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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/08/2018 TO: 02/08/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	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
02/08/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	2025 On 02-August-18			Bond Future	130.65	130.6618	130.6544	130.6618	0.00
02/08/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
02/08/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
02/08/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
02/08/2018	2025 On 02-August-18	136.66	Put	Bond Future	6006	6	6	6	0.00
02/08/2018	2025 On 02-August-18	136.67	Put	Bond Future	6016	6	6	6	0.00
02/08/2018	2025 On 02-August-18	136.65	Put	Bond Future	5996	6	6	6	0.00
02/08/2018	2025 On 01-November-18			Bond Future	133.02	133.0240	133.0161	133.0240	365.00
02/08/2018	2025 On 07-February-19			Bond Future	134.20	134.2109	134.2034	134.2109	0.00
02/08/2018	2025 On 02-May-19			Bond Future	136.47	136.4792	136.4703	136.4792	0.00
02/08/2018	2029 On 02-August-18			Bond Future	99.58	99.5849	99.5797	99.5849	0.00
02/08/2018	2029 On 01-November-18			Bond Future	100.33	100.3386	100.3329	100.3386	1,370.00
02/08/2018	2029 On 07-February-19			Bond Future	102.30	102.3006	102.2953	102.3006	0.00
02/08/2018	2029 On 02-May-19			Bond Future	102.95	102.9570	102.9506	102.9570	0.00
02/08/2018	2030 On 02-August-18			Bond Future	9.13	93.0102	92.2461	93.0102	0.00
02/08/2018	2030 On 02-August-18	9.46	Call	Bond Future	2190	3	2	3	0.00
02/08/2018	2030 On 02-August-18	8.51	Call	Bond Future	0	0	0	0	0.00
02/08/2018	2030 On 02-August-18	8.91	Call	Bond Future	0	0	0	0	0.00
02/08/2018	2030 On 02-August-18	9.50	Call	Bond Future	2447	3	2	3	0.00
02/08/2018	2030 On 02-August-18	9.47	Call	Bond Future	2254	3	2	3	0.00
02/08/2018	2030 On 02-August-18	9.45	Call	Bond Future	2126	3	2	3	0.00
02/08/2018	2030 On 02-August-18	9.50	Put	Bond Future	0	0	0	0	0.00
02/08/2018	2030 On 02-August-18	9.47	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
02/08/2018	2030 On 02-August-18	9.45	Put	Bond Future	0	0	0	0	0.00
02/08/2018	2030 On 02-August-18	8.91	Put	Bond Future	1444	1	1	1	0.00
02/08/2018	2030 On 02-August-18	9.46	Put	Bond Future	0	0	0	0	0.00
02/08/2018	2030 On 02-August-18	8.51	Put	Bond Future	4212	3	4	3	0.00
02/08/2018	2030 On 01-November-18			Bond Future	9.14	94.6691	94.1959	94.6691	48,226.00
02/08/2018	2030 On 01-November-18	8.58	Call	Bond Future	509	1	1	1	0.00
02/08/2018	2030 On 01-November-18	8.60	Call	Bond Future	541	1	1	1	0.00
02/08/2018	2030 On 01-November-18	8.59	Call	Bond Future	525	1	1	1	0.00
02/08/2018	2030 On 01-November-18	8.59	Put	Bond Future	4240	4	4	4	0.00
02/08/2018	2030 On 01-November-18	8.58	Put	Bond Future	4294	4	4	4	0.00
02/08/2018	2030 On 01-November-18	8.60	Put	Bond Future	4187	4	4	4	0.00
02/08/2018	2030 On 07-February-19			Bond Future	9.21	92.4940	92.0122	92.4940	167.00
02/08/2018	2030 On 07-February-19	8.62	Call	Bond Future	1207	1	1	1	0.00
02/08/2018	2030 On 07-February-19	8.63	Call	Bond Future	1228	1	1	1	0.00
02/08/2018	2030 On 07-February-19	8.64	Call	Bond Future	1249	1	1	1	0.00
02/08/2018	2030 On 07-February-19	8.64	Put	Bond Future	5019	5	5	5	0.00
02/08/2018	2030 On 07-February-19	8.63	Put	Bond Future	5066	5	5	5	0.00
02/08/2018	2030 On 07-February-19	8.62	Put	Bond Future	5113	5	5	5	0.00
02/08/2018	2030 On 02-May-19			Bond Future	9.27	94.0400	93.5493	94.0400	0.00
02/08/2018	2030 On 02-May-19	9.39	Call	Bond Future	3737	4	4	4	0.00
02/08/2018	2030 On 02-May-19	9.41	Call	Bond Future	3807	4	4	4	0.00
02/08/2018	2030 On 02-May-19	9.40	Call	Bond Future	3772	4	4	4	0.00
02/08/2018	2030 On 02-May-19	9.40	Put	Bond Future	2983	3	3	3	0.00
02/08/2018	2030 On 02-May-19	9.41	Put	Bond Future	2956	3	3	3	0.00
02/08/2018	2030 On 02-May-19	9.39	Put	Bond Future	3011	3	3	3	0.00
02/08/2018	2032 On 02-August-18			Bond Future	9.31	95.6193	94.7912	95.6193	0.00
02/08/2018	2032 On 02-August-18	9.68	Call	Bond Future	2610	3	3	3	0.00
02/08/2018	2032 On 02-August-18	9.67	Call	Bond Future	2541	3	3	3	0.00
02/08/2018	2032 On 02-August-18	9.66	Call	Bond Future	2472	3	2	3	0.00
02/08/2018	2032 On 02-August-18	9.67	Put	Bond Future	0	0	0	0	0.00
02/08/2018	2032 On 02-August-18	9.66	Put	Bond Future	0	0	0	0	0.00
02/08/2018	2032 On 02-August-18	9.68	Put	Bond Future	0	0	0	0	0.00
02/08/2018	2032 On 01-November-18			Bond Future	9.34	93.1698	92.6201	93.1698	34,700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2018	2032 On 01-November-18	8.76	Call	Bond Future	533	1	1	1	0.00
02/08/2018	2032 On 01-November-18	8.77	Call	Bond Future	549	1	1	1	0.00
02/08/2018	2032 On 01-November-18	8.75	Call	Bond Future	516	1	1	1	0.00
02/08/2018	2032 On 01-November-18	8.75	Put	Bond Future	4820	4	5	4	0.00
02/08/2018	2032 On 01-November-18	8.76	Put	Bond Future	4761	4	5	4	0.00
02/08/2018	2032 On 01-November-18	8.77	Put	Bond Future	4701	4	5	4	0.00
02/08/2018	2032 On 07-February-19			Bond Future	9.41	94.9750	94.4153	94.9750	456.00
02/08/2018	2032 On 07-February-19	8.82	Call	Bond Future	1343	2	1	2	0.00
02/08/2018	2032 On 07-February-19	8.81	Call	Bond Future	1321	2	1	2	0.00
02/08/2018	2032 On 07-February-19	8.80	Call	Bond Future	1298	1	1	1	0.00
02/08/2018	2032 On 07-February-19	8.81	Put	Bond Future	5641	5	6	5	0.00
02/08/2018	2032 On 07-February-19	8.80	Put	Bond Future	5693	5	6	5	0.00
02/08/2018	2032 On 07-February-19	8.82	Put	Bond Future	5589	5	6	5	0.00
02/08/2018	2032 On 02-May-19			Bond Future	9.47	92.4073	91.8373	92.4073	0.00
02/08/2018	2032 On 02-May-19	9.61	Call	Bond Future	4296	5	4	5	0.00
02/08/2018	2032 On 02-May-19	9.62	Call	Bond Future	4335	5	4	5	0.00
02/08/2018	2032 On 02-May-19	9.63	Call	Bond Future	4375	5	4	5	0.00
02/08/2018	2032 On 02-May-19	9.63	Put	Bond Future	3285	3	3	3	0.00
02/08/2018	2032 On 02-May-19	9.61	Put	Bond Future	3343	3	3	3	0.00
02/08/2018	2032 On 02-May-19	9.62	Put	Bond Future	3314	3	3	3	0.00
02/08/2018	2033 On 02-August-18			Bond Future	103.12	103.1259	103.1203	103.1259	0.00
02/08/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
02/08/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
02/08/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
02/08/2018	2033 On 02-August-18	109.93	Put	Bond Future	6810	7	7	7	0.00
02/08/2018	2033 On 02-August-18	109.94	Put	Bond Future	6820	7	7	7	0.00
