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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
07/06/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	2025 On 02-August-18			Bond Future	134.16	134.4136	134.1639	134.4136	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
07/06/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
07/06/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
07/06/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
07/06/2018	2025 On 02-August-18	136.66	Put	Bond Future	2496	2	2496	2	0.00
07/06/2018	2025 On 02-August-18	136.67	Put	Bond Future	2506	2	2506	2	0.00
07/06/2018	2025 On 02-August-18	136.65	Put	Bond Future	2486	2	2486	2	0.00
07/06/2018	2025 On 01-November-18			Bond Future	136.59	136.8428	136.5887	136.8428	0.00
07/06/2018	2025 On 07-February-19			Bond Future	137.85	138.1135	137.8546	138.1135	0.00
07/06/2018	2029 On 02-August-18			Bond Future	102.68	102.6831	102.6834	102.6831	1,370.00
07/06/2018	2029 On 01-November-18			Bond Future	103.49	103.4892	103.4897	103.4892	0.00
07/06/2018	2029 On 07-February-19			Bond Future	105.52	105.5192	105.5198	105.5192	0.00
07/06/2018	2030 On 02-August-18			Bond Future	9.26	92.1315	9.2642	92.1315	41,588.00
07/06/2018	2030 On 02-August-18	9.46	Call	Bond Future	2117	3	2117	3	0.00
07/06/2018	2030 On 02-August-18	8.51	Call	Bond Future	65	0	65	0	7,850.00
07/06/2018	2030 On 02-August-18	8.91	Call	Bond Future	452	1	452	1	7,850.00
07/06/2018	2030 On 02-August-18	9.50	Call	Bond Future	2293	3	2293	3	0.00
07/06/2018	2030 On 02-August-18	9.47	Call	Bond Future	2161	3	2161	3	0.00
07/06/2018	2030 On 02-August-18	9.45	Call	Bond Future	2074	3	2074	3	0.00
07/06/2018	2030 On 02-August-18	9.50	Put	Bond Future	765	1	765	1	7,850.00
07/06/2018	2030 On 02-August-18	9.47	Put	Bond Future	825	1	825	1	0.00
07/06/2018	2030 On 02-August-18	9.45	Put	Bond Future	867	1	867	1	0.00
07/06/2018	2030 On 02-August-18	8.91	Put	Bond Future	2814	2	2814	2	0.00
07/06/2018	2030 On 02-August-18	9.46	Put	Bond Future	846	1	846	1	0.00
07/06/2018	2030 On 02-August-18	8.51	Put	Bond Future	5196	4	5196	4	0.00
07/06/2018	2030 On 01-November-18			Bond Future	9.33	93.7788	9.3315	93.7788	0.00
07/06/2018	2030 On 01-November-18	8.58	Call	Bond Future	489	1	489	1	0.00
07/06/2018	2030 On 01-November-18	8.60	Call	Bond Future	516	1	516	1	0.00
07/06/2018	2030 On 01-November-18	8.59	Call	Bond Future	502	1	502	1	0.00
07/06/2018	2030 On 01-November-18	8.59	Put	Bond Future	5453	5	5453	5	0.00
07/06/2018	2030 On 01-November-18	8.58	Put	Bond Future	5509	5	5509	5	0.00
07/06/2018	2030 On 01-November-18	8.60	Put	Bond Future	5398	5	5398	5	0.00
07/06/2018	2030 On 07-February-19			Bond Future	9.41	91.5887	9.4079	91.5887	0.00
07/06/2018	2030 On 07-February-19	8.62	Call	Bond Future	998	1	998	1	0.00
07/06/2018	2030 On 07-February-19	8.63	Call	Bond Future	1018	1	1018	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
07/06/2018	2030 On 07-February-19	8.64	Call	Bond Future	1037	1	1037	1	0.00
07/06/2018	2030 On 07-February-19	8.64	Put	Bond Future	6065	5	6065	5	0.00
07/06/2018	2030 On 07-February-19	8.63	Put	Bond Future	6113	6	6113	6	0.00
07/06/2018	2030 On 07-February-19	8.62	Put	Bond Future	6162	6	6162	6	0.00
07/06/2018	2032 On 02-August-18			Bond Future	9.44	94.7893	9.4371	94.7893	32,826.00
07/06/2018	2032 On 02-August-18	9.68	Call	Bond Future	2503	3	2503	3	0.00
07/06/2018	2032 On 02-August-18	9.67	Call	Bond Future	2454	3	2454	3	0.00
07/06/2018	2032 On 02-August-18	9.66	Call	Bond Future	2406	3	2406	3	0.00
07/06/2018	2032 On 02-August-18	9.67	Put	Bond Future	822	1	822	1	0.00
07/06/2018	2032 On 02-August-18	9.66	Put	Bond Future	843	1	843	1	0.00
07/06/2018	2032 On 02-August-18	9.68	Put	Bond Future	801	1	801	1	0.00
07/06/2018	2032 On 01-November-18			Bond Future	9.51	92.3292	9.5076	92.3292	0.00
07/06/2018	2032 On 01-November-18	8.76	Call	Bond Future	589	1	589	1	0.00
07/06/2018	2032 On 01-November-18	8.77	Call	Bond Future	605	1	605	1	0.00
07/06/2018	2032 On 01-November-18	8.75	Call	Bond Future	574	1	574	1	0.00
07/06/2018	2032 On 01-November-18	8.75	Put	Bond Future	6092	5	6092	5	0.00
07/06/2018	2032 On 01-November-18	8.76	Put	Bond Future	6031	5	6031	5	0.00
07/06/2018	2032 On 01-November-18	8.77	Put	Bond Future	5971	5	5971	5	0.00
07/06/2018	2032 On 07-February-19			Bond Future	9.59	94.1203	9.5862	94.1203	0.00
07/06/2018	2032 On 07-February-19	8.82	Call	Bond Future	1147	1	1147	1	0.00
07/06/2018	2032 On 07-February-19	8.81	Call	Bond Future	1126	1	1126	1	0.00
07/06/2018	2032 On 07-February-19	8.80	Call	Bond Future	1106	1	1106	1	0.00
07/06/2018	2032 On 07-February-19	8.81	Put	Bond Future	6683	6	6683	6	0.00
07/06/2018	2032 On 07-February-19	8.80	Put	Bond Future	6737	6	6737	6	0.00
07/06/2018	2032 On 07-February-19	8.82	Put	Bond Future	6629	6	6629	6	0.00
07/06/2018	2033 On 02-August-18			Bond Future	106.53	106.5341	106.5345	106.5341	7,981.00
07/06/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
07/06/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
