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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
05/06/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	2025 On 02-August-18			Bond Future	134.42	134.4162	134.4156	134.4162	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
05/06/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
05/06/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
05/06/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
05/06/2018	2025 On 02-August-18	136.66	Put	Bond Future	2244	2	2244	2	0.00
05/06/2018	2025 On 02-August-18	136.67	Put	Bond Future	2254	2	2254	2	0.00
05/06/2018	2025 On 02-August-18	136.65	Put	Bond Future	2234	2	2234	2	0.00
05/06/2018	2025 On 01-November-18			Bond Future	136.84	136.8458	136.8438	136.8458	0.00
05/06/2018	2025 On 07-February-19			Bond Future	138.12	138.1169	138.1154	138.1169	0.00
05/06/2018	2029 On 02-August-18			Bond Future	102.78	102.7811	102.7814	102.7811	1,370.00
05/06/2018	2029 On 01-November-18			Bond Future	103.59	103.5894	103.5885	103.5894	0.00
05/06/2018	2029 On 07-February-19			Bond Future	105.62	105.6216	105.6211	105.6216	0.00
05/06/2018	2030 On 02-August-18			Bond Future	9.12	92.9315	9.1240	92.9315	41,092.00
05/06/2018	2030 On 02-August-18	9.46	Call	Bond Future	2821	3	2821	3	0.00
05/06/2018	2030 On 02-August-18	8.51	Call	Bond Future	164	0	164	0	7,850.00
05/06/2018	2030 On 02-August-18	8.91	Call	Bond Future	781	1	781	1	7,850.00
05/06/2018	2030 On 02-August-18	9.50	Call	Bond Future	3015	4	3015	4	0.00
05/06/2018	2030 On 02-August-18	9.47	Call	Bond Future	2869	3	2869	3	0.00
05/06/2018	2030 On 02-August-18	9.45	Call	Bond Future	2773	3	2773	3	0.00
05/06/2018	2030 On 02-August-18	9.50	Put	Bond Future	561	0	561	0	7,850.00
05/06/2018	2030 On 02-August-18	9.47	Put	Bond Future	608	0	608	0	0.00
05/06/2018	2030 On 02-August-18	9.45	Put	Bond Future	641	0	641	0	0.00
05/06/2018	2030 On 02-August-18	8.91	Put	Bond Future	2218	2	2218	2	0.00
05/06/2018	2030 On 02-August-18	9.46	Put	Bond Future	624	0	624	0	0.00
05/06/2018	2030 On 02-August-18	8.51	Put	Bond Future	4369	4	4369	4	0.00
05/06/2018	2030 On 01-November-18			Bond Future	9.19	94.5937	9.1865	94.5937	0.00
05/06/2018	2030 On 01-November-18	8.58	Call	Bond Future	830	1	830	1	0.00
05/06/2018	2030 On 01-November-18	8.60	Call	Bond Future	866	1	866	1	0.00
05/06/2018	2030 On 01-November-18	8.59	Call	Bond Future	848	1	848	1	0.00
05/06/2018	2030 On 01-November-18	8.59	Put	Bond Future	4857	4	4857	4	0.00
05/06/2018	2030 On 01-November-18	8.58	Put	Bond Future	4909	4	4909	4	0.00
05/06/2018	2030 On 01-November-18	8.60	Put	Bond Future	4807	4	4807	4	0.00
05/06/2018	2030 On 07-February-19			Bond Future	9.26	92.4199	9.2570	92.4199	0.00
05/06/2018	2030 On 07-February-19	8.62	Call	Bond Future	1429	2	1429	2	0.00
05/06/2018	2030 On 07-February-19	8.63	Call	Bond Future	1450	2	1450	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
05/06/2018	2030 On 07-February-19	8.64	Call	Bond Future	1472	2	1472	2	0.00
05/06/2018	2030 On 07-February-19	8.64	Put	Bond Future	5540	5	5540	5	0.00
05/06/2018	2030 On 07-February-19	8.63	Put	Bond Future	5586	5	5586	5	0.00
05/06/2018	2030 On 07-February-19	8.62	Put	Bond Future	5633	5	5633	5	0.00
05/06/2018	2032 On 02-August-18			Bond Future	9.29	95.6578	9.2919	95.6578	32,727.00
05/06/2018	2032 On 02-August-18	9.68	Call	Bond Future	3349	4	3349	4	0.00
05/06/2018	2032 On 02-August-18	9.67	Call	Bond Future	3296	4	3296	4	0.00
05/06/2018	2032 On 02-August-18	9.66	Call	Bond Future	3243	4	3243	4	0.00
05/06/2018	2032 On 02-August-18	9.67	Put	Bond Future	625	0	625	0	0.00
05/06/2018	2032 On 02-August-18	9.66	Put	Bond Future	641	0	641	0	0.00
05/06/2018	2032 On 02-August-18	9.68	Put	Bond Future	609	0	609	0	0.00
05/06/2018	2032 On 01-November-18			Bond Future	9.36	93.2139	9.3576	93.2139	0.00
05/06/2018	2032 On 01-November-18	8.76	Call	Bond Future	948	1	948	1	0.00
05/06/2018	2032 On 01-November-18	8.77	Call	Bond Future	968	1	968	1	0.00
05/06/2018	2032 On 01-November-18	8.75	Call	Bond Future	928	1	928	1	0.00
05/06/2018	2032 On 01-November-18	8.75	Put	Bond Future	5389	5	5389	5	0.00
05/06/2018	2032 On 01-November-18	8.76	Put	Bond Future	5333	5	5333	5	0.00
05/06/2018	2032 On 01-November-18	8.77	Put	Bond Future	5277	5	5277	5	0.00
05/06/2018	2032 On 07-February-19			Bond Future	9.43	95.0225	9.4305	95.0225	0.00
05/06/2018	2032 On 07-February-19	8.82	Call	Bond Future	1649	2	1649	2	0.00
05/06/2018	2032 On 07-February-19	8.81	Call	Bond Future	1625	2	1625	2	0.00
05/06/2018	2032 On 07-February-19	8.80	Call	Bond Future	1601	2	1601	2	0.00
05/06/2018	2032 On 07-February-19	8.81	Put	Bond Future	6103	6	6103	6	0.00
05/06/2018	2032 On 07-February-19	8.80	Put	Bond Future	6154	6	6154	6	0.00
05/06/2018	2032 On 07-February-19	8.82	Put	Bond Future	6053	6	6053	6	0.00
05/06/2018	2033 On 02-August-18			Bond Future	106.67	106.6669	106.6673	106.6669	7,981.00
05/06/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
05/06/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
