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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	2025 On 03-May-18			Bond Future	133.86	133.8620	133.8620	133.8620	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
07/05/2018	2025 On 02-August-18			Bond Future	134.72	134.7428	134.7160	134.7428	864.00
07/05/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
07/05/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
07/05/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
07/05/2018	2025 On 02-August-18	136.66	Put	Bond Future	1944	2	1944	2	0.00
07/05/2018	2025 On 02-August-18	136.67	Put	Bond Future	1954	2	1954	2	0.00
07/05/2018	2025 On 02-August-18	136.65	Put	Bond Future	1934	2	1934	2	0.00
07/05/2018	2025 On 01-November-18			Bond Future	137.16	137.1846	137.1574	137.1846	0.00
07/05/2018	2025 On 07-February-19			Bond Future	138.43	138.4675	138.4349	138.4675	0.00
07/05/2018	2029 On 03-May-18			Bond Future	100.86	100.8648	100.8648	100.8648	0.00
07/05/2018	2029 On 02-August-18			Bond Future	103.31	102.7962	103.3089	102.7962	1,370.00
07/05/2018	2029 On 01-November-18			Bond Future	104.13	103.6093	104.1316	103.6093	0.00
07/05/2018	2029 On 07-February-19			Bond Future	106.17	105.6458	106.1747	105.6458	0.00
07/05/2018	2030 On 03-May-18			Bond Future	8.67	97.2498	8.6700	97.2498	0.00
07/05/2018	2030 On 02-August-18			Bond Future	8.78	94.2660	8.7782	94.2660	41,204.00
07/05/2018	2030 On 02-August-18	9.46	Call	Bond Future	4977	5	4977	5	0.00
07/05/2018	2030 On 02-August-18	8.51	Call	Bond Future	956	1	956	1	7,850.00
07/05/2018	2030 On 02-August-18	8.91	Call	Bond Future	2294	2	2294	2	7,850.00
07/05/2018	2030 On 02-August-18	9.50	Call	Bond Future	5196	5	5196	5	0.00
07/05/2018	2030 On 02-August-18	9.47	Call	Bond Future	5031	5	5031	5	0.00
07/05/2018	2030 On 02-August-18	9.45	Call	Bond Future	4922	5	4922	5	0.00
07/05/2018	2030 On 02-August-18	9.50	Put	Bond Future	405	0	405	0	7,850.00
07/05/2018	2030 On 02-August-18	9.47	Put	Bond Future	433	1	433	1	0.00
07/05/2018	2030 On 02-August-18	9.45	Put	Bond Future	453	1	453	1	0.00
07/05/2018	2030 On 02-August-18	8.91	Put	Bond Future	1394	2	1394	2	0.00
07/05/2018	2030 On 02-August-18	9.46	Put	Bond Future	443	1	443	1	0.00
07/05/2018	2030 On 02-August-18	8.51	Put	Bond Future	2824	3	2824	3	0.00
07/05/2018	2030 On 01-November-18			Bond Future	8.83	95.9592	8.8272	95.9592	0.00
07/05/2018	2030 On 01-November-18	8.58	Call	Bond Future	1807	2	1807	2	0.00
07/05/2018	2030 On 01-November-18	8.60	Call	Bond Future	1866	2	1866	2	0.00
07/05/2018	2030 On 01-November-18	8.59	Call	Bond Future	1836	2	1836	2	0.00
07/05/2018	2030 On 01-November-18	8.59	Put	Bond Future	3459	4	3459	4	0.00
07/05/2018	2030 On 01-November-18	8.58	Put	Bond Future	3499	4	3499	4	0.00
07/05/2018	2030 On 01-November-18	8.60	Put	Bond Future	3419	4	3419	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
07/05/2018	2030 On 07-February-19			Bond Future	8.88	93.8155	8.8835	93.8155	0.00
07/05/2018	2030 On 07-February-19	8.62	Call	Bond Future	2525	2	2525	2	0.00
07/05/2018	2030 On 07-February-19	8.63	Call	Bond Future	2555	2	2555	2	0.00
07/05/2018	2030 On 07-February-19	8.64	Call	Bond Future	2585	2	2585	2	0.00
07/05/2018	2030 On 07-February-19	8.64	Put	Bond Future	4219	4	4219	4	0.00
07/05/2018	2030 On 07-February-19	8.63	Put	Bond Future	4256	4	4256	4	0.00
07/05/2018	2030 On 07-February-19	8.62	Put	Bond Future	4295	5	4295	5	0.00
07/05/2018	2032 On 03-May-18			Bond Future	8.85	96.1356	8.8450	96.1356	0.00
07/05/2018	2032 On 02-August-18			Bond Future	8.95	97.0374	8.9511	97.0374	30,350.00
07/05/2018	2032 On 02-August-18	9.68	Call	Bond Future	5708	5	5708	5	0.00
07/05/2018	2032 On 02-August-18	9.67	Call	Bond Future	5649	5	5649	5	0.00
07/05/2018	2032 On 02-August-18	9.66	Call	Bond Future	5590	5	5590	5	0.00
07/05/2018	2032 On 02-August-18	9.67	Put	Bond Future	471	1	471	1	0.00
07/05/2018	2032 On 02-August-18	9.66	Put	Bond Future	482	1	482	1	0.00
07/05/2018	2032 On 02-August-18	9.68	Put	Bond Future	461	1	461	1	0.00
07/05/2018	2032 On 01-November-18			Bond Future	9.00	94.6254	9.0041	94.6254	0.00
07/05/2018	2032 On 01-November-18	8.76	Call	Bond Future	2055	2	2055	2	0.00
07/05/2018	2032 On 01-November-18	8.77	Call	Bond Future	2086	2	2086	2	0.00
07/05/2018	2032 On 01-November-18	8.75	Call	Bond Future	2023	2	2023	2	0.00
07/05/2018	2032 On 01-November-18	8.75	Put	Bond Future	3924	4	3924	4	0.00
07/05/2018	2032 On 01-November-18	8.76	Put	Bond Future	3880	4	3880	4	0.00
07/05/2018	2032 On 01-November-18	8.77	Put	Bond Future	3836	4	3836	4	0.00
07/05/2018	2032 On 07-February-19			Bond Future	9.06	96.4651	9.0639	96.4651	0.00
07/05/2018	2032 On 07-February-19	8.82	Call	Bond Future	2875	3	2875	3	0.00
07/05/2018	2032 On 07-February-19	8.81	Call	Bond Future	2842	3	2842	3	0.00
07/05/2018	2032 On 07-February-19	8.80	Call	Bond Future	2809	3	2809	3	0.00
07/05/2018	2032 On 07-February-19	8.81	Put	Bond Future	4711	5	4711	5	0.00
07/05/2018	2032 On 07-February-19	8.80	Put	Bond Future	4752	5	4752	5	0.00
07/05/2018	2032 On 07-February-19	8.82	Put	Bond Future	4669	5	4669	5	0.00
07/05/2018	2033 On 03-May-18			Bond Future	104.74	104.7378	104.7378	104.7378	0.00
07/05/2018	2033 On 02-August-18			Bond Future	107.06	106.6398	107.0587	106.6398	6,151.00
