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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 01/10/2018 TO: 01/10/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	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
01/10/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	2025 On 01-November-18			Bond Future	132.20	132.2312	132.2030	132.2312	365.00
01/10/2018	2025 On 07-February-19			Bond Future	133.36	133.3910	133.3623	133.3910	0.00
01/10/2018	2025 On 02-May-19			Bond Future	135.60	135.6297	135.5986	135.6297	0.00
01/10/2018	2029 On 01-November-18			Bond Future	100.45	99.7608	100.4544	99.7608	2,938.00
01/10/2018	2029 On 07-February-19			Bond Future	102.41	101.7030	102.4100	101.7030	0.00
01/10/2018	2029 On 02-May-19			Bond Future	103.05	102.3374	103.0549	102.3374	0.00
01/10/2018	2030 On 01-November-18			Bond Future	9.47	92.3776	92.0920	92.3776	54,822.00
01/10/2018	2030 On 01-November-18	8.90	Call	Bond Future	68	0	0	0	0.00
01/10/2018	2030 On 01-November-18	8.58	Call	Bond Future	6	0	0	0	0.00
01/10/2018	2030 On 01-November-18	8.60	Call	Bond Future	7	0	0	0	0.00
01/10/2018	2030 On 01-November-18	9.60	Call	Bond Future	1514	2	2	2	0.00
01/10/2018	2030 On 01-November-18	8.59	Call	Bond Future	7	0	0	0	0.00
01/10/2018	2030 On 01-November-18	8.59	Put	Bond Future	5826	6	6	6	0.00
01/10/2018	2030 On 01-November-18	8.58	Put	Bond Future	5894	6	6	6	0.00
01/10/2018	2030 On 01-November-18	9.60	Put	Bond Future	675	1	1	1	0.00
01/10/2018	2030 On 01-November-18	8.90	Put	Bond Future	3774	4	4	4	0.00
01/10/2018	2030 On 01-November-18	8.60	Put	Bond Future	5757	5	6	5	0.00
01/10/2018	2030 On 07-February-19			Bond Future	9.55	90.1458	89.8540	90.1458	167.00
01/10/2018	2030 On 07-February-19	8.62	Call	Bond Future	262	0	0	0	0.00
01/10/2018	2030 On 07-February-19	8.63	Call	Bond Future	271	0	0	0	0.00
01/10/2018	2030 On 07-February-19	8.90	Call	Bond Future	590	1	1	1	1,920.00
01/10/2018	2030 On 07-February-19	8.64	Call	Bond Future	279	0	0	0	0.00
01/10/2018	2030 On 07-February-19	9.60	Call	Bond Future	2316	2	2	2	1,920.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2018	2030 On 07-February-19	8.70	Call	Bond Future	335	0	0	0	0.00
01/10/2018	2030 On 07-February-19	9.40	Call	Bond Future	1692	2	2	2	0.00
01/10/2018	2030 On 07-February-19	8.70	Put	Bond Future	5857	6	6	6	0.00
01/10/2018	2030 On 07-February-19	8.63	Put	Bond Future	6267	6	6	6	0.00
01/10/2018	2030 On 07-February-19	8.90	Put	Bond Future	4775	5	5	5	0.00
01/10/2018	2030 On 07-February-19	9.40	Put	Bond Future	2642	3	3	3	0.00
01/10/2018	2030 On 07-February-19	8.64	Put	Bond Future	6207	6	6	6	0.00
01/10/2018	2030 On 07-February-19	9.60	Put	Bond Future	2015	2	2	2	0.00
01/10/2018	2030 On 07-February-19	8.62	Put	Bond Future	6326	6	6	6	0.00
01/10/2018	2030 On 02-May-19			Bond Future	9.63	91.6430	91.3457	91.6430	0.00
01/10/2018	2030 On 02-May-19	9.39	Call	Bond Future	2162	2	2	2	0.00
01/10/2018	2030 On 02-May-19	9.41	Call	Bond Future	2218	2	2	2	0.00
01/10/2018	2030 On 02-May-19	9.40	Call	Bond Future	2190	2	2	2	0.00
01/10/2018	2030 On 02-May-19	9.40	Put	Bond Future	3605	3	4	3	0.00
01/10/2018	2030 On 02-May-19	9.41	Put	Bond Future	3571	3	4	3	0.00
01/10/2018	2030 On 02-May-19	9.39	Put	Bond Future	3640	3	4	3	0.00
01/10/2018	2032 On 01-November-18			Bond Future	9.67	90.5671	90.2940	90.5671	40,694.00
01/10/2018	2032 On 01-November-18	8.76	Call	Bond Future	6	0	0	0	0.00
01/10/2018	2032 On 01-November-18	8.77	Call	Bond Future	7	0	0	0	0.00
01/10/2018	2032 On 01-November-18	8.75	Call	Bond Future	5	0	0	0	0.00
01/10/2018	2032 On 01-November-18	8.75	Put	Bond Future	6635	6	7	6	0.00
01/10/2018	2032 On 01-November-18	8.76	Put	Bond Future	6560	6	7	6	0.00
01/10/2018	2032 On 01-November-18	8.77	Put	Bond Future	6485	6	6	6	0.00
01/10/2018	2032 On 07-February-19			Bond Future	9.75	92.3100	92.0310	92.3100	456.00
01/10/2018	2032 On 07-February-19	8.82	Call	Bond Future	276	0	0	0	0.00
01/10/2018	2032 On 07-February-19	8.81	Call	Bond Future	267	0	0	0	0.00
01/10/2018	2032 On 07-February-19	8.80	Call	Bond Future	258	0	0	0	0.00
01/10/2018	2032 On 07-February-19	8.81	Put	Bond Future	6972	7	7	7	0.00
01/10/2018	2032 On 07-February-19	8.80	Put	Bond Future	7038	7	7	7	0.00
01/10/2018	2032 On 07-February-19	8.82	Put	Bond Future	6906	7	7	7	0.00
01/10/2018	2032 On 02-May-19			Bond Future	9.83	89.6881	89.4037	89.6881	0.00
01/10/2018	2032 On 02-May-19	9.61	Call	Bond Future	2461	3	2	3	0.00
01/10/2018	2032 On 02-May-19	9.62	Call	Bond Future	2492	3	2	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
01/10/2018	2032 On 02-May-19	9.63	Call	Bond Future	2522	3	3	3	0.00
01/10/2018	2032 On 02-May-19	9.63	Put	Bond Future	3867	4	4	4	0.00
01/10/2018	2032 On 02-May-19	9.61	Put	Bond Future	3941	4	4	4	0.00
