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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	2025 On 02-August-18			Bond Future	130.75	130.7336	130.7500	130.7336	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
06/07/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
06/07/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
06/07/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
06/07/2018	2025 On 02-August-18	136.66	Put	Bond Future	5910	6	5910	6	0.00
06/07/2018	2025 On 02-August-18	136.67	Put	Bond Future	5920	6	5920	6	0.00
06/07/2018	2025 On 02-August-18	136.65	Put	Bond Future	5900	6	5900	6	0.00
06/07/2018	2025 On 01-November-18			Bond Future	133.11	133.0946	133.1116	133.0946	0.00
06/07/2018	2025 On 07-February-19			Bond Future	134.30	134.2867	134.3031	134.2867	0.00
06/07/2018	2029 On 02-August-18			Bond Future	100.29	100.2810	100.2935	100.2810	1,370.00
06/07/2018	2029 On 01-November-18			Bond Future	101.06	101.0425	101.0555	101.0425	0.00
06/07/2018	2029 On 07-February-19			Bond Future	103.03	103.0206	103.0331	103.0206	0.00
06/07/2018	2030 On 02-August-18			Bond Future	9.05	92.1748	9.0541	92.1748	50,452.00
06/07/2018	2030 On 02-August-18	9.46	Call	Bond Future	2924	3	2924	3	0.00
06/07/2018	2030 On 02-August-18	8.51	Call	Bond Future	87	0	87	0	7,850.00
06/07/2018	2030 On 02-August-18	8.91	Call	Bond Future	660	0	660	0	7,850.00
06/07/2018	2030 On 02-August-18	9.50	Call	Bond Future	3141	3	3141	3	0.00
06/07/2018	2030 On 02-August-18	9.47	Call	Bond Future	2978	3	2978	3	0.00
06/07/2018	2030 On 02-August-18	9.45	Call	Bond Future	2870	2	2870	2	0.00
06/07/2018	2030 On 02-August-18	9.50	Put	Bond Future	222	0	222	0	7,850.00
06/07/2018	2030 On 02-August-18	9.47	Put	Bond Future	251	0	251	0	0.00
06/07/2018	2030 On 02-August-18	9.45	Put	Bond Future	272	0	272	0	0.00
06/07/2018	2030 On 02-August-18	8.91	Put	Bond Future	1631	2	1631	2	0.00
06/07/2018	2030 On 02-August-18	9.46	Put	Bond Future	261	0	261	0	0.00
06/07/2018	2030 On 02-August-18	8.51	Put	Bond Future	3826	4	3826	4	0.00
06/07/2018	2030 On 01-November-18			Bond Future	9.11	93.8185	9.1146	93.8185	0.00
06/07/2018	2030 On 01-November-18	8.58	Call	Bond Future	829	1	829	1	0.00
06/07/2018	2030 On 01-November-18	8.60	Call	Bond Future	869	1	869	1	0.00
06/07/2018	2030 On 01-November-18	8.59	Call	Bond Future	849	1	849	1	0.00
06/07/2018	2030 On 01-November-18	8.59	Put	Bond Future	4388	5	4388	5	0.00
06/07/2018	2030 On 01-November-18	8.58	Put	Bond Future	4437	5	4437	5	0.00
06/07/2018	2030 On 01-November-18	8.60	Put	Bond Future	4339	5	4339	5	0.00
06/07/2018	2030 On 07-February-19			Bond Future	9.18	91.6284	9.1826	91.6284	0.00
06/07/2018	2030 On 07-February-19	8.62	Call	Bond Future	1473	1	1473	1	0.00
06/07/2018	2030 On 07-February-19	8.63	Call	Bond Future	1496	1	1496	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
06/07/2018	2030 On 07-February-19	8.64	Call	Bond Future	1520	1	1520	1	0.00
06/07/2018	2030 On 07-February-19	8.64	Put	Bond Future	5110	6	5110	6	0.00
06/07/2018	2030 On 07-February-19	8.63	Put	Bond Future	5154	6	5154	6	0.00
06/07/2018	2030 On 07-February-19	8.62	Put	Bond Future	5199	6	5199	6	0.00
06/07/2018	2032 On 02-August-18			Bond Future	9.24	94.7542	9.2437	94.7542	36,365.00
06/07/2018	2032 On 02-August-18	9.68	Call	Bond Future	3349	3	3349	3	0.00
06/07/2018	2032 On 02-August-18	9.67	Call	Bond Future	3290	3	3290	3	0.00
06/07/2018	2032 On 02-August-18	9.66	Call	Bond Future	3232	3	3232	3	0.00
06/07/2018	2032 On 02-August-18	9.67	Put	Bond Future	270	0	270	0	0.00
06/07/2018	2032 On 02-August-18	9.66	Put	Bond Future	281	0	281	0	0.00
06/07/2018	2032 On 02-August-18	9.68	Put	Bond Future	260	0	260	0	0.00
06/07/2018	2032 On 01-November-18			Bond Future	9.31	92.2889	9.3083	92.2889	0.00
06/07/2018	2032 On 01-November-18	8.76	Call	Bond Future	867	1	867	1	0.00
06/07/2018	2032 On 01-November-18	8.77	Call	Bond Future	889	1	889	1	0.00
06/07/2018	2032 On 01-November-18	8.75	Call	Bond Future	846	1	846	1	0.00
06/07/2018	2032 On 01-November-18	8.75	Put	Bond Future	4956	5	4956	5	0.00
06/07/2018	2032 On 01-November-18	8.76	Put	Bond Future	4901	5	4901	5	0.00
