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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/06/2018 TO: 06/06/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	2025 On 02-August-18			Bond Future	134.41	134.4156	134.4136	134.4156	864.00
06/06/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
06/06/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
06/06/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
06/06/2018	2025 On 02-August-18	136.66	Put	Bond Future	2246	2	2	2	0.00
06/06/2018	2025 On 02-August-18	136.67	Put	Bond Future	2256	2	2	2	0.00
06/06/2018	2025 On 02-August-18	136.65	Put	Bond Future	2236	2	2	2	0.00
06/06/2018	2025 On 01-November-18			Bond Future	136.84	136.8438	136.8428	136.8438	0.00
06/06/2018	2025 On 07-February-19			Bond Future	138.11	138.1154	138.1135	138.1154	0.00
06/06/2018	2029 On 02-August-18			Bond Future	102.68	102.7814	102.6831	102.7814	1,370.00
06/06/2018	2029 On 01-November-18			Bond Future	103.49	103.5885	103.4892	103.5885	0.00
06/06/2018	2029 On 07-February-19			Bond Future	105.52	105.6211	105.5192	105.6211	0.00
06/06/2018	2030 On 02-August-18			Bond Future	9.14	92.2525	92.1315	92.2525	41,402.00
06/06/2018	2030 On 02-August-18	9.46	Call	Bond Future	2683	3	3	3	0.00
06/06/2018	2030 On 02-August-18	8.51	Call	Bond Future	124	0	0	0	7,850.00
06/06/2018	2030 On 02-August-18	8.91	Call	Bond Future	689	1	1	1	7,850.00
06/06/2018	2030 On 02-August-18	9.50	Call	Bond Future	2878	3	3	3	0.00
06/06/2018	2030 On 02-August-18	9.47	Call	Bond Future	2731	3	3	3	0.00
06/06/2018	2030 On 02-August-18	9.45	Call	Bond Future	2635	3	3	3	0.00
06/06/2018	2030 On 02-August-18	9.50	Put	Bond Future	545	1	1	1	7,850.00
06/06/2018	2030 On 02-August-18	9.47	Put	Bond Future	591	1	1	1	0.00
06/06/2018	2030 On 02-August-18	9.45	Put	Bond Future	624	1	1	1	0.00
06/06/2018	2030 On 02-August-18	8.91	Put	Bond Future	2247	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2018	2030 On 02-August-18	9.46	Put	Bond Future	607	1	1	1	0.00
06/06/2018	2030 On 02-August-18	8.51	Put	Bond Future	4451	4	4	4	0.00
06/06/2018	2030 On 01-November-18			Bond Future	9.21	93.9013	93.7788	93.9013	0.00
06/06/2018	2030 On 01-November-18	8.58	Call	Bond Future	658	1	1	1	0.00
06/06/2018	2030 On 01-November-18	8.60	Call	Bond Future	693	1	1	1	0.00
06/06/2018	2030 On 01-November-18	8.59	Call	Bond Future	675	1	1	1	0.00
06/06/2018	2030 On 01-November-18	8.59	Put	Bond Future	4808	5	5	5	0.00
06/06/2018	2030 On 01-November-18	8.58	Put	Bond Future	4860	5	5	5	0.00
06/06/2018	2030 On 01-November-18	8.60	Put	Bond Future	4756	5	5	5	0.00
06/06/2018	2030 On 07-February-19			Bond Future	9.28	91.7142	91.5887	91.7142	0.00
06/06/2018	2030 On 07-February-19	8.62	Call	Bond Future	1227	1	1	1	0.00
06/06/2018	2030 On 07-February-19	8.63	Call	Bond Future	1249	1	1	1	0.00
06/06/2018	2030 On 07-February-19	8.64	Call	Bond Future	1272	1	1	1	0.00
06/06/2018	2030 On 07-February-19	8.64	Put	Bond Future	5465	6	5	6	0.00
06/06/2018	2030 On 07-February-19	8.63	Put	Bond Future	5511	6	6	6	0.00
06/06/2018	2030 On 07-February-19	8.62	Put	Bond Future	5556	6	6	6	0.00
06/06/2018	2032 On 02-August-18			Bond Future	9.31	94.9213	94.7893	94.9213	32,826.00
06/06/2018	2032 On 02-August-18	9.68	Call	Bond Future	3169	3	3	3	0.00
06/06/2018	2032 On 02-August-18	9.67	Call	Bond Future	3115	3	3	3	0.00
06/06/2018	2032 On 02-August-18	9.66	Call	Bond Future	3062	3	3	3	0.00
06/06/2018	2032 On 02-August-18	9.67	Put	Bond Future	576	1	1	1	0.00
06/06/2018	2032 On 02-August-18	9.66	Put	Bond Future	592	1	1	1	0.00
06/06/2018	2032 On 02-August-18	9.68	Put	Bond Future	560	1	1	1	0.00
06/06/2018	2032 On 01-November-18			Bond Future	9.38	92.4629	92.3292	92.4629	0.00
06/06/2018	2032 On 01-November-18	8.76	Call	Bond Future	792	1	1	1	0.00
06/06/2018	2032 On 01-November-18	8.77	Call	Bond Future	811	1	1	1	0.00
06/06/2018	2032 On 01-November-18	8.75	Call	Bond Future	773	1	1	1	0.00
06/06/2018	2032 On 01-November-18	8.75	Put	Bond Future	5368	5	5	5	0.00
06/06/2018	2032 On 01-November-18	8.76	Put	Bond Future	5311	5	5	5	0.00
06/06/2018	2032 On 01-November-18	8.77	Put	Bond Future	5254	5	5	5	0.00
06/06/2018	2032 On 07-February-19			Bond Future	9.45	94.2573	94.1203	94.2573	0.00
06/06/2018	2032 On 07-February-19	8.82	Call	Bond Future	1414	2	1	2	0.00
06/06/2018	2032 On 07-February-19	8.81	Call	Bond Future	1390	2	1	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
06/06/2018	2032 On 07-February-19	8.80	Call	Bond Future	1367	2	1	2	0.00
06/06/2018	2032 On 07-February-19	8.81	Put	Bond Future	6006	6	6	6	0.00
06/06/2018	2032 On 07-February-19	8.80	Put	Bond Future	6057	6	6	6	0.00
06/06/2018	2032 On 07-February-19	8.82	Put	Bond Future	5955	6	6	6	0.00
06/06/2018	2033 On 02-August-18			Bond Future	106.53	106.6673	106.5341	106.6673	7,981.00
06/06/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
06/06/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