01/10/2018	2032 On 02-May-19	9.62	Put	Bond Future	3904	4	4	4	0.00
01/10/2018	2033 On 01-November-18			Bond Future	102.52	102.1073	102.5235	102.1073	6,373.00
01/10/2018	2033 On 07-February-19			Bond Future	104.52	104.0952	104.5194	104.0952	0.00
01/10/2018	2033 On 02-May-19			Bond Future	105.13	104.6976	105.1275	104.6976	0.00
01/10/2018	2037 On 01-November-18			Bond Future	9.90	91.0077	90.5113	91.0077	52,674.00
01/10/2018	2037 On 01-November-18	9.01	Call	Bond Future	8	0	0	0	0.00
01/10/2018	2037 On 01-November-18	9.03	Call	Bond Future	9	0	0	0	0.00
01/10/2018	2037 On 01-November-18	9.02	Call	Bond Future	8	0	0	0	0.00
01/10/2018	2037 On 01-November-18	9.02	Put	Bond Future	7126	7	7	7	0.00
01/10/2018	2037 On 01-November-18	9.03	Put	Bond Future	7042	7	7	7	0.00
01/10/2018	2037 On 01-November-18	9.01	Put	Bond Future	7211	7	7	7	0.00
01/10/2018	2037 On 07-February-19			Bond Future	9.98	88.4990	87.9923	88.4990	1,188.00
01/10/2018	2037 On 07-February-19	9.05	Call	Bond Future	309	0	0	0	0.00
01/10/2018	2037 On 07-February-19	9.06	Call	Bond Future	320	0	0	0	0.00
01/10/2018	2037 On 07-February-19	9.07	Call	Bond Future	330	0	0	0	0.00
01/10/2018	2037 On 07-February-19	9.07	Put	Bond Future	7606	7	8	7	0.00
01/10/2018	2037 On 07-February-19	9.05	Put	Bond Future	7755	7	8	7	0.00
01/10/2018	2037 On 07-February-19	9.06	Put	Bond Future	7680	7	8	7	0.00
01/10/2018	2037 On 02-May-19			Bond Future	10.06	89.9687	89.4530	89.9687	0.00
01/10/2018	2037 On 02-May-19	9.80	Call	Bond Future	2638	3	3	3	0.00
01/10/2018	2037 On 02-May-19	9.81	Call	Bond Future	2671	3	3	3	0.00
01/10/2018	2037 On 02-May-19	9.79	Call	Bond Future	2605	3	3	3	0.00
01/10/2018	2037 On 02-May-19	9.79	Put	Bond Future	4623	4	5	4	0.00
01/10/2018	2037 On 02-May-19	9.80	Put	Bond Future	4580	4	5	4	0.00
01/10/2018	2037 On 02-May-19	9.81	Put	Bond Future	4537	4	5	4	0.00
01/10/2018	2038 On 01-November-18			Bond Future	122.46	122.4143	122.4603	122.4143	9,904.00
01/10/2018	2038 On 07-February-19			Bond Future	123.25	123.2063	123.2532	123.2063	0.00
01/10/2018	2038 On 02-May-19			Bond Future	125.32	125.2740	125.3199	125.2740	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
01/10/2018	2040 On 01-November-18			Bond Future	9.98	94.2261	93.7775	94.2261	27,962.00
01/10/2018	2040 On 01-November-18	9.08	Call	Bond Future	7	0	0	0	0.00
01/10/2018	2040 On 01-November-18	9.20	Call	Bond Future	19	0	0	0	3,940.00
01/10/2018	2040 On 01-November-18	9.60	Call	Bond Future	286	0	0	0	0.00
01/10/2018	2040 On 01-November-18	9.80	Call	Bond Future	722	1	1	1	1,770.00
01/10/2018	2040 On 01-November-18	9.07	Call	Bond Future	7	0	0	0	0.00
01/10/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
01/10/2018	2040 On 01-November-18	9.10	Call	Bond Future	9	0	0	0	2,950.00
01/10/2018	2040 On 01-November-18	9.09	Call	Bond Future	8	0	0	0	0.00
01/10/2018	2040 On 01-November-18	10.00	Call	Bond Future	1437	2	1	2	3,940.00
01/10/2018	2040 On 01-November-18	9.10	Put	Bond Future	7670	7	8	7	0.00
01/10/2018	2040 On 01-November-18	8.50	Put	Bond Future	13474	13	13	13	0.00
01/10/2018	2040 On 01-November-18	9.07	Put	Bond Future	7947	8	8	8	0.00
01/10/2018	2040 On 01-November-18	10.00	Put	Bond Future	1289	1	1	1	0.00
01/10/2018	2040 On 01-November-18	9.09	Put	Bond Future	7762	7	8	7	0.00
01/10/2018	2040 On 01-November-18	9.80	Put	Bond Future	2221	2	2	2	0.00
01/10/2018	2040 On 01-November-18	9.60	Put	Bond Future	3482	3	3	3	0.00
01/10/2018	2040 On 01-November-18	9.08	Put	Bond Future	7854	7	8	7	0.00
01/10/2018	2040 On 01-November-18	9.20	Put	Bond Future	6761	6	7	6	0.00
01/10/2018	2040 On 07-February-19			Bond Future	10.06	91.5287	91.0707	91.5287	100.00
01/10/2018	2040 On 07-February-19	9.11	Call	Bond Future	321	0	0	0	0.00
01/10/2018	2040 On 07-February-19	9.13	Call	Bond Future	342	0	0	0	0.00
01/10/2018	2040 On 07-February-19	9.12	Call	Bond Future	331	0	0	0	0.00
01/10/2018	2040 On 07-February-19	9.12	Put	Bond Future	8440	8	8	8	0.00
01/10/2018	2040 On 07-February-19	9.11	Put	Bond Future	8521	8	9	8	0.00
01/10/2018	2040 On 07-February-19	9.13	Put	Bond Future	8359	8	8	8	0.00
01/10/2018	2040 On 02-May-19			Bond Future	10.14	93.0488	92.5825	93.0488	0.00
01/10/2018	2040 On 02-May-19	9.90	Call	Bond Future	2929	3	3	3	0.00
01/10/2018	2040 On 02-May-19	9.89	Call	Bond Future	2893	3	3	3	0.00
01/10/2018	2040 On 02-May-19	9.88	Call	Bond Future	2858	3	3	3	0.00
01/10/2018	2040 On 02-May-19	9.89	Put	Bond Future	4887	5	5	5	0.00
01/10/2018	2040 On 02-May-19	9.88	Put	Bond Future	4934	5	5	5	0.00
01/10/2018	2040 On 02-May-19	9.90	Put	Bond Future	4841	5	5	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
01/10/2018	2044 On 01-November-18			Bond Future	10.02	91.2344	90.7381	91.2344	37,925.00
