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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	2025 On 02-August-18			Bond Future	134.42	134.4597	134.4170	134.4597	864.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
01/06/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
01/06/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
01/06/2018	2025 On 02-August-18	136.66	Put	Bond Future	2243	2	2243	2	0.00
01/06/2018	2025 On 02-August-18	136.67	Put	Bond Future	2253	2	2253	2	0.00
01/06/2018	2025 On 02-August-18	136.65	Put	Bond Future	2233	2	2233	2	0.00
01/06/2018	2025 On 01-November-18			Bond Future	136.85	136.8909	136.8472	136.8909	0.00
01/06/2018	2025 On 07-February-19			Bond Future	138.12	138.1623	138.1189	138.1623	0.00
01/06/2018	2029 On 02-August-18			Bond Future	102.78	102.7811	102.7811	102.7811	1,370.00
01/06/2018	2029 On 01-November-18			Bond Future	103.59	103.5900	103.5898	103.5900	0.00
01/06/2018	2029 On 07-February-19			Bond Future	105.62	105.6218	105.6224	105.6218	0.00
01/06/2018	2030 On 02-August-18			Bond Future	9.07	93.1288	9.0692	93.1288	41,204.00
01/06/2018	2030 On 02-August-18	9.46	Call	Bond Future	3133	4	3133	4	0.00
01/06/2018	2030 On 02-August-18	8.51	Call	Bond Future	230	0	230	0	7,850.00
01/06/2018	2030 On 02-August-18	8.91	Call	Bond Future	959	1	959	1	7,850.00
01/06/2018	2030 On 02-August-18	9.50	Call	Bond Future	3333	4	3333	4	0.00
01/06/2018	2030 On 02-August-18	9.47	Call	Bond Future	3183	4	3183	4	0.00
01/06/2018	2030 On 02-August-18	9.45	Call	Bond Future	3084	3	3084	3	0.00
01/06/2018	2030 On 02-August-18	9.50	Put	Bond Future	515	0	515	0	7,850.00
01/06/2018	2030 On 02-August-18	9.47	Put	Bond Future	557	0	557	0	0.00
01/06/2018	2030 On 02-August-18	9.45	Put	Bond Future	586	0	586	0	0.00
01/06/2018	2030 On 02-August-18	8.91	Put	Bond Future	2031	2	2031	2	0.00
01/06/2018	2030 On 02-August-18	9.46	Put	Bond Future	571	0	571	0	0.00
01/06/2018	2030 On 02-August-18	8.51	Put	Bond Future	4071	4	4071	4	0.00
01/06/2018	2030 On 01-November-18			Bond Future	9.13	94.7952	9.1295	94.7952	0.00
01/06/2018	2030 On 01-November-18	8.58	Call	Bond Future	953	1	953	1	0.00
01/06/2018	2030 On 01-November-18	8.60	Call	Bond Future	992	1	992	1	0.00
01/06/2018	2030 On 01-November-18	8.59	Call	Bond Future	973	1	973	1	0.00
01/06/2018	2030 On 01-November-18	8.59	Put	Bond Future	4609	4	4609	4	0.00
01/06/2018	2030 On 01-November-18	8.58	Put	Bond Future	4658	4	4658	4	0.00
01/06/2018	2030 On 01-November-18	8.60	Put	Bond Future	4560	4	4560	4	0.00
01/06/2018	2030 On 07-February-19			Bond Future	9.20	92.6248	9.1977	92.6248	0.00
01/06/2018	2030 On 07-February-19	8.62	Call	Bond Future	1571	2	1571	2	0.00
01/06/2018	2030 On 07-February-19	8.63	Call	Bond Future	1594	2	1594	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
01/06/2018	2030 On 07-February-19	8.64	Call	Bond Future	1617	2	1617	2	0.00
01/06/2018	2030 On 07-February-19	8.64	Put	Bond Future	5304	5	5304	5	0.00
01/06/2018	2030 On 07-February-19	8.63	Put	Bond Future	5349	5	5349	5	0.00
01/06/2018	2030 On 07-February-19	8.62	Put	Bond Future	5394	5	5394	5	0.00
01/06/2018	2032 On 02-August-18			Bond Future	9.24	95.8725	9.2371	95.8725	32,728.00
01/06/2018	2032 On 02-August-18	9.68	Call	Bond Future	3697	4	3697	4	0.00
01/06/2018	2032 On 02-August-18	9.67	Call	Bond Future	3642	4	3642	4	0.00
01/06/2018	2032 On 02-August-18	9.66	Call	Bond Future	3588	4	3588	4	0.00
01/06/2018	2032 On 02-August-18	9.67	Put	Bond Future	574	0	574	0	0.00
01/06/2018	2032 On 02-August-18	9.66	Put	Bond Future	589	0	589	0	0.00
01/06/2018	2032 On 02-August-18	9.68	Put	Bond Future	559	0	559	0	0.00
01/06/2018	2032 On 01-November-18			Bond Future	9.30	93.4330	9.3007	93.4330	0.00
01/06/2018	2032 On 01-November-18	8.76	Call	Bond Future	1085	1	1085	1	0.00
01/06/2018	2032 On 01-November-18	8.77	Call	Bond Future	1107	1	1107	1	0.00
01/06/2018	2032 On 01-November-18	8.75	Call	Bond Future	1064	1	1064	1	0.00
01/06/2018	2032 On 01-November-18	8.75	Put	Bond Future	5119	5	5119	5	0.00
01/06/2018	2032 On 01-November-18	8.76	Put	Bond Future	5065	5	5065	5	0.00
01/06/2018	2032 On 01-November-18	8.77	Put	Bond Future	5011	5	5011	5	0.00
01/06/2018	2032 On 07-February-19			Bond Future	9.37	95.2454	9.3714	95.2454	0.00
01/06/2018	2032 On 07-February-19	8.82	Call	Bond Future	1809	2	1809	2	0.00
01/06/2018	2032 On 07-February-19	8.81	Call	Bond Future	1783	2	1783	2	0.00
01/06/2018	2032 On 07-February-19	8.80	Call	Bond Future	1758	2	1758	2	0.00
01/06/2018	2032 On 07-February-19	8.81	Put	Bond Future	5848	5	5848	5	0.00
01/06/2018	2032 On 07-February-19	8.80	Put	Bond Future	5898	6	5898	6	0.00
01/06/2018	2032 On 07-February-19	8.82	Put	Bond Future	5799	5	5799	5	0.00
01/06/2018	2033 On 02-August-18			Bond Future	106.67	106.8012	106.6667	106.8012	7,981.00
01/06/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
01/06/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
01/06/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