07/05/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
07/05/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
07/05/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00

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07/05/2018	2033 On 02-August-18	109.93	Put	Bond Future	2871	3	2871	3	0.00
07/05/2018	2033 On 02-August-18	109.94	Put	Bond Future	2881	3	2881	3	0.00
07/05/2018	2033 On 02-August-18	109.92	Put	Bond Future	2861	3	2861	3	0.00
07/05/2018	2033 On 01-November-18			Bond Future	107.88	107.4511	107.8780	107.4511	0.00
07/05/2018	2033 On 07-February-19			Bond Future	109.99	109.5632	109.9945	109.5632	0.00
07/05/2018	2037 On 03-May-18			Bond Future	9.06	97.2487	9.0600	97.2487	0.00
07/05/2018	2037 On 02-August-18			Bond Future	9.16	93.9450	9.1587	93.9450	51,971.00
07/05/2018	2037 On 02-August-18	9.95	Call	Bond Future	6837	7	6837	7	0.00
07/05/2018	2037 On 02-August-18	9.96	Call	Bond Future	6902	7	6902	7	0.00
07/05/2018	2037 On 02-August-18	9.97	Call	Bond Future	6968	7	6968	7	0.00
07/05/2018	2037 On 02-August-18	9.97	Put	Bond Future	483	1	483	1	0.00
07/05/2018	2037 On 02-August-18	9.95	Put	Bond Future	503	1	503	1	0.00
07/05/2018	2037 On 02-August-18	9.96	Put	Bond Future	493	1	493	1	0.00
07/05/2018	2037 On 01-November-18			Bond Future	9.21	95.6324	9.2086	95.6324	0.00
07/05/2018	2037 On 01-November-18	9.01	Call	Bond Future	2572	2	2572	2	0.00
07/05/2018	2037 On 01-November-18	9.03	Call	Bond Future	2648	2	2648	2	0.00
07/05/2018	2037 On 01-November-18	9.02	Call	Bond Future	2610	2	2610	2	0.00
07/05/2018	2037 On 01-November-18	9.02	Put	Bond Future	4204	4	4204	4	0.00
07/05/2018	2037 On 01-November-18	9.03	Put	Bond Future	4157	4	4157	4	0.00
07/05/2018	2037 On 01-November-18	9.01	Put	Bond Future	4252	5	4252	5	0.00
07/05/2018	2037 On 07-February-19			Bond Future	9.27	93.2318	9.2653	93.2318	0.00
07/05/2018	2037 On 07-February-19	9.05	Call	Bond Future	3510	3	3510	3	0.00
07/05/2018	2037 On 07-February-19	9.06	Call	Bond Future	3549	3	3549	3	0.00
07/05/2018	2037 On 07-February-19	9.07	Call	Bond Future	3588	3	3588	3	0.00
07/05/2018	2037 On 07-February-19	9.07	Put	Bond Future	5217	5	5217	5	0.00
07/05/2018	2037 On 07-February-19	9.05	Put	Bond Future	5309	6	5309	6	0.00
07/05/2018	2037 On 07-February-19	9.06	Put	Bond Future	5263	6	5263	6	0.00
07/05/2018	2038 On 03-May-18			Bond Future	128.02	128.0212	128.0212	128.0212	0.00
07/05/2018	2038 On 02-August-18			Bond Future	129.01	128.7943	129.0137	128.7943	9,180.00
07/05/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
07/05/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
07/05/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
07/05/2018	2038 On 02-August-18	134.53	Put	Bond Future	5516	6	5516	6	0.00
07/05/2018	2038 On 02-August-18	134.54	Put	Bond Future	5526	6	5526	6	0.00

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07/05/2018	2038 On 02-August-18	134.55	Put	Bond Future	5536	6	5536	6	0.00
07/05/2018	2038 On 01-November-18			Bond Future	131.35	131.1283	131.3518	131.1283	0.00
07/05/2018	2038 On 07-February-19			Bond Future	132.34	132.1154	132.3388	132.1154	0.00
07/05/2018	2040 On 03-May-18			Bond Future	9.13	101.2138	9.1250	101.2138	0.00
07/05/2018	2040 On 02-August-18			Bond Future	9.21	97.8077	9.2079	97.8077	22,620.00
07/05/2018	2040 On 02-August-18	10.05	Call	Bond Future	7750	7	7750	7	0.00
07/05/2018	2040 On 02-August-18	10.04	Call	Bond Future	7679	7	7679	7	0.00
07/05/2018	2040 On 02-August-18	10.03	Call	Bond Future	7609	7	7609	7	0.00
07/05/2018	2040 On 02-August-18	10.04	Put	Bond Future	515	1	515	1	0.00
07/05/2018	2040 On 02-August-18	10.03	Put	Bond Future	526	1	526	1	0.00
07/05/2018	2040 On 02-August-18	10.05	Put	Bond Future	505	1	505	1	0.00
07/05/2018	2040 On 01-November-18			Bond Future	9.26	99.5645	9.2571	99.5645	0.00
07/05/2018	2040 On 01-November-18	9.08	Call	Bond Future	2944	3	2944	3	0.00
07/05/2018	2040 On 01-November-18	9.09	Call	Bond Future	2986	3	2986	3	0.00
07/05/2018	2040 On 01-November-18	9.10	Call	Bond Future	3028	0	3028	0	5,900.00
07/05/2018	2040 On 01-November-18	8.50	Call	Bond Future	1083	0	1083	0	5,900.00
07/05/2018	2040 On 01-November-18	9.07	Call	Bond Future	2903	3	2903	3	0.00
07/05/2018	2040 On 01-November-18	9.07	Put	Bond Future	4620	5	4620	5	0.00
07/05/2018	2040 On 01-November-18	8.50	Put	Bond Future	8334	0	8334	0	0.00
07/05/2018	2040 On 01-November-18	9.10	Put	Bond Future	4466	0	4466	0	0.00
07/05/2018	2040 On 01-November-18	9.08	Put	Bond Future	4568	5	4568	5	0.00
07/05/2018	2040 On 01-November-18	9.09	Put	Bond Future	4517	5	4517	5	0.00
07/05/2018	2040 On 07-February-19			Bond Future	9.31	96.9898	9.3129	96.9898	0.00
07/05/2018	2040 On 07-February-19	9.11	Call	Bond Future	3905	4	3905	4	0.00
07/05/2018	2040 On 07-February-19	9.13	Call	Bond Future	3989	4	3989	4	0.00
07/05/2018	2040 On 07-February-19	9.12	Call	Bond Future	3947	4	3947	4	0.00
07/05/2018	2040 On 07-February-19	9.12	Put	Bond Future	5696	6	5696	6	0.00
07/05/2018	2040 On 07-February-19	9.11	Put	Bond Future	5746	6	5746	6	0.00
07/05/2018	2040 On 07-February-19	9.13	Put	Bond Future	5646	6	5646	6	0.00
07/05/2018	2044 On 03-May-18			Bond Future	9.16	98.2909	9.1600	98.2909	0.00
07/05/2018	2044 On 02-August-18			Bond Future	9.24	94.9430	9.2412	94.9430	32,691.00