02/08/2018	2033 On 02-August-18	109.92	Put	Bond Future	6800	7	7	7	0.00
02/08/2018	2033 On 01-November-18			Bond Future	103.87	103.8721	103.8660	103.8721	5,770.00
02/08/2018	2033 On 07-February-19			Bond Future	105.90	105.9032	105.8976	105.9032	0.00
02/08/2018	2033 On 02-May-19			Bond Future	106.54	106.5484	106.5417	106.5484	0.00
02/08/2018	2037 On 02-August-18			Bond Future	9.51	92.3725	91.4853	92.3725	0.00
02/08/2018	2037 On 02-August-18	9.95	Call	Bond Future	3478	4	3	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
02/08/2018	2037 On 02-August-18	9.96	Call	Bond Future	3554	4	4	4	0.00
02/08/2018	2037 On 02-August-18	9.97	Call	Bond Future	3630	5	4	5	0.00
02/08/2018	2037 On 02-August-18	9.97	Put	Bond Future	0	0	0	0	0.00
02/08/2018	2037 On 02-August-18	9.95	Put	Bond Future	0	0	0	0	0.00
02/08/2018	2037 On 02-August-18	9.96	Put	Bond Future	0	0	0	0	0.00
02/08/2018	2037 On 01-November-18			Bond Future	9.53	94.0200	93.4452	94.0200	48,614.00
02/08/2018	2037 On 01-November-18	9.01	Call	Bond Future	708	1	1	1	0.00
02/08/2018	2037 On 01-November-18	9.03	Call	Bond Future	750	1	1	1	0.00
02/08/2018	2037 On 01-November-18	9.02	Call	Bond Future	729	1	1	1	0.00
02/08/2018	2037 On 01-November-18	9.02	Put	Bond Future	4913	4	5	4	0.00
02/08/2018	2037 On 01-November-18	9.03	Put	Bond Future	4849	4	5	4	0.00
02/08/2018	2037 On 01-November-18	9.01	Put	Bond Future	4977	5	5	5	0.00
02/08/2018	2037 On 07-February-19			Bond Future	9.59	91.5817	90.9964	91.5817	650.00
02/08/2018	2037 On 07-February-19	9.05	Call	Bond Future	1630	2	2	2	0.00
02/08/2018	2037 On 07-February-19	9.06	Call	Bond Future	1658	2	2	2	0.00
02/08/2018	2037 On 07-February-19	9.07	Call	Bond Future	1686	2	2	2	0.00
02/08/2018	2037 On 07-February-19	9.07	Put	Bond Future	5958	6	6	6	0.00
02/08/2018	2037 On 07-February-19	9.05	Put	Bond Future	6072	6	6	6	0.00
02/08/2018	2037 On 07-February-19	9.06	Put	Bond Future	6014	6	6	6	0.00
02/08/2018	2037 On 02-May-19			Bond Future	9.65	93.1125	92.5165	93.1125	0.00
02/08/2018	2037 On 02-May-19	9.80	Call	Bond Future	4876	5	5	5	0.00
02/08/2018	2037 On 02-May-19	9.81	Call	Bond Future	4920	5	5	5	0.00
02/08/2018	2037 On 02-May-19	9.79	Call	Bond Future	4833	5	5	5	0.00
02/08/2018	2037 On 02-May-19	9.79	Put	Bond Future	3787	4	4	4	0.00
02/08/2018	2037 On 02-May-19	9.80	Put	Bond Future	3754	4	4	4	0.00
02/08/2018	2037 On 02-May-19	9.81	Put	Bond Future	3722	3	4	3	0.00
02/08/2018	2038 On 02-August-18			Bond Future	122.96	122.9680	122.9614	122.9680	0.00
02/08/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
02/08/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
02/08/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
02/08/2018	2038 On 02-August-18	134.53	Put	Bond Future	11569	12	12	12	0.00
02/08/2018	2038 On 02-August-18	134.54	Put	Bond Future	11579	12	12	12	0.00
02/08/2018	2038 On 02-August-18	134.55	Put	Bond Future	11589	12	12	12	0.00

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02/08/2018	2038 On 01-November-18			Bond Future	125.18	125.1912	125.1840	125.1912	9,621.00
02/08/2018	2038 On 07-February-19			Bond Future	126.04	126.0480	126.0413	126.0480	0.00
02/08/2018	2038 On 02-May-19			Bond Future	128.17	128.1783	128.1702	128.1783	0.00
02/08/2018	2040 On 02-August-18			Bond Future	9.59	95.8787	94.8377	95.8787	0.00
02/08/2018	2040 On 02-August-18	10.05	Call	Bond Future	3847	5	4	5	0.00
02/08/2018	2040 On 02-August-18	10.04	Call	Bond Future	3766	5	4	5	0.00
02/08/2018	2040 On 02-August-18	10.03	Call	Bond Future	3685	5	4	5	0.00
02/08/2018	2040 On 02-August-18	10.04	Put	Bond Future	0	0	0	0	0.00
02/08/2018	2040 On 02-August-18	10.03	Put	Bond Future	0	0	0	0	0.00
02/08/2018	2040 On 02-August-18	10.05	Put	Bond Future	0	0	0	0	0.00
02/08/2018	2040 On 01-November-18			Bond Future	9.62	97.5888	96.8374	97.5888	19,698.00
02/08/2018	2040 On 01-November-18	9.08	Call	Bond Future	746	1	1	1	0.00
02/08/2018	2040 On 01-November-18	9.20	Call	Bond Future	1043	1	1	1	3,540.00
02/08/2018	2040 On 01-November-18	9.80	Call	Bond Future	3421	4	3	4	3,540.00
02/08/2018	2040 On 01-November-18	9.09	Call	Bond Future	768	1	1	1	0.00
02/08/2018	2040 On 01-November-18	9.10	Call	Bond Future	791	1	1	1	2,950.00
02/08/2018	2040 On 01-November-18	8.50	Call	Bond Future	72	0	0	0	2,950.00
02/08/2018	2040 On 01-November-18	9.07	Call	Bond Future	724	1	1	1	0.00
02/08/2018	2040 On 01-November-18	9.07	Put	Bond Future	5604	5	6	5	0.00
02/08/2018	2040 On 01-November-18	8.50	Put	Bond Future	10486	10	10	10	0.00
02/08/2018	2040 On 01-November-18	9.10	Put	Bond Future	5392	5	5	5	0.00
02/08/2018	2040 On 01-November-18	9.09	Put	Bond Future	5462	5	5	5	0.00
02/08/2018	2040 On 01-November-18	9.80	Put	Bond Future	1860	2	2	2	0.00
02/08/2018	2040 On 01-November-18	9.08	Put	Bond Future	5533	5	6	5	0.00
02/08/2018	2040 On 01-November-18	9.20	Put	Bond Future	4725	4	5	4	0.00
02/08/2018	2040 On 07-February-19			Bond Future	9.68	94.9691	94.2038	94.9691	100.00
02/08/2018	2040 On 07-February-19	9.11	Call	Bond Future	1708	2	2	2	0.00
02/08/2018	2040 On 07-February-19	9.13	Call	Bond Future	1766	2	2	2	0.00
02/08/2018	2040 On 07-February-19	9.12	Call	Bond Future	1737	2	2	2	0.00
02/08/2018	2040 On 07-February-19	9.12	Put	Bond Future	6712	6	7	6	0.00
02/08/2018	2040 On 07-February-19	9.11	Put	Bond Future	6775	6	7	6	0.00
02/08/2018	2040 On 07-February-19	9.13	Put	Bond Future	6650	6	7	6	0.00
02/08/2018	2040 On 02-May-19			Bond Future	9.75	96.5565	95.7774	96.5565	0.00

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02/08/2018	2040 On 02-May-19	9.90	Call	Bond Future	5251	6	5	6	0.00
02/08/2018	2040 On 02-May-19	9.89	Call	Bond Future	5205	6	5	6	0.00
02/08/2018	2040 On 02-May-19	9.88	Call	Bond Future	5159	6	5	6	0.00
02/08/2018	2040 On 02-May-19	9.89	Put	Bond Future	4005	4	4	4	0.00
02/08/2018	2040 On 02-May-19	9.88	Put	Bond Future	4041	4	4	4	0.00
02/08/2018	2040 On 02-May-19	9.90	Put	Bond Future	3969	4	4	4	0.00
02/08/2018	2044 On 02-August-18			Bond Future	9.62	92.9594	91.9443	92.9594	0.00
02/08/2018	2044 On 02-August-18	10.05	Call	Bond Future	3654	5	4	5	0.00
02/08/2018	2044 On 02-August-18	10.07	Call	Bond Future	3818	5	4	5	0.00
02/08/2018	2044 On 02-August-18	10.06	Call	Bond Future	3736	5	4	5	0.00
02/08/2018	2044 On 02-August-18	10.06	Put	Bond Future	0	0	0	0	0.00