05/06/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
05/06/2018	2033 On 02-August-18	109.93	Put	Bond Future	3263	3	3263	3	0.00
05/06/2018	2033 On 02-August-18	109.94	Put	Bond Future	3273	3	3273	3	0.00
05/06/2018	2033 On 02-August-18	109.92	Put	Bond Future	3253	3	3253	3	0.00
05/06/2018	2033 On 01-November-18			Bond Future	107.47	107.4740	107.4732	107.4740	0.00
05/06/2018	2033 On 07-February-19			Bond Future	109.58	109.5823	109.5819	109.5823	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
05/06/2018	2037 On 02-August-18			Bond Future	9.49	92.4887	9.4930	92.4887	56,421.00
05/06/2018	2037 On 02-August-18	9.95	Call	Bond Future	4184	5	4184	5	0.00
05/06/2018	2037 On 02-August-18	9.96	Call	Bond Future	4245	5	4245	5	0.00
05/06/2018	2037 On 02-August-18	9.97	Call	Bond Future	4305	5	4305	5	0.00
05/06/2018	2037 On 02-August-18	9.97	Put	Bond Future	579	0	579	0	0.00
05/06/2018	2037 On 02-August-18	9.95	Put	Bond Future	609	0	609	0	0.00
05/06/2018	2037 On 02-August-18	9.96	Put	Bond Future	594	0	594	0	0.00
05/06/2018	2037 On 01-November-18			Bond Future	9.55	94.1430	9.5540	94.1430	0.00
05/06/2018	2037 On 01-November-18	9.01	Call	Bond Future	1257	2	1257	2	0.00
05/06/2018	2037 On 01-November-18	9.03	Call	Bond Future	1307	2	1307	2	0.00
05/06/2018	2037 On 01-November-18	9.02	Call	Bond Future	1282	2	1282	2	0.00
05/06/2018	2037 On 01-November-18	9.02	Put	Bond Future	5692	5	5692	5	0.00
05/06/2018	2037 On 01-November-18	9.03	Put	Bond Future	5632	5	5632	5	0.00
05/06/2018	2037 On 01-November-18	9.01	Put	Bond Future	5753	5	5753	5	0.00
05/06/2018	2037 On 07-February-19			Bond Future	9.62	91.7098	9.6223	91.7098	0.00
05/06/2018	2037 On 07-February-19	9.05	Call	Bond Future	2052	2	2052	2	0.00
05/06/2018	2037 On 07-February-19	9.06	Call	Bond Future	2080	2	2080	2	0.00
05/06/2018	2037 On 07-February-19	9.07	Call	Bond Future	2109	2	2109	2	0.00
05/06/2018	2037 On 07-February-19	9.07	Put	Bond Future	6610	6	6610	6	0.00
05/06/2018	2037 On 07-February-19	9.05	Put	Bond Future	6722	6	6722	6	0.00
05/06/2018	2037 On 07-February-19	9.06	Put	Bond Future	6665	6	6665	6	0.00
05/06/2018	2038 On 02-August-18			Bond Future	127.75	127.7477	127.7485	127.7477	8,997.00
05/06/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
05/06/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
05/06/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
05/06/2018	2038 On 02-August-18	134.53	Put	Bond Future	6781	7	6781	7	0.00
05/06/2018	2038 On 02-August-18	134.54	Put	Bond Future	6791	7	6791	7	0.00
05/06/2018	2038 On 02-August-18	134.55	Put	Bond Future	6801	7	6801	7	0.00
05/06/2018	2038 On 01-November-18			Bond Future	130.06	130.0569	130.0561	130.0569	0.00
05/06/2018	2038 On 07-February-19			Bond Future	131.02	131.0182	131.0178	131.0182	0.00
05/06/2018	2040 On 02-August-18			Bond Future	9.57	96.0049	9.5730	96.0049	23,354.00
05/06/2018	2040 On 02-August-18	10.05	Call	Bond Future	4658	5	4658	5	0.00
05/06/2018	2040 On 02-August-18	10.04	Call	Bond Future	4593	5	4593	5	0.00
05/06/2018	2040 On 02-August-18	10.03	Call	Bond Future	4529	5	4529	5	0.00

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05/06/2018	2040 On 02-August-18	10.04	Put	Bond Future	680	0	680	0	0.00
05/06/2018	2040 On 02-August-18	10.03	Put	Bond Future	697	1	697	1	0.00
05/06/2018	2040 On 02-August-18	10.05	Put	Bond Future	663	0	663	0	0.00
05/06/2018	2040 On 01-November-18			Bond Future	9.63	97.7220	9.6339	97.7220	0.00
05/06/2018	2040 On 01-November-18	9.08	Call	Bond Future	1357	2	1357	2	0.00
05/06/2018	2040 On 01-November-18	9.09	Call	Bond Future	1384	2	1384	2	0.00
05/06/2018	2040 On 01-November-18	9.10	Call	Bond Future	1411	2	1411	2	5,900.00
05/06/2018	2040 On 01-November-18	8.50	Call	Bond Future	335	0	335	0	5,900.00
05/06/2018	2040 On 01-November-18	9.07	Call	Bond Future	1331	2	1331	2	0.00
05/06/2018	2040 On 01-November-18	9.07	Put	Bond Future	6366	6	6366	6	0.00
05/06/2018	2040 On 01-November-18	8.50	Put	Bond Future	10904	10	10904	10	0.00
05/06/2018	2040 On 01-November-18	9.10	Put	Bond Future	6167	5	6167	5	0.00
05/06/2018	2040 On 01-November-18	9.08	Put	Bond Future	6299	6	6299	6	0.00
05/06/2018	2040 On 01-November-18	9.09	Put	Bond Future	6233	6	6233	6	0.00
05/06/2018	2040 On 07-February-19			Bond Future	9.70	95.1076	9.7021	95.1076	0.00
05/06/2018	2040 On 07-February-19	9.11	Call	Bond Future	2191	3	2191	3	0.00
05/06/2018	2040 On 07-February-19	9.13	Call	Bond Future	2253	3	2253	3	0.00
05/06/2018	2040 On 07-February-19	9.12	Call	Bond Future	2222	3	2222	3	0.00
05/06/2018	2040 On 07-February-19	9.12	Put	Bond Future	7353	7	7353	7	0.00
05/06/2018	2040 On 07-February-19	9.11	Put	Bond Future	7414	7	7414	7	0.00
05/06/2018	2040 On 07-February-19	9.13	Put	Bond Future	7292	7	7292	7	0.00
05/06/2018	2044 On 02-August-18			Bond Future	9.61	93.0541	9.6117	93.0541	34,577.00
05/06/2018	2044 On 02-August-18	10.05	Call	Bond Future	4467	5	4467	5	0.00
05/06/2018	2044 On 02-August-18	10.07	Call	Bond Future	4595	5	4595	5	0.00