07/05/2018	2044 On 02-August-18	10.05	Call	Bond Future	7664	7	7664	7	0.00
07/05/2018	2044 On 02-August-18	10.07	Call	Bond Future	7806	7	7806	7	0.00
07/05/2018	2044 On 02-August-18	10.06	Call	Bond Future	7735	7	7735	7	0.00

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07/05/2018	2044 On 02-August-18	10.06	Put	Bond Future	564	1	564	1	0.00
07/05/2018	2044 On 02-August-18	10.07	Put	Bond Future	553	1	553	1	0.00
07/05/2018	2044 On 02-August-18	10.05	Put	Bond Future	575	1	575	1	0.00
07/05/2018	2044 On 01-November-18			Bond Future	9.29	96.6484	9.2886	96.6484	0.00
07/05/2018	2044 On 01-November-18	9.12	Call	Bond Future	3056	3	3056	3	0.00
07/05/2018	2044 On 01-November-18	9.13	Call	Bond Future	3098	3	3098	3	0.00
07/05/2018	2044 On 01-November-18	9.14	Call	Bond Future	3142	3	3142	3	0.00
07/05/2018	2044 On 01-November-18	9.13	Put	Bond Future	4586	5	4586	5	0.00
07/05/2018	2044 On 01-November-18	9.14	Put	Bond Future	4535	5	4535	5	0.00
07/05/2018	2044 On 01-November-18	9.12	Put	Bond Future	4639	5	4639	5	0.00
07/05/2018	2044 On 07-February-19			Bond Future	9.34	94.1422	9.3424	94.1422	0.00
07/05/2018	2044 On 07-February-19	9.17	Call	Bond Future	4182	4	4182	4	0.00
07/05/2018	2044 On 07-February-19	9.18	Call	Bond Future	4226	4	4226	4	0.00
07/05/2018	2044 On 07-February-19	9.16	Call	Bond Future	4138	4	4138	4	0.00
07/05/2018	2044 On 07-February-19	9.16	Put	Bond Future	5833	6	5833	6	0.00
07/05/2018	2044 On 07-February-19	9.17	Put	Bond Future	5782	6	5782	6	0.00
07/05/2018	2044 On 07-February-19	9.18	Put	Bond Future	5732	6	5732	6	0.00
07/05/2018	2046 On 03-May-18			Bond Future	120.89	120.8878	120.8878	120.8878	0.00
07/05/2018	2046 On 02-August-18			Bond Future	123.83	123.0835	123.8275	123.0835	10,917.00
07/05/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
07/05/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
07/05/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
07/05/2018	2046 On 02-August-18	128.77	Put	Bond Future	4942	6	4942	6	0.00
07/05/2018	2046 On 02-August-18	128.79	Put	Bond Future	4962	6	4962	6	0.00
07/05/2018	2046 On 02-August-18	128.78	Put	Bond Future	4952	6	4952	6	0.00
07/05/2018	2046 On 01-November-18			Bond Future	124.42	123.6648	124.4226	123.6648	0.00
07/05/2018	2046 On 07-February-19			Bond Future	126.86	126.0953	126.8635	126.0953	0.00
07/05/2018	2050 On 03-May-18			Bond Future	128.74	128.7427	128.7427	128.7427	0.00
07/05/2018	2050 On 02-August-18			Bond Future	129.95	128.7942	129.9457	128.7942	9,775.00
07/05/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
07/05/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
07/05/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
07/05/2018	2050 On 02-August-18	137.54	Put	Bond Future	7594	9	7594	9	0.00
07/05/2018	2050 On 02-August-18	137.52	Put	Bond Future	7574	9	7574	9	0.00

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07/05/2018	2050 On 02-August-18	137.53	Put	Bond Future	7584	9	7584	9	0.00
07/05/2018	2050 On 01-November-18			Bond Future	132.30	131.1281	132.3007	131.1281	0.00
07/05/2018	2050 On 07-February-19			Bond Future	133.12	131.9338	133.1249	131.9338	0.00
07/05/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	AL37 On 02-August-18			Index Future	593.80	592.5050	593.8010	592.5050	0.00
07/05/2018	AL37 On 01-November-18			Index Future	604.47	603.1490	604.4700	603.1490	0.00
07/05/2018	AL37 On 07-February-19			Index Future	616.21	614.8800	616.2070	614.8800	0.00
07/05/2018	AL7T On 02-August-18			Index Future	696.23	694.3840	696.2260	694.3840	0.00
07/05/2018	AL7T On 01-November-18			Index Future	708.74	706.8580	708.7350	706.8580	0.00
07/05/2018	AL7T On 07-February-19			Index Future	722.50	720.6070	722.4970	720.6070	0.00
07/05/2018	ALBI On 02-August-18			Index Future	636.30	634.0560	636.3000	634.0560	885.00
07/05/2018	ALBI On 01-November-18			Index Future	647.73	645.4470	647.7330	645.4470	0.00
07/05/2018	ALBI On 07-February-19			Index Future	660.31	658.0000	660.3100	658.0000	0.00
07/05/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	C208 On 31-March-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
07/05/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/05/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2018	EL28 On 03-May-18			Bond Future	129.49	129.4905	129.4905	129.4905	0.00
07/05/2018	EL28 On 02-August-18			Bond Future	131.81	131.6724	131.8050	131.6724	0.00
07/05/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
07/05/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
07/05/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
07/05/2018	EL28 On 02-August-18	134.94	Put	Bond Future	3135	3	3135	3	0.00
07/05/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3145	3	3145	3	0.00
07/05/2018	EL28 On 02-August-18	134.93	Put	Bond Future	3125	3	3125	3	0.00
07/05/2018	ES33 On 03-May-18			Bond Future	10.34	79.4570	10.3400	79.4570	0.00
07/05/2018	ES33 On 02-August-18			Bond Future	10.47	80.3601	10.4680	80.3601	9,466.00
07/05/2018	ES33 On 02-August-18	11.14	Call	Bond Future	4040	4	4040	4	0.00
07/05/2018	ES33 On 02-August-18	11.15	Call	Bond Future	4098	4	4098	4	0.00
07/05/2018	ES33 On 02-August-18	11.16	Call	Bond Future	4156	4	4156	4	0.00
07/05/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