01/06/2018	2033 On 02-August-18	109.93	Put	Bond Future	3263	3	3263	3	0.00
01/06/2018	2033 On 02-August-18	109.94	Put	Bond Future	3273	3	3273	3	0.00
01/06/2018	2033 On 02-August-18	109.92	Put	Bond Future	3253	3	3253	3	0.00
01/06/2018	2033 On 01-November-18			Bond Future	107.47	107.6112	107.4743	107.6112	0.00
01/06/2018	2033 On 07-February-19			Bond Future	109.58	109.7220	109.5831	109.7220	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
01/06/2018	2037 On 02-August-18			Bond Future	9.43	92.6450	9.4281	92.6450	56,322.00
01/06/2018	2037 On 02-August-18	9.95	Call	Bond Future	4649	5	4649	5	0.00
01/06/2018	2037 On 02-August-18	9.96	Call	Bond Future	4711	5	4711	5	0.00
01/06/2018	2037 On 02-August-18	9.97	Call	Bond Future	4773	5	4773	5	0.00
01/06/2018	2037 On 02-August-18	9.97	Put	Bond Future	521	0	521	0	0.00
01/06/2018	2037 On 02-August-18	9.95	Put	Bond Future	548	0	548	0	0.00
01/06/2018	2037 On 02-August-18	9.96	Put	Bond Future	534	0	534	0	0.00
01/06/2018	2037 On 01-November-18			Bond Future	9.49	94.3027	9.4869	94.3027	0.00
01/06/2018	2037 On 01-November-18	9.01	Call	Bond Future	1453	2	1453	2	0.00
01/06/2018	2037 On 01-November-18	9.03	Call	Bond Future	1508	2	1508	2	0.00
01/06/2018	2037 On 01-November-18	9.02	Call	Bond Future	1480	2	1480	2	0.00
01/06/2018	2037 On 01-November-18	9.02	Put	Bond Future	5354	5	5354	5	0.00
01/06/2018	2037 On 01-November-18	9.03	Put	Bond Future	5296	5	5296	5	0.00
01/06/2018	2037 On 01-November-18	9.01	Put	Bond Future	5412	5	5412	5	0.00
01/06/2018	2037 On 07-February-19			Bond Future	9.55	91.8722	9.5529	91.8722	0.00
01/06/2018	2037 On 07-February-19	9.05	Call	Bond Future	2272	2	2272	2	0.00
01/06/2018	2037 On 07-February-19	9.06	Call	Bond Future	2302	3	2302	3	0.00
01/06/2018	2037 On 07-February-19	9.07	Call	Bond Future	2333	3	2333	3	0.00
01/06/2018	2037 On 07-February-19	9.07	Put	Bond Future	6286	6	6286	6	0.00
01/06/2018	2037 On 07-February-19	9.05	Put	Bond Future	6394	6	6394	6	0.00
01/06/2018	2037 On 07-February-19	9.06	Put	Bond Future	6340	6	6340	6	0.00
01/06/2018	2038 On 02-August-18			Bond Future	128.45	128.4501	128.4503	128.4501	8,997.00
01/06/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
01/06/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
01/06/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
01/06/2018	2038 On 02-August-18	134.53	Put	Bond Future	6080	6	6080	6	0.00
01/06/2018	2038 On 02-August-18	134.54	Put	Bond Future	6090	6	6090	6	0.00
01/06/2018	2038 On 02-August-18	134.55	Put	Bond Future	6100	6	6100	6	0.00
01/06/2018	2038 On 01-November-18			Bond Future	130.77	130.7726	130.7726	130.7726	0.00
01/06/2018	2038 On 07-February-19			Bond Future	131.75	131.7473	131.7483	131.7473	0.00
01/06/2018	2040 On 02-August-18			Bond Future	9.50	96.1280	9.5030	96.1280	22,514.00
01/06/2018	2040 On 02-August-18	10.05	Call	Bond Future	5196	6	5196	6	0.00
01/06/2018	2040 On 02-August-18	10.04	Call	Bond Future	5129	6	5129	6	0.00
01/06/2018	2040 On 02-August-18	10.03	Call	Bond Future	5063	6	5063	6	0.00

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01/06/2018	2040 On 02-August-18	10.04	Put	Bond Future	606	1	606	1	0.00
01/06/2018	2040 On 02-August-18	10.03	Put	Bond Future	621	1	621	1	0.00
01/06/2018	2040 On 02-August-18	10.05	Put	Bond Future	592	1	592	1	0.00
01/06/2018	2040 On 01-November-18			Bond Future	9.56	97.8481	9.5616	97.8481	0.00
01/06/2018	2040 On 01-November-18	9.08	Call	Bond Future	1581	2	1581	2	0.00
01/06/2018	2040 On 01-November-18	9.09	Call	Bond Future	1611	2	1611	2	0.00
01/06/2018	2040 On 01-November-18	9.10	Call	Bond Future	1641	2	1641	2	5,900.00
01/06/2018	2040 On 01-November-18	8.50	Call	Bond Future	420	0	420	0	5,900.00
01/06/2018	2040 On 01-November-18	9.07	Call	Bond Future	1552	2	1552	2	0.00
01/06/2018	2040 On 01-November-18	9.07	Put	Bond Future	5965	6	5965	6	0.00
01/06/2018	2040 On 01-November-18	8.50	Put	Bond Future	10366	10	10366	10	0.00
01/06/2018	2040 On 01-November-18	9.10	Put	Bond Future	5775	5	5775	5	0.00
01/06/2018	2040 On 01-November-18	9.08	Put	Bond Future	5901	6	5901	6	0.00
01/06/2018	2040 On 01-November-18	9.09	Put	Bond Future	5837	5	5837	5	0.00
01/06/2018	2040 On 07-February-19			Bond Future	9.63	95.2356	9.6273	95.2356	0.00
01/06/2018	2040 On 07-February-19	9.11	Call	Bond Future	2442	3	2442	3	0.00
01/06/2018	2040 On 07-February-19	9.13	Call	Bond Future	2508	3	2508	3	0.00
01/06/2018	2040 On 07-February-19	9.12	Call	Bond Future	2475	3	2475	3	0.00
01/06/2018	2040 On 07-February-19	9.12	Put	Bond Future	6971	7	6971	7	0.00
01/06/2018	2040 On 07-February-19	9.11	Put	Bond Future	7031	7	7031	7	0.00
01/06/2018	2040 On 07-February-19	9.13	Put	Bond Future	6913	7	6913	7	0.00
01/06/2018	2044 On 02-August-18			Bond Future	9.54	93.1338	9.5417	93.1338	34,441.00
01/06/2018	2044 On 02-August-18	10.05	Call	Bond Future	5006	5	5006	5	0.00
01/06/2018	2044 On 02-August-18	10.07	Call	Bond Future	5139	6	5139	6	0.00
01/06/2018	2044 On 02-August-18	10.06	Call	Bond Future	5072	5	5072	5	0.00
01/06/2018	2044 On 02-August-18	10.06	Put	Bond Future	643	1	643	1	0.00
