	1	1	1	0.00
02/02/2018	R212 On 03-May-18	154.30	Put	Bond Future	815	1	1	1	0.00
02/02/2018	R212 On 03-May-18	154.28	Put	Bond Future	795	1	1	1	0.00
02/02/2018	R213 On 01-February-18			Bond Future	9.08	87.3415	87.3415	87.3415	0.00
02/02/2018	R213 On 03-May-18			Bond Future	9.11	85.8683	85.5420	85.8683	45,278.00
02/02/2018	R213 On 03-May-18	9.56	Call	Bond Future	3799	4	4	4	0.00
02/02/2018	R213 On 03-May-18	9.57	Call	Bond Future	3845	4	4	4	0.00
02/02/2018	R213 On 03-May-18	9.58	Call	Bond Future	3892	4	4	4	0.00
02/02/2018	R213 On 03-May-18	9.58	Put	Bond Future	832	1	1	1	0.00
02/02/2018	R213 On 03-May-18	9.56	Put	Bond Future	865	1	1	1	0.00
02/02/2018	R213 On 03-May-18	9.57	Put	Bond Future	849	1	1	1	0.00
02/02/2018	R213 On 02-August-18			Bond Future	9.16	87.4690	87.1252	87.4690	1.00
02/02/2018	R213 On 02-August-18	9.07	Call	Bond Future	2676	3	3	3	0.00
02/02/2018	R213 On 02-August-18	9.06	Call	Bond Future	2648	3	3	3	0.00
02/02/2018	R213 On 02-August-18	9.05	Call	Bond Future	2619	3	3	3	0.00
02/02/2018	R213 On 02-August-18	9.06	Put	Bond Future	3288	3	3	3	0.00
02/02/2018	R213 On 02-August-18	9.05	Put	Bond Future	3326	3	3	3	0.00
02/02/2018	R213 On 02-August-18	9.07	Put	Bond Future	3250	3	3	3	0.00
02/02/2018	R214 On 01-February-18			Bond Future	9.56	74.5893	74.5893	74.5893	0.00
02/02/2018	R214 On 03-May-18			Bond Future	9.57	73.2313	72.9259	73.2313	50,015.00
02/02/2018	R214 On 03-May-18	9.98	Call	Bond Future	3941	4	4	4	0.00
02/02/2018	R214 On 03-May-18	9.99	Call	Bond Future	3988	4	4	4	0.00
02/02/2018	R214 On 03-May-18	9.97	Call	Bond Future	3895	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2018	R214 On 03-May-18	9.97	Put	Bond Future	1147	1	1	1	0.00
02/02/2018	R214 On 03-May-18	9.98	Put	Bond Future	1127	1	1	1	0.00
02/02/2018	R214 On 03-May-18	9.99	Put	Bond Future	1107	1	1	1	0.00
02/02/2018	R248 On 01-February-18			Bond Future	9.59	95.6429	95.6429	95.6429	0.00
02/02/2018	R248 On 03-May-18			Bond Future	9.60	93.6903	93.2991	93.6903	99,399.00
02/02/2018	R248 On 03-May-18	10.07	Call	Bond Future	5366	6	5	6	0.00
02/02/2018	R248 On 03-May-18	10.06	Call	Bond Future	5305	6	5	6	0.00
02/02/2018	R248 On 03-May-18	10.05	Call	Bond Future	5245	6	5	6	0.00
02/02/2018	R248 On 03-May-18	10.06	Put	Bond Future	1298	1	1	1	0.00
02/02/2018	R248 On 03-May-18	10.05	Put	Bond Future	1321	1	1	1	0.00
02/02/2018	R248 On 03-May-18	10.07	Put	Bond Future	1275	1	1	1	0.00