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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/05/2018 TO: 02/05/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	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
02/05/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	2025 On 03-May-18			Bond Future	133.85	133.8010	133.8468	133.8010	941.00
02/05/2018	2025 On 03-May-18	133.22	Call	Bond Future	627	1	1	1	0.00
02/05/2018	2025 On 03-May-18	133.21	Call	Bond Future	637	1	1	1	0.00
02/05/2018	2025 On 03-May-18	133.20	Call	Bond Future	647	1	1	1	0.00
02/05/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2025 On 02-August-18			Bond Future	134.91	134.8640	134.9087	134.8640	864.00
02/05/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2025 On 02-August-18	136.66	Put	Bond Future	1751	2	2	2	0.00
02/05/2018	2025 On 02-August-18	136.67	Put	Bond Future	1761	2	2	2	0.00
02/05/2018	2025 On 02-August-18	136.65	Put	Bond Future	1741	2	2	2	0.00
02/05/2018	2025 On 01-November-18			Bond Future	137.38	137.3383	137.3835	137.3383	0.00
02/05/2018	2025 On 07-February-19			Bond Future	138.73	138.6861	138.7290	138.6861	0.00
02/05/2018	2029 On 03-May-18			Bond Future	100.85	100.7173	100.8525	100.7173	0.00
02/05/2018	2029 On 02-August-18			Bond Future	102.69	102.5559	102.6920	102.5559	1,370.00
02/05/2018	2029 On 01-November-18			Bond Future	103.53	103.3878	103.5261	103.3878	0.00
02/05/2018	2029 On 07-February-19			Bond Future	105.61	105.4666	105.6053	105.4666	0.00
02/05/2018	2030 On 03-May-18			Bond Future	8.71	97.9058	96.9998	97.9058	24,607.00
02/05/2018	2030 On 03-May-18	9.49	Call	Bond Future	5289	6	5	6	0.00
02/05/2018	2030 On 03-May-18	9.51	Call	Bond Future	5419	6	5	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
02/05/2018	2030 On 03-May-18	9.50	Call	Bond Future	5354	6	5	6	0.00
02/05/2018	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2030 On 02-August-18			Bond Future	8.76	95.6569	94.7338	95.6569	41,006.00
02/05/2018	2030 On 02-August-18	9.46	Call	Bond Future	5132	6	5	6	0.00
02/05/2018	2030 On 02-August-18	8.51	Call	Bond Future	1052	1	1	1	7,850.00
02/05/2018	2030 On 02-August-18	8.91	Call	Bond Future	2429	3	2	3	7,850.00
02/05/2018	2030 On 02-August-18	9.47	Call	Bond Future	5186	6	5	6	0.00
02/05/2018	2030 On 02-August-18	9.50	Call	Bond Future	5351	6	5	6	0.00
02/05/2018	2030 On 02-August-18	9.45	Call	Bond Future	5077	6	5	6	0.00
02/05/2018	2030 On 02-August-18	9.50	Put	Bond Future	416	0	0	0	7,850.00
02/05/2018	2030 On 02-August-18	9.47	Put	Bond Future	444	0	0	0	0.00
02/05/2018	2030 On 02-August-18	9.45	Put	Bond Future	464	0	0	0	0.00
02/05/2018	2030 On 02-August-18	8.91	Put	Bond Future	1386	1	1	1	0.00
02/05/2018	2030 On 02-August-18	9.46	Put	Bond Future	454	0	0	0	0.00
02/05/2018	2030 On 02-August-18	8.51	Put	Bond Future	2776	2	3	2	0.00
02/05/2018	2030 On 01-November-18			Bond Future	8.80	97.3937	96.4535	97.3937	0.00
02/05/2018	2030 On 01-November-18	8.58	Call	Bond Future	1910	2	2	2	0.00
02/05/2018	2030 On 01-November-18	8.60	Call	Bond Future	1970	2	2	2	0.00
02/05/2018	2030 On 01-November-18	8.59	Call	Bond Future	1940	2	2	2	0.00
02/05/2018	2030 On 01-November-18	8.59	Put	Bond Future	3398	3	3	3	0.00
02/05/2018	2030 On 01-November-18	8.58	Put	Bond Future	3437	3	3	3	0.00
02/05/2018	2030 On 01-November-18	8.60	Put	Bond Future	3359	3	3	3	0.00
02/05/2018	2030 On 07-February-19			Bond Future	8.85	95.3075	94.3476	95.3075	0.00
02/05/2018	2030 On 07-February-19	8.62	Call	Bond Future	2642	3	3	3	0.00
02/05/2018	2030 On 07-February-19	8.63	Call	Bond Future	2672	3	3	3	0.00
02/05/2018	2030 On 07-February-19	8.64	Call	Bond Future	2703	3	3	3	0.00
02/05/2018	2030 On 07-February-19	8.64	Put	Bond Future	4138	4	4	4	0.00
02/05/2018	2030 On 07-February-19	8.63	Put	Bond Future	4175	4	4	4	0.00
02/05/2018	2030 On 07-February-19	8.62	Put	Bond Future	4212	4	4	4	0.00
02/05/2018	2032 On 03-May-18			Bond Future	8.89	96.8113	95.8260	96.8113	26,950.00
02/05/2018	2032 On 03-May-18	9.70	Call	Bond Future	5926	7	6	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
02/05/2018	2032 On 03-May-18	9.71	Call	Bond Future	5995	7	6	7	0.00
02/05/2018	2032 On 03-May-18	9.72	Call	Bond Future	6065	7	6	7	0.00
02/05/2018	2032 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2032 On 03-May-18	9.70	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2032 On 03-May-18	9.71	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2032 On 02-August-18			Bond Future	8.94	98.5484	97.5445	98.5484	30,302.00
02/05/2018	2032 On 02-August-18	9.68	Call	Bond Future	5844	7	6	7	0.00
02/05/2018	2032 On 02-August-18	9.67	Call	Bond Future	5785	7	6	7	0.00
02/05/2018	2032 On 02-August-18	9.66	Call	Bond Future	5726	7	6	7	0.00
02/05/2018	2032 On 02-August-18	9.67	Put	Bond Future	490	0	0	0	0.00
02/05/2018	2032 On 02-August-18	9.66	Put	Bond Future	501	0	1	0	0.00
02/05/2018	2032 On 02-August-18	9.68	Put	Bond Future	480	0	0	0	0.00
02/05/2018	2032 On 01-November-18			Bond Future	8.99	96.1824	95.1598	96.1824	0.00
02/05/2018	2032 On 01-November-18	8.76	Call	Bond Future	2151	3	2	3	0.00
02/05/2018	2032 On 01-November-18	8.77	Call	Bond Future	2183	3	2	3	0.00
02/05/2018	2032 On 01-November-18	8.75	Call	Bond Future	2119	3	2	3	0.00
02/05/2018	2032 On 01-November-18	8.75	Put	Bond Future	3883	3	4	3	0.00
02/05/2018	2032 On 01-November-18	8.76	Put	Bond Future	3839	3	4	3	0.00
02/05/2018	2032 On 01-November-18	8.77	Put	Bond Future	3796	3	4	3	0.00
02/05/2018	2032 On 07-February-19			Bond Future	9.04	98.0817	97.0379	98.0817	0.00
02/05/2018	2032 On 07-February-19	8.82	Call	Bond Future	2984	4	3	4	0.00
02/05/2018	2032 On 07-February-19	8.81	Call	Bond Future	2950	3	3	3	0.00
02/05/2018	2032 On 07-February-19	8.80	Call	Bond Future	2917	3	3	3	0.00
02/05/2018	2032 On 07-February-19	8.81	Put	Bond Future	4648	4	5	4	0.00
02/05/2018	2032 On 07-February-19	8.80	Put	Bond Future	4689	4	5	4	0.00
02/05/2018	2032 On 07-February-19	8.82	Put	Bond Future	4607	4	5	4	0.00
02/05/2018	2033 On 03-May-18			Bond Future	104.72	104.6861	104.7248	104.6861	6,055.00
02/05/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2033 On 03-May-18	107.69	Put	Bond Future	2965	3	3	3	0.00
02/05/2018	2033 On 03-May-18	107.70	Put	Bond Future	2975	3	3	3	0.00
02/05/2018	2033 On 03-May-18	107.71	Put	Bond Future	2985	3	3	3	0.00

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02/05/2018	2033 On 02-August-18			Bond Future	106.64	106.5972	106.6351	106.5972	6,151.00
02/05/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2033 On 02-August-18	109.93	Put	Bond Future	3295	3	3	3	0.00
02/05/2018	2033 On 02-August-18	109.94	Put	Bond Future	3305	3	3	3	0.00
02/05/2018	2033 On 02-August-18	109.92	Put	Bond Future	3285	3	3	3	0.00
02/05/2018	2033 On 01-November-18			Bond Future	107.47	107.4316	107.4700	107.4316	0.00
02/05/2018	2033 On 07-February-19			Bond Future	109.63	109.5917	109.6284	109.5917	0.00