01/10/2018	2044 On 01-November-18	9.12	Call	Bond Future	8	0	0	0	0.00
01/10/2018	2044 On 01-November-18	9.13	Call	Bond Future	8	0	0	0	0.00
01/10/2018	2044 On 01-November-18	9.14	Call	Bond Future	9	0	0	0	0.00
01/10/2018	2044 On 01-November-18	9.13	Put	Bond Future	7851	7	8	7	0.00
01/10/2018	2044 On 01-November-18	9.14	Put	Bond Future	7757	7	8	7	0.00
01/10/2018	2044 On 01-November-18	9.12	Put	Bond Future	7946	7	8	7	0.00
01/10/2018	2044 On 07-February-19			Bond Future	10.10	88.6047	88.0981	88.6047	108.00
01/10/2018	2044 On 07-February-19	9.17	Call	Bond Future	363	0	0	0	0.00
01/10/2018	2044 On 07-February-19	9.18	Call	Bond Future	375	0	0	0	0.00
01/10/2018	2044 On 07-February-19	9.16	Call	Bond Future	351	0	0	0	0.00
01/10/2018	2044 On 07-February-19	9.16	Put	Bond Future	8539	8	9	8	0.00
01/10/2018	2044 On 07-February-19	9.17	Put	Bond Future	8457	8	8	8	0.00
01/10/2018	2044 On 07-February-19	9.18	Put	Bond Future	8375	8	8	8	0.00
01/10/2018	2044 On 02-May-19			Bond Future	10.17	90.0762	89.5606	90.0762	0.00
01/10/2018	2044 On 02-May-19	9.90	Call	Bond Future	2884	3	3	3	0.00
01/10/2018	2044 On 02-May-19	9.92	Call	Bond Future	2956	3	3	3	0.00
01/10/2018	2044 On 02-May-19	9.91	Call	Bond Future	2920	3	3	3	0.00
01/10/2018	2044 On 02-May-19	9.92	Put	Bond Future	4971	5	5	5	0.00
01/10/2018	2044 On 02-May-19	9.91	Put	Bond Future	5018	5	5	5	0.00
01/10/2018	2044 On 02-May-19	9.90	Put	Bond Future	5066	5	5	5	0.00
01/10/2018	2046 On 01-November-18			Bond Future	116.20	116.1565	116.2003	116.1565	12,067.00
01/10/2018	2046 On 07-February-19			Bond Future	118.46	118.4179	118.4625	118.4179	0.00
01/10/2018	2046 On 02-May-19			Bond Future	118.76	118.7200	118.7638	118.7200	0.00
01/10/2018	2050 On 01-November-18			Bond Future	121.87	121.8229	121.8688	121.8229	9,987.00
01/10/2018	2050 On 07-February-19			Bond Future	122.47	122.4230	122.4699	122.4230	0.00
01/10/2018	2050 On 02-May-19			Bond Future	124.52	124.4776	124.5234	124.4776	0.00
01/10/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	8657 On 21-December-26			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
01/10/2018	AL37 On 01-November-18			Index Future	591.87	592.2310	591.8660	592.2310	0.00
01/10/2018	AL37 On 07-February-19			Index Future	603.25	603.6270	603.2520	603.6270	0.00
01/10/2018	AL37 On 02-May-19			Index Future	613.27	613.6550	613.2710	613.6550	0.00
01/10/2018	AL7T On 01-November-18			Index Future	683.80	685.3710	683.7950	685.3710	0.00
01/10/2018	AL7T On 07-February-19			Index Future	696.95	698.5600	696.9500	698.5600	0.00
01/10/2018	AL7T On 02-May-19			Index Future	708.52	710.1650	708.5240	710.1650	0.00
01/10/2018	ALBI On 01-November-18			Index Future	617.95	620.0020	617.9510	620.0020	864.00
01/10/2018	ALBI On 07-February-19			Index Future	629.84	631.9330	629.8390	631.9330	57.00
01/10/2018	ALBI On 02-May-19			Index Future	640.30	642.4310	640.2990	642.4310	0.00
01/10/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	C070 On 01-August-21			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
01/10/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/10/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	CS26 On 02-April-26			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
01/10/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2018	ES33 On 01-November-18			Bond Future	11.10	75.4594	75.1143	75.4594	9,466.00
01/10/2018	ES33 On 07-February-19			Bond Future	11.24	76.9115	76.5592	76.9115	0.00
01/10/2018	ES33 On 02-May-19			Bond Future	11.36	74.3996	74.0410	74.3996	0.00
01/10/2018	ES42 On 01-November-18			Bond Future	11.35	77.3799	77.0566	77.3799	7,957.00
01/10/2018	ES42 On 07-February-19			Bond Future	11.48	78.8689	78.5387	78.8689	0.00
01/10/2018	ES42 On 02-May-19			Bond Future	11.60	75.9188	75.5827	75.9188	0.00
01/10/2018	GOVI On 01-November-18			GOVI	612.37	614.6200	612.3670	614.6200	462.00
01/10/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
01/10/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
01/10/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
01/10/2018	GOVI On 01-November-18	653.51	Put	GOVI	411430	39	41	39	0.00
01/10/2018	GOVI On 01-November-18	653.49	Put	GOVI	411230	39	41	39	0.00
01/10/2018	GOVI On 01-November-18	653.50	Put	GOVI	411330	39	41	39	0.00
01/10/2018	GOVI On 07-February-19			GOVI	624.15	626.4470	624.1480	626.4470	0.00
01/10/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
01/10/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
01/10/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
01/10/2018	GOVI On 07-February-19	666.51	Put	GOVI	423620	40	42	40	0.00
01/10/2018	GOVI On 07-February-19	666.52	Put	GOVI	423720	40	42	40	0.00
01/10/2018	GOVI On 07-February-19	666.53	Put	GOVI	423820	40	42	40	0.00