01/06/2018	2044 On 02-August-18	10.07	Put	Bond Future	628	1	628	1	0.00
01/06/2018	2044 On 02-August-18	10.05	Put	Bond Future	659	1	659	1	0.00
01/06/2018	2044 On 01-November-18			Bond Future	9.60	94.8002	9.5985	94.8002	0.00
01/06/2018	2044 On 01-November-18	9.12	Call	Bond Future	1647	2	1647	2	0.00
01/06/2018	2044 On 01-November-18	9.13	Call	Bond Future	1678	2	1678	2	0.00
01/06/2018	2044 On 01-November-18	9.14	Call	Bond Future	1709	2	1709	2	0.00
01/06/2018	2044 On 01-November-18	9.13	Put	Bond Future	5964	6	5964	6	0.00
01/06/2018	2044 On 01-November-18	9.14	Put	Bond Future	5900	6	5900	6	0.00

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01/06/2018	2044 On 01-November-18	9.12	Put	Bond Future	6029	6	6029	6	0.00
01/06/2018	2044 On 07-February-19			Bond Future	9.66	92.2540	9.6620	92.2540	0.00
01/06/2018	2044 On 07-February-19	9.17	Call	Bond Future	2609	3	2609	3	0.00
01/06/2018	2044 On 07-February-19	9.18	Call	Bond Future	2643	3	2643	3	0.00
01/06/2018	2044 On 07-February-19	9.16	Call	Bond Future	2575	3	2575	3	0.00
01/06/2018	2044 On 07-February-19	9.16	Put	Bond Future	7122	7	7122	7	0.00
01/06/2018	2044 On 07-February-19	9.17	Put	Bond Future	7062	7	7062	7	0.00
01/06/2018	2044 On 07-February-19	9.18	Put	Bond Future	7002	7	7002	7	0.00
01/06/2018	2046 On 02-August-18			Bond Future	121.05	121.0492	121.0499	121.0492	10,876.00
01/06/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
01/06/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
01/06/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
01/06/2018	2046 On 02-August-18	128.77	Put	Bond Future	7720	8	7720	8	0.00
01/06/2018	2046 On 02-August-18	128.79	Put	Bond Future	7740	8	7740	8	0.00
01/06/2018	2046 On 02-August-18	128.78	Put	Bond Future	7730	8	7730	8	0.00
01/06/2018	2046 On 01-November-18			Bond Future	121.59	121.5888	121.5893	121.5888	0.00
01/06/2018	2046 On 07-February-19			Bond Future	123.97	123.9736	123.9750	123.9736	0.00
01/06/2018	2050 On 02-August-18			Bond Future	126.39	126.6660	126.3923	126.6660	9,567.00
01/06/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
01/06/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
01/06/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
01/06/2018	2050 On 02-August-18	137.54	Put	Bond Future	11148	11	11148	11	0.00
01/06/2018	2050 On 02-August-18	137.52	Put	Bond Future	11128	11	11128	11	0.00
01/06/2018	2050 On 02-August-18	137.53	Put	Bond Future	11138	11	11138	11	0.00
01/06/2018	2050 On 01-November-18			Bond Future	128.68	128.9561	128.6774	128.9561	0.00
01/06/2018	2050 On 07-February-19			Bond Future	129.43	129.7141	129.4306	129.7141	0.00
01/06/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	AL37 On 02-August-18			Index Future	587.20	588.9530	587.1970	588.9530	0.00
01/06/2018	AL37 On 01-November-18			Index Future	597.71	599.4930	597.7050	599.4930	0.00
01/06/2018	AL37 On 07-February-19			Index Future	609.31	611.1260	609.3070	611.1260	0.00
01/06/2018	AL7T On 02-August-18			Index Future	684.43	687.4750	684.4270	687.4750	0.00
01/06/2018	AL7T On 01-November-18			Index Future	696.67	699.7780	696.6740	699.7780	0.00

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01/06/2018	AL7T On 07-February-19			Index Future	710.20	713.3570	710.1980	713.3570	0.00
01/06/2018	ALBI On 02-August-18			Index Future	623.12	626.1340	623.1170	626.1340	878.00
01/06/2018	ALBI On 01-November-18			Index Future	634.27	637.3400	634.2660	637.3400	0.00
01/06/2018	ALBI On 07-February-19			Index Future	646.58	649.7070	646.5790	649.7070	0.00
01/06/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/06/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	C442 On 25-April-42			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
01/06/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2018	EL28 On 02-August-18			Bond Future	130.63	130.6266	130.6291	130.6266	0.00
01/06/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
01/06/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
01/06/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
01/06/2018	EL28 On 02-August-18	134.94	Put	Bond Future	4311	4	4311	4	0.00
01/06/2018	EL28 On 02-August-18	134.95	Put	Bond Future	4321	4	4321	4	0.00
01/06/2018	EL28 On 02-August-18	134.93	Put	Bond Future	4301	4	4301	4	0.00
01/06/2018	ES33 On 02-August-18			Bond Future	10.72	79.5274	10.7160	79.5274	9,466.00
01/06/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2512	3	2512	3	0.00
01/06/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2570	3	2570	3	0.00
01/06/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2628	3	2628	3	0.00
01/06/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
01/06/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
01/06/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
01/06/2018	ES33 On 01-November-18			Bond Future	10.83	77.1622	10.8250	77.1622	0.00
01/06/2018	ES33 On 07-February-19			Bond Future	10.95	78.6590	10.9492	78.6590	0.00