02/08/2018	2044 On 02-August-18	10.07	Put	Bond Future	0	0	0	0	0.00
02/08/2018	2044 On 02-August-18	10.05	Put	Bond Future	0	0	0	0	0.00
02/08/2018	2044 On 01-November-18			Bond Future	9.65	94.6173	93.8528	94.6173	38,627.00
02/08/2018	2044 On 01-November-18	9.12	Call	Bond Future	790	1	1	1	0.00
02/08/2018	2044 On 01-November-18	9.13	Call	Bond Future	814	1	1	1	0.00
02/08/2018	2044 On 01-November-18	9.14	Call	Bond Future	837	1	1	1	0.00
02/08/2018	2044 On 01-November-18	9.13	Put	Bond Future	5542	5	6	5	0.00
02/08/2018	2044 On 01-November-18	9.14	Put	Bond Future	5471	5	5	5	0.00
02/08/2018	2044 On 01-November-18	9.12	Put	Bond Future	5614	5	6	5	0.00
02/08/2018	2044 On 07-February-19			Bond Future	9.71	92.0653	91.2866	92.0653	108.00
02/08/2018	2044 On 07-February-19	9.17	Call	Bond Future	1851	2	2	2	0.00
02/08/2018	2044 On 07-February-19	9.18	Call	Bond Future	1882	2	2	2	0.00
02/08/2018	2044 On 07-February-19	9.16	Call	Bond Future	1820	2	2	2	0.00
02/08/2018	2044 On 07-February-19	9.16	Put	Bond Future	6820	6	7	6	0.00
02/08/2018	2044 On 07-February-19	9.17	Put	Bond Future	6756	6	7	6	0.00
02/08/2018	2044 On 07-February-19	9.18	Put	Bond Future	6693	6	7	6	0.00
02/08/2018	2044 On 02-May-19			Bond Future	9.77	93.6042	92.8115	93.6042	0.00
02/08/2018	2044 On 02-May-19	9.90	Call	Bond Future	5247	6	5	6	0.00
02/08/2018	2044 On 02-May-19	9.92	Call	Bond Future	5340	6	5	6	0.00
02/08/2018	2044 On 02-May-19	9.91	Call	Bond Future	5294	6	5	6	0.00
02/08/2018	2044 On 02-May-19	9.92	Put	Bond Future	4104	4	4	4	0.00
02/08/2018	2044 On 02-May-19	9.91	Put	Bond Future	4141	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
02/08/2018	2044 On 02-May-19	9.90	Put	Bond Future	4178	4	4	4	0.00
02/08/2018	2046 On 02-August-18			Bond Future	117.37	117.3719	117.3658	117.3719	0.00
02/08/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
02/08/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
02/08/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
02/08/2018	2046 On 02-August-18	128.77	Put	Bond Future	11404	11	11	11	0.00
02/08/2018	2046 On 02-August-18	128.79	Put	Bond Future	11424	11	11	11	0.00
02/08/2018	2046 On 02-August-18	128.78	Put	Bond Future	11414	11	11	11	0.00
02/08/2018	2046 On 01-November-18			Bond Future	117.84	117.8490	117.8425	117.8490	11,966.00
02/08/2018	2046 On 07-February-19			Bond Future	120.15	120.1534	120.1473	120.1534	0.00
02/08/2018	2046 On 02-May-19			Bond Future	120.49	120.4987	120.4914	120.4987	0.00
02/08/2018	2050 On 02-August-18			Bond Future	121.16	121.1699	121.1637	121.1699	0.00
02/08/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
02/08/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
02/08/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
02/08/2018	2050 On 02-August-18	137.54	Put	Bond Future	16376	16	16	16	0.00
02/08/2018	2050 On 02-August-18	137.52	Put	Bond Future	16356	16	16	16	0.00
02/08/2018	2050 On 02-August-18	137.53	Put	Bond Future	16366	16	16	16	0.00
02/08/2018	2050 On 01-November-18			Bond Future	124.54	123.3606	124.5392	123.3606	9,854.00
02/08/2018	2050 On 07-February-19			Bond Future	125.20	124.0013	125.2037	124.0013	0.00
02/08/2018	2050 On 02-May-19			Bond Future	127.32	126.0970	127.3184	126.0970	0.00
02/08/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	AL37 On 02-August-18			Index Future	585.93	586.7830	585.9320	586.7830	0.00
02/08/2018	AL37 On 01-November-18			Index Future	596.38	597.2480	596.3790	597.2480	0.00
02/08/2018	AL37 On 07-February-19			Index Future	607.94	608.8210	607.9390	608.8210	0.00
02/08/2018	AL37 On 02-May-19			Index Future	618.10	619.0020	618.0990	619.0020	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
02/08/2018	AL7T On 02-August-18			Index Future	684.52	686.9860	684.5180	686.9860	0.00
02/08/2018	AL7T On 01-November-18			Index Future	696.72	699.2380	696.7230	699.2380	0.00
02/08/2018	AL7T On 07-February-19			Index Future	710.23	712.7880	710.2280	712.7880	0.00
02/08/2018	AL7T On 02-May-19			Index Future	722.10	724.7080	722.0970	724.7080	0.00
02/08/2018	ALBI On 02-August-18			Index Future	621.60	624.8230	621.6010	624.8230	0.00
02/08/2018	ALBI On 01-November-18			Index Future	632.68	635.9670	632.6840	635.9670	863.00
02/08/2018	ALBI On 07-February-19			Index Future	644.95	648.2910	644.9480	648.2910	0.00
02/08/2018	ALBI On 02-May-19			Index Future	655.73	659.1310	655.7260	659.1310	0.00
02/08/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	C197 On 07-December-23			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
02/08/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/08/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2018	EL28 On 02-August-18			Bond Future	127.42	127.4199	127.4157	127.4199	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
02/08/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
02/08/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
02/08/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
02/08/2018	EL28 On 02-August-18	134.94	Put	Bond Future	7524	8	8	8	0.00
02/08/2018	EL28 On 02-August-18	134.95	Put	Bond Future	7534	8	8	8	0.00
02/08/2018	EL28 On 02-August-18	134.93	Put	Bond Future	7514	8	8	8	0.00
02/08/2018	ES33 On 02-August-18			Bond Future	10.75	79.5849	78.9224	79.5849	0.00
02/08/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2306	3	2	3	0.00
02/08/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2364	3	2	3	0.00
02/08/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2421	3	2	3	0.00
02/08/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
02/08/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
02/08/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
02/08/2018	ES33 On 01-November-18			Bond Future	10.82	77.2160	76.7881	77.2160	9,466.00
02/08/2018	ES33 On 07-February-19			Bond Future	10.94	78.7122	78.2764	78.7122	0.00
02/08/2018	ES33 On 02-May-19			Bond Future	11.05	76.2383	75.7945	76.2383	0.00
02/08/2018	ES42 On 02-August-18			Bond Future	10.96	82.5236	81.7292	82.5236	0.00
02/08/2018	ES42 On 01-November-18			Bond Future	11.03	79.7353	79.1735	79.7353	7,957.00
02/08/2018	ES42 On 07-February-19			Bond Future	11.15	81.2801	80.7078	81.2801	0.00
02/08/2018	ES42 On 02-May-19			Bond Future	11.25	78.3787	77.7960	78.3787	0.00
