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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	2025 On 02-August-18			Bond Future	134.42	134.4170	134.4162	134.4170	864.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
04/06/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
04/06/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
04/06/2018	2025 On 02-August-18	136.66	Put	Bond Future	2244	2	2244	2	0.00
04/06/2018	2025 On 02-August-18	136.67	Put	Bond Future	2254	2	2254	2	0.00
04/06/2018	2025 On 02-August-18	136.65	Put	Bond Future	2234	2	2234	2	0.00
04/06/2018	2025 On 01-November-18			Bond Future	136.85	136.8472	136.8458	136.8472	0.00
04/06/2018	2025 On 07-February-19			Bond Future	138.12	138.1189	138.1169	138.1189	0.00
04/06/2018	2029 On 02-August-18			Bond Future	102.78	102.7811	102.7811	102.7811	1,370.00
04/06/2018	2029 On 01-November-18			Bond Future	103.59	103.5898	103.5894	103.5898	0.00
04/06/2018	2029 On 07-February-19			Bond Future	105.62	105.6224	105.6216	105.6224	0.00
04/06/2018	2030 On 02-August-18			Bond Future	9.02	92.6179	9.0224	92.6179	41,203.00
04/06/2018	2030 On 02-August-18	9.46	Call	Bond Future	3346	3	3346	3	0.00
04/06/2018	2030 On 02-August-18	8.51	Call	Bond Future	257	0	257	0	7,850.00
04/06/2018	2030 On 02-August-18	8.91	Call	Bond Future	1052	1	1052	1	7,850.00
04/06/2018	2030 On 02-August-18	9.50	Call	Bond Future	3554	3	3554	3	0.00
04/06/2018	2030 On 02-August-18	9.47	Call	Bond Future	3398	3	3398	3	0.00
04/06/2018	2030 On 02-August-18	9.45	Call	Bond Future	3295	3	3295	3	0.00
04/06/2018	2030 On 02-August-18	9.50	Put	Bond Future	421	1	421	1	7,850.00
04/06/2018	2030 On 02-August-18	9.47	Put	Bond Future	458	1	458	1	0.00
04/06/2018	2030 On 02-August-18	9.45	Put	Bond Future	484	1	484	1	0.00
04/06/2018	2030 On 02-August-18	8.91	Put	Bond Future	1811	2	1811	2	0.00
04/06/2018	2030 On 02-August-18	9.46	Put	Bond Future	471	1	471	1	0.00
04/06/2018	2030 On 02-August-18	8.51	Put	Bond Future	3783	4	3783	4	0.00
04/06/2018	2030 On 01-November-18			Bond Future	9.08	94.2750	9.0810	94.2750	0.00
04/06/2018	2030 On 01-November-18	8.58	Call	Bond Future	1024	1	1024	1	0.00
04/06/2018	2030 On 01-November-18	8.60	Call	Bond Future	1066	1	1066	1	0.00
04/06/2018	2030 On 01-November-18	8.59	Call	Bond Future	1045	1	1045	1	0.00
04/06/2018	2030 On 01-November-18	8.59	Put	Bond Future	4362	5	4362	5	0.00
04/06/2018	2030 On 01-November-18	8.58	Put	Bond Future	4411	5	4411	5	0.00
04/06/2018	2030 On 01-November-18	8.60	Put	Bond Future	4314	5	4314	5	0.00
04/06/2018	2030 On 07-February-19			Bond Future	9.15	92.0952	9.1474	92.0952	0.00
04/06/2018	2030 On 07-February-19	8.62	Call	Bond Future	1663	2	1663	2	0.00
04/06/2018	2030 On 07-February-19	8.63	Call	Bond Future	1687	2	1687	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
04/06/2018	2030 On 07-February-19	8.64	Call	Bond Future	1711	2	1711	2	0.00
04/06/2018	2030 On 07-February-19	8.64	Put	Bond Future	5073	5	5073	5	0.00
04/06/2018	2030 On 07-February-19	8.63	Put	Bond Future	5117	5	5117	5	0.00
04/06/2018	2030 On 07-February-19	8.62	Put	Bond Future	5161	5	5161	5	0.00
04/06/2018	2032 On 02-August-18			Bond Future	9.19	95.3180	9.1904	95.3180	32,727.00
04/06/2018	2032 On 02-August-18	9.68	Call	Bond Future	3936	4	3936	4	0.00
04/06/2018	2032 On 02-August-18	9.67	Call	Bond Future	3879	4	3879	4	0.00
04/06/2018	2032 On 02-August-18	9.66	Call	Bond Future	3823	4	3823	4	0.00
04/06/2018	2032 On 02-August-18	9.67	Put	Bond Future	471	1	471	1	0.00
04/06/2018	2032 On 02-August-18	9.66	Put	Bond Future	484	1	484	1	0.00
04/06/2018	2032 On 02-August-18	9.68	Put	Bond Future	459	1	459	1	0.00
04/06/2018	2032 On 01-November-18			Bond Future	9.25	92.8685	9.2525	92.8685	0.00
04/06/2018	2032 On 01-November-18	8.76	Call	Bond Future	1164	1	1164	1	0.00
04/06/2018	2032 On 01-November-18	8.77	Call	Bond Future	1187	1	1187	1	0.00
04/06/2018	2032 On 01-November-18	8.75	Call	Bond Future	1141	1	1141	1	0.00
04/06/2018	2032 On 01-November-18	8.75	Put	Bond Future	4852	5	4852	5	0.00
04/06/2018	2032 On 01-November-18	8.76	Put	Bond Future	4799	5	4799	5	0.00
04/06/2018	2032 On 01-November-18	8.77	Put	Bond Future	4746	5	4746	5	0.00
04/06/2018	2032 On 07-February-19			Bond Future	9.32	94.6707	9.3215	94.6707	0.00
04/06/2018	2032 On 07-February-19	8.82	Call	Bond Future	1912	2	1912	2	0.00
04/06/2018	2032 On 07-February-19	8.81	Call	Bond Future	1885	2	1885	2	0.00
04/06/2018	2032 On 07-February-19	8.80	Call	Bond Future	1859	2	1859	2	0.00
04/06/2018	2032 On 07-February-19	8.81	Put	Bond Future	5598	6	5598	6	0.00
04/06/2018	2032 On 07-February-19	8.80	Put	Bond Future	5646	6	5646	6	0.00
04/06/2018	2032 On 07-February-19	8.82	Put	Bond Future	5550	6	5550	6	0.00
04/06/2018	2033 On 02-August-18			Bond Future	106.67	106.6667	106.6669	106.6667	7,981.00
04/06/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
04/06/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
04/06/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