06/06/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
06/06/2018	2033 On 02-August-18	109.93	Put	Bond Future	3396	3	3	3	0.00
06/06/2018	2033 On 02-August-18	109.94	Put	Bond Future	3406	3	3	3	0.00
06/06/2018	2033 On 02-August-18	109.92	Put	Bond Future	3386	3	3	3	0.00
06/06/2018	2033 On 01-November-18			Bond Future	107.34	107.4732	107.3383	107.4732	0.00
06/06/2018	2033 On 07-February-19			Bond Future	109.44	109.5819	109.4438	109.5819	0.00
06/06/2018	2037 On 02-August-18			Bond Future	9.51	91.5820	91.4763	91.5820	56,491.00
06/06/2018	2037 On 02-August-18	9.95	Call	Bond Future	3974	4	4	4	0.00
06/06/2018	2037 On 02-August-18	9.96	Call	Bond Future	4036	4	4	4	0.00
06/06/2018	2037 On 02-August-18	9.97	Call	Bond Future	4098	4	4	4	0.00
06/06/2018	2037 On 02-August-18	9.97	Put	Bond Future	477	1	0	1	0.00
06/06/2018	2037 On 02-August-18	9.95	Put	Bond Future	505	1	1	1	0.00
06/06/2018	2037 On 02-August-18	9.96	Put	Bond Future	491	1	0	1	0.00
06/06/2018	2037 On 01-November-18			Bond Future	9.57	93.2188	93.1118	93.2188	0.00
06/06/2018	2037 On 01-November-18	9.01	Call	Bond Future	1010	1	1	1	0.00
06/06/2018	2037 On 01-November-18	9.03	Call	Bond Future	1057	1	1	1	0.00
06/06/2018	2037 On 01-November-18	9.02	Call	Bond Future	1033	1	1	1	0.00
06/06/2018	2037 On 01-November-18	9.02	Put	Bond Future	5550	6	6	6	0.00
06/06/2018	2037 On 01-November-18	9.03	Put	Bond Future	5489	6	5	6	0.00
06/06/2018	2037 On 01-November-18	9.01	Put	Bond Future	5613	6	6	6	0.00
06/06/2018	2037 On 07-February-19			Bond Future	9.64	90.7678	90.6582	90.7678	0.00
06/06/2018	2037 On 07-February-19	9.05	Call	Bond Future	1805	2	2	2	0.00
06/06/2018	2037 On 07-February-19	9.06	Call	Bond Future	1833	2	2	2	0.00
06/06/2018	2037 On 07-February-19	9.07	Call	Bond Future	1861	2	2	2	0.00
06/06/2018	2037 On 07-February-19	9.07	Put	Bond Future	6471	7	6	7	0.00

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06/06/2018	2037 On 07-February-19	9.05	Put	Bond Future	6585	7	7	7	0.00
06/06/2018	2037 On 07-February-19	9.06	Put	Bond Future	6527	7	7	7	0.00
06/06/2018	2038 On 02-August-18			Bond Future	127.15	127.7485	127.1520	127.7485	8,997.00
06/06/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
06/06/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
06/06/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
06/06/2018	2038 On 02-August-18	134.53	Put	Bond Future	7378	7	7	7	0.00
06/06/2018	2038 On 02-August-18	134.54	Put	Bond Future	7388	7	7	7	0.00
06/06/2018	2038 On 02-August-18	134.55	Put	Bond Future	7398	7	7	7	0.00
06/06/2018	2038 On 01-November-18			Bond Future	129.45	130.0561	129.4497	130.0561	0.00
06/06/2018	2038 On 07-February-19			Bond Future	130.40	131.0178	130.3987	131.0178	0.00
06/06/2018	2040 On 02-August-18			Bond Future	9.60	94.9850	94.7393	94.9850	23,354.00
06/06/2018	2040 On 02-August-18	10.05	Call	Bond Future	4305	5	4	5	0.00
06/06/2018	2040 On 02-August-18	10.04	Call	Bond Future	4239	5	4	5	0.00
06/06/2018	2040 On 02-August-18	10.03	Call	Bond Future	4173	5	4	5	0.00
06/06/2018	2040 On 02-August-18	10.04	Put	Bond Future	571	1	1	1	0.00
06/06/2018	2040 On 02-August-18	10.03	Put	Bond Future	587	1	1	1	0.00
06/06/2018	2040 On 02-August-18	10.05	Put	Bond Future	556	1	1	1	0.00
06/06/2018	2040 On 01-November-18			Bond Future	9.66	96.6826	96.4332	96.6826	0.00
06/06/2018	2040 On 01-November-18	9.08	Call	Bond Future	960	1	1	1	0.00
06/06/2018	2040 On 01-November-18	9.09	Call	Bond Future	984	1	1	1	0.00
06/06/2018	2040 On 01-November-18	9.10	Call	Bond Future	1009	1	1	1	5,900.00
06/06/2018	2040 On 01-November-18	8.50	Call	Bond Future	172	0	0	0	5,900.00
06/06/2018	2040 On 01-November-18	9.07	Call	Bond Future	936	1	1	1	0.00
06/06/2018	2040 On 01-November-18	9.07	Put	Bond Future	6220	6	6	6	0.00
06/06/2018	2040 On 01-November-18	8.50	Put	Bond Future	10990	11	11	11	0.00
06/06/2018	2040 On 01-November-18	9.10	Put	Bond Future	6015	6	6	6	0.00
06/06/2018	2040 On 01-November-18	9.08	Put	Bond Future	6151	6	6	6	0.00
06/06/2018	2040 On 01-November-18	9.09	Put	Bond Future	6083	6	6	6	0.00
06/06/2018	2040 On 07-February-19			Bond Future	9.73	94.0483	93.7934	94.0483	0.00
06/06/2018	2040 On 07-February-19	9.11	Call	Bond Future	1763	2	2	2	0.00
06/06/2018	2040 On 07-February-19	9.13	Call	Bond Future	1821	2	2	2	0.00

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06/06/2018	2040 On 07-February-19	9.12	Call	Bond Future	1792	2	2	2	0.00
06/06/2018	2040 On 07-February-19	9.12	Put	Bond Future	7178	7	7	7	0.00
06/06/2018	2040 On 07-February-19	9.11	Put	Bond Future	7241	7	7	7	0.00
06/06/2018	2040 On 07-February-19	9.13	Put	Bond Future	7115	7	7	7	0.00
06/06/2018	2044 On 02-August-18			Bond Future	9.64	92.0175	91.7676	92.0175	34,585.00
06/06/2018	2044 On 02-August-18	10.05	Call	Bond Future	4120	4	4	4	0.00
06/06/2018	2044 On 02-August-18	10.07	Call	Bond Future	4251	5	4	5	0.00
06/06/2018	2044 On 02-August-18	10.06	Call	Bond Future	4186	5	4	5	0.00