05/06/2018	2044 On 02-August-18	10.06	Call	Bond Future	4531	5	4531	5	0.00
05/06/2018	2044 On 02-August-18	10.06	Put	Bond Future	722	1	722	1	0.00
05/06/2018	2044 On 02-August-18	10.07	Put	Bond Future	704	1	704	1	0.00
05/06/2018	2044 On 02-August-18	10.05	Put	Bond Future	740	1	740	1	0.00
05/06/2018	2044 On 01-November-18			Bond Future	9.67	94.7184	9.6707	94.7184	0.00
05/06/2018	2044 On 01-November-18	9.12	Call	Bond Future	1417	2	1417	2	0.00
05/06/2018	2044 On 01-November-18	9.13	Call	Bond Future	1444	2	1444	2	0.00
05/06/2018	2044 On 01-November-18	9.14	Call	Bond Future	1472	2	1472	2	0.00
05/06/2018	2044 On 01-November-18	9.13	Put	Bond Future	6363	6	6363	6	0.00
05/06/2018	2044 On 01-November-18	9.14	Put	Bond Future	6296	6	6296	6	0.00

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05/06/2018	2044 On 01-November-18	9.12	Put	Bond Future	6431	6	6431	6	0.00
05/06/2018	2044 On 07-February-19			Bond Future	9.74	92.1710	9.7366	92.1710	0.00
05/06/2018	2044 On 07-February-19	9.17	Call	Bond Future	2346	3	2346	3	0.00
05/06/2018	2044 On 07-February-19	9.18	Call	Bond Future	2378	3	2378	3	0.00
05/06/2018	2044 On 07-February-19	9.16	Call	Bond Future	2314	3	2314	3	0.00
05/06/2018	2044 On 07-February-19	9.16	Put	Bond Future	7506	7	7506	7	0.00
05/06/2018	2044 On 07-February-19	9.17	Put	Bond Future	7444	7	7444	7	0.00
05/06/2018	2044 On 07-February-19	9.18	Put	Bond Future	7382	7	7382	7	0.00
05/06/2018	2046 On 02-August-18			Bond Future	121.05	121.0506	121.0518	121.0506	10,876.00
05/06/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
05/06/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
05/06/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
05/06/2018	2046 On 02-August-18	128.77	Put	Bond Future	7718	8	7718	8	0.00
05/06/2018	2046 On 02-August-18	128.79	Put	Bond Future	7738	8	7738	8	0.00
05/06/2018	2046 On 02-August-18	128.78	Put	Bond Future	7728	8	7728	8	0.00
05/06/2018	2046 On 01-November-18			Bond Future	121.59	121.5895	121.5895	121.5895	0.00
05/06/2018	2046 On 07-February-19			Bond Future	123.97	123.9747	123.9750	123.9747	0.00
05/06/2018	2050 On 02-August-18			Bond Future	126.39	126.3931	126.3944	126.3931	9,567.00
05/06/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
05/06/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
05/06/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
05/06/2018	2050 On 02-August-18	137.54	Put	Bond Future	11146	11	11146	11	0.00
05/06/2018	2050 On 02-August-18	137.52	Put	Bond Future	11126	11	11126	11	0.00
05/06/2018	2050 On 02-August-18	137.53	Put	Bond Future	11136	11	11136	11	0.00
05/06/2018	2050 On 01-November-18			Bond Future	128.68	128.6777	128.6777	128.6777	0.00
05/06/2018	2050 On 07-February-19			Bond Future	129.43	129.4306	129.4311	129.4306	0.00
05/06/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	AL37 On 02-August-18			Index Future	587.18	588.4650	587.1790	588.4650	0.00
05/06/2018	AL37 On 01-November-18			Index Future	597.68	598.9930	597.6760	598.9930	0.00
05/06/2018	AL37 On 07-February-19			Index Future	609.28	610.6210	609.2790	610.6210	0.00
05/06/2018	AL7T On 02-August-18			Index Future	682.98	686.6300	682.9800	686.6300	0.00
05/06/2018	AL7T On 01-November-18			Index Future	695.19	698.9140	695.1900	698.9140	0.00

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05/06/2018	AL7T On 07-February-19			Index Future	708.69	712.4820	708.6870	712.4820	0.00
05/06/2018	ALBI On 02-August-18			Index Future	620.64	625.3100	620.6350	625.3100	871.00
05/06/2018	ALBI On 01-November-18			Index Future	631.73	636.4980	631.7310	636.4980	0.00
05/06/2018	ALBI On 07-February-19			Index Future	644.00	648.8530	643.9950	648.8530	0.00
05/06/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/06/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	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
05/06/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2018	EL28 On 02-August-18			Bond Future	130.63	130.6317	130.6347	130.6317	0.00
05/06/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
05/06/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
05/06/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
05/06/2018	EL28 On 02-August-18	134.94	Put	Bond Future	4305	4	4305	4	0.00
05/06/2018	EL28 On 02-August-18	134.95	Put	Bond Future	4315	4	4315	4	0.00
05/06/2018	EL28 On 02-August-18	134.93	Put	Bond Future	4295	4	4295	4	0.00
05/06/2018	ES33 On 02-August-18			Bond Future	10.78	79.4161	10.7802	79.4161	9,466.00
05/06/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2124	3	2124	3	0.00
05/06/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2182	3	2182	3	0.00
05/06/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2239	3	2239	3	0.00
05/06/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
05/06/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
05/06/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
05/06/2018	ES33 On 01-November-18			Bond Future	10.89	77.0482	10.8917	77.0482	0.00
05/06/2018	ES33 On 07-February-19			Bond Future	11.02	78.5432	11.0185	78.5432	0.00