02/05/2018	2037 On 03-May-18			Bond Future	9.10	98.0514	96.9005	98.0514	23,629.00
02/05/2018	2037 On 03-May-18	9.97	Call	Bond Future	7010	8	7	8	0.00
02/05/2018	2037 On 03-May-18	9.99	Call	Bond Future	7162	8	7	8	0.00
02/05/2018	2037 On 03-May-18	9.98	Call	Bond Future	7086	8	7	8	0.00
02/05/2018	2037 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2037 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2037 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2037 On 02-August-18			Bond Future	9.15	95.5549	94.3824	95.5549	47,936.00
02/05/2018	2037 On 02-August-18	9.95	Call	Bond Future	6915	8	7	8	0.00
02/05/2018	2037 On 02-August-18	9.96	Call	Bond Future	6980	8	7	8	0.00
02/05/2018	2037 On 02-August-18	9.97	Call	Bond Future	7045	8	7	8	0.00
02/05/2018	2037 On 02-August-18	9.97	Put	Bond Future	518	0	1	0	0.00
02/05/2018	2037 On 02-August-18	9.95	Put	Bond Future	540	0	1	0	0.00
02/05/2018	2037 On 02-August-18	9.96	Put	Bond Future	529	0	1	0	0.00
02/05/2018	2037 On 01-November-18			Bond Future	9.20	97.2898	96.0956	97.2898	0.00
02/05/2018	2037 On 01-November-18	9.01	Call	Bond Future	2645	3	3	3	0.00
02/05/2018	2037 On 01-November-18	9.03	Call	Bond Future	2721	3	3	3	0.00
02/05/2018	2037 On 01-November-18	9.02	Call	Bond Future	2683	3	3	3	0.00
02/05/2018	2037 On 01-November-18	9.02	Put	Bond Future	4216	4	4	4	0.00
02/05/2018	2037 On 01-November-18	9.03	Put	Bond Future	4169	4	4	4	0.00
02/05/2018	2037 On 01-November-18	9.01	Put	Bond Future	4264	4	4	4	0.00
02/05/2018	2037 On 07-February-19			Bond Future	9.25	94.9509	93.7321	94.9509	0.00
02/05/2018	2037 On 07-February-19	9.05	Call	Bond Future	3592	4	4	4	0.00
02/05/2018	2037 On 07-February-19	9.06	Call	Bond Future	3631	4	4	4	0.00

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02/05/2018	2037 On 07-February-19	9.07	Call	Bond Future	3670	4	4	4	0.00
02/05/2018	2037 On 07-February-19	9.07	Put	Bond Future	5206	5	5	5	0.00
02/05/2018	2037 On 07-February-19	9.05	Put	Bond Future	5298	5	5	5	0.00
02/05/2018	2037 On 07-February-19	9.06	Put	Bond Future	5252	5	5	5	0.00
02/05/2018	2038 On 03-May-18			Bond Future	128.01	127.9577	128.0052	127.9577	5,837.00
02/05/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2038 On 03-May-18	132.29	Put	Bond Future	4285	4	4	4	0.00
02/05/2018	2038 On 03-May-18	132.27	Put	Bond Future	4265	4	4	4	0.00
02/05/2018	2038 On 03-May-18	132.28	Put	Bond Future	4275	4	4	4	0.00
02/05/2018	2038 On 02-August-18			Bond Future	128.79	128.7416	128.7883	128.7416	9,180.00
02/05/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2038 On 02-August-18	134.53	Put	Bond Future	5742	6	6	6	0.00
02/05/2018	2038 On 02-August-18	134.54	Put	Bond Future	5752	6	6	6	0.00
02/05/2018	2038 On 02-August-18	134.55	Put	Bond Future	5762	6	6	6	0.00
02/05/2018	2038 On 01-November-18			Bond Future	131.15	131.1034	131.1507	131.1034	0.00
02/05/2018	2038 On 07-February-19			Bond Future	132.19	132.1492	132.1943	132.1492	0.00
02/05/2018	2040 On 03-May-18			Bond Future	9.16	102.0824	100.8837	102.0824	16,815.00
02/05/2018	2040 On 03-May-18	10.07	Call	Bond Future	7869	9	8	9	0.00
02/05/2018	2040 On 03-May-18	8.50	Call	Bond Future	0	0	0	0	1,011.00
02/05/2018	2040 On 03-May-18	10.06	Call	Bond Future	7788	9	8	9	0.00
02/05/2018	2040 On 03-May-18	9.00	Call	Bond Future	1	0	0	0	1,239.00
02/05/2018	2040 On 03-May-18	10.00	Call	Bond Future	7300	8	7	8	1,500.00
02/05/2018	2040 On 03-May-18	10.08	Call	Bond Future	7950	9	8	9	0.00
02/05/2018	2040 On 03-May-18	9.00	Put	Bond Future	1505	1	2	1	0.00
02/05/2018	2040 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2040 On 03-May-18	10.00	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2040 On 03-May-18	10.07	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2040 On 03-May-18	8.50	Put	Bond Future	6423	5	6	5	0.00

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02/05/2018	2040 On 03-May-18	10.08	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2040 On 02-August-18			Bond Future	9.21	99.4078	98.1866	99.4078	25,882.00
02/05/2018	2040 On 02-August-18	10.05	Call	Bond Future	7752	9	8	9	0.00
02/05/2018	2040 On 02-August-18	10.04	Call	Bond Future	7682	9	8	9	0.00
02/05/2018	2040 On 02-August-18	10.03	Call	Bond Future	7613	9	8	9	0.00
02/05/2018	2040 On 02-August-18	10.04	Put	Bond Future	568	0	1	0	0.00
02/05/2018	2040 On 02-August-18	10.03	Put	Bond Future	579	0	1	0	0.00
02/05/2018	2040 On 02-August-18	10.05	Put	Bond Future	556	0	1	0	0.00
02/05/2018	2040 On 01-November-18			Bond Future	9.26	101.2127	99.9689	101.2127	0.00
02/05/2018	2040 On 01-November-18	9.08	Call	Bond Future	2981	4	3	4	0.00
02/05/2018	2040 On 01-November-18	9.09	Call	Bond Future	3022	4	3	4	0.00
02/05/2018	2040 On 01-November-18	9.07	Call	Bond Future	2939	4	3	4	0.00
02/05/2018	2040 On 01-November-18	9.07	Put	Bond Future	4688	4	5	4	0.00
02/05/2018	2040 On 01-November-18	9.08	Put	Bond Future	4636	4	5	4	0.00
02/05/2018	2040 On 01-November-18	9.09	Put	Bond Future	4585	4	5	4	0.00
02/05/2018	2040 On 07-February-19			Bond Future	9.31	98.7007	97.4313	98.7007	0.00
02/05/2018	2040 On 07-February-19	9.11	Call	Bond Future	3948	5	4	5	0.00
02/05/2018	2040 On 07-February-19	9.13	Call	Bond Future	4032	5	4	5	0.00
02/05/2018	2040 On 07-February-19	9.12	Call	Bond Future	3990	5	4	5	0.00
02/05/2018	2040 On 07-February-19	9.12	Put	Bond Future	5738	5	6	5	0.00
02/05/2018	2040 On 07-February-19	9.11	Put	Bond Future	5788	5	6	5	0.00
02/05/2018	2040 On 07-February-19	9.13	Put	Bond Future	5688	5	6	5	0.00
02/05/2018	2044 On 03-May-18			Bond Future	9.20	99.1798	97.9539	99.1798	10,862.00
02/05/2018	2044 On 03-May-18	10.11	Call	Bond Future	8025	9	8	9	0.00
02/05/2018	2044 On 03-May-18	10.10	Call	Bond Future	7943	9	8	9	0.00
02/05/2018	2044 On 03-May-18	10.09	Call	Bond Future	7862	9	8	9	0.00
02/05/2018	2044 On 03-May-18	10.10	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2044 On 03-May-18	10.09	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2044 On 03-May-18	10.11	Put	Bond Future	0	0	0	0	0.00
02/05/2018	2044 On 02-August-18			Bond Future	9.25	96.5783	95.3295	96.5783	31,451.00
02/05/2018	2044 On 02-August-18	10.05	Call	Bond Future	7670	9	8	9	0.00
02/05/2018	2044 On 02-August-18	10.07	Call	Bond Future	7810	9	8	9	0.00
02/05/2018	2044 On 02-August-18	10.06	Call	Bond Future	7740	9	8	9	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
02/05/2018	2044 On 02-August-18	10.06	Put	Bond Future	619	0	1	0	0.00
02/05/2018	2044 On 02-August-18	10.07	Put	Bond Future	608	0	1	0	0.00
02/05/2018	2044 On 02-August-18	10.05	Put	Bond Future	631	0	1	0	0.00
02/05/2018	2044 On 01-November-18			Bond Future	9.29	98.3317	97.0599	98.3317	0.00
02/05/2018	2044 On 01-November-18	9.12	Call	Bond Future	3093	4	3	4	0.00
02/05/2018	2044 On 01-November-18	9.13	Call	Bond Future	3135	4	3	4	0.00
02/05/2018	2044 On 01-November-18	9.14	Call	Bond Future	3179	4	3	4	0.00