02/08/2018	GOVI On 02-August-18			GOVI	617.34	620.6850	617.3380	620.6850	0.00
02/08/2018	GOVI On 02-August-18	605.71	Call	GOVI	116280	15	12	15	0.00
02/08/2018	GOVI On 02-August-18	605.72	Call	GOVI	116180	15	12	15	0.00
02/08/2018	GOVI On 02-August-18	605.70	Call	GOVI	116380	15	12	15	0.00
02/08/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
02/08/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
02/08/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
02/08/2018	GOVI On 01-November-18			GOVI	628.35	631.7550	628.3450	631.7550	465.00
02/08/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
02/08/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
02/08/2018	GOVI On 01-November-18	653.50	Call	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
02/08/2018	GOVI On 01-November-18	653.49	Put	GOVI	251450	22	25	22	0.00
02/08/2018	GOVI On 01-November-18	653.51	Put	GOVI	251650	22	25	22	0.00
02/08/2018	GOVI On 01-November-18	653.50	Put	GOVI	251550	22	25	22	0.00
02/08/2018	GOVI On 07-February-19			GOVI	640.53	643.9970	640.5250	643.9970	0.00
02/08/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
02/08/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
02/08/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
02/08/2018	GOVI On 07-February-19	666.51	Put	GOVI	259850	23	26	23	0.00
02/08/2018	GOVI On 07-February-19	666.52	Put	GOVI	259950	23	26	23	0.00
02/08/2018	GOVI On 07-February-19	666.53	Put	GOVI	260050	23	26	23	0.00
02/08/2018	GOVI On 02-May-19			GOVI	651.23	654.7660	651.2290	654.7660	0.00
02/08/2018	GOVI On 02-May-19	647.88	Call	GOVI	33490	7	3	7	0.00
02/08/2018	GOVI On 02-May-19	647.87	Call	GOVI	33590	7	3	7	0.00
02/08/2018	GOVI On 02-May-19	647.86	Call	GOVI	33690	7	3	7	0.00
02/08/2018	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
02/08/2018	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
02/08/2018	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
02/08/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/08/2018	IGOV On 02-August-18			Index Future	249.94	250.8980	249.9360	250.8980	0.00
02/08/2018	IGOV On 01-November-18			Index Future	255.80	255.4340	255.8010	255.4340	742.00
02/08/2018	IGOV On 07-February-19			Index Future	260.80	260.4290	260.8040	260.4290	0.00
02/08/2018	IGOV On 02-May-19			Index Future	265.21	264.8310	265.2100	264.8310	0.00
02/08/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
02/08/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2300	102.2400	102.2300	0.00
02/08/2018	IS01 On 22-March-19			Interest Rate Swap	99.57	99.5600	99.5700	99.5600	0.00
02/08/2018	IS01 On 20-June-19			Interest Rate Swap	102.00	102.0000	102.0000	102.0000	0.00
02/08/2018	IS01 On 19-September-19			Interest Rate Swap	99.92	99.9100	99.9200	99.9100	0.00
02/08/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
02/08/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
02/08/2018	IS02 On 15-March-19			Interest Rate Swap	99.31	99.3000	99.3100	99.3000	0.00
02/08/2018	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	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
02/08/2018	IS02 On 20-September-19			Interest Rate Swap	101.92	101.9100	101.9200	101.9100	0.00
02/08/2018	IS02 On 20-December-19			Interest Rate Swap	102.92	102.9000	102.9200	102.9000	0.00
02/08/2018	IS02 On 23-March-20			Interest Rate Swap	99.01	98.9800	99.0100	98.9800	0.00
02/08/2018	IS02 On 22-June-20			Interest Rate Swap	102.63	102.6000	102.6300	102.6000	0.00
02/08/2018	IS02 On 21-September-20			Interest Rate Swap	99.69	99.6600	99.6900	99.6600	0.00
02/08/2018	IS05 On 17-December-20			Interest Rate Swap	96.56	96.5100	96.5600	96.5100	0.00
02/08/2018	IS05 On 16-March-21			Interest Rate Swap	95.80	95.7500	95.8000	95.7500	0.00
02/08/2018	IS05 On 15-June-21			Interest Rate Swap	95.02	94.9400	95.0200	94.9400	0.00
02/08/2018	IS05 On 21-September-21			Interest Rate Swap	95.22	95.1300	95.2200	95.1300	0.00
02/08/2018	IS05 On 21-December-21			Interest Rate Swap	97.43	97.3200	97.4300	97.3200	51.00
02/08/2018	IS05 On 15-March-22			Interest Rate Swap	97.58	97.4400	97.5800	97.4400	0.00
02/08/2018	IS05 On 21-June-22			Interest Rate Swap	98.79	98.6300	98.7900	98.6300	0.00
02/08/2018	IS05 On 20-September-22			Interest Rate Swap	102.72	102.5400	102.7200	102.5400	0.00
02/08/2018	IS05 On 20-December-22			Interest Rate Swap	103.98	103.7800	103.9800	103.7800	0.00
02/08/2018	IS05 On 22-March-23			Interest Rate Swap	97.40	97.1800	97.4000	97.1800	0.00
02/08/2018	IS05 On 20-June-23			Interest Rate Swap	103.43	103.2000	103.4300	103.2000	0.00
02/08/2018	IS05 On 19-September-23			Interest Rate Swap	98.96	98.7100	98.9600	98.7100	0.00
02/08/2018	IS10 On 17-December-25			Interest Rate Swap	95.79	95.4400	95.7900	95.4400	0.00
02/08/2018	IS10 On 16-March-26			Interest Rate Swap	92.81	92.4500	92.8100	92.4500	0.00
02/08/2018	IS10 On 15-June-26			Interest Rate Swap	91.57	91.2000	91.5700	91.2000	0.00
02/08/2018	IS10 On 21-September-26			Interest Rate Swap	93.74	93.3500	93.7400	93.3500	0.00
02/08/2018	IS10 On 21-December-26			Interest Rate Swap	97.51	97.1200	97.5100	97.1200	0.00
02/08/2018	IS10 On 15-March-27			Interest Rate Swap	96.09	95.6900	96.0900	95.6900	0.00
02/08/2018	IS10 On 21-June-27			Interest Rate Swap	98.16	97.7500	98.1600	97.7500	0.00
02/08/2018	IS10 On 20-September-27			Interest Rate Swap	103.58	103.1600	103.5800	103.1600	0.00
02/08/2018	IS10 On 20-December-27			Interest Rate Swap	103.93	103.4900	103.9300	103.4900	0.00
02/08/2018	IS10 On 22-March-28			Interest Rate Swap	97.48	97.0200	97.4800	97.0200	0.00
02/08/2018	IS10 On 20-June-28			Interest Rate Swap	104.61	104.1500	104.6100	104.1500	0.00
02/08/2018	IS10 On 19-September-28			Interest Rate Swap	98.21	97.7200	98.2100	97.7200	0.00
02/08/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/08/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	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
02/08/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
02/08/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
02/08/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
02/08/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	35,000.00
02/08/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
02/08/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