07/06/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
07/06/2018	2033 On 02-August-18	109.93	Put	Bond Future	3396	3	3396	3	0.00
07/06/2018	2033 On 02-August-18	109.94	Put	Bond Future	3406	3	3406	3	0.00
07/06/2018	2033 On 02-August-18	109.92	Put	Bond Future	3386	3	3386	3	0.00
07/06/2018	2033 On 01-November-18			Bond Future	107.34	107.3383	107.3388	107.3383	0.00
07/06/2018	2033 On 07-February-19			Bond Future	109.44	109.4438	109.4444	109.4438	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
07/06/2018	2037 On 02-August-18			Bond Future	9.63	91.4763	9.6277	91.4763	56,491.00
07/06/2018	2037 On 02-August-18	9.95	Call	Bond Future	3219	4	3219	4	0.00
07/06/2018	2037 On 02-August-18	9.96	Call	Bond Future	3276	4	3276	4	0.00
07/06/2018	2037 On 02-August-18	9.97	Call	Bond Future	3333	4	3333	4	0.00
07/06/2018	2037 On 02-August-18	9.97	Put	Bond Future	684	0	684	0	0.00
07/06/2018	2037 On 02-August-18	9.95	Put	Bond Future	721	1	721	1	0.00
07/06/2018	2037 On 02-August-18	9.96	Put	Bond Future	702	0	702	0	0.00
07/06/2018	2037 On 01-November-18			Bond Future	9.69	93.1118	9.6928	93.1118	0.00
07/06/2018	2037 On 01-November-18	9.01	Call	Bond Future	769	1	769	1	0.00
07/06/2018	2037 On 01-November-18	9.03	Call	Bond Future	808	1	808	1	0.00
07/06/2018	2037 On 01-November-18	9.02	Call	Bond Future	788	1	788	1	0.00
07/06/2018	2037 On 01-November-18	9.02	Put	Bond Future	6294	6	6294	6	0.00
07/06/2018	2037 On 01-November-18	9.03	Put	Bond Future	6228	5	6228	5	0.00
07/06/2018	2037 On 01-November-18	9.01	Put	Bond Future	6360	6	6360	6	0.00
07/06/2018	2037 On 07-February-19			Bond Future	9.77	90.6582	9.7658	90.6582	0.00
07/06/2018	2037 On 07-February-19	9.05	Call	Bond Future	1495	2	1495	2	0.00
07/06/2018	2037 On 07-February-19	9.06	Call	Bond Future	1519	2	1519	2	0.00
07/06/2018	2037 On 07-February-19	9.07	Call	Bond Future	1543	2	1543	2	0.00
07/06/2018	2037 On 07-February-19	9.07	Put	Bond Future	7161	6	7161	6	0.00
07/06/2018	2037 On 07-February-19	9.05	Put	Bond Future	7281	7	7281	7	0.00
07/06/2018	2037 On 07-February-19	9.06	Put	Bond Future	7221	7	7221	7	0.00
07/06/2018	2038 On 02-August-18			Bond Future	127.15	127.1520	127.1527	127.1520	8,997.00
07/06/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
07/06/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
07/06/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
07/06/2018	2038 On 02-August-18	134.53	Put	Bond Future	7377	7	7377	7	0.00
07/06/2018	2038 On 02-August-18	134.54	Put	Bond Future	7387	7	7387	7	0.00
07/06/2018	2038 On 02-August-18	134.55	Put	Bond Future	7397	7	7397	7	0.00
07/06/2018	2038 On 01-November-18			Bond Future	129.45	129.4497	129.4507	129.4497	0.00
07/06/2018	2038 On 07-February-19			Bond Future	130.40	130.3987	130.3999	130.3987	0.00
07/06/2018	2040 On 02-August-18			Bond Future	9.72	94.7393	9.7230	94.7393	23,354.00
07/06/2018	2040 On 02-August-18	10.05	Call	Bond Future	3497	4	3497	4	0.00
07/06/2018	2040 On 02-August-18	10.04	Call	Bond Future	3436	4	3436	4	0.00
07/06/2018	2040 On 02-August-18	10.03	Call	Bond Future	3376	4	3376	4	0.00

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07/06/2018	2040 On 02-August-18	10.04	Put	Bond Future	808	1	808	1	0.00
07/06/2018	2040 On 02-August-18	10.03	Put	Bond Future	829	1	829	1	0.00
07/06/2018	2040 On 02-August-18	10.05	Put	Bond Future	788	1	788	1	0.00
07/06/2018	2040 On 01-November-18			Bond Future	9.79	96.4332	9.7884	96.4332	0.00
07/06/2018	2040 On 01-November-18	9.08	Call	Bond Future	721	1	721	1	0.00
07/06/2018	2040 On 01-November-18	9.09	Call	Bond Future	740	1	740	1	0.00
07/06/2018	2040 On 01-November-18	9.10	Call	Bond Future	760	1	760	1	5,900.00
07/06/2018	2040 On 01-November-18	8.50	Call	Bond Future	114	0	114	0	5,900.00
07/06/2018	2040 On 01-November-18	9.07	Call	Bond Future	701	1	701	1	0.00
07/06/2018	2040 On 01-November-18	9.07	Put	Bond Future	7044	6	7044	6	0.00
07/06/2018	2040 On 01-November-18	8.50	Put	Bond Future	11991	11	11991	11	0.00
07/06/2018	2040 On 01-November-18	9.10	Put	Bond Future	6825	6	6825	6	0.00
07/06/2018	2040 On 01-November-18	9.08	Put	Bond Future	6971	6	6971	6	0.00
07/06/2018	2040 On 01-November-18	9.09	Put	Bond Future	6897	6	6897	6	0.00
07/06/2018	2040 On 07-February-19			Bond Future	9.86	93.7934	9.8618	93.7934	0.00
07/06/2018	2040 On 07-February-19	9.11	Call	Bond Future	1448	2	1448	2	0.00
07/06/2018	2040 On 07-February-19	9.13	Call	Bond Future	1499	2	1499	2	0.00
07/06/2018	2040 On 07-February-19	9.12	Call	Bond Future	1473	2	1473	2	0.00
07/06/2018	2040 On 07-February-19	9.12	Put	Bond Future	7938	7	7938	7	0.00
07/06/2018	2040 On 07-February-19	9.11	Put	Bond Future	8005	7	8005	7	0.00
07/06/2018	2040 On 07-February-19	9.13	Put	Bond Future	7872	7	7872	7	0.00
07/06/2018	2044 On 02-August-18			Bond Future	9.76	91.7676	9.7617	91.7676	34,634.00
07/06/2018	2044 On 02-August-18	10.05	Call	Bond Future	3324	4	3324	4	0.00
07/06/2018	2044 On 02-August-18	10.07	Call	Bond Future	3444	4	3444	4	0.00