02/05/2018	2044 On 01-November-18	9.13	Put	Bond Future	4657	4	5	4	0.00
02/05/2018	2044 On 01-November-18	9.14	Put	Bond Future	4605	4	5	4	0.00
02/05/2018	2044 On 01-November-18	9.12	Put	Bond Future	4709	4	5	4	0.00
02/05/2018	2044 On 07-February-19			Bond Future	9.34	95.8882	94.5901	95.8882	0.00
02/05/2018	2044 On 07-February-19	9.17	Call	Bond Future	4225	5	4	5	0.00
02/05/2018	2044 On 07-February-19	9.18	Call	Bond Future	4269	5	4	5	0.00
02/05/2018	2044 On 07-February-19	9.16	Call	Bond Future	4181	5	4	5	0.00
02/05/2018	2044 On 07-February-19	9.16	Put	Bond Future	5878	5	6	5	0.00
02/05/2018	2044 On 07-February-19	9.17	Put	Bond Future	5828	5	6	5	0.00
02/05/2018	2044 On 07-February-19	9.18	Put	Bond Future	5777	5	6	5	0.00
02/05/2018	2046 On 03-May-18			Bond Future	120.87	120.8263	120.8724	120.8263	1,258.00
02/05/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2046 On 03-May-18	127.94	Put	Bond Future	7068	7	7	7	0.00
02/05/2018	2046 On 03-May-18	127.95	Put	Bond Future	7078	7	7	7	0.00
02/05/2018	2046 On 03-May-18	127.93	Put	Bond Future	7058	7	7	7	0.00
02/05/2018	2046 On 02-August-18			Bond Future	123.08	123.0320	123.0771	123.0320	10,917.00
02/05/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2046 On 02-August-18	128.79	Put	Bond Future	5713	6	6	6	0.00
02/05/2018	2046 On 02-August-18	128.77	Put	Bond Future	5693	6	6	6	0.00
02/05/2018	2046 On 02-August-18	128.78	Put	Bond Future	5703	6	6	6	0.00
02/05/2018	2046 On 01-November-18			Bond Future	123.69	123.6398	123.6856	123.6398	0.00
02/05/2018	2046 On 07-February-19			Bond Future	126.17	126.1257	126.1696	126.1257	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
02/05/2018	2050 On 03-May-18			Bond Future	128.73	128.6772	128.7263	128.6772	7,093.00
02/05/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2050 On 03-May-18	135.63	Put	Bond Future	6904	7	7	7	0.00
02/05/2018	2050 On 03-May-18	135.61	Put	Bond Future	6884	7	7	7	0.00
02/05/2018	2050 On 03-May-18	135.62	Put	Bond Future	6894	7	7	7	0.00
02/05/2018	2050 On 02-August-18			Bond Future	129.35	129.2980	129.3461	129.2980	9,775.00
02/05/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
02/05/2018	2050 On 02-August-18	137.54	Put	Bond Future	8194	8	8	8	0.00
02/05/2018	2050 On 02-August-18	137.52	Put	Bond Future	8174	8	8	8	0.00
02/05/2018	2050 On 02-August-18	137.53	Put	Bond Future	8184	8	8	8	0.00
02/05/2018	2050 On 01-November-18			Bond Future	131.72	131.6703	131.7191	131.6703	0.00
02/05/2018	2050 On 07-February-19			Bond Future	132.59	132.5456	132.5925	132.5456	0.00
02/05/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	AL37 On 03-May-18			Index Future	582.57	585.1360	582.5720	585.1360	0.00
02/05/2018	AL37 On 02-August-18			Index Future	593.02	595.6340	593.0190	595.6340	0.00
02/05/2018	AL37 On 01-November-18			Index Future	603.79	606.4500	603.7850	606.4500	0.00
02/05/2018	AL37 On 07-February-19			Index Future	615.71	618.4300	615.7050	618.4300	0.00
02/05/2018	AL7T On 03-May-18			Index Future	684.22	689.6220	684.2180	689.6220	0.00
02/05/2018	AL7T On 02-August-18			Index Future	696.49	701.9950	696.4880	701.9950	0.00
02/05/2018	AL7T On 01-November-18			Index Future	709.13	714.7430	709.1320	714.7430	0.00
02/05/2018	AL7T On 07-February-19			Index Future	723.13	728.8620	723.1320	728.8620	0.00
02/05/2018	ALBI On 03-May-18			Index Future	625.07	631.2300	625.0720	631.2300	120.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2018	ALBI On 02-August-18			Index Future	636.28	642.5560	636.2820	642.5560	882.00
02/05/2018	ALBI On 01-November-18			Index Future	647.83	654.2240	647.8330	654.2240	0.00
02/05/2018	ALBI On 07-February-19			Index Future	660.62	667.1480	660.6230	667.1480	0.00
02/05/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C207 On 15-January-20			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
02/05/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/05/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2018	EL28 On 03-May-18			Bond Future	129.47	129.4183	129.4723	129.4183	0.00
02/05/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
02/05/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
02/05/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
02/05/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3708	4	4	4	0.00
02/05/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3718	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
02/05/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3728	4	4	4	0.00
02/05/2018	EL28 On 02-August-18			Bond Future	131.83	131.7808	131.8340	131.7808	0.00
02/05/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
02/05/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
02/05/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
02/05/2018	EL28 On 02-August-18	134.94	Put	Bond Future	3106	3	3	3	0.00
02/05/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3116	3	3	3	0.00
02/05/2018	EL28 On 02-August-18	134.93	Put	Bond Future	3096	3	3	3	0.00
02/05/2018	ES33 On 03-May-18			Bond Future	10.38	80.0733	79.2277	80.0733	0.00
02/05/2018	ES33 On 03-May-18	11.20	Call	Bond Future	4985	6	5	6	0.00
02/05/2018	ES33 On 03-May-18	11.22	Call	Bond Future	5100	6	5	6	0.00
02/05/2018	ES33 On 03-May-18	11.21	Call	Bond Future	5042	6	5	6	0.00
02/05/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
02/05/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
02/05/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
02/05/2018	ES33 On 02-August-18			Bond Future	10.47	81.5100	80.6485	81.5100	9,466.00
02/05/2018	ES33 On 02-August-18	11.14	Call	Bond Future	4032	5	4	5	0.00
02/05/2018	ES33 On 02-August-18	11.15	Call	Bond Future	4090	5	4	5	0.00
02/05/2018	ES33 On 02-August-18	11.16	Call	Bond Future	4147	5	4	5	0.00
02/05/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
02/05/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
02/05/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
02/05/2018	ES33 On 01-November-18			Bond Future	10.57	79.2012	78.3237	79.2012	0.00
02/05/2018	ES33 On 07-February-19			Bond Future	10.68	80.7652	79.8695	80.7652	0.00
02/05/2018	ES42 On 03-May-18			Bond Future	10.54	83.5309	82.5836	83.5309	3,000.00
02/05/2018	ES42 On 02-August-18			Bond Future	10.63	85.0297	84.0647	85.0297	7,957.00
02/05/2018	ES42 On 01-November-18			Bond Future	10.72	82.3135	81.3306	82.3135	0.00
02/05/2018	ES42 On 07-February-19			Bond Future	10.82	83.9388	82.9356	83.9388	0.00
02/05/2018	GOVI On 03-May-18			GOVI	621.93	627.7750	621.9320	627.7750	145.00
02/05/2018	GOVI On 03-May-18	590.29	Call	GOVI	316420	37	32	37	0.00
02/05/2018	GOVI On 03-May-18	590.27	Call	GOVI	316620	38	32	38	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
02/05/2018	GOVI On 03-May-18	590.28	Call	GOVI	316520	37	32	37	0.00
02/05/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