01/10/2018	GOVI On 02-May-19			GOVI	634.51	636.8540	634.5140	636.8540	0.00
01/10/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
01/10/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
01/10/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
01/10/2018	GOVI On 02-May-19	647.88	Put	GOVI	133660	11	13	11	0.00
01/10/2018	GOVI On 02-May-19	647.86	Put	GOVI	133460	11	13	11	0.00
01/10/2018	GOVI On 02-May-19	647.87	Put	GOVI	133560	11	13	11	0.00
01/10/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/10/2018	IGOV On 01-November-18			Index Future	252.75	252.6930	252.7520	252.6930	746.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2018	IGOV On 07-February-19			Index Future	257.67	257.6130	257.6730	257.6130	0.00
01/10/2018	IGOV On 02-May-19			Index Future	262.00	261.9360	261.9950	261.9360	0.00
01/10/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
01/10/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
01/10/2018	IS01 On 20-June-19			Interest Rate Swap	102.06	102.0600	102.0600	102.0600	0.00
01/10/2018	IS01 On 19-September-19			Interest Rate Swap	100.01	100.0100	100.0100	100.0100	0.00
01/10/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
01/10/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
01/10/2018	IS02 On 21-June-19			Interest Rate Swap	99.79	99.7800	99.7900	99.7800	0.00
01/10/2018	IS02 On 20-September-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
01/10/2018	IS02 On 20-December-19			Interest Rate Swap	103.06	103.0500	103.0600	103.0500	0.00
01/10/2018	IS02 On 23-March-20			Interest Rate Swap	99.19	99.1800	99.1900	99.1800	0.00
01/10/2018	IS02 On 22-June-20			Interest Rate Swap	102.88	102.8700	102.8800	102.8700	0.00
01/10/2018	IS02 On 21-September-20			Interest Rate Swap	100.09	100.0800	100.0900	100.0800	0.00
01/10/2018	IS05 On 17-December-20			Interest Rate Swap	97.05	97.0300	97.0500	97.0300	0.00
01/10/2018	IS05 On 16-March-21			Interest Rate Swap	96.33	96.3000	96.3300	96.3000	0.00
01/10/2018	IS05 On 15-June-21			Interest Rate Swap	95.56	95.5200	95.5600	95.5200	0.00
01/10/2018	IS05 On 21-September-21			Interest Rate Swap	95.77	95.7300	95.7700	95.7300	0.00
01/10/2018	IS05 On 21-December-21			Interest Rate Swap	98.03	97.9800	98.0300	97.9800	51.00
01/10/2018	IS05 On 15-March-22			Interest Rate Swap	98.23	98.1800	98.2300	98.1800	0.00
01/10/2018	IS05 On 21-June-22			Interest Rate Swap	99.50	99.4400	99.5000	99.4400	0.00
01/10/2018	IS05 On 20-September-22			Interest Rate Swap	103.48	103.4300	103.4800	103.4300	0.00
01/10/2018	IS05 On 20-December-22			Interest Rate Swap	104.79	104.7400	104.7900	104.7400	0.00
01/10/2018	IS05 On 22-March-23			Interest Rate Swap	98.27	98.2200	98.2700	98.2200	0.00
01/10/2018	IS05 On 20-June-23			Interest Rate Swap	104.35	104.3000	104.3500	104.3000	0.00
01/10/2018	IS05 On 19-September-23			Interest Rate Swap	99.94	99.9000	99.9400	99.9000	0.00
01/10/2018	IS10 On 17-December-25			Interest Rate Swap	97.25	97.2000	97.2500	97.2000	0.00
01/10/2018	IS10 On 16-March-26			Interest Rate Swap	94.34	94.2900	94.3400	94.2900	0.00
01/10/2018	IS10 On 15-June-26			Interest Rate Swap	93.16	93.1100	93.1600	93.1100	0.00
01/10/2018	IS10 On 21-September-26			Interest Rate Swap	95.36	95.3100	95.3600	95.3100	0.00
01/10/2018	IS10 On 21-December-26			Interest Rate Swap	99.15	99.1000	99.1500	99.1000	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
01/10/2018	IS10 On 15-March-27			Interest Rate Swap	97.78	97.7200	97.7800	97.7200	0.00
01/10/2018	IS10 On 21-June-27			Interest Rate Swap	99.87	99.8000	99.8700	99.8000	0.00
01/10/2018	IS10 On 20-September-27			Interest Rate Swap	105.30	105.2300	105.3000	105.2300	0.00
01/10/2018	IS10 On 20-December-27			Interest Rate Swap	105.68	105.6000	105.6800	105.6000	0.00
01/10/2018	IS10 On 22-March-28			Interest Rate Swap	99.29	99.2200	99.2900	99.2200	0.00
01/10/2018	IS10 On 20-June-28			Interest Rate Swap	106.41	106.3400	106.4100	106.3400	0.00
01/10/2018	IS10 On 19-September-28			Interest Rate Swap	100.08	100.0100	100.0800	100.0100	0.00
01/10/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/10/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
01/10/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
01/10/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
01/10/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	35,000.00
01/10/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
01/10/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
01/10/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
01/10/2018	R023 On 01-November-18			Bond Future	8.42	99.0980	99.0291	99.0980	38,201.00
01/10/2018	R023 On 01-November-18	10.59	Call	Bond Future	7255	7	7	7	0.00
01/10/2018	R023 On 01-November-18	10.58	Call	Bond Future	7223	7	7	7	0.00