07/06/2018	2044 On 02-August-18	10.06	Call	Bond Future	3384	4	3384	4	0.00
07/06/2018	2044 On 02-August-18	10.06	Put	Bond Future	880	1	880	1	0.00
07/06/2018	2044 On 02-August-18	10.07	Put	Bond Future	858	1	858	1	0.00
07/06/2018	2044 On 02-August-18	10.05	Put	Bond Future	902	1	902	1	0.00
07/06/2018	2044 On 01-November-18			Bond Future	9.83	93.4083	9.8251	93.4083	0.00
07/06/2018	2044 On 01-November-18	9.12	Call	Bond Future	749	1	749	1	0.00
07/06/2018	2044 On 01-November-18	9.13	Call	Bond Future	770	1	770	1	0.00
07/06/2018	2044 On 01-November-18	9.14	Call	Bond Future	791	1	791	1	0.00
07/06/2018	2044 On 01-November-18	9.13	Put	Bond Future	7017	6	7017	6	0.00
07/06/2018	2044 On 01-November-18	9.14	Put	Bond Future	6942	6	6942	6	0.00

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07/06/2018	2044 On 01-November-18	9.12	Put	Bond Future	7091	6	7091	6	0.00
07/06/2018	2044 On 07-February-19			Bond Future	9.90	90.8351	9.8961	90.8351	0.00
07/06/2018	2044 On 07-February-19	9.17	Call	Bond Future	1555	2	1555	2	0.00
07/06/2018	2044 On 07-February-19	9.18	Call	Bond Future	1582	2	1582	2	0.00
07/06/2018	2044 On 07-February-19	9.16	Call	Bond Future	1529	2	1529	2	0.00
07/06/2018	2044 On 07-February-19	9.16	Put	Bond Future	8074	7	8074	7	0.00
07/06/2018	2044 On 07-February-19	9.17	Put	Bond Future	8006	7	8006	7	0.00
07/06/2018	2044 On 07-February-19	9.18	Put	Bond Future	7939	7	7939	7	0.00
07/06/2018	2046 On 02-August-18			Bond Future	120.82	121.0548	120.8206	121.0548	10,876.00
07/06/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
07/06/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
07/06/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
07/06/2018	2046 On 02-August-18	128.77	Put	Bond Future	7949	8	7949	8	0.00
07/06/2018	2046 On 02-August-18	128.79	Put	Bond Future	7969	8	7969	8	0.00
07/06/2018	2046 On 02-August-18	128.78	Put	Bond Future	7959	8	7959	8	0.00
07/06/2018	2046 On 01-November-18			Bond Future	121.35	121.5933	121.3549	121.5933	0.00
07/06/2018	2046 On 07-February-19			Bond Future	123.74	123.9783	123.7354	123.9783	0.00
07/06/2018	2050 On 02-August-18			Bond Future	126.13	126.1242	126.1256	126.1242	9,567.00
07/06/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
07/06/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
07/06/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
07/06/2018	2050 On 02-August-18	137.54	Put	Bond Future	11414	11	11414	11	0.00
07/06/2018	2050 On 02-August-18	137.52	Put	Bond Future	11394	11	11394	11	0.00
07/06/2018	2050 On 02-August-18	137.53	Put	Bond Future	11404	11	11404	11	0.00
07/06/2018	2050 On 01-November-18			Bond Future	128.41	128.4036	128.4053	128.4036	0.00
07/06/2018	2050 On 07-February-19			Bond Future	129.15	129.1509	129.1526	129.1509	0.00
07/06/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	AL37 On 02-August-18			Index Future	584.80	587.0850	584.7990	587.0850	0.00
07/06/2018	AL37 On 01-November-18			Index Future	595.26	597.5830	595.2570	597.5830	0.00
07/06/2018	AL37 On 07-February-19			Index Future	606.81	609.1800	606.8090	609.1800	0.00
07/06/2018	AL7T On 02-August-18			Index Future	677.12	682.1960	677.1160	682.1960	0.00
07/06/2018	AL7T On 01-November-18			Index Future	689.23	694.3950	689.2250	694.3950	0.00

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07/06/2018	AL7T On 07-February-19			Index Future	702.60	707.8700	702.6010	707.8700	0.00
07/06/2018	ALBI On 02-August-18			Index Future	614.37	619.6700	614.3680	619.6700	871.00
07/06/2018	ALBI On 01-November-18			Index Future	625.36	630.7510	625.3550	630.7510	0.00
07/06/2018	ALBI On 07-February-19			Index Future	637.49	642.9910	637.4900	642.9910	0.00
07/06/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/06/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	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
07/06/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2018	EL28 On 02-August-18			Bond Future	130.65	130.6432	130.6462	130.6432	0.00
07/06/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
07/06/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
07/06/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
07/06/2018	EL28 On 02-August-18	134.94	Put	Bond Future	4294	4	4294	4	0.00
07/06/2018	EL28 On 02-August-18	134.95	Put	Bond Future	4304	4	4304	4	0.00
07/06/2018	EL28 On 02-August-18	134.93	Put	Bond Future	4284	4	4284	4	0.00
07/06/2018	ES33 On 02-August-18			Bond Future	10.91	78.6385	10.9134	78.6385	9,466.00
07/06/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1327	2	1327	2	0.00
07/06/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1385	2	1385	2	0.00
07/06/2018	ES33 On 02-August-18	11.16	Call	Bond Future	1443	2	1443	2	0.00
07/06/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
07/06/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
07/06/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
07/06/2018	ES33 On 01-November-18			Bond Future	11.03	76.2562	11.0296	76.2562	0.00