02/05/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
02/05/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
02/05/2018	GOVI On 02-August-18			GOVI	633.09	639.0390	633.0850	639.0390	464.00
02/05/2018	GOVI On 02-August-18	605.71	Call	GOVI	273750	33	27	33	0.00
02/05/2018	GOVI On 02-August-18	605.72	Call	GOVI	273650	33	27	33	0.00
02/05/2018	GOVI On 02-August-18	605.70	Call	GOVI	273850	33	27	33	0.00
02/05/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
02/05/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
02/05/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
02/05/2018	GOVI On 01-November-18			GOVI	644.58	650.6430	644.5780	650.6430	0.00
02/05/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
02/05/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
02/05/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
02/05/2018	GOVI On 01-November-18	653.49	Put	GOVI	89120	3	9	3	0.00
02/05/2018	GOVI On 01-November-18	653.51	Put	GOVI	89320	3	9	3	0.00
02/05/2018	GOVI On 01-November-18	653.50	Put	GOVI	89220	3	9	3	0.00
02/05/2018	GOVI On 07-February-19			GOVI	657.30	663.4960	657.3040	663.4960	0.00
02/05/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
02/05/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
02/05/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
02/05/2018	GOVI On 07-February-19	666.51	Put	GOVI	92060	3	9	3	0.00
02/05/2018	GOVI On 07-February-19	666.52	Put	GOVI	92160	3	9	3	0.00
02/05/2018	GOVI On 07-February-19	666.53	Put	GOVI	92260	3	9	3	0.00
02/05/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/05/2018	IGOV On 03-May-18			Index Future	255.25	255.1050	255.2460	255.1050	665.00
02/05/2018	IGOV On 02-August-18			Index Future	259.90	259.7620	259.9020	259.7620	879.00
02/05/2018	IGOV On 01-November-18			Index Future	264.67	264.5280	264.6700	264.5280	241.00
02/05/2018	IGOV On 07-February-19			Index Future	269.99	269.8470	269.9860	269.8470	0.00
02/05/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	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
02/05/2018	IS01 On 20-September-18			Interest Rate Swap	100.04	100.0300	100.0400	100.0300	0.00
02/05/2018	IS01 On 20-December-18			Interest Rate Swap	100.47	100.4500	100.4700	100.4500	0.00
02/05/2018	IS01 On 22-March-19			Interest Rate Swap	99.45	99.4300	99.4500	99.4300	0.00
02/05/2018	IS01 On 20-June-19			Interest Rate Swap	100.09	100.0600	100.0900	100.0600	0.00
02/05/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
02/05/2018	IS02 On 21-September-18			Interest Rate Swap	98.51	98.5000	98.5100	98.5000	0.00
02/05/2018	IS02 On 21-December-18			Interest Rate Swap	98.85	98.8300	98.8500	98.8300	0.00
02/05/2018	IS02 On 15-March-19			Interest Rate Swap	99.20	99.1700	99.2000	99.1700	0.00
02/05/2018	IS02 On 21-June-19			Interest Rate Swap	99.55	99.5100	99.5500	99.5100	0.00
02/05/2018	IS02 On 20-September-19			Interest Rate Swap	99.89	99.8500	99.8900	99.8500	0.00
02/05/2018	IS02 On 20-December-19			Interest Rate Swap	100.78	100.7300	100.7800	100.7300	0.00
02/05/2018	IS02 On 23-March-20			Interest Rate Swap	98.48	98.4100	98.4800	98.4100	0.00
02/05/2018	IS02 On 22-June-20			Interest Rate Swap	100.30	100.2200	100.3000	100.2200	0.00
02/05/2018	IS05 On 17-December-20			Interest Rate Swap	95.81	95.6700	95.8100	95.6700	0.00
02/05/2018	IS05 On 16-March-21			Interest Rate Swap	94.99	94.8300	94.9900	94.8300	0.00
02/05/2018	IS05 On 15-June-21			Interest Rate Swap	94.14	93.9500	94.1400	93.9500	0.00
02/05/2018	IS05 On 21-September-21			Interest Rate Swap	94.26	94.0600	94.2600	94.0600	0.00
02/05/2018	IS05 On 21-December-21			Interest Rate Swap	96.42	96.1900	96.4200	96.1900	51.00
02/05/2018	IS05 On 15-March-22			Interest Rate Swap	96.52	96.2800	96.5200	96.2800	0.00
02/05/2018	IS05 On 21-June-22			Interest Rate Swap	97.67	97.4100	97.6700	97.4100	0.00
02/05/2018	IS05 On 20-September-22			Interest Rate Swap	99.85	99.5700	99.8500	99.5700	0.00
02/05/2018	IS05 On 20-December-22			Interest Rate Swap	101.07	100.7800	101.0700	100.7800	0.00
02/05/2018	IS05 On 22-March-23			Interest Rate Swap	96.13	95.8200	96.1300	95.8200	0.00
02/05/2018	IS05 On 20-June-23			Interest Rate Swap	100.43	100.1000	100.4300	100.1000	0.00
02/05/2018	IS10 On 17-December-25			Interest Rate Swap	93.86	93.3700	93.8600	93.3700	0.00
02/05/2018	IS10 On 16-March-26			Interest Rate Swap	90.80	90.2900	90.8000	90.2900	0.00
02/05/2018	IS10 On 15-June-26			Interest Rate Swap	89.48	88.9600	89.4800	88.9600	0.00
02/05/2018	IS10 On 21-September-26			Interest Rate Swap	91.59	91.0700	91.5900	91.0700	0.00
02/05/2018	IS10 On 21-December-26			Interest Rate Swap	95.35	94.8200	95.3500	94.8200	0.00
02/05/2018	IS10 On 15-March-27			Interest Rate Swap	93.87	93.3300	93.8700	93.3300	0.00
02/05/2018	IS10 On 21-June-27			Interest Rate Swap	95.90	95.3600	95.9000	95.3600	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
02/05/2018	IS10 On 20-September-27			Interest Rate Swap	99.61	99.0700	99.6100	99.0700	0.00
02/05/2018	IS10 On 20-December-27			Interest Rate Swap	99.92	99.3900	99.9200	99.3900	0.00
02/05/2018	IS10 On 22-March-28			Interest Rate Swap	95.10	94.5500	95.1000	94.5500	0.00
02/05/2018	IS10 On 20-June-28			Interest Rate Swap	100.55	100.0200	100.5500	100.0200	0.00
02/05/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/05/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
02/05/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
02/05/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
02/05/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
02/05/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
02/05/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	35,000.00
02/05/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	93.1400	93.1400	0.00
02/05/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	93.0900	93.0900	0.00
02/05/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
02/05/2018	R023 On 03-May-18			Bond Future	7.74	101.9475	101.4939	101.9475	30,091.00
02/05/2018	R023 On 03-May-18	8.27	Call	Bond Future	2090	3	2	3	0.00
02/05/2018	R023 On 03-May-18	8.28	Call	Bond Future	2128	3	2	3	0.00
02/05/2018	R023 On 03-May-18	8.29	Call	Bond Future	2167	3	2	3	0.00
02/05/2018	R023 On 03-May-18	9.19	Call	Bond Future	5562	6	6	6	0.00
02/05/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
02/05/2018	R023 On 03-May-18	8.28	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R023 On 03-May-18	8.29	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R023 On 03-May-18	8.27	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R023 On 02-August-18			Bond Future	7.76	103.7767	103.3140	103.7767	34,952.00
02/05/2018	R023 On 02-August-18	10.40	Call	Bond Future	9397	10	9	10	0.00
02/05/2018	R023 On 02-August-18	10.41	Call	Bond Future	9430	10	9	10	0.00
02/05/2018	R023 On 02-August-18	10.39	Call	Bond Future	9363	10	9	10	0.00
