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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/02/2018 TO: 06/02/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	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
06/02/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	2025 On 01-February-18			Bond Future	129.90	129.8954	129.8954	129.8954	0.00
06/02/2018	2025 On 03-May-18			Bond Future	131.83	131.8423	131.8298	131.8423	1,033.00
06/02/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
06/02/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
06/02/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
06/02/2018	2025 On 03-May-18	133.21	Put	Bond Future	1380	1	1	1	0.00
06/02/2018	2025 On 03-May-18	133.20	Put	Bond Future	1370	1	1	1	0.00
06/02/2018	2025 On 03-May-18	133.22	Put	Bond Future	1390	1	1	1	0.00
06/02/2018	2025 On 02-August-18			Bond Future	132.90	132.9092	132.8966	132.9092	0.00
06/02/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
06/02/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
06/02/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
06/02/2018	2025 On 02-August-18	136.66	Put	Bond Future	3763	4	4	4	0.00
06/02/2018	2025 On 02-August-18	136.67	Put	Bond Future	3773	4	4	4	0.00
06/02/2018	2025 On 02-August-18	136.65	Put	Bond Future	3753	4	4	4	0.00
06/02/2018	2029 On 01-February-18			Bond Future	99.90	99.9030	99.9030	99.9030	0.00
06/02/2018	2029 On 03-May-18			Bond Future	100.10	100.1108	100.1017	100.1108	1,370.00
06/02/2018	2029 On 02-August-18			Bond Future	101.96	101.9690	101.9598	101.9690	0.00
06/02/2018	2030 On 01-February-18			Bond Future	9.00	92.8877	92.8877	92.8877	0.00
06/02/2018	2030 On 03-May-18			Bond Future	9.03	94.7809	94.7851	94.7809	93,070.00
06/02/2018	2030 On 03-May-18	9.49	Call	Bond Future	4069	4	4	4	0.00
06/02/2018	2030 On 03-May-18	9.51	Call	Bond Future	4164	4	4	4	0.00
06/02/2018	2030 On 03-May-18	9.50	Call	Bond Future	4117	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
06/02/2018	2030 On 03-May-18	9.50	Put	Bond Future	977	1	1	1	0.00
06/02/2018	2030 On 03-May-18	9.51	Put	Bond Future	960	1	1	1	0.00
06/02/2018	2030 On 03-May-18	9.49	Put	Bond Future	995	1	1	1	0.00
06/02/2018	2030 On 02-August-18			Bond Future	9.08	92.5287	92.5331	92.5287	127.00
06/02/2018	2030 On 02-August-18	9.46	Call	Bond Future	4531	5	5	5	0.00
06/02/2018	2030 On 02-August-18	8.51	Call	Bond Future	1702	2	2	2	7,850.00
06/02/2018	2030 On 02-August-18	8.91	Call	Bond Future	2648	3	3	3	7,850.00
06/02/2018	2030 On 02-August-18	9.47	Call	Bond Future	4573	5	5	5	0.00
06/02/2018	2030 On 02-August-18	9.50	Call	Bond Future	4699	5	5	5	0.00
06/02/2018	2030 On 02-August-18	9.45	Call	Bond Future	4490	4	4	4	0.00
06/02/2018	2030 On 02-August-18	9.50	Put	Bond Future	1965	2	2	2	7,850.00
06/02/2018	2030 On 02-August-18	9.47	Put	Bond Future	2032	2	2	2	0.00
06/02/2018	2030 On 02-August-18	9.45	Put	Bond Future	2077	2	2	2	0.00
06/02/2018	2030 On 02-August-18	8.91	Put	Bond Future	3805	4	4	4	0.00
06/02/2018	2030 On 02-August-18	9.46	Put	Bond Future	2054	2	2	2	0.00
06/02/2018	2030 On 02-August-18	8.51	Put	Bond Future	5627	6	6	6	0.00
06/02/2018	2032 On 01-February-18			Bond Future	9.21	95.3975	95.3975	95.3975	0.00
06/02/2018	2032 On 03-May-18			Bond Future	9.23	93.2323	93.2369	93.2323	62,948.00
06/02/2018	2032 On 03-May-18	9.70	Call	Bond Future	4263	4	4	4	0.00
06/02/2018	2032 On 03-May-18	9.71	Call	Bond Future	4314	4	4	4	0.00
06/02/2018	2032 On 03-May-18	9.72	Call	Bond Future	4366	4	4	4	0.00
06/02/2018	2032 On 03-May-18	9.72	Put	Bond Future	891	1	1	1	0.00
06/02/2018	2032 On 03-May-18	9.70	Put	Bond Future	926	1	1	1	0.00
06/02/2018	2032 On 03-May-18	9.71	Put	Bond Future	908	1	1	1	0.00
06/02/2018	2032 On 02-August-18			Bond Future	9.29	94.9569	94.9618	94.9569	2.00
06/02/2018	2032 On 02-August-18	9.68	Call	Bond Future	4862	5	5	5	0.00
06/02/2018	2032 On 02-August-18	9.67	Call	Bond Future	4817	5	5	5	0.00
06/02/2018	2032 On 02-August-18	9.66	Call	Bond Future	4772	5	5	5	0.00
06/02/2018	2032 On 02-August-18	9.67	Put	Bond Future	2106	2	2	2	0.00
06/02/2018	2032 On 02-August-18	9.66	Put	Bond Future	2130	2	2	2	0.00
06/02/2018	2032 On 02-August-18	9.68	Put	Bond Future	2081	2	2	2	0.00
06/02/2018	2033 On 01-February-18			Bond Future	103.80	103.8037	103.8037	103.8037	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
06/02/2018	2033 On 03-May-18			Bond Future	103.00	103.0080	102.9989	103.0080	6,055.00
06/02/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
06/02/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