07/06/2018	ES33 On 07-February-19			Bond Future	11.16	77.7355	11.1619	77.7355	0.00
07/06/2018	ES42 On 02-August-18			Bond Future	11.13	81.4158	11.1269	81.4158	7,957.00
07/06/2018	ES42 On 01-November-18			Bond Future	11.24	78.6116	11.2398	78.6116	0.00
07/06/2018	ES42 On 07-February-19			Bond Future	11.36	80.1364	11.3640	80.1364	0.00
07/06/2018	GOVI On 02-August-18			GOVI	609.68	615.2470	609.6810	615.2470	473.00
07/06/2018	GOVI On 02-August-18	605.71	Call	GOVI	39710	10	39710	10	0.00
07/06/2018	GOVI On 02-August-18	605.72	Call	GOVI	39610	10	39610	10	0.00
07/06/2018	GOVI On 02-August-18	605.70	Call	GOVI	39810	10	39810	10	0.00
07/06/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
07/06/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
07/06/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
07/06/2018	GOVI On 01-November-18			GOVI	620.58	626.2490	620.5840	626.2490	0.00
07/06/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
07/06/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
07/06/2018	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
07/06/2018	GOVI On 01-November-18	653.49	Put	GOVI	329060	27	329060	27	0.00
07/06/2018	GOVI On 01-November-18	653.51	Put	GOVI	329260	27	329260	27	0.00
07/06/2018	GOVI On 01-November-18	653.50	Put	GOVI	329160	27	329160	27	0.00
07/06/2018	GOVI On 07-February-19			GOVI	632.63	638.4020	632.6270	638.4020	0.00
07/06/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
07/06/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
07/06/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
07/06/2018	GOVI On 07-February-19	666.51	Put	GOVI	338830	28	338830	28	0.00
07/06/2018	GOVI On 07-February-19	666.52	Put	GOVI	338930	28	338930	28	0.00
07/06/2018	GOVI On 07-February-19	666.53	Put	GOVI	339030	28	339030	28	0.00
07/06/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/06/2018	IGOV On 02-August-18			Index Future	257.60	258.0860	257.6010	258.0860	861.00
07/06/2018	IGOV On 01-November-18			Index Future	262.26	262.7500	262.2570	262.7500	241.00
07/06/2018	IGOV On 07-February-19			Index Future	267.40	267.9040	267.4020	267.9040	0.00
07/06/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
07/06/2018	IS01 On 20-September-18			Interest Rate Swap	100.05	100.0500	100.0500	100.0500	0.00
07/06/2018	IS01 On 20-December-18			Interest Rate Swap	100.51	100.5000	100.5100	100.5000	0.00
07/06/2018	IS01 On 22-March-19			Interest Rate Swap	99.52	99.4900	99.5200	99.4900	0.00
07/06/2018	IS01 On 20-June-19			Interest Rate Swap	100.21	100.1700	100.2100	100.1700	0.00
07/06/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
07/06/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
07/06/2018	IS02 On 21-December-18			Interest Rate Swap	98.89	98.8800	98.8900	98.8800	0.00
07/06/2018	IS02 On 15-March-19			Interest Rate Swap	99.26	99.2400	99.2600	99.2400	0.00
07/06/2018	IS02 On 21-June-19			Interest Rate Swap	99.66	99.6200	99.6600	99.6200	0.00
07/06/2018	IS02 On 20-September-19			Interest Rate Swap	100.07	100.0000	100.0700	100.0000	0.00
07/06/2018	IS02 On 20-December-19			Interest Rate Swap	101.03	100.9400	101.0300	100.9400	0.00
07/06/2018	IS02 On 23-March-20			Interest Rate Swap	98.80	98.6800	98.8000	98.6800	0.00
07/06/2018	IS02 On 22-June-20			Interest Rate Swap	100.71	100.5400	100.7100	100.5400	0.00
07/06/2018	IS05 On 17-December-20			Interest Rate Swap	96.33	96.1000	96.3300	96.1000	0.00
07/06/2018	IS05 On 16-March-21			Interest Rate Swap	95.57	95.3100	95.5700	95.3100	0.00
07/06/2018	IS05 On 15-June-21			Interest Rate Swap	94.79	94.4900	94.7900	94.4900	0.00
07/06/2018	IS05 On 21-September-21			Interest Rate Swap	95.01	94.6800	95.0100	94.6800	0.00
07/06/2018	IS05 On 21-December-21			Interest Rate Swap	97.25	96.8900	97.2500	96.8900	51.00
07/06/2018	IS05 On 15-March-22			Interest Rate Swap	97.43	97.0300	97.4300	97.0300	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
07/06/2018	IS05 On 21-June-22			Interest Rate Swap	98.67	98.2400	98.6700	98.2400	0.00
07/06/2018	IS05 On 20-September-22			Interest Rate Swap	100.91	100.4500	100.9100	100.4500	0.00
07/06/2018	IS05 On 20-December-22			Interest Rate Swap	102.20	101.7100	102.2000	101.7100	0.00
07/06/2018	IS05 On 22-March-23			Interest Rate Swap	97.35	96.8100	97.3500	96.8100	0.00
07/06/2018	IS05 On 20-June-23			Interest Rate Swap	101.69	101.1300	101.6900	101.1300	0.00
07/06/2018	IS10 On 17-December-25			Interest Rate Swap	95.74	94.9500	95.7400	94.9500	0.00
07/06/2018	IS10 On 16-March-26			Interest Rate Swap	92.75	91.9300	92.7500	91.9300	0.00
07/06/2018	IS10 On 15-June-26			Interest Rate Swap	91.50	90.6500	91.5000	90.6500	0.00
07/06/2018	IS10 On 21-September-26			Interest Rate Swap	93.65	92.7800	93.6500	92.7800	0.00
07/06/2018	IS10 On 21-December-26			Interest Rate Swap	97.41	96.5400	97.4100	96.5400	0.00
07/06/2018	IS10 On 15-March-27			Interest Rate Swap	95.98	95.0700	95.9800	95.0700	0.00
07/06/2018	IS10 On 21-June-27			Interest Rate Swap	98.05	97.1200	98.0500	97.1200	0.00