04/06/2018	2033 On 02-August-18	109.93	Put	Bond Future	3263	3	3263	3	0.00
04/06/2018	2033 On 02-August-18	109.94	Put	Bond Future	3273	3	3273	3	0.00
04/06/2018	2033 On 02-August-18	109.92	Put	Bond Future	3253	3	3253	3	0.00
04/06/2018	2033 On 01-November-18			Bond Future	107.47	107.4743	107.4740	107.4743	0.00
04/06/2018	2033 On 07-February-19			Bond Future	109.58	109.5831	109.5823	109.5831	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
04/06/2018	2037 On 02-August-18			Bond Future	9.38	92.1078	9.3814	92.1078	56,397.00
04/06/2018	2037 On 02-August-18	9.95	Call	Bond Future	4929	5	4929	5	0.00
04/06/2018	2037 On 02-August-18	9.96	Call	Bond Future	4993	5	4993	5	0.00
04/06/2018	2037 On 02-August-18	9.97	Call	Bond Future	5057	5	5057	5	0.00
04/06/2018	2037 On 02-August-18	9.97	Put	Bond Future	424	1	424	1	0.00
04/06/2018	2037 On 02-August-18	9.95	Put	Bond Future	447	1	447	1	0.00
04/06/2018	2037 On 02-August-18	9.96	Put	Bond Future	435	1	435	1	0.00
04/06/2018	2037 On 01-November-18			Bond Future	9.44	93.7557	9.4389	93.7557	0.00
04/06/2018	2037 On 01-November-18	9.01	Call	Bond Future	1552	1	1552	1	0.00
04/06/2018	2037 On 01-November-18	9.03	Call	Bond Future	1610	2	1610	2	0.00
04/06/2018	2037 On 01-November-18	9.02	Call	Bond Future	1580	1	1580	1	0.00
04/06/2018	2037 On 01-November-18	9.02	Put	Bond Future	5067	5	5067	5	0.00
04/06/2018	2037 On 01-November-18	9.03	Put	Bond Future	5010	5	5010	5	0.00
04/06/2018	2037 On 01-November-18	9.01	Put	Bond Future	5124	5	5124	5	0.00
04/06/2018	2037 On 07-February-19			Bond Future	9.50	91.3152	9.5033	91.3152	0.00
04/06/2018	2037 On 07-February-19	9.05	Call	Bond Future	2395	2	2395	2	0.00
04/06/2018	2037 On 07-February-19	9.06	Call	Bond Future	2426	2	2426	2	0.00
04/06/2018	2037 On 07-February-19	9.07	Call	Bond Future	2458	2	2458	2	0.00
04/06/2018	2037 On 07-February-19	9.07	Put	Bond Future	6017	6	6017	6	0.00
04/06/2018	2037 On 07-February-19	9.05	Put	Bond Future	6123	6	6123	6	0.00
04/06/2018	2037 On 07-February-19	9.06	Put	Bond Future	6070	6	6070	6	0.00
04/06/2018	2038 On 02-August-18			Bond Future	127.75	128.4503	127.7477	128.4503	8,997.00
04/06/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
04/06/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
04/06/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
04/06/2018	2038 On 02-August-18	134.53	Put	Bond Future	6782	6	6782	6	0.00
04/06/2018	2038 On 02-August-18	134.54	Put	Bond Future	6792	6	6792	6	0.00
04/06/2018	2038 On 02-August-18	134.55	Put	Bond Future	6802	6	6802	6	0.00
04/06/2018	2038 On 01-November-18			Bond Future	130.06	130.7726	130.0569	130.7726	0.00
04/06/2018	2038 On 07-February-19			Bond Future	131.02	131.7483	131.0182	131.7483	0.00
04/06/2018	2040 On 02-August-18			Bond Future	9.46	95.5949	9.4563	95.5949	22,514.00
04/06/2018	2040 On 02-August-18	10.05	Call	Bond Future	5498	5	5498	5	0.00
04/06/2018	2040 On 02-August-18	10.04	Call	Bond Future	5430	5	5430	5	0.00
04/06/2018	2040 On 02-August-18	10.03	Call	Bond Future	5362	5	5362	5	0.00

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04/06/2018	2040 On 02-August-18	10.04	Put	Bond Future	497	1	497	1	0.00
04/06/2018	2040 On 02-August-18	10.03	Put	Bond Future	510	1	510	1	0.00
04/06/2018	2040 On 02-August-18	10.05	Put	Bond Future	484	1	484	1	0.00
04/06/2018	2040 On 01-November-18			Bond Future	9.51	97.3052	9.5136	97.3052	0.00
04/06/2018	2040 On 01-November-18	9.08	Call	Bond Future	1688	2	1688	2	0.00
04/06/2018	2040 On 01-November-18	9.09	Call	Bond Future	1719	2	1719	2	0.00
04/06/2018	2040 On 01-November-18	9.10	Call	Bond Future	1750	2	1750	2	5,900.00
04/06/2018	2040 On 01-November-18	8.50	Call	Bond Future	455	0	455	0	5,900.00
04/06/2018	2040 On 01-November-18	9.07	Call	Bond Future	1657	2	1657	2	0.00
04/06/2018	2040 On 01-November-18	9.07	Put	Bond Future	5652	6	5652	6	0.00
04/06/2018	2040 On 01-November-18	8.50	Put	Bond Future	9984	10	9984	10	0.00
04/06/2018	2040 On 01-November-18	9.10	Put	Bond Future	5467	6	5467	6	0.00
04/06/2018	2040 On 01-November-18	9.08	Put	Bond Future	5590	6	5590	6	0.00
04/06/2018	2040 On 01-November-18	9.09	Put	Bond Future	5528	6	5528	6	0.00
04/06/2018	2040 On 07-February-19			Bond Future	9.58	94.6830	9.5778	94.6830	0.00
04/06/2018	2040 On 07-February-19	9.11	Call	Bond Future	2573	2	2573	2	0.00
04/06/2018	2040 On 07-February-19	9.13	Call	Bond Future	2642	3	2642	3	0.00
04/06/2018	2040 On 07-February-19	9.12	Call	Bond Future	2607	2	2607	2	0.00
04/06/2018	2040 On 07-February-19	9.12	Put	Bond Future	6679	7	6679	7	0.00
04/06/2018	2040 On 07-February-19	9.11	Put	Bond Future	6737	7	6737	7	0.00
04/06/2018	2040 On 07-February-19	9.13	Put	Bond Future	6621	7	6621	7	0.00
04/06/2018	2044 On 02-August-18			Bond Future	9.50	92.6375	9.4951	92.6375	34,463.00
04/06/2018	2044 On 02-August-18	10.05	Call	Bond Future	5306	5	5306	5	0.00
04/06/2018	2044 On 02-August-18	10.07	Call	Bond Future	5442	5	5442	5	0.00
04/06/2018	2044 On 02-August-18	10.06	Call	Bond Future	5374	5	5374	5	0.00