01/06/2018	ES42 On 02-August-18			Bond Future	10.91	82.5063	10.9089	82.5063	7,957.00
01/06/2018	ES42 On 01-November-18			Bond Future	11.01	79.7228	11.0138	79.7228	0.00
01/06/2018	ES42 On 07-February-19			Bond Future	11.13	81.2690	11.1293	81.2690	0.00
01/06/2018	GOVI On 02-August-18			GOVI	618.95	622.1330	618.9530	622.1330	472.00
01/06/2018	GOVI On 02-August-18	605.71	Call	GOVI	132430	16	132430	16	0.00
01/06/2018	GOVI On 02-August-18	605.72	Call	GOVI	132330	16	132330	16	0.00
01/06/2018	GOVI On 02-August-18	605.70	Call	GOVI	132530	16	132530	16	0.00
01/06/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
01/06/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
01/06/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
01/06/2018	GOVI On 01-November-18			GOVI	630.03	633.2670	630.0280	633.2670	0.00
01/06/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
01/06/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
01/06/2018	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
01/06/2018	GOVI On 01-November-18	653.49	Put	GOVI	234620	20	234620	20	0.00
01/06/2018	GOVI On 01-November-18	653.51	Put	GOVI	234820	20	234820	20	0.00
01/06/2018	GOVI On 01-November-18	653.50	Put	GOVI	234720	20	234720	20	0.00
01/06/2018	GOVI On 07-February-19			GOVI	642.26	645.5550	642.2580	645.5550	0.00
01/06/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
01/06/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
01/06/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
01/06/2018	GOVI On 07-February-19	666.51	Put	GOVI	242520	21	242520	21	0.00
01/06/2018	GOVI On 07-February-19	666.52	Put	GOVI	242620	21	242620	21	0.00
01/06/2018	GOVI On 07-February-19	666.53	Put	GOVI	242720	21	242720	21	0.00
01/06/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/06/2018	IGOV On 02-August-18			Index Future	258.49	258.3870	258.4940	258.3870	861.00
01/06/2018	IGOV On 01-November-18			Index Future	263.17	263.0600	263.1670	263.0600	241.00
01/06/2018	IGOV On 07-February-19			Index Future	268.33	268.2200	268.3310	268.2200	0.00
01/06/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
01/06/2018	IS01 On 20-September-18			Interest Rate Swap	100.05	100.0400	100.0500	100.0400	0.00
01/06/2018	IS01 On 20-December-18			Interest Rate Swap	100.50	100.5000	100.5000	100.5000	0.00
01/06/2018	IS01 On 22-March-19			Interest Rate Swap	99.52	99.5200	99.5200	99.5200	0.00
01/06/2018	IS01 On 20-June-19			Interest Rate Swap	100.21	100.2200	100.2100	100.2200	0.00
01/06/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
01/06/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5100	98.5200	98.5100	0.00
01/06/2018	IS02 On 21-December-18			Interest Rate Swap	98.88	98.8800	98.8800	98.8800	0.00
01/06/2018	IS02 On 15-March-19			Interest Rate Swap	99.26	99.2700	99.2600	99.2700	0.00
01/06/2018	IS02 On 21-June-19			Interest Rate Swap	99.66	99.6700	99.6600	99.6700	0.00
01/06/2018	IS02 On 20-September-19			Interest Rate Swap	100.06	100.0800	100.0600	100.0800	0.00
01/06/2018	IS02 On 20-December-19			Interest Rate Swap	101.01	101.0300	101.0100	101.0300	0.00
01/06/2018	IS02 On 23-March-20			Interest Rate Swap	98.77	98.7900	98.7700	98.7900	0.00
01/06/2018	IS02 On 22-June-20			Interest Rate Swap	100.65	100.6700	100.6500	100.6700	0.00
01/06/2018	IS05 On 17-December-20			Interest Rate Swap	96.22	96.2300	96.2200	96.2300	0.00
01/06/2018	IS05 On 16-March-21			Interest Rate Swap	95.43	95.4300	95.4300	95.4300	0.00
01/06/2018	IS05 On 15-June-21			Interest Rate Swap	94.62	94.6000	94.6200	94.6000	0.00
01/06/2018	IS05 On 21-September-21			Interest Rate Swap	94.80	94.7600	94.8000	94.7600	0.00
01/06/2018	IS05 On 21-December-21			Interest Rate Swap	97.00	96.9300	97.0000	96.9300	51.00
01/06/2018	IS05 On 15-March-22			Interest Rate Swap	97.14	97.0400	97.1400	97.0400	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
01/06/2018	IS05 On 21-June-22			Interest Rate Swap	98.34	98.2300	98.3400	98.2300	0.00
01/06/2018	IS05 On 20-September-22			Interest Rate Swap	100.54	100.4200	100.5400	100.4200	0.00
01/06/2018	IS05 On 20-December-22			Interest Rate Swap	101.79	101.6600	101.7900	101.6600	0.00
01/06/2018	IS05 On 22-March-23			Interest Rate Swap	96.90	96.7600	96.9000	96.7600	0.00
01/06/2018	IS05 On 20-June-23			Interest Rate Swap	101.21	101.0700	101.2100	101.0700	0.00
01/06/2018	IS10 On 17-December-25			Interest Rate Swap	94.88	94.7200	94.8800	94.7200	0.00
01/06/2018	IS10 On 16-March-26			Interest Rate Swap	91.88	91.7100	91.8800	91.7100	0.00
01/06/2018	IS10 On 15-June-26			Interest Rate Swap	90.60	90.4200	90.6000	90.4200	0.00
01/06/2018	IS10 On 21-September-26			Interest Rate Swap	92.74	92.5500	92.7400	92.5500	0.00
01/06/2018	IS10 On 21-December-26			Interest Rate Swap	96.49	96.3000	96.4900	96.3000	0.00
01/06/2018	IS10 On 15-March-27			Interest Rate Swap	95.02	94.8200	95.0200	94.8200	0.00
01/06/2018	IS10 On 21-June-27			Interest Rate Swap	97.06	96.8700	97.0600	96.8700	0.00
01/06/2018	IS10 On 20-September-27			Interest Rate Swap	100.76	100.5700	100.7600	100.5700	0.00