06/06/2018	2044 On 02-August-18	10.06	Put	Bond Future	627	1	1	1	0.00
06/06/2018	2044 On 02-August-18	10.07	Put	Bond Future	610	1	1	1	0.00
06/06/2018	2044 On 02-August-18	10.05	Put	Bond Future	643	1	1	1	0.00
06/06/2018	2044 On 01-November-18			Bond Future	9.70	93.6621	93.4083	93.6621	0.00
06/06/2018	2044 On 01-November-18	9.12	Call	Bond Future	996	1	1	1	0.00
06/06/2018	2044 On 01-November-18	9.13	Call	Bond Future	1021	1	1	1	0.00
06/06/2018	2044 On 01-November-18	9.14	Call	Bond Future	1046	1	1	1	0.00
06/06/2018	2044 On 01-November-18	9.13	Put	Bond Future	6194	6	6	6	0.00
06/06/2018	2044 On 01-November-18	9.14	Put	Bond Future	6124	6	6	6	0.00
06/06/2018	2044 On 01-November-18	9.12	Put	Bond Future	6263	6	6	6	0.00
06/06/2018	2044 On 07-February-19			Bond Future	9.77	91.0945	90.8351	91.0945	0.00
06/06/2018	2044 On 07-February-19	9.17	Call	Bond Future	1886	2	2	2	0.00
06/06/2018	2044 On 07-February-19	9.18	Call	Bond Future	1916	2	2	2	0.00
06/06/2018	2044 On 07-February-19	9.16	Call	Bond Future	1856	2	2	2	0.00
06/06/2018	2044 On 07-February-19	9.16	Put	Bond Future	7307	8	7	8	0.00
06/06/2018	2044 On 07-February-19	9.17	Put	Bond Future	7243	7	7	7	0.00
06/06/2018	2044 On 07-February-19	9.18	Put	Bond Future	7179	7	7	7	0.00
06/06/2018	2046 On 02-August-18			Bond Future	121.05	121.0518	121.0548	121.0518	10,876.00
06/06/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
06/06/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
06/06/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
06/06/2018	2046 On 02-August-18	128.77	Put	Bond Future	7715	8	8	8	0.00
06/06/2018	2046 On 02-August-18	128.79	Put	Bond Future	7735	8	8	8	0.00
06/06/2018	2046 On 02-August-18	128.78	Put	Bond Future	7725	8	8	8	0.00

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06/06/2018	2046 On 01-November-18			Bond Future	121.59	121.5895	121.5933	121.5895	0.00
06/06/2018	2046 On 07-February-19			Bond Future	123.98	123.9750	123.9783	123.9750	0.00
06/06/2018	2050 On 02-August-18			Bond Future	126.12	126.3944	126.1242	126.3944	9,567.00
06/06/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
06/06/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
06/06/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
06/06/2018	2050 On 02-August-18	137.54	Put	Bond Future	11416	11	11	11	0.00
06/06/2018	2050 On 02-August-18	137.52	Put	Bond Future	11396	11	11	11	0.00
06/06/2018	2050 On 02-August-18	137.53	Put	Bond Future	11406	11	11	11	0.00
06/06/2018	2050 On 01-November-18			Bond Future	128.40	128.6777	128.4036	128.6777	0.00
06/06/2018	2050 On 07-February-19			Bond Future	129.15	129.4311	129.1509	129.4311	0.00
06/06/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	AL37 On 02-August-18			Index Future	587.09	587.1790	587.0850	587.1790	0.00
06/06/2018	AL37 On 01-November-18			Index Future	597.58	597.6760	597.5830	597.6760	0.00
06/06/2018	AL37 On 07-February-19			Index Future	609.18	609.2790	609.1800	609.2790	0.00
06/06/2018	AL7T On 02-August-18			Index Future	682.20	682.9800	682.1960	682.9800	0.00
06/06/2018	AL7T On 01-November-18			Index Future	694.40	695.1900	694.3950	695.1900	0.00
06/06/2018	AL7T On 07-February-19			Index Future	707.87	708.6870	707.8700	708.6870	0.00
06/06/2018	ALBI On 02-August-18			Index Future	619.67	620.6350	619.6700	620.6350	871.00
06/06/2018	ALBI On 01-November-18			Index Future	630.75	631.7310	630.7510	631.7310	0.00
06/06/2018	ALBI On 07-February-19			Index Future	642.99	643.9950	642.9910	643.9950	0.00
06/06/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/06/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	C213 On 28-February-31			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
06/06/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2018	EL28 On 02-August-18			Bond Future	130.64	130.6347	130.6432	130.6347	0.00
06/06/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
06/06/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
06/06/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
06/06/2018	EL28 On 02-August-18	134.94	Put	Bond Future	4297	4	4	4	0.00
06/06/2018	EL28 On 02-August-18	134.95	Put	Bond Future	4307	4	4	4	0.00
06/06/2018	EL28 On 02-August-18	134.93	Put	Bond Future	4287	4	4	4	0.00
06/06/2018	ES33 On 02-August-18			Bond Future	10.80	78.7403	78.6385	78.7403	9,466.00
06/06/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2022	2	2	2	0.00
06/06/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2080	2	2	2	0.00
06/06/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2137	2	2	2	0.00
06/06/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
06/06/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
06/06/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
06/06/2018	ES33 On 01-November-18			Bond Future	10.91	76.3594	76.2562	76.3594	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
06/06/2018	ES33 On 07-February-19			Bond Future	11.04	77.8412	77.7355	77.8412	0.00