06/07/2018	2032 On 01-November-18	8.77	Put	Bond Future	4847	5	4847	5	0.00
06/07/2018	2032 On 07-February-19			Bond Future	9.38	94.0785	9.3796	94.0785	0.00
06/07/2018	2032 On 07-February-19	8.82	Call	Bond Future	1745	2	1745	2	0.00
06/07/2018	2032 On 07-February-19	8.81	Call	Bond Future	1719	2	1719	2	0.00
06/07/2018	2032 On 07-February-19	8.80	Call	Bond Future	1692	2	1692	2	0.00
06/07/2018	2032 On 07-February-19	8.81	Put	Bond Future	5841	6	5841	6	0.00
06/07/2018	2032 On 07-February-19	8.80	Put	Bond Future	5890	6	5890	6	0.00
06/07/2018	2032 On 07-February-19	8.82	Put	Bond Future	5793	6	5793	6	0.00
06/07/2018	2033 On 02-August-18			Bond Future	102.50	102.4854	102.4984	102.4854	11,819.00
06/07/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
06/07/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
06/07/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
06/07/2018	2033 On 02-August-18	109.93	Put	Bond Future	7432	7	7432	7	0.00
06/07/2018	2033 On 02-August-18	109.94	Put	Bond Future	7442	7	7442	7	0.00
06/07/2018	2033 On 02-August-18	109.92	Put	Bond Future	7422	7	7422	7	0.00
06/07/2018	2033 On 01-November-18			Bond Future	103.23	103.2152	103.2287	103.2152	0.00
06/07/2018	2033 On 07-February-19			Bond Future	105.25	105.2359	105.2490	105.2359	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
06/07/2018	2037 On 02-August-18			Bond Future	9.47	91.3213	9.4691	91.3213	50,259.00
06/07/2018	2037 On 02-August-18	9.95	Call	Bond Future	4011	4	4011	4	0.00
06/07/2018	2037 On 02-August-18	9.96	Call	Bond Future	4077	4	4077	4	0.00
06/07/2018	2037 On 02-August-18	9.97	Call	Bond Future	4144	4	4144	4	0.00
06/07/2018	2037 On 02-August-18	9.97	Put	Bond Future	224	0	224	0	0.00
06/07/2018	2037 On 02-August-18	9.95	Put	Bond Future	244	0	244	0	0.00
06/07/2018	2037 On 02-August-18	9.96	Put	Bond Future	234	0	234	0	0.00
06/07/2018	2037 On 01-November-18			Bond Future	9.53	92.9497	9.5299	92.9497	13,273.00
06/07/2018	2037 On 01-November-18	9.01	Call	Bond Future	1033	1	1033	1	0.00
06/07/2018	2037 On 01-November-18	9.03	Call	Bond Future	1084	1	1084	1	0.00
06/07/2018	2037 On 01-November-18	9.02	Call	Bond Future	1058	1	1058	1	0.00
06/07/2018	2037 On 01-November-18	9.02	Put	Bond Future	5276	6	5276	6	0.00
06/07/2018	2037 On 01-November-18	9.03	Put	Bond Future	5216	6	5216	6	0.00
06/07/2018	2037 On 01-November-18	9.01	Put	Bond Future	5336	6	5336	6	0.00
06/07/2018	2037 On 07-February-19			Bond Future	9.60	90.4922	9.5976	90.4922	0.00
06/07/2018	2037 On 07-February-19	9.05	Call	Bond Future	1997	2	1997	2	0.00
06/07/2018	2037 On 07-February-19	9.06	Call	Bond Future	2027	2	2027	2	0.00
06/07/2018	2037 On 07-February-19	9.07	Call	Bond Future	2057	2	2057	2	0.00
06/07/2018	2037 On 07-February-19	9.07	Put	Bond Future	6364	7	6364	7	0.00
06/07/2018	2037 On 07-February-19	9.05	Put	Bond Future	6473	7	6473	7	0.00
06/07/2018	2037 On 07-February-19	9.06	Put	Bond Future	6418	7	6418	7	0.00
06/07/2018	2038 On 02-August-18			Bond Future	122.20	122.1800	122.1960	122.1800	9,150.00
06/07/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
06/07/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
06/07/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
06/07/2018	2038 On 02-August-18	134.53	Put	Bond Future	12334	12	12334	12	0.00
06/07/2018	2038 On 02-August-18	134.54	Put	Bond Future	12344	12	12344	12	0.00
06/07/2018	2038 On 02-August-18	134.55	Put	Bond Future	12354	12	12354	12	0.00
06/07/2018	2038 On 01-November-18			Bond Future	124.40	124.3866	124.4029	124.3866	280.00
06/07/2018	2038 On 07-February-19			Bond Future	125.25	125.2314	125.2475	125.2314	0.00
06/07/2018	2040 On 02-August-18			Bond Future	9.54	94.8357	9.5441	94.8357	20,817.00
06/07/2018	2040 On 02-August-18	10.05	Call	Bond Future	4489	4	4489	4	0.00
06/07/2018	2040 On 02-August-18	10.04	Call	Bond Future	4418	4	4418	4	0.00
06/07/2018	2040 On 02-August-18	10.03	Call	Bond Future	4347	4	4347	4	0.00

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06/07/2018	2040 On 02-August-18	10.04	Put	Bond Future	253	0	253	0	0.00
06/07/2018	2040 On 02-August-18	10.03	Put	Bond Future	263	0	263	0	0.00