07/06/2018	IS10 On 20-September-27			Interest Rate Swap	101.76	100.8200	101.7600	100.8200	0.00
07/06/2018	IS10 On 20-December-27			Interest Rate Swap	102.12	101.1600	102.1200	101.1600	0.00
07/06/2018	IS10 On 22-March-28			Interest Rate Swap	97.40	96.3900	97.4000	96.3900	0.00
07/06/2018	IS10 On 20-June-28			Interest Rate Swap	102.84	101.8300	102.8400	101.8300	0.00
07/06/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/06/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/06/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/06/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
07/06/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
07/06/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
07/06/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
07/06/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
07/06/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
07/06/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
07/06/2018	R023 On 02-August-18			Bond Future	8.16	102.2107	8.1647	102.2107	33,943.00
07/06/2018	R023 On 02-August-18	10.40	Call	Bond Future	7889	8	7889	8	0.00
07/06/2018	R023 On 02-August-18	10.41	Call	Bond Future	7922	8	7922	8	0.00
07/06/2018	R023 On 02-August-18	10.39	Call	Bond Future	7855	8	7855	8	0.00
07/06/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
07/06/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
07/06/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
07/06/2018	R023 On 01-November-18			Bond Future	8.23	100.1123	8.2304	100.1123	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
07/06/2018	R023 On 01-November-18	10.59	Call	Bond Future	7936	8	7936	8	0.00
07/06/2018	R023 On 01-November-18	10.58	Call	Bond Future	7904	8	7904	8	0.00
07/06/2018	R023 On 01-November-18	10.57	Call	Bond Future	7873	8	7873	8	0.00
07/06/2018	R023 On 01-November-18	10.58	Put	Bond Future	10	0	10	0	0.00
07/06/2018	R023 On 01-November-18	10.57	Put	Bond Future	10	0	10	0	0.00
07/06/2018	R023 On 01-November-18	10.59	Put	Bond Future	10	0	10	0	0.00
07/06/2018	R023 On 07-February-19			Bond Future	8.31	102.0546	8.3101	102.0546	0.00
07/06/2018	R023 On 07-February-19	10.57	Call	Bond Future	7290	8	7290	8	0.00
07/06/2018	R023 On 07-February-19	10.59	Call	Bond Future	7347	8	7347	8	0.00
07/06/2018	R023 On 07-February-19	10.58	Call	Bond Future	7318	8	7318	8	0.00
07/06/2018	R023 On 07-February-19	10.58	Put	Bond Future	88	0	88	0	0.00
07/06/2018	R023 On 07-February-19	10.59	Put	Bond Future	86	0	86	0	0.00
07/06/2018	R023 On 07-February-19	10.57	Put	Bond Future	90	0	90	0	0.00
07/06/2018	R035 On 02-August-18			Bond Future	9.56	99.2068	9.5559	99.2068	67,160.00
07/06/2018	R035 On 02-August-18	9.42	Call	Bond Future	1080	2	1080	2	0.00
07/06/2018	R035 On 02-August-18	9.43	Call	Bond Future	1113	2	1113	2	0.00
07/06/2018	R035 On 02-August-18	9.44	Call	Bond Future	1147	2	1147	2	0.00
07/06/2018	R035 On 02-August-18	9.43	Put	Bond Future	2114	2	2114	2	0.00
07/06/2018	R035 On 02-August-18	9.44	Put	Bond Future	2068	2	2068	2	0.00
07/06/2018	R035 On 02-August-18	9.42	Put	Bond Future	2161	2	2161	2	0.00
07/06/2018	R035 On 01-November-18			Bond Future	9.63	96.4848	9.6259	96.4848	0.00
07/06/2018	R035 On 01-November-18	8.94	Call	Bond Future	728	1	728	1	0.00
07/06/2018	R035 On 01-November-18	8.93	Call	Bond Future	709	1	709	1	0.00
07/06/2018	R035 On 01-November-18	8.92	Call	Bond Future	691	1	691	1	0.00
07/06/2018	R035 On 01-November-18	8.93	Put	Bond Future	6361	6	6361	6	0.00
07/06/2018	R035 On 01-November-18	8.92	Put	Bond Future	6428	6	6428	6	0.00
07/06/2018	R035 On 01-November-18	8.94	Put	Bond Future	6295	6	6295	6	0.00
07/06/2018	R035 On 07-February-19			Bond Future	9.71	98.3567	9.7051	98.3567	0.00
07/06/2018	R035 On 07-February-19	8.96	Call	Bond Future	1374	2	1374	2	0.00
07/06/2018	R035 On 07-February-19	8.98	Call	Bond Future	1422	2	1422	2	0.00
07/06/2018	R035 On 07-February-19	8.97	Call	Bond Future	1398	2	1398	2	0.00
07/06/2018	R035 On 07-February-19	8.97	Put	Bond Future	7282	7	7282	7	0.00
07/06/2018	R035 On 07-February-19	8.98	Put	Bond Future	7222	7	7222	7	0.00
07/06/2018	R035 On 07-February-19	8.96	Put	Bond Future	7342	7	7342	7	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
07/06/2018	R186 On 02-August-18			Bond Future	8.83	111.8830	8.8314	111.8830	103,616.00
07/06/2018	R186 On 02-August-18	8.50	Call	Bond Future	411	1	411	1	2,500.00
07/06/2018	R186 On 02-August-18	8.47	Call	Bond Future	364	1	364	1	0.00
07/06/2018	R186 On 02-August-18	8.25	Call	Bond Future	130	0	130	0	3,020.00
07/06/2018	R186 On 02-August-18	8.48	Call	Bond Future	379	1	379	1	0.00
07/06/2018	R186 On 02-August-18	7.50	Call	Bond Future	1	0	1	0	3,020.00
07/06/2018	R186 On 02-August-18	8.46	Call	Bond Future	350	1	350	1	0.00
07/06/2018	R186 On 02-August-18	8.46	Put	Bond Future	2685	2	2685	2	0.00
07/06/2018	R186 On 02-August-18	8.25	Put	Bond Future	3814	3	3814	3	0.00
07/06/2018	R186 On 02-August-18	7.50	Put	Bond Future	8679	8	8679	8	0.00
07/06/2018	R186 On 02-August-18	8.48	Put	Bond Future	2587	2	2587	2	0.00
