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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/12/2018 TO: 06/12/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	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
06/12/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	2025 On 07-February-19			Bond Future	132.17	132.3188	132.1710	132.3188	355.00
06/12/2018	2025 On 02-May-19			Bond Future	134.52	134.6745	134.5235	134.6745	0.00
06/12/2018	2025 On 01-August-19			Bond Future	137.17	137.3263	137.1703	137.3263	0.00
06/12/2018	2029 On 07-February-19			Bond Future	100.31	100.3058	100.3088	100.3058	2,954.00
06/12/2018	2029 On 02-May-19			Bond Future	101.02	101.0184	101.0211	101.0184	0.00
06/12/2018	2029 On 01-August-19			Bond Future	103.04	103.0426	103.0439	103.0426	0.00
06/12/2018	2030 On 07-February-19			Bond Future	9.58	90.2907	89.6550	90.2907	55,510.00
06/12/2018	2030 On 07-February-19	9.18	Call	Bond Future	412	1	0	1	4,000.00
06/12/2018	2030 On 07-February-19	9.68	Call	Bond Future	1693	2	2	2	4,000.00
06/12/2018	2030 On 07-February-19	8.62	Call	Bond Future	27	0	0	0	0.00
06/12/2018	2030 On 07-February-19	8.63	Call	Bond Future	29	0	0	0	0.00
06/12/2018	2030 On 07-February-19	10.20	Call	Bond Future	4025	5	4	5	0.00
06/12/2018	2030 On 07-February-19	8.90	Call	Bond Future	122	0	0	0	1,320.00
06/12/2018	2030 On 07-February-19	8.64	Call	Bond Future	30	0	0	0	0.00
06/12/2018	2030 On 07-February-19	9.60	Call	Bond Future	1416	2	1	2	1,320.00
06/12/2018	2030 On 07-February-19	9.40	Call	Bond Future	844	1	1	1	0.00
06/12/2018	2030 On 07-February-19	8.70	Call	Bond Future	42	0	0	0	0.00
06/12/2018	2030 On 07-February-19	8.90	Put	Bond Future	4506	4	5	4	0.00
06/12/2018	2030 On 07-February-19	8.70	Put	Bond Future	5763	5	6	5	0.00
06/12/2018	2030 On 07-February-19	9.40	Put	Bond Future	1993	2	2	2	0.00
06/12/2018	2030 On 07-February-19	8.64	Put	Bond Future	6157	6	6	6	0.00
06/12/2018	2030 On 07-February-19	9.60	Put	Bond Future	1314	1	1	1	0.00
06/12/2018	2030 On 07-February-19	8.63	Put	Bond Future	6224	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2018	2030 On 07-February-19	8.62	Put	Bond Future	6290	6	6	6	0.00
06/12/2018	2030 On 07-February-19	10.20	Put	Bond Future	305	0	0	0	4,000.00
06/12/2018	2030 On 07-February-19	9.18	Put	Bond Future	2966	3	3	3	0.00
06/12/2018	2030 On 07-February-19	9.68	Put	Bond Future	1097	1	1	1	0.00
06/12/2018	2030 On 02-May-19			Bond Future	9.65	91.8781	91.2308	91.8781	0.00
06/12/2018	2030 On 02-May-19	9.39	Call	Bond Future	1417	2	1	2	0.00
06/12/2018	2030 On 02-May-19	10.20	Call	Bond Future	4312	5	4	5	0.00
06/12/2018	2030 On 02-May-19	9.41	Call	Bond Future	1468	2	1	2	0.00
06/12/2018	2030 On 02-May-19	8.90	Call	Bond Future	479	1	0	1	3,000.00
06/12/2018	2030 On 02-May-19	9.40	Call	Bond Future	1442	2	1	2	3,000.00
06/12/2018	2030 On 02-May-19	9.40	Put	Bond Future	2972	3	3	3	0.00
06/12/2018	2030 On 02-May-19	9.41	Put	Bond Future	2936	3	3	3	0.00
06/12/2018	2030 On 02-May-19	8.90	Put	Bond Future	5206	5	5	5	0.00
06/12/2018	2030 On 02-May-19	10.20	Put	Bond Future	1023	1	1	1	3,000.00
06/12/2018	2030 On 02-May-19	9.39	Put	Bond Future	3009	3	3	3	0.00
06/12/2018	2030 On 01-August-19			Bond Future	9.71	89.6927	89.0313	89.6927	0.00
06/12/2018	2030 On 01-August-19	9.91	Call	Bond Future	3403	4	3	4	0.00
06/12/2018	2030 On 01-August-19	9.92	Call	Bond Future	3439	4	3	4	0.00
06/12/2018	2030 On 01-August-19	9.90	Call	Bond Future	3366	4	3	4	0.00
06/12/2018	2030 On 01-August-19	9.92	Put	Bond Future	2195	2	2	2	0.00
06/12/2018	2030 On 01-August-19	9.90	Put	Bond Future	2240	2	2	2	0.00
06/12/2018	2030 On 01-August-19	9.91	Put	Bond Future	2217	2	2	2	0.00
06/12/2018	2032 On 07-February-19			Bond Future	9.79	92.4774	91.7908	92.4774	43,322.00
06/12/2018	2032 On 07-February-19	8.82	Call	Bond Future	31	0	0	0	0.00
06/12/2018	2032 On 07-February-19	8.81	Call	Bond Future	29	0	0	0	0.00
06/12/2018	2032 On 07-February-19	8.80	Call	Bond Future	28	0	0	0	0.00
06/12/2018	2032 On 07-February-19	8.81	Put	Bond Future	6974	6	7	6	0.00
06/12/2018	2032 On 07-February-19	8.80	Put	Bond Future	7047	6	7	6	0.00
06/12/2018	2032 On 07-February-19	8.82	Put	Bond Future	6901	6	7	6	0.00
06/12/2018	2032 On 02-May-19			Bond Future	9.85	89.9462	89.2472	89.9462	0.00
06/12/2018	2032 On 02-May-19	9.61	Call	Bond Future	1608	2	2	2	0.00
06/12/2018	2032 On 02-May-19	9.62	Call	Bond Future	1636	2	2	2	0.00
06/12/2018	2032 On 02-May-19	9.63	Call	Bond Future	1664	2	2	2	0.00

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06/12/2018	2032 On 02-May-19	9.63	Put	Bond Future	3165	3	3	3	0.00
06/12/2018	2032 On 02-May-19	9.61	Put	Bond Future	3244	3	3	3	0.00
06/12/2018	2032 On 02-May-19	9.62	Put	Bond Future	3205	3	3	3	0.00
06/12/2018	2032 On 01-August-19			Bond Future	9.91	91.7282	91.0139	91.7282	0.00