06/07/2018	2040 On 02-August-18	10.05	Put	Bond Future	243	0	243	0	0.00
06/07/2018	2040 On 01-November-18			Bond Future	9.60	96.5267	9.6046	96.5267	9,921.00
06/07/2018	2040 On 01-November-18	9.20	Call	Bond Future	1482	1	1482	1	3,540.00
06/07/2018	2040 On 01-November-18	9.08	Call	Bond Future	1124	1	1124	1	0.00
06/07/2018	2040 On 01-November-18	9.80	Call	Bond Future	3979	4	3979	4	3,540.00
06/07/2018	2040 On 01-November-18	9.09	Call	Bond Future	1152	1	1152	1	0.00
06/07/2018	2040 On 01-November-18	9.10	Call	Bond Future	1180	1	1180	1	2,950.00
06/07/2018	2040 On 01-November-18	8.50	Call	Bond Future	223	0	223	0	2,950.00
06/07/2018	2040 On 01-November-18	9.07	Call	Bond Future	1097	1	1097	1	0.00
06/07/2018	2040 On 01-November-18	9.07	Put	Bond Future	5880	6	5880	6	0.00
06/07/2018	2040 On 01-November-18	8.50	Put	Bond Future	10540	11	10540	11	0.00
06/07/2018	2040 On 01-November-18	9.10	Put	Bond Future	5684	6	5684	6	0.00
06/07/2018	2040 On 01-November-18	9.09	Put	Bond Future	5749	6	5749	6	0.00
06/07/2018	2040 On 01-November-18	9.08	Put	Bond Future	5814	6	5814	6	0.00
06/07/2018	2040 On 01-November-18	9.80	Put	Bond Future	2321	3	2321	3	0.00
06/07/2018	2040 On 01-November-18	9.20	Put	Bond Future	5067	5	5067	5	0.00
06/07/2018	2040 On 07-February-19			Bond Future	9.67	93.8881	9.6720	93.8881	0.00
06/07/2018	2040 On 07-February-19	9.11	Call	Bond Future	2136	2	2136	2	0.00
06/07/2018	2040 On 07-February-19	9.13	Call	Bond Future	2201	2	2201	2	0.00
06/07/2018	2040 On 07-February-19	9.12	Call	Bond Future	2168	2	2168	2	0.00
06/07/2018	2040 On 07-February-19	9.12	Put	Bond Future	7045	7	7045	7	0.00
06/07/2018	2040 On 07-February-19	9.11	Put	Bond Future	7105	7	7105	7	0.00
06/07/2018	2040 On 07-February-19	9.13	Put	Bond Future	6986	7	6986	7	0.00
06/07/2018	2044 On 02-August-18			Bond Future	9.57	91.9485	9.5734	91.9485	34,513.00
06/07/2018	2044 On 02-August-18	10.05	Call	Bond Future	4348	4	4348	4	0.00
06/07/2018	2044 On 02-August-18	10.07	Call	Bond Future	4491	4	4491	4	0.00
06/07/2018	2044 On 02-August-18	10.06	Call	Bond Future	4420	4	4420	4	0.00
06/07/2018	2044 On 02-August-18	10.06	Put	Bond Future	273	0	273	0	0.00
06/07/2018	2044 On 02-August-18	10.07	Put	Bond Future	262	0	262	0	0.00
06/07/2018	2044 On 02-August-18	10.05	Put	Bond Future	283	0	283	0	0.00
06/07/2018	2044 On 01-November-18			Bond Future	9.63	93.5881	9.6317	93.5881	11,691.00
06/07/2018	2044 On 01-November-18	9.12	Call	Bond Future	1194	1	1194	1	0.00

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06/07/2018	2044 On 01-November-18	9.13	Call	Bond Future	1223	1	1223	1	0.00
06/07/2018	2044 On 01-November-18	9.14	Call	Bond Future	1252	1	1252	1	0.00
06/07/2018	2044 On 01-November-18	9.13	Put	Bond Future	5801	6	5801	6	0.00
06/07/2018	2044 On 01-November-18	9.14	Put	Bond Future	5735	6	5735	6	0.00
06/07/2018	2044 On 01-November-18	9.12	Put	Bond Future	5867	6	5867	6	0.00
06/07/2018	2044 On 07-February-19			Bond Future	9.70	91.0176	9.6966	91.0176	0.00
06/07/2018	2044 On 07-February-19	9.17	Call	Bond Future	2307	2	2307	2	0.00
06/07/2018	2044 On 07-February-19	9.18	Call	Bond Future	2341	2	2341	2	0.00
06/07/2018	2044 On 07-February-19	9.16	Call	Bond Future	2273	2	2273	2	0.00
06/07/2018	2044 On 07-February-19	9.16	Put	Bond Future	7121	7	7121	7	0.00
06/07/2018	2044 On 07-February-19	9.17	Put	Bond Future	7060	7	7060	7	0.00
06/07/2018	2044 On 07-February-19	9.18	Put	Bond Future	7000	7	7000	7	0.00
06/07/2018	2046 On 02-August-18			Bond Future	116.19	116.1750	116.1901	116.1750	11,876.00
06/07/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
06/07/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
06/07/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
06/07/2018	2046 On 02-August-18	128.77	Put	Bond Future	12580	13	12580	13	0.00
06/07/2018	2046 On 02-August-18	128.79	Put	Bond Future	12600	13	12600	13	0.00
06/07/2018	2046 On 02-August-18	128.78	Put	Bond Future	12590	13	12590	13	0.00
06/07/2018	2046 On 01-November-18			Bond Future	116.64	116.6239	116.6395	116.6239	140.00
06/07/2018	2046 On 07-February-19			Bond Future	118.92	118.9070	118.9220	118.9070	0.00