02/05/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R023 On 02-August-18	10.40	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
02/05/2018	R023 On 01-November-18			Bond Future	7.79	101.7342	101.2626	101.7342	0.00
02/05/2018	R023 On 01-November-18	10.59	Call	Bond Future	9489	10	9	10	0.00
02/05/2018	R023 On 01-November-18	10.58	Call	Bond Future	9457	10	9	10	0.00
02/05/2018	R023 On 01-November-18	10.57	Call	Bond Future	9426	10	9	10	0.00
02/05/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	0	0	0.00
02/05/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	0	0	0.00
02/05/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	0	0	0.00
02/05/2018	R023 On 07-February-19			Bond Future	7.83	103.7433	103.2614	103.7433	0.00
02/05/2018	R023 On 07-February-19	10.57	Call	Bond Future	8844	9	9	9	0.00
02/05/2018	R023 On 07-February-19	10.59	Call	Bond Future	8904	9	9	9	0.00
02/05/2018	R023 On 07-February-19	10.58	Call	Bond Future	8874	9	9	9	0.00
02/05/2018	R023 On 07-February-19	10.58	Put	Bond Future	17	0	0	0	0.00
02/05/2018	R023 On 07-February-19	10.59	Put	Bond Future	16	0	0	0	0.00
02/05/2018	R023 On 07-February-19	10.57	Put	Bond Future	17	0	0	0	0.00
02/05/2018	R035 On 03-May-18			Bond Future	9.02	101.5806	100.4361	101.5806	14,773.00
02/05/2018	R035 On 03-May-18	9.90	Call	Bond Future	7111	8	7	8	0.00
02/05/2018	R035 On 03-May-18	8.75	Call	Bond Future	0	0	0	0	1,000.00
02/05/2018	R035 On 03-May-18	9.25	Call	Bond Future	1963	3	2	3	0.00
02/05/2018	R035 On 03-May-18	9.91	Call	Bond Future	7187	8	7	8	0.00
02/05/2018	R035 On 03-May-18	9.89	Call	Bond Future	7035	8	7	8	0.00
02/05/2018	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R035 On 03-May-18	9.25	Put	Bond Future	0	0	0	0	1,000.00
02/05/2018	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R035 On 03-May-18	8.75	Put	Bond Future	2296	1	2	1	0.00
02/05/2018	R035 On 02-August-18			Bond Future	9.06	103.4032	102.2372	103.4032	65,644.00
02/05/2018	R035 On 02-August-18	9.42	Call	Bond Future	4155	5	4	5	0.00
02/05/2018	R035 On 02-August-18	9.44	Call	Bond Future	4269	5	4	5	0.00
02/05/2018	R035 On 02-August-18	9.43	Call	Bond Future	4212	5	4	5	0.00
02/05/2018	R035 On 02-August-18	9.44	Put	Bond Future	1193	1	1	1	0.00
02/05/2018	R035 On 02-August-18	9.43	Put	Bond Future	1215	1	1	1	0.00
02/05/2018	R035 On 02-August-18	9.42	Put	Bond Future	1238	1	1	1	0.00
02/05/2018	R035 On 01-November-18			Bond Future	9.12	100.7839	99.5963	100.7839	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
02/05/2018	R035 On 01-November-18	8.94	Call	Bond Future	2650	3	3	3	0.00
02/05/2018	R035 On 01-November-18	8.93	Call	Bond Future	2612	3	3	3	0.00
02/05/2018	R035 On 01-November-18	8.92	Call	Bond Future	2575	3	3	3	0.00
02/05/2018	R035 On 01-November-18	8.93	Put	Bond Future	4168	4	4	4	0.00
02/05/2018	R035 On 01-November-18	8.92	Put	Bond Future	4216	4	4	4	0.00
02/05/2018	R035 On 01-November-18	8.94	Put	Bond Future	4121	4	4	4	0.00
02/05/2018	R035 On 07-February-19			Bond Future	9.17	102.7742	101.5621	102.7742	0.00
02/05/2018	R035 On 07-February-19	8.96	Call	Bond Future	3485	4	3	4	0.00
02/05/2018	R035 On 07-February-19	8.98	Call	Bond Future	3562	4	4	4	0.00
02/05/2018	R035 On 07-February-19	8.97	Call	Bond Future	3524	4	4	4	0.00
02/05/2018	R035 On 07-February-19	8.97	Put	Bond Future	5199	5	5	5	0.00
02/05/2018	R035 On 07-February-19	8.98	Put	Bond Future	5154	5	5	5	0.00
02/05/2018	R035 On 07-February-19	8.96	Put	Bond Future	5244	5	5	5	0.00
02/05/2018	R186 On 03-May-18			Bond Future	8.31	118.1009	117.2493	118.1009	52,778.00
02/05/2018	R186 On 03-May-18	8.93	Call	Bond Future	3987	5	4	5	0.00
02/05/2018	R186 On 03-May-18	9.30	Call	Bond Future	6281	7	6	7	0.00
02/05/2018	R186 On 03-May-18	10.14	Call	Bond Future	11255	12	11	12	0.00
02/05/2018	R186 On 03-May-18	8.92	Call	Bond Future	3924	5	4	5	0.00
02/05/2018	R186 On 03-May-18	8.50	Call	Bond Future	1240	2	1	2	0.00
02/05/2018	R186 On 03-May-18	8.25	Call	Bond Future	31	1	0	1	0.00
02/05/2018	R186 On 03-May-18	7.85	Call	Bond Future	0	0	0	0	500.00
02/05/2018	R186 On 03-May-18	8.69	Call	Bond Future	2465	3	2	3	0.00
02/05/2018	R186 On 03-May-18	8.91	Call	Bond Future	3861	5	4	5	0.00
02/05/2018	R186 On 03-May-18	9.72	Call	Bond Future	8807	10	9	10	0.00
02/05/2018	R186 On 03-May-18	8.40	Call	Bond Future	600	1	1	1	0.00
02/05/2018	R186 On 03-May-18	8.00	Call	Bond Future	0	0	0	0	0.00
02/05/2018	R186 On 03-May-18	8.45	Call	Bond Future	916	2	1	2	0.00
02/05/2018	R186 On 03-May-18	8.35	Call	Bond Future	321	1	0	1	0.00
02/05/2018	R186 On 03-May-18	9.75	Call	Bond Future	8985	10	9	10	0.00
02/05/2018	R186 On 03-May-18	8.70	Call	Bond Future	2529	3	3	3	0.00
02/05/2018	R186 On 03-May-18	9.19	Call	Bond Future	5605	6	6	6	0.00
02/05/2018	R186 On 03-May-18	8.85	Call	Bond Future	3483	4	3	4	0.00
02/05/2018	R186 On 03-May-18	8.85	Put	Bond Future	0	0	0	0	4,745.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2018	R186 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	3,200.00
02/05/2018	R186 On 03-May-18	8.70	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R186 On 03-May-18	8.50	Put	Bond Future	0	0	0	0	3,500.00
02/05/2018	R186 On 03-May-18	8.25	Put	Bond Future	431	0	0	0	3,500.00
02/05/2018	R186 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R186 On 03-May-18	8.69	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R186 On 03-May-18	8.92	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R186 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	10,640.00
02/05/2018	R186 On 03-May-18	8.40	Put	Bond Future	13	0	0	0	3,500.00
02/05/2018	R186 On 03-May-18	8.00	Put	Bond Future	2071	1	2	1	0.00
02/05/2018	R186 On 03-May-18	8.45	Put	Bond Future	2	0	0	0	0.00
02/05/2018	R186 On 03-May-18	8.91	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R186 On 03-May-18	8.35	Put	Bond Future	61	0	0	0	500.00
02/05/2018	R186 On 03-May-18	7.85	Put	Bond Future	3089	2	3	2	0.00
02/05/2018	R186 On 03-May-18	8.93	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R186 On 03-May-18	9.30	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R186 On 02-August-18			Bond Future	8.36	114.9213	114.0533	114.9213	126,988.00
02/05/2018	R186 On 02-August-18	8.47	Call	Bond Future	2046	3	2	3	0.00
02/05/2018	R186 On 02-August-18	8.50	Call	Bond Future	2162	0	2	0	0.00
02/05/2018	R186 On 02-August-18	8.25	Call	Bond Future	1296	2	1	2	3,020.00
02/05/2018	R186 On 02-August-18	8.48	Call	Bond Future	2085	3	2	3	0.00
02/05/2018	R186 On 02-August-18	8.46	Call	Bond Future	2008	3	2	3	0.00
02/05/2018	R186 On 02-August-18	7.50	Call	Bond Future	104	0	0	0	3,020.00
02/05/2018	R186 On 02-August-18	8.46	Put	Bond Future	1346	1	1	1	0.00
02/05/2018	R186 On 02-August-18	8.25	Put	Bond Future	1982	2	2	2	0.00
02/05/2018	R186 On 02-August-18	7.50	Put	Bond Future	5785	5	6	5	0.00
02/05/2018	R186 On 02-August-18	8.48	Put	Bond Future	1294	1	1	1	0.00