01/10/2018	R023 On 01-November-18	10.57	Call	Bond Future	7191	7	7	7	0.00
01/10/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
01/10/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
01/10/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
01/10/2018	R023 On 07-February-19			Bond Future	8.52	101.0050	100.9340	101.0050	0.00
01/10/2018	R023 On 07-February-19	10.57	Call	Bond Future	6511	7	7	7	0.00
01/10/2018	R023 On 07-February-19	10.59	Call	Bond Future	6571	7	7	7	0.00
01/10/2018	R023 On 07-February-19	10.58	Call	Bond Future	6541	7	7	7	0.00
01/10/2018	R023 On 07-February-19	10.58	Put	Bond Future	12	0	0	0	0.00
01/10/2018	R023 On 07-February-19	10.59	Put	Bond Future	12	0	0	0	0.00
01/10/2018	R023 On 07-February-19	10.57	Put	Bond Future	12	0	0	0	0.00
01/10/2018	R023 On 02-May-19			Bond Future	8.60	98.7555	98.6826	98.7555	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
01/10/2018	R023 On 02-May-19	8.46	Call	Bond Future	1055	1	1	1	0.00
01/10/2018	R023 On 02-May-19	8.45	Call	Bond Future	1039	1	1	1	0.00
01/10/2018	R023 On 02-May-19	8.44	Call	Bond Future	1023	1	1	1	0.00
01/10/2018	R023 On 02-May-19	8.45	Put	Bond Future	1527	1	2	1	0.00
01/10/2018	R023 On 02-May-19	8.44	Put	Bond Future	1543	2	2	2	0.00
01/10/2018	R023 On 02-May-19	8.46	Put	Bond Future	1511	1	2	1	0.00
01/10/2018	R035 On 01-November-18			Bond Future	9.81	94.5135	94.0566	94.5135	73,872.00
01/10/2018	R035 On 01-November-18	8.94	Call	Bond Future	8	0	0	0	0.00
01/10/2018	R035 On 01-November-18	8.93	Call	Bond Future	8	0	0	0	0.00
01/10/2018	R035 On 01-November-18	8.92	Call	Bond Future	7	0	0	0	0.00
01/10/2018	R035 On 01-November-18	8.93	Put	Bond Future	7103	7	7	7	0.00
01/10/2018	R035 On 01-November-18	8.92	Put	Bond Future	7188	7	7	7	0.00
01/10/2018	R035 On 01-November-18	8.94	Put	Bond Future	7019	7	7	7	0.00
01/10/2018	R035 On 07-February-19			Bond Future	9.90	96.3323	95.8659	96.3323	298.00
01/10/2018	R035 On 07-February-19	8.96	Call	Bond Future	319	0	0	0	0.00
01/10/2018	R035 On 07-February-19	8.98	Call	Bond Future	340	0	0	0	0.00
01/10/2018	R035 On 07-February-19	8.97	Call	Bond Future	330	0	0	0	0.00
01/10/2018	R035 On 07-February-19	8.97	Put	Bond Future	7701	7	8	7	0.00
01/10/2018	R035 On 07-February-19	8.98	Put	Bond Future	7628	7	8	7	0.00
01/10/2018	R035 On 07-February-19	8.96	Put	Bond Future	7775	7	8	7	0.00
01/10/2018	R035 On 02-May-19			Bond Future	9.97	93.4350	92.9602	93.4350	0.00
01/10/2018	R035 On 02-May-19	9.74	Call	Bond Future	2657	3	3	3	0.00
01/10/2018	R035 On 02-May-19	9.75	Call	Bond Future	2691	3	3	3	0.00
01/10/2018	R035 On 02-May-19	9.73	Call	Bond Future	2623	3	3	3	0.00
01/10/2018	R035 On 02-May-19	9.73	Put	Bond Future	4447	4	4	4	0.00
01/10/2018	R035 On 02-May-19	9.75	Put	Bond Future	4363	4	4	4	0.00
01/10/2018	R035 On 02-May-19	9.74	Put	Bond Future	4405	4	4	4	0.00
01/10/2018	R186 On 01-November-18			Bond Future	9.06	112.3337	112.0957	112.3337	65,401.00
01/10/2018	R186 On 01-November-18	8.53	Call	Bond Future	72	0	0	0	0.00
01/10/2018	R186 On 01-November-18	8.46	Call	Bond Future	44	0	0	0	5,000.00
01/10/2018	R186 On 01-November-18	8.90	Call	Bond Future	517	1	1	1	0.00
01/10/2018	R186 On 01-November-18	9.14	Call	Bond Future	1195	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
01/10/2018	R186 On 01-November-18	8.52	Call	Bond Future	68	0	0	0	0.00
01/10/2018	R186 On 01-November-18	8.54	Call	Bond Future	77	0	0	0	0.00
01/10/2018	R186 On 01-November-18	7.96	Call	Bond Future	1	0	0	0	5,000.00
01/10/2018	R186 On 01-November-18	8.90	Put	Bond Future	1474	1	1	1	2,500.00
01/10/2018	R186 On 01-November-18	9.14	Put	Bond Future	716	1	1	1	5,000.00
01/10/2018	R186 On 01-November-18	8.52	Put	Bond Future	3350	3	3	3	0.00
01/10/2018	R186 On 01-November-18	7.96	Put	Bond Future	6828	7	7	7	0.00
01/10/2018	R186 On 01-November-18	8.54	Put	Bond Future	3236	3	3	3	0.00
01/10/2018	R186 On 01-November-18	8.46	Put	Bond Future	3700	3	4	3	0.00
01/10/2018	R186 On 01-November-18	8.53	Put	Bond Future	3292	3	3	3	0.00
01/10/2018	R186 On 07-February-19			Bond Future	9.15	109.1906	108.9472	109.1906	719.00
01/10/2018	R186 On 07-February-19	8.20	Call	Bond Future	216	0	0	0	0.00
01/10/2018	R186 On 07-February-19	8.50	Call	Bond Future	517	1	1	1	1,000.00
01/10/2018	R186 On 07-February-19	8.22	Call	Bond Future	230	0	0	0	0.00
01/10/2018	R186 On 07-February-19	9.27	Call	Bond Future	2302	2	2	2	1,170.00
01/10/2018	R186 On 07-February-19	8.30	Call	Bond Future	294	0	0	0	210.00
01/10/2018	R186 On 07-February-19	8.77	Call	Bond Future	968	1	1	1	1,170.00
01/10/2018	R186 On 07-February-19	9.90	Call	Bond Future	4846	5	5	5	0.00
01/10/2018	R186 On 07-February-19	9.10	Call	Bond Future	1771	2	2	2	0.00
01/10/2018	R186 On 07-February-19	8.21	Call	Bond Future	223	0	0	0	0.00