04/06/2018	2044 On 02-August-18	10.06	Put	Bond Future	528	1	528	1	0.00
04/06/2018	2044 On 02-August-18	10.07	Put	Bond Future	515	1	515	1	0.00
04/06/2018	2044 On 02-August-18	10.05	Put	Bond Future	542	1	542	1	0.00
04/06/2018	2044 On 01-November-18			Bond Future	9.55	94.2949	9.5506	94.2949	0.00
04/06/2018	2044 On 01-November-18	9.12	Call	Bond Future	1756	2	1756	2	0.00
04/06/2018	2044 On 01-November-18	9.13	Call	Bond Future	1788	2	1788	2	0.00
04/06/2018	2044 On 01-November-18	9.14	Call	Bond Future	1821	2	1821	2	0.00
04/06/2018	2044 On 01-November-18	9.13	Put	Bond Future	5651	6	5651	6	0.00
04/06/2018	2044 On 01-November-18	9.14	Put	Bond Future	5589	6	5589	6	0.00

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04/06/2018	2044 On 01-November-18	9.12	Put	Bond Future	5714	6	5714	6	0.00
04/06/2018	2044 On 07-February-19			Bond Future	9.61	91.7395	9.6126	91.7395	0.00
04/06/2018	2044 On 07-February-19	9.17	Call	Bond Future	2746	3	2746	3	0.00
04/06/2018	2044 On 07-February-19	9.18	Call	Bond Future	2782	3	2782	3	0.00
04/06/2018	2044 On 07-February-19	9.16	Call	Bond Future	2711	3	2711	3	0.00
04/06/2018	2044 On 07-February-19	9.16	Put	Bond Future	6826	7	6826	7	0.00
04/06/2018	2044 On 07-February-19	9.17	Put	Bond Future	6767	7	6767	7	0.00
04/06/2018	2044 On 07-February-19	9.18	Put	Bond Future	6709	7	6709	7	0.00
04/06/2018	2046 On 02-August-18			Bond Future	121.05	121.0499	121.0506	121.0499	10,876.00
04/06/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
04/06/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
04/06/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
04/06/2018	2046 On 02-August-18	128.77	Put	Bond Future	7719	8	7719	8	0.00
04/06/2018	2046 On 02-August-18	128.79	Put	Bond Future	7739	8	7739	8	0.00
04/06/2018	2046 On 02-August-18	128.78	Put	Bond Future	7729	8	7729	8	0.00
04/06/2018	2046 On 01-November-18			Bond Future	121.59	121.5893	121.5895	121.5893	0.00
04/06/2018	2046 On 07-February-19			Bond Future	123.97	123.9750	123.9747	123.9750	0.00
04/06/2018	2050 On 02-August-18			Bond Future	126.39	126.3923	126.3931	126.3923	9,567.00
04/06/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
04/06/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
04/06/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
04/06/2018	2050 On 02-August-18	137.54	Put	Bond Future	11147	11	11147	11	0.00
04/06/2018	2050 On 02-August-18	137.52	Put	Bond Future	11127	11	11127	11	0.00
04/06/2018	2050 On 02-August-18	137.53	Put	Bond Future	11137	11	11137	11	0.00
04/06/2018	2050 On 01-November-18			Bond Future	128.68	128.6774	128.6777	128.6774	0.00
04/06/2018	2050 On 07-February-19			Bond Future	129.43	129.4306	129.4306	129.4306	0.00
04/06/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	AL37 On 02-August-18			Index Future	588.47	587.1970	588.4650	587.1970	0.00
04/06/2018	AL37 On 01-November-18			Index Future	598.99	597.7050	598.9930	597.7050	0.00
04/06/2018	AL37 On 07-February-19			Index Future	610.62	609.3070	610.6210	609.3070	0.00
04/06/2018	AL7T On 02-August-18			Index Future	686.63	684.4270	686.6300	684.4270	0.00
04/06/2018	AL7T On 01-November-18			Index Future	698.91	696.6740	698.9140	696.6740	0.00

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04/06/2018	AL7T On 07-February-19			Index Future	712.48	710.1980	712.4820	710.1980	0.00
04/06/2018	ALBI On 02-August-18			Index Future	625.31	623.1170	625.3100	623.1170	878.00
04/06/2018	ALBI On 01-November-18			Index Future	636.50	634.2660	636.4980	634.2660	0.00
04/06/2018	ALBI On 07-February-19			Index Future	648.85	646.5790	648.8530	646.5790	0.00
04/06/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/06/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2018	EL28 On 02-August-18			Bond Future	130.63	130.6291	130.6317	130.6291	0.00
04/06/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
04/06/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
04/06/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
04/06/2018	EL28 On 02-August-18	134.94	Put	Bond Future	4308	4	4308	4	0.00
04/06/2018	EL28 On 02-August-18	134.95	Put	Bond Future	4318	4	4318	4	0.00
04/06/2018	EL28 On 02-August-18	134.93	Put	Bond Future	4298	4	4298	4	0.00
04/06/2018	ES33 On 02-August-18			Bond Future	10.67	79.1286	10.6688	79.1286	9,466.00
04/06/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2800	3	2800	3	0.00
04/06/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2857	3	2857	3	0.00
04/06/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2915	3	2915	3	0.00
04/06/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
04/06/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
04/06/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
04/06/2018	ES33 On 01-November-18			Bond Future	10.78	76.7560	10.7762	76.7560	0.00
04/06/2018	ES33 On 07-February-19			Bond Future	10.90	78.2455	10.8985	78.2455	0.00
04/06/2018	ES42 On 02-August-18			Bond Future	10.86	82.0840	10.8617	82.0840	7,957.00