02/05/2018	R186 On 02-August-18	8.50	Put	Bond Future	1245	0	1	0	2,500.00
02/05/2018	R186 On 02-August-18	8.47	Put	Bond Future	1320	1	1	1	0.00
02/05/2018	R186 On 01-November-18			Bond Future	8.40	117.0079	116.1238	117.0079	0.00
02/05/2018	R186 On 01-November-18	8.46	Call	Bond Future	2548	3	3	3	5,000.00
02/05/2018	R186 On 01-November-18	8.53	Call	Bond Future	2799	3	3	3	0.00
02/05/2018	R186 On 01-November-18	9.14	Call	Bond Future	5379	6	5	6	0.00

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02/05/2018	R186 On 01-November-18	7.96	Call	Bond Future	1133	1	1	1	5,000.00
02/05/2018	R186 On 01-November-18	8.54	Call	Bond Future	2836	3	3	3	0.00
02/05/2018	R186 On 01-November-18	8.52	Call	Bond Future	2763	3	3	3	0.00
02/05/2018	R186 On 01-November-18	8.52	Put	Bond Future	2017	2	2	2	0.00
02/05/2018	R186 On 01-November-18	9.14	Put	Bond Future	873	1	1	1	5,000.00
02/05/2018	R186 On 01-November-18	7.96	Put	Bond Future	3932	3	4	3	0.00
02/05/2018	R186 On 01-November-18	8.54	Put	Bond Future	1966	2	2	2	0.00
02/05/2018	R186 On 01-November-18	8.53	Put	Bond Future	1991	2	2	2	0.00
02/05/2018	R186 On 01-November-18	8.46	Put	Bond Future	2175	2	2	2	0.00
02/05/2018	R186 On 07-February-19			Bond Future	8.45	114.0125	113.1096	114.0125	0.00
02/05/2018	R186 On 07-February-19	8.20	Call	Bond Future	2243	3	2	3	0.00
02/05/2018	R186 On 07-February-19	8.21	Call	Bond Future	2271	3	2	3	0.00
02/05/2018	R186 On 07-February-19	8.22	Call	Bond Future	2299	3	2	3	0.00
02/05/2018	R186 On 07-February-19	8.22	Put	Bond Future	3701	3	4	3	0.00
02/05/2018	R186 On 07-February-19	8.20	Put	Bond Future	3769	3	4	3	0.00
02/05/2018	R186 On 07-February-19	8.21	Put	Bond Future	3735	3	4	3	0.00
02/05/2018	R197 On 03-May-18			Bond Future	305.64	305.2483	305.6438	305.2483	1,400.00
02/05/2018	R197 On 03-May-18	304.44	Call	Bond Future	1204	1	1	1	0.00
02/05/2018	R197 On 03-May-18	304.46	Call	Bond Future	1184	1	1	1	0.00
02/05/2018	R197 On 03-May-18	304.45	Call	Bond Future	1194	1	1	1	0.00
02/05/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R197 On 02-August-18			Bond Future	304.05	303.6562	304.0546	303.6562	2,350.00
02/05/2018	R197 On 01-November-18			Bond Future	309.63	309.2273	309.6322	309.2273	0.00
02/05/2018	R197 On 07-February-19			Bond Future	308.49	308.0858	308.4919	308.0858	0.00
02/05/2018	R202 On 03-May-18			Bond Future	242.25	241.7217	242.2491	241.7217	7,129.00
02/05/2018	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
02/05/2018	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
02/05/2018	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
02/05/2018	R202 On 03-May-18	247.49	Put	Bond Future	5241	6	5	6	0.00
02/05/2018	R202 On 03-May-18	247.47	Put	Bond Future	5221	6	5	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
02/05/2018	R202 On 03-May-18	247.48	Put	Bond Future	5231	6	5	6	0.00
02/05/2018	R202 On 02-August-18			Bond Future	242.86	242.3289	242.8625	242.3289	22,199.00
02/05/2018	R202 On 01-November-18			Bond Future	247.32	246.7749	247.3178	246.7749	0.00
02/05/2018	R202 On 07-February-19			Bond Future	248.38	247.8281	248.3762	247.8281	0.00
02/05/2018	R204 On 03-May-18			Bond Future	6.72	103.7666	103.7848	103.7666	9,766.00
02/05/2018	R204 On 03-May-18	7.09	Call	Bond Future	221	0	0	0	0.00
02/05/2018	R204 On 03-May-18	7.10	Call	Bond Future	227	0	0	0	0.00
02/05/2018	R204 On 03-May-18	7.08	Call	Bond Future	215	0	0	0	0.00
02/05/2018	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R204 On 02-August-18			Bond Future	6.32	101.5914	101.6089	101.5914	10,121.00
02/05/2018	R204 On 02-August-18	8.98	Call	Bond Future	976	1	1	1	0.00
02/05/2018	R204 On 02-August-18	8.97	Call	Bond Future	972	1	1	1	0.00
02/05/2018	R204 On 02-August-18	8.99	Call	Bond Future	980	1	1	1	0.00
02/05/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R207 On 03-May-18			Bond Future	7.20	102.5145	102.3259	102.5145	14,719.00
02/05/2018	R207 On 03-May-18	7.58	Call	Bond Future	592	1	1	1	0.00
02/05/2018	R207 On 03-May-18	7.57	Call	Bond Future	577	1	1	1	0.00
02/05/2018	R207 On 03-May-18	7.56	Call	Bond Future	561	1	1	1	0.00
02/05/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R207 On 02-August-18			Bond Future	7.20	100.7124	100.5195	100.7124	20,771.00
02/05/2018	R207 On 02-August-18	6.85	Call	Bond Future	41	0	0	0	0.00
02/05/2018	R207 On 02-August-18	6.86	Call	Bond Future	44	0	0	0	0.00
02/05/2018	R207 On 02-August-18	6.87	Call	Bond Future	47	0	0	0	0.00
02/05/2018	R207 On 02-August-18	6.87	Put	Bond Future	485	0	0	0	0.00
02/05/2018	R207 On 02-August-18	6.85	Put	Bond Future	507	0	1	0	0.00
02/05/2018	R207 On 02-August-18	6.86	Put	Bond Future	496	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
02/05/2018	R207 On 01-November-18			Bond Future	7.15	102.5411	102.3442	102.5411	0.00
02/05/2018	R207 On 01-November-18	6.75	Call	Bond Future	88	0	0	0	0.00
02/05/2018	R207 On 01-November-18	6.76	Call	Bond Future	92	0	0	0	0.00
02/05/2018	R207 On 01-November-18	6.74	Call	Bond Future	85	0	0	0	0.00
02/05/2018	R207 On 01-November-18	6.74	Put	Bond Future	547	0	1	0	0.00
02/05/2018	R207 On 01-November-18	6.75	Put	Bond Future	539	0	1	0	0.00
02/05/2018	R207 On 01-November-18	6.76	Put	Bond Future	530	0	1	0	0.00
02/05/2018	R207 On 07-February-19			Bond Future	7.06	100.9208	100.7189	100.9208	0.00
02/05/2018	R207 On 07-February-19	6.53	Call	Bond Future	102	0	0	0	0.00
02/05/2018	R207 On 07-February-19	6.52	Call	Bond Future	99	0	0	0	0.00
02/05/2018	R207 On 07-February-19	6.51	Call	Bond Future	97	0	0	0	0.00
02/05/2018	R207 On 07-February-19	6.52	Put	Bond Future	577	0	1	0	0.00
02/05/2018	R207 On 07-February-19	6.51	Put	Bond Future	583	0	1	0	0.00
02/05/2018	R207 On 07-February-19	6.53	Put	Bond Future	571	0	1	0	0.00
02/05/2018	R208 On 03-May-18			Bond Future	7.41	99.3280	99.0105	99.3280	21,244.00
02/05/2018	R208 On 03-May-18	7.77	Call	Bond Future	921	1	1	1	0.00
02/05/2018	R208 On 03-May-18	7.78	Call	Bond Future	946	1	1	1	0.00
02/05/2018	R208 On 03-May-18	7.79	Call	Bond Future	971	1	1	1	0.00
02/05/2018	R208 On 03-May-18	7.78	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R208 On 03-May-18	7.79	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R208 On 03-May-18	7.77	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R208 On 02-August-18			Bond Future	7.42	101.1102	100.7860	101.1102	30,909.00
02/05/2018	R208 On 02-August-18	7.14	Call	Bond Future	153	0	0	0	0.00
02/05/2018	R208 On 02-August-18	7.12	Call	Bond Future	140	0	0	0	0.00
02/05/2018	R208 On 02-August-18	7.13	Call	Bond Future	146	0	0	0	0.00
02/05/2018	R208 On 02-August-18	7.13	Put	Bond Future	825	1	1	1	0.00
02/05/2018	R208 On 02-August-18	7.14	Put	Bond Future	808	1	1	1	0.00
02/05/2018	R208 On 02-August-18	7.12	Put	Bond Future	842	1	1	1	0.00
02/05/2018	R208 On 01-November-18			Bond Future	7.43	99.5462	99.2158	99.5462	0.00
02/05/2018	R208 On 01-November-18	7.11	Call	Bond Future	280	0	0	0	0.00