06/12/2018	2032 On 01-August-19	10.11	Call	Bond Future	3672	4	4	4	0.00
06/12/2018	2032 On 01-August-19	10.10	Call	Bond Future	3633	4	4	4	0.00
06/12/2018	2032 On 01-August-19	10.09	Call	Bond Future	3595	4	4	4	0.00
06/12/2018	2032 On 01-August-19	10.09	Put	Bond Future	2458	2	2	2	0.00
06/12/2018	2032 On 01-August-19	10.11	Put	Bond Future	2407	2	2	2	0.00
06/12/2018	2032 On 01-August-19	10.10	Put	Bond Future	2432	2	2	2	0.00
06/12/2018	2033 On 07-February-19			Bond Future	102.37	102.4914	102.3709	102.4914	5,890.00
06/12/2018	2033 On 02-May-19			Bond Future	103.05	103.1706	103.0475	103.1706	0.00
06/12/2018	2033 On 01-August-19			Bond Future	105.11	105.2379	105.1108	105.2379	0.00
06/12/2018	2037 On 07-February-19			Bond Future	9.98	88.7695	88.0040	88.7695	56,758.00
06/12/2018	2037 On 07-February-19	9.05	Call	Bond Future	45	0	0	0	0.00
06/12/2018	2037 On 07-February-19	9.07	Call	Bond Future	51	0	0	0	0.00
06/12/2018	2037 On 07-February-19	9.06	Call	Bond Future	48	0	0	0	0.00
06/12/2018	2037 On 07-February-19	9.05	Put	Bond Future	7479	7	7	7	0.00
06/12/2018	2037 On 07-February-19	9.07	Put	Bond Future	7316	7	7	7	0.00
06/12/2018	2037 On 07-February-19	9.06	Put	Bond Future	7397	7	7	7	0.00
06/12/2018	2037 On 02-May-19			Bond Future	10.05	90.3301	89.5508	90.3301	0.00
06/12/2018	2037 On 02-May-19	9.80	Call	Bond Future	1863	2	2	2	0.00
06/12/2018	2037 On 02-May-19	9.79	Call	Bond Future	1831	2	2	2	0.00
06/12/2018	2037 On 02-May-19	9.81	Call	Bond Future	1894	2	2	2	0.00
06/12/2018	2037 On 02-May-19	9.79	Put	Bond Future	3751	3	4	3	0.00
06/12/2018	2037 On 02-May-19	9.80	Put	Bond Future	3706	3	4	3	0.00
06/12/2018	2037 On 02-May-19	9.81	Put	Bond Future	3662	3	4	3	0.00
06/12/2018	2037 On 01-August-19			Bond Future	10.11	87.8638	87.0677	87.8638	0.00
06/12/2018	2037 On 01-August-19	10.29	Call	Bond Future	4050	5	4	5	0.00
06/12/2018	2037 On 01-August-19	10.31	Call	Bond Future	4136	5	4	5	0.00
06/12/2018	2037 On 01-August-19	10.30	Call	Bond Future	4093	5	4	5	0.00
06/12/2018	2037 On 01-August-19	10.30	Put	Bond Future	2704	2	3	2	0.00

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06/12/2018	2037 On 01-August-19	10.31	Put	Bond Future	2675	2	3	2	0.00
06/12/2018	2037 On 01-August-19	10.29	Put	Bond Future	2732	2	3	2	0.00
06/12/2018	2038 On 07-February-19			Bond Future	120.06	119.8778	120.0625	119.8778	9,912.00
06/12/2018	2038 On 02-May-19			Bond Future	122.20	122.0118	122.1996	122.0118	0.00
06/12/2018	2038 On 01-August-19			Bond Future	124.59	124.4041	124.5938	124.4041	0.00
06/12/2018	2040 On 07-February-19			Bond Future	10.05	92.0254	91.2032	92.0254	32,154.00
06/12/2018	2040 On 07-February-19	9.11	Call	Bond Future	44	0	0	0	0.00
06/12/2018	2040 On 07-February-19	9.13	Call	Bond Future	49	0	0	0	0.00
06/12/2018	2040 On 07-February-19	9.12	Call	Bond Future	46	0	0	0	0.00
06/12/2018	2040 On 07-February-19	9.12	Put	Bond Future	8022	7	8	7	0.00
06/12/2018	2040 On 07-February-19	9.11	Put	Bond Future	8112	7	8	7	0.00
06/12/2018	2040 On 07-February-19	9.13	Put	Bond Future	7933	7	8	7	0.00
06/12/2018	2040 On 02-May-19			Bond Future	10.11	93.6432	92.8064	93.6432	0.00
06/12/2018	2040 On 02-May-19	9.90	Call	Bond Future	2068	2	2	2	0.00
06/12/2018	2040 On 02-May-19	10.20	Call	Bond Future	3255	4	3	4	1,150.00
06/12/2018	2040 On 02-May-19	9.60	Call	Bond Future	1164	1	1	1	1,150.00
06/12/2018	2040 On 02-May-19	9.89	Call	Bond Future	2033	2	2	2	0.00
06/12/2018	2040 On 02-May-19	9.88	Call	Bond Future	1999	2	2	2	0.00
06/12/2018	2040 On 02-May-19	9.89	Put	Bond Future	3804	3	4	3	0.00
06/12/2018	2040 On 02-May-19	9.88	Put	Bond Future	3852	3	4	3	0.00
06/12/2018	2040 On 02-May-19	9.60	Put	Bond Future	5363	5	5	5	0.00
06/12/2018	2040 On 02-May-19	9.90	Put	Bond Future	3756	3	4	3	0.00
06/12/2018	2040 On 02-May-19	10.20	Put	Bond Future	2538	2	3	2	0.00
06/12/2018	2040 On 01-August-19			Bond Future	10.17	90.9922	90.1373	90.9922	0.00
06/12/2018	2040 On 01-August-19	10.36	Call	Bond Future	4399	5	4	5	0.00
06/12/2018	2040 On 01-August-19	10.37	Call	Bond Future	4445	5	4	5	0.00
06/12/2018	2040 On 01-August-19	10.38	Call	Bond Future	4492	5	4	5	0.00
06/12/2018	2040 On 01-August-19	10.38	Put	Bond Future	2876	3	3	3	0.00
06/12/2018	2040 On 01-August-19	10.36	Put	Bond Future	2936	3	3	3	0.00
06/12/2018	2040 On 01-August-19	10.37	Put	Bond Future	2906	3	3	3	0.00
06/12/2018	2044 On 07-February-19			Bond Future	10.07	89.1751	88.2988	89.1751	37,155.00

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06/12/2018	2044 On 07-February-19	9.17	Call	Bond Future	53	0	0	0	0.00
06/12/2018	2044 On 07-February-19	9.18	Call	Bond Future	56	0	0	0	0.00
06/12/2018	2044 On 07-February-19	9.16	Call	Bond Future	51	0	0	0	0.00
06/12/2018	2044 On 07-February-19	9.16	Put	Bond Future	8038	7	8	7	0.00