04/06/2018	ES42 On 01-November-18			Bond Future	10.97	79.2927	10.9651	79.2927	0.00
04/06/2018	ES42 On 07-February-19			Bond Future	11.08	80.8312	11.0787	80.8312	0.00
04/06/2018	GOVI On 02-August-18			GOVI	621.23	618.9530	621.2270	618.9530	472.00
04/06/2018	GOVI On 02-August-18	605.71	Call	GOVI	155170	13	155170	13	0.00
04/06/2018	GOVI On 02-August-18	605.72	Call	GOVI	155070	13	155070	13	0.00
04/06/2018	GOVI On 02-August-18	605.70	Call	GOVI	155270	13	155270	13	0.00
04/06/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
04/06/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
04/06/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
04/06/2018	GOVI On 01-November-18			GOVI	632.34	630.0280	632.3410	630.0280	0.00
04/06/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
04/06/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
04/06/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2018	GOVI On 01-November-18	653.49	Put	GOVI	211490	23	211490	23	0.00
04/06/2018	GOVI On 01-November-18	653.51	Put	GOVI	211690	23	211690	23	0.00
04/06/2018	GOVI On 01-November-18	653.50	Put	GOVI	211590	23	211590	23	0.00
04/06/2018	GOVI On 07-February-19			GOVI	644.62	642.2580	644.6160	642.2580	0.00
04/06/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
04/06/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
04/06/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
04/06/2018	GOVI On 07-February-19	666.51	Put	GOVI	218940	24	218940	24	0.00
04/06/2018	GOVI On 07-February-19	666.52	Put	GOVI	219040	24	219040	24	0.00
04/06/2018	GOVI On 07-February-19	666.53	Put	GOVI	219140	24	219140	24	0.00
04/06/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/06/2018	IGOV On 02-August-18			Index Future	258.38	258.4940	258.3770	258.4940	869.00
04/06/2018	IGOV On 01-November-18			Index Future	263.05	263.1670	263.0490	263.1670	241.00
04/06/2018	IGOV On 07-February-19			Index Future	268.21	268.3310	268.2100	268.3310	0.00
04/06/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
04/06/2018	IS01 On 20-September-18			Interest Rate Swap	100.05	100.0500	100.0500	100.0500	0.00
04/06/2018	IS01 On 20-December-18			Interest Rate Swap	100.50	100.5000	100.5000	100.5000	0.00
04/06/2018	IS01 On 22-March-19			Interest Rate Swap	99.50	99.5200	99.5000	99.5200	0.00
04/06/2018	IS01 On 20-June-19			Interest Rate Swap	100.19	100.2100	100.1900	100.2100	0.00
04/06/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
04/06/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
04/06/2018	IS02 On 21-December-18			Interest Rate Swap	98.88	98.8800	98.8800	98.8800	0.00
04/06/2018	IS02 On 15-March-19			Interest Rate Swap	99.25	99.2600	99.2500	99.2600	0.00
04/06/2018	IS02 On 21-June-19			Interest Rate Swap	99.64	99.6600	99.6400	99.6600	0.00
04/06/2018	IS02 On 20-September-19			Interest Rate Swap	100.03	100.0600	100.0300	100.0600	0.00
04/06/2018	IS02 On 20-December-19			Interest Rate Swap	100.97	101.0100	100.9700	101.0100	0.00
04/06/2018	IS02 On 23-March-20			Interest Rate Swap	98.71	98.7700	98.7100	98.7700	0.00
04/06/2018	IS02 On 22-June-20			Interest Rate Swap	100.58	100.6500	100.5800	100.6500	0.00
04/06/2018	IS05 On 17-December-20			Interest Rate Swap	96.14	96.2200	96.1400	96.2200	0.00
04/06/2018	IS05 On 16-March-21			Interest Rate Swap	95.34	95.4300	95.3400	95.4300	0.00
04/06/2018	IS05 On 15-June-21			Interest Rate Swap	94.51	94.6200	94.5100	94.6200	0.00
04/06/2018	IS05 On 21-September-21			Interest Rate Swap	94.67	94.8000	94.6700	94.8000	0.00
04/06/2018	IS05 On 21-December-21			Interest Rate Swap	96.86	97.0000	96.8600	97.0000	51.00
04/06/2018	IS05 On 15-March-22			Interest Rate Swap	96.97	97.1400	96.9700	97.1400	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
04/06/2018	IS05 On 21-June-22			Interest Rate Swap	98.16	98.3400	98.1600	98.3400	0.00
04/06/2018	IS05 On 20-September-22			Interest Rate Swap	100.35	100.5400	100.3500	100.5400	0.00
04/06/2018	IS05 On 20-December-22			Interest Rate Swap	101.59	101.7900	101.5900	101.7900	0.00
04/06/2018	IS05 On 22-March-23			Interest Rate Swap	96.68	96.9000	96.6800	96.9000	0.00
04/06/2018	IS05 On 20-June-23			Interest Rate Swap	100.99	101.2100	100.9900	101.2100	0.00
04/06/2018	IS10 On 17-December-25			Interest Rate Swap	94.62	94.8800	94.6200	94.8800	0.00
04/06/2018	IS10 On 16-March-26			Interest Rate Swap	91.59	91.8800	91.5900	91.8800	0.00
04/06/2018	IS10 On 15-June-26			Interest Rate Swap	90.29	90.6000	90.2900	90.6000	0.00
04/06/2018	IS10 On 21-September-26			Interest Rate Swap	92.42	92.7400	92.4200	92.7400	0.00
04/06/2018	IS10 On 21-December-26			Interest Rate Swap	96.18	96.4900	96.1800	96.4900	0.00
04/06/2018	IS10 On 15-March-27			Interest Rate Swap	94.71	95.0200	94.7100	95.0200	0.00
04/06/2018	IS10 On 21-June-27			Interest Rate Swap	96.75	97.0600	96.7500	97.0600	0.00
04/06/2018	IS10 On 20-September-27			Interest Rate Swap	100.45	100.7600	100.4500	100.7600	0.00
04/06/2018	IS10 On 20-December-27			Interest Rate Swap	100.78	101.0900	100.7800	101.0900	0.00