05/06/2018	ES42 On 02-August-18			Bond Future	10.98	82.4139	10.9782	82.4139	7,957.00
05/06/2018	ES42 On 01-November-18			Bond Future	11.09	79.6281	11.0859	79.6281	0.00
05/06/2018	ES42 On 07-February-19			Bond Future	11.20	81.1729	11.2041	81.1729	0.00
05/06/2018	GOVI On 02-August-18			GOVI	616.32	621.2270	616.3200	621.2270	472.00
05/06/2018	GOVI On 02-August-18	605.71	Call	GOVI	106100	16	106100	16	0.00
05/06/2018	GOVI On 02-August-18	605.72	Call	GOVI	106000	16	106000	16	0.00
05/06/2018	GOVI On 02-August-18	605.70	Call	GOVI	106200	16	106200	16	0.00
05/06/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
05/06/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
05/06/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
05/06/2018	GOVI On 01-November-18			GOVI	627.34	632.3410	627.3380	632.3410	0.00
05/06/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
05/06/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
05/06/2018	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
05/06/2018	GOVI On 01-November-18	653.49	Put	GOVI	261520	21	261520	21	0.00
05/06/2018	GOVI On 01-November-18	653.51	Put	GOVI	261720	21	261720	21	0.00
05/06/2018	GOVI On 01-November-18	653.50	Put	GOVI	261620	21	261620	21	0.00
05/06/2018	GOVI On 07-February-19			GOVI	639.52	644.6160	639.5170	644.6160	0.00
05/06/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
05/06/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
05/06/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
05/06/2018	GOVI On 07-February-19	666.51	Put	GOVI	269930	22	269930	22	0.00
05/06/2018	GOVI On 07-February-19	666.52	Put	GOVI	270030	22	270030	22	0.00
05/06/2018	GOVI On 07-February-19	666.53	Put	GOVI	270130	22	270130	22	0.00
05/06/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/06/2018	IGOV On 02-August-18			Index Future	258.27	258.3770	258.2700	258.3770	869.00
05/06/2018	IGOV On 01-November-18			Index Future	262.94	263.0490	262.9370	263.0490	241.00
05/06/2018	IGOV On 07-February-19			Index Future	268.10	268.2100	268.0970	268.2100	0.00
05/06/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
05/06/2018	IS01 On 20-September-18			Interest Rate Swap	100.05	100.0500	100.0500	100.0500	0.00
05/06/2018	IS01 On 20-December-18			Interest Rate Swap	100.50	100.5000	100.5000	100.5000	0.00
05/06/2018	IS01 On 22-March-19			Interest Rate Swap	99.50	99.5000	99.5000	99.5000	0.00
05/06/2018	IS01 On 20-June-19			Interest Rate Swap	100.18	100.1900	100.1800	100.1900	0.00
05/06/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
05/06/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
05/06/2018	IS02 On 21-December-18			Interest Rate Swap	98.88	98.8800	98.8800	98.8800	0.00
05/06/2018	IS02 On 15-March-19			Interest Rate Swap	99.25	99.2500	99.2500	99.2500	0.00
05/06/2018	IS02 On 21-June-19			Interest Rate Swap	99.63	99.6400	99.6300	99.6400	0.00
05/06/2018	IS02 On 20-September-19			Interest Rate Swap	100.02	100.0300	100.0200	100.0300	0.00
05/06/2018	IS02 On 20-December-19			Interest Rate Swap	100.96	100.9700	100.9600	100.9700	0.00
05/06/2018	IS02 On 23-March-20			Interest Rate Swap	98.70	98.7100	98.7000	98.7100	0.00
05/06/2018	IS02 On 22-June-20			Interest Rate Swap	100.58	100.5800	100.5800	100.5800	0.00
05/06/2018	IS05 On 17-December-20			Interest Rate Swap	96.15	96.1400	96.1500	96.1400	0.00
05/06/2018	IS05 On 16-March-21			Interest Rate Swap	95.37	95.3400	95.3700	95.3400	0.00
05/06/2018	IS05 On 15-June-21			Interest Rate Swap	94.55	94.5100	94.5500	94.5100	0.00
05/06/2018	IS05 On 21-September-21			Interest Rate Swap	94.73	94.6700	94.7300	94.6700	0.00
05/06/2018	IS05 On 21-December-21			Interest Rate Swap	96.93	96.8600	96.9300	96.8600	51.00
05/06/2018	IS05 On 15-March-22			Interest Rate Swap	97.06	96.9700	97.0600	96.9700	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
05/06/2018	IS05 On 21-June-22			Interest Rate Swap	98.27	98.1600	98.2700	98.1600	0.00
05/06/2018	IS05 On 20-September-22			Interest Rate Swap	100.48	100.3500	100.4800	100.3500	0.00
05/06/2018	IS05 On 20-December-22			Interest Rate Swap	101.74	101.5900	101.7400	101.5900	0.00
05/06/2018	IS05 On 22-March-23			Interest Rate Swap	96.85	96.6800	96.8500	96.6800	0.00
05/06/2018	IS05 On 20-June-23			Interest Rate Swap	101.17	100.9900	101.1700	100.9900	0.00
05/06/2018	IS10 On 17-December-25			Interest Rate Swap	94.91	94.6200	94.9100	94.6200	0.00
05/06/2018	IS10 On 16-March-26			Interest Rate Swap	91.88	91.5900	91.8800	91.5900	0.00
05/06/2018	IS10 On 15-June-26			Interest Rate Swap	90.60	90.2900	90.6000	90.2900	0.00
05/06/2018	IS10 On 21-September-26			Interest Rate Swap	92.74	92.4200	92.7400	92.4200	0.00
05/06/2018	IS10 On 21-December-26			Interest Rate Swap	96.50	96.1800	96.5000	96.1800	0.00
05/06/2018	IS10 On 15-March-27			Interest Rate Swap	95.04	94.7100	95.0400	94.7100	0.00
05/06/2018	IS10 On 21-June-27			Interest Rate Swap	97.09	96.7500	97.0900	96.7500	0.00