02/05/2018	R208 On 01-November-18	7.12	Call	Bond Future	287	0	0	0	0.00
02/05/2018	R208 On 01-November-18	7.10	Call	Bond Future	272	0	0	0	0.00
02/05/2018	R208 On 01-November-18	7.12	Put	Bond Future	945	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
02/05/2018	R208 On 01-November-18	7.10	Put	Bond Future	973	1	1	1	0.00
02/05/2018	R208 On 01-November-18	7.11	Put	Bond Future	959	1	1	1	0.00
02/05/2018	R208 On 07-February-19			Bond Future	7.43	101.5122	101.1741	101.5122	0.00
02/05/2018	R208 On 07-February-19	7.08	Call	Bond Future	377	1	0	1	0.00
02/05/2018	R208 On 07-February-19	7.07	Call	Bond Future	369	0	0	0	0.00
02/05/2018	R208 On 07-February-19	7.06	Call	Bond Future	362	0	0	0	0.00
02/05/2018	R208 On 07-February-19	7.08	Put	Bond Future	1053	1	1	1	0.00
02/05/2018	R208 On 07-February-19	7.06	Put	Bond Future	1077	1	1	1	0.00
02/05/2018	R208 On 07-February-19	7.07	Put	Bond Future	1065	1	1	1	0.00
02/05/2018	R209 On 03-May-18			Bond Future	9.05	77.0427	76.0775	77.0427	49,785.00
02/05/2018	R209 On 03-May-18	9.85	Call	Bond Future	5449	6	5	6	0.00
02/05/2018	R209 On 03-May-18	10.22	Call	Bond Future	7761	9	8	9	0.00
02/05/2018	R209 On 03-May-18	10.00	Call	Bond Future	6400	7	6	7	0.00
02/05/2018	R209 On 03-May-18	10.73	Call	Bond Future	10762	12	11	12	0.00
02/05/2018	R209 On 03-May-18	9.75	Call	Bond Future	4804	6	5	6	435.00
02/05/2018	R209 On 03-May-18	9.77	Call	Bond Future	4934	6	5	6	0.00
02/05/2018	R209 On 03-May-18	9.30	Call	Bond Future	1790	3	2	3	0.00
02/05/2018	R209 On 03-May-18	9.86	Call	Bond Future	5513	6	6	6	0.00
02/05/2018	R209 On 03-May-18	9.84	Call	Bond Future	5385	6	5	6	0.00
02/05/2018	R209 On 03-May-18	9.19	Call	Bond Future	1027	2	1	2	250.00
02/05/2018	R209 On 03-May-18	9.47	Call	Bond Future	2951	4	3	4	0.00
02/05/2018	R209 On 03-May-18	8.95	Call	Bond Future	14	0	0	0	0.00
02/05/2018	R209 On 03-May-18	9.84	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R209 On 03-May-18	9.19	Put	Bond Future	3	0	0	0	0.00
02/05/2018	R209 On 03-May-18	9.86	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R209 On 03-May-18	10.00	Put	Bond Future	0	0	0	0	11,067.00
02/05/2018	R209 On 03-May-18	9.47	Put	Bond Future	0	0	0	0	250.00
02/05/2018	R209 On 03-May-18	9.77	Put	Bond Future	0	0	0	0	250.00
02/05/2018	R209 On 03-May-18	9.30	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R209 On 03-May-18	8.95	Put	Bond Future	702	0	1	0	0.00
02/05/2018	R209 On 03-May-18	9.85	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R209 On 03-May-18	10.22	Put	Bond Future	0	0	0	0	435.00
02/05/2018	R209 On 03-May-18	9.75	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
02/05/2018	R209 On 03-May-18	10.73	Put	Bond Future	0	0	0	0	435.00
02/05/2018	R209 On 02-August-18			Bond Future	9.09	78.4250	77.4418	78.4250	90,565.00
02/05/2018	R209 On 02-August-18	9.43	Call	Bond Future	3390	4	3	4	0.00
02/05/2018	R209 On 02-August-18	10.84	Call	Bond Future	11055	12	11	12	0.00
02/05/2018	R209 On 02-August-18	10.21	Call	Bond Future	7542	8	8	8	0.00
02/05/2018	R209 On 02-August-18	8.96	Call	Bond Future	1480	2	1	2	5,000.00
02/05/2018	R209 On 02-August-18	8.83	Call	Bond Future	1098	2	1	2	0.00
02/05/2018	R209 On 02-August-18	9.21	Call	Bond Future	2406	3	2	3	0.00
02/05/2018	R209 On 02-August-18	9.66	Call	Bond Future	4543	5	5	5	435.00
02/05/2018	R209 On 02-August-18	8.49	Call	Bond Future	411	1	0	1	500.00
02/05/2018	R209 On 02-August-18	10.38	Call	Bond Future	8492	9	8	9	0.00
02/05/2018	R209 On 02-August-18	8.46	Call	Bond Future	371	1	0	1	5,000.00
02/05/2018	R209 On 02-August-18	10.39	Call	Bond Future	8548	9	9	9	0.00
02/05/2018	R209 On 02-August-18	10.40	Call	Bond Future	8604	10	9	10	0.00
02/05/2018	R209 On 02-August-18	10.40	Put	Bond Future	112	0	0	0	0.00
02/05/2018	R209 On 02-August-18	10.38	Put	Bond Future	119	0	0	0	0.00
02/05/2018	R209 On 02-August-18	9.66	Put	Bond Future	668	1	1	1	0.00
02/05/2018	R209 On 02-August-18	8.46	Put	Bond Future	5049	4	5	4	0.00
02/05/2018	R209 On 02-August-18	8.96	Put	Bond Future	2421	2	2	2	0.00
02/05/2018	R209 On 02-August-18	10.39	Put	Bond Future	115	0	0	0	0.00
02/05/2018	R209 On 02-August-18	8.83	Put	Bond Future	2986	2	3	2	500.00
02/05/2018	R209 On 02-August-18	9.21	Put	Bond Future	1573	1	2	1	500.00
02/05/2018	R209 On 02-August-18	10.21	Put	Bond Future	192	0	0	0	435.00
02/05/2018	R209 On 02-August-18	8.49	Put	Bond Future	4857	4	5	4	0.00
02/05/2018	R209 On 02-August-18	10.84	Put	Bond Future	28	0	0	0	435.00
02/05/2018	R209 On 02-August-18	9.43	Put	Bond Future	1046	1	1	1	5,000.00
02/05/2018	R209 On 01-November-18			Bond Future	9.14	76.7010	75.6996	76.7010	0.00
02/05/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	74812	76	75	76	0.00
02/05/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	74812	76	75	76	0.00
02/05/2018	R209 On 01-November-18	9.97	Call	Bond Future	6562	7	7	7	0.00
02/05/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	74812	76	75	76	0.00
02/05/2018	R209 On 01-November-18	9.34	Call	Bond Future	3651	4	4	4	0.00
02/05/2018	R209 On 01-November-18	10.57	Call	Bond Future	9531	10	10	10	0.00
02/05/2018	R209 On 01-November-18	9.94	Call	Bond Future	6413	7	6	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
02/05/2018	R209 On 01-November-18	9.94	Put	Bond Future	1079	1	1	1	0.00
02/05/2018	R209 On 01-November-18	10.57	Put	Bond Future	393	0	0	0	0.00
02/05/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R209 On 01-November-18	9.97	Put	Bond Future	1039	1	1	1	0.00
02/05/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R209 On 01-November-18	9.34	Put	Bond Future	2251	2	2	2	0.00
02/05/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R209 On 07-February-19			Bond Future	9.19	78.2157	77.1937	78.2157	0.00
02/05/2018	R209 On 07-February-19	8.96	Call	Bond Future	2916	3	3	3	0.00
02/05/2018	R209 On 07-February-19	8.97	Call	Bond Future	2948	3	3	3	0.00
02/05/2018	R209 On 07-February-19	8.95	Call	Bond Future	2884	3	3	3	0.00
02/05/2018	R209 On 07-February-19	8.95	Put	Bond Future	4560	4	5	4	0.00
02/05/2018	R209 On 07-February-19	8.96	Put	Bond Future	4521	4	5	4	0.00
02/05/2018	R209 On 07-February-19	8.97	Put	Bond Future	4482	4	4	4	0.00
02/05/2018	R210 On 03-May-18			Bond Future	187.84	187.7696	187.8371	187.7696	280.00
02/05/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
02/05/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
02/05/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
02/05/2018	R210 On 03-May-18	191.45	Put	Bond Future	3613	4	4	4	0.00
02/05/2018	R210 On 03-May-18	191.44	Put	Bond Future	3603	4	4	4	0.00
02/05/2018	R210 On 03-May-18	191.46	Put	Bond Future	3623	4	4	4	0.00
02/05/2018	R210 On 02-August-18			Bond Future	191.26	191.1973	191.2634	191.1973	2,159.00
02/05/2018	R210 On 01-November-18			Bond Future	192.27	192.2049	192.2716	192.2049	0.00
02/05/2018	R210 On 07-February-19			Bond Future	196.13	196.0693	196.1330	196.0693	0.00