01/06/2018	IS10 On 20-December-27			Interest Rate Swap	101.09	100.9000	101.0900	100.9000	0.00
01/06/2018	IS10 On 22-March-28			Interest Rate Swap	96.31	96.1200	96.3100	96.1200	0.00
01/06/2018	IS10 On 20-June-28			Interest Rate Swap	101.75	101.5700	101.7500	101.5700	0.00
01/06/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/06/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/06/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/06/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
01/06/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
01/06/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
01/06/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
01/06/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
01/06/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
01/06/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
01/06/2018	R023 On 02-August-18			Bond Future	8.05	102.5502	8.0484	102.5502	33,963.00
01/06/2018	R023 On 02-August-18	10.40	Call	Bond Future	8322	9	8322	9	0.00
01/06/2018	R023 On 02-August-18	10.41	Call	Bond Future	8355	9	8355	9	0.00
01/06/2018	R023 On 02-August-18	10.39	Call	Bond Future	8288	9	8288	9	0.00
01/06/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
01/06/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
01/06/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
01/06/2018	R023 On 01-November-18			Bond Future	8.11	100.4592	8.1058	100.4592	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
01/06/2018	R023 On 01-November-18	10.59	Call	Bond Future	8369	9	8369	9	0.00
01/06/2018	R023 On 01-November-18	10.58	Call	Bond Future	8338	9	8338	9	0.00
01/06/2018	R023 On 01-November-18	10.57	Call	Bond Future	8306	9	8306	9	0.00
01/06/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	1	0	0.00
01/06/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	1	0	0.00
01/06/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	1	0	0.00
01/06/2018	R023 On 07-February-19			Bond Future	8.18	102.4082	8.1754	102.4082	0.00
01/06/2018	R023 On 07-February-19	10.57	Call	Bond Future	7679	8	7679	8	0.00
01/06/2018	R023 On 07-February-19	10.59	Call	Bond Future	7738	8	7738	8	0.00
01/06/2018	R023 On 07-February-19	10.58	Call	Bond Future	7709	8	7709	8	0.00
01/06/2018	R023 On 07-February-19	10.58	Put	Bond Future	27	0	27	0	0.00
01/06/2018	R023 On 07-February-19	10.59	Put	Bond Future	27	0	27	0	0.00
01/06/2018	R023 On 07-February-19	10.57	Put	Bond Future	28	0	28	0	0.00
01/06/2018	R035 On 02-August-18			Bond Future	9.35	100.4548	9.3508	100.4548	67,160.00
01/06/2018	R035 On 02-August-18	9.42	Call	Bond Future	2133	2	2133	2	0.00
01/06/2018	R035 On 02-August-18	9.43	Call	Bond Future	2179	3	2179	3	0.00
01/06/2018	R035 On 02-August-18	9.44	Call	Bond Future	2226	3	2226	3	0.00
01/06/2018	R035 On 02-August-18	9.43	Put	Bond Future	1541	1	1541	1	0.00
01/06/2018	R035 On 02-August-18	9.44	Put	Bond Future	1508	1	1508	1	0.00
01/06/2018	R035 On 02-August-18	9.42	Put	Bond Future	1575	1	1575	1	0.00
01/06/2018	R035 On 01-November-18			Bond Future	9.41	97.7563	9.4141	97.7563	0.00
01/06/2018	R035 On 01-November-18	8.94	Call	Bond Future	1434	2	1434	2	0.00
01/06/2018	R035 On 01-November-18	8.93	Call	Bond Future	1407	2	1407	2	0.00
01/06/2018	R035 On 01-November-18	8.92	Call	Bond Future	1381	2	1381	2	0.00
01/06/2018	R035 On 01-November-18	8.93	Put	Bond Future	5390	5	5390	5	0.00
01/06/2018	R035 On 01-November-18	8.92	Put	Bond Future	5449	5	5449	5	0.00
01/06/2018	R035 On 01-November-18	8.94	Put	Bond Future	5332	5	5332	5	0.00
01/06/2018	R035 On 07-February-19			Bond Future	9.49	99.6527	9.4856	99.6527	0.00
01/06/2018	R035 On 07-February-19	8.96	Call	Bond Future	2162	2	2162	2	0.00
01/06/2018	R035 On 07-February-19	8.98	Call	Bond Future	2221	2	2221	2	0.00
01/06/2018	R035 On 07-February-19	8.97	Call	Bond Future	2191	2	2191	2	0.00
01/06/2018	R035 On 07-February-19	8.97	Put	Bond Future	6374	6	6374	6	0.00
01/06/2018	R035 On 07-February-19	8.98	Put	Bond Future	6320	6	6320	6	0.00
01/06/2018	R035 On 07-February-19	8.96	Put	Bond Future	6428	6	6428	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
01/06/2018	R186 On 02-August-18			Bond Future	8.65	112.6636	8.6512	112.6636	100,406.00
01/06/2018	R186 On 02-August-18	8.50	Call	Bond Future	865	1	865	1	0.00
01/06/2018	R186 On 02-August-18	8.47	Call	Bond Future	791	1	791	1	0.00
01/06/2018	R186 On 02-August-18	8.25	Call	Bond Future	368	0	368	0	3,020.00
01/06/2018	R186 On 02-August-18	8.48	Call	Bond Future	815	1	815	1	0.00
01/06/2018	R186 On 02-August-18	7.50	Call	Bond Future	4	0	4	0	3,020.00
01/06/2018	R186 On 02-August-18	8.46	Call	Bond Future	766	1	766	1	0.00
01/06/2018	R186 On 02-August-18	8.46	Put	Bond Future	1976	2	1976	2	0.00
01/06/2018	R186 On 02-August-18	8.25	Put	Bond Future	2927	3	2927	3	0.00
01/06/2018	R186 On 02-August-18	7.50	Put	Bond Future	7558	7	7558	7	0.00
01/06/2018	R186 On 02-August-18	8.48	Put	Bond Future	1897	2	1897	2	0.00
01/06/2018	R186 On 02-August-18	8.47	Put	Bond Future	1937	2	1937	2	0.00