06/06/2018	ES42 On 02-August-18			Bond Future	11.01	81.6033	81.4158	81.6033	7,957.00
06/06/2018	ES42 On 01-November-18			Bond Future	11.11	78.8019	78.6116	78.8019	0.00
06/06/2018	ES42 On 07-February-19			Bond Future	11.23	80.3309	80.1364	80.3309	0.00
06/06/2018	GOVI On 02-August-18			GOVI	615.25	616.3200	615.2470	616.3200	472.00
06/06/2018	GOVI On 02-August-18	605.71	Call	GOVI	95370	11	10	11	0.00
06/06/2018	GOVI On 02-August-18	605.72	Call	GOVI	95270	11	10	11	0.00
06/06/2018	GOVI On 02-August-18	605.70	Call	GOVI	95470	11	10	11	0.00
06/06/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
06/06/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
06/06/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
06/06/2018	GOVI On 01-November-18			GOVI	626.25	627.3380	626.2490	627.3380	0.00
06/06/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
06/06/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
06/06/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
06/06/2018	GOVI On 01-November-18	653.49	Put	GOVI	272410	26	27	26	0.00
06/06/2018	GOVI On 01-November-18	653.51	Put	GOVI	272610	26	27	26	0.00
06/06/2018	GOVI On 01-November-18	653.50	Put	GOVI	272510	26	27	26	0.00
06/06/2018	GOVI On 07-February-19			GOVI	638.40	639.5170	638.4020	639.5170	0.00
06/06/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
06/06/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
06/06/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
06/06/2018	GOVI On 07-February-19	666.51	Put	GOVI	281080	27	28	27	0.00
06/06/2018	GOVI On 07-February-19	666.52	Put	GOVI	281180	27	28	27	0.00
06/06/2018	GOVI On 07-February-19	666.53	Put	GOVI	281280	27	28	27	0.00
06/06/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/06/2018	IGOV On 02-August-18			Index Future	258.09	258.2700	258.0860	258.2700	861.00
06/06/2018	IGOV On 01-November-18			Index Future	262.75	262.9370	262.7500	262.9370	241.00
06/06/2018	IGOV On 07-February-19			Index Future	267.90	268.0970	267.9040	268.0970	0.00
06/06/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	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
06/06/2018	IS01 On 20-September-18			Interest Rate Swap	100.05	100.0500	100.0500	100.0500	0.00
06/06/2018	IS01 On 20-December-18			Interest Rate Swap	100.50	100.5000	100.5000	100.5000	0.00
06/06/2018	IS01 On 22-March-19			Interest Rate Swap	99.49	99.5000	99.4900	99.5000	0.00
06/06/2018	IS01 On 20-June-19			Interest Rate Swap	100.17	100.1800	100.1700	100.1800	0.00
06/06/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
06/06/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
06/06/2018	IS02 On 21-December-18			Interest Rate Swap	98.88	98.8800	98.8800	98.8800	0.00
06/06/2018	IS02 On 15-March-19			Interest Rate Swap	99.24	99.2500	99.2400	99.2500	0.00
06/06/2018	IS02 On 21-June-19			Interest Rate Swap	99.62	99.6300	99.6200	99.6300	0.00
06/06/2018	IS02 On 20-September-19			Interest Rate Swap	100.00	100.0200	100.0000	100.0200	0.00
06/06/2018	IS02 On 20-December-19			Interest Rate Swap	100.94	100.9600	100.9400	100.9600	0.00
06/06/2018	IS02 On 23-March-20			Interest Rate Swap	98.68	98.7000	98.6800	98.7000	0.00
06/06/2018	IS02 On 22-June-20			Interest Rate Swap	100.54	100.5800	100.5400	100.5800	0.00
06/06/2018	IS05 On 17-December-20			Interest Rate Swap	96.10	96.1500	96.1000	96.1500	0.00
06/06/2018	IS05 On 16-March-21			Interest Rate Swap	95.31	95.3700	95.3100	95.3700	0.00
06/06/2018	IS05 On 15-June-21			Interest Rate Swap	94.49	94.5500	94.4900	94.5500	0.00
06/06/2018	IS05 On 21-September-21			Interest Rate Swap	94.68	94.7300	94.6800	94.7300	0.00
06/06/2018	IS05 On 21-December-21			Interest Rate Swap	96.89	96.9300	96.8900	96.9300	51.00
06/06/2018	IS05 On 15-March-22			Interest Rate Swap	97.03	97.0600	97.0300	97.0600	0.00
06/06/2018	IS05 On 21-June-22			Interest Rate Swap	98.24	98.2700	98.2400	98.2700	0.00
06/06/2018	IS05 On 20-September-22			Interest Rate Swap	100.45	100.4800	100.4500	100.4800	0.00
06/06/2018	IS05 On 20-December-22			Interest Rate Swap	101.71	101.7400	101.7100	101.7400	0.00
06/06/2018	IS05 On 22-March-23			Interest Rate Swap	96.81	96.8500	96.8100	96.8500	0.00
06/06/2018	IS05 On 20-June-23			Interest Rate Swap	101.13	101.1700	101.1300	101.1700	0.00
06/06/2018	IS10 On 17-December-25			Interest Rate Swap	94.95	94.9100	94.9500	94.9100	0.00
06/06/2018	IS10 On 16-March-26			Interest Rate Swap	91.93	91.8800	91.9300	91.8800	0.00
06/06/2018	IS10 On 15-June-26			Interest Rate Swap	90.65	90.6000	90.6500	90.6000	0.00
06/06/2018	IS10 On 21-September-26			Interest Rate Swap	92.78	92.7400	92.7800	92.7400	0.00
06/06/2018	IS10 On 21-December-26			Interest Rate Swap	96.54	96.5000	96.5400	96.5000	0.00
06/06/2018	IS10 On 15-March-27			Interest Rate Swap	95.07	95.0400	95.0700	95.0400	0.00
06/06/2018	IS10 On 21-June-27			Interest Rate Swap	97.12	97.0900	97.1200	97.0900	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