06/07/2018	2050 On 02-August-18			Bond Future	121.13	121.1145	121.1302	121.1145	9,701.00
06/07/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
06/07/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
06/07/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
06/07/2018	2050 On 02-August-18	137.54	Put	Bond Future	16410	16	16410	16	0.00
06/07/2018	2050 On 02-August-18	137.52	Put	Bond Future	16390	16	16390	16	0.00
06/07/2018	2050 On 02-August-18	137.53	Put	Bond Future	16400	16	16400	16	0.00
06/07/2018	2050 On 01-November-18			Bond Future	123.32	123.3018	123.3181	123.3018	135.00
06/07/2018	2050 On 07-February-19			Bond Future	123.96	123.9442	123.9601	123.9442	0.00
06/07/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	AL37 On 02-August-18			Index Future	586.99	585.5730	586.9900	585.5730	0.00

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06/07/2018	AL37 On 01-November-18			Index Future	597.46	596.0160	597.4590	596.0160	0.00
06/07/2018	AL37 On 07-February-19			Index Future	609.04	607.5750	609.0400	607.5750	0.00
06/07/2018	AL7T On 02-August-18			Index Future	684.91	681.7080	684.9090	681.7080	0.00
06/07/2018	AL7T On 01-November-18			Index Future	697.13	693.8650	697.1250	693.8650	0.00
06/07/2018	AL7T On 07-February-19			Index Future	710.64	707.3220	710.6380	707.3220	0.00
06/07/2018	ALBI On 02-August-18			Index Future	622.22	619.5710	622.2240	619.5710	864.00
06/07/2018	ALBI On 01-November-18			Index Future	633.32	630.6200	633.3220	630.6200	0.00
06/07/2018	ALBI On 07-February-19			Index Future	645.60	642.8510	645.5980	642.8510	0.00
06/07/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/07/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2018	EL28 On 02-August-18			Bond Future	128.13	128.5469	128.1300	128.5469	0.00
06/07/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
06/07/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
06/07/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
06/07/2018	EL28 On 02-August-18	134.94	Put	Bond Future	6810	6	6810	6	0.00
06/07/2018	EL28 On 02-August-18	134.95	Put	Bond Future	6820	6	6820	6	0.00
06/07/2018	EL28 On 02-August-18	134.93	Put	Bond Future	6800	6	6800	6	0.00
06/07/2018	ES33 On 02-August-18			Bond Future	10.72	78.7521	10.7214	78.7521	9,466.00
06/07/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2479	2	2479	2	0.00
06/07/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2537	2	2537	2	0.00
06/07/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2594	2	2594	2	0.00
06/07/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
06/07/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
06/07/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
06/07/2018	ES33 On 01-November-18			Bond Future	10.83	76.3681	10.8314	76.3681	0.00
06/07/2018	ES33 On 07-February-19			Bond Future	10.96	77.8491	10.9562	77.8491	0.00
06/07/2018	ES42 On 02-August-18			Bond Future	10.93	81.6098	10.9307	81.6098	7,957.00
06/07/2018	ES42 On 01-November-18			Bond Future	11.04	78.8052	11.0371	78.8052	0.00
06/07/2018	ES42 On 07-February-19			Bond Future	11.15	80.3331	11.1537	80.3331	0.00
06/07/2018	GOVI On 02-August-18			GOVI	618.04	615.2030	618.0410	615.2030	475.00
06/07/2018	GOVI On 02-August-18	605.71	Call	GOVI	123310	9	123310	9	0.00
06/07/2018	GOVI On 02-August-18	605.72	Call	GOVI	123210	9	123210	9	0.00
06/07/2018	GOVI On 02-August-18	605.70	Call	GOVI	123410	10	123410	10	0.00
06/07/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
06/07/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
06/07/2018	GOVI On 02-August-18	605.72	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
06/07/2018	GOVI On 01-November-18			GOVI	629.06	626.1730	629.0630	626.1730	0.00
06/07/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
06/07/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
06/07/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
06/07/2018	GOVI On 01-November-18	653.49	Put	GOVI	244270	27	244270	27	0.00
06/07/2018	GOVI On 01-November-18	653.51	Put	GOVI	244470	27	244470	27	0.00
06/07/2018	GOVI On 01-November-18	653.50	Put	GOVI	244370	27	244370	27	0.00