06/12/2018	2044 On 07-February-19	9.17	Put	Bond Future	7947	7	8	7	0.00
06/12/2018	2044 On 07-February-19	9.18	Put	Bond Future	7856	7	8	7	0.00
06/12/2018	2044 On 02-May-19			Bond Future	10.13	90.7429	89.8508	90.7429	0.00
06/12/2018	2044 On 02-May-19	9.90	Call	Bond Future	2038	2	2	2	0.00
06/12/2018	2044 On 02-May-19	9.92	Call	Bond Future	2108	3	2	3	0.00
06/12/2018	2044 On 02-May-19	9.91	Call	Bond Future	2073	2	2	2	0.00
06/12/2018	2044 On 02-May-19	9.92	Put	Bond Future	3832	3	4	3	0.00
06/12/2018	2044 On 02-May-19	9.91	Put	Bond Future	3880	3	4	3	0.00
06/12/2018	2044 On 02-May-19	9.90	Put	Bond Future	3929	3	4	3	0.00
06/12/2018	2044 On 01-August-19			Bond Future	10.19	88.1596	87.2484	88.1596	0.00
06/12/2018	2044 On 01-August-19	10.39	Call	Bond Future	4538	5	5	5	0.00
06/12/2018	2044 On 01-August-19	10.38	Call	Bond Future	4492	5	4	5	0.00
06/12/2018	2044 On 01-August-19	10.40	Call	Bond Future	4585	5	5	5	0.00
06/12/2018	2044 On 01-August-19	10.38	Put	Bond Future	2998	3	3	3	0.00
06/12/2018	2044 On 01-August-19	10.39	Put	Bond Future	2966	3	3	3	0.00
06/12/2018	2044 On 01-August-19	10.40	Put	Bond Future	2936	3	3	3	0.00
06/12/2018	2046 On 07-February-19			Bond Future	114.19	114.4036	114.1923	114.4036	12,458.00
06/12/2018	2046 On 02-May-19			Bond Future	114.54	114.7542	114.5388	114.7542	0.00
06/12/2018	2046 On 01-August-19			Bond Future	116.83	117.0537	116.8323	117.0537	0.00
06/12/2018	2050 On 07-February-19			Bond Future	117.57	117.5640	117.5678	117.5640	10,349.00
06/12/2018	2050 On 02-May-19			Bond Future	119.66	119.6569	119.6604	119.6569	0.00
06/12/2018	2050 On 01-August-19			Bond Future	120.24	120.2360	120.2377	120.2360	0.00
06/12/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2018	AL37 On 07-February-19			Index Future	606.58	608.4750	606.5790	608.4750	0.00
06/12/2018	AL37 On 02-May-19			Index Future	617.24	619.1710	617.2390	619.1710	0.00
06/12/2018	AL37 On 01-August-19			Index Future	629.45	631.4310	629.4530	631.4310	0.00
06/12/2018	AL7T On 07-February-19			Index Future	697.74	701.5810	697.7430	701.5810	0.00
06/12/2018	AL7T On 02-May-19			Index Future	710.01	713.9140	710.0050	713.9140	0.00
06/12/2018	AL7T On 01-August-19			Index Future	724.05	728.0500	724.0540	728.0500	0.00
06/12/2018	ALBI On 07-February-19			Index Future	631.40	635.8710	631.3980	635.8710	910.00
06/12/2018	ALBI On 02-May-19			Index Future	642.50	647.0480	642.4950	647.0480	0.00
06/12/2018	ALBI On 01-August-19			Index Future	655.21	659.8610	655.2080	659.8610	0.00
06/12/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/12/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2018	CS33 On 15-September-33			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
06/12/2018	ES33 On 07-February-19			Bond Future	11.20	77.3662	76.7864	77.3662	494.00
06/12/2018	ES33 On 02-May-19			Bond Future	11.30	74.9347	74.3445	74.9347	0.00
06/12/2018	ES33 On 01-August-19			Bond Future	11.41	76.4192	75.8162	76.4192	0.00
06/12/2018	ES42 On 07-February-19			Bond Future	11.43	79.5243	78.8667	79.5243	5,169.00
06/12/2018	ES42 On 02-May-19			Bond Future	11.53	76.6616	75.9921	76.6616	0.00
06/12/2018	ES42 On 01-August-19			Bond Future	11.63	78.1807	77.4968	78.1807	0.00
06/12/2018	GOVI On 07-February-19			GOVI	624.71	629.2870	624.7130	629.2870	452.00
06/12/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
06/12/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
06/12/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
06/12/2018	GOVI On 07-February-19	666.51	Put	GOVI	417970	37	42	37	0.00
06/12/2018	GOVI On 07-February-19	666.52	Put	GOVI	418070	37	42	37	0.00
06/12/2018	GOVI On 07-February-19	666.53	Put	GOVI	418170	37	42	37	0.00
06/12/2018	GOVI On 02-May-19			GOVI	635.69	640.3480	635.6920	640.3480	0.00
06/12/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
06/12/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
06/12/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
06/12/2018	GOVI On 02-May-19	647.88	Put	GOVI	121880	8	12	8	0.00
06/12/2018	GOVI On 02-May-19	647.86	Put	GOVI	121680	8	12	8	0.00
06/12/2018	GOVI On 02-May-19	647.87	Put	GOVI	121780	8	12	8	0.00
06/12/2018	GOVI On 01-August-19			GOVI	648.27	653.0280	648.2700	653.0280	0.00
06/12/2018	GOVI On 01-August-19	638.69	Call	GOVI	95800	14	10	14	0.00
06/12/2018	GOVI On 01-August-19	638.68	Call	GOVI	95900	14	10	14	0.00
06/12/2018	GOVI On 01-August-19	638.67	Call	GOVI	96000	14	10	14	0.00
06/12/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
06/12/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
06/12/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
06/12/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/12/2018	IGOV On 07-February-19			Index Future	253.61	253.6180	253.6070	253.6180	528.00