06/02/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
06/02/2018	2033 On 03-May-18	107.69	Put	Bond Future	4691	5	5	5	0.00
06/02/2018	2033 On 03-May-18	107.70	Put	Bond Future	4701	5	5	5	0.00
06/02/2018	2033 On 03-May-18	107.71	Put	Bond Future	4711	5	5	5	0.00
06/02/2018	2033 On 02-August-18			Bond Future	104.91	104.9201	104.9109	104.9201	0.00
06/02/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
06/02/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
06/02/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
06/02/2018	2033 On 02-August-18	109.93	Put	Bond Future	5019	5	5	5	0.00
06/02/2018	2033 On 02-August-18	109.94	Put	Bond Future	5029	5	5	5	0.00
06/02/2018	2033 On 02-August-18	109.92	Put	Bond Future	5009	5	5	5	0.00
06/02/2018	2037 On 01-February-18			Bond Future	9.49	91.5003	91.5003	91.5003	0.00
06/02/2018	2037 On 03-May-18			Bond Future	9.50	93.6107	93.5742	93.6107	43,874.00
06/02/2018	2037 On 03-May-18	9.97	Call	Bond Future	4772	5	5	5	0.00
06/02/2018	2037 On 03-May-18	9.99	Call	Bond Future	4883	5	5	5	0.00
06/02/2018	2037 On 03-May-18	9.98	Call	Bond Future	4827	5	5	5	0.00
06/02/2018	2037 On 03-May-18	9.98	Put	Bond Future	1068	1	1	1	0.00
06/02/2018	2037 On 03-May-18	9.97	Put	Bond Future	1088	1	1	1	0.00
06/02/2018	2037 On 03-May-18	9.99	Put	Bond Future	1048	1	1	1	0.00
06/02/2018	2037 On 02-August-18			Bond Future	9.56	91.0865	91.0495	91.0865	731.00
06/02/2018	2037 On 02-August-18	9.95	Call	Bond Future	5467	6	5	6	0.00
06/02/2018	2037 On 02-August-18	9.96	Call	Bond Future	5516	6	6	6	0.00
06/02/2018	2037 On 02-August-18	9.97	Call	Bond Future	5565	6	6	6	0.00
06/02/2018	2037 On 02-August-18	9.97	Put	Bond Future	2371	2	2	2	0.00
06/02/2018	2037 On 02-August-18	9.95	Put	Bond Future	2424	2	2	2	0.00
06/02/2018	2037 On 02-August-18	9.96	Put	Bond Future	2397	2	2	2	0.00
06/02/2018	2038 On 01-February-18			Bond Future	123.92	123.9163	123.9163	123.9163	0.00
06/02/2018	2038 On 03-May-18			Bond Future	124.59	124.2082	124.5892	124.2082	8,991.00
06/02/2018	2038 On 03-May-18	132.27	Call	Bond Future	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
06/02/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
06/02/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
06/02/2018	2038 On 03-May-18	132.29	Put	Bond Future	7701	8	8	8	0.00
06/02/2018	2038 On 03-May-18	132.27	Put	Bond Future	7681	8	8	8	0.00
06/02/2018	2038 On 03-May-18	132.28	Put	Bond Future	7691	8	8	8	0.00
06/02/2018	2038 On 02-August-18			Bond Future	125.35	124.9609	125.3490	124.9609	0.00
06/02/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
06/02/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
06/02/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
06/02/2018	2038 On 02-August-18	134.53	Put	Bond Future	9181	10	9	10	0.00
06/02/2018	2038 On 02-August-18	134.54	Put	Bond Future	9191	10	9	10	0.00
06/02/2018	2038 On 02-August-18	134.55	Put	Bond Future	9201	10	9	10	0.00
06/02/2018	2040 On 01-February-18			Bond Future	9.59	94.7783	94.7783	94.7783	0.00
06/02/2018	2040 On 03-May-18			Bond Future	9.59	97.0234	97.0291	97.0234	34,590.00
06/02/2018	2040 On 03-May-18	10.07	Call	Bond Future	5153	5	5	5	0.00
06/02/2018	2040 On 03-May-18	9.00	Call	Bond Future	923	1	1	1	1,500.00
06/02/2018	2040 On 03-May-18	10.00	Call	Bond Future	4742	5	5	5	1,500.00
06/02/2018	2040 On 03-May-18	10.06	Call	Bond Future	5093	5	5	5	0.00
06/02/2018	2040 On 03-May-18	10.08	Call	Bond Future	5212	5	5	5	0.00
06/02/2018	2040 On 03-May-18	10.06	Put	Bond Future	1160	1	1	1	0.00
06/02/2018	2040 On 03-May-18	10.00	Put	Bond Future	1297	1	1	1	0.00
06/02/2018	2040 On 03-May-18	9.00	Put	Bond Future	6281	6	6	6	0.00
06/02/2018	2040 On 03-May-18	10.07	Put	Bond Future	1138	1	1	1	0.00
06/02/2018	2040 On 03-May-18	10.08	Put	Bond Future	1117	1	1	1	0.00
06/02/2018	2040 On 02-August-18			Bond Future	9.65	94.3121	94.3180	94.3121	420.00
06/02/2018	2040 On 02-August-18	10.05	Call	Bond Future	5887	6	6	6	0.00
06/02/2018	2040 On 02-August-18	10.04	Call	Bond Future	5835	6	6	6	0.00
06/02/2018	2040 On 02-August-18	10.03	Call	Bond Future	5783	6	6	6	0.00
06/02/2018	2040 On 02-August-18	10.04	Put	Bond Future	2589	3	3	3	0.00
06/02/2018	2040 On 02-August-18	10.03	Put	Bond Future	2618	3	3	3	0.00
06/02/2018	2040 On 02-August-18	10.05	Put	Bond Future	2560	3	3	3	0.00
06/02/2018	2044 On 01-February-18			Bond Future	9.62	91.9294	91.9294	91.9294	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
06/02/2018	2044 On 03-May-18			Bond Future	9.61	94.0841	94.1351	94.0841	23,196.00