06/07/2018	GOVI On 07-February-19			GOVI	641.26	638.3180	641.2570	638.3180	0.00
06/07/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
06/07/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
06/07/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
06/07/2018	GOVI On 07-February-19	666.51	Put	GOVI	252530	28	252530	28	0.00
06/07/2018	GOVI On 07-February-19	666.52	Put	GOVI	252630	28	252630	28	0.00
06/07/2018	GOVI On 07-February-19	666.53	Put	GOVI	252730	28	252730	28	0.00
06/07/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/07/2018	IGOV On 02-August-18			Index Future	250.77	250.8540	250.7710	250.8540	852.00
06/07/2018	IGOV On 01-November-18			Index Future	255.30	255.3840	255.3000	255.3840	227.00
06/07/2018	IGOV On 07-February-19			Index Future	260.30	260.3840	260.2970	260.3840	0.00
06/07/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
06/07/2018	IS01 On 20-December-18			Interest Rate Swap	102.23	102.2300	102.2300	102.2300	0.00
06/07/2018	IS01 On 22-March-19			Interest Rate Swap	99.57	99.5700	99.5700	99.5700	0.00
06/07/2018	IS01 On 20-June-19			Interest Rate Swap	102.00	102.0000	102.0000	102.0000	0.00
06/07/2018	IS01 On 19-September-19			Interest Rate Swap	99.90	99.9100	99.9000	99.9100	0.00
06/07/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
06/07/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
06/07/2018	IS02 On 15-March-19			Interest Rate Swap	99.31	99.3100	99.3100	99.3100	0.00
06/07/2018	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7500	99.7400	99.7500	0.00
06/07/2018	IS02 On 20-September-19			Interest Rate Swap	101.90	101.9100	101.9000	101.9100	0.00
06/07/2018	IS02 On 20-December-19			Interest Rate Swap	102.89	102.9100	102.8900	102.9100	0.00
06/07/2018	IS02 On 23-March-20			Interest Rate Swap	98.97	98.9900	98.9700	98.9900	0.00
06/07/2018	IS02 On 22-June-20			Interest Rate Swap	102.58	102.6300	102.5800	102.6300	0.00
06/07/2018	IS02 On 21-September-20			Interest Rate Swap	99.64	99.7200	99.6400	99.7200	0.00
06/07/2018	IS05 On 17-December-20			Interest Rate Swap	96.51	96.6000	96.5100	96.6000	0.00
06/07/2018	IS05 On 16-March-21			Interest Rate Swap	95.76	95.8700	95.7600	95.8700	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
06/07/2018	IS05 On 15-June-21			Interest Rate Swap	94.97	95.0900	94.9700	95.0900	0.00
06/07/2018	IS05 On 21-September-21			Interest Rate Swap	95.17	95.3100	95.1700	95.3100	0.00
06/07/2018	IS05 On 21-December-21			Interest Rate Swap	97.37	97.5200	97.3700	97.5200	51.00
06/07/2018	IS05 On 15-March-22			Interest Rate Swap	97.51	97.6700	97.5100	97.6700	0.00
06/07/2018	IS05 On 21-June-22			Interest Rate Swap	98.72	98.9000	98.7200	98.9000	0.00
06/07/2018	IS05 On 20-September-22			Interest Rate Swap	102.65	102.8400	102.6500	102.8400	0.00
06/07/2018	IS05 On 20-December-22			Interest Rate Swap	103.93	104.1200	103.9300	104.1200	0.00
06/07/2018	IS05 On 22-March-23			Interest Rate Swap	97.36	97.5600	97.3600	97.5600	0.00
06/07/2018	IS05 On 20-June-23			Interest Rate Swap	103.41	103.6100	103.4100	103.6100	0.00
06/07/2018	IS05 On 19-September-23			Interest Rate Swap	98.95	99.1700	98.9500	99.1700	0.00
06/07/2018	IS10 On 17-December-25			Interest Rate Swap	95.79	96.0300	95.7900	96.0300	0.00
06/07/2018	IS10 On 16-March-26			Interest Rate Swap	92.81	93.0600	92.8100	93.0600	0.00
06/07/2018	IS10 On 15-June-26			Interest Rate Swap	91.56	91.8200	91.5600	91.8200	0.00
06/07/2018	IS10 On 21-September-26			Interest Rate Swap	93.72	93.9900	93.7200	93.9900	0.00
06/07/2018	IS10 On 21-December-26			Interest Rate Swap	97.48	97.7600	97.4800	97.7600	0.00
06/07/2018	IS10 On 15-March-27			Interest Rate Swap	96.05	96.3400	96.0500	96.3400	0.00
06/07/2018	IS10 On 21-June-27			Interest Rate Swap	98.11	98.4200	98.1100	98.4200	0.00
06/07/2018	IS10 On 20-September-27			Interest Rate Swap	103.52	103.8300	103.5200	103.8300	0.00
06/07/2018	IS10 On 20-December-27			Interest Rate Swap	103.86	104.1900	103.8600	104.1900	0.00
06/07/2018	IS10 On 22-March-28			Interest Rate Swap	97.42	97.7600	97.4200	97.7600	0.00
06/07/2018	IS10 On 20-June-28			Interest Rate Swap	104.55	104.8900	104.5500	104.8900	0.00