04/06/2018	IS10 On 22-March-28			Interest Rate Swap	95.98	96.3100	95.9800	96.3100	0.00
04/06/2018	IS10 On 20-June-28			Interest Rate Swap	101.43	101.7500	101.4300	101.7500	0.00
04/06/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/06/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/06/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/06/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
04/06/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
04/06/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
04/06/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
04/06/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
04/06/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
04/06/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
04/06/2018	R023 On 02-August-18			Bond Future	7.99	102.2393	7.9904	102.2393	33,963.00
04/06/2018	R023 On 02-August-18	10.40	Call	Bond Future	8539	8	8539	8	0.00
04/06/2018	R023 On 02-August-18	10.41	Call	Bond Future	8572	8	8572	8	0.00
04/06/2018	R023 On 02-August-18	10.39	Call	Bond Future	8505	8	8505	8	0.00
04/06/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
04/06/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
04/06/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
04/06/2018	R023 On 01-November-18			Bond Future	8.04	100.1425	8.0439	100.1425	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
04/06/2018	R023 On 01-November-18	10.59	Call	Bond Future	8589	8	8589	8	0.00
04/06/2018	R023 On 01-November-18	10.58	Call	Bond Future	8557	8	8557	8	0.00
04/06/2018	R023 On 01-November-18	10.57	Call	Bond Future	8525	8	8525	8	0.00
04/06/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	1	0	0.00
04/06/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	1	0	0.00
04/06/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	1	0	0.00
04/06/2018	R023 On 07-February-19			Bond Future	8.11	102.0860	8.1087	102.0860	0.00
04/06/2018	R023 On 07-February-19	10.57	Call	Bond Future	7898	8	7898	8	0.00
04/06/2018	R023 On 07-February-19	10.59	Call	Bond Future	7958	8	7958	8	0.00
04/06/2018	R023 On 07-February-19	10.58	Call	Bond Future	7928	8	7928	8	0.00
04/06/2018	R023 On 07-February-19	10.58	Put	Bond Future	22	0	22	0	0.00
04/06/2018	R023 On 07-February-19	10.59	Put	Bond Future	22	0	22	0	0.00
04/06/2018	R023 On 07-February-19	10.57	Put	Bond Future	23	0	23	0	0.00
04/06/2018	R035 On 02-August-18			Bond Future	9.30	99.8783	9.3042	99.8783	67,160.00
04/06/2018	R035 On 02-August-18	9.42	Call	Bond Future	2306	2	2306	2	0.00
04/06/2018	R035 On 02-August-18	9.43	Call	Bond Future	2355	2	2355	2	0.00
04/06/2018	R035 On 02-August-18	9.44	Call	Bond Future	2404	2	2404	2	0.00
04/06/2018	R035 On 02-August-18	9.43	Put	Bond Future	1338	2	1338	2	0.00
04/06/2018	R035 On 02-August-18	9.44	Put	Bond Future	1308	2	1308	2	0.00
04/06/2018	R035 On 02-August-18	9.42	Put	Bond Future	1370	2	1370	2	0.00
04/06/2018	R035 On 01-November-18			Bond Future	9.37	97.1693	9.3660	97.1693	0.00
04/06/2018	R035 On 01-November-18	8.94	Call	Bond Future	1532	1	1532	1	0.00
04/06/2018	R035 On 01-November-18	8.93	Call	Bond Future	1504	1	1504	1	0.00
04/06/2018	R035 On 01-November-18	8.92	Call	Bond Future	1476	1	1476	1	0.00
04/06/2018	R035 On 01-November-18	8.93	Put	Bond Future	5102	5	5102	5	0.00
04/06/2018	R035 On 01-November-18	8.92	Put	Bond Future	5159	5	5159	5	0.00
04/06/2018	R035 On 01-November-18	8.94	Put	Bond Future	5045	5	5045	5	0.00
04/06/2018	R035 On 07-February-19			Bond Future	9.44	99.0551	9.4359	99.0551	0.00
04/06/2018	R035 On 07-February-19	8.96	Call	Bond Future	2280	2	2280	2	0.00
04/06/2018	R035 On 07-February-19	8.98	Call	Bond Future	2342	2	2342	2	0.00
04/06/2018	R035 On 07-February-19	8.97	Call	Bond Future	2311	2	2311	2	0.00
04/06/2018	R035 On 07-February-19	8.97	Put	Bond Future	6101	6	6101	6	0.00
04/06/2018	R035 On 07-February-19	8.98	Put	Bond Future	6049	6	6049	6	0.00
04/06/2018	R035 On 07-February-19	8.96	Put	Bond Future	6154	6	6154	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
04/06/2018	R186 On 02-August-18			Bond Future	8.59	112.1808	8.5938	112.1808	100,506.00
04/06/2018	R186 On 02-August-18	8.50	Call	Bond Future	983	1	983	1	0.00
04/06/2018	R186 On 02-August-18	8.47	Call	Bond Future	900	1	900	1	0.00
04/06/2018	R186 On 02-August-18	8.25	Call	Bond Future	427	0	427	0	3,020.00
04/06/2018	R186 On 02-August-18	8.48	Call	Bond Future	927	1	927	1	0.00
04/06/2018	R186 On 02-August-18	7.50	Call	Bond Future	5	0	5	0	3,020.00
04/06/2018	R186 On 02-August-18	8.46	Call	Bond Future	873	1	873	1	0.00
04/06/2018	R186 On 02-August-18	8.46	Put	Bond Future	1722	2	1722	2	0.00
04/06/2018	R186 On 02-August-18	8.25	Put	Bond Future	2624	3	2624	3	0.00
04/06/2018	R186 On 02-August-18	7.50	Put	Bond Future	7198	8	7198	8	0.00
04/06/2018	R186 On 02-August-18	8.48	Put	Bond Future	1648	2	1648	2	0.00
04/06/2018	R186 On 02-August-18	8.47	Put	Bond Future	1685	2	1685	2	0.00
04/06/2018	R186 On 02-August-18	8.50	Put	Bond Future	1577	2	1577	2	2,500.00