06/02/2018	2044 On 03-May-18	10.11	Call	Bond Future	5340	5	5	5	0.00
06/02/2018	2044 On 03-May-18	10.10	Call	Bond Future	5280	5	5	5	0.00
06/02/2018	2044 On 03-May-18	10.09	Call	Bond Future	5220	5	5	5	0.00
06/02/2018	2044 On 03-May-18	10.10	Put	Bond Future	1155	1	1	1	0.00
06/02/2018	2044 On 03-May-18	10.09	Put	Bond Future	1177	1	1	1	0.00
06/02/2018	2044 On 03-May-18	10.11	Put	Bond Future	1134	1	1	1	0.00
06/02/2018	2044 On 02-August-18			Bond Future	9.67	91.4435	91.4956	91.4435	0.00
06/02/2018	2044 On 02-August-18	10.05	Call	Bond Future	5888	6	6	6	0.00
06/02/2018	2044 On 02-August-18	10.07	Call	Bond Future	5993	6	6	6	0.00
06/02/2018	2044 On 02-August-18	10.06	Call	Bond Future	5941	6	6	6	0.00
06/02/2018	2044 On 02-August-18	10.06	Put	Bond Future	2654	3	3	3	0.00
06/02/2018	2044 On 02-August-18	10.07	Put	Bond Future	2624	3	3	3	0.00
06/02/2018	2044 On 02-August-18	10.05	Put	Bond Future	2683	3	3	3	0.00
06/02/2018	2046 On 01-February-18			Bond Future	119.01	119.0070	119.0070	119.0070	0.00
06/02/2018	2046 On 03-May-18			Bond Future	116.88	116.8923	116.8825	116.8923	10,874.00
06/02/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
06/02/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
06/02/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
06/02/2018	2046 On 03-May-18	127.94	Put	Bond Future	11057	11	11	11	0.00
06/02/2018	2046 On 03-May-18	127.95	Put	Bond Future	11067	11	11	11	0.00
06/02/2018	2046 On 03-May-18	127.93	Put	Bond Future	11047	11	11	11	0.00
06/02/2018	2046 On 02-August-18			Bond Future	119.05	119.0620	119.0520	119.0620	0.00
06/02/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
06/02/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
06/02/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
06/02/2018	2046 On 02-August-18	128.79	Put	Bond Future	9738	10	10	10	0.00
06/02/2018	2046 On 02-August-18	128.77	Put	Bond Future	9718	10	10	10	0.00
06/02/2018	2046 On 02-August-18	128.78	Put	Bond Future	9728	10	10	10	0.00
06/02/2018	2050 On 01-February-18			Bond Future	123.83	123.8312	123.8312	123.8312	0.00
06/02/2018	2050 On 03-May-18			Bond Future	124.18	124.1952	124.1849	124.1952	9,738.00
06/02/2018	2050 On 03-May-18	135.61	Call	Bond Future	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
06/02/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
06/02/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
06/02/2018	2050 On 03-May-18	135.63	Put	Bond Future	11445	11	11	11	0.00
06/02/2018	2050 On 03-May-18	135.61	Put	Bond Future	11425	11	11	11	0.00
06/02/2018	2050 On 03-May-18	135.62	Put	Bond Future	11435	11	11	11	0.00
06/02/2018	2050 On 02-August-18			Bond Future	124.76	124.7675	124.7571	124.7675	0.00
06/02/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
06/02/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
06/02/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
06/02/2018	2050 On 02-August-18	137.54	Put	Bond Future	12783	13	13	13	0.00
06/02/2018	2050 On 02-August-18	137.52	Put	Bond Future	12763	13	13	13	0.00
06/02/2018	2050 On 02-August-18	137.53	Put	Bond Future	12773	13	13	13	0.00
06/02/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	AL37 On 03-May-18			Index Future	583.50	583.5960	583.5010	583.5960	0.00
06/02/2018	AL37 On 02-August-18			Index Future	594.30	594.3950	594.2990	594.3950	0.00
06/02/2018	AL7T On 03-May-18			Index Future	674.39	674.3630	674.3870	674.3630	0.00
06/02/2018	AL7T On 02-August-18			Index Future	686.87	686.8410	686.8670	686.8410	0.00
06/02/2018	ALBI On 03-May-18			Index Future	610.93	610.8970	610.9340	610.8970	829.00
06/02/2018	ALBI On 02-August-18			Index Future	622.24	622.2020	622.2390	622.2020	0.00
06/02/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	C030 On 31-January-30			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
06/02/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/02/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	C214 On 28-February-41			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
06/02/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2018	EL28 On 01-February-18			Bond Future	128.02	128.0204	128.0204	128.0204	0.00
06/02/2018	EL28 On 03-May-18			Bond Future	128.02	128.0333	128.0238	128.0333	0.00
06/02/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
06/02/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
06/02/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
06/02/2018	EL28 On 03-May-18	133.18	Put	Bond Future	5156	5	5	5	0.00
06/02/2018	EL28 On 03-May-18	133.19	Put	Bond Future	5166	5	5	5	0.00