06/07/2018	IS10 On 19-September-28			Interest Rate Swap	98.16	98.5100	98.1600	98.5100	0.00
06/07/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/07/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/07/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/07/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
06/07/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
06/07/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
06/07/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
06/07/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
06/07/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
06/07/2018	R023 On 02-August-18			Bond Future	8.07	101.9077	8.0705	101.9077	41,874.00
06/07/2018	R023 On 02-August-18	10.40	Call	Bond Future	8239	8	8239	8	0.00
06/07/2018	R023 On 02-August-18	10.41	Call	Bond Future	8273	8	8273	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
06/07/2018	R023 On 02-August-18	10.39	Call	Bond Future	8206	8	8206	8	0.00
06/07/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
06/07/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
06/07/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
06/07/2018	R023 On 01-November-18			Bond Future	8.13	99.7990	8.1310	99.7990	0.00
06/07/2018	R023 On 01-November-18	10.59	Call	Bond Future	8280	8	8280	8	0.00
06/07/2018	R023 On 01-November-18	10.58	Call	Bond Future	8248	8	8248	8	0.00
06/07/2018	R023 On 01-November-18	10.57	Call	Bond Future	8216	8	8216	8	0.00
06/07/2018	R023 On 01-November-18	10.58	Put	Bond Future	2	0	2	0	0.00
06/07/2018	R023 On 01-November-18	10.57	Put	Bond Future	2	0	2	0	0.00
06/07/2018	R023 On 01-November-18	10.59	Put	Bond Future	2	0	2	0	0.00
06/07/2018	R023 On 07-February-19			Bond Future	8.20	101.7344	8.2034	101.7344	0.00
06/07/2018	R023 On 07-February-19	10.57	Call	Bond Future	7601	7	7601	7	0.00
06/07/2018	R023 On 07-February-19	10.59	Call	Bond Future	7660	7	7660	7	0.00
06/07/2018	R023 On 07-February-19	10.58	Call	Bond Future	7630	7	7630	7	0.00
06/07/2018	R023 On 07-February-19	10.58	Put	Bond Future	43	0	43	0	0.00
06/07/2018	R023 On 07-February-19	10.59	Put	Bond Future	42	0	42	0	0.00
06/07/2018	R023 On 07-February-19	10.57	Put	Bond Future	44	0	44	0	0.00
06/07/2018	R035 On 02-August-18			Bond Future	9.39	99.0022	9.3935	99.0022	68,489.00
06/07/2018	R035 On 02-August-18	9.42	Call	Bond Future	1460	1	1460	1	0.00
06/07/2018	R035 On 02-August-18	9.43	Call	Bond Future	1503	1	1503	1	0.00
06/07/2018	R035 On 02-August-18	9.44	Call	Bond Future	1547	1	1547	1	0.00
06/07/2018	R035 On 02-August-18	9.43	Put	Bond Future	1210	1	1210	1	0.00
06/07/2018	R035 On 02-August-18	9.44	Put	Bond Future	1174	1	1174	1	0.00
06/07/2018	R035 On 02-August-18	9.42	Put	Bond Future	1247	2	1247	2	0.00
06/07/2018	R035 On 01-November-18			Bond Future	9.46	96.2717	9.4588	96.2717	0.00
06/07/2018	R035 On 01-November-18	8.94	Call	Bond Future	996	1	996	1	0.00
06/07/2018	R035 On 01-November-18	8.93	Call	Bond Future	973	1	973	1	0.00
06/07/2018	R035 On 01-November-18	8.92	Call	Bond Future	949	1	949	1	0.00
06/07/2018	R035 On 01-November-18	8.93	Put	Bond Future	5312	6	5312	6	0.00
06/07/2018	R035 On 01-November-18	8.92	Put	Bond Future	5373	6	5373	6	0.00
06/07/2018	R035 On 01-November-18	8.94	Put	Bond Future	5250	6	5250	6	0.00
06/07/2018	R035 On 07-February-19			Bond Future	9.53	98.1388	9.5322	98.1388	0.00
06/07/2018	R035 On 07-February-19	8.96	Call	Bond Future	1861	2	1861	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2018	R035 On 07-February-19	8.98	Call	Bond Future	1920	2	1920	2	0.00
06/07/2018	R035 On 07-February-19	8.97	Call	Bond Future	1890	2	1890	2	0.00
06/07/2018	R035 On 07-February-19	8.97	Put	Bond Future	6438	7	6438	7	0.00
06/07/2018	R035 On 07-February-19	8.98	Put	Bond Future	6384	7	6384	7	0.00
06/07/2018	R035 On 07-February-19	8.96	Put	Bond Future	6493	7	6493	7	0.00
06/07/2018	R186 On 02-August-18			Bond Future	8.66	111.6256	8.6632	111.6256	108,297.00
06/07/2018	R186 On 02-August-18	8.90	Call	Bond Future	1908	2	1908	2	0.00
06/07/2018	R186 On 02-August-18	8.50	Call	Bond Future	544	0	544	0	0.00