01/10/2018	R186 On 07-February-19	9.92	Call	Bond Future	4936	5	5	5	0.00
01/10/2018	R186 On 07-February-19	8.30	Put	Bond Future	5366	5	5	5	0.00
01/10/2018	R186 On 07-February-19	8.20	Put	Bond Future	5905	6	6	6	0.00
01/10/2018	R186 On 07-February-19	8.50	Put	Bond Future	4369	4	4	4	0.00
01/10/2018	R186 On 07-February-19	9.90	Put	Bond Future	624	1	1	1	1,000.00
01/10/2018	R186 On 07-February-19	8.77	Put	Bond Future	3201	3	3	3	0.00
01/10/2018	R186 On 07-February-19	8.22	Put	Bond Future	5795	6	6	6	0.00
01/10/2018	R186 On 07-February-19	9.27	Put	Bond Future	1616	2	2	2	0.00
01/10/2018	R186 On 07-February-19	9.10	Put	Bond Future	2066	2	2	2	1,000.00
01/10/2018	R186 On 07-February-19	8.21	Put	Bond Future	5850	6	6	6	0.00
01/10/2018	R186 On 07-February-19	9.92	Put	Bond Future	605	1	1	1	1,170.00
01/10/2018	R186 On 02-May-19			Bond Future	9.23	111.0042	110.7559	111.0042	0.00
01/10/2018	R186 On 02-May-19	9.03	Call	Bond Future	1917	2	2	2	0.00
01/10/2018	R186 On 02-May-19	9.02	Call	Bond Future	1891	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
01/10/2018	R186 On 02-May-19	9.01	Call	Bond Future	1866	2	2	2	0.00
01/10/2018	R186 On 02-May-19	9.02	Put	Bond Future	3099	3	3	3	0.00
01/10/2018	R186 On 02-May-19	9.01	Put	Bond Future	3131	3	3	3	0.00
01/10/2018	R186 On 02-May-19	9.03	Put	Bond Future	3068	3	3	3	0.00
01/10/2018	R197 On 01-November-18			Bond Future	300.62	300.3698	300.6157	300.3698	2,353.00
01/10/2018	R197 On 07-February-19			Bond Future	299.12	298.8672	299.1208	298.8672	0.00
01/10/2018	R197 On 02-May-19			Bond Future	304.14	303.8828	304.1365	303.8828	0.00
01/10/2018	R202 On 01-November-18			Bond Future	233.97	234.1534	233.9676	234.1534	10,129.00
01/10/2018	R202 On 07-February-19			Bond Future	234.62	234.8078	234.6199	234.8078	0.00
01/10/2018	R202 On 02-May-19			Bond Future	238.55	238.7486	238.5541	238.7486	0.00
01/10/2018	R207 On 01-November-18			Bond Future	7.48	101.8619	101.9710	101.8619	18,869.00
01/10/2018	R207 On 01-November-18	6.75	Call	Bond Future	0	0	0	0	0.00
01/10/2018	R207 On 01-November-18	6.76	Call	Bond Future	0	0	0	0	0.00
01/10/2018	R207 On 01-November-18	6.74	Call	Bond Future	0	0	0	0	0.00
01/10/2018	R207 On 01-November-18	6.74	Put	Bond Future	835	1	1	1	0.00
01/10/2018	R207 On 01-November-18	6.75	Put	Bond Future	823	1	1	1	0.00
01/10/2018	R207 On 01-November-18	6.76	Put	Bond Future	812	1	1	1	0.00
01/10/2018	R207 On 07-February-19			Bond Future	7.55	100.1772	100.2876	100.1772	0.00
01/10/2018	R207 On 07-February-19	6.53	Call	Bond Future	9	0	0	0	0.00
01/10/2018	R207 On 07-February-19	6.52	Call	Bond Future	9	0	0	0	0.00
01/10/2018	R207 On 07-February-19	6.51	Call	Bond Future	8	0	0	0	0.00
01/10/2018	R207 On 07-February-19	6.52	Put	Bond Future	918	1	1	1	0.00
01/10/2018	R207 On 07-February-19	6.51	Put	Bond Future	926	1	1	1	0.00
01/10/2018	R207 On 07-February-19	6.53	Put	Bond Future	909	1	1	1	0.00
01/10/2018	R207 On 02-May-19			Bond Future	7.67	101.8410	101.9526	101.8410	0.00
01/10/2018	R207 On 02-May-19	7.61	Call	Bond Future	160	0	0	0	0.00
01/10/2018	R207 On 02-May-19	7.63	Call	Bond Future	167	0	0	0	0.00
01/10/2018	R207 On 02-May-19	7.62	Call	Bond Future	164	0	0	0	0.00
01/10/2018	R207 On 02-May-19	7.62	Put	Bond Future	194	0	0	0	0.00
01/10/2018	R207 On 02-May-19	7.63	Put	Bond Future	191	0	0	0	0.00
01/10/2018	R207 On 02-May-19	7.61	Put	Bond Future	197	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
01/10/2018	R208 On 01-November-18			Bond Future	7.89	98.1761	98.2327	98.1761	29,067.00
01/10/2018	R208 On 01-November-18	7.11	Call	Bond Future	4	0	0	0	0.00
01/10/2018	R208 On 01-November-18	7.12	Call	Bond Future	4	0	0	0	0.00
01/10/2018	R208 On 01-November-18	7.10	Call	Bond Future	4	0	0	0	0.00
01/10/2018	R208 On 01-November-18	7.12	Put	Bond Future	1646	2	2	2	0.00
01/10/2018	R208 On 01-November-18	7.10	Put	Bond Future	1688	2	2	2	0.00
01/10/2018	R208 On 01-November-18	7.11	Put	Bond Future	1667	2	2	2	0.00
01/10/2018	R208 On 07-February-19			Bond Future	7.98	100.0654	100.1223	100.0654	0.00
01/10/2018	R208 On 07-February-19	7.08	Call	Bond Future	44	0	0	0	0.00
01/10/2018	R208 On 07-February-19	7.07	Call	Bond Future	44	0	0	0	0.00
01/10/2018	R208 On 07-February-19	7.06	Call	Bond Future	43	0	0	0	0.00
01/10/2018	R208 On 07-February-19	7.08	Put	Bond Future	1772	2	2	2	0.00
01/10/2018	R208 On 07-February-19	7.06	Put	Bond Future	1810	2	2	2	0.00
01/10/2018	R208 On 07-February-19	7.07	Put	Bond Future	1791	2	2	2	0.00
01/10/2018	R208 On 02-May-19			Bond Future	8.07	98.3278	98.3850	98.3278	0.00
01/10/2018	R208 On 02-May-19	8.02	Call	Bond Future	559	1	1	1	0.00
01/10/2018	R208 On 02-May-19	8.03	Call	Bond Future	569	1	1	1	0.00
01/10/2018	R208 On 02-May-19	8.04	Call	Bond Future	578	1	1	1	0.00