02/08/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
02/08/2018	R023 On 02-August-18			Bond Future	8.18	102.1005	101.7495	102.1005	0.00
02/08/2018	R023 On 02-August-18	10.40	Call	Bond Future	7832	8	8	8	0.00
02/08/2018	R023 On 02-August-18	10.41	Call	Bond Future	7866	8	8	8	0.00
02/08/2018	R023 On 02-August-18	10.39	Call	Bond Future	7799	8	8	8	0.00
02/08/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
02/08/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
02/08/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
02/08/2018	R023 On 01-November-18			Bond Future	8.19	99.9956	99.8458	99.9956	41,128.00
02/08/2018	R023 On 01-November-18	10.59	Call	Bond Future	8072	8	8	8	0.00
02/08/2018	R023 On 01-November-18	10.58	Call	Bond Future	8040	8	8	8	0.00
02/08/2018	R023 On 01-November-18	10.57	Call	Bond Future	8008	8	8	8	0.00
02/08/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
02/08/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
02/08/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
02/08/2018	R023 On 07-February-19			Bond Future	8.27	101.9332	101.7811	101.9332	0.00
02/08/2018	R023 On 07-February-19	10.57	Call	Bond Future	7374	8	7	8	0.00
02/08/2018	R023 On 07-February-19	10.59	Call	Bond Future	7434	8	7	8	0.00
02/08/2018	R023 On 07-February-19	10.58	Call	Bond Future	7404	8	7	8	0.00
02/08/2018	R023 On 07-February-19	10.58	Put	Bond Future	27	0	0	0	0.00
02/08/2018	R023 On 07-February-19	10.59	Put	Bond Future	27	0	0	0	0.00
02/08/2018	R023 On 07-February-19	10.57	Put	Bond Future	28	0	0	0	0.00
02/08/2018	R023 On 02-May-19			Bond Future	8.33	99.7096	99.5541	99.7096	0.00
02/08/2018	R023 On 02-May-19	8.46	Call	Bond Future	1699	2	2	2	0.00
02/08/2018	R023 On 02-May-19	8.45	Call	Bond Future	1679	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2018	R023 On 02-May-19	8.44	Call	Bond Future	1659	2	2	2	0.00
02/08/2018	R023 On 02-May-19	8.45	Put	Bond Future	1295	1	1	1	0.00
02/08/2018	R023 On 02-May-19	8.44	Put	Bond Future	1307	1	1	1	0.00
02/08/2018	R023 On 02-May-19	8.46	Put	Bond Future	1283	1	1	1	0.00
02/08/2018	R035 On 02-August-18			Bond Future	9.44	100.0415	99.1605	100.0415	0.00
02/08/2018	R035 On 02-August-18	9.42	Call	Bond Future	0	1	0	1	0.00
02/08/2018	R035 On 02-August-18	9.43	Call	Bond Future	0	1	0	1	0.00
02/08/2018	R035 On 02-August-18	9.44	Call	Bond Future	0	1	0	1	0.00
02/08/2018	R035 On 02-August-18	9.43	Put	Bond Future	80	0	0	0	0.00
02/08/2018	R035 On 02-August-18	9.44	Put	Bond Future	0	0	0	0	0.00
02/08/2018	R035 On 02-August-18	9.42	Put	Bond Future	160	0	0	0	0.00
02/08/2018	R035 On 01-November-18			Bond Future	9.47	97.3301	96.7594	97.3301	68,063.00
02/08/2018	R035 On 01-November-18	8.94	Call	Bond Future	724	1	1	1	0.00
02/08/2018	R035 On 01-November-18	8.93	Call	Bond Future	704	1	1	1	0.00
02/08/2018	R035 On 01-November-18	8.92	Call	Bond Future	683	1	1	1	0.00
02/08/2018	R035 On 01-November-18	8.93	Put	Bond Future	5096	5	5	5	0.00
02/08/2018	R035 On 01-November-18	8.92	Put	Bond Future	5161	5	5	5	0.00
02/08/2018	R035 On 01-November-18	8.94	Put	Bond Future	5032	5	5	5	0.00
02/08/2018	R035 On 07-February-19			Bond Future	9.54	99.2160	98.6349	99.2160	298.00
02/08/2018	R035 On 07-February-19	8.96	Call	Bond Future	1483	2	1	2	0.00
02/08/2018	R035 On 07-February-19	8.98	Call	Bond Future	1536	2	2	2	0.00
02/08/2018	R035 On 07-February-19	8.97	Call	Bond Future	1509	2	2	2	0.00
02/08/2018	R035 On 07-February-19	8.97	Put	Bond Future	6112	6	6	6	0.00
02/08/2018	R035 On 07-February-19	8.98	Put	Bond Future	6055	6	6	6	0.00
02/08/2018	R035 On 07-February-19	8.96	Put	Bond Future	6169	6	6	6	0.00
02/08/2018	R035 On 02-May-19			Bond Future	9.60	96.3768	95.7851	96.3768	0.00
02/08/2018	R035 On 02-May-19	9.74	Call	Bond Future	4765	5	5	5	0.00
02/08/2018	R035 On 02-May-19	9.75	Call	Bond Future	4807	5	5	5	0.00
02/08/2018	R035 On 02-May-19	9.73	Call	Bond Future	4722	5	5	5	0.00
02/08/2018	R035 On 02-May-19	9.73	Put	Bond Future	3721	3	4	3	0.00
02/08/2018	R035 On 02-May-19	9.75	Put	Bond Future	3655	3	4	3	0.00
02/08/2018	R035 On 02-May-19	9.74	Put	Bond Future	3688	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2018	R186 On 02-August-18			Bond Future	8.73	112.4357	111.7182	112.4357	0.00
02/08/2018	R186 On 02-August-18	8.50	Call	Bond Future	0	0	0	0	0.00
02/08/2018	R186 On 02-August-18	8.47	Call	Bond Future	0	0	0	0	0.00
02/08/2018	R186 On 02-August-18	8.90	Call	Bond Future	1087	2	1	2	0.00
02/08/2018	R186 On 02-August-18	8.25	Call	Bond Future	0	0	0	0	0.00
02/08/2018	R186 On 02-August-18	8.75	Call	Bond Future	156	1	0	1	0.00
02/08/2018	R186 On 02-August-18	8.46	Call	Bond Future	0	0	0	0	0.00
02/08/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	0.00
02/08/2018	R186 On 02-August-18	9.04	Call	Bond Future	1946	3	2	3	0.00
02/08/2018	R186 On 02-August-18	8.48	Call	Bond Future	0	0	0	0	0.00
02/08/2018	R186 On 02-August-18	8.25	Put	Bond Future	3021	2	3	2	0.00
02/08/2018	R186 On 02-August-18	7.50	Put	Bond Future	8016	7	8	7	0.00
02/08/2018	R186 On 02-August-18	8.46	Put	Bond Future	1672	1	2	1	0.00
02/08/2018	R186 On 02-August-18	8.75	Put	Bond Future	0	0	0	0	0.00
02/08/2018	R186 On 02-August-18	9.04	Put	Bond Future	0	0	0	0	0.00
02/08/2018	R186 On 02-August-18	8.48	Put	Bond Future	1545	1	2	1	0.00
02/08/2018	R186 On 02-August-18	8.90	Put	Bond Future	0	0	0	0	0.00
02/08/2018	R186 On 02-August-18	8.47	Put	Bond Future	1609	1	2	1	0.00
02/08/2018	R186 On 02-August-18	8.50	Put	Bond Future	1418	1	1	1	0.00
02/08/2018	R186 On 01-November-18			Bond Future	8.73	114.4409	114.0926	114.4409	55,299.00
02/08/2018	R186 On 01-November-18	8.46	Call	Bond Future	934	1	1	1	5,000.00
02/08/2018	R186 On 01-November-18	8.53	Call	Bond Future	1101	1	1	1	0.00
02/08/2018	R186 On 01-November-18	8.90	Call	Bond Future	2255	2	2	2	0.00
02/08/2018	R186 On 01-November-18	9.14	Call	Bond Future	3237	4	3	4	0.00
02/08/2018	R186 On 01-November-18	8.52	Call	Bond Future	1076	1	1	1	0.00
02/08/2018	R186 On 01-November-18	7.96	Call	Bond Future	199	0	0	0	5,000.00
02/08/2018	R186 On 01-November-18	8.54	Call	Bond Future	1126	1	1	1	0.00
02/08/2018	R186 On 01-November-18	8.90	Put	Bond Future	1215	1	1	1	2,500.00
02/08/2018	R186 On 01-November-18	9.14	Put	Bond Future	762	1	1	1	5,000.00
02/08/2018	R186 On 01-November-18	8.52	Put	Bond Future	2362	2	2	2	0.00