06/02/2018	EL28 On 03-May-18	133.20	Put	Bond Future	5176	5	5	5	0.00
06/02/2018	EL28 On 02-August-18			Bond Future	130.40	130.4096	130.4001	130.4096	0.00
06/02/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
06/02/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
06/02/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
06/02/2018	EL28 On 02-August-18	134.94	Put	Bond Future	4540	5	5	5	0.00
06/02/2018	EL28 On 02-August-18	134.95	Put	Bond Future	4550	5	5	5	0.00
06/02/2018	EL28 On 02-August-18	134.93	Put	Bond Future	4530	5	5	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
06/02/2018	ES33 On 01-February-18			Bond Future	10.69	79.0035	79.0035	79.0035	0.00
06/02/2018	ES33 On 03-May-18			Bond Future	10.73	76.9944	77.0015	76.9944	9,466.00
06/02/2018	ES33 On 03-May-18	11.20	Call	Bond Future	2758	3	3	3	0.00
06/02/2018	ES33 On 03-May-18	11.22	Call	Bond Future	2873	3	3	3	0.00
06/02/2018	ES33 On 03-May-18	11.21	Call	Bond Future	2816	3	3	3	0.00
06/02/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
06/02/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
06/02/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
06/02/2018	ES33 On 02-August-18			Bond Future	10.83	78.4187	78.4260	78.4187	0.00
06/02/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1810	2	2	2	0.00
06/02/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1867	2	2	2	0.00
06/02/2018	ES33 On 02-August-18	11.16	Call	Bond Future	1925	2	2	2	0.00
06/02/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
06/02/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
06/02/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
06/02/2018	ES42 On 01-February-18			Bond Future	10.87	82.3134	82.3134	82.3134	0.00
06/02/2018	ES42 On 03-May-18			Bond Future	10.91	79.9417	79.9494	79.9417	7,957.00
06/02/2018	ES42 On 02-August-18			Bond Future	11.00	81.4204	81.4283	81.4204	0.00
06/02/2018	GOVI On 03-May-18			GOVI	609.37	609.2910	609.3740	609.2910	607.00
06/02/2018	GOVI On 03-May-18	590.29	Call	GOVI	190840	19	19	19	0.00
06/02/2018	GOVI On 03-May-18	590.27	Call	GOVI	191040	19	19	19	0.00
06/02/2018	GOVI On 03-May-18	590.28	Call	GOVI	190940	19	19	19	0.00
06/02/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
06/02/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
06/02/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
06/02/2018	GOVI On 02-August-18			GOVI	620.65	620.5650	620.6510	620.5650	0.00
06/02/2018	GOVI On 02-August-18	605.71	Call	GOVI	149410	15	15	15	0.00
06/02/2018	GOVI On 02-August-18	605.72	Call	GOVI	149310	15	15	15	0.00
06/02/2018	GOVI On 02-August-18	605.70	Call	GOVI	149510	15	15	15	0.00
06/02/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
06/02/2018	GOVI On 02-August-18	605.71	Put	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
06/02/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
06/02/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/02/2018	IGOV On 03-May-18			Index Future	250.35	250.3050	250.3460	250.3050	1,146.00
06/02/2018	IGOV On 02-August-18			Index Future	254.99	254.9520	254.9940	254.9520	0.00
06/02/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
06/02/2018	IS01 On 21-June-18			Interest Rate Swap	99.90	99.8900	99.9000	99.8900	0.00
06/02/2018	IS01 On 20-September-18			Interest Rate Swap	100.05	100.0400	100.0500	100.0400	0.00
06/02/2018	IS01 On 20-December-18			Interest Rate Swap	100.50	100.4800	100.5000	100.4800	0.00
06/02/2018	IS01 On 22-March-19			Interest Rate Swap	99.52	99.5000	99.5200	99.5000	0.00
06/02/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
06/02/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
06/02/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5100	98.5200	98.5100	0.00
06/02/2018	IS02 On 21-December-18			Interest Rate Swap	98.88	98.8700	98.8800	98.8700	0.00
06/02/2018	IS02 On 15-March-19			Interest Rate Swap	99.27	99.2600	99.2700	99.2600	0.00
06/02/2018	IS02 On 21-June-19			Interest Rate Swap	99.63	99.6100	99.6300	99.6100	0.00
06/02/2018	IS02 On 20-September-19			Interest Rate Swap	100.01	99.9900	100.0100	99.9900	0.00
06/02/2018	IS02 On 20-December-19			Interest Rate Swap	100.94	100.9200	100.9400	100.9200	0.00
06/02/2018	IS02 On 23-March-20			Interest Rate Swap	98.69	98.6600	98.6900	98.6600	0.00
06/02/2018	IS05 On 17-December-20			Interest Rate Swap	96.16	96.1200	96.1600	96.1200	0.00
06/02/2018	IS05 On 16-March-21			Interest Rate Swap	95.38	95.3400	95.3800	95.3400	0.00