06/06/2018	IS10 On 20-September-27			Interest Rate Swap	100.82	100.7900	100.8200	100.7900	0.00
06/06/2018	IS10 On 20-December-27			Interest Rate Swap	101.16	101.1200	101.1600	101.1200	0.00
06/06/2018	IS10 On 22-March-28			Interest Rate Swap	96.39	96.3500	96.3900	96.3500	0.00
06/06/2018	IS10 On 20-June-28			Interest Rate Swap	101.83	101.7900	101.8300	101.7900	0.00
06/06/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/06/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
06/06/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
06/06/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
06/06/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
06/06/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
06/06/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	35,000.00
06/06/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	93.1400	93.1400	0.00
06/06/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	93.0900	93.0900	0.00
06/06/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
06/06/2018	R023 On 02-August-18			Bond Future	8.06	102.2241	102.2107	102.2241	33,943.00
06/06/2018	R023 On 02-August-18	10.40	Call	Bond Future	8293	8	8	8	0.00
06/06/2018	R023 On 02-August-18	10.41	Call	Bond Future	8327	8	8	8	0.00
06/06/2018	R023 On 02-August-18	10.39	Call	Bond Future	8260	8	8	8	0.00
06/06/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
06/06/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
06/06/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
06/06/2018	R023 On 01-November-18			Bond Future	8.11	100.1251	100.1123	100.1251	0.00
06/06/2018	R023 On 01-November-18	10.59	Call	Bond Future	8345	8	8	8	0.00
06/06/2018	R023 On 01-November-18	10.58	Call	Bond Future	8313	8	8	8	0.00
06/06/2018	R023 On 01-November-18	10.57	Call	Bond Future	8282	8	8	8	0.00
06/06/2018	R023 On 01-November-18	10.58	Put	Bond Future	7	0	0	0	0.00
06/06/2018	R023 On 01-November-18	10.57	Put	Bond Future	7	0	0	0	0.00
06/06/2018	R023 On 01-November-18	10.59	Put	Bond Future	7	0	0	0	0.00
06/06/2018	R023 On 07-February-19			Bond Future	8.18	102.0684	102.0546	102.0684	0.00
06/06/2018	R023 On 07-February-19	10.57	Call	Bond Future	7692	8	8	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
06/06/2018	R023 On 07-February-19	10.59	Call	Bond Future	7750	8	8	8	0.00
06/06/2018	R023 On 07-February-19	10.58	Call	Bond Future	7721	8	8	8	0.00
06/06/2018	R023 On 07-February-19	10.58	Put	Bond Future	71	0	0	0	0.00
06/06/2018	R023 On 07-February-19	10.59	Put	Bond Future	70	0	0	0	0.00
06/06/2018	R023 On 07-February-19	10.57	Put	Bond Future	72	0	0	0	0.00
06/06/2018	R035 On 02-August-18			Bond Future	9.43	99.3541	99.2068	99.3541	67,160.00
06/06/2018	R035 On 02-August-18	9.42	Call	Bond Future	1527	2	2	2	0.00
06/06/2018	R035 On 02-August-18	9.43	Call	Bond Future	1568	2	2	2	0.00
06/06/2018	R035 On 02-August-18	9.44	Call	Bond Future	1610	2	2	2	0.00
06/06/2018	R035 On 02-August-18	9.43	Put	Bond Future	1602	2	2	2	0.00
06/06/2018	R035 On 02-August-18	9.44	Put	Bond Future	1563	2	2	2	0.00
06/06/2018	R035 On 02-August-18	9.42	Put	Bond Future	1641	2	2	2	0.00
06/06/2018	R035 On 01-November-18			Bond Future	9.50	96.6340	96.4848	96.6340	0.00
06/06/2018	R035 On 01-November-18	8.94	Call	Bond Future	963	1	1	1	0.00
06/06/2018	R035 On 01-November-18	8.93	Call	Bond Future	940	1	1	1	0.00
06/06/2018	R035 On 01-November-18	8.92	Call	Bond Future	917	1	1	1	0.00
06/06/2018	R035 On 01-November-18	8.93	Put	Bond Future	5607	6	6	6	0.00
06/06/2018	R035 On 01-November-18	8.92	Put	Bond Future	5669	6	6	6	0.00
06/06/2018	R035 On 01-November-18	8.94	Put	Bond Future	5545	6	6	6	0.00
06/06/2018	R035 On 07-February-19			Bond Future	9.57	98.5094	98.3567	98.5094	0.00
06/06/2018	R035 On 07-February-19	8.96	Call	Bond Future	1670	2	2	2	0.00
06/06/2018	R035 On 07-February-19	8.98	Call	Bond Future	1724	2	2	2	0.00
06/06/2018	R035 On 07-February-19	8.97	Call	Bond Future	1697	2	2	2	0.00
06/06/2018	R035 On 07-February-19	8.97	Put	Bond Future	6577	7	7	7	0.00
06/06/2018	R035 On 07-February-19	8.98	Put	Bond Future	6521	7	7	7	0.00
06/06/2018	R035 On 07-February-19	8.96	Put	Bond Future	6634	7	7	7	0.00
06/06/2018	R186 On 02-August-18			Bond Future	8.70	111.9961	111.8830	111.9961	101,073.00
06/06/2018	R186 On 02-August-18	8.50	Call	Bond Future	661	1	1	1	0.00
06/06/2018	R186 On 02-August-18	8.47	Call	Bond Future	595	1	1	1	0.00
06/06/2018	R186 On 02-August-18	8.25	Call	Bond Future	242	0	0	0	3,020.00
06/06/2018	R186 On 02-August-18	8.48	Call	Bond Future	616	1	1	1	0.00
06/06/2018	R186 On 02-August-18	7.50	Call	Bond Future	2	0	0	0	3,020.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2018	R186 On 02-August-18	8.46	Call	Bond Future	574	1	1	1	0.00
06/06/2018	R186 On 02-August-18	8.46	Put	Bond Future	2081	2	2	2	0.00
06/06/2018	R186 On 02-August-18	8.25	Put	Bond Future	3099	3	3	3	0.00
06/06/2018	R186 On 02-August-18	7.50	Put	Bond Future	7854	8	8	8	0.00