07/05/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
07/05/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
07/05/2018	ES33 On 01-November-18			Bond Future	10.57	78.0151	10.5673	78.0151	0.00
07/05/2018	ES33 On 07-February-19			Bond Future	10.68	79.5319	10.6816	79.5319	0.00
07/05/2018	ES42 On 03-May-18			Bond Future	10.51	82.8498	10.5050	82.8498	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
07/05/2018	ES42 On 02-August-18			Bond Future	10.62	83.7307	10.6240	83.7307	7,957.00
07/05/2018	ES42 On 01-November-18			Bond Future	10.72	80.9748	10.7182	80.9748	0.00
07/05/2018	ES42 On 07-February-19			Bond Future	10.82	82.5488	10.8227	82.5488	0.00
07/05/2018	GOVI On 02-August-18			GOVI	632.88	630.5550	632.8830	630.5550	464.00
07/05/2018	GOVI On 02-August-18	605.71	Call	GOVI	271730	25	271730	25	0.00
07/05/2018	GOVI On 02-August-18	605.72	Call	GOVI	271630	25	271630	25	0.00
07/05/2018	GOVI On 02-August-18	605.70	Call	GOVI	271830	25	271830	25	0.00
07/05/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
07/05/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
07/05/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
07/05/2018	GOVI On 01-November-18			GOVI	644.25	641.8830	644.2540	641.8830	0.00
07/05/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
07/05/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
07/05/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
07/05/2018	GOVI On 01-November-18	653.49	Put	GOVI	92360	12	92360	12	0.00
07/05/2018	GOVI On 01-November-18	653.51	Put	GOVI	92560	12	92560	12	0.00
07/05/2018	GOVI On 01-November-18	653.50	Put	GOVI	92460	12	92460	12	0.00
07/05/2018	GOVI On 07-February-19			GOVI	656.76	654.3680	656.7640	654.3680	0.00
07/05/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
07/05/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
07/05/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
07/05/2018	GOVI On 07-February-19	666.51	Put	GOVI	97460	12	97460	12	0.00
07/05/2018	GOVI On 07-February-19	666.52	Put	GOVI	97560	12	97560	12	0.00
07/05/2018	GOVI On 07-February-19	666.53	Put	GOVI	97660	12	97660	12	0.00
07/05/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/05/2018	IGOV On 02-August-18			Index Future	260.15	259.5760	260.1520	259.5760	884.00
07/05/2018	IGOV On 01-November-18			Index Future	264.87	264.2800	264.8670	264.2800	241.00
07/05/2018	IGOV On 07-February-19			Index Future	270.07	269.4750	270.0650	269.4750	0.00
07/05/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
07/05/2018	IS01 On 20-September-18			Interest Rate Swap	100.03	100.0400	100.0300	100.0400	0.00
07/05/2018	IS01 On 20-December-18			Interest Rate Swap	100.47	100.4700	100.4700	100.4700	0.00
07/05/2018	IS01 On 22-March-19			Interest Rate Swap	99.46	99.4600	99.4600	99.4600	0.00
07/05/2018	IS01 On 20-June-19			Interest Rate Swap	100.10	100.1100	100.1000	100.1100	0.00
07/05/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	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
07/05/2018	IS02 On 21-September-18			Interest Rate Swap	98.50	98.5100	98.5000	98.5100	0.00
07/05/2018	IS02 On 21-December-18			Interest Rate Swap	98.85	98.8500	98.8500	98.8500	0.00
07/05/2018	IS02 On 15-March-19			Interest Rate Swap	99.20	99.2100	99.2000	99.2100	0.00
07/05/2018	IS02 On 21-June-19			Interest Rate Swap	99.56	99.5700	99.5600	99.5700	0.00
07/05/2018	IS02 On 20-September-19			Interest Rate Swap	99.91	99.9200	99.9100	99.9200	0.00
07/05/2018	IS02 On 20-December-19			Interest Rate Swap	100.81	100.8300	100.8100	100.8300	0.00
07/05/2018	IS02 On 23-March-20			Interest Rate Swap	98.51	98.5400	98.5100	98.5400	0.00
07/05/2018	IS02 On 22-June-20			Interest Rate Swap	100.33	100.3700	100.3300	100.3700	0.00
07/05/2018	IS05 On 17-December-20			Interest Rate Swap	95.83	95.8800	95.8300	95.8800	0.00
07/05/2018	IS05 On 16-March-21			Interest Rate Swap	95.00	95.0700	95.0000	95.0700	0.00
07/05/2018	IS05 On 15-June-21			Interest Rate Swap	94.14	94.2200	94.1400	94.2200	0.00
07/05/2018	IS05 On 21-September-21			Interest Rate Swap	94.26	94.3500	94.2600	94.3500	0.00
07/05/2018	IS05 On 21-December-21			Interest Rate Swap	96.41	96.5100	96.4100	96.5100	51.00
07/05/2018	IS05 On 15-March-22			Interest Rate Swap	96.51	96.6100	96.5100	96.6100	0.00
07/05/2018	IS05 On 21-June-22			Interest Rate Swap	97.66	97.7700	97.6600	97.7700	0.00
07/05/2018	IS05 On 20-September-22			Interest Rate Swap	99.83	99.9400	99.8300	99.9400	0.00
07/05/2018	IS05 On 20-December-22			Interest Rate Swap	101.04	101.1600	101.0400	101.1600	0.00
07/05/2018	IS05 On 22-March-23			Interest Rate Swap	96.10	96.2200	96.1000	96.2200	0.00
07/05/2018	IS05 On 20-June-23			Interest Rate Swap	100.39	100.5200	100.3900	100.5200	0.00
07/05/2018	IS10 On 17-December-25			Interest Rate Swap	93.82	93.9700	93.8200	93.9700	0.00
07/05/2018	IS10 On 16-March-26			Interest Rate Swap	90.75	90.9000	90.7500	90.9000	0.00
07/05/2018	IS10 On 15-June-26			Interest Rate Swap	89.43	89.5900	89.4300	89.5900	0.00
07/05/2018	IS10 On 21-September-26			Interest Rate Swap	91.54	91.7100	91.5400	91.7100	0.00
07/05/2018	IS10 On 21-December-26			Interest Rate Swap	95.29	95.4800	95.2900	95.4800	0.00
07/05/2018	IS10 On 15-March-27			Interest Rate Swap	93.80	94.0000	93.8000	94.0000	0.00