01/10/2018	R208 On 02-May-19	8.04	Put	Bond Future	635	1	1	1	0.00
01/10/2018	R208 On 02-May-19	8.02	Put	Bond Future	649	1	1	1	0.00
01/10/2018	R208 On 02-May-19	8.03	Put	Bond Future	642	1	1	1	0.00
01/10/2018	R209 On 01-November-18			Bond Future	9.77	71.8038	71.4166	71.8038	124,848.00
01/10/2018	R209 On 01-November-18	8.89	Call	Bond Future	8	0	0	0	2,000.00
01/10/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	70529	71	71	71	0.00
01/10/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	70529	71	71	71	0.00
01/10/2018	R209 On 01-November-18	8.98	Call	Bond Future	15	0	0	0	0.00
01/10/2018	R209 On 01-November-18	10.00	Call	Bond Future	1961	2	2	2	0.00
01/10/2018	R209 On 01-November-18	9.64	Call	Bond Future	692	1	1	1	2,000.00
01/10/2018	R209 On 01-November-18	9.47	Call	Bond Future	345	0	0	0	0.00
01/10/2018	R209 On 01-November-18	9.82	Call	Bond Future	1239	2	1	2	0.00
01/10/2018	R209 On 01-November-18	9.97	Call	Bond Future	1830	2	2	2	0.00
01/10/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	70529	71	71	71	0.00
01/10/2018	R209 On 01-November-18	9.34	Call	Bond Future	178	0	0	0	0.00

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01/10/2018	R209 On 01-November-18	9.98	Call	Bond Future	1873	2	2	2	0.00
01/10/2018	R209 On 01-November-18	9.49	Call	Bond Future	378	1	0	1	0.00
01/10/2018	R209 On 01-November-18	9.94	Call	Bond Future	1703	2	2	2	0.00
01/10/2018	R209 On 01-November-18	8.99	Call	Bond Future	16	0	0	0	760.00
01/10/2018	R209 On 01-November-18	10.57	Call	Bond Future	4917	5	5	5	0.00
01/10/2018	R209 On 01-November-18	9.84	Call	Bond Future	1311	2	1	2	0.00
01/10/2018	R209 On 01-November-18	9.84	Put	Bond Future	893	1	1	1	0.00
01/10/2018	R209 On 01-November-18	8.99	Put	Bond Future	5346	5	5	5	0.00
01/10/2018	R209 On 01-November-18	10.57	Put	Bond Future	62	0	0	0	0.00
01/10/2018	R209 On 01-November-18	9.94	Put	Bond Future	651	1	1	1	0.00
01/10/2018	R209 On 01-November-18	9.49	Put	Bond Future	2247	2	2	2	0.00
01/10/2018	R209 On 01-November-18	9.47	Put	Bond Future	2348	2	2	2	760.00
01/10/2018	R209 On 01-November-18	9.82	Put	Bond Future	949	1	1	1	760.00
01/10/2018	R209 On 01-November-18	8.98	Put	Bond Future	5416	5	5	5	0.00
01/10/2018	R209 On 01-November-18	10.00	Put	Bond Future	533	0	1	0	5,850.00
01/10/2018	R209 On 01-November-18	9.64	Put	Bond Future	1567	1	2	1	0.00
01/10/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
01/10/2018	R209 On 01-November-18	9.97	Put	Bond Future	590	1	1	1	0.00
01/10/2018	R209 On 01-November-18	9.98	Put	Bond Future	571	1	1	1	2,000.00
01/10/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
01/10/2018	R209 On 01-November-18	9.34	Put	Bond Future	3060	3	3	3	0.00
01/10/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
01/10/2018	R209 On 01-November-18	8.89	Put	Bond Future	6057	6	6	6	0.00
01/10/2018	R209 On 07-February-19			Bond Future	9.85	73.1856	72.7903	73.1856	340.00
01/10/2018	R209 On 07-February-19	8.96	Call	Bond Future	332	0	0	0	0.00
01/10/2018	R209 On 07-February-19	8.97	Call	Bond Future	342	0	0	0	0.00
01/10/2018	R209 On 07-February-19	10.20	Call	Bond Future	3589	4	4	4	0.00
01/10/2018	R209 On 07-February-19	8.95	Call	Bond Future	322	0	0	0	0.00
01/10/2018	R209 On 07-February-19	9.54	Call	Bond Future	1375	2	1	2	4,000.00
01/10/2018	R209 On 07-February-19	9.04	Call	Bond Future	421	1	0	1	4,000.00
01/10/2018	R209 On 07-February-19	9.04	Put	Bond Future	5860	6	6	6	0.00
01/10/2018	R209 On 07-February-19	8.95	Put	Bond Future	6402	6	6	6	0.00
01/10/2018	R209 On 07-February-19	9.54	Put	Bond Future	3391	3	3	3	0.00
01/10/2018	R209 On 07-February-19	8.96	Put	Bond Future	6340	6	6	6	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2018	R209 On 07-February-19	8.97	Put	Bond Future	6278	6	6	6	0.00
01/10/2018	R209 On 07-February-19	10.20	Put	Bond Future	1422	1	1	1	4,000.00
01/10/2018	R209 On 02-May-19			Bond Future	9.92	71.2534	70.8510	71.2534	0.00
01/10/2018	R209 On 02-May-19	9.69	Call	Bond Future	2363	3	2	3	0.00
01/10/2018	R209 On 02-May-19	9.68	Call	Bond Future	2335	3	2	3	0.00
01/10/2018	R209 On 02-May-19	9.70	Call	Bond Future	2392	3	2	3	0.00
01/10/2018	R209 On 02-May-19	9.68	Put	Bond Future	3842	4	4	4	0.00
01/10/2018	R209 On 02-May-19	9.69	Put	Bond Future	3806	4	4	4	0.00
01/10/2018	R209 On 02-May-19	9.70	Put	Bond Future	3770	4	4	4	0.00
01/10/2018	R210 On 01-November-18			Bond Future	185.58	185.5069	185.5762	185.5069	2,675.00
01/10/2018	R210 On 07-February-19			Bond Future	189.19	189.1185	189.1890	189.1185	0.00
01/10/2018	R210 On 02-May-19			Bond Future	189.81	189.7376	189.8067	189.7376	0.00
01/10/2018	R212 On 01-November-18			Bond Future	155.37	155.3143	155.3713	155.3143	3,476.00
01/10/2018	R212 On 07-February-19			Bond Future	156.24	156.1828	156.2408	156.1828	0.00