01/06/2018	R186 On 02-August-18	8.50	Put	Bond Future	1821	2	1821	2	2,500.00
01/06/2018	R186 On 01-November-18			Bond Future	8.71	114.6798	8.7132	114.6798	0.00
01/06/2018	R186 On 01-November-18	8.46	Call	Bond Future	1445	2	1445	2	5,000.00
01/06/2018	R186 On 01-November-18	8.53	Call	Bond Future	1631	2	1631	2	0.00
01/06/2018	R186 On 01-November-18	9.14	Call	Bond Future	3786	4	3786	4	0.00
01/06/2018	R186 On 01-November-18	7.96	Call	Bond Future	498	1	498	1	5,000.00
01/06/2018	R186 On 01-November-18	8.54	Call	Bond Future	1658	2	1658	2	0.00
01/06/2018	R186 On 01-November-18	8.52	Call	Bond Future	1603	2	1603	2	0.00
01/06/2018	R186 On 01-November-18	8.52	Put	Bond Future	2793	3	2793	3	0.00
01/06/2018	R186 On 01-November-18	9.14	Put	Bond Future	1216	1	1216	1	5,000.00
01/06/2018	R186 On 01-November-18	7.96	Put	Bond Future	5233	5	5233	5	0.00
01/06/2018	R186 On 01-November-18	8.54	Put	Bond Future	2724	2	2724	2	0.00
01/06/2018	R186 On 01-November-18	8.53	Put	Bond Future	2759	2	2759	2	0.00
01/06/2018	R186 On 01-November-18	8.46	Put	Bond Future	3008	3	3008	3	0.00
01/06/2018	R186 On 07-February-19			Bond Future	8.78	111.5993	8.7836	111.5993	0.00
01/06/2018	R186 On 07-February-19	8.20	Call	Bond Future	1327	1	1327	1	0.00
01/06/2018	R186 On 07-February-19	8.21	Call	Bond Future	1348	2	1348	2	0.00
01/06/2018	R186 On 07-February-19	8.22	Call	Bond Future	1368	2	1368	2	0.00
01/06/2018	R186 On 07-February-19	8.22	Put	Bond Future	4781	4	4781	4	0.00
01/06/2018	R186 On 07-February-19	8.20	Put	Bond Future	4864	5	4864	5	0.00
01/06/2018	R186 On 07-February-19	8.21	Put	Bond Future	4822	4	4822	4	0.00
01/06/2018	R197 On 02-August-18			Bond Future	303.65	303.6492	303.6460	303.6492	2,388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2018	R197 On 01-November-18			Bond Future	309.14	309.1399	309.1361	309.1399	0.00
01/06/2018	R197 On 07-February-19			Bond Future	307.85	307.8467	307.8451	307.8467	0.00
01/06/2018	R202 On 02-August-18			Bond Future	242.37	241.4923	242.3748	241.4923	21,940.00
01/06/2018	R202 On 01-November-18			Bond Future	246.76	245.8591	246.7572	245.8591	0.00
01/06/2018	R202 On 07-February-19			Bond Future	247.69	246.7740	247.6915	246.7740	0.00
01/06/2018	R204 On 02-August-18			Bond Future	6.49	101.5476	6.4925	101.5476	10,173.00
01/06/2018	R204 On 02-August-18	8.98	Call	Bond Future	911	1	911	1	0.00
01/06/2018	R204 On 02-August-18	8.99	Call	Bond Future	914	1	914	1	0.00
01/06/2018	R204 On 02-August-18	8.97	Call	Bond Future	907	1	907	1	0.00
01/06/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
01/06/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
01/06/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
01/06/2018	R207 On 02-August-18			Bond Future	7.48	100.2308	7.4777	100.2308	21,234.00
01/06/2018	R207 On 02-August-18	6.85	Call	Bond Future	0	0	0	0	0.00
01/06/2018	R207 On 02-August-18	6.87	Call	Bond Future	1	0	1	0	0.00
01/06/2018	R207 On 02-August-18	6.86	Call	Bond Future	1	0	1	0	0.00
01/06/2018	R207 On 02-August-18	6.85	Put	Bond Future	845	1	845	1	0.00
01/06/2018	R207 On 02-August-18	6.87	Put	Bond Future	818	1	818	1	0.00
01/06/2018	R207 On 02-August-18	6.86	Put	Bond Future	831	1	831	1	0.00
01/06/2018	R207 On 01-November-18			Bond Future	7.52	102.0244	7.5160	102.0244	0.00
01/06/2018	R207 On 01-November-18	6.75	Call	Bond Future	8	0	8	0	0.00
01/06/2018	R207 On 01-November-18	6.74	Call	Bond Future	8	0	8	0	0.00
01/06/2018	R207 On 01-November-18	6.76	Call	Bond Future	9	0	9	0	0.00
01/06/2018	R207 On 01-November-18	6.74	Put	Bond Future	881	1	881	1	0.00
01/06/2018	R207 On 01-November-18	6.75	Put	Bond Future	870	1	870	1	0.00
01/06/2018	R207 On 01-November-18	6.76	Put	Bond Future	859	1	859	1	0.00
01/06/2018	R207 On 07-February-19			Bond Future	7.58	100.3586	7.5769	100.3586	0.00
01/06/2018	R207 On 07-February-19	6.53	Call	Bond Future	14	0	14	0	0.00
01/06/2018	R207 On 07-February-19	6.52	Call	Bond Future	13	0	13	0	0.00
01/06/2018	R207 On 07-February-19	6.51	Call	Bond Future	12	0	12	0	0.00
01/06/2018	R207 On 07-February-19	6.52	Put	Bond Future	944	1	944	1	0.00
01/06/2018	R207 On 07-February-19	6.51	Put	Bond Future	952	1	952	1	0.00
01/06/2018	R207 On 07-February-19	6.53	Put	Bond Future	935	1	935	1	0.00
01/06/2018	R208 On 02-August-18			Bond Future	7.72	100.2366	7.7229	100.2366	30,254.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2018	R208 On 02-August-18	7.14	Call	Bond Future	7	0	7	0	0.00
01/06/2018	R208 On 02-August-18	7.12	Call	Bond Future	6	0	6	0	0.00
01/06/2018	R208 On 02-August-18	7.13	Call	Bond Future	7	0	7	0	0.00
01/06/2018	R208 On 02-August-18	7.13	Put	Bond Future	1395	1	1395	1	0.00
01/06/2018	R208 On 02-August-18	7.14	Put	Bond Future	1372	1	1372	1	0.00
01/06/2018	R208 On 02-August-18	7.12	Put	Bond Future	1418	1	1418	1	0.00
01/06/2018	R208 On 01-November-18			Bond Future	7.78	98.6308	7.7773	98.6308	0.00
01/06/2018	R208 On 01-November-18	7.11	Call	Bond Future	54	0	54	0	0.00
01/06/2018	R208 On 01-November-18	7.12	Call	Bond Future	56	0	56	0	0.00