07/05/2018	IS10 On 21-June-27			Interest Rate Swap	95.84	96.0500	95.8400	96.0500	0.00
07/05/2018	IS10 On 20-September-27			Interest Rate Swap	99.55	99.7600	99.5500	99.7600	0.00
07/05/2018	IS10 On 20-December-27			Interest Rate Swap	99.88	100.0900	99.8800	100.0900	0.00
07/05/2018	IS10 On 22-March-28			Interest Rate Swap	95.07	95.2800	95.0700	95.2800	0.00
07/05/2018	IS10 On 20-June-28			Interest Rate Swap	100.54	100.7400	100.5400	100.7400	0.00
07/05/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/05/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/05/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/05/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
07/05/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
07/05/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
07/05/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
07/05/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
07/05/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
07/05/2018	R023 On 03-May-18			Bond Future	7.70	101.6339	7.7000	101.6339	0.00
07/05/2018	R023 On 02-August-18			Bond Future	7.73	103.2213	7.7281	103.2213	35,060.00
07/05/2018	R023 On 02-August-18	10.40	Call	Bond Future	9527	9	9527	9	0.00
07/05/2018	R023 On 02-August-18	10.41	Call	Bond Future	9560	9	9560	9	0.00
07/05/2018	R023 On 02-August-18	10.39	Call	Bond Future	9493	9	9493	9	0.00
07/05/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
07/05/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
07/05/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
07/05/2018	R023 On 01-November-18			Bond Future	7.76	101.1492	7.7614	101.1492	0.00
07/05/2018	R023 On 01-November-18	10.59	Call	Bond Future	9603	9	9603	9	0.00
07/05/2018	R023 On 01-November-18	10.58	Call	Bond Future	9571	9	9571	9	0.00
07/05/2018	R023 On 01-November-18	10.57	Call	Bond Future	9539	9	9539	9	0.00
07/05/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	1	0	0.00
07/05/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	1	0	0.00
07/05/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	1	0	0.00
07/05/2018	R023 On 07-February-19			Bond Future	7.80	103.1160	7.8036	103.1160	0.00
07/05/2018	R023 On 07-February-19	10.57	Call	Bond Future	8924	9	8924	9	0.00
07/05/2018	R023 On 07-February-19	10.59	Call	Bond Future	8984	9	8984	9	0.00
07/05/2018	R023 On 07-February-19	10.58	Call	Bond Future	8954	9	8954	9	0.00
07/05/2018	R023 On 07-February-19	10.58	Put	Bond Future	15	0	15	0	0.00
07/05/2018	R023 On 07-February-19	10.59	Put	Bond Future	15	0	15	0	0.00
07/05/2018	R023 On 07-February-19	10.57	Put	Bond Future	15	0	15	0	0.00
07/05/2018	R035 On 03-May-18			Bond Future	8.98	100.7817	8.9750	100.7817	0.00
07/05/2018	R035 On 02-August-18			Bond Future	9.06	101.8440	9.0647	101.8440	65,685.00
07/05/2018	R035 On 02-August-18	9.42	Call	Bond Future	4095	4	4095	4	0.00
07/05/2018	R035 On 02-August-18	9.43	Call	Bond Future	4153	4	4153	4	0.00
07/05/2018	R035 On 02-August-18	9.44	Call	Bond Future	4211	4	4211	4	0.00
07/05/2018	R035 On 02-August-18	9.43	Put	Bond Future	1156	1	1156	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
07/05/2018	R035 On 02-August-18	9.44	Put	Bond Future	1134	1	1134	1	0.00
07/05/2018	R035 On 02-August-18	9.42	Put	Bond Future	1179	1	1179	1	0.00
07/05/2018	R035 On 01-November-18			Bond Future	9.12	99.1771	9.1179	99.1771	0.00
07/05/2018	R035 On 01-November-18	8.94	Call	Bond Future	2597	2	2597	2	0.00
07/05/2018	R035 On 01-November-18	8.93	Call	Bond Future	2559	2	2559	2	0.00
07/05/2018	R035 On 01-November-18	8.92	Call	Bond Future	2522	2	2522	2	0.00
07/05/2018	R035 On 01-November-18	8.93	Put	Bond Future	4134	4	4134	4	0.00
07/05/2018	R035 On 01-November-18	8.92	Put	Bond Future	4181	4	4181	4	0.00
07/05/2018	R035 On 01-November-18	8.94	Put	Bond Future	4087	4	4087	4	0.00
07/05/2018	R035 On 07-February-19			Bond Future	9.18	101.1055	9.1790	101.1055	0.00
07/05/2018	R035 On 07-February-19	8.96	Call	Bond Future	3423	3	3423	3	0.00
07/05/2018	R035 On 07-February-19	8.98	Call	Bond Future	3500	3	3500	3	0.00
07/05/2018	R035 On 07-February-19	8.97	Call	Bond Future	3462	3	3462	3	0.00
07/05/2018	R035 On 07-February-19	8.97	Put	Bond Future	5189	5	5189	5	0.00
07/05/2018	R035 On 07-February-19	8.98	Put	Bond Future	5144	5	5144	5	0.00
07/05/2018	R035 On 07-February-19	8.96	Put	Bond Future	5235	5	5235	5	0.00
07/05/2018	R186 On 03-May-18			Bond Future	8.27	117.5170	8.2700	117.5170	0.00
07/05/2018	R186 On 02-August-18			Bond Future	8.36	113.7761	8.3573	113.7761	125,768.00
07/05/2018	R186 On 02-August-18	8.50	Call	Bond Future	2114	2	2114	2	0.00
07/05/2018	R186 On 02-August-18	8.47	Call	Bond Future	1998	2	1998	2	0.00
07/05/2018	R186 On 02-August-18	8.25	Call	Bond Future	1249	1	1249	1	3,020.00
07/05/2018	R186 On 02-August-18	8.48	Call	Bond Future	2036	2	2036	2	0.00
07/05/2018	R186 On 02-August-18	7.50	Call	Bond Future	92	0	92	0	3,020.00
07/05/2018	R186 On 02-August-18	8.46	Call	Bond Future	1960	2	1960	2	0.00
07/05/2018	R186 On 02-August-18	8.46	Put	Bond Future	1303	1	1303	1	0.00
07/05/2018	R186 On 02-August-18	8.25	Put	Bond Future	1941	2	1941	2	0.00
07/05/2018	R186 On 02-August-18	7.50	Put	Bond Future	5778	6	5778	6	0.00
07/05/2018	R186 On 02-August-18	8.48	Put	Bond Future	1252	1	1252	1	0.00