01/10/2018	R212 On 02-May-19			Bond Future	158.86	158.8039	158.8607	158.8039	0.00
01/10/2018	R213 On 01-November-18			Bond Future	9.57	83.1747	82.8954	83.1747	32,893.00
01/10/2018	R213 On 01-November-18	8.66	Call	Bond Future	5	0	0	0	0.00
01/10/2018	R213 On 01-November-18	8.65	Call	Bond Future	5	0	0	0	0.00
01/10/2018	R213 On 01-November-18	8.64	Call	Bond Future	5	0	0	0	0.00
01/10/2018	R213 On 01-November-18	8.65	Put	Bond Future	6036	6	6	6	0.00
01/10/2018	R213 On 01-November-18	8.64	Put	Bond Future	6104	6	6	6	0.00
01/10/2018	R213 On 01-November-18	8.66	Put	Bond Future	5968	6	6	6	0.00
01/10/2018	R213 On 07-February-19			Bond Future	9.66	84.7753	84.4900	84.7753	112.00
01/10/2018	R213 On 07-February-19	8.68	Call	Bond Future	243	0	0	0	0.00
01/10/2018	R213 On 07-February-19	8.69	Call	Bond Future	251	0	0	0	0.00
01/10/2018	R213 On 07-February-19	8.70	Call	Bond Future	259	0	0	0	0.00
01/10/2018	R213 On 07-February-19	8.69	Put	Bond Future	6479	6	6	6	0.00
01/10/2018	R213 On 07-February-19	8.70	Put	Bond Future	6419	6	6	6	0.00
01/10/2018	R213 On 07-February-19	8.68	Put	Bond Future	6539	6	7	6	0.00
01/10/2018	R213 On 02-May-19			Bond Future	9.73	82.6362	82.3457	82.6362	0.00
01/10/2018	R213 On 02-May-19	9.50	Call	Bond Future	2138	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
01/10/2018	R213 On 02-May-19	9.49	Call	Bond Future	2110	2	2	2	0.00
01/10/2018	R213 On 02-May-19	9.48	Call	Bond Future	2083	2	2	2	0.00
01/10/2018	R213 On 02-May-19	9.49	Put	Bond Future	3574	3	4	3	0.00
01/10/2018	R213 On 02-May-19	9.48	Put	Bond Future	3609	3	4	3	0.00
01/10/2018	R213 On 02-May-19	9.50	Put	Bond Future	3541	3	4	3	0.00
01/10/2018	R214 On 01-November-18			Bond Future	9.96	70.7423	70.4100	70.7423	28,473.00
01/10/2018	R214 On 01-November-18	8.98	Call	Bond Future	4	0	0	0	0.00
01/10/2018	R214 On 01-November-18	8.99	Call	Bond Future	4	0	0	0	0.00
01/10/2018	R214 On 01-November-18	9.00	Call	Bond Future	4	0	0	0	0.00
01/10/2018	R214 On 01-November-18	9.00	Put	Bond Future	6898	7	7	7	0.00
01/10/2018	R214 On 01-November-18	8.98	Put	Bond Future	7053	7	7	7	0.00
01/10/2018	R214 On 01-November-18	8.99	Put	Bond Future	6975	7	7	7	0.00
01/10/2018	R214 On 07-February-19			Bond Future	10.04	72.1037	71.7644	72.1037	0.00
01/10/2018	R214 On 07-February-19	9.04	Call	Bond Future	241	0	0	0	0.00
01/10/2018	R214 On 07-February-19	9.05	Call	Bond Future	250	0	0	0	0.00
01/10/2018	R214 On 07-February-19	9.03	Call	Bond Future	233	0	0	0	0.00
01/10/2018	R214 On 07-February-19	9.03	Put	Bond Future	7406	7	7	7	0.00
01/10/2018	R214 On 07-February-19	9.04	Put	Bond Future	7338	7	7	7	0.00
01/10/2018	R214 On 07-February-19	9.05	Put	Bond Future	7269	7	7	7	0.00
01/10/2018	R214 On 02-May-19			Bond Future	10.10	70.0075	69.6621	70.0075	0.00
01/10/2018	R214 On 02-May-19	9.87	Call	Bond Future	2466	3	2	3	0.00
01/10/2018	R214 On 02-May-19	9.85	Call	Bond Future	2407	3	2	3	0.00
01/10/2018	R214 On 02-May-19	9.86	Call	Bond Future	2436	3	2	3	0.00
01/10/2018	R214 On 02-May-19	9.86	Put	Bond Future	4055	4	4	4	0.00
01/10/2018	R214 On 02-May-19	9.87	Put	Bond Future	4017	4	4	4	0.00
01/10/2018	R214 On 02-May-19	9.85	Put	Bond Future	4093	4	4	4	0.00
01/10/2018	R248 On 01-November-18			Bond Future	10.00	90.2642	89.8412	90.2642	101,273.00
01/10/2018	R248 On 01-November-18	9.01	Call	Bond Future	3	0	0	0	0.00
01/10/2018	R248 On 01-November-18	9.03	Call	Bond Future	4	0	0	0	0.00
01/10/2018	R248 On 01-November-18	9.02	Call	Bond Future	4	0	0	0	0.00
01/10/2018	R248 On 01-November-18	9.02	Put	Bond Future	8992	9	9	9	0.00
01/10/2018	R248 On 01-November-18	9.03	Put	Bond Future	8892	8	9	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2018	R248 On 01-November-18	9.01	Put	Bond Future	9091	9	9	9	0.00
01/10/2018	R248 On 07-February-19			Bond Future	10.08	92.0012	91.5694	92.0012	0.00
01/10/2018	R248 On 07-February-19	9.06	Call	Bond Future	263	0	0	0	0.00
01/10/2018	R248 On 07-February-19	9.07	Call	Bond Future	273	0	0	0	0.00
01/10/2018	R248 On 07-February-19	9.05	Call	Bond Future	254	0	0	0	0.00
01/10/2018	R248 On 07-February-19	9.07	Put	Bond Future	9424	9	9	9	0.00
01/10/2018	R248 On 07-February-19	9.05	Put	Bond Future	9603	9	10	9	0.00
01/10/2018	R248 On 07-February-19	9.06	Put	Bond Future	9514	9	10	9	0.00
01/10/2018	R248 On 02-May-19			Bond Future	10.14	89.0953	88.6557	89.0953	0.00
01/10/2018	R248 On 02-May-19	9.90	Call	Bond Future	3035	3	3	3	0.00
01/10/2018	R248 On 02-May-19	9.91	Call	Bond Future	3073	3	3	3	0.00
01/10/2018	R248 On 02-May-19	9.89	Call	Bond Future	2998	3	3	3	0.00
01/10/2018	R248 On 02-May-19	9.91	Put	Bond Future	5025	5	5	5	0.00
01/10/2018	R248 On 02-May-19	9.89	Put	Bond Future	5122	5	5	5	0.00
01/10/2018	R248 On 02-May-19	9.90	Put	Bond Future	5073	5	5	5	0.00