02/08/2018	R186 On 01-November-18	7.96	Put	Bond Future	5030	5	5	5	0.00
02/08/2018	R186 On 01-November-18	8.54	Put	Bond Future	2287	2	2	2	0.00
02/08/2018	R186 On 01-November-18	8.53	Put	Bond Future	2324	2	2	2	0.00
02/08/2018	R186 On 01-November-18	8.46	Put	Bond Future	2593	2	3	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2018	R186 On 07-February-19			Bond Future	8.80	111.3533	110.9988	111.3533	719.00
02/08/2018	R186 On 07-February-19	8.20	Call	Bond Future	956	1	1	1	0.00
02/08/2018	R186 On 07-February-19	8.22	Call	Bond Future	994	1	1	1	0.00
02/08/2018	R186 On 07-February-19	8.21	Call	Bond Future	975	1	1	1	0.00
02/08/2018	R186 On 07-February-19	8.20	Put	Bond Future	4593	4	5	4	0.00
02/08/2018	R186 On 07-February-19	8.22	Put	Bond Future	4507	4	5	4	0.00
02/08/2018	R186 On 07-February-19	8.21	Put	Bond Future	4550	4	5	4	0.00
02/08/2018	R186 On 02-May-19			Bond Future	8.87	113.2147	112.8532	113.2147	0.00
02/08/2018	R186 On 02-May-19	9.03	Call	Bond Future	3429	4	3	4	0.00
02/08/2018	R186 On 02-May-19	9.02	Call	Bond Future	3394	4	3	4	0.00
02/08/2018	R186 On 02-May-19	9.01	Call	Bond Future	3360	4	3	4	0.00
02/08/2018	R186 On 02-May-19	9.02	Put	Bond Future	2505	2	3	2	0.00
02/08/2018	R186 On 02-May-19	9.01	Put	Bond Future	2528	2	3	2	0.00
02/08/2018	R186 On 02-May-19	9.03	Put	Bond Future	2483	2	2	2	0.00
02/08/2018	R197 On 02-August-18			Bond Future	297.45	297.4694	297.4517	297.4694	0.00
02/08/2018	R197 On 01-November-18			Bond Future	302.83	302.8476	302.8282	302.8476	2,350.00
02/08/2018	R197 On 07-February-19			Bond Future	301.40	301.4185	301.4005	301.4185	0.00
02/08/2018	R197 On 02-May-19			Bond Future	306.49	306.5125	306.4911	306.5125	0.00
02/08/2018	R202 On 02-August-18			Bond Future	232.95	232.9590	232.9468	232.9590	0.00
02/08/2018	R202 On 01-November-18			Bond Future	237.72	237.1707	237.7221	237.1707	10,129.00
02/08/2018	R202 On 07-February-19			Bond Future	238.47	237.9041	238.4673	237.9041	0.00
02/08/2018	R202 On 02-May-19			Bond Future	242.50	241.9248	242.4954	241.9248	0.00
02/08/2018	R204 On 02-August-18			Bond Future	6.55	101.4924	101.5223	101.4924	0.00
02/08/2018	R204 On 02-August-18	8.98	Call	Bond Future	889	1	1	1	0.00
02/08/2018	R204 On 02-August-18	8.99	Call	Bond Future	893	1	1	1	0.00
02/08/2018	R204 On 02-August-18	8.97	Call	Bond Future	886	1	1	1	0.00
02/08/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
02/08/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
02/08/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
02/08/2018	R207 On 02-August-18			Bond Future	7.52	100.2243	100.0844	100.2243	0.00
02/08/2018	R207 On 02-August-18	6.85	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
02/08/2018	R207 On 02-August-18	6.87	Call	Bond Future	0	0	0	0	0.00
02/08/2018	R207 On 02-August-18	6.86	Call	Bond Future	0	0	0	0	0.00
02/08/2018	R207 On 02-August-18	6.85	Put	Bond Future	901	1	1	1	0.00
02/08/2018	R207 On 02-August-18	6.87	Put	Bond Future	874	1	1	1	0.00
02/08/2018	R207 On 02-August-18	6.86	Put	Bond Future	887	1	1	1	0.00
02/08/2018	R207 On 01-November-18			Bond Future	7.51	102.0118	101.9437	102.0118	19,140.00
02/08/2018	R207 On 01-November-18	6.75	Call	Bond Future	8	0	0	0	0.00
02/08/2018	R207 On 01-November-18	6.74	Call	Bond Future	8	0	0	0	0.00
02/08/2018	R207 On 01-November-18	6.76	Call	Bond Future	8	0	0	0	0.00
02/08/2018	R207 On 01-November-18	6.74	Put	Bond Future	870	1	1	1	0.00
02/08/2018	R207 On 01-November-18	6.75	Put	Bond Future	859	1	1	1	0.00
02/08/2018	R207 On 01-November-18	6.76	Put	Bond Future	848	1	1	1	0.00
02/08/2018	R207 On 07-February-19			Bond Future	7.57	100.3434	100.2746	100.3434	0.00
02/08/2018	R207 On 07-February-19	6.53	Call	Bond Future	9	0	0	0	0.00
02/08/2018	R207 On 07-February-19	6.52	Call	Bond Future	9	0	0	0	0.00
02/08/2018	R207 On 07-February-19	6.51	Call	Bond Future	9	0	0	0	0.00
02/08/2018	R207 On 07-February-19	6.52	Put	Bond Future	931	1	1	1	0.00
02/08/2018	R207 On 07-February-19	6.51	Put	Bond Future	940	1	1	1	0.00
02/08/2018	R207 On 07-February-19	6.53	Put	Bond Future	923	1	1	1	0.00
02/08/2018	R207 On 02-May-19			Bond Future	7.67	102.0208	101.9499	102.0208	0.00
02/08/2018	R207 On 02-May-19	7.61	Call	Bond Future	202	0	0	0	0.00
02/08/2018	R207 On 02-May-19	7.63	Call	Bond Future	209	0	0	0	0.00
02/08/2018	R207 On 02-May-19	7.62	Call	Bond Future	205	0	0	0	0.00
02/08/2018	R207 On 02-May-19	7.62	Put	Bond Future	238	0	0	0	0.00
02/08/2018	R207 On 02-May-19	7.63	Put	Bond Future	235	0	0	0	0.00
02/08/2018	R207 On 02-May-19	7.61	Put	Bond Future	241	0	0	0	0.00
02/08/2018	R208 On 02-August-18			Bond Future	7.82	100.0927	99.8623	100.0927	0.00
02/08/2018	R208 On 02-August-18	7.14	Call	Bond Future	0	0	0	0	0.00
02/08/2018	R208 On 02-August-18	7.12	Call	Bond Future	0	0	0	0	0.00
02/08/2018	R208 On 02-August-18	7.13	Call	Bond Future	0	0	0	0	0.00
02/08/2018	R208 On 02-August-18	7.13	Put	Bond Future	1602	1	2	1	0.00
02/08/2018	R208 On 02-August-18	7.14	Put	Bond Future	1579	1	2	1	0.00
02/08/2018	R208 On 02-August-18	7.12	Put	Bond Future	1626	1	2	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
02/08/2018	R208 On 01-November-18			Bond Future	7.82	98.4784	98.3731	98.4784	28,717.00
02/08/2018	R208 On 01-November-18	7.11	Call	Bond Future	28	0	0	0	0.00
02/08/2018	R208 On 01-November-18	7.12	Call	Bond Future	29	0	0	0	0.00
02/08/2018	R208 On 01-November-18	7.10	Call	Bond Future	27	0	0	0	0.00
02/08/2018	R208 On 01-November-18	7.12	Put	Bond Future	1530	1	2	1	0.00
02/08/2018	R208 On 01-November-18	7.10	Put	Bond Future	1571	1	2	1	0.00
02/08/2018	R208 On 01-November-18	7.11	Put	Bond Future	1551	1	2	1	0.00
02/08/2018	R208 On 07-February-19			Bond Future	7.90	100.3865	100.2797	100.3865	0.00
02/08/2018	R208 On 07-February-19	7.08	Call	Bond Future	64	0	0	0	0.00
02/08/2018	R208 On 07-February-19	7.07	Call	Bond Future	61	0	0	0	0.00
02/08/2018	R208 On 07-February-19	7.06	Call	Bond Future	59	0	0	0	0.00
02/08/2018	R208 On 07-February-19	7.08	Put	Bond Future	1634	2	2	2	0.00
02/08/2018	R208 On 07-February-19	7.06	Put	Bond Future	1669	2	2	2	0.00
02/08/2018	R208 On 07-February-19	7.07	Put	Bond Future	1652	2	2	2	0.00
02/08/2018	R208 On 02-May-19			Bond Future	7.97	98.6649	98.5553	98.6649	0.00
02/08/2018	R208 On 02-May-19	8.02	Call	Bond Future	769	1	1	1	0.00