06/02/2018	IS05 On 15-June-21			Interest Rate Swap	94.58	94.5400	94.5800	94.5400	0.00
06/02/2018	IS05 On 21-September-21			Interest Rate Swap	94.77	94.7200	94.7700	94.7200	0.00
06/02/2018	IS05 On 21-December-21			Interest Rate Swap	96.97	96.9200	96.9700	96.9200	51.00
06/02/2018	IS05 On 15-March-22			Interest Rate Swap	97.12	97.0600	97.1200	97.0600	0.00
06/02/2018	IS05 On 21-June-22			Interest Rate Swap	98.33	98.2600	98.3300	98.2600	0.00
06/02/2018	IS05 On 20-September-22			Interest Rate Swap	100.54	100.4600	100.5400	100.4600	0.00
06/02/2018	IS05 On 20-December-22			Interest Rate Swap	101.81	101.7200	101.8100	101.7200	0.00
06/02/2018	IS05 On 22-March-23			Interest Rate Swap	96.94	96.8500	96.9400	96.8500	0.00
06/02/2018	IS10 On 17-December-25			Interest Rate Swap	95.27	95.1600	95.2700	95.1600	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
06/02/2018	IS10 On 16-March-26			Interest Rate Swap	92.29	92.1700	92.2900	92.1700	0.00
06/02/2018	IS10 On 15-June-26			Interest Rate Swap	91.05	90.9200	91.0500	90.9200	0.00
06/02/2018	IS10 On 21-September-26			Interest Rate Swap	93.22	93.0800	93.2200	93.0800	0.00
06/02/2018	IS10 On 21-December-26			Interest Rate Swap	97.00	96.8600	97.0000	96.8600	0.00
06/02/2018	IS10 On 15-March-27			Interest Rate Swap	95.59	95.4400	95.5900	95.4400	0.00
06/02/2018	IS10 On 21-June-27			Interest Rate Swap	97.65	97.5000	97.6500	97.5000	0.00
06/02/2018	IS10 On 20-September-27			Interest Rate Swap	101.37	101.2200	101.3700	101.2200	0.00
06/02/2018	IS10 On 20-December-27			Interest Rate Swap	101.72	101.5700	101.7200	101.5700	0.00
06/02/2018	IS10 On 22-March-28			Interest Rate Swap	96.99	96.8400	96.9900	96.8400	0.00
06/02/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/02/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
06/02/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
06/02/2018	JBAF On 21-February-18			Jibar Tradeable Future	7.02	92.9800	92.9800	92.9800	0.00
06/02/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.95	93.0500	93.0500	93.0500	2,500.00
06/02/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	93.0600	93.0600	0.00
06/02/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
06/02/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.88	93.1200	93.1200	93.1200	0.00
06/02/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
06/02/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.0700	93.0700	93.0700	35,000.00
06/02/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.00	93.0000	93.0000	93.0000	0.00
06/02/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.08	92.9200	92.9200	92.9200	0.00
06/02/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.17	92.8300	92.8300	92.8300	0.00
06/02/2018	R023 On 01-February-18			Bond Future	7.77	103.3137	103.3137	103.3137	0.00
06/02/2018	R023 On 03-May-18			Bond Future	7.78	101.3513	101.3316	101.3513	66,216.00
06/02/2018	R023 On 03-May-18	8.27	Call	Bond Future	2235	2	2	2	0.00
06/02/2018	R023 On 03-May-18	8.28	Call	Bond Future	2265	2	2	2	0.00
06/02/2018	R023 On 03-May-18	8.29	Call	Bond Future	2296	2	2	2	0.00
06/02/2018	R023 On 03-May-18	9.19	Call	Bond Future	5415	5	5	5	0.00
06/02/2018	R023 On 03-May-18	9.19	Put	Bond Future	15	0	0	0	2,500.00
06/02/2018	R023 On 03-May-18	8.28	Put	Bond Future	299	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
06/02/2018	R023 On 03-May-18	8.29	Put	Bond Future	292	0	0	0	0.00
06/02/2018	R023 On 03-May-18	8.27	Put	Bond Future	307	0	0	0	0.00
06/02/2018	R035 On 01-February-18			Bond Future	9.40	99.4673	99.4673	99.4673	0.00
06/02/2018	R035 On 03-May-18			Bond Future	9.41	97.2252	97.1890	97.2252	60,929.00
06/02/2018	R035 On 03-May-18	9.90	Call	Bond Future	5138	5	5	5	0.00
06/02/2018	R035 On 03-May-18	9.91	Call	Bond Future	5192	5	5	5	0.00
06/02/2018	R035 On 03-May-18	9.89	Call	Bond Future	5083	5	5	5	0.00
06/02/2018	R035 On 03-May-18	9.89	Put	Bond Future	1295	1	1	1	0.00
06/02/2018	R035 On 03-May-18	9.90	Put	Bond Future	1274	1	1	1	0.00
06/02/2018	R035 On 03-May-18	9.91	Put	Bond Future	1253	1	1	1	0.00
06/02/2018	R035 On 02-August-18			Bond Future	9.46	99.0239	98.9872	99.0239	3.00
06/02/2018	R035 On 02-August-18	9.42	Call	Bond Future	3886	4	4	4	0.00
06/02/2018	R035 On 02-August-18	9.44	Call	Bond Future	3958	4	4	4	0.00
06/02/2018	R035 On 02-August-18	9.43	Call	Bond Future	3922	4	4	4	0.00
06/02/2018	R035 On 02-August-18	9.44	Put	Bond Future	4131	4	4	4	0.00
06/02/2018	R035 On 02-August-18	9.43	Put	Bond Future	4175	4	4	4	0.00
06/02/2018	R035 On 02-August-18	9.42	Put	Bond Future	4220	4	4	4	0.00