04/06/2018	R186 On 01-November-18			Bond Future	8.65	114.1881	8.6533	114.1881	0.00
04/06/2018	R186 On 01-November-18	8.46	Call	Bond Future	1574	1	1574	1	5,000.00
04/06/2018	R186 On 01-November-18	8.53	Call	Bond Future	1771	2	1771	2	0.00
04/06/2018	R186 On 01-November-18	9.14	Call	Bond Future	4022	4	4022	4	0.00
04/06/2018	R186 On 01-November-18	7.96	Call	Bond Future	555	0	555	0	5,000.00
04/06/2018	R186 On 01-November-18	8.54	Call	Bond Future	1800	2	1800	2	0.00
04/06/2018	R186 On 01-November-18	8.52	Call	Bond Future	1742	2	1742	2	0.00
04/06/2018	R186 On 01-November-18	8.52	Put	Bond Future	2565	3	2565	3	0.00
04/06/2018	R186 On 01-November-18	9.14	Put	Bond Future	1084	1	1084	1	5,000.00
04/06/2018	R186 On 01-November-18	7.96	Put	Bond Future	4923	5	4923	5	0.00
04/06/2018	R186 On 01-November-18	8.54	Put	Bond Future	2499	3	2499	3	0.00
04/06/2018	R186 On 01-November-18	8.53	Put	Bond Future	2532	3	2532	3	0.00
04/06/2018	R186 On 01-November-18	8.46	Put	Bond Future	2770	3	2770	3	0.00
04/06/2018	R186 On 07-February-19			Bond Future	8.72	111.0990	8.7208	111.0990	0.00
04/06/2018	R186 On 07-February-19	8.20	Call	Bond Future	1434	1	1434	1	0.00
04/06/2018	R186 On 07-February-19	8.21	Call	Bond Future	1455	1	1455	1	0.00
04/06/2018	R186 On 07-February-19	8.22	Call	Bond Future	1477	1	1477	1	0.00
04/06/2018	R186 On 07-February-19	8.22	Put	Bond Future	4516	5	4516	5	0.00
04/06/2018	R186 On 07-February-19	8.20	Put	Bond Future	4596	5	4596	5	0.00
04/06/2018	R186 On 07-February-19	8.21	Put	Bond Future	4556	5	4556	5	0.00
04/06/2018	R197 On 02-August-18			Bond Future	303.64	303.6460	303.6429	303.6460	2,388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2018	R197 On 01-November-18			Bond Future	309.13	309.1361	309.1317	309.1361	0.00
04/06/2018	R197 On 07-February-19			Bond Future	307.84	307.8451	307.8395	307.8451	0.00
04/06/2018	R202 On 02-August-18			Bond Future	242.38	242.3748	242.3751	242.3748	21,940.00
04/06/2018	R202 On 01-November-18			Bond Future	246.76	246.7572	246.7564	246.7572	0.00
04/06/2018	R202 On 07-February-19			Bond Future	247.69	247.6915	247.6897	247.6915	0.00
04/06/2018	R204 On 02-August-18			Bond Future	6.42	101.5435	6.4165	101.5435	10,173.00
04/06/2018	R204 On 02-August-18	8.98	Call	Bond Future	939	1	939	1	0.00
04/06/2018	R204 On 02-August-18	8.99	Call	Bond Future	942	1	942	1	0.00
04/06/2018	R204 On 02-August-18	8.97	Call	Bond Future	935	1	935	1	0.00
04/06/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
04/06/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
04/06/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
04/06/2018	R207 On 02-August-18			Bond Future	7.42	100.1409	7.4152	100.1409	21,234.00
04/06/2018	R207 On 02-August-18	6.85	Call	Bond Future	1	0	1	0	0.00
04/06/2018	R207 On 02-August-18	6.87	Call	Bond Future	1	0	1	0	0.00
04/06/2018	R207 On 02-August-18	6.86	Call	Bond Future	1	0	1	0	0.00
04/06/2018	R207 On 02-August-18	6.85	Put	Bond Future	762	1	762	1	0.00
04/06/2018	R207 On 02-August-18	6.87	Put	Bond Future	735	1	735	1	0.00
04/06/2018	R207 On 02-August-18	6.86	Put	Bond Future	748	1	748	1	0.00
04/06/2018	R207 On 01-November-18			Bond Future	7.44	101.9326	7.4403	101.9326	0.00
04/06/2018	R207 On 01-November-18	6.75	Call	Bond Future	12	0	12	0	0.00
04/06/2018	R207 On 01-November-18	6.74	Call	Bond Future	11	0	11	0	0.00
04/06/2018	R207 On 01-November-18	6.76	Call	Bond Future	13	0	13	0	0.00
04/06/2018	R207 On 01-November-18	6.74	Put	Bond Future	800	1	800	1	0.00
04/06/2018	R207 On 01-November-18	6.75	Put	Bond Future	789	1	789	1	0.00
04/06/2018	R207 On 01-November-18	6.76	Put	Bond Future	779	1	779	1	0.00
04/06/2018	R207 On 07-February-19			Bond Future	7.48	100.2659	7.4786	100.2659	0.00
04/06/2018	R207 On 07-February-19	6.53	Call	Bond Future	19	0	19	0	0.00
04/06/2018	R207 On 07-February-19	6.52	Call	Bond Future	18	0	18	0	0.00
04/06/2018	R207 On 07-February-19	6.51	Call	Bond Future	17	0	17	0	0.00
04/06/2018	R207 On 07-February-19	6.52	Put	Bond Future	863	1	863	1	0.00
04/06/2018	R207 On 07-February-19	6.51	Put	Bond Future	871	1	871	1	0.00
04/06/2018	R207 On 07-February-19	6.53	Put	Bond Future	855	1	855	1	0.00
04/06/2018	R208 On 02-August-18			Bond Future	7.66	100.0758	7.6635	100.0758	30,180.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2018	R208 On 02-August-18	7.14	Call	Bond Future	11	0	11	0	0.00
04/06/2018	R208 On 02-August-18	7.12	Call	Bond Future	9	0	9	0	0.00
04/06/2018	R208 On 02-August-18	7.13	Call	Bond Future	10	0	10	0	0.00
04/06/2018	R208 On 02-August-18	7.13	Put	Bond Future	1260	1	1260	1	0.00
04/06/2018	R208 On 02-August-18	7.14	Put	Bond Future	1238	1	1238	1	0.00
04/06/2018	R208 On 02-August-18	7.12	Put	Bond Future	1283	1	1283	1	0.00
04/06/2018	R208 On 01-November-18			Bond Future	7.71	98.4669	7.7113	98.4669	0.00
04/06/2018	R208 On 01-November-18	7.11	Call	Bond Future	67	0	67	0	0.00
04/06/2018	R208 On 01-November-18	7.12	Call	Bond Future	71	0	71	0	0.00