06/07/2018	R186 On 02-August-18	8.47	Call	Bond Future	480	0	480	0	0.00
06/07/2018	R186 On 02-August-18	8.25	Call	Bond Future	160	0	160	0	3,020.00
06/07/2018	R186 On 02-August-18	9.04	Call	Bond Future	2581	2	2581	2	0.00
06/07/2018	R186 On 02-August-18	8.48	Call	Bond Future	501	0	501	0	0.00
06/07/2018	R186 On 02-August-18	8.75	Call	Bond Future	1287	1	1287	1	2,500.00
06/07/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
06/07/2018	R186 On 02-August-18	8.46	Call	Bond Future	460	0	460	0	0.00
06/07/2018	R186 On 02-August-18	8.46	Put	Bond Future	1745	2	1745	2	0.00
06/07/2018	R186 On 02-August-18	8.75	Put	Bond Future	743	1	743	1	0.00
06/07/2018	R186 On 02-August-18	8.25	Put	Bond Future	2794	3	2794	3	0.00
06/07/2018	R186 On 02-August-18	7.50	Put	Bond Future	7629	8	7629	8	0.00
06/07/2018	R186 On 02-August-18	9.04	Put	Bond Future	248	0	248	0	0.00
06/07/2018	R186 On 02-August-18	8.48	Put	Bond Future	1658	2	1658	2	0.00
06/07/2018	R186 On 02-August-18	8.47	Put	Bond Future	1701	2	1701	2	0.00
06/07/2018	R186 On 02-August-18	8.50	Put	Bond Future	1575	2	1575	2	0.00
06/07/2018	R186 On 02-August-18	8.90	Put	Bond Future	434	1	434	1	2,500.00
06/07/2018	R186 On 01-November-18			Bond Future	8.73	113.6161	8.7268	113.6161	0.00
06/07/2018	R186 On 01-November-18	8.46	Call	Bond Future	1244	1	1244	1	5,000.00
06/07/2018	R186 On 01-November-18	8.53	Call	Bond Future	1425	1	1425	1	0.00
06/07/2018	R186 On 01-November-18	9.14	Call	Bond Future	3536	3	3536	3	0.00
06/07/2018	R186 On 01-November-18	7.96	Call	Bond Future	382	0	382	0	5,000.00
06/07/2018	R186 On 01-November-18	8.54	Call	Bond Future	1451	1	1451	1	0.00
06/07/2018	R186 On 01-November-18	8.52	Call	Bond Future	1398	1	1398	1	0.00
06/07/2018	R186 On 01-November-18	8.52	Put	Bond Future	2671	3	2671	3	0.00
06/07/2018	R186 On 01-November-18	9.14	Put	Bond Future	1048	1	1048	1	5,000.00
06/07/2018	R186 On 01-November-18	7.96	Put	Bond Future	5200	6	5200	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
06/07/2018	R186 On 01-November-18	8.54	Put	Bond Future	2600	3	2600	3	0.00
06/07/2018	R186 On 01-November-18	8.53	Put	Bond Future	2636	3	2636	3	0.00
06/07/2018	R186 On 01-November-18	8.46	Put	Bond Future	2890	3	2890	3	0.00
06/07/2018	R186 On 07-February-19			Bond Future	8.80	110.5143	8.7984	110.5143	0.00
06/07/2018	R186 On 07-February-19	8.20	Call	Bond Future	1174	1	1174	1	0.00
06/07/2018	R186 On 07-February-19	8.21	Call	Bond Future	1194	1	1194	1	0.00
06/07/2018	R186 On 07-February-19	8.22	Call	Bond Future	1215	1	1215	1	0.00
06/07/2018	R186 On 07-February-19	8.22	Put	Bond Future	4715	5	4715	5	0.00
06/07/2018	R186 On 07-February-19	8.20	Put	Bond Future	4798	5	4798	5	0.00
06/07/2018	R186 On 07-February-19	8.21	Put	Bond Future	4756	5	4756	5	0.00
06/07/2018	R197 On 02-August-18			Bond Future	298.77	298.7387	298.7736	298.7387	2,350.00
06/07/2018	R197 On 01-November-18			Bond Future	304.17	304.1339	304.1702	304.1339	0.00
06/07/2018	R197 On 07-February-19			Bond Future	302.77	302.7317	302.7664	302.7317	0.00
06/07/2018	R202 On 02-August-18			Bond Future	233.51	233.4839	233.5136	233.4839	22,040.00
06/07/2018	R202 On 01-November-18			Bond Future	237.73	237.7007	237.7314	237.7007	0.00
06/07/2018	R202 On 07-February-19			Bond Future	238.48	238.4469	238.4764	238.4469	0.00
06/07/2018	R204 On 02-August-18			Bond Future	6.58	101.5072	6.5834	101.5072	10,270.00
06/07/2018	R204 On 02-August-18	8.98	Call	Bond Future	877	1	877	1	0.00
06/07/2018	R204 On 02-August-18	8.99	Call	Bond Future	881	1	881	1	0.00
06/07/2018	R204 On 02-August-18	8.97	Call	Bond Future	874	1	874	1	0.00
06/07/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
06/07/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
06/07/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
06/07/2018	R207 On 02-August-18			Bond Future	7.38	100.2042	7.3773	100.2042	21,440.00
06/07/2018	R207 On 02-August-18	6.85	Call	Bond Future	0	0	0	0	0.00
06/07/2018	R207 On 02-August-18	6.87	Call	Bond Future	0	0	0	0	0.00
06/07/2018	R207 On 02-August-18	6.86	Call	Bond Future	0	0	0	0	0.00
06/07/2018	R207 On 02-August-18	6.85	Put	Bond Future	710	1	710	1	0.00