06/02/2018	R186 On 01-February-18			Bond Future	8.49	113.7202	113.7202	113.7202	0.00
06/02/2018	R186 On 03-May-18			Bond Future	8.51	115.9213	115.9247	115.9213	179,580.00
06/02/2018	R186 On 03-May-18	8.93	Call	Bond Future	3454	3	3	3	0.00
06/02/2018	R186 On 03-May-18	9.30	Call	Bond Future	5303	5	5	5	1,120.00
06/02/2018	R186 On 03-May-18	10.14	Call	Bond Future	9958	10	10	10	0.00
06/02/2018	R186 On 03-May-18	8.92	Call	Bond Future	3407	3	3	3	0.00
06/02/2018	R186 On 03-May-18	8.69	Call	Bond Future	2419	2	2	2	0.00
06/02/2018	R186 On 03-May-18	9.75	Call	Bond Future	7762	8	8	8	0.00
06/02/2018	R186 On 03-May-18	9.19	Call	Bond Future	4728	5	5	5	0.00
06/02/2018	R186 On 03-May-18	8.70	Call	Bond Future	2459	2	2	2	0.00
06/02/2018	R186 On 03-May-18	8.85	Call	Bond Future	3091	3	3	3	0.00
06/02/2018	R186 On 03-May-18	8.91	Call	Bond Future	3361	3	3	3	0.00
06/02/2018	R186 On 03-May-18	8.00	Call	Bond Future	620	1	1	1	4,745.00
06/02/2018	R186 On 03-May-18	8.40	Call	Bond Future	1438	1	1	1	4,745.00
06/02/2018	R186 On 03-May-18	9.72	Call	Bond Future	7595	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
06/02/2018	R186 On 03-May-18	8.70	Put	Bond Future	1255	1	1	1	3,500.00
06/02/2018	R186 On 03-May-18	8.69	Put	Bond Future	1279	1	1	1	0.00
06/02/2018	R186 On 03-May-18	9.19	Put	Bond Future	447	0	0	0	0.00
06/02/2018	R186 On 03-May-18	8.92	Put	Bond Future	808	1	1	1	0.00
06/02/2018	R186 On 03-May-18	8.85	Put	Bond Future	933	1	1	1	4,745.00
06/02/2018	R186 On 03-May-18	9.75	Put	Bond Future	102	0	0	0	3,200.00
06/02/2018	R186 On 03-May-18	9.72	Put	Bond Future	112	0	0	0	10,640.00
06/02/2018	R186 On 03-May-18	8.40	Put	Bond Future	2175	2	2	2	0.00
06/02/2018	R186 On 03-May-18	8.91	Put	Bond Future	825	1	1	1	0.00
06/02/2018	R186 On 03-May-18	10.14	Put	Bond Future	27	0	0	0	0.00
06/02/2018	R186 On 03-May-18	8.00	Put	Bond Future	4015	4	4	4	0.00
06/02/2018	R186 On 03-May-18	8.93	Put	Bond Future	791	1	1	1	0.00
06/02/2018	R186 On 03-May-18	9.30	Put	Bond Future	347	0	0	0	0.00
06/02/2018	R186 On 02-August-18			Bond Future	8.56	112.7655	112.7691	112.7655	782.00
06/02/2018	R186 On 02-August-18	8.47	Call	Bond Future	2350	2	2	2	0.00
06/02/2018	R186 On 02-August-18	8.25	Call	Bond Future	1797	2	2	2	1,470.00
06/02/2018	R186 On 02-August-18	8.46	Call	Bond Future	2323	2	2	2	0.00
06/02/2018	R186 On 02-August-18	7.50	Call	Bond Future	606	1	1	1	1,470.00
06/02/2018	R186 On 02-August-18	8.48	Call	Bond Future	2378	2	2	2	0.00
06/02/2018	R186 On 02-August-18	8.25	Put	Bond Future	3767	4	4	4	0.00
06/02/2018	R186 On 02-August-18	7.50	Put	Bond Future	7571	8	8	8	0.00
06/02/2018	R186 On 02-August-18	8.46	Put	Bond Future	2945	3	3	3	0.00
06/02/2018	R186 On 02-August-18	8.48	Put	Bond Future	2872	3	3	3	0.00
06/02/2018	R186 On 02-August-18	8.47	Put	Bond Future	2908	3	3	3	0.00
06/02/2018	R186 On 01-November-18			Bond Future	8.60	114.8923	114.8952	114.8923	0.00
06/02/2018	R186 On 01-November-18	8.46	Call	Bond Future	2890	3	3	3	5,000.00
06/02/2018	R186 On 01-November-18	8.53	Call	Bond Future	3078	3	3	3	0.00
06/02/2018	R186 On 01-November-18	9.14	Call	Bond Future	5204	5	5	5	0.00
06/02/2018	R186 On 01-November-18	8.52	Call	Bond Future	3051	3	3	3	0.00
06/02/2018	R186 On 01-November-18	7.96	Call	Bond Future	1778	2	2	2	5,000.00
06/02/2018	R186 On 01-November-18	8.54	Call	Bond Future	3105	3	3	3	0.00
06/02/2018	R186 On 01-November-18	9.14	Put	Bond Future	1926	2	2	2	5,000.00
06/02/2018	R186 On 01-November-18	8.52	Put	Bond Future	3534	4	4	4	0.00
06/02/2018	R186 On 01-November-18	7.96	Put	Bond Future	5806	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
06/02/2018	R186 On 01-November-18	8.54	Put	Bond Future	3464	3	3	3	0.00
06/02/2018	R186 On 01-November-18	8.53	Put	Bond Future	3499	4	3	4	0.00
06/02/2018	R186 On 01-November-18	8.46	Put	Bond Future	3746	4	4	4	0.00
06/02/2018	R197 On 01-February-18			Bond Future	296.74	296.7358	296.7358	296.7358	0.00
06/02/2018	R197 On 03-May-18			Bond Future	301.22	301.2461	301.2172	301.2461	2,388.00
06/02/2018	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
06/02/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
06/02/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
06/02/2018	R197 On 03-May-18	304.45	Put	Bond Future	3233	3	3	3	0.00
06/02/2018	R197 On 03-May-18	304.46	Put	Bond Future	3243	3	3	3	0.00
06/02/2018	R197 On 03-May-18	304.44	Put	Bond Future	3223	3	3	3	0.00
06/02/2018	R202 On 01-February-18			Bond Future	234.79	234.7865	234.7865	234.7865	0.00
06/02/2018	R202 On 03-May-18			Bond Future	236.15	236.1675	236.1469	236.1675	23,050.00