02/05/2018	R212 On 03-May-18			Bond Future	154.83	154.8847	154.8259	154.8847	2,818.00
02/05/2018	R212 On 03-May-18	154.28	Call	Bond Future	546	1	1	1	0.00
02/05/2018	R212 On 03-May-18	154.30	Call	Bond Future	526	1	1	1	0.00
02/05/2018	R212 On 03-May-18	154.29	Call	Bond Future	536	1	1	1	0.00
02/05/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R212 On 02-August-18			Bond Future	155.55	155.6101	155.5480	155.6101	3,975.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2018	R212 On 01-November-18			Bond Future	158.40	158.4650	158.4014	158.4650	0.00
02/05/2018	R212 On 07-February-19			Bond Future	159.43	159.4972	159.4287	159.4972	0.00
02/05/2018	R213 On 03-May-18			Bond Future	8.79	88.6173	87.7256	88.6173	1,972.00
02/05/2018	R213 On 03-May-18	9.56	Call	Bond Future	5117	6	5	6	0.00
02/05/2018	R213 On 03-May-18	9.57	Call	Bond Future	5180	6	5	6	0.00
02/05/2018	R213 On 03-May-18	9.58	Call	Bond Future	5243	6	5	6	0.00
02/05/2018	R213 On 03-May-18	9.58	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R213 On 03-May-18	9.56	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R213 On 03-May-18	9.57	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R213 On 02-August-18			Bond Future	8.83	90.2074	89.2988	90.2074	29,136.00
02/05/2018	R213 On 02-August-18	9.07	Call	Bond Future	2770	3	3	3	0.00
02/05/2018	R213 On 02-August-18	9.06	Call	Bond Future	2727	3	3	3	0.00
02/05/2018	R213 On 02-August-18	9.05	Call	Bond Future	2683	3	3	3	0.00
02/05/2018	R213 On 02-August-18	9.06	Put	Bond Future	1193	1	1	1	0.00
02/05/2018	R213 On 02-August-18	9.05	Put	Bond Future	1216	1	1	1	0.00
02/05/2018	R213 On 02-August-18	9.07	Put	Bond Future	1171	1	1	1	0.00
02/05/2018	R213 On 01-November-18			Bond Future	8.88	88.2985	87.3730	88.2985	0.00
02/05/2018	R213 On 01-November-18	8.66	Call	Bond Future	1942	2	2	2	0.00
02/05/2018	R213 On 01-November-18	8.65	Call	Bond Future	1912	2	2	2	0.00
02/05/2018	R213 On 01-November-18	8.64	Call	Bond Future	1883	2	2	2	0.00
02/05/2018	R213 On 01-November-18	8.65	Put	Bond Future	3466	3	3	3	0.00
02/05/2018	R213 On 01-November-18	8.64	Put	Bond Future	3505	3	4	3	0.00
02/05/2018	R213 On 01-November-18	8.66	Put	Bond Future	3426	3	3	3	0.00
02/05/2018	R213 On 07-February-19			Bond Future	8.93	90.0423	89.0975	90.0423	0.00
02/05/2018	R213 On 07-February-19	8.68	Call	Bond Future	2584	3	3	3	0.00
02/05/2018	R213 On 07-February-19	8.69	Call	Bond Future	2614	3	3	3	0.00
02/05/2018	R213 On 07-February-19	8.70	Call	Bond Future	2645	3	3	3	0.00
02/05/2018	R213 On 07-February-19	8.69	Put	Bond Future	4235	4	4	4	0.00
02/05/2018	R213 On 07-February-19	8.70	Put	Bond Future	4198	4	4	4	0.00
02/05/2018	R213 On 07-February-19	8.68	Put	Bond Future	4272	4	4	4	0.00
02/05/2018	R214 On 03-May-18			Bond Future	9.15	77.0218	75.9982	77.0218	14,816.00
02/05/2018	R214 On 03-May-18	9.98	Call	Bond Future	5887	7	6	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
02/05/2018	R214 On 03-May-18	9.99	Call	Bond Future	5953	7	6	7	0.00
02/05/2018	R214 On 03-May-18	9.97	Call	Bond Future	5821	7	6	7	0.00
02/05/2018	R214 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R214 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R214 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R214 On 02-August-18			Bond Future	9.20	78.4038	77.3611	78.4038	29,691.00
02/05/2018	R214 On 02-August-18	8.94	Call	Bond Future	1215	2	1	2	0.00
02/05/2018	R214 On 02-August-18	8.96	Call	Bond Future	1273	2	1	2	0.00
02/05/2018	R214 On 02-August-18	8.95	Call	Bond Future	1244	2	1	2	0.00
02/05/2018	R214 On 02-August-18	8.95	Put	Bond Future	3122	3	3	3	0.00
02/05/2018	R214 On 02-August-18	8.96	Put	Bond Future	3074	2	3	2	0.00
02/05/2018	R214 On 02-August-18	8.94	Put	Bond Future	3171	3	3	3	0.00
02/05/2018	R214 On 01-November-18			Bond Future	9.24	76.5339	75.4720	76.5339	0.00
02/05/2018	R214 On 01-November-18	8.98	Call	Bond Future	2136	3	2	3	0.00
02/05/2018	R214 On 01-November-18	8.99	Call	Bond Future	2168	3	2	3	0.00
02/05/2018	R214 On 01-November-18	9.00	Call	Bond Future	2200	3	2	3	0.00
02/05/2018	R214 On 01-November-18	9.00	Put	Bond Future	4032	3	4	3	0.00
02/05/2018	R214 On 01-November-18	8.98	Put	Bond Future	4123	4	4	4	0.00
02/05/2018	R214 On 01-November-18	8.99	Put	Bond Future	4077	3	4	3	0.00
02/05/2018	R214 On 07-February-19			Bond Future	9.29	78.0453	76.9616	78.0453	0.00
02/05/2018	R214 On 07-February-19	9.04	Call	Bond Future	3055	4	3	4	0.00
02/05/2018	R214 On 07-February-19	9.05	Call	Bond Future	3089	4	3	4	0.00
02/05/2018	R214 On 07-February-19	9.03	Call	Bond Future	3021	4	3	4	0.00
02/05/2018	R214 On 07-February-19	9.03	Put	Bond Future	4997	4	5	4	0.00
02/05/2018	R214 On 07-February-19	9.04	Put	Bond Future	4954	4	5	4	0.00
02/05/2018	R214 On 07-February-19	9.05	Put	Bond Future	4911	4	5	4	0.00
02/05/2018	R248 On 03-May-18			Bond Future	9.18	98.6211	97.2999	98.6211	20,808.00
02/05/2018	R248 On 03-May-18	10.07	Call	Bond Future	8092	9	8	9	0.00
02/05/2018	R248 On 03-May-18	10.06	Call	Bond Future	8008	9	8	9	0.00
02/05/2018	R248 On 03-May-18	10.05	Call	Bond Future	7924	9	8	9	0.00
02/05/2018	R248 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R248 On 03-May-18	10.05	Put	Bond Future	0	0	0	0	0.00
02/05/2018	R248 On 03-May-18	10.07	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
02/05/2018	R248 On 02-August-18			Bond Future	9.22	100.3906	99.0448	100.3906	100,451.00
02/05/2018	R248 On 02-August-18	8.99	Call	Bond Future	1733	2	2	2	0.00
02/05/2018	R248 On 02-August-18	8.98	Call	Bond Future	1694	2	2	2	0.00
02/05/2018	R248 On 02-August-18	8.97	Call	Bond Future	1656	2	2	2	0.00
02/05/2018	R248 On 02-August-18	8.98	Put	Bond Future	4072	3	4	3	0.00
02/05/2018	R248 On 02-August-18	8.97	Put	Bond Future	4135	3	4	3	0.00
02/05/2018	R248 On 02-August-18	8.99	Put	Bond Future	4010	3	4	3	0.00
02/05/2018	R248 On 01-November-18			Bond Future	9.27	97.7799	96.4093	97.7799	0.00
02/05/2018	R248 On 01-November-18	9.01	Call	Bond Future	2873	3	3	3	0.00
02/05/2018	R248 On 01-November-18	9.03	Call	Bond Future	2957	4	3	4	0.00
02/05/2018	R248 On 01-November-18	9.02	Call	Bond Future	2915	4	3	4	0.00
02/05/2018	R248 On 01-November-18	9.02	Put	Bond Future	5334	5	5	5	0.00
02/05/2018	R248 On 01-November-18	9.03	Put	Bond Future	5277	5	5	5	0.00
02/05/2018	R248 On 01-November-18	9.01	Put	Bond Future	5393	5	5	5	0.00
02/05/2018	R248 On 07-February-19			Bond Future	9.32	99.7109	98.3122	99.7109	0.00
02/05/2018	R248 On 07-February-19	9.06	Call	Bond Future	3994	5	4	5	0.00
02/05/2018	R248 On 07-February-19	9.07	Call	Bond Future	4038	5	4	5	0.00
02/05/2018	R248 On 07-February-19	9.05	Call	Bond Future	3950	5	4	5	0.00
02/05/2018	R248 On 07-February-19	9.07	Put	Bond Future	6447	6	6	6	0.00
02/05/2018	R248 On 07-February-19	9.05	Put	Bond Future	6557	6	7	6	0.00
02/05/2018	R248 On 07-February-19	9.06	Put	Bond Future	6502	6	7	6	0.00