06/06/2018	R186 On 02-August-18	8.48	Put	Bond Future	1996	2	2	2	0.00
06/06/2018	R186 On 02-August-18	8.47	Put	Bond Future	2039	2	2	2	0.00
06/06/2018	R186 On 02-August-18	8.50	Put	Bond Future	1914	2	2	2	2,500.00
06/06/2018	R186 On 01-November-18			Bond Future	8.76	113.9981	113.8838	113.9981	0.00
06/06/2018	R186 On 01-November-18	8.46	Call	Bond Future	1202	1	1	1	5,000.00
06/06/2018	R186 On 01-November-18	8.53	Call	Bond Future	1377	2	1	2	0.00
06/06/2018	R186 On 01-November-18	9.14	Call	Bond Future	3465	4	3	4	0.00
06/06/2018	R186 On 01-November-18	7.96	Call	Bond Future	341	0	0	0	5,000.00
06/06/2018	R186 On 01-November-18	8.54	Call	Bond Future	1403	2	1	2	0.00
06/06/2018	R186 On 01-November-18	8.52	Call	Bond Future	1351	1	1	1	0.00
06/06/2018	R186 On 01-November-18	8.52	Put	Bond Future	2846	3	3	3	0.00
06/06/2018	R186 On 01-November-18	9.14	Put	Bond Future	1198	1	1	1	5,000.00
06/06/2018	R186 On 01-November-18	7.96	Put	Bond Future	5380	5	5	5	0.00
06/06/2018	R186 On 01-November-18	8.54	Put	Bond Future	2773	3	3	3	0.00
06/06/2018	R186 On 01-November-18	8.53	Put	Bond Future	2809	3	3	3	0.00
06/06/2018	R186 On 01-November-18	8.46	Put	Bond Future	3069	3	3	3	0.00
06/06/2018	R186 On 07-February-19			Bond Future	8.84	110.9052	110.7881	110.9052	0.00
06/06/2018	R186 On 07-February-19	8.20	Call	Bond Future	1098	1	1	1	0.00
06/06/2018	R186 On 07-February-19	8.21	Call	Bond Future	1119	1	1	1	0.00
06/06/2018	R186 On 07-February-19	8.22	Call	Bond Future	1141	1	1	1	0.00
06/06/2018	R186 On 07-February-19	8.22	Put	Bond Future	4864	5	5	5	0.00
06/06/2018	R186 On 07-February-19	8.20	Put	Bond Future	4946	5	5	5	0.00
06/06/2018	R186 On 07-February-19	8.21	Put	Bond Future	4905	5	5	5	0.00
06/06/2018	R197 On 02-August-18			Bond Future	303.63	303.6405	303.6326	303.6405	2,388.00
06/06/2018	R197 On 01-November-18			Bond Future	309.12	309.1260	309.1200	309.1260	0.00
06/06/2018	R197 On 07-February-19			Bond Future	307.83	307.8349	307.8268	307.8349	0.00
06/06/2018	R202 On 02-August-18			Bond Future	241.79	241.7875	241.7892	241.7875	21,940.00
06/06/2018	R202 On 01-November-18			Bond Future	246.16	246.1554	246.1592	246.1554	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
06/06/2018	R202 On 07-February-19			Bond Future	247.08	247.0781	247.0801	247.0781	0.00
06/06/2018	R204 On 02-August-18			Bond Future	6.47	101.5440	101.5528	101.5440	10,173.00
06/06/2018	R204 On 02-August-18	8.98	Call	Bond Future	920	1	1	1	0.00
06/06/2018	R204 On 02-August-18	8.99	Call	Bond Future	924	1	1	1	0.00
06/06/2018	R204 On 02-August-18	8.97	Call	Bond Future	916	1	1	1	0.00
06/06/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
06/06/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
06/06/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
06/06/2018	R207 On 02-August-18			Bond Future	7.42	100.1653	100.2125	100.1653	21,348.00
06/06/2018	R207 On 02-August-18	6.85	Call	Bond Future	7	0	0	0	0.00
06/06/2018	R207 On 02-August-18	6.87	Call	Bond Future	8	0	0	0	0.00
06/06/2018	R207 On 02-August-18	6.86	Call	Bond Future	7	0	0	0	0.00
06/06/2018	R207 On 02-August-18	6.85	Put	Bond Future	780	1	1	1	0.00
06/06/2018	R207 On 02-August-18	6.87	Put	Bond Future	753	1	1	1	0.00
06/06/2018	R207 On 02-August-18	6.86	Put	Bond Future	767	1	1	1	0.00
06/06/2018	R207 On 01-November-18			Bond Future	7.45	101.9557	102.0044	101.9557	0.00
06/06/2018	R207 On 01-November-18	6.75	Call	Bond Future	14	0	0	0	0.00
06/06/2018	R207 On 01-November-18	6.74	Call	Bond Future	14	0	0	0	0.00
06/06/2018	R207 On 01-November-18	6.76	Call	Bond Future	15	0	0	0	0.00
06/06/2018	R207 On 01-November-18	6.74	Put	Bond Future	815	1	1	1	0.00
06/06/2018	R207 On 01-November-18	6.75	Put	Bond Future	804	1	1	1	0.00
06/06/2018	R207 On 01-November-18	6.76	Put	Bond Future	793	1	1	1	0.00
06/06/2018	R207 On 07-February-19			Bond Future	7.49	100.2893	100.3384	100.2893	0.00
06/06/2018	R207 On 07-February-19	6.53	Call	Bond Future	14	0	0	0	0.00
06/06/2018	R207 On 07-February-19	6.52	Call	Bond Future	13	0	0	0	0.00
06/06/2018	R207 On 07-February-19	6.51	Call	Bond Future	13	0	0	0	0.00
06/06/2018	R207 On 07-February-19	6.52	Put	Bond Future	872	1	1	1	0.00
06/06/2018	R207 On 07-February-19	6.51	Put	Bond Future	880	1	1	1	0.00
06/06/2018	R207 On 07-February-19	6.53	Put	Bond Future	863	1	1	1	0.00
06/06/2018	R208 On 02-August-18			Bond Future	7.70	100.1033	100.1317	100.1033	30,480.00
06/06/2018	R208 On 02-August-18	7.14	Call	Bond Future	18	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
06/06/2018	R208 On 02-August-18	7.12	Call	Bond Future	16	0	0	0	0.00
06/06/2018	R208 On 02-August-18	7.13	Call	Bond Future	17	0	0	0	0.00
06/06/2018	R208 On 02-August-18	7.13	Put	Bond Future	1350	1	1	1	0.00
06/06/2018	R208 On 02-August-18	7.14	Put	Bond Future	1327	1	1	1	0.00
06/06/2018	R208 On 02-August-18	7.12	Put	Bond Future	1373	1	1	1	0.00
06/06/2018	R208 On 01-November-18			Bond Future	7.75	98.4931	98.5226	98.4931	0.00