06/12/2018	IGOV On 02-May-19			Index Future	258.12	258.1330	258.1210	258.1330	215.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2018	IGOV On 01-August-19			Index Future	263.29	263.3040	263.2890	263.3040	0.00
06/12/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
06/12/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
06/12/2018	IS01 On 20-June-19			Interest Rate Swap	102.05	102.0400	102.0500	102.0400	0.00
06/12/2018	IS01 On 19-September-19			Interest Rate Swap	99.96	99.9400	99.9600	99.9400	0.00
06/12/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
06/12/2018	IS02 On 15-March-19			Interest Rate Swap	99.34	99.3400	99.3400	99.3400	0.00
06/12/2018	IS02 On 21-June-19			Interest Rate Swap	99.77	99.7700	99.7700	99.7700	0.00
06/12/2018	IS02 On 20-September-19			Interest Rate Swap	101.96	101.9400	101.9600	101.9400	0.00
06/12/2018	IS02 On 20-December-19			Interest Rate Swap	102.98	102.9500	102.9800	102.9500	0.00
06/12/2018	IS02 On 23-March-20			Interest Rate Swap	99.07	99.0200	99.0700	99.0200	0.00
06/12/2018	IS02 On 22-June-20			Interest Rate Swap	102.73	102.6600	102.7300	102.6600	0.00
06/12/2018	IS02 On 21-September-20			Interest Rate Swap	99.81	99.7200	99.8100	99.7200	0.00
06/12/2018	IS05 On 17-December-20			Interest Rate Swap	96.68	96.5800	96.6800	96.5800	0.00
06/12/2018	IS05 On 16-March-21			Interest Rate Swap	95.94	95.8300	95.9400	95.8300	0.00
06/12/2018	IS05 On 15-June-21			Interest Rate Swap	95.15	95.0300	95.1500	95.0300	0.00
06/12/2018	IS05 On 21-September-21			Interest Rate Swap	95.36	95.2200	95.3600	95.2200	0.00
06/12/2018	IS05 On 21-December-21			Interest Rate Swap	97.59	97.4300	97.5900	97.4300	51.00
06/12/2018	IS05 On 15-March-22			Interest Rate Swap	97.76	97.5800	97.7600	97.5800	0.00
06/12/2018	IS05 On 21-June-22			Interest Rate Swap	98.99	98.7800	98.9900	98.7800	0.00
06/12/2018	IS05 On 20-September-22			Interest Rate Swap	102.95	102.7200	102.9500	102.7200	0.00
06/12/2018	IS05 On 20-December-22			Interest Rate Swap	104.23	103.9800	104.2300	103.9800	0.00
06/12/2018	IS05 On 22-March-23			Interest Rate Swap	97.65	97.3700	97.6500	97.3700	0.00
06/12/2018	IS05 On 20-June-23			Interest Rate Swap	103.71	103.4100	103.7100	103.4100	0.00
06/12/2018	IS05 On 19-September-23			Interest Rate Swap	99.25	98.9200	99.2500	98.9200	0.00
06/12/2018	IS10 On 17-December-25			Interest Rate Swap	96.15	95.7200	96.1500	95.7200	0.00
06/12/2018	IS10 On 16-March-26			Interest Rate Swap	93.20	92.7400	93.2000	92.7400	0.00
06/12/2018	IS10 On 15-June-26			Interest Rate Swap	91.99	91.5100	91.9900	91.5100	0.00
06/12/2018	IS10 On 21-September-26			Interest Rate Swap	94.19	93.7000	94.1900	93.7000	0.00
06/12/2018	IS10 On 21-December-26			Interest Rate Swap	98.00	97.5000	98.0000	97.5000	0.00
06/12/2018	IS10 On 15-March-27			Interest Rate Swap	96.61	96.1000	96.6100	96.1000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2018	IS10 On 21-June-27			Interest Rate Swap	98.71	98.2000	98.7100	98.2000	0.00
06/12/2018	IS10 On 20-September-27			Interest Rate Swap	104.17	103.6600	104.1700	103.6600	0.00
06/12/2018	IS10 On 20-December-27			Interest Rate Swap	104.56	104.0400	104.5600	104.0400	0.00
06/12/2018	IS10 On 22-March-28			Interest Rate Swap	98.14	97.6000	98.1400	97.6000	0.00
06/12/2018	IS10 On 20-June-28			Interest Rate Swap	105.31	104.7800	105.3100	104.7800	0.00
06/12/2018	IS10 On 19-September-28			Interest Rate Swap	98.95	98.3900	98.9500	98.3900	0.00
06/12/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/12/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
06/12/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
06/12/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	20,000.00
06/12/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
06/12/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
06/12/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
06/12/2018	R023 On 07-February-19			Bond Future	8.39	101.6820	101.3686	101.6820	62,183.00
06/12/2018	R023 On 07-February-19	10.57	Call	Bond Future	6934	7	7	7	0.00
06/12/2018	R023 On 07-February-19	10.59	Call	Bond Future	6994	7	7	7	0.00
06/12/2018	R023 On 07-February-19	10.58	Call	Bond Future	6964	7	7	7	0.00
06/12/2018	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
06/12/2018	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
06/12/2018	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
06/12/2018	R023 On 02-May-19			Bond Future	8.43	99.5395	99.2202	99.5395	0.00
06/12/2018	R023 On 02-May-19	8.46	Call	Bond Future	977	1	1	1	0.00
06/12/2018	R023 On 02-May-19	8.45	Call	Bond Future	959	1	1	1	0.00
06/12/2018	R023 On 02-May-19	8.44	Call	Bond Future	941	1	1	1	0.00
06/12/2018	R023 On 02-May-19	8.45	Put	Bond Future	909	1	1	1	0.00