07/06/2018	R186 On 02-August-18	8.47	Put	Bond Future	2636	2	2636	2	0.00
07/06/2018	R186 On 02-August-18	8.50	Put	Bond Future	2492	2	2492	2	2,500.00
07/06/2018	R186 On 01-November-18			Bond Future	8.90	113.8838	8.9019	113.8838	0.00
07/06/2018	R186 On 01-November-18	8.46	Call	Bond Future	917	1	917	1	5,000.00
07/06/2018	R186 On 01-November-18	8.53	Call	Bond Future	1064	1	1064	1	0.00
07/06/2018	R186 On 01-November-18	9.14	Call	Bond Future	2916	3	2916	3	0.00
07/06/2018	R186 On 01-November-18	7.96	Call	Bond Future	231	0	231	0	5,000.00
07/06/2018	R186 On 01-November-18	8.54	Call	Bond Future	1086	1	1086	1	0.00
07/06/2018	R186 On 01-November-18	8.52	Call	Bond Future	1042	1	1042	1	0.00
07/06/2018	R186 On 01-November-18	8.52	Put	Bond Future	3378	3	3378	3	0.00
07/06/2018	R186 On 01-November-18	9.14	Put	Bond Future	1491	1	1491	1	5,000.00
07/06/2018	R186 On 01-November-18	7.96	Put	Bond Future	6113	5	6113	5	0.00
07/06/2018	R186 On 01-November-18	8.54	Put	Bond Future	3298	3	3298	3	0.00
07/06/2018	R186 On 01-November-18	8.53	Put	Bond Future	3338	3	3338	3	0.00
07/06/2018	R186 On 01-November-18	8.46	Put	Bond Future	3626	3	3626	3	0.00
07/06/2018	R186 On 07-February-19			Bond Future	8.98	110.7881	8.9820	110.7881	0.00
07/06/2018	R186 On 07-February-19	8.20	Call	Bond Future	869	1	869	1	0.00
07/06/2018	R186 On 07-February-19	8.21	Call	Bond Future	886	1	886	1	0.00
07/06/2018	R186 On 07-February-19	8.22	Call	Bond Future	905	1	905	1	0.00
07/06/2018	R186 On 07-February-19	8.22	Put	Bond Future	5487	5	5487	5	0.00
07/06/2018	R186 On 07-February-19	8.20	Put	Bond Future	5574	5	5574	5	0.00
07/06/2018	R186 On 07-February-19	8.21	Put	Bond Future	5530	5	5530	5	0.00
07/06/2018	R197 On 02-August-18			Bond Future	302.17	303.6326	302.1732	303.6326	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
07/06/2018	R197 On 01-November-18			Bond Future	307.63	309.1200	307.6347	309.1200	0.00
07/06/2018	R197 On 07-February-19			Bond Future	306.31	307.8268	306.3128	307.8268	0.00
07/06/2018	R202 On 02-August-18			Bond Future	241.20	241.7892	241.2039	241.7892	21,940.00
07/06/2018	R202 On 01-November-18			Bond Future	245.56	246.1592	245.5635	246.1592	0.00
07/06/2018	R202 On 07-February-19			Bond Future	246.47	247.0801	246.4732	247.0801	0.00
07/06/2018	R204 On 02-August-18			Bond Future	6.54	101.5528	6.5402	101.5528	10,173.00
07/06/2018	R204 On 02-August-18	8.98	Call	Bond Future	893	1	893	1	0.00
07/06/2018	R204 On 02-August-18	8.99	Call	Bond Future	897	1	897	1	0.00
07/06/2018	R204 On 02-August-18	8.97	Call	Bond Future	889	1	889	1	0.00
07/06/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
07/06/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
07/06/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
07/06/2018	R207 On 02-August-18			Bond Future	7.52	100.2125	7.5182	100.2125	21,348.00
07/06/2018	R207 On 02-August-18	6.85	Call	Bond Future	3	0	3	0	0.00
07/06/2018	R207 On 02-August-18	6.87	Call	Bond Future	3	0	3	0	0.00
07/06/2018	R207 On 02-August-18	6.86	Call	Bond Future	3	0	3	0	0.00
07/06/2018	R207 On 02-August-18	6.85	Put	Bond Future	902	1	902	1	0.00
07/06/2018	R207 On 02-August-18	6.87	Put	Bond Future	875	1	875	1	0.00
07/06/2018	R207 On 02-August-18	6.86	Put	Bond Future	888	1	888	1	0.00
07/06/2018	R207 On 01-November-18			Bond Future	7.57	102.0044	7.5662	102.0044	0.00
07/06/2018	R207 On 01-November-18	6.75	Call	Bond Future	8	0	8	0	0.00
07/06/2018	R207 On 01-November-18	6.74	Call	Bond Future	7	0	7	0	0.00
07/06/2018	R207 On 01-November-18	6.76	Call	Bond Future	8	0	8	0	0.00
07/06/2018	R207 On 01-November-18	6.74	Put	Bond Future	937	1	937	1	0.00
07/06/2018	R207 On 01-November-18	6.75	Put	Bond Future	926	1	926	1	0.00
07/06/2018	R207 On 01-November-18	6.76	Put	Bond Future	915	1	915	1	0.00
07/06/2018	R207 On 07-February-19			Bond Future	7.64	100.3384	7.6430	100.3384	0.00
07/06/2018	R207 On 07-February-19	6.53	Call	Bond Future	8	0	8	0	0.00
07/06/2018	R207 On 07-February-19	6.52	Call	Bond Future	7	0	7	0	0.00
07/06/2018	R207 On 07-February-19	6.51	Call	Bond Future	7	0	7	0	0.00
07/06/2018	R207 On 07-February-19	6.52	Put	Bond Future	996	1	996	1	0.00
07/06/2018	R207 On 07-February-19	6.51	Put	Bond Future	1005	1	1005	1	0.00
07/06/2018	R207 On 07-February-19	6.53	Put	Bond Future	987	1	987	1	0.00
07/06/2018	R208 On 02-August-18			Bond Future	7.80	100.1317	7.8047	100.1317	30,480.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2018	R208 On 02-August-18	7.14	Call	Bond Future	8	0	8	0	0.00
07/06/2018	R208 On 02-August-18	7.12	Call	Bond Future	7	0	7	0	0.00
07/06/2018	R208 On 02-August-18	7.13	Call	Bond Future	8	0	8	0	0.00
07/06/2018	R208 On 02-August-18	7.13	Put	Bond Future	1586	1	1586	1	0.00
07/06/2018	R208 On 02-August-18	7.14	Put	Bond Future	1563	1	1563	1	0.00
07/06/2018	R208 On 02-August-18	7.12	Put	Bond Future	1609	1	1609	1	0.00
07/06/2018	R208 On 01-November-18			Bond Future	7.87	98.5226	7.8688	98.5226	0.00
07/06/2018	R208 On 01-November-18	7.11	Call	Bond Future	39	0	39	0	0.00