06/06/2018	R208 On 01-November-18	7.11	Call	Bond Future	63	0	0	0	0.00
06/06/2018	R208 On 01-November-18	7.12	Call	Bond Future	66	0	0	0	0.00
06/06/2018	R208 On 01-November-18	7.10	Call	Bond Future	60	0	0	0	0.00
06/06/2018	R208 On 01-November-18	7.12	Put	Bond Future	1417	1	1	1	0.00
06/06/2018	R208 On 01-November-18	7.10	Put	Bond Future	1455	1	1	1	0.00
06/06/2018	R208 On 01-November-18	7.11	Put	Bond Future	1436	1	1	1	0.00
06/06/2018	R208 On 07-February-19			Bond Future	7.82	100.4045	100.4340	100.4045	0.00
06/06/2018	R208 On 07-February-19	7.08	Call	Bond Future	90	0	0	0	0.00
06/06/2018	R208 On 07-February-19	7.07	Call	Bond Future	86	0	0	0	0.00
06/06/2018	R208 On 07-February-19	7.06	Call	Bond Future	82	0	0	0	0.00
06/06/2018	R208 On 07-February-19	7.08	Put	Bond Future	1506	2	2	2	0.00
06/06/2018	R208 On 07-February-19	7.06	Put	Bond Future	1537	2	2	2	0.00
06/06/2018	R208 On 07-February-19	7.07	Put	Bond Future	1521	2	2	2	0.00
06/06/2018	R209 On 02-August-18			Bond Future	9.44	75.1823	75.0573	75.1823	81,538.00
06/06/2018	R209 On 02-August-18	10.21	Call	Bond Future	5134	5	5	5	0.00
06/06/2018	R209 On 02-August-18	8.83	Call	Bond Future	136	0	0	0	0.00
06/06/2018	R209 On 02-August-18	8.96	Call	Bond Future	262	0	0	0	5,000.00
06/06/2018	R209 On 02-August-18	9.43	Call	Bond Future	1358	2	1	2	0.00
06/06/2018	R209 On 02-August-18	10.84	Call	Bond Future	8660	9	9	9	0.00
06/06/2018	R209 On 02-August-18	9.66	Call	Bond Future	2276	2	2	2	435.00
06/06/2018	R209 On 02-August-18	8.49	Call	Bond Future	18	0	0	0	500.00
06/06/2018	R209 On 02-August-18	10.38	Call	Bond Future	6091	6	6	6	0.00
06/06/2018	R209 On 02-August-18	9.21	Call	Bond Future	714	1	1	1	0.00
06/06/2018	R209 On 02-August-18	8.46	Call	Bond Future	15	0	0	0	5,000.00
06/06/2018	R209 On 02-August-18	10.39	Call	Bond Future	6148	6	6	6	0.00
06/06/2018	R209 On 02-August-18	10.40	Call	Bond Future	6204	6	6	6	0.00
06/06/2018	R209 On 02-August-18	10.40	Put	Bond Future	97	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
06/06/2018	R209 On 02-August-18	10.38	Put	Bond Future	103	0	0	0	0.00
06/06/2018	R209 On 02-August-18	9.66	Put	Bond Future	785	1	1	1	0.00
06/06/2018	R209 On 02-August-18	10.39	Put	Bond Future	100	0	0	0	0.00
06/06/2018	R209 On 02-August-18	8.46	Put	Bond Future	7077	7	7	7	0.00
06/06/2018	R209 On 02-August-18	8.96	Put	Bond Future	3588	4	4	4	0.00
06/06/2018	R209 On 02-August-18	10.84	Put	Bond Future	18	0	0	0	435.00
06/06/2018	R209 On 02-August-18	9.43	Put	Bond Future	1399	1	1	1	5,000.00
06/06/2018	R209 On 02-August-18	8.83	Put	Bond Future	4408	4	4	4	500.00
06/06/2018	R209 On 02-August-18	8.49	Put	Bond Future	6849	7	7	7	0.00
06/06/2018	R209 On 02-August-18	9.21	Put	Bond Future	2266	2	2	2	500.00
06/06/2018	R209 On 02-August-18	10.21	Put	Bond Future	169	0	0	0	435.00
06/06/2018	R209 On 01-November-18			Bond Future	9.50	73.3785	73.2517	73.3785	0.00
06/06/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72364	72	72	72	0.00
06/06/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72364	72	72	72	0.00
06/06/2018	R209 On 01-November-18	10.00	Call	Bond Future	4463	5	4	5	0.00
06/06/2018	R209 On 01-November-18	9.97	Call	Bond Future	4326	5	4	5	0.00
06/06/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72364	72	72	72	0.00
06/06/2018	R209 On 01-November-18	9.34	Call	Bond Future	1887	2	2	2	0.00
06/06/2018	R209 On 01-November-18	9.94	Call	Bond Future	4191	4	4	4	0.00
06/06/2018	R209 On 01-November-18	10.57	Call	Bond Future	7234	7	7	7	0.00
06/06/2018	R209 On 01-November-18	10.57	Put	Bond Future	544	1	1	1	0.00
06/06/2018	R209 On 01-November-18	9.94	Put	Bond Future	1304	1	1	1	0.00
06/06/2018	R209 On 01-November-18	10.00	Put	Bond Future	1201	1	1	1	5,850.00
06/06/2018	R209 On 01-November-18	9.97	Put	Bond Future	1251	1	1	1	0.00
06/06/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
06/06/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
06/06/2018	R209 On 01-November-18	9.34	Put	Bond Future	2935	3	3	3	0.00
06/06/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
06/06/2018	R209 On 07-February-19			Bond Future	9.56	74.8024	74.6727	74.8024	0.00
06/06/2018	R209 On 07-February-19	8.96	Call	Bond Future	1492	2	1	2	0.00
06/06/2018	R209 On 07-February-19	8.97	Call	Bond Future	1516	2	2	2	0.00
06/06/2018	R209 On 07-February-19	8.95	Call	Bond Future	1467	2	1	2	0.00
06/06/2018	R209 On 07-February-19	8.95	Put	Bond Future	5665	6	6	6	0.00
06/06/2018	R209 On 07-February-19	8.96	Put	Bond Future	5617	6	6	6	0.00

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06/06/2018	R209 On 07-February-19	8.97	Put	Bond Future	5571	6	6	6	0.00
06/06/2018	R210 On 02-August-18			Bond Future	190.06	190.0630	190.0637	190.0630	2,159.00
06/06/2018	R210 On 01-November-18			Bond Future	191.00	190.9964	190.9984	190.9964	0.00
06/06/2018	R210 On 07-February-19			Bond Future	194.74	194.7439	194.7447	194.7439	0.00
06/06/2018	R212 On 02-August-18			Bond Future	154.99	154.9988	154.9948	154.9988	4,575.00