06/12/2018	R023 On 02-May-19	8.44	Put	Bond Future	923	1	1	1	0.00
06/12/2018	R023 On 02-May-19	8.46	Put	Bond Future	895	1	1	1	0.00
06/12/2018	R023 On 01-August-19			Bond Future	8.46	101.5112	101.1841	101.5112	0.00
06/12/2018	R023 On 01-August-19	8.93	Call	Bond Future	2150	2	2	2	0.00
06/12/2018	R023 On 01-August-19	8.95	Call	Bond Future	2195	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
06/12/2018	R023 On 01-August-19	8.94	Call	Bond Future	2173	2	2	2	0.00
06/12/2018	R023 On 01-August-19	8.94	Put	Bond Future	759	1	1	1	0.00
06/12/2018	R023 On 01-August-19	8.95	Put	Bond Future	753	1	1	1	0.00
06/12/2018	R023 On 01-August-19	8.93	Put	Bond Future	766	1	1	1	0.00
06/12/2018	R035 On 07-February-19			Bond Future	9.92	96.5192	95.7571	96.5192	71,612.00
06/12/2018	R035 On 07-February-19	8.96	Call	Bond Future	36	0	0	0	0.00
06/12/2018	R035 On 07-February-19	8.98	Call	Bond Future	40	0	0	0	0.00
06/12/2018	R035 On 07-February-19	8.97	Call	Bond Future	38	0	0	0	0.00
06/12/2018	R035 On 07-February-19	8.97	Put	Bond Future	7519	7	8	7	0.00
06/12/2018	R035 On 07-February-19	8.98	Put	Bond Future	7437	7	7	7	0.00
06/12/2018	R035 On 07-February-19	8.96	Put	Bond Future	7600	7	8	7	0.00
06/12/2018	R035 On 02-May-19			Bond Future	9.98	93.7155	92.9396	93.7155	0.00
06/12/2018	R035 On 02-May-19	9.74	Call	Bond Future	1843	2	2	2	0.00
06/12/2018	R035 On 02-May-19	9.75	Call	Bond Future	1875	2	2	2	0.00
06/12/2018	R035 On 02-May-19	9.73	Call	Bond Future	1812	2	2	2	0.00
06/12/2018	R035 On 02-May-19	9.73	Put	Bond Future	3656	3	4	3	0.00
06/12/2018	R035 On 02-May-19	9.75	Put	Bond Future	3567	3	4	3	0.00
06/12/2018	R035 On 02-May-19	9.74	Put	Bond Future	3612	3	4	3	0.00
06/12/2018	R035 On 01-August-19			Bond Future	10.04	95.5719	94.7793	95.5719	0.00
06/12/2018	R035 On 01-August-19	10.24	Call	Bond Future	4175	5	4	5	0.00
06/12/2018	R035 On 01-August-19	10.23	Call	Bond Future	4131	5	4	5	0.00
06/12/2018	R035 On 01-August-19	10.22	Call	Bond Future	4089	5	4	5	0.00
06/12/2018	R035 On 01-August-19	10.23	Put	Bond Future	2731	2	3	2	0.00
06/12/2018	R035 On 01-August-19	10.22	Put	Bond Future	2759	2	3	2	0.00
06/12/2018	R035 On 01-August-19	10.24	Put	Bond Future	2703	2	3	2	0.00
06/12/2018	R186 On 07-February-19			Bond Future	9.10	109.7876	109.2228	109.7876	73,851.00
06/12/2018	R186 On 07-February-19	9.20	Call	Bond Future	1505	2	2	2	3,000.00
06/12/2018	R186 On 07-February-19	9.30	Call	Bond Future	1869	2	2	2	0.00
06/12/2018	R186 On 07-February-19	9.38	Call	Bond Future	2189	3	2	3	6,000.00
06/12/2018	R186 On 07-February-19	8.20	Call	Bond Future	27	0	0	0	0.00
06/12/2018	R186 On 07-February-19	8.50	Call	Bond Future	138	0	0	0	1,000.00
06/12/2018	R186 On 07-February-19	9.50	Call	Bond Future	2704	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2018	R186 On 07-February-19	8.21	Call	Bond Future	28	0	0	0	0.00
06/12/2018	R186 On 07-February-19	9.10	Call	Bond Future	1184	1	1	1	0.00
06/12/2018	R186 On 07-February-19	9.92	Call	Bond Future	4736	5	5	5	0.00
06/12/2018	R186 On 07-February-19	8.77	Call	Bond Future	435	1	0	1	1,170.00
06/12/2018	R186 On 07-February-19	9.23	Call	Bond Future	1609	2	2	2	3,000.00
06/12/2018	R186 On 07-February-19	8.22	Call	Bond Future	30	0	0	0	0.00
06/12/2018	R186 On 07-February-19	8.30	Call	Bond Future	48	0	0	0	210.00
06/12/2018	R186 On 07-February-19	9.90	Call	Bond Future	4634	5	5	5	0.00
06/12/2018	R186 On 07-February-19	9.27	Call	Bond Future	1755	2	2	2	1,170.00
06/12/2018	R186 On 07-February-19	8.77	Put	Bond Future	2392	2	2	2	0.00
06/12/2018	R186 On 07-February-19	9.90	Put	Bond Future	138	0	0	0	1,000.00
06/12/2018	R186 On 07-February-19	9.27	Put	Bond Future	793	1	1	1	0.00
06/12/2018	R186 On 07-February-19	8.22	Put	Bond Future	5319	5	5	5	0.00
06/12/2018	R186 On 07-February-19	9.23	Put	Bond Future	877	1	1	1	0.00
06/12/2018	R186 On 07-February-19	8.20	Put	Bond Future	5439	5	5	5	0.00
06/12/2018	R186 On 07-February-19	8.30	Put	Bond Future	4844	4	5	4	0.00
06/12/2018	R186 On 07-February-19	8.50	Put	Bond Future	3714	3	4	3	0.00
06/12/2018	R186 On 07-February-19	9.50	Put	Bond Future	434	0	0	0	5,000.00
06/12/2018	R186 On 07-February-19	9.10	Put	Bond Future	1203	1	1	1	1,000.00
06/12/2018	R186 On 07-February-19	9.92	Put	Bond Future	130	0	0	0	1,170.00
06/12/2018	R186 On 07-February-19	8.21	Put	Bond Future	5379	5	5	5	0.00
06/12/2018	R186 On 07-February-19	9.38	Put	Bond Future	598	0	1	0	0.00
06/12/2018	R186 On 07-February-19	9.30	Put	Bond Future	735	1	1	1	5,000.00
06/12/2018	R186 On 07-February-19	9.20	Put	Bond Future	945	1	1	1	0.00
06/12/2018	R186 On 02-May-19			Bond Future	9.16	111.7176	111.1423	111.7176	3,050.00
06/12/2018	R186 On 02-May-19	8.65	Call	Bond Future	709	1	1	1	3,250.00
06/12/2018	R186 On 02-May-19	9.03	Call	Bond Future	1529	2	2	2	0.00