05/06/2018	IS10 On 20-September-27			Interest Rate Swap	100.79	100.4500	100.7900	100.4500	0.00
05/06/2018	IS10 On 20-December-27			Interest Rate Swap	101.12	100.7800	101.1200	100.7800	0.00
05/06/2018	IS10 On 22-March-28			Interest Rate Swap	96.35	95.9800	96.3500	95.9800	0.00
05/06/2018	IS10 On 20-June-28			Interest Rate Swap	101.79	101.4300	101.7900	101.4300	0.00
05/06/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/06/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/06/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/06/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
05/06/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
05/06/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
05/06/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
05/06/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
05/06/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
05/06/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
05/06/2018	R023 On 02-August-18			Bond Future	8.05	102.4561	8.0525	102.4561	33,943.00
05/06/2018	R023 On 02-August-18	10.40	Call	Bond Future	8307	9	8307	9	0.00
05/06/2018	R023 On 02-August-18	10.41	Call	Bond Future	8340	9	8340	9	0.00
05/06/2018	R023 On 02-August-18	10.39	Call	Bond Future	8273	9	8273	9	0.00
05/06/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
05/06/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
05/06/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
05/06/2018	R023 On 01-November-18			Bond Future	8.11	100.3626	8.1107	100.3626	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
05/06/2018	R023 On 01-November-18	10.59	Call	Bond Future	8352	9	8352	9	0.00
05/06/2018	R023 On 01-November-18	10.58	Call	Bond Future	8320	9	8320	9	0.00
05/06/2018	R023 On 01-November-18	10.57	Call	Bond Future	8288	9	8288	9	0.00
05/06/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	1	0	0.00
05/06/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	1	0	0.00
05/06/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	1	0	0.00
05/06/2018	R023 On 07-February-19			Bond Future	8.18	102.3102	8.1806	102.3102	0.00
05/06/2018	R023 On 07-February-19	10.57	Call	Bond Future	7660	8	7660	8	0.00
05/06/2018	R023 On 07-February-19	10.59	Call	Bond Future	7720	8	7720	8	0.00
05/06/2018	R023 On 07-February-19	10.58	Call	Bond Future	7690	8	7690	8	0.00
05/06/2018	R023 On 07-February-19	10.58	Put	Bond Future	26	0	26	0	0.00
05/06/2018	R023 On 07-February-19	10.59	Put	Bond Future	26	0	26	0	0.00
05/06/2018	R023 On 07-February-19	10.57	Put	Bond Future	27	0	27	0	0.00
05/06/2018	R035 On 02-August-18			Bond Future	9.42	100.2569	9.4159	100.2569	67,160.00
05/06/2018	R035 On 02-August-18	9.42	Call	Bond Future	1792	2	1792	2	0.00
05/06/2018	R035 On 02-August-18	9.43	Call	Bond Future	1835	2	1835	2	0.00
05/06/2018	R035 On 02-August-18	9.44	Call	Bond Future	1878	2	1878	2	0.00
05/06/2018	R035 On 02-August-18	9.43	Put	Bond Future	1721	1	1721	1	0.00
05/06/2018	R035 On 02-August-18	9.44	Put	Bond Future	1684	1	1684	1	0.00
05/06/2018	R035 On 02-August-18	9.42	Put	Bond Future	1759	1	1759	1	0.00
05/06/2018	R035 On 01-November-18			Bond Future	9.48	97.5542	9.4814	97.5542	0.00
05/06/2018	R035 On 01-November-18	8.94	Call	Bond Future	1239	2	1239	2	0.00
05/06/2018	R035 On 01-November-18	8.93	Call	Bond Future	1215	2	1215	2	0.00
05/06/2018	R035 On 01-November-18	8.92	Call	Bond Future	1191	1	1191	1	0.00
05/06/2018	R035 On 01-November-18	8.93	Put	Bond Future	5734	5	5734	5	0.00
05/06/2018	R035 On 01-November-18	8.92	Put	Bond Future	5794	5	5794	5	0.00
05/06/2018	R035 On 01-November-18	8.94	Put	Bond Future	5673	5	5673	5	0.00
05/06/2018	R035 On 07-February-19			Bond Future	9.56	99.4471	9.5553	99.4471	0.00
05/06/2018	R035 On 07-February-19	8.96	Call	Bond Future	1948	2	1948	2	0.00
05/06/2018	R035 On 07-February-19	8.98	Call	Bond Future	2004	2	2004	2	0.00
05/06/2018	R035 On 07-February-19	8.97	Call	Bond Future	1976	2	1976	2	0.00
05/06/2018	R035 On 07-February-19	8.97	Put	Bond Future	6704	6	6704	6	0.00
05/06/2018	R035 On 07-February-19	8.98	Put	Bond Future	6648	6	6648	6	0.00
05/06/2018	R035 On 07-February-19	8.96	Put	Bond Future	6760	6	6760	6	0.00

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05/06/2018	R186 On 02-August-18			Bond Future	8.68	112.5420	8.6806	112.5420	100,415.00
05/06/2018	R186 On 02-August-18	8.50	Call	Bond Future	756	1	756	1	0.00
05/06/2018	R186 On 02-August-18	8.47	Call	Bond Future	687	1	687	1	0.00
05/06/2018	R186 On 02-August-18	8.25	Call	Bond Future	303	0	303	0	3,020.00
05/06/2018	R186 On 02-August-18	8.48	Call	Bond Future	709	1	709	1	0.00
05/06/2018	R186 On 02-August-18	7.50	Call	Bond Future	3	0	3	0	3,020.00
05/06/2018	R186 On 02-August-18	8.46	Call	Bond Future	664	1	664	1	0.00
05/06/2018	R186 On 02-August-18	8.46	Put	Bond Future	2059	2	2059	2	0.00
05/06/2018	R186 On 02-August-18	8.25	Put	Bond Future	3046	3	3046	3	0.00
05/06/2018	R186 On 02-August-18	7.50	Put	Bond Future	7741	7	7741	7	0.00
05/06/2018	R186 On 02-August-18	8.48	Put	Bond Future	1976	2	1976	2	0.00