04/06/2018	R208 On 01-November-18	7.10	Call	Bond Future	64	0	64	0	0.00
04/06/2018	R208 On 01-November-18	7.12	Put	Bond Future	1338	1	1338	1	0.00
04/06/2018	R208 On 01-November-18	7.10	Put	Bond Future	1374	2	1374	2	0.00
04/06/2018	R208 On 01-November-18	7.11	Put	Bond Future	1356	1	1356	1	0.00
04/06/2018	R208 On 07-February-19			Bond Future	7.77	100.3779	7.7722	100.3779	0.00
04/06/2018	R208 On 07-February-19	7.08	Call	Bond Future	134	0	134	0	0.00
04/06/2018	R208 On 07-February-19	7.07	Call	Bond Future	130	0	130	0	0.00
04/06/2018	R208 On 07-February-19	7.06	Call	Bond Future	126	0	126	0	0.00
04/06/2018	R208 On 07-February-19	7.08	Put	Bond Future	1464	2	1464	2	0.00
04/06/2018	R208 On 07-February-19	7.06	Put	Bond Future	1495	2	1495	2	0.00
04/06/2018	R208 On 07-February-19	7.07	Put	Bond Future	1480	2	1480	2	0.00
04/06/2018	R209 On 02-August-18			Bond Future	9.31	75.6248	9.3061	75.6248	76,685.00
04/06/2018	R209 On 02-August-18	10.21	Call	Bond Future	5992	6	5992	6	0.00
04/06/2018	R209 On 02-August-18	8.83	Call	Bond Future	330	0	330	0	0.00
04/06/2018	R209 On 02-August-18	8.96	Call	Bond Future	541	0	541	0	5,000.00
04/06/2018	R209 On 02-August-18	9.43	Call	Bond Future	1970	2	1970	2	0.00
04/06/2018	R209 On 02-August-18	10.84	Call	Bond Future	9541	9	9541	9	0.00
04/06/2018	R209 On 02-August-18	9.66	Call	Bond Future	3018	3	3018	3	435.00
04/06/2018	R209 On 02-August-18	8.49	Call	Bond Future	61	0	61	0	500.00
04/06/2018	R209 On 02-August-18	10.38	Call	Bond Future	6955	7	6955	7	0.00
04/06/2018	R209 On 02-August-18	9.21	Call	Bond Future	1168	1	1168	1	0.00
04/06/2018	R209 On 02-August-18	8.46	Call	Bond Future	51	0	51	0	5,000.00
04/06/2018	R209 On 02-August-18	10.39	Call	Bond Future	7012	7	7012	7	0.00
04/06/2018	R209 On 02-August-18	10.40	Call	Bond Future	7068	7	7068	7	0.00
04/06/2018	R209 On 02-August-18	10.40	Put	Bond Future	75	0	75	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
04/06/2018	R209 On 02-August-18	10.38	Put	Bond Future	80	0	80	0	0.00
04/06/2018	R209 On 02-August-18	9.66	Put	Bond Future	641	1	641	1	0.00
04/06/2018	R209 On 02-August-18	10.39	Put	Bond Future	77	0	77	0	0.00
04/06/2018	R209 On 02-August-18	8.46	Put	Bond Future	6227	7	6227	7	0.00
04/06/2018	R209 On 02-August-18	8.96	Put	Bond Future	2980	3	2980	3	0.00
04/06/2018	R209 On 02-August-18	10.84	Put	Bond Future	12	0	12	0	435.00
04/06/2018	R209 On 02-August-18	9.43	Put	Bond Future	1125	1	1125	1	5,000.00
04/06/2018	R209 On 02-August-18	8.83	Put	Bond Future	3716	4	3716	4	500.00
04/06/2018	R209 On 02-August-18	8.49	Put	Bond Future	6005	6	6005	6	0.00
04/06/2018	R209 On 02-August-18	9.21	Put	Bond Future	1834	2	1834	2	500.00
04/06/2018	R209 On 02-August-18	10.21	Put	Bond Future	140	0	140	0	435.00
04/06/2018	R209 On 01-November-18			Bond Future	9.36	73.8302	9.3612	73.8302	0.00
04/06/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	73267	73	73267	73	0.00
04/06/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	73267	73	73267	73	0.00
04/06/2018	R209 On 01-November-18	10.00	Call	Bond Future	5270	5	5270	5	0.00
04/06/2018	R209 On 01-November-18	9.97	Call	Bond Future	5129	5	5129	5	0.00
04/06/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	73267	73	73267	73	0.00
04/06/2018	R209 On 01-November-18	9.34	Call	Bond Future	2484	2	2484	2	0.00
04/06/2018	R209 On 01-November-18	9.94	Call	Bond Future	4988	5	4988	5	0.00
04/06/2018	R209 On 01-November-18	10.57	Call	Bond Future	8046	8	8046	8	0.00
04/06/2018	R209 On 01-November-18	10.57	Put	Bond Future	453	1	453	1	0.00
04/06/2018	R209 On 01-November-18	9.94	Put	Bond Future	1199	1	1199	1	0.00
04/06/2018	R209 On 01-November-18	10.00	Put	Bond Future	1105	1	1105	1	5,850.00
04/06/2018	R209 On 01-November-18	9.97	Put	Bond Future	1151	1	1151	1	0.00
04/06/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
04/06/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
04/06/2018	R209 On 01-November-18	9.34	Put	Bond Future	2629	3	2629	3	0.00
04/06/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
04/06/2018	R209 On 07-February-19			Bond Future	9.42	75.2630	9.4220	75.2630	0.00
04/06/2018	R209 On 07-February-19	8.96	Call	Bond Future	1974	2	1974	2	0.00
04/06/2018	R209 On 07-February-19	8.97	Call	Bond Future	2000	2	2000	2	0.00
04/06/2018	R209 On 07-February-19	8.95	Call	Bond Future	1947	2	1947	2	0.00
04/06/2018	R209 On 07-February-19	8.95	Put	Bond Future	5224	5	5224	5	0.00
04/06/2018	R209 On 07-February-19	8.96	Put	Bond Future	5179	5	5179	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
04/06/2018	R209 On 07-February-19	8.97	Put	Bond Future	5134	5	5134	5	0.00
04/06/2018	R210 On 02-August-18			Bond Future	190.06	190.0627	190.0626	190.0627	2,159.00
04/06/2018	R210 On 01-November-18			Bond Future	191.00	190.9989	190.9980	190.9989	0.00
04/06/2018	R210 On 07-February-19			Bond Future	194.74	194.7464	194.7449	194.7464	0.00
04/06/2018	R212 On 02-August-18			Bond Future	155.00	155.0015	155.0000	155.0015	4,575.00
04/06/2018	R212 On 01-November-18			Bond Future	157.80	157.8039	157.8016	157.8039	0.00