07/05/2018	R186 On 02-August-18	8.47	Put	Bond Future	1277	1	1277	1	0.00
07/05/2018	R186 On 02-August-18	8.50	Put	Bond Future	1203	1	1203	1	2,500.00
07/05/2018	R186 On 01-November-18			Bond Future	8.40	115.8199	8.4047	115.8199	0.00
07/05/2018	R186 On 01-November-18	8.46	Call	Bond Future	2501	2	2501	2	5,000.00
07/05/2018	R186 On 01-November-18	8.53	Call	Bond Future	2752	3	2752	3	0.00
07/05/2018	R186 On 01-November-18	9.14	Call	Bond Future	5332	5	5332	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
07/05/2018	R186 On 01-November-18	7.96	Call	Bond Future	1096	1	1096	1	5,000.00
07/05/2018	R186 On 01-November-18	8.54	Call	Bond Future	2788	3	2788	3	0.00
07/05/2018	R186 On 01-November-18	8.52	Call	Bond Future	2715	3	2715	3	0.00
07/05/2018	R186 On 01-November-18	8.52	Put	Bond Future	1997	2	1997	2	0.00
07/05/2018	R186 On 01-November-18	9.14	Put	Bond Future	852	1	852	1	5,000.00
07/05/2018	R186 On 01-November-18	7.96	Put	Bond Future	3923	4	3923	4	0.00
07/05/2018	R186 On 01-November-18	8.54	Put	Bond Future	1946	2	1946	2	0.00
07/05/2018	R186 On 01-November-18	8.53	Put	Bond Future	1971	2	1971	2	0.00
07/05/2018	R186 On 01-November-18	8.46	Put	Bond Future	2155	2	2155	2	0.00
07/05/2018	R186 On 07-February-19			Bond Future	8.46	112.7664	8.4596	112.7664	0.00
07/05/2018	R186 On 07-February-19	8.20	Call	Bond Future	2190	2	2190	2	0.00
07/05/2018	R186 On 07-February-19	8.21	Call	Bond Future	2217	2	2217	2	0.00
07/05/2018	R186 On 07-February-19	8.22	Call	Bond Future	2245	2	2245	2	0.00
07/05/2018	R186 On 07-February-19	8.22	Put	Bond Future	3712	4	3712	4	0.00
07/05/2018	R186 On 07-February-19	8.20	Put	Bond Future	3781	4	3781	4	0.00
07/05/2018	R186 On 07-February-19	8.21	Put	Bond Future	3746	4	3746	4	0.00
07/05/2018	R197 On 03-May-18			Bond Future	305.68	305.6777	305.6777	305.6777	0.00
07/05/2018	R197 On 02-August-18			Bond Future	304.10	304.0672	304.1015	304.0672	2,350.00
07/05/2018	R197 On 01-November-18			Bond Future	309.61	309.5774	309.6127	309.5774	0.00
07/05/2018	R197 On 07-February-19			Bond Future	308.33	308.3051	308.3302	308.3051	0.00
07/05/2018	R202 On 03-May-18			Bond Future	242.28	242.2789	242.2789	242.2789	0.00
07/05/2018	R202 On 02-August-18			Bond Future	242.16	242.2824	242.1643	242.2824	22,199.00
07/05/2018	R202 On 01-November-18			Bond Future	246.55	246.6733	246.5532	246.6733	0.00
07/05/2018	R202 On 07-February-19			Bond Future	247.48	247.6141	247.4831	247.6141	0.00
07/05/2018	R204 On 03-May-18			Bond Future	6.76	103.7655	6.7550	103.7655	0.00
07/05/2018	R204 On 02-August-18			Bond Future	6.36	101.5732	6.3572	101.5732	10,121.00
07/05/2018	R204 On 02-August-18	8.98	Call	Bond Future	961	1	961	1	0.00
07/05/2018	R204 On 02-August-18	8.99	Call	Bond Future	964	1	964	1	0.00
07/05/2018	R204 On 02-August-18	8.97	Call	Bond Future	957	1	957	1	0.00
07/05/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
07/05/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
07/05/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
07/05/2018	R207 On 03-May-18			Bond Future	7.17	102.3732	7.1700	102.3732	0.00
07/05/2018	R207 On 02-August-18			Bond Future	7.18	100.4495	7.1822	100.4495	20,892.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2018	R207 On 02-August-18	6.85	Call	Bond Future	41	0	41	0	0.00
07/05/2018	R207 On 02-August-18	6.87	Call	Bond Future	46	0	46	0	0.00
07/05/2018	R207 On 02-August-18	6.86	Call	Bond Future	44	0	44	0	0.00
07/05/2018	R207 On 02-August-18	6.85	Put	Bond Future	489	1	489	1	0.00
07/05/2018	R207 On 02-August-18	6.87	Put	Bond Future	467	1	467	1	0.00
07/05/2018	R207 On 02-August-18	6.86	Put	Bond Future	478	1	478	1	0.00
07/05/2018	R207 On 01-November-18			Bond Future	7.15	102.2538	7.1498	102.2538	0.00
07/05/2018	R207 On 01-November-18	6.75	Call	Bond Future	85	0	85	0	0.00
07/05/2018	R207 On 01-November-18	6.74	Call	Bond Future	82	0	82	0	0.00
07/05/2018	R207 On 01-November-18	6.76	Call	Bond Future	89	0	89	0	0.00
07/05/2018	R207 On 01-November-18	6.74	Put	Bond Future	545	1	545	1	0.00
07/05/2018	R207 On 01-November-18	6.75	Put	Bond Future	537	1	537	1	0.00
07/05/2018	R207 On 01-November-18	6.76	Put	Bond Future	528	1	528	1	0.00
07/05/2018	R207 On 07-February-19			Bond Future	7.10	100.5970	7.0997	100.5970	0.00
07/05/2018	R207 On 07-February-19	6.53	Call	Bond Future	92	0	92	0	0.00
07/05/2018	R207 On 07-February-19	6.52	Call	Bond Future	89	0	89	0	0.00
07/05/2018	R207 On 07-February-19	6.51	Call	Bond Future	87	0	87	0	0.00
07/05/2018	R207 On 07-February-19	6.52	Put	Bond Future	601	1	601	1	0.00
07/05/2018	R207 On 07-February-19	6.51	Put	Bond Future	608	1	608	1	0.00
07/05/2018	R207 On 07-February-19	6.53	Put	Bond Future	595	1	595	1	0.00
07/05/2018	R208 On 03-May-18			Bond Future	7.37	99.1000	7.3700	99.1000	0.00
07/05/2018	R208 On 02-August-18			Bond Future	7.40	100.6824	7.4018	100.6824	30,909.00
07/05/2018	R208 On 02-August-18	7.14	Call	Bond Future	154	0	154	0	0.00
07/05/2018	R208 On 02-August-18	7.12	Call	Bond Future	141	0	141	0	0.00
07/05/2018	R208 On 02-August-18	7.13	Call	Bond Future	147	0	147	0	0.00
07/05/2018	R208 On 02-August-18	7.13	Put	Bond Future	787	1	787	1	0.00
07/05/2018	R208 On 02-August-18	7.14	Put	Bond Future	770	1	770	1	0.00
07/05/2018	R208 On 02-August-18	7.12	Put	Bond Future	804	1	804	1	0.00