02/08/2018	R208 On 02-May-19	8.03	Call	Bond Future	780	1	1	1	0.00
02/08/2018	R208 On 02-May-19	8.04	Call	Bond Future	791	1	1	1	0.00
02/08/2018	R208 On 02-May-19	8.04	Put	Bond Future	676	1	1	1	0.00
02/08/2018	R208 On 02-May-19	8.02	Put	Bond Future	689	1	1	1	0.00
02/08/2018	R208 On 02-May-19	8.03	Put	Bond Future	682	1	1	1	0.00
02/08/2018	R209 On 02-August-18			Bond Future	9.42	75.9128	75.1662	75.9128	0.00
02/08/2018	R209 On 02-August-18	10.21	Call	Bond Future	5074	6	5	6	0.00
02/08/2018	R209 On 02-August-18	8.96	Call	Bond Future	0	0	0	0	0.00
02/08/2018	R209 On 02-August-18	9.43	Call	Bond Future	68	1	0	1	0.00
02/08/2018	R209 On 02-August-18	8.83	Call	Bond Future	0	0	0	0	0.00
02/08/2018	R209 On 02-August-18	10.84	Call	Bond Future	8752	9	9	9	0.00
02/08/2018	R209 On 02-August-18	9.66	Call	Bond Future	1600	2	2	2	0.00
02/08/2018	R209 On 02-August-18	8.49	Call	Bond Future	0	0	0	0	0.00
02/08/2018	R209 On 02-August-18	10.38	Call	Bond Future	6097	7	6	7	0.00
02/08/2018	R209 On 02-August-18	9.21	Call	Bond Future	0	0	0	0	0.00
02/08/2018	R209 On 02-August-18	10.39	Call	Bond Future	6157	7	6	7	0.00
02/08/2018	R209 On 02-August-18	8.46	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
02/08/2018	R209 On 02-August-18	10.40	Call	Bond Future	6216	7	6	7	0.00
02/08/2018	R209 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
02/08/2018	R209 On 02-August-18	10.38	Put	Bond Future	0	0	0	0	0.00
02/08/2018	R209 On 02-August-18	9.66	Put	Bond Future	0	0	0	0	0.00
02/08/2018	R209 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
02/08/2018	R209 On 02-August-18	8.46	Put	Bond Future	6953	6	7	6	0.00
02/08/2018	R209 On 02-August-18	8.96	Put	Bond Future	3217	2	3	2	0.00
02/08/2018	R209 On 02-August-18	10.84	Put	Bond Future	0	0	0	0	0.00
02/08/2018	R209 On 02-August-18	8.83	Put	Bond Future	4163	3	4	3	0.00
02/08/2018	R209 On 02-August-18	8.49	Put	Bond Future	6722	6	7	6	0.00
02/08/2018	R209 On 02-August-18	9.21	Put	Bond Future	1443	1	1	1	0.00
02/08/2018	R209 On 02-August-18	9.43	Put	Bond Future	0	0	0	0	0.00
02/08/2018	R209 On 02-August-18	10.21	Put	Bond Future	0	0	0	0	0.00
02/08/2018	R209 On 01-November-18			Bond Future	9.44	74.1191	73.6353	74.1191	126,891.00
02/08/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72747	73	73	73	0.00
02/08/2018	R209 On 01-November-18	8.89	Call	Bond Future	597	1	1	1	2,000.00
02/08/2018	R209 On 01-November-18	9.97	Call	Bond Future	4293	5	4	5	0.00
02/08/2018	R209 On 01-November-18	9.64	Call	Bond Future	2797	3	3	3	2,000.00
02/08/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72747	73	73	73	0.00
02/08/2018	R209 On 01-November-18	10.00	Call	Bond Future	4439	5	4	5	0.00
02/08/2018	R209 On 01-November-18	9.47	Call	Bond Future	2133	2	2	2	0.00
02/08/2018	R209 On 01-November-18	8.98	Call	Bond Future	766	1	1	1	0.00
02/08/2018	R209 On 01-November-18	9.82	Call	Bond Future	3585	4	4	4	0.00
02/08/2018	R209 On 01-November-18	9.49	Call	Bond Future	2205	2	2	2	0.00
02/08/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72747	73	73	73	0.00
02/08/2018	R209 On 01-November-18	9.34	Call	Bond Future	1692	2	2	2	0.00
02/08/2018	R209 On 01-November-18	9.98	Call	Bond Future	4341	5	4	5	0.00
02/08/2018	R209 On 01-November-18	9.94	Call	Bond Future	4148	5	4	5	0.00
02/08/2018	R209 On 01-November-18	10.57	Call	Bond Future	7320	8	7	8	0.00
02/08/2018	R209 On 01-November-18	9.84	Call	Bond Future	3677	4	4	4	0.00
02/08/2018	R209 On 01-November-18	8.99	Call	Bond Future	786	1	1	1	760.00
02/08/2018	R209 On 01-November-18	9.84	Put	Bond Future	1041	1	1	1	0.00
02/08/2018	R209 On 01-November-18	8.99	Put	Bond Future	3896	4	4	4	0.00
02/08/2018	R209 On 01-November-18	10.57	Put	Bond Future	246	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
02/08/2018	R209 On 01-November-18	9.49	Put	Bond Future	1856	2	2	2	0.00
02/08/2018	R209 On 01-November-18	9.94	Put	Bond Future	878	1	1	1	0.00
02/08/2018	R209 On 01-November-18	10.00	Put	Bond Future	792	1	1	1	5,850.00
02/08/2018	R209 On 01-November-18	9.47	Put	Bond Future	1917	2	2	2	760.00
02/08/2018	R209 On 01-November-18	8.98	Put	Bond Future	3948	4	4	4	0.00
02/08/2018	R209 On 01-November-18	9.97	Put	Bond Future	834	1	1	1	0.00
02/08/2018	R209 On 01-November-18	9.64	Put	Bond Future	1454	1	1	1	0.00
02/08/2018	R209 On 01-November-18	9.82	Put	Bond Future	1076	1	1	1	760.00
02/08/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
02/08/2018	R209 On 01-November-18	9.98	Put	Bond Future	820	1	1	1	2,000.00
02/08/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
02/08/2018	R209 On 01-November-18	9.34	Put	Bond Future	2356	2	2	2	0.00
02/08/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
02/08/2018	R209 On 01-November-18	8.89	Put	Bond Future	4428	4	4	4	0.00
02/08/2018	R209 On 07-February-19			Bond Future	9.50	75.5551	75.0625	75.5551	340.00
02/08/2018	R209 On 07-February-19	8.96	Call	Bond Future	1382	2	1	2	0.00
02/08/2018	R209 On 07-February-19	8.97	Call	Bond Future	1406	2	1	2	0.00
02/08/2018	R209 On 07-February-19	8.95	Call	Bond Future	1358	2	1	2	0.00
02/08/2018	R209 On 07-February-19	8.95	Put	Bond Future	5166	5	5	5	0.00
02/08/2018	R209 On 07-February-19	8.96	Put	Bond Future	5118	5	5	5	0.00
02/08/2018	R209 On 07-February-19	8.97	Put	Bond Future	5071	5	5	5	0.00
02/08/2018	R209 On 02-May-19			Bond Future	9.56	73.6701	73.1686	73.6701	0.00
02/08/2018	R209 On 02-May-19	9.69	Call	Bond Future	4082	4	4	4	0.00
02/08/2018	R209 On 02-May-19	9.68	Call	Bond Future	4047	4	4	4	0.00
02/08/2018	R209 On 02-May-19	9.70	Call	Bond Future	4118	4	4	4	0.00
02/08/2018	R209 On 02-May-19	9.68	Put	Bond Future	3236	3	3	3	0.00
02/08/2018	R209 On 02-May-19	9.69	Put	Bond Future	3207	3	3	3	0.00
02/08/2018	R209 On 02-May-19	9.70	Put	Bond Future	3179	3	3	3	0.00
02/08/2018	R210 On 02-August-18			Bond Future	185.17	185.1773	185.1673	185.1773	0.00
02/08/2018	R210 On 01-November-18			Bond Future	186.02	186.0317	186.0209	186.0317	2,149.00
02/08/2018	R210 On 07-February-19			Bond Future	189.66	189.6694	189.6593	189.6694	0.00
02/08/2018	R210 On 02-May-19			Bond Future	190.31	190.3201	190.3078	190.3201	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
02/08/2018	R212 On 02-August-18			Bond Future	153.38	153.3910	153.3813	153.3910	0.00
02/08/2018	R212 On 01-November-18			Bond Future	156.15	156.1642	156.1537	156.1642	3,476.00