05/06/2018	R186 On 02-August-18	8.47	Put	Bond Future	2017	2	2017	2	0.00
05/06/2018	R186 On 02-August-18	8.50	Put	Bond Future	1896	2	1896	2	2,500.00
05/06/2018	R186 On 01-November-18			Bond Future	8.74	114.5551	8.7443	114.5551	0.00
05/06/2018	R186 On 01-November-18	8.46	Call	Bond Future	1345	2	1345	2	5,000.00
05/06/2018	R186 On 01-November-18	8.53	Call	Bond Future	1524	2	1524	2	0.00
05/06/2018	R186 On 01-November-18	9.14	Call	Bond Future	3630	4	3630	4	0.00
05/06/2018	R186 On 01-November-18	7.96	Call	Bond Future	447	1	447	1	5,000.00
05/06/2018	R186 On 01-November-18	8.54	Call	Bond Future	1550	2	1550	2	0.00
05/06/2018	R186 On 01-November-18	8.52	Call	Bond Future	1497	2	1497	2	0.00
05/06/2018	R186 On 01-November-18	8.52	Put	Bond Future	2877	3	2877	3	0.00
05/06/2018	R186 On 01-November-18	9.14	Put	Bond Future	1249	1	1249	1	5,000.00
05/06/2018	R186 On 01-November-18	7.96	Put	Bond Future	5372	5	5372	5	0.00
05/06/2018	R186 On 01-November-18	8.54	Put	Bond Future	2806	2	2806	2	0.00
05/06/2018	R186 On 01-November-18	8.53	Put	Bond Future	2842	3	2842	3	0.00
05/06/2018	R186 On 01-November-18	8.46	Put	Bond Future	3098	3	3098	3	0.00
05/06/2018	R186 On 07-February-19			Bond Future	8.82	111.4728	8.8163	111.4728	0.00
05/06/2018	R186 On 07-February-19	8.20	Call	Bond Future	1249	1	1249	1	0.00
05/06/2018	R186 On 07-February-19	8.21	Call	Bond Future	1268	1	1268	1	0.00
05/06/2018	R186 On 07-February-19	8.22	Call	Bond Future	1288	1	1288	1	0.00
05/06/2018	R186 On 07-February-19	8.22	Put	Bond Future	4895	5	4895	5	0.00
05/06/2018	R186 On 07-February-19	8.20	Put	Bond Future	4979	5	4979	5	0.00
05/06/2018	R186 On 07-February-19	8.21	Put	Bond Future	4937	5	4937	5	0.00
05/06/2018	R197 On 02-August-18			Bond Future	303.64	303.6429	303.6405	303.6429	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
05/06/2018	R197 On 01-November-18			Bond Future	309.13	309.1317	309.1260	309.1317	0.00
05/06/2018	R197 On 07-February-19			Bond Future	307.83	307.8395	307.8349	307.8395	0.00
05/06/2018	R202 On 02-August-18			Bond Future	241.79	242.3751	241.7875	242.3751	21,940.00
05/06/2018	R202 On 01-November-18			Bond Future	246.16	246.7564	246.1554	246.7564	0.00
05/06/2018	R202 On 07-February-19			Bond Future	247.08	247.6897	247.0781	247.6897	0.00
05/06/2018	R204 On 02-August-18			Bond Future	6.49	101.5716	6.4912	101.5716	10,173.00
05/06/2018	R204 On 02-August-18	8.98	Call	Bond Future	911	1	911	1	0.00
05/06/2018	R204 On 02-August-18	8.99	Call	Bond Future	915	1	915	1	0.00
05/06/2018	R204 On 02-August-18	8.97	Call	Bond Future	908	1	908	1	0.00
05/06/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
05/06/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
05/06/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
05/06/2018	R207 On 02-August-18			Bond Future	7.46	100.2246	7.4594	100.2246	21,341.00
05/06/2018	R207 On 02-August-18	6.85	Call	Bond Future	0	0	0	0	0.00
05/06/2018	R207 On 02-August-18	6.87	Call	Bond Future	1	0	1	0	0.00
05/06/2018	R207 On 02-August-18	6.86	Call	Bond Future	0	0	0	0	0.00
05/06/2018	R207 On 02-August-18	6.85	Put	Bond Future	820	1	820	1	0.00
05/06/2018	R207 On 02-August-18	6.87	Put	Bond Future	794	1	794	1	0.00
05/06/2018	R207 On 02-August-18	6.86	Put	Bond Future	807	1	807	1	0.00
05/06/2018	R207 On 01-November-18			Bond Future	7.50	102.0173	7.4954	102.0173	0.00
05/06/2018	R207 On 01-November-18	6.75	Call	Bond Future	9	0	9	0	0.00
05/06/2018	R207 On 01-November-18	6.74	Call	Bond Future	8	0	8	0	0.00
05/06/2018	R207 On 01-November-18	6.76	Call	Bond Future	9	0	9	0	0.00
05/06/2018	R207 On 01-November-18	6.74	Put	Bond Future	858	1	858	1	0.00
05/06/2018	R207 On 01-November-18	6.75	Put	Bond Future	848	1	848	1	0.00
05/06/2018	R207 On 01-November-18	6.76	Put	Bond Future	837	1	837	1	0.00
05/06/2018	R207 On 07-February-19			Bond Future	7.55	100.3519	7.5501	100.3519	0.00
05/06/2018	R207 On 07-February-19	6.53	Call	Bond Future	14	0	14	0	0.00
05/06/2018	R207 On 07-February-19	6.52	Call	Bond Future	14	0	14	0	0.00
05/06/2018	R207 On 07-February-19	6.51	Call	Bond Future	13	0	13	0	0.00
05/06/2018	R207 On 07-February-19	6.52	Put	Bond Future	921	1	921	1	0.00
05/06/2018	R207 On 07-February-19	6.51	Put	Bond Future	929	1	929	1	0.00
05/06/2018	R207 On 07-February-19	6.53	Put	Bond Future	913	1	913	1	0.00
05/06/2018	R208 On 02-August-18			Bond Future	7.71	100.2138	7.7111	100.2138	30,180.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2018	R208 On 02-August-18	7.14	Call	Bond Future	7	0	7	0	0.00
05/06/2018	R208 On 02-August-18	7.12	Call	Bond Future	5	0	5	0	0.00
05/06/2018	R208 On 02-August-18	7.13	Call	Bond Future	6	0	6	0	0.00
05/06/2018	R208 On 02-August-18	7.13	Put	Bond Future	1367	1	1367	1	0.00
05/06/2018	R208 On 02-August-18	7.14	Put	Bond Future	1344	1	1344	1	0.00
05/06/2018	R208 On 02-August-18	7.12	Put	Bond Future	1390	1	1390	1	0.00
05/06/2018	R208 On 01-November-18			Bond Future	7.76	98.6069	7.7649	98.6069	0.00
05/06/2018	R208 On 01-November-18	7.11	Call	Bond Future	54	0	54	0	0.00