04/06/2018	R212 On 07-February-19			Bond Future	158.74	158.7464	158.7435	158.7464	0.00
04/06/2018	R213 On 02-August-18			Bond Future	9.10	87.1739	9.1030	87.1739	30,646.00
04/06/2018	R213 On 02-August-18	9.07	Call	Bond Future	1290	1	1290	1	0.00
04/06/2018	R213 On 02-August-18	9.06	Call	Bond Future	1257	1	1257	1	0.00
04/06/2018	R213 On 02-August-18	9.05	Call	Bond Future	1225	1	1225	1	0.00
04/06/2018	R213 On 02-August-18	9.06	Put	Bond Future	1542	2	1542	2	0.00
04/06/2018	R213 On 02-August-18	9.05	Put	Bond Future	1576	2	1576	2	0.00
04/06/2018	R213 On 02-August-18	9.07	Put	Bond Future	1508	2	1508	2	0.00
04/06/2018	R213 On 01-November-18			Bond Future	9.16	85.1875	9.1636	85.1875	0.00
04/06/2018	R213 On 01-November-18	8.66	Call	Bond Future	1020	1	1020	1	0.00
04/06/2018	R213 On 01-November-18	8.65	Call	Bond Future	1000	1	1000	1	0.00
04/06/2018	R213 On 01-November-18	8.64	Call	Bond Future	979	1	979	1	0.00
04/06/2018	R213 On 01-November-18	8.65	Put	Bond Future	4426	5	4426	5	0.00
04/06/2018	R213 On 01-November-18	8.64	Put	Bond Future	4475	5	4475	5	0.00
04/06/2018	R213 On 01-November-18	8.66	Put	Bond Future	4378	5	4378	5	0.00
04/06/2018	R213 On 07-February-19			Bond Future	9.23	86.8408	9.2323	86.8408	0.00
04/06/2018	R213 On 07-February-19	8.68	Call	Bond Future	1608	2	1608	2	0.00
04/06/2018	R213 On 07-February-19	8.69	Call	Bond Future	1631	2	1631	2	0.00
04/06/2018	R213 On 07-February-19	8.70	Call	Bond Future	1654	2	1654	2	0.00
04/06/2018	R213 On 07-February-19	8.69	Put	Bond Future	5190	5	5190	5	0.00
04/06/2018	R213 On 07-February-19	8.70	Put	Bond Future	5146	5	5146	5	0.00
04/06/2018	R213 On 07-February-19	8.68	Put	Bond Future	5234	5	5234	5	0.00
04/06/2018	R214 On 02-August-18			Bond Future	9.44	75.2201	9.4406	75.2201	31,258.00
04/06/2018	R214 On 02-August-18	8.94	Call	Bond Future	330	0	330	0	0.00
04/06/2018	R214 On 02-August-18	8.96	Call	Bond Future	358	0	358	0	0.00
04/06/2018	R214 On 02-August-18	8.95	Call	Bond Future	344	0	344	0	0.00
04/06/2018	R214 On 02-August-18	8.95	Put	Bond Future	4029	4	4029	4	0.00
04/06/2018	R214 On 02-August-18	8.96	Put	Bond Future	3965	4	3965	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
04/06/2018	R214 On 02-August-18	8.94	Put	Bond Future	4093	4	4093	4	0.00
04/06/2018	R214 On 01-November-18			Bond Future	9.50	73.2731	9.4964	73.2731	0.00
04/06/2018	R214 On 01-November-18	8.98	Call	Bond Future	1151	1	1151	1	0.00
04/06/2018	R214 On 01-November-18	8.99	Call	Bond Future	1174	1	1174	1	0.00
04/06/2018	R214 On 01-November-18	9.00	Call	Bond Future	1197	1	1197	1	0.00
04/06/2018	R214 On 01-November-18	9.00	Put	Bond Future	4888	5	4888	5	0.00
04/06/2018	R214 On 01-November-18	8.98	Put	Bond Future	4997	5	4997	5	0.00
04/06/2018	R214 On 01-November-18	8.99	Put	Bond Future	4942	5	4942	5	0.00
04/06/2018	R214 On 07-February-19			Bond Future	9.56	74.6952	9.5589	74.6952	0.00
04/06/2018	R214 On 07-February-19	9.04	Call	Bond Future	1962	2	1962	2	0.00
04/06/2018	R214 On 07-February-19	9.05	Call	Bond Future	1989	2	1989	2	0.00
04/06/2018	R214 On 07-February-19	9.03	Call	Bond Future	1936	2	1936	2	0.00
04/06/2018	R214 On 07-February-19	9.03	Put	Bond Future	5832	6	5832	6	0.00
04/06/2018	R214 On 07-February-19	9.04	Put	Bond Future	5782	6	5782	6	0.00
04/06/2018	R214 On 07-February-19	9.05	Put	Bond Future	5732	6	5732	6	0.00
04/06/2018	R248 On 02-August-18			Bond Future	9.48	96.2447	9.4761	96.2447	99,600.00
04/06/2018	R248 On 02-August-18	8.99	Call	Bond Future	483	0	483	0	0.00
04/06/2018	R248 On 02-August-18	8.98	Call	Bond Future	465	0	465	0	0.00
04/06/2018	R248 On 02-August-18	8.97	Call	Bond Future	446	0	446	0	0.00
04/06/2018	R248 On 02-August-18	8.98	Put	Bond Future	5261	6	5261	6	0.00
04/06/2018	R248 On 02-August-18	8.97	Put	Bond Future	5344	6	5344	6	0.00
04/06/2018	R248 On 02-August-18	8.99	Put	Bond Future	5179	6	5179	6	0.00
04/06/2018	R248 On 01-November-18			Bond Future	9.53	93.5340	9.5325	93.5340	0.00
04/06/2018	R248 On 01-November-18	9.01	Call	Bond Future	1523	1	1523	1	0.00
04/06/2018	R248 On 01-November-18	9.03	Call	Bond Future	1582	1	1582	1	0.00
04/06/2018	R248 On 01-November-18	9.02	Call	Bond Future	1552	1	1552	1	0.00
04/06/2018	R248 On 01-November-18	9.02	Put	Bond Future	6459	7	6459	7	0.00
04/06/2018	R248 On 01-November-18	9.03	Put	Bond Future	6389	7	6389	7	0.00
04/06/2018	R248 On 01-November-18	9.01	Put	Bond Future	6530	7	6530	7	0.00
04/06/2018	R248 On 07-February-19			Bond Future	9.60	95.3492	9.5959	95.3492	0.00
04/06/2018	R248 On 07-February-19	9.06	Call	Bond Future	2496	2	2496	2	0.00
04/06/2018	R248 On 07-February-19	9.07	Call	Bond Future	2531	2	2531	2	0.00
04/06/2018	R248 On 07-February-19	9.05	Call	Bond Future	2462	2	2462	2	0.00
04/06/2018	R248 On 07-February-19	9.07	Put	Bond Future	7507	8	7507	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
04/06/2018	R248 On 07-February-19	9.05	Put	Bond Future	7637	8	7637	8	0.00
04/06/2018	R248 On 07-February-19	9.06	Put	Bond Future	7572	8	7572	8	0.00