07/06/2018	R208 On 01-November-18	7.12	Call	Bond Future	41	0	41	0	0.00
07/06/2018	R208 On 01-November-18	7.10	Call	Bond Future	37	0	37	0	0.00
07/06/2018	R208 On 01-November-18	7.12	Put	Bond Future	1642	1	1642	1	0.00
07/06/2018	R208 On 01-November-18	7.10	Put	Bond Future	1681	1	1681	1	0.00
07/06/2018	R208 On 01-November-18	7.11	Put	Bond Future	1661	1	1661	1	0.00
07/06/2018	R208 On 07-February-19			Bond Future	7.95	100.4340	7.9514	100.4340	0.00
07/06/2018	R208 On 07-February-19	7.08	Call	Bond Future	59	0	59	0	0.00
07/06/2018	R208 On 07-February-19	7.07	Call	Bond Future	56	0	56	0	0.00
07/06/2018	R208 On 07-February-19	7.06	Call	Bond Future	54	0	54	0	0.00
07/06/2018	R208 On 07-February-19	7.08	Put	Bond Future	1730	2	1730	2	0.00
07/06/2018	R208 On 07-February-19	7.06	Put	Bond Future	1763	2	1763	2	0.00
07/06/2018	R208 On 07-February-19	7.07	Put	Bond Future	1746	2	1746	2	0.00
07/06/2018	R209 On 02-August-18			Bond Future	9.55	75.0573	9.5525	75.0573	94,887.00
07/06/2018	R209 On 02-August-18	10.21	Call	Bond Future	4431	5	4431	5	0.00
07/06/2018	R209 On 02-August-18	8.96	Call	Bond Future	154	0	154	0	5,000.00
07/06/2018	R209 On 02-August-18	9.43	Call	Bond Future	987	1	987	1	0.00
07/06/2018	R209 On 02-August-18	10.84	Call	Bond Future	7890	9	7890	9	0.00
07/06/2018	R209 On 02-August-18	8.83	Call	Bond Future	74	0	74	0	0.00
07/06/2018	R209 On 02-August-18	9.66	Call	Bond Future	1770	2	1770	2	435.00
07/06/2018	R209 On 02-August-18	8.49	Call	Bond Future	8	0	8	0	500.00
07/06/2018	R209 On 02-August-18	10.38	Call	Bond Future	5360	6	5360	6	0.00
07/06/2018	R209 On 02-August-18	9.21	Call	Bond Future	478	1	478	1	0.00
07/06/2018	R209 On 02-August-18	8.46	Call	Bond Future	7	0	7	0	5,000.00
07/06/2018	R209 On 02-August-18	10.39	Call	Bond Future	5415	6	5415	6	0.00
07/06/2018	R209 On 02-August-18	10.40	Call	Bond Future	5470	6	5470	6	0.00
07/06/2018	R209 On 02-August-18	10.40	Put	Bond Future	144	0	144	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
07/06/2018	R209 On 02-August-18	10.38	Put	Bond Future	152	0	152	0	0.00
07/06/2018	R209 On 02-August-18	9.66	Put	Bond Future	1061	1	1061	1	0.00
07/06/2018	R209 On 02-August-18	10.39	Put	Bond Future	148	0	148	0	0.00
07/06/2018	R209 On 02-August-18	8.46	Put	Bond Future	7849	7	7849	7	0.00
07/06/2018	R209 On 02-August-18	8.96	Put	Bond Future	4261	4	4261	4	0.00
07/06/2018	R209 On 02-August-18	8.83	Put	Bond Future	5127	4	5127	4	500.00
07/06/2018	R209 On 02-August-18	8.49	Put	Bond Future	7619	7	7619	7	0.00
07/06/2018	R209 On 02-August-18	9.21	Put	Bond Future	2811	2	2811	2	500.00
07/06/2018	R209 On 02-August-18	10.84	Put	Bond Future	28	0	28	0	435.00
07/06/2018	R209 On 02-August-18	9.43	Put	Bond Future	1809	1	1809	1	5,000.00
07/06/2018	R209 On 02-August-18	10.21	Put	Bond Future	247	0	247	0	435.00
07/06/2018	R209 On 01-November-18			Bond Future	9.61	73.2517	9.6149	73.2517	0.00
07/06/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	71569	72	71569	72	0.00
07/06/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	71569	72	71569	72	0.00
07/06/2018	R209 On 01-November-18	10.00	Call	Bond Future	3905	4	3905	4	0.00
07/06/2018	R209 On 01-November-18	9.97	Call	Bond Future	3777	4	3777	4	0.00
07/06/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	71569	72	71569	72	0.00
07/06/2018	R209 On 01-November-18	9.34	Call	Bond Future	1546	2	1546	2	0.00
07/06/2018	R209 On 01-November-18	9.94	Call	Bond Future	3649	4	3649	4	0.00
07/06/2018	R209 On 01-November-18	10.57	Call	Bond Future	6560	7	6560	7	0.00
07/06/2018	R209 On 01-November-18	10.57	Put	Bond Future	664	1	664	1	0.00
07/06/2018	R209 On 01-November-18	9.94	Put	Bond Future	1558	1	1558	1	0.00
07/06/2018	R209 On 01-November-18	10.00	Put	Bond Future	1438	1	1438	1	5,850.00
07/06/2018	R209 On 01-November-18	9.97	Put	Bond Future	1497	1	1497	1	0.00
07/06/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
07/06/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
07/06/2018	R209 On 01-November-18	9.34	Put	Bond Future	3388	3	3388	3	0.00
07/06/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
07/06/2018	R209 On 07-February-19			Bond Future	9.68	74.6727	9.6838	74.6727	0.00
07/06/2018	R209 On 07-February-19	8.96	Call	Bond Future	1244	1	1244	1	0.00
07/06/2018	R209 On 07-February-19	8.97	Call	Bond Future	1266	2	1266	2	0.00
07/06/2018	R209 On 07-February-19	8.95	Call	Bond Future	1223	1	1223	1	0.00
07/06/2018	R209 On 07-February-19	8.95	Put	Bond Future	6230	6	6230	6	0.00
07/06/2018	R209 On 07-February-19	8.96	Put	Bond Future	6180	6	6180	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
07/06/2018	R209 On 07-February-19	8.97	Put	Bond Future	6130	6	6130	6	0.00
07/06/2018	R210 On 02-August-18			Bond Future	190.06	190.0637	190.0640	190.0637	2,159.00
07/06/2018	R210 On 01-November-18			Bond Future	191.00	190.9984	190.9991	190.9984	0.00
07/06/2018	R210 On 07-February-19			Bond Future	194.75	194.7447	194.7456	194.7447	0.00
07/06/2018	R212 On 02-August-18			Bond Future	154.62	154.9948	154.6187	154.9948	4,475.00