05/06/2018	R208 On 01-November-18	7.12	Call	Bond Future	56	0	56	0	0.00
05/06/2018	R208 On 01-November-18	7.10	Call	Bond Future	51	0	51	0	0.00
05/06/2018	R208 On 01-November-18	7.12	Put	Bond Future	1437	1	1437	1	0.00
05/06/2018	R208 On 01-November-18	7.10	Put	Bond Future	1475	1	1475	1	0.00
05/06/2018	R208 On 01-November-18	7.11	Put	Bond Future	1456	1	1456	1	0.00
05/06/2018	R208 On 07-February-19			Bond Future	7.83	100.5203	7.8330	100.5203	0.00
05/06/2018	R208 On 07-February-19	7.08	Call	Bond Future	114	0	114	0	0.00
05/06/2018	R208 On 07-February-19	7.07	Call	Bond Future	111	0	111	0	0.00
05/06/2018	R208 On 07-February-19	7.06	Call	Bond Future	107	0	107	0	0.00
05/06/2018	R208 On 07-February-19	7.08	Put	Bond Future	1560	1	1560	1	0.00
05/06/2018	R208 On 07-February-19	7.06	Put	Bond Future	1592	1	1592	1	0.00
05/06/2018	R208 On 07-February-19	7.07	Put	Bond Future	1576	1	1576	1	0.00
05/06/2018	R209 On 02-August-18			Bond Future	9.42	75.9437	9.4176	75.9437	77,404.00
05/06/2018	R209 On 02-August-18	10.21	Call	Bond Future	5290	6	5290	6	0.00
05/06/2018	R209 On 02-August-18	8.96	Call	Bond Future	362	1	362	1	5,000.00
05/06/2018	R209 On 02-August-18	9.43	Call	Bond Future	1532	2	1532	2	0.00
05/06/2018	R209 On 02-August-18	10.84	Call	Bond Future	8787	10	8787	10	0.00
05/06/2018	R209 On 02-August-18	8.83	Call	Bond Future	209	0	209	0	0.00
05/06/2018	R209 On 02-August-18	8.49	Call	Bond Future	32	0	32	0	500.00
05/06/2018	R209 On 02-August-18	9.66	Call	Bond Future	2468	3	2468	3	435.00
05/06/2018	R209 On 02-August-18	10.38	Call	Bond Future	6230	7	6230	7	0.00
05/06/2018	R209 On 02-August-18	9.21	Call	Bond Future	854	1	854	1	0.00
05/06/2018	R209 On 02-August-18	8.46	Call	Bond Future	26	0	26	0	5,000.00
05/06/2018	R209 On 02-August-18	10.39	Call	Bond Future	6286	7	6286	7	0.00
05/06/2018	R209 On 02-August-18	10.40	Call	Bond Future	6341	7	6341	7	0.00
05/06/2018	R209 On 02-August-18	10.40	Put	Bond Future	109	0	109	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
05/06/2018	R209 On 02-August-18	10.38	Put	Bond Future	117	0	117	0	0.00
05/06/2018	R209 On 02-August-18	9.66	Put	Bond Future	853	1	853	1	0.00
05/06/2018	R209 On 02-August-18	10.39	Put	Bond Future	113	0	113	0	0.00
05/06/2018	R209 On 02-August-18	8.96	Put	Bond Future	3562	3	3562	3	0.00
05/06/2018	R209 On 02-August-18	8.46	Put	Bond Future	6963	6	6963	6	0.00
05/06/2018	R209 On 02-August-18	8.83	Put	Bond Future	4356	4	4356	4	500.00
05/06/2018	R209 On 02-August-18	8.49	Put	Bond Future	6738	6	6738	6	0.00
05/06/2018	R209 On 02-August-18	9.21	Put	Bond Future	2281	2	2281	2	500.00
05/06/2018	R209 On 02-August-18	10.84	Put	Bond Future	19	0	19	0	435.00
05/06/2018	R209 On 02-August-18	9.43	Put	Bond Future	1448	1	1448	1	5,000.00
05/06/2018	R209 On 02-August-18	10.21	Put	Bond Future	199	0	199	0	435.00
05/06/2018	R209 On 01-November-18			Bond Future	9.48	74.1544	9.4761	74.1544	0.00
05/06/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72491	73	72491	73	0.00
05/06/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72491	73	72491	73	0.00
05/06/2018	R209 On 01-November-18	10.00	Call	Bond Future	4697	5	4697	5	0.00
05/06/2018	R209 On 01-November-18	9.97	Call	Bond Future	4563	5	4563	5	0.00
05/06/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72491	73	72491	73	0.00
05/06/2018	R209 On 01-November-18	9.34	Call	Bond Future	2100	2	2100	2	0.00
05/06/2018	R209 On 01-November-18	9.94	Call	Bond Future	4429	5	4429	5	0.00
05/06/2018	R209 On 01-November-18	10.57	Call	Bond Future	7368	8	7368	8	0.00
05/06/2018	R209 On 01-November-18	10.57	Put	Bond Future	551	0	551	0	0.00
05/06/2018	R209 On 01-November-18	9.94	Put	Bond Future	1416	1	1416	1	0.00
05/06/2018	R209 On 01-November-18	10.00	Put	Bond Future	1308	1	1308	1	5,850.00
05/06/2018	R209 On 01-November-18	9.97	Put	Bond Future	1361	1	1361	1	0.00
05/06/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
05/06/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
05/06/2018	R209 On 01-November-18	9.34	Put	Bond Future	3021	3	3021	3	0.00
05/06/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
05/06/2018	R209 On 07-February-19			Bond Future	9.54	75.5933	9.5405	75.5933	0.00
05/06/2018	R209 On 07-February-19	8.96	Call	Bond Future	1689	2	1689	2	0.00
05/06/2018	R209 On 07-February-19	8.97	Call	Bond Future	1713	2	1713	2	0.00
05/06/2018	R209 On 07-February-19	8.95	Call	Bond Future	1665	2	1665	2	0.00
05/06/2018	R209 On 07-February-19	8.95	Put	Bond Future	5733	5	5733	5	0.00
05/06/2018	R209 On 07-February-19	8.96	Put	Bond Future	5685	5	5685	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
05/06/2018	R209 On 07-February-19	8.97	Put	Bond Future	5637	5	5637	5	0.00
05/06/2018	R210 On 02-August-18			Bond Future	190.06	190.0626	190.0630	190.0626	2,159.00
05/06/2018	R210 On 01-November-18			Bond Future	191.00	190.9980	190.9964	190.9980	0.00
05/06/2018	R210 On 07-February-19			Bond Future	194.74	194.7449	194.7439	194.7449	0.00
05/06/2018	R212 On 02-August-18			Bond Future	155.00	155.0000	154.9988	155.0000	4,575.00