02/08/2018	R212 On 07-February-19			Bond Future	157.05	157.0627	157.0529	157.0627	0.00
02/08/2018	R212 On 02-May-19			Bond Future	159.71	159.7172	159.7056	159.7172	0.00
02/08/2018	R213 On 02-August-18			Bond Future	9.22	87.4636	86.7142	87.4636	0.00
02/08/2018	R213 On 02-August-18	9.07	Call	Bond Future	0	0	0	0	0.00
02/08/2018	R213 On 02-August-18	9.06	Call	Bond Future	0	0	0	0	0.00
02/08/2018	R213 On 02-August-18	9.05	Call	Bond Future	0	0	0	0	0.00
02/08/2018	R213 On 02-August-18	9.06	Put	Bond Future	1051	0	1	0	0.00
02/08/2018	R213 On 02-August-18	9.05	Put	Bond Future	1117	0	1	0	0.00
02/08/2018	R213 On 02-August-18	9.07	Put	Bond Future	985	0	1	0	0.00
02/08/2018	R213 On 01-November-18			Bond Future	9.24	85.4775	84.9801	85.4775	32,893.00
02/08/2018	R213 On 01-November-18	8.66	Call	Bond Future	456	1	0	1	0.00
02/08/2018	R213 On 01-November-18	8.65	Call	Bond Future	441	1	0	1	0.00
02/08/2018	R213 On 01-November-18	8.64	Call	Bond Future	427	1	0	1	0.00
02/08/2018	R213 On 01-November-18	8.65	Put	Bond Future	4388	4	4	4	0.00
02/08/2018	R213 On 01-November-18	8.64	Put	Bond Future	4442	4	4	4	0.00
02/08/2018	R213 On 01-November-18	8.66	Put	Bond Future	4333	4	4	4	0.00
02/08/2018	R213 On 07-February-19			Bond Future	9.32	87.1338	86.6273	87.1338	112.00
02/08/2018	R213 On 07-February-19	8.68	Call	Bond Future	1082	1	1	1	0.00
02/08/2018	R213 On 07-February-19	8.69	Call	Bond Future	1103	1	1	1	0.00
02/08/2018	R213 On 07-February-19	8.70	Call	Bond Future	1123	1	1	1	0.00
02/08/2018	R213 On 07-February-19	8.69	Put	Bond Future	5194	5	5	5	0.00
02/08/2018	R213 On 07-February-19	8.70	Put	Bond Future	5147	5	5	5	0.00
02/08/2018	R213 On 07-February-19	8.68	Put	Bond Future	5241	5	5	5	0.00
02/08/2018	R213 On 02-May-19			Bond Future	9.37	85.0429	84.5271	85.0429	0.00
02/08/2018	R213 On 02-May-19	9.50	Call	Bond Future	3778	4	4	4	0.00
02/08/2018	R213 On 02-May-19	9.49	Call	Bond Future	3744	4	4	4	0.00
02/08/2018	R213 On 02-May-19	9.48	Call	Bond Future	3709	4	4	4	0.00
02/08/2018	R213 On 02-May-19	9.49	Put	Bond Future	3027	3	3	3	0.00
02/08/2018	R213 On 02-May-19	9.48	Put	Bond Future	3054	3	3	3	0.00
02/08/2018	R213 On 02-May-19	9.50	Put	Bond Future	3000	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2018	R214 On 02-August-18			Bond Future	9.57	75.4461	74.6295	75.4461	0.00
02/08/2018	R214 On 02-August-18	8.94	Call	Bond Future	0	0	0	0	0.00
02/08/2018	R214 On 02-August-18	8.96	Call	Bond Future	0	0	0	0	0.00
02/08/2018	R214 On 02-August-18	8.95	Call	Bond Future	0	0	0	0	0.00
02/08/2018	R214 On 02-August-18	8.95	Put	Bond Future	4610	4	5	4	0.00
02/08/2018	R214 On 02-August-18	8.96	Put	Bond Future	4532	4	5	4	0.00
02/08/2018	R214 On 02-August-18	8.94	Put	Bond Future	4688	4	5	4	0.00
02/08/2018	R214 On 01-November-18			Bond Future	9.59	73.4991	72.9203	73.4991	30,769.00
02/08/2018	R214 On 01-November-18	8.98	Call	Bond Future	502	1	1	1	0.00
02/08/2018	R214 On 01-November-18	8.99	Call	Bond Future	519	1	1	1	0.00
02/08/2018	R214 On 01-November-18	9.00	Call	Bond Future	535	1	1	1	0.00
02/08/2018	R214 On 01-November-18	9.00	Put	Bond Future	4919	4	5	4	0.00
02/08/2018	R214 On 01-November-18	8.98	Put	Bond Future	5041	5	5	5	0.00
02/08/2018	R214 On 01-November-18	8.99	Put	Bond Future	4980	5	5	5	0.00
02/08/2018	R214 On 07-February-19			Bond Future	9.66	74.9232	74.3336	74.9232	0.00
02/08/2018	R214 On 07-February-19	9.04	Call	Bond Future	1336	2	1	2	0.00
02/08/2018	R214 On 07-February-19	9.05	Call	Bond Future	1359	2	1	2	0.00
02/08/2018	R214 On 07-February-19	9.03	Call	Bond Future	1313	2	1	2	0.00
02/08/2018	R214 On 07-February-19	9.03	Put	Bond Future	5917	6	6	6	0.00
02/08/2018	R214 On 07-February-19	9.04	Put	Bond Future	5863	5	6	5	0.00
02/08/2018	R214 On 07-February-19	9.05	Put	Bond Future	5809	5	6	5	0.00
02/08/2018	R214 On 02-May-19			Bond Future	9.71	72.8816	72.2814	72.8816	0.00
02/08/2018	R214 On 02-May-19	9.87	Call	Bond Future	4458	5	4	5	0.00
02/08/2018	R214 On 02-May-19	9.85	Call	Bond Future	4381	5	4	5	0.00
02/08/2018	R214 On 02-May-19	9.86	Call	Bond Future	4419	5	4	5	0.00
02/08/2018	R214 On 02-May-19	9.86	Put	Bond Future	3418	3	3	3	0.00
02/08/2018	R214 On 02-May-19	9.87	Put	Bond Future	3389	3	3	3	0.00
02/08/2018	R214 On 02-May-19	9.85	Put	Bond Future	3447	3	3	3	0.00
02/08/2018	R248 On 02-August-18			Bond Future	9.62	96.4000	95.3564	96.4000	0.00
02/08/2018	R248 On 02-August-18	8.99	Call	Bond Future	0	0	0	0	0.00
02/08/2018	R248 On 02-August-18	8.98	Call	Bond Future	0	0	0	0	0.00
02/08/2018	R248 On 02-August-18	8.97	Call	Bond Future	0	0	0	0	0.00
02/08/2018	R248 On 02-August-18	8.98	Put	Bond Future	6067	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2018	R248 On 02-August-18	8.97	Put	Bond Future	6168	5	6	5	0.00
02/08/2018	R248 On 02-August-18	8.99	Put	Bond Future	5966	5	6	5	0.00
02/08/2018	R248 On 01-November-18			Bond Future	9.64	93.6868	92.9470	93.6868	96,842.00
02/08/2018	R248 On 01-November-18	9.01	Call	Bond Future	590	1	1	1	0.00
02/08/2018	R248 On 01-November-18	9.03	Call	Bond Future	629	1	1	1	0.00
02/08/2018	R248 On 01-November-18	9.02	Call	Bond Future	609	1	1	1	0.00
02/08/2018	R248 On 01-November-18	9.02	Put	Bond Future	6491	6	6	6	0.00
02/08/2018	R248 On 01-November-18	9.03	Put	Bond Future	6411	6	6	6	0.00
02/08/2018	R248 On 01-November-18	9.01	Put	Bond Future	6572	6	7	6	0.00
02/08/2018	R248 On 07-February-19			Bond Future	9.71	95.5022	94.7485	95.5022	0.00
02/08/2018	R248 On 07-February-19	9.06	Call	Bond Future	1588	2	2	2	0.00
02/08/2018	R248 On 07-February-19	9.07	Call	Bond Future	1617	2	2	2	0.00
02/08/2018	R248 On 07-February-19	9.05	Call	Bond Future	1560	2	2	2	0.00
02/08/2018	R248 On 07-February-19	9.07	Put	Bond Future	7589	7	8	7	0.00
02/08/2018	R248 On 07-February-19	9.05	Put	Bond Future	7730	7	8	7	0.00
02/08/2018	R248 On 07-February-19	9.06	Put	Bond Future	7659	7	8	7	0.00
02/08/2018	R248 On 02-May-19			Bond Future	9.76	92.6642	91.8970	92.6642	0.00
02/08/2018	R248 On 02-May-19	9.90	Call	Bond Future	5448	6	5	6	0.00
02/08/2018	R248 On 02-May-19	9.91	Call	Bond Future	5496	6	5	6	0.00
02/08/2018	R248 On 02-May-19	9.89	Call	Bond Future	5401	6	5	6	0.00
02/08/2018	R248 On 02-May-19	9.91	Put	Bond Future	4207	4	4	4	0.00
02/08/2018	R248 On 02-May-19	9.89	Put	Bond Future	4283	4	4	4	0.00
02/08/2018	R248 On 02-May-19	9.90	Put	Bond Future	4245	4	4	4	0.00