06/12/2018	R186 On 02-May-19	10.07	Call	Bond Future	5483	6	5	6	0.00
06/12/2018	R186 On 02-May-19	9.75	Call	Bond Future	4085	5	4	5	0.00
06/12/2018	R186 On 02-May-19	9.02	Call	Bond Future	1503	2	2	2	0.00
06/12/2018	R186 On 02-May-19	9.30	Call	Bond Future	2345	3	2	3	200.00
06/12/2018	R186 On 02-May-19	9.96	Call	Bond Future	5003	5	5	5	0.00
06/12/2018	R186 On 02-May-19	9.25	Call	Bond Future	2176	3	2	3	3,250.00
06/12/2018	R186 On 02-May-19	9.01	Call	Bond Future	1477	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
06/12/2018	R186 On 02-May-19	8.62	Call	Bond Future	660	1	1	1	90.00
06/12/2018	R186 On 02-May-19	8.70	Call	Bond Future	797	1	1	1	200.00
06/12/2018	R186 On 02-May-19	9.20	Call	Bond Future	2019	2	2	2	90.00
06/12/2018	R186 On 02-May-19	8.50	Call	Bond Future	487	1	0	1	7,000.00
06/12/2018	R186 On 02-May-19	9.00	Call	Bond Future	1451	2	1	2	7,000.00
06/12/2018	R186 On 02-May-19	8.80	Call	Bond Future	989	1	1	1	7,500.00
06/12/2018	R186 On 02-May-19	10.02	Call	Bond Future	5268	6	5	6	0.00
06/12/2018	R186 On 02-May-19	8.80	Put	Bond Future	3076	3	3	3	0.00
06/12/2018	R186 On 02-May-19	9.00	Put	Bond Future	2387	2	2	2	0.00
06/12/2018	R186 On 02-May-19	8.50	Put	Bond Future	4331	4	4	4	0.00
06/12/2018	R186 On 02-May-19	9.30	Put	Bond Future	1583	1	2	1	0.00
06/12/2018	R186 On 02-May-19	8.70	Put	Bond Future	3466	3	3	3	0.00
06/12/2018	R186 On 02-May-19	8.62	Put	Bond Future	3798	3	4	3	0.00
06/12/2018	R186 On 02-May-19	9.02	Put	Bond Future	2325	2	2	2	0.00
06/12/2018	R186 On 02-May-19	9.20	Put	Bond Future	1819	2	2	2	0.00
06/12/2018	R186 On 02-May-19	10.02	Put	Bond Future	570	0	1	0	3,250.00
06/12/2018	R186 On 02-May-19	9.75	Put	Bond Future	841	1	1	1	7,000.00
06/12/2018	R186 On 02-May-19	10.07	Put	Bond Future	519	0	1	0	200.00
06/12/2018	R186 On 02-May-19	9.01	Put	Bond Future	2355	2	2	2	0.00
06/12/2018	R186 On 02-May-19	9.96	Put	Bond Future	626	1	1	1	90.00
06/12/2018	R186 On 02-May-19	8.65	Put	Bond Future	3671	3	4	3	0.00
06/12/2018	R186 On 02-May-19	9.25	Put	Bond Future	1695	1	2	1	0.00
06/12/2018	R186 On 02-May-19	9.03	Put	Bond Future	2294	2	2	2	0.00
06/12/2018	R186 On 01-August-19			Bond Future	9.22	108.6281	108.0397	108.6281	0.00
06/12/2018	R186 On 01-August-19	8.30	Call	Bond Future	465	1	0	1	6,000.00
06/12/2018	R186 On 01-August-19	9.05	Call	Bond Future	1919	2	2	2	6,000.00
06/12/2018	R186 On 01-August-19	9.52	Call	Bond Future	3418	4	3	4	0.00
06/12/2018	R186 On 01-August-19	9.54	Call	Bond Future	3491	4	3	4	0.00
06/12/2018	R186 On 01-August-19	10.08	Call	Bond Future	5611	6	6	6	0.00
06/12/2018	R186 On 01-August-19	9.53	Call	Bond Future	3454	4	3	4	0.00
06/12/2018	R186 On 01-August-19	9.53	Put	Bond Future	1767	2	2	2	0.00
06/12/2018	R186 On 01-August-19	9.54	Put	Bond Future	1750	2	2	2	0.00
06/12/2018	R186 On 01-August-19	10.08	Put	Bond Future	1016	1	1	1	6,000.00
06/12/2018	R186 On 01-August-19	9.52	Put	Bond Future	1784	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
06/12/2018	R186 On 01-August-19	9.05	Put	Bond Future	2858	3	3	3	0.00
06/12/2018	R186 On 01-August-19	8.30	Put	Bond Future	5680	5	6	5	0.00
06/12/2018	R197 On 07-February-19			Bond Future	299.04	299.0356	299.0420	299.0356	2,355.00
06/12/2018	R197 On 02-May-19			Bond Future	304.36	304.3591	304.3645	304.3591	0.00
06/12/2018	R197 On 01-August-19			Bond Future	302.90	302.8976	302.8986	302.8976	0.00
06/12/2018	R202 On 07-February-19			Bond Future	231.46	231.0440	231.4560	231.0440	8,990.00
06/12/2018	R202 On 02-May-19			Bond Future	235.58	235.1572	235.5757	235.1572	0.00
06/12/2018	R202 On 01-August-19			Bond Future	236.28	235.8535	236.2769	235.8535	0.00
06/12/2018	R207 On 07-February-19			Bond Future	5.93	101.7688	101.7219	101.7688	15,739.00
06/12/2018	R207 On 07-February-19	6.53	Call	Bond Future	534	1	1	1	0.00
06/12/2018	R207 On 07-February-19	6.52	Call	Bond Future	526	1	1	1	0.00
06/12/2018	R207 On 07-February-19	6.51	Call	Bond Future	517	1	1	1	0.00
06/12/2018	R207 On 07-February-19	6.52	Put	Bond Future	0	0	0	0	0.00
06/12/2018	R207 On 07-February-19	6.51	Put	Bond Future	0	0	0	0	0.00
06/12/2018	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
06/12/2018	R207 On 02-May-19			Bond Future	5.34	103.5579	103.5098	103.5579	0.00
06/12/2018	R207 On 02-May-19	7.61	Call	Bond Future	1521	2	2	2	0.00
06/12/2018	R207 On 02-May-19	7.63	Call	Bond Future	1534	2	2	2	0.00
06/12/2018	R207 On 02-May-19	7.62	Call	Bond Future	1527	2	2	2	0.00
06/12/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
06/12/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
06/12/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
06/12/2018	R207 On 01-August-19			Bond Future	3.78	101.9666	101.9161	101.9666	0.00
06/12/2018	R207 On 01-August-19	7.33	Call	Bond Future	1556	2	2	2	0.00
06/12/2018	R207 On 01-August-19	7.34	Call	Bond Future	1560	2	2	2	0.00