05/06/2018	R212 On 01-November-18			Bond Future	157.80	157.8016	157.7988	157.8016	0.00
05/06/2018	R212 On 07-February-19			Bond Future	158.74	158.7435	158.7411	158.7435	0.00
05/06/2018	R213 On 02-August-18			Bond Future	9.20	87.4808	9.1995	87.4808	33,337.00
05/06/2018	R213 On 02-August-18	9.07	Call	Bond Future	996	1	996	1	0.00
05/06/2018	R213 On 02-August-18	9.06	Call	Bond Future	968	1	968	1	0.00
05/06/2018	R213 On 02-August-18	9.05	Call	Bond Future	941	1	941	1	0.00
05/06/2018	R213 On 02-August-18	9.06	Put	Bond Future	1885	2	1885	2	0.00
05/06/2018	R213 On 02-August-18	9.05	Put	Bond Future	1924	2	1924	2	0.00
05/06/2018	R213 On 02-August-18	9.07	Put	Bond Future	1847	2	1847	2	0.00
05/06/2018	R213 On 01-November-18			Bond Future	9.26	85.4995	9.2634	85.4995	0.00
05/06/2018	R213 On 01-November-18	8.66	Call	Bond Future	837	1	837	1	0.00
05/06/2018	R213 On 01-November-18	8.65	Call	Bond Future	819	1	819	1	0.00
05/06/2018	R213 On 01-November-18	8.64	Call	Bond Future	801	1	801	1	0.00
05/06/2018	R213 On 01-November-18	8.65	Put	Bond Future	4891	4	4891	4	0.00
05/06/2018	R213 On 01-November-18	8.64	Put	Bond Future	4942	4	4942	4	0.00
05/06/2018	R213 On 01-November-18	8.66	Put	Bond Future	4840	4	4840	4	0.00
05/06/2018	R213 On 07-February-19			Bond Future	9.34	87.1586	9.3358	87.1586	0.00
05/06/2018	R213 On 07-February-19	8.68	Call	Bond Future	1392	2	1392	2	0.00
05/06/2018	R213 On 07-February-19	8.69	Call	Bond Future	1413	2	1413	2	0.00
05/06/2018	R213 On 07-February-19	8.70	Call	Bond Future	1435	2	1435	2	0.00
05/06/2018	R213 On 07-February-19	8.69	Put	Bond Future	5630	5	5630	5	0.00
05/06/2018	R213 On 07-February-19	8.70	Put	Bond Future	5584	5	5584	5	0.00
05/06/2018	R213 On 07-February-19	8.68	Put	Bond Future	5676	5	5676	5	0.00
05/06/2018	R214 On 02-August-18			Bond Future	9.56	75.5543	9.5572	75.5543	32,085.00
05/06/2018	R214 On 02-August-18	8.94	Call	Bond Future	205	0	205	0	0.00
05/06/2018	R214 On 02-August-18	8.96	Call	Bond Future	224	0	224	0	0.00
05/06/2018	R214 On 02-August-18	8.95	Call	Bond Future	214	0	214	0	0.00
05/06/2018	R214 On 02-August-18	8.95	Put	Bond Future	4733	4	4733	4	0.00
05/06/2018	R214 On 02-August-18	8.96	Put	Bond Future	4665	4	4665	4	0.00

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05/06/2018	R214 On 02-August-18	8.94	Put	Bond Future	4802	4	4802	4	0.00
05/06/2018	R214 On 01-November-18			Bond Future	9.62	73.6130	9.6164	73.6130	0.00
05/06/2018	R214 On 01-November-18	8.98	Call	Bond Future	912	1	912	1	0.00
05/06/2018	R214 On 01-November-18	8.99	Call	Bond Future	931	1	931	1	0.00
05/06/2018	R214 On 01-November-18	9.00	Call	Bond Future	951	1	951	1	0.00
05/06/2018	R214 On 01-November-18	9.00	Put	Bond Future	5492	5	5492	5	0.00
05/06/2018	R214 On 01-November-18	8.98	Put	Bond Future	5607	5	5607	5	0.00
05/06/2018	R214 On 01-November-18	8.99	Put	Bond Future	5549	5	5549	5	0.00
05/06/2018	R214 On 07-February-19			Bond Future	9.68	75.0414	9.6826	75.0414	0.00
05/06/2018	R214 On 07-February-19	9.04	Call	Bond Future	1664	2	1664	2	0.00
05/06/2018	R214 On 07-February-19	9.05	Call	Bond Future	1689	2	1689	2	0.00
05/06/2018	R214 On 07-February-19	9.03	Call	Bond Future	1640	2	1640	2	0.00
05/06/2018	R214 On 07-February-19	9.03	Put	Bond Future	6403	6	6403	6	0.00
05/06/2018	R214 On 07-February-19	9.04	Put	Bond Future	6350	6	6350	6	0.00
05/06/2018	R214 On 07-February-19	9.05	Put	Bond Future	6297	6	6297	6	0.00
05/06/2018	R248 On 02-August-18			Bond Future	9.60	96.6264	9.5978	96.6264	99,707.00
05/06/2018	R248 On 02-August-18	8.99	Call	Bond Future	301	0	301	0	0.00
05/06/2018	R248 On 02-August-18	8.98	Call	Bond Future	288	0	288	0	0.00
05/06/2018	R248 On 02-August-18	8.97	Call	Bond Future	276	0	276	0	0.00
05/06/2018	R248 On 02-August-18	8.98	Put	Bond Future	6199	5	6199	5	0.00
05/06/2018	R248 On 02-August-18	8.97	Put	Bond Future	6288	5	6288	5	0.00
05/06/2018	R248 On 02-August-18	8.99	Put	Bond Future	6111	5	6111	5	0.00
05/06/2018	R248 On 01-November-18			Bond Future	9.66	93.9221	9.6580	93.9221	0.00
05/06/2018	R248 On 01-November-18	9.01	Call	Bond Future	1202	2	1202	2	0.00
05/06/2018	R248 On 01-November-18	9.03	Call	Bond Future	1252	2	1252	2	0.00
05/06/2018	R248 On 01-November-18	9.02	Call	Bond Future	1227	2	1227	2	0.00
05/06/2018	R248 On 01-November-18	9.02	Put	Bond Future	7269	6	7269	6	0.00
05/06/2018	R248 On 01-November-18	9.03	Put	Bond Future	7195	6	7195	6	0.00
05/06/2018	R248 On 01-November-18	9.01	Put	Bond Future	7344	7	7344	7	0.00
05/06/2018	R248 On 07-February-19			Bond Future	9.73	95.7446	9.7253	95.7446	0.00
05/06/2018	R248 On 07-February-19	9.06	Call	Bond Future	2104	2	2104	2	0.00
05/06/2018	R248 On 07-February-19	9.07	Call	Bond Future	2135	3	2135	3	0.00
05/06/2018	R248 On 07-February-19	9.05	Call	Bond Future	2073	2	2073	2	0.00
05/06/2018	R248 On 07-February-19	9.07	Put	Bond Future	8268	8	8268	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2018	R248 On 07-February-19	9.05	Put	Bond Future	8405	8	8405	8	0.00
05/06/2018	R248 On 07-February-19	9.06	Put	Bond Future	8336	8	8336	8	0.00