07/05/2018	R208 On 01-November-18			Bond Future	7.42	99.0914	7.4163	99.0914	0.00
07/05/2018	R208 On 01-November-18	7.11	Call	Bond Future	280	0	280	0	0.00
07/05/2018	R208 On 01-November-18	7.12	Call	Bond Future	287	0	287	0	0.00
07/05/2018	R208 On 01-November-18	7.10	Call	Bond Future	272	0	272	0	0.00
07/05/2018	R208 On 01-November-18	7.12	Put	Bond Future	924	1	924	1	0.00
07/05/2018	R208 On 01-November-18	7.10	Put	Bond Future	952	1	952	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
07/05/2018	R208 On 01-November-18	7.11	Put	Bond Future	938	1	938	1	0.00
07/05/2018	R208 On 07-February-19			Bond Future	7.44	101.0181	7.4365	101.0181	0.00
07/05/2018	R208 On 07-February-19	7.08	Call	Bond Future	368	0	368	0	0.00
07/05/2018	R208 On 07-February-19	7.07	Call	Bond Future	360	0	360	0	0.00
07/05/2018	R208 On 07-February-19	7.06	Call	Bond Future	353	0	353	0	0.00
07/05/2018	R208 On 07-February-19	7.08	Put	Bond Future	1056	1	1056	1	0.00
07/05/2018	R208 On 07-February-19	7.06	Put	Bond Future	1079	1	1079	1	0.00
07/05/2018	R208 On 07-February-19	7.07	Put	Bond Future	1067	1	1067	1	0.00
07/05/2018	R209 On 03-May-18			Bond Future	9.01	76.3324	9.0100	76.3324	0.00
07/05/2018	R209 On 02-August-18			Bond Future	9.09	77.1114	9.0916	77.1114	90,600.00
07/05/2018	R209 On 02-August-18	8.96	Call	Bond Future	1429	1	1429	1	5,000.00
07/05/2018	R209 On 02-August-18	9.43	Call	Bond Future	3340	3	3340	3	0.00
07/05/2018	R209 On 02-August-18	10.84	Call	Bond Future	11050	11	11050	11	0.00
07/05/2018	R209 On 02-August-18	10.21	Call	Bond Future	7521	7	7521	7	0.00
07/05/2018	R209 On 02-August-18	8.83	Call	Bond Future	1050	1	1050	1	0.00
07/05/2018	R209 On 02-August-18	9.66	Call	Bond Future	4501	4	4501	4	435.00
07/05/2018	R209 On 02-August-18	8.49	Call	Bond Future	380	0	380	0	500.00
07/05/2018	R209 On 02-August-18	10.38	Call	Bond Future	8477	8	8477	8	0.00
07/05/2018	R209 On 02-August-18	9.21	Call	Bond Future	2352	2	2352	2	0.00
07/05/2018	R209 On 02-August-18	8.46	Call	Bond Future	341	0	341	0	5,000.00
07/05/2018	R209 On 02-August-18	10.39	Call	Bond Future	8533	8	8533	8	0.00
07/05/2018	R209 On 02-August-18	10.40	Call	Bond Future	8590	8	8590	8	0.00
07/05/2018	R209 On 02-August-18	10.40	Put	Bond Future	98	0	98	0	0.00
07/05/2018	R209 On 02-August-18	10.38	Put	Bond Future	104	0	104	0	0.00
07/05/2018	R209 On 02-August-18	9.66	Put	Bond Future	626	1	626	1	0.00
07/05/2018	R209 On 02-August-18	10.39	Put	Bond Future	101	0	101	0	0.00
07/05/2018	R209 On 02-August-18	8.46	Put	Bond Future	5019	5	5019	5	0.00
07/05/2018	R209 On 02-August-18	8.96	Put	Bond Future	2370	3	2370	3	0.00
07/05/2018	R209 On 02-August-18	8.83	Put	Bond Future	2937	3	2937	3	500.00
07/05/2018	R209 On 02-August-18	10.21	Put	Bond Future	171	0	171	0	435.00
07/05/2018	R209 On 02-August-18	8.49	Put	Bond Future	4826	5	4826	5	0.00
07/05/2018	R209 On 02-August-18	10.84	Put	Bond Future	23	0	23	0	435.00
07/05/2018	R209 On 02-August-18	9.43	Put	Bond Future	997	1	997	1	5,000.00
07/05/2018	R209 On 02-August-18	9.21	Put	Bond Future	1520	2	1520	2	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2018	R209 On 01-November-18			Bond Future	9.14	75.3488	9.1396	75.3488	0.00
07/05/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	74797	74	74797	74	0.00
07/05/2018	R209 On 01-November-18	9.97	Call	Bond Future	6519	6	6519	6	0.00
07/05/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	74797	74	74797	74	0.00
07/05/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	74797	74	74797	74	0.00
07/05/2018	R209 On 01-November-18	9.34	Call	Bond Future	3604	3	3604	3	0.00
07/05/2018	R209 On 01-November-18	10.57	Call	Bond Future	9499	9	9499	9	0.00
07/05/2018	R209 On 01-November-18	9.94	Call	Bond Future	6370	6	6370	6	0.00
07/05/2018	R209 On 01-November-18	9.94	Put	Bond Future	1050	1	1050	1	0.00
07/05/2018	R209 On 01-November-18	10.57	Put	Bond Future	375	0	375	0	0.00
07/05/2018	R209 On 01-November-18	9.97	Put	Bond Future	1011	1	1011	1	0.00
07/05/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
07/05/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
07/05/2018	R209 On 01-November-18	9.34	Put	Bond Future	2217	2	2217	2	0.00
07/05/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
07/05/2018	R209 On 07-February-19			Bond Future	9.19	76.8138	9.1934	76.8138	0.00
07/05/2018	R209 On 07-February-19	8.96	Call	Bond Future	2866	3	2866	3	0.00
07/05/2018	R209 On 07-February-19	8.97	Call	Bond Future	2898	3	2898	3	0.00
07/05/2018	R209 On 07-February-19	8.95	Call	Bond Future	2834	3	2834	3	0.00
07/05/2018	R209 On 07-February-19	8.95	Put	Bond Future	4550	5	4550	5	0.00
07/05/2018	R209 On 07-February-19	8.96	Put	Bond Future	4511	5	4511	5	0.00
07/05/2018	R209 On 07-February-19	8.97	Put	Bond Future	4471	5	4471	5	0.00
07/05/2018	R210 On 03-May-18			Bond Future	187.86	187.8597	187.8597	187.8597	0.00
07/05/2018	R210 On 02-August-18			Bond Future	191.21	191.0222	191.2105	191.0222	2,159.00
07/05/2018	R210 On 01-November-18			Bond Future	192.18	191.9838	192.1756	191.9838	0.00
07/05/2018	R210 On 07-February-19			Bond Future	195.95	195.7570	195.9460	195.7570	0.00
07/05/2018	R212 On 03-May-18			Bond Future	154.84	154.8427	154.8427	154.8427	0.00
07/05/2018	R212 On 02-August-18			Bond Future	155.29	155.2741	155.2912	155.2741	3,975.00