06/12/2018	R207 On 01-August-19	7.35	Call	Bond Future	1565	2	2	2	0.00
06/12/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
06/12/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
06/12/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
06/12/2018	R208 On 07-February-19			Bond Future	7.19	101.7233	101.6381	101.7233	17,015.00
06/12/2018	R208 On 07-February-19	7.08	Call	Bond Future	100	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
06/12/2018	R208 On 07-February-19	7.07	Call	Bond Future	94	0	0	0	0.00
06/12/2018	R208 On 07-February-19	7.06	Call	Bond Future	88	0	0	0	0.00
06/12/2018	R208 On 07-February-19	7.08	Put	Bond Future	313	0	0	0	0.00
06/12/2018	R208 On 07-February-19	7.06	Put	Bond Future	339	0	0	0	0.00
06/12/2018	R208 On 07-February-19	7.07	Put	Bond Future	326	0	0	0	0.00
06/12/2018	R208 On 02-May-19			Bond Future	7.12	100.1104	100.0233	100.1104	0.00
06/12/2018	R208 On 02-May-19	8.02	Call	Bond Future	1628	2	2	2	0.00
06/12/2018	R208 On 02-May-19	8.03	Call	Bond Future	1643	2	2	2	0.00
06/12/2018	R208 On 02-May-19	8.04	Call	Bond Future	1658	2	2	2	0.00
06/12/2018	R208 On 02-May-19	8.04	Put	Bond Future	76	0	0	0	0.00
06/12/2018	R208 On 02-May-19	8.02	Put	Bond Future	80	0	0	0	0.00
06/12/2018	R208 On 02-May-19	8.03	Put	Bond Future	78	0	0	0	0.00
06/12/2018	R208 On 01-August-19			Bond Future	6.98	102.0935	102.0031	102.0935	0.00
06/12/2018	R208 On 01-August-19	8.17	Call	Bond Future	1883	2	2	2	0.00
06/12/2018	R208 On 01-August-19	8.16	Call	Bond Future	1869	2	2	2	0.00
06/12/2018	R208 On 01-August-19	8.15	Call	Bond Future	1856	2	2	2	0.00
06/12/2018	R208 On 01-August-19	8.15	Put	Bond Future	78	0	0	0	0.00
06/12/2018	R208 On 01-August-19	8.17	Put	Bond Future	74	0	0	0	0.00
06/12/2018	R208 On 01-August-19	8.16	Put	Bond Future	76	0	0	0	0.00
06/12/2018	R209 On 07-February-19			Bond Future	9.85	73.4197	72.7713	73.4197	119,900.00
06/12/2018	R209 On 07-February-19	8.96	Call	Bond Future	46	0	0	0	0.00
06/12/2018	R209 On 07-February-19	9.54	Call	Bond Future	623	1	1	1	4,000.00
06/12/2018	R209 On 07-February-19	8.95	Call	Bond Future	44	0	0	0	0.00
06/12/2018	R209 On 07-February-19	9.04	Call	Bond Future	71	0	0	0	4,000.00
06/12/2018	R209 On 07-February-19	10.20	Call	Bond Future	2819	3	3	3	0.00
06/12/2018	R209 On 07-February-19	8.97	Call	Bond Future	49	0	0	0	0.00
06/12/2018	R209 On 07-February-19	9.54	Put	Bond Future	2657	2	3	2	0.00
06/12/2018	R209 On 07-February-19	8.95	Put	Bond Future	6143	6	6	6	0.00
06/12/2018	R209 On 07-February-19	9.04	Put	Bond Future	5529	5	6	5	0.00
06/12/2018	R209 On 07-February-19	8.96	Put	Bond Future	6074	5	6	5	0.00
06/12/2018	R209 On 07-February-19	10.20	Put	Bond Future	671	1	1	1	4,000.00
06/12/2018	R209 On 07-February-19	8.97	Put	Bond Future	6005	5	6	5	0.00
06/12/2018	R209 On 02-May-19			Bond Future	9.91	71.5612	70.9012	71.5612	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
06/12/2018	R209 On 02-May-19	9.69	Call	Bond Future	1632	2	2	2	0.00
06/12/2018	R209 On 02-May-19	9.68	Call	Bond Future	1605	2	2	2	0.00
06/12/2018	R209 On 02-May-19	9.95	Call	Bond Future	2430	3	2	3	760.00
06/12/2018	R209 On 02-May-19	9.35	Call	Bond Future	847	1	1	1	760.00
06/12/2018	R209 On 02-May-19	9.70	Call	Bond Future	1660	2	2	2	0.00
06/12/2018	R209 On 02-May-19	10.50	Call	Bond Future	4628	5	5	5	0.00
06/12/2018	R209 On 02-May-19	10.71	Call	Bond Future	5579	6	6	6	0.00
06/12/2018	R209 On 02-May-19	10.71	Put	Bond Future	796	1	1	1	760.00
06/12/2018	R209 On 02-May-19	10.50	Put	Bond Future	1049	1	1	1	11,560.00
06/12/2018	R209 On 02-May-19	9.35	Put	Bond Future	4489	4	4	4	0.00
06/12/2018	R209 On 02-May-19	9.68	Put	Bond Future	3062	3	3	3	0.00
06/12/2018	R209 On 02-May-19	9.95	Put	Bond Future	2169	2	2	2	0.00
06/12/2018	R209 On 02-May-19	9.69	Put	Bond Future	3024	3	3	3	0.00
06/12/2018	R209 On 02-May-19	9.70	Put	Bond Future	2987	3	3	3	0.00
06/12/2018	R209 On 01-August-19			Bond Future	9.96	72.9789	72.3047	72.9789	0.00
06/12/2018	R209 On 01-August-19	10.15	Call	Bond Future	3537	4	4	4	0.00
06/12/2018	R209 On 01-August-19	10.17	Call	Bond Future	3611	4	4	4	0.00
06/12/2018	R209 On 01-August-19	10.16	Call	Bond Future	3574	4	4	4	0.00
06/12/2018	R209 On 01-August-19	10.16	Put	Bond Future	2345	2	2	2	0.00
06/12/2018	R209 On 01-August-19	10.15	Put	Bond Future	2369	2	2	2	0.00
06/12/2018	R209 On 01-August-19	10.17	Put	Bond Future	2321	2	2	2	0.00
06/12/2018	R210 On 07-February-19			Bond Future	186.29	186.5876	186.2902	186.5876	2,708.00
06/12/2018	R210 On 02-May-19			Bond Future	187.05	187.3535	187.0499	187.3535	0.00
06/12/2018	R210 On 01-August-19			Bond Future	190.80	191.1077	190.7954	191.1077	0.00
06/12/2018	R212 On 07-February-19			Bond Future	155.78	155.7791	155.7821	155.7791	4,976.00