06/06/2018	R212 On 01-November-18			Bond Future	157.80	157.7988	157.7959	157.7988	0.00
06/06/2018	R212 On 07-February-19			Bond Future	158.74	158.7411	158.7372	158.7411	0.00
06/06/2018	R213 On 02-August-18			Bond Future	9.22	86.8481	86.7277	86.8481	33,537.00
06/06/2018	R213 On 02-August-18	9.07	Call	Bond Future	872	1	1	1	0.00
06/06/2018	R213 On 02-August-18	9.06	Call	Bond Future	846	1	1	1	0.00
06/06/2018	R213 On 02-August-18	9.05	Call	Bond Future	820	1	1	1	0.00
06/06/2018	R213 On 02-August-18	9.06	Put	Bond Future	1884	2	2	2	0.00
06/06/2018	R213 On 02-August-18	9.05	Put	Bond Future	1924	2	2	2	0.00
06/06/2018	R213 On 02-August-18	9.07	Put	Bond Future	1843	2	2	2	0.00
06/06/2018	R213 On 01-November-18			Bond Future	9.28	84.8542	84.7324	84.8542	0.00
06/06/2018	R213 On 01-November-18	8.66	Call	Bond Future	689	1	1	1	0.00
06/06/2018	R213 On 01-November-18	8.65	Call	Bond Future	672	1	1	1	0.00
06/06/2018	R213 On 01-November-18	8.64	Call	Bond Future	655	1	1	1	0.00
06/06/2018	R213 On 01-November-18	8.65	Put	Bond Future	4866	5	5	5	0.00
06/06/2018	R213 On 01-November-18	8.64	Put	Bond Future	4918	5	5	5	0.00
06/06/2018	R213 On 01-November-18	8.66	Put	Bond Future	4814	5	5	5	0.00
06/06/2018	R213 On 07-February-19			Bond Future	9.36	86.5010	86.3763	86.5010	0.00
06/06/2018	R213 On 07-February-19	8.68	Call	Bond Future	1223	1	1	1	0.00
06/06/2018	R213 On 07-February-19	8.69	Call	Bond Future	1245	1	1	1	0.00
06/06/2018	R213 On 07-February-19	8.70	Call	Bond Future	1267	1	1	1	0.00
06/06/2018	R213 On 07-February-19	8.69	Put	Bond Future	5587	6	6	6	0.00
06/06/2018	R213 On 07-February-19	8.70	Put	Bond Future	5542	6	6	6	0.00
06/06/2018	R213 On 07-February-19	8.68	Put	Bond Future	5632	6	6	6	0.00
06/06/2018	R214 On 02-August-18			Bond Future	9.59	74.7205	74.5177	74.7205	32,085.00
06/06/2018	R214 On 02-August-18	8.94	Call	Bond Future	124	0	0	0	0.00
06/06/2018	R214 On 02-August-18	8.96	Call	Bond Future	139	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
06/06/2018	R214 On 02-August-18	8.95	Call	Bond Future	131	0	0	0	0.00
06/06/2018	R214 On 02-August-18	8.95	Put	Bond Future	4853	5	5	5	0.00
06/06/2018	R214 On 02-August-18	8.96	Put	Bond Future	4783	5	5	5	0.00
06/06/2018	R214 On 02-August-18	8.94	Put	Bond Future	4924	5	5	5	0.00
06/06/2018	R214 On 01-November-18			Bond Future	9.65	72.7632	72.5572	72.7632	0.00
06/06/2018	R214 On 01-November-18	8.98	Call	Bond Future	744	1	1	1	0.00
06/06/2018	R214 On 01-November-18	8.99	Call	Bond Future	762	1	1	1	0.00
06/06/2018	R214 On 01-November-18	9.00	Call	Bond Future	781	1	1	1	0.00
06/06/2018	R214 On 01-November-18	9.00	Put	Bond Future	5528	5	6	5	0.00
06/06/2018	R214 On 01-November-18	8.98	Put	Bond Future	5645	6	6	6	0.00
06/06/2018	R214 On 01-November-18	8.99	Put	Bond Future	5586	6	6	6	0.00
06/06/2018	R214 On 07-February-19			Bond Future	9.71	74.1753	73.9649	74.1753	0.00
06/06/2018	R214 On 07-February-19	9.04	Call	Bond Future	1375	2	1	2	0.00
06/06/2018	R214 On 07-February-19	9.05	Call	Bond Future	1399	2	1	2	0.00
06/06/2018	R214 On 07-February-19	9.03	Call	Bond Future	1352	2	1	2	0.00
06/06/2018	R214 On 07-February-19	9.03	Put	Bond Future	6324	6	6	6	0.00
06/06/2018	R214 On 07-February-19	9.04	Put	Bond Future	6271	6	6	6	0.00
06/06/2018	R214 On 07-February-19	9.05	Put	Bond Future	6218	6	6	6	0.00
06/06/2018	R248 On 02-August-18			Bond Future	9.63	95.5119	95.2528	95.5119	100,207.00
06/06/2018	R248 On 02-August-18	8.99	Call	Bond Future	152	0	0	0	0.00
06/06/2018	R248 On 02-August-18	8.98	Call	Bond Future	143	0	0	0	0.00
06/06/2018	R248 On 02-August-18	8.97	Call	Bond Future	135	0	0	0	0.00
06/06/2018	R248 On 02-August-18	8.98	Put	Bond Future	6314	6	6	6	0.00
06/06/2018	R248 On 02-August-18	8.97	Put	Bond Future	6406	6	6	6	0.00
06/06/2018	R248 On 02-August-18	8.99	Put	Bond Future	6221	6	6	6	0.00
06/06/2018	R248 On 01-November-18			Bond Future	9.69	92.7864	92.5234	92.7864	0.00
06/06/2018	R248 On 01-November-18	9.01	Call	Bond Future	786	1	1	1	0.00
06/06/2018	R248 On 01-November-18	9.03	Call	Bond Future	830	1	1	1	0.00
06/06/2018	R248 On 01-November-18	9.02	Call	Bond Future	808	1	1	1	0.00
06/06/2018	R248 On 01-November-18	9.02	Put	Bond Future	7114	7	7	7	0.00
06/06/2018	R248 On 01-November-18	9.03	Put	Bond Future	7036	7	7	7	0.00
06/06/2018	R248 On 01-November-18	9.01	Put	Bond Future	7192	7	7	7	0.00
06/06/2018	R248 On 07-February-19			Bond Future	9.76	94.5871	94.3184	94.5871	0.00

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06/06/2018	R248 On 07-February-19	9.06	Call	Bond Future	1617	2	2	2	0.00
06/06/2018	R248 On 07-February-19	9.05	Call	Bond Future	1589	2	2	2	0.00
06/06/2018	R248 On 07-February-19	9.07	Call	Bond Future	1646	2	2	2	0.00
06/06/2018	R248 On 07-February-19	9.07	Put	Bond Future	8048	8	8	8	0.00
06/06/2018	R248 On 07-February-19	9.05	Put	Bond Future	8190	8	8	8	0.00
06/06/2018	R248 On 07-February-19	9.06	Put	Bond Future	8119	8	8	8	0.00