07/06/2018	R212 On 01-November-18			Bond Future	157.41	157.7959	157.4132	157.7959	0.00
07/06/2018	R212 On 07-February-19			Bond Future	158.35	158.7372	158.3472	158.7372	0.00
07/06/2018	R213 On 02-August-18			Bond Future	9.34	86.7277	9.3448	86.7277	33,537.00
07/06/2018	R213 On 02-August-18	9.07	Call	Bond Future	581	1	581	1	0.00
07/06/2018	R213 On 02-August-18	9.06	Call	Bond Future	561	1	561	1	0.00
07/06/2018	R213 On 02-August-18	9.05	Call	Bond Future	542	1	542	1	0.00
07/06/2018	R213 On 02-August-18	9.06	Put	Bond Future	2420	2	2420	2	0.00
07/06/2018	R213 On 02-August-18	9.05	Put	Bond Future	2467	2	2467	2	0.00
07/06/2018	R213 On 02-August-18	9.07	Put	Bond Future	2373	2	2373	2	0.00
07/06/2018	R213 On 01-November-18			Bond Future	9.41	84.7324	9.4136	84.7324	0.00
07/06/2018	R213 On 01-November-18	8.66	Call	Bond Future	510	1	510	1	0.00
07/06/2018	R213 On 01-November-18	8.65	Call	Bond Future	497	1	497	1	0.00
07/06/2018	R213 On 01-November-18	8.64	Call	Bond Future	483	1	483	1	0.00
07/06/2018	R213 On 01-November-18	8.65	Put	Bond Future	5526	5	5526	5	0.00
07/06/2018	R213 On 01-November-18	8.64	Put	Bond Future	5582	5	5582	5	0.00
07/06/2018	R213 On 01-November-18	8.66	Put	Bond Future	5472	5	5472	5	0.00
07/06/2018	R213 On 07-February-19			Bond Future	9.49	86.3763	9.4917	86.3763	0.00
07/06/2018	R213 On 07-February-19	8.68	Call	Bond Future	991	1	991	1	0.00
07/06/2018	R213 On 07-February-19	8.69	Call	Bond Future	1010	1	1010	1	0.00
07/06/2018	R213 On 07-February-19	8.70	Call	Bond Future	1030	1	1030	1	0.00
07/06/2018	R213 On 07-February-19	8.69	Put	Bond Future	6204	6	6204	6	0.00
07/06/2018	R213 On 07-February-19	8.70	Put	Bond Future	6156	6	6156	6	0.00
07/06/2018	R213 On 07-February-19	8.68	Put	Bond Future	6252	6	6252	6	0.00
07/06/2018	R214 On 02-August-18			Bond Future	9.71	74.5177	9.7073	74.5177	32,085.00
07/06/2018	R214 On 02-August-18	8.94	Call	Bond Future	65	0	65	0	0.00
07/06/2018	R214 On 02-August-18	8.96	Call	Bond Future	74	0	74	0	0.00
07/06/2018	R214 On 02-August-18	8.95	Call	Bond Future	69	0	69	0	0.00
07/06/2018	R214 On 02-August-18	8.95	Put	Bond Future	5641	5	5641	5	0.00
07/06/2018	R214 On 02-August-18	8.96	Put	Bond Future	5567	5	5567	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
07/06/2018	R214 On 02-August-18	8.94	Put	Bond Future	5714	5	5714	5	0.00
07/06/2018	R214 On 01-November-18			Bond Future	9.77	72.5572	9.7708	72.5572	0.00
07/06/2018	R214 On 01-November-18	8.98	Call	Bond Future	562	1	562	1	0.00
07/06/2018	R214 On 01-November-18	8.99	Call	Bond Future	577	1	577	1	0.00
07/06/2018	R214 On 01-November-18	9.00	Call	Bond Future	593	1	593	1	0.00
07/06/2018	R214 On 01-November-18	9.00	Put	Bond Future	6204	6	6204	6	0.00
07/06/2018	R214 On 01-November-18	8.98	Put	Bond Future	6328	6	6328	6	0.00
07/06/2018	R214 On 01-November-18	8.99	Put	Bond Future	6266	6	6266	6	0.00
07/06/2018	R214 On 07-February-19			Bond Future	9.84	73.9649	9.8421	73.9649	0.00
07/06/2018	R214 On 07-February-19	9.04	Call	Bond Future	1129	1	1129	1	0.00
07/06/2018	R214 On 07-February-19	9.05	Call	Bond Future	1150	1	1150	1	0.00
07/06/2018	R214 On 07-February-19	9.03	Call	Bond Future	1109	1	1109	1	0.00
07/06/2018	R214 On 07-February-19	9.03	Put	Bond Future	6962	6	6962	6	0.00
07/06/2018	R214 On 07-February-19	9.04	Put	Bond Future	6906	6	6906	6	0.00
07/06/2018	R214 On 07-February-19	9.05	Put	Bond Future	6850	6	6850	6	0.00
07/06/2018	R248 On 02-August-18			Bond Future	9.74	95.2528	9.7429	95.2528	100,620.00
07/06/2018	R248 On 02-August-18	8.99	Call	Bond Future	81	0	81	0	0.00
07/06/2018	R248 On 02-August-18	8.98	Call	Bond Future	76	0	76	0	0.00
07/06/2018	R248 On 02-August-18	8.97	Call	Bond Future	71	0	71	0	0.00
07/06/2018	R248 On 02-August-18	8.98	Put	Bond Future	7285	6	7285	6	0.00
07/06/2018	R248 On 02-August-18	8.97	Put	Bond Future	7382	6	7382	6	0.00
07/06/2018	R248 On 02-August-18	8.99	Put	Bond Future	7190	6	7190	6	0.00
07/06/2018	R248 On 01-November-18			Bond Future	9.81	92.5234	9.8073	92.5234	0.00
07/06/2018	R248 On 01-November-18	9.01	Call	Bond Future	586	1	586	1	0.00
07/06/2018	R248 On 01-November-18	9.03	Call	Bond Future	622	1	622	1	0.00
07/06/2018	R248 On 01-November-18	9.02	Call	Bond Future	604	1	604	1	0.00
07/06/2018	R248 On 01-November-18	9.02	Put	Bond Future	7968	7	7968	7	0.00
07/06/2018	R248 On 01-November-18	9.03	Put	Bond Future	7885	7	7885	7	0.00
07/06/2018	R248 On 01-November-18	9.01	Put	Bond Future	8050	7	8050	7	0.00
07/06/2018	R248 On 07-February-19			Bond Future	9.88	94.3184	9.8797	94.3184	0.00
07/06/2018	R248 On 07-February-19	9.06	Call	Bond Future	1329	2	1329	2	0.00
07/06/2018	R248 On 07-February-19	9.07	Call	Bond Future	1354	2	1354	2	0.00
07/06/2018	R248 On 07-February-19	9.05	Call	Bond Future	1305	2	1305	2	0.00
07/06/2018	R248 On 07-February-19	9.07	Put	Bond Future	8835	8	8835	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
07/06/2018	R248 On 07-February-19	9.05	Put	Bond Future	8984	8	8984	8	0.00
07/06/2018	R248 On 07-February-19	9.06	Put	Bond Future	8909	8	8909	8	0.00