06/12/2018	R212 On 02-May-19			Bond Future	158.55	158.5524	158.5550	158.5524	0.00
06/12/2018	R212 On 01-August-19			Bond Future	161.66	161.6582	161.6585	161.6582	0.00
06/12/2018	R213 On 07-February-19			Bond Future	9.67	84.9885	84.3963	84.9885	32,397.00
06/12/2018	R213 On 07-February-19	8.68	Call	Bond Future	24	0	0	0	0.00
06/12/2018	R213 On 07-February-19	8.69	Call	Bond Future	25	0	0	0	0.00
06/12/2018	R213 On 07-February-19	8.70	Call	Bond Future	27	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
06/12/2018	R213 On 07-February-19	8.69	Put	Bond Future	6347	6	6	6	0.00
06/12/2018	R213 On 07-February-19	8.70	Put	Bond Future	6281	6	6	6	0.00
06/12/2018	R213 On 07-February-19	8.68	Put	Bond Future	6413	6	6	6	0.00
06/12/2018	R213 On 02-May-19			Bond Future	9.73	82.9328	82.3300	82.9328	0.00
06/12/2018	R213 On 02-May-19	9.50	Call	Bond Future	1501	2	2	2	0.00
06/12/2018	R213 On 02-May-19	9.49	Call	Bond Future	1475	2	1	2	0.00
06/12/2018	R213 On 02-May-19	9.48	Call	Bond Future	1450	2	1	2	0.00
06/12/2018	R213 On 02-May-19	9.49	Put	Bond Future	2955	3	3	3	0.00
06/12/2018	R213 On 02-May-19	9.48	Put	Bond Future	2991	3	3	3	0.00
06/12/2018	R213 On 02-May-19	9.50	Put	Bond Future	2919	3	3	3	0.00
06/12/2018	R213 On 01-August-19			Bond Future	9.79	84.5756	83.9595	84.5756	0.00
06/12/2018	R213 On 01-August-19	9.98	Call	Bond Future	3403	4	3	4	0.00
06/12/2018	R213 On 01-August-19	9.99	Call	Bond Future	3439	4	3	4	0.00
06/12/2018	R213 On 01-August-19	10.00	Call	Bond Future	3475	4	3	4	0.00
06/12/2018	R213 On 01-August-19	10.00	Put	Bond Future	2233	2	2	2	0.00
06/12/2018	R213 On 01-August-19	9.98	Put	Bond Future	2276	2	2	2	0.00
06/12/2018	R213 On 01-August-19	9.99	Put	Bond Future	2254	2	2	2	0.00
06/12/2018	R214 On 07-February-19			Bond Future	10.03	72.5304	71.8586	72.5304	29,915.00
06/12/2018	R214 On 07-February-19	9.04	Call	Bond Future	33	0	0	0	0.00
06/12/2018	R214 On 07-February-19	9.05	Call	Bond Future	35	0	0	0	0.00
06/12/2018	R214 On 07-February-19	9.03	Call	Bond Future	31	0	0	0	0.00
06/12/2018	R214 On 07-February-19	9.03	Put	Bond Future	7110	6	7	6	0.00
06/12/2018	R214 On 07-February-19	9.04	Put	Bond Future	7035	6	7	6	0.00
06/12/2018	R214 On 07-February-19	9.05	Put	Bond Future	6961	6	7	6	0.00
06/12/2018	R214 On 02-May-19			Bond Future	10.08	70.5093	69.8254	70.5093	0.00
06/12/2018	R214 On 02-May-19	9.87	Call	Bond Future	1740	2	2	2	0.00
06/12/2018	R214 On 02-May-19	9.85	Call	Bond Future	1684	2	2	2	0.00
06/12/2018	R214 On 02-May-19	9.86	Call	Bond Future	1712	2	2	2	0.00
06/12/2018	R214 On 02-May-19	9.86	Put	Bond Future	3167	3	3	3	0.00
06/12/2018	R214 On 02-May-19	9.87	Put	Bond Future	3128	3	3	3	0.00
06/12/2018	R214 On 02-May-19	9.85	Put	Bond Future	3206	3	3	3	0.00
06/12/2018	R214 On 01-August-19			Bond Future	10.13	71.9060	71.2075	71.9060	0.00
06/12/2018	R214 On 01-August-19	10.33	Call	Bond Future	3704	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2018	R214 On 01-August-19	10.34	Call	Bond Future	3742	4	4	4	0.00
06/12/2018	R214 On 01-August-19	10.32	Call	Bond Future	3667	4	4	4	0.00
06/12/2018	R214 On 01-August-19	10.32	Put	Bond Future	2468	2	2	2	0.00
06/12/2018	R214 On 01-August-19	10.33	Put	Bond Future	2442	2	2	2	0.00
06/12/2018	R214 On 01-August-19	10.34	Put	Bond Future	2418	2	2	2	0.00
06/12/2018	R248 On 07-February-19			Bond Future	10.05	92.7253	91.8246	92.7253	104,791.00
06/12/2018	R248 On 07-February-19	9.07	Call	Bond Future	35	0	0	0	0.00
06/12/2018	R248 On 07-February-19	9.05	Call	Bond Future	31	0	0	0	0.00
06/12/2018	R248 On 07-February-19	9.06	Call	Bond Future	33	0	0	0	0.00
06/12/2018	R248 On 07-February-19	9.05	Put	Bond Future	9125	8	9	8	0.00
06/12/2018	R248 On 07-February-19	9.07	Put	Bond Future	8931	8	9	8	0.00
06/12/2018	R248 On 07-February-19	9.06	Put	Bond Future	9028	8	9	8	0.00
06/12/2018	R248 On 02-May-19			Bond Future	10.10	89.9183	89.0014	89.9183	0.00
06/12/2018	R248 On 02-May-19	9.90	Call	Bond Future	2187	3	2	3	0.00
06/12/2018	R248 On 02-May-19	9.89	Call	Bond Future	2151	3	2	3	0.00
06/12/2018	R248 On 02-May-19	9.91	Call	Bond Future	2224	3	2	3	0.00
06/12/2018	R248 On 02-May-19	9.89	Put	Bond Future	3929	3	4	3	0.00
06/12/2018	R248 On 02-May-19	9.91	Put	Bond Future	3831	3	4	3	0.00
06/12/2018	R248 On 02-May-19	9.90	Put	Bond Future	3880	3	4	3	0.00
06/12/2018	R248 On 01-August-19			Bond Future	10.15	91.6994	90.7631	91.6994	0.00
06/12/2018	R248 On 01-August-19	10.36	Call	Bond Future	4679	5	5	5	0.00
06/12/2018	R248 On 01-August-19	10.35	Call	Bond Future	4631	5	5	5	0.00
06/12/2018	R248 On 01-August-19	10.34	Call	Bond Future	4584	5	5	5	0.00
06/12/2018	R248 On 01-August-19	10.35	Put	Bond Future	3042	3	3	3	0.00
06/12/2018	R248 On 01-August-19	10.34	Put	Bond Future	3074	3	3	3	0.00
06/12/2018	R248 On 01-August-19	10.36	Put	Bond Future	3011	3	3	3	0.00