06/02/2018	R202 On 03-May-18	247.47	Call	Bond Future	54	0	0	0	0.00
06/02/2018	R202 On 03-May-18	247.48	Call	Bond Future	53	0	0	0	0.00
06/02/2018	R202 On 03-May-18	247.49	Call	Bond Future	53	0	0	0	0.00
06/02/2018	R202 On 03-May-18	247.49	Put	Bond Future	11396	11	11	11	0.00
06/02/2018	R202 On 03-May-18	247.47	Put	Bond Future	11377	11	11	11	0.00
06/02/2018	R202 On 03-May-18	247.48	Put	Bond Future	11387	11	11	11	0.00
06/02/2018	R204 On 01-February-18			Bond Future	7.06	101.8004	101.8004	101.8004	0.00
06/02/2018	R204 On 03-May-18			Bond Future	6.92	103.6722	103.6671	103.6722	22,580.00
06/02/2018	R204 On 03-May-18	7.09	Call	Bond Future	164	0	0	0	0.00
06/02/2018	R204 On 03-May-18	7.10	Call	Bond Future	168	0	0	0	0.00
06/02/2018	R204 On 03-May-18	7.08	Call	Bond Future	160	0	0	0	0.00
06/02/2018	R204 On 03-May-18	7.08	Put	Bond Future	62	0	0	0	0.00
06/02/2018	R204 On 03-May-18	7.09	Put	Bond Future	60	0	0	0	0.00
06/02/2018	R204 On 03-May-18	7.10	Put	Bond Future	58	0	0	0	0.00
06/02/2018	R207 On 01-February-18			Bond Future	7.08	100.7459	100.7459	100.7459	0.00
06/02/2018	R207 On 03-May-18			Bond Future	7.00	102.6440	102.6432	102.6440	47,558.00
06/02/2018	R207 On 03-May-18	7.58	Call	Bond Future	946	1	1	1	0.00
06/02/2018	R207 On 03-May-18	7.57	Call	Bond Future	931	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2018	R207 On 03-May-18	7.56	Call	Bond Future	917	1	1	1	0.00
06/02/2018	R207 On 03-May-18	7.57	Put	Bond Future	37	0	0	0	0.00
06/02/2018	R207 On 03-May-18	7.56	Put	Bond Future	39	0	0	0	0.00
06/02/2018	R207 On 03-May-18	7.58	Put	Bond Future	36	0	0	0	0.00
06/02/2018	R208 On 01-February-18			Bond Future	7.37	100.6804	100.6804	100.6804	0.00
06/02/2018	R208 On 03-May-18			Bond Future	7.34	99.2019	99.1879	99.2019	33,406.00
06/02/2018	R208 On 03-May-18	7.77	Call	Bond Future	1239	1	1	1	0.00
06/02/2018	R208 On 03-May-18	7.78	Call	Bond Future	1259	1	1	1	0.00
06/02/2018	R208 On 03-May-18	7.79	Call	Bond Future	1280	1	1	1	0.00
06/02/2018	R208 On 03-May-18	7.78	Put	Bond Future	136	0	0	0	0.00
06/02/2018	R208 On 03-May-18	7.79	Put	Bond Future	131	0	0	0	0.00
06/02/2018	R208 On 03-May-18	7.77	Put	Bond Future	140	0	0	0	0.00
06/02/2018	R209 On 01-February-18			Bond Future	9.40	75.0521	75.0521	75.0521	0.00
06/02/2018	R209 On 03-May-18			Bond Future	9.39	73.6418	73.6458	73.6418	79,692.00
06/02/2018	R209 On 03-May-18	9.85	Call	Bond Future	3918	4	4	4	0.00
06/02/2018	R209 On 03-May-18	10.22	Call	Bond Future	5757	6	6	6	0.00
06/02/2018	R209 On 03-May-18	10.73	Call	Bond Future	8459	8	8	8	0.00
06/02/2018	R209 On 03-May-18	10.00	Call	Bond Future	4640	5	5	5	0.00
06/02/2018	R209 On 03-May-18	9.77	Call	Bond Future	3551	4	4	4	0.00
06/02/2018	R209 On 03-May-18	9.75	Call	Bond Future	3461	3	3	3	435.00
06/02/2018	R209 On 03-May-18	9.86	Call	Bond Future	3965	4	4	4	0.00
06/02/2018	R209 On 03-May-18	9.47	Call	Bond Future	2315	2	2	2	0.00
06/02/2018	R209 On 03-May-18	9.19	Call	Bond Future	1469	1	1	1	250.00
06/02/2018	R209 On 03-May-18	9.84	Call	Bond Future	3872	4	4	4	0.00
06/02/2018	R209 On 03-May-18	9.84	Put	Bond Future	918	1	1	1	0.00
06/02/2018	R209 On 03-May-18	9.19	Put	Bond Future	2877	3	3	3	0.00
06/02/2018	R209 On 03-May-18	9.86	Put	Bond Future	883	1	1	1	0.00
06/02/2018	R209 On 03-May-18	9.47	Put	Bond Future	1796	2	2	2	250.00
06/02/2018	R209 On 03-May-18	10.00	Put	Bond Future	671	1	1	1	11,067.00
06/02/2018	R209 On 03-May-18	9.77	Put	Bond Future	1048	1	1	1	250.00
06/02/2018	R209 On 03-May-18	9.85	Put	Bond Future	901	1	1	1	0.00
06/02/2018	R209 On 03-May-18	10.22	Put	Bond Future	428	0	0	0	435.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2018	R209 On 03-May-18	9.75	Put	Bond Future	1088	1	1	1	0.00
06/02/2018	R209 On 03-May-18	10.73	Put	Bond Future	128	0	0	0	435.00
06/02/2018	R209 On 02-August-18			Bond Future	9.44	75.0041	75.0083	75.0041	835.00
06/02/2018	R209 On 02-August-18	10.84	Call	Bond Future	9139	9	9	9	0.00
06/02/2018	R209 On 02-August-18	10.21	Call	Bond Future	6196	6	6	6	0.00
06/02/2018	R209 On 02-August-18	9.66	Call	Bond Future	3856	4	4	4	435.00
06/02/2018	R209 On 02-August-18	10.38	Call	Bond Future	6982	7	7	7	0.00
06/02/2018	R209 On 02-August-18	10.39	Call	Bond Future	7029	7	7	7	0.00
06/02/2018	R209 On 02-August-18	10.40	Call	Bond Future	7076	7	7	7	0.00
06/02/2018	R209 On 02-August-18	10.40	Put	Bond Future	1018	1	1	1	0.00
06/02/2018	R209 On 02-August-18	9.66	Put	Bond Future	2414	2	2	2	0.00
06/02/2018	R209 On 02-August-18	10.38	Put	Bond Future	1043	1	1	1	0.00
06/02/2018	R209 On 02-August-18	10.39	Put	Bond Future	1030	1	1	1	0.00