07/05/2018	R212 On 01-November-18			Bond Future	158.11	158.0878	158.1055	158.0878	0.00
07/05/2018	R212 On 07-February-19			Bond Future	159.05	159.0413	159.0537	159.0413	0.00
07/05/2018	R213 On 03-May-18			Bond Future	8.75	88.0052	8.7450	88.0052	0.00
07/05/2018	R213 On 02-August-18			Bond Future	8.85	88.8393	8.8523	88.8393	29,247.00
07/05/2018	R213 On 02-August-18	9.07	Call	Bond Future	2631	2	2631	2	0.00
07/05/2018	R213 On 02-August-18	9.06	Call	Bond Future	2588	2	2588	2	0.00

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07/05/2018	R213 On 02-August-18	9.05	Call	Bond Future	2545	2	2545	2	0.00
07/05/2018	R213 On 02-August-18	9.06	Put	Bond Future	1196	1	1196	1	0.00
07/05/2018	R213 On 02-August-18	9.05	Put	Bond Future	1220	1	1220	1	0.00
07/05/2018	R213 On 02-August-18	9.07	Put	Bond Future	1173	1	1173	1	0.00
07/05/2018	R213 On 01-November-18			Bond Future	8.90	86.8888	8.9034	86.8888	0.00
07/05/2018	R213 On 01-November-18	8.66	Call	Bond Future	1839	2	1839	2	0.00
07/05/2018	R213 On 01-November-18	8.65	Call	Bond Future	1811	2	1811	2	0.00
07/05/2018	R213 On 01-November-18	8.64	Call	Bond Future	1782	2	1782	2	0.00
07/05/2018	R213 On 01-November-18	8.65	Put	Bond Future	3525	4	3525	4	0.00
07/05/2018	R213 On 01-November-18	8.64	Put	Bond Future	3565	4	3565	4	0.00
07/05/2018	R213 On 01-November-18	8.66	Put	Bond Future	3485	4	3485	4	0.00
07/05/2018	R213 On 07-February-19			Bond Future	8.96	88.5783	8.9625	88.5783	0.00
07/05/2018	R213 On 07-February-19	8.68	Call	Bond Future	2471	2	2471	2	0.00
07/05/2018	R213 On 07-February-19	8.69	Call	Bond Future	2501	2	2501	2	0.00
07/05/2018	R213 On 07-February-19	8.70	Call	Bond Future	2530	2	2530	2	0.00
07/05/2018	R213 On 07-February-19	8.69	Put	Bond Future	4314	5	4314	5	0.00
07/05/2018	R213 On 07-February-19	8.70	Put	Bond Future	4276	4	4276	4	0.00
07/05/2018	R213 On 07-February-19	8.68	Put	Bond Future	4352	5	4352	5	0.00
07/05/2018	R214 On 03-May-18			Bond Future	9.12	76.2681	9.1150	76.2681	0.00
07/05/2018	R214 On 02-August-18			Bond Future	9.19	77.0120	9.1901	77.0120	29,851.00
07/05/2018	R214 On 02-August-18	8.94	Call	Bond Future	1176	1	1176	1	0.00
07/05/2018	R214 On 02-August-18	8.96	Call	Bond Future	1235	1	1235	1	0.00
07/05/2018	R214 On 02-August-18	8.95	Call	Bond Future	1206	1	1206	1	0.00
07/05/2018	R214 On 02-August-18	8.95	Put	Bond Future	3045	3	3045	3	0.00
07/05/2018	R214 On 02-August-18	8.96	Put	Bond Future	2996	3	2996	3	0.00
07/05/2018	R214 On 02-August-18	8.94	Put	Bond Future	3094	3	3094	3	0.00
07/05/2018	R214 On 01-November-18			Bond Future	9.24	75.1023	9.2380	75.1023	0.00
07/05/2018	R214 On 01-November-18	8.98	Call	Bond Future	2107	2	2107	2	0.00
07/05/2018	R214 On 01-November-18	8.99	Call	Bond Future	2138	2	2138	2	0.00
07/05/2018	R214 On 01-November-18	9.00	Call	Bond Future	2171	2	2171	2	0.00
07/05/2018	R214 On 01-November-18	9.00	Put	Bond Future	3977	4	3977	4	0.00
07/05/2018	R214 On 01-November-18	8.98	Put	Bond Future	4068	4	4068	4	0.00
07/05/2018	R214 On 01-November-18	8.99	Put	Bond Future	4022	4	4022	4	0.00
07/05/2018	R214 On 07-February-19			Bond Future	9.29	76.5626	9.2926	76.5626	0.00

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07/05/2018	R214 On 07-February-19	9.04	Call	Bond Future	3021	3	3021	3	0.00
07/05/2018	R214 On 07-February-19	9.05	Call	Bond Future	3055	3	3055	3	0.00
07/05/2018	R214 On 07-February-19	9.03	Call	Bond Future	2987	3	2987	3	0.00
07/05/2018	R214 On 07-February-19	9.03	Put	Bond Future	4962	5	4962	5	0.00
07/05/2018	R214 On 07-February-19	9.04	Put	Bond Future	4919	5	4919	5	0.00
07/05/2018	R214 On 07-February-19	9.05	Put	Bond Future	4876	5	4876	5	0.00
07/05/2018	R248 On 03-May-18			Bond Future	9.15	97.5988	9.1450	97.5988	0.00
07/05/2018	R248 On 02-August-18			Bond Future	9.22	98.6443	9.2153	98.6443	100,451.00
07/05/2018	R248 On 02-August-18	8.99	Call	Bond Future	1681	2	1681	2	0.00
07/05/2018	R248 On 02-August-18	8.98	Call	Bond Future	1643	2	1643	2	0.00
07/05/2018	R248 On 02-August-18	8.97	Call	Bond Future	1605	1	1605	1	0.00
07/05/2018	R248 On 02-August-18	8.98	Put	Bond Future	3970	4	3970	4	0.00
07/05/2018	R248 On 02-August-18	8.97	Put	Bond Future	4033	4	4033	4	0.00
07/05/2018	R248 On 02-August-18	8.99	Put	Bond Future	3908	4	3908	4	0.00
07/05/2018	R248 On 01-November-18			Bond Future	9.26	95.9833	9.2635	95.9833	0.00
07/05/2018	R248 On 01-November-18	9.01	Call	Bond Future	2833	3	2833	3	0.00
07/05/2018	R248 On 01-November-18	9.03	Call	Bond Future	2917	3	2917	3	0.00
07/05/2018	R248 On 01-November-18	9.02	Call	Bond Future	2875	3	2875	3	0.00
07/05/2018	R248 On 01-November-18	9.02	Put	Bond Future	5262	6	5262	6	0.00
07/05/2018	R248 On 01-November-18	9.03	Put	Bond Future	5204	6	5204	6	0.00
07/05/2018	R248 On 01-November-18	9.01	Put	Bond Future	5320	6	5320	6	0.00
07/05/2018	R248 On 07-February-19			Bond Future	9.32	97.8495	9.3183	97.8495	0.00
07/05/2018	R248 On 07-February-19	9.06	Call	Bond Future	3950	4	3950	4	0.00
07/05/2018	R248 On 07-February-19	9.05	Call	Bond Future	3906	4	3906	4	0.00
07/05/2018	R248 On 07-February-19	9.07	Call	Bond Future	3994	4	3994	4	0.00
07/05/2018	R248 On 07-February-19	9.07	Put	Bond Future	6400	7	6400	7	0.00
07/05/2018	R248 On 07-February-19	9.05	Put	Bond Future	6511	7	6511	7	0.00
07/05/2018	R248 On 07-February-19	9.06	Put	Bond Future	6455	7	6455	7	0.00