01/06/2018	R208 On 01-November-18	7.10	Call	Bond Future	51	0	51	0	0.00
01/06/2018	R208 On 01-November-18	7.12	Put	Bond Future	1463	1	1463	1	0.00
01/06/2018	R208 On 01-November-18	7.10	Put	Bond Future	1501	1	1501	1	0.00
01/06/2018	R208 On 01-November-18	7.11	Put	Bond Future	1482	1	1482	1	0.00
01/06/2018	R208 On 07-February-19			Bond Future	7.85	100.5442	7.8470	100.5442	0.00
01/06/2018	R208 On 07-February-19	7.08	Call	Bond Future	113	0	113	0	0.00
01/06/2018	R208 On 07-February-19	7.07	Call	Bond Future	109	0	109	0	0.00
01/06/2018	R208 On 07-February-19	7.06	Call	Bond Future	106	0	106	0	0.00
01/06/2018	R208 On 07-February-19	7.08	Put	Bond Future	1585	1	1585	1	0.00
01/06/2018	R208 On 07-February-19	7.06	Put	Bond Future	1617	1	1617	1	0.00
01/06/2018	R208 On 07-February-19	7.07	Put	Bond Future	1601	1	1601	1	0.00
01/06/2018	R209 On 02-August-18			Bond Future	9.35	76.0761	9.3526	76.0761	76,685.00
01/06/2018	R209 On 02-August-18	10.21	Call	Bond Future	5715	6	5715	6	0.00
01/06/2018	R209 On 02-August-18	8.96	Call	Bond Future	491	1	491	1	5,000.00
01/06/2018	R209 On 02-August-18	9.43	Call	Bond Future	1822	2	1822	2	0.00
01/06/2018	R209 On 02-August-18	10.84	Call	Bond Future	9228	10	9228	10	0.00
01/06/2018	R209 On 02-August-18	8.83	Call	Bond Future	298	0	298	0	0.00
01/06/2018	R209 On 02-August-18	9.66	Call	Bond Future	2820	3	2820	3	435.00
01/06/2018	R209 On 02-August-18	10.38	Call	Bond Future	6663	7	6663	7	0.00
01/06/2018	R209 On 02-August-18	9.21	Call	Bond Future	1070	1	1070	1	0.00
01/06/2018	R209 On 02-August-18	8.49	Call	Bond Future	55	0	55	0	500.00
01/06/2018	R209 On 02-August-18	8.46	Call	Bond Future	46	0	46	0	5,000.00
01/06/2018	R209 On 02-August-18	10.39	Call	Bond Future	6719	7	6719	7	0.00
01/06/2018	R209 On 02-August-18	10.40	Call	Bond Future	6775	7	6775	7	0.00
01/06/2018	R209 On 02-August-18	10.40	Put	Bond Future	100	0	100	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
01/06/2018	R209 On 02-August-18	10.38	Put	Bond Future	107	0	107	0	0.00
01/06/2018	R209 On 02-August-18	9.66	Put	Bond Future	762	1	762	1	0.00
01/06/2018	R209 On 02-August-18	8.46	Put	Bond Future	6541	6	6541	6	0.00
01/06/2018	R209 On 02-August-18	10.39	Put	Bond Future	104	0	104	0	0.00
01/06/2018	R209 On 02-August-18	8.96	Put	Bond Future	3249	3	3249	3	0.00
01/06/2018	R209 On 02-August-18	8.83	Put	Bond Future	4003	4	4003	4	500.00
01/06/2018	R209 On 02-August-18	8.49	Put	Bond Future	6318	6	6318	6	0.00
01/06/2018	R209 On 02-August-18	9.21	Put	Bond Future	2054	2	2054	2	500.00
01/06/2018	R209 On 02-August-18	10.84	Put	Bond Future	18	0	18	0	435.00
01/06/2018	R209 On 02-August-18	9.43	Put	Bond Future	1296	1	1296	1	5,000.00
01/06/2018	R209 On 02-August-18	10.21	Put	Bond Future	182	0	182	0	435.00
01/06/2018	R209 On 01-November-18			Bond Future	9.41	74.2898	9.4090	74.2898	0.00
01/06/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72942	73	72942	73	0.00
01/06/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72942	73	72942	73	0.00
01/06/2018	R209 On 01-November-18	10.00	Call	Bond Future	5053	5	5053	5	0.00
01/06/2018	R209 On 01-November-18	9.97	Call	Bond Future	4915	5	4915	5	0.00
01/06/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72942	73	72942	73	0.00
01/06/2018	R209 On 01-November-18	9.34	Call	Bond Future	2348	3	2348	3	0.00
01/06/2018	R209 On 01-November-18	9.94	Call	Bond Future	4778	5	4778	5	0.00
01/06/2018	R209 On 01-November-18	10.57	Call	Bond Future	7778	8	7778	8	0.00
01/06/2018	R209 On 01-November-18	10.57	Put	Bond Future	509	0	509	0	0.00
01/06/2018	R209 On 01-November-18	9.94	Put	Bond Future	1313	1	1313	1	0.00
01/06/2018	R209 On 01-November-18	10.00	Put	Bond Future	1212	1	1212	1	5,850.00
01/06/2018	R209 On 01-November-18	9.97	Put	Bond Future	1262	1	1262	1	0.00
01/06/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
01/06/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
01/06/2018	R209 On 01-November-18	9.34	Put	Bond Future	2817	3	2817	3	0.00
01/06/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
01/06/2018	R209 On 07-February-19			Bond Future	9.47	75.7309	9.4713	75.7309	0.00
01/06/2018	R209 On 07-February-19	8.96	Call	Bond Future	1872	2	1872	2	0.00
01/06/2018	R209 On 07-February-19	8.97	Call	Bond Future	1898	2	1898	2	0.00
01/06/2018	R209 On 07-February-19	8.95	Call	Bond Future	1847	2	1847	2	0.00
01/06/2018	R209 On 07-February-19	8.95	Put	Bond Future	5454	5	5454	5	0.00
01/06/2018	R209 On 07-February-19	8.96	Put	Bond Future	5408	5	5408	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
01/06/2018	R209 On 07-February-19	8.97	Put	Bond Future	5362	5	5362	5	0.00
01/06/2018	R210 On 02-August-18			Bond Future	190.06	190.0629	190.0627	190.0629	2,159.00
01/06/2018	R210 On 01-November-18			Bond Future	191.00	190.9994	190.9989	190.9994	0.00
01/06/2018	R210 On 07-February-19			Bond Future	194.75	194.7455	194.7464	194.7455	0.00
01/06/2018	R212 On 02-August-18			Bond Future	155.00	155.0032	155.0015	155.0032	4,575.00