06/02/2018	R209 On 02-August-18	10.21	Put	Bond Future	1280	1	1	1	435.00
06/02/2018	R209 On 02-August-18	10.84	Put	Bond Future	545	1	1	1	435.00
06/02/2018	R209 On 01-November-18			Bond Future	9.49	73.2697	73.2735	73.2697	0.00
06/02/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72386	72	72	72	0.00
06/02/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72386	72	72	72	0.00
06/02/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72386	72	72	72	0.00
06/02/2018	R209 On 01-November-18	9.34	Call	Bond Future	3435	3	3	3	255.00
06/02/2018	R209 On 01-November-18	10.57	Call	Bond Future	8214	8	8	8	0.00
06/02/2018	R209 On 01-November-18	9.94	Call	Bond Future	5555	6	6	6	0.00
06/02/2018	R209 On 01-November-18	9.94	Put	Bond Future	2647	3	3	3	255.00
06/02/2018	R209 On 01-November-18	10.57	Put	Bond Future	1502	2	2	2	255.00
06/02/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
06/02/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
06/02/2018	R209 On 01-November-18	9.34	Put	Bond Future	4461	4	4	4	0.00
06/02/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
06/02/2018	R210 On 01-February-18			Bond Future	185.63	185.6313	185.6313	185.6313	0.00
06/02/2018	R210 On 03-May-18			Bond Future	185.75	185.7690	185.7517	185.7690	2,159.00
06/02/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
06/02/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
06/02/2018	R210 On 03-May-18	191.44	Call	Bond Future	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
06/02/2018	R210 On 03-May-18	191.45	Put	Bond Future	5698	6	6	6	0.00
06/02/2018	R210 On 03-May-18	191.44	Put	Bond Future	5688	6	6	6	0.00
06/02/2018	R210 On 03-May-18	191.46	Put	Bond Future	5708	6	6	6	0.00
06/02/2018	R212 On 01-February-18			Bond Future	151.03	151.0281	151.0281	151.0281	0.00
06/02/2018	R212 On 03-May-18			Bond Future	153.45	153.4690	153.4537	153.4690	4,755.00
06/02/2018	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
06/02/2018	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
06/02/2018	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
06/02/2018	R212 On 03-May-18	154.29	Put	Bond Future	836	1	1	1	0.00
06/02/2018	R212 On 03-May-18	154.30	Put	Bond Future	846	1	1	1	0.00
06/02/2018	R212 On 03-May-18	154.28	Put	Bond Future	826	1	1	1	0.00
06/02/2018	R213 On 01-February-18			Bond Future	9.08	87.3415	87.3415	87.3415	0.00
06/02/2018	R213 On 03-May-18			Bond Future	9.10	85.5797	85.5838	85.5797	45,278.00
06/02/2018	R213 On 03-May-18	9.56	Call	Bond Future	3792	4	4	4	0.00
06/02/2018	R213 On 03-May-18	9.57	Call	Bond Future	3839	4	4	4	0.00
06/02/2018	R213 On 03-May-18	9.58	Call	Bond Future	3886	4	4	4	0.00
06/02/2018	R213 On 03-May-18	9.58	Put	Bond Future	784	1	1	1	0.00
06/02/2018	R213 On 03-May-18	9.56	Put	Bond Future	817	1	1	1	0.00
06/02/2018	R213 On 03-May-18	9.57	Put	Bond Future	801	1	1	1	0.00
06/02/2018	R213 On 02-August-18			Bond Future	9.15	87.1630	87.1672	87.1630	1.00
06/02/2018	R213 On 02-August-18	9.07	Call	Bond Future	2664	3	3	3	0.00
06/02/2018	R213 On 02-August-18	9.06	Call	Bond Future	2635	3	3	3	0.00
06/02/2018	R213 On 02-August-18	9.05	Call	Bond Future	2607	3	3	3	0.00
06/02/2018	R213 On 02-August-18	9.06	Put	Bond Future	3233	3	3	3	0.00
06/02/2018	R213 On 02-August-18	9.05	Put	Bond Future	3271	3	3	3	0.00
06/02/2018	R213 On 02-August-18	9.07	Put	Bond Future	3196	3	3	3	0.00
06/02/2018	R214 On 01-February-18			Bond Future	9.56	74.5893	74.5893	74.5893	0.00
06/02/2018	R214 On 03-May-18			Bond Future	9.55	73.0390	73.0434	73.0390	50,015.00
06/02/2018	R214 On 03-May-18	9.98	Call	Bond Future	3980	4	4	4	0.00
06/02/2018	R214 On 03-May-18	9.99	Call	Bond Future	4028	4	4	4	0.00
06/02/2018	R214 On 03-May-18	9.97	Call	Bond Future	3933	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
06/02/2018	R214 On 03-May-18	9.97	Put	Bond Future	1067	1	1	1	0.00
06/02/2018	R214 On 03-May-18	9.98	Put	Bond Future	1048	1	1	1	0.00
06/02/2018	R214 On 03-May-18	9.99	Put	Bond Future	1029	1	1	1	0.00
06/02/2018	R248 On 01-February-18			Bond Future	9.59	95.6429	95.6429	95.6429	0.00
06/02/2018	R248 On 03-May-18			Bond Future	9.58	93.4441	93.4966	93.4441	99,399.00
06/02/2018	R248 On 03-May-18	10.07	Call	Bond Future	5457	5	5	5	0.00
06/02/2018	R248 On 03-May-18	10.06	Call	Bond Future	5395	5	5	5	0.00
06/02/2018	R248 On 03-May-18	10.05	Call	Bond Future	5334	5	5	5	0.00
06/02/2018	R248 On 03-May-18	10.06	Put	Bond Future	1190	1	1	1	0.00
06/02/2018	R248 On 03-May-18	10.05	Put	Bond Future	1213	1	1	1	0.00
06/02/2018	R248 On 03-May-18	10.07	Put	Bond Future	1168	1	1	1	0.00