01/06/2018	R212 On 01-November-18			Bond Future	157.80	157.8058	157.8039	157.8058	0.00
01/06/2018	R212 On 07-February-19			Bond Future	158.75	158.7472	158.7464	158.7472	0.00
01/06/2018	R213 On 02-August-18			Bond Future	9.15	87.6754	9.1497	87.6754	30,646.00
01/06/2018	R213 On 02-August-18	9.07	Call	Bond Future	1182	1	1182	1	0.00
01/06/2018	R213 On 02-August-18	9.06	Call	Bond Future	1151	1	1151	1	0.00
01/06/2018	R213 On 02-August-18	9.05	Call	Bond Future	1121	1	1121	1	0.00
01/06/2018	R213 On 02-August-18	9.06	Put	Bond Future	1743	1	1743	1	0.00
01/06/2018	R213 On 02-August-18	9.05	Put	Bond Future	1779	2	1779	2	0.00
01/06/2018	R213 On 02-August-18	9.07	Put	Bond Future	1707	1	1707	1	0.00
01/06/2018	R213 On 01-November-18			Bond Future	9.21	85.6981	9.2117	85.6981	0.00
01/06/2018	R213 On 01-November-18	8.66	Call	Bond Future	950	1	950	1	0.00
01/06/2018	R213 On 01-November-18	8.65	Call	Bond Future	931	1	931	1	0.00
01/06/2018	R213 On 01-November-18	8.64	Call	Bond Future	912	1	912	1	0.00
01/06/2018	R213 On 01-November-18	8.65	Put	Bond Future	4670	4	4670	4	0.00
01/06/2018	R213 On 01-November-18	8.64	Put	Bond Future	4719	4	4719	4	0.00
01/06/2018	R213 On 01-November-18	8.66	Put	Bond Future	4620	4	4620	4	0.00
01/06/2018	R213 On 07-February-19			Bond Future	9.28	87.3607	9.2822	87.3607	0.00
01/06/2018	R213 On 07-February-19	8.68	Call	Bond Future	1520	2	1520	2	0.00
01/06/2018	R213 On 07-February-19	8.69	Call	Bond Future	1542	2	1542	2	0.00
01/06/2018	R213 On 07-February-19	8.70	Call	Bond Future	1565	2	1565	2	0.00
01/06/2018	R213 On 07-February-19	8.69	Put	Bond Future	5419	5	5419	5	0.00
01/06/2018	R213 On 07-February-19	8.70	Put	Bond Future	5374	5	5374	5	0.00
01/06/2018	R213 On 07-February-19	8.68	Put	Bond Future	5464	5	5464	5	0.00
01/06/2018	R214 On 02-August-18			Bond Future	9.49	75.6565	9.4871	75.6565	31,259.00
01/06/2018	R214 On 02-August-18	8.94	Call	Bond Future	299	0	299	0	0.00
01/06/2018	R214 On 02-August-18	8.96	Call	Bond Future	325	0	325	0	0.00
01/06/2018	R214 On 02-August-18	8.95	Call	Bond Future	312	0	312	0	0.00
01/06/2018	R214 On 02-August-18	8.95	Put	Bond Future	4331	4	4331	4	0.00
01/06/2018	R214 On 02-August-18	8.96	Put	Bond Future	4266	4	4266	4	0.00

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01/06/2018	R214 On 02-August-18	8.94	Put	Bond Future	4397	4	4397	4	0.00
01/06/2018	R214 On 01-November-18			Bond Future	9.54	73.7174	9.5441	73.7174	0.00
01/06/2018	R214 On 01-November-18	8.98	Call	Bond Future	1075	1	1075	1	0.00
01/06/2018	R214 On 01-November-18	8.99	Call	Bond Future	1096	1	1096	1	0.00
01/06/2018	R214 On 01-November-18	9.00	Call	Bond Future	1119	1	1119	1	0.00
01/06/2018	R214 On 01-November-18	9.00	Put	Bond Future	5149	5	5149	5	0.00
01/06/2018	R214 On 01-November-18	8.98	Put	Bond Future	5261	5	5261	5	0.00
01/06/2018	R214 On 01-November-18	8.99	Put	Bond Future	5205	5	5205	5	0.00
01/06/2018	R214 On 07-February-19			Bond Future	9.61	75.1476	9.6081	75.1476	0.00
01/06/2018	R214 On 07-February-19	9.04	Call	Bond Future	1861	2	1861	2	0.00
01/06/2018	R214 On 07-February-19	9.05	Call	Bond Future	1887	2	1887	2	0.00
01/06/2018	R214 On 07-February-19	9.03	Call	Bond Future	1835	2	1835	2	0.00
01/06/2018	R214 On 07-February-19	9.03	Put	Bond Future	6078	6	6078	6	0.00
01/06/2018	R214 On 07-February-19	9.04	Put	Bond Future	6027	6	6027	6	0.00
01/06/2018	R214 On 07-February-19	9.05	Put	Bond Future	5976	6	5976	6	0.00
01/06/2018	R248 On 02-August-18			Bond Future	9.52	96.8046	9.5175	96.8046	99,600.00
01/06/2018	R248 On 02-August-18	8.99	Call	Bond Future	448	1	448	1	0.00
01/06/2018	R248 On 02-August-18	8.98	Call	Bond Future	431	1	431	1	0.00
01/06/2018	R248 On 02-August-18	8.97	Call	Bond Future	414	1	414	1	0.00
01/06/2018	R248 On 02-August-18	8.98	Put	Bond Future	5609	5	5609	5	0.00
01/06/2018	R248 On 02-August-18	8.97	Put	Bond Future	5693	5	5693	5	0.00
01/06/2018	R248 On 02-August-18	8.99	Put	Bond Future	5525	5	5525	5	0.00
01/06/2018	R248 On 01-November-18			Bond Future	9.58	94.1041	9.5751	94.1041	0.00
01/06/2018	R248 On 01-November-18	9.01	Call	Bond Future	1439	2	1439	2	0.00
01/06/2018	R248 On 01-November-18	9.03	Call	Bond Future	1496	2	1496	2	0.00
01/06/2018	R248 On 01-November-18	9.02	Call	Bond Future	1467	2	1467	2	0.00
01/06/2018	R248 On 01-November-18	9.02	Put	Bond Future	6762	6	6762	6	0.00
01/06/2018	R248 On 01-November-18	9.03	Put	Bond Future	6691	6	6691	6	0.00
01/06/2018	R248 On 01-November-18	9.01	Put	Bond Future	6834	6	6834	6	0.00
01/06/2018	R248 On 07-February-19			Bond Future	9.64	95.9297	9.6398	95.9297	0.00
01/06/2018	R248 On 07-February-19	9.06	Call	Bond Future	2385	3	2385	3	0.00
01/06/2018	R248 On 07-February-19	9.07	Call	Bond Future	2418	3	2418	3	0.00
01/06/2018	R248 On 07-February-19	9.05	Call	Bond Future	2352	3	2352	3	0.00
01/06/2018	R248 On 07-February-19	9.07	Put	Bond Future	7790	7	7790	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2018	R248 On 07-February-19	9.05	Put	Bond Future	7921	8	7921	8	0.00
01/06/2018	R248 On 07-February-19	9.06	Put	Bond Future	7855	7	7855	7	0.00