06/07/2018	R207 On 02-August-18	6.87	Put	Bond Future	683	1	683	1	0.00
06/07/2018	R207 On 02-August-18	6.86	Put	Bond Future	697	1	697	1	0.00
06/07/2018	R207 On 01-November-18			Bond Future	7.40	101.9910	7.3988	101.9910	0.00
06/07/2018	R207 On 01-November-18	6.75	Call	Bond Future	15	0	15	0	0.00
06/07/2018	R207 On 01-November-18	6.74	Call	Bond Future	15	0	15	0	0.00
06/07/2018	R207 On 01-November-18	6.76	Call	Bond Future	16	0	16	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
06/07/2018	R207 On 01-November-18	6.74	Put	Bond Future	757	1	757	1	0.00
06/07/2018	R207 On 01-November-18	6.75	Put	Bond Future	746	1	746	1	0.00
06/07/2018	R207 On 01-November-18	6.76	Put	Bond Future	735	1	735	1	0.00
06/07/2018	R207 On 07-February-19			Bond Future	7.43	100.3239	7.4271	100.3239	0.00
06/07/2018	R207 On 07-February-19	6.53	Call	Bond Future	22	0	22	0	0.00
06/07/2018	R207 On 07-February-19	6.52	Call	Bond Future	21	0	21	0	0.00
06/07/2018	R207 On 07-February-19	6.51	Call	Bond Future	21	0	21	0	0.00
06/07/2018	R207 On 07-February-19	6.52	Put	Bond Future	821	1	821	1	0.00
06/07/2018	R207 On 07-February-19	6.51	Put	Bond Future	829	1	829	1	0.00
06/07/2018	R207 On 07-February-19	6.53	Put	Bond Future	813	1	813	1	0.00
06/07/2018	R208 On 02-August-18			Bond Future	7.67	100.0690	7.6686	100.0690	29,288.00
06/07/2018	R208 On 02-August-18	7.14	Call	Bond Future	6	0	6	0	0.00
06/07/2018	R208 On 02-August-18	7.12	Call	Bond Future	6	0	6	0	0.00
06/07/2018	R208 On 02-August-18	7.13	Call	Bond Future	6	0	6	0	0.00
06/07/2018	R208 On 02-August-18	7.13	Put	Bond Future	1268	1	1268	1	0.00
06/07/2018	R208 On 02-August-18	7.14	Put	Bond Future	1245	1	1245	1	0.00
06/07/2018	R208 On 02-August-18	7.12	Put	Bond Future	1292	1	1292	1	0.00
06/07/2018	R208 On 01-November-18			Bond Future	7.72	98.4540	7.7195	98.4540	0.00
06/07/2018	R208 On 01-November-18	7.11	Call	Bond Future	77	0	77	0	0.00
06/07/2018	R208 On 01-November-18	7.12	Call	Bond Future	79	0	79	0	0.00
06/07/2018	R208 On 01-November-18	7.10	Call	Bond Future	76	0	76	0	0.00
06/07/2018	R208 On 01-November-18	7.12	Put	Bond Future	1364	1	1364	1	0.00
06/07/2018	R208 On 01-November-18	7.10	Put	Bond Future	1403	2	1403	2	0.00
06/07/2018	R208 On 01-November-18	7.11	Put	Bond Future	1383	2	1383	2	0.00
06/07/2018	R208 On 07-February-19			Bond Future	7.78	100.3632	7.7826	100.3632	0.00
06/07/2018	R208 On 07-February-19	7.08	Call	Bond Future	105	0	105	0	0.00
06/07/2018	R208 On 07-February-19	7.07	Call	Bond Future	102	0	102	0	0.00
06/07/2018	R208 On 07-February-19	7.06	Call	Bond Future	99	0	99	0	0.00
06/07/2018	R208 On 07-February-19	7.08	Put	Bond Future	1455	2	1455	2	0.00
06/07/2018	R208 On 07-February-19	7.06	Put	Bond Future	1488	2	1488	2	0.00
06/07/2018	R208 On 07-February-19	7.07	Put	Bond Future	1471	2	1471	2	0.00
06/07/2018	R209 On 02-August-18			Bond Future	9.38	75.0786	9.3768	75.0786	125,373.00
06/07/2018	R209 On 02-August-18	10.21	Call	Bond Future	5422	5	5422	5	0.00
06/07/2018	R209 On 02-August-18	8.83	Call	Bond Future	99	0	99	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
06/07/2018	R209 On 02-August-18	10.84	Call	Bond Future	9047	9	9047	9	0.00
06/07/2018	R209 On 02-August-18	8.96	Call	Bond Future	210	0	210	0	5,000.00
06/07/2018	R209 On 02-August-18	9.43	Call	Bond Future	1348	1	1348	1	0.00
06/07/2018	R209 On 02-August-18	8.49	Call	Bond Future	9	0	9	0	500.00
06/07/2018	R209 On 02-August-18	9.66	Call	Bond Future	2357	2	2357	2	435.00
06/07/2018	R209 On 02-August-18	10.38	Call	Bond Future	6416	6	6416	6	0.00
06/07/2018	R209 On 02-August-18	9.21	Call	Bond Future	656	1	656	1	0.00
06/07/2018	R209 On 02-August-18	8.46	Call	Bond Future	7	0	7	0	5,000.00
06/07/2018	R209 On 02-August-18	10.39	Call	Bond Future	6475	6	6475	6	0.00
06/07/2018	R209 On 02-August-18	10.40	Call	Bond Future	6533	6	6533	6	0.00
06/07/2018	R209 On 02-August-18	10.40	Put	Bond Future	24	0	24	0	0.00
06/07/2018	R209 On 02-August-18	10.38	Put	Bond Future	26	0	26	0	0.00
06/07/2018	R209 On 02-August-18	9.66	Put	Bond Future	464	1	464	1	0.00
06/07/2018	R209 On 02-August-18	10.39	Put	Bond Future	25	0	25	0	0.00
06/07/2018	R209 On 02-August-18	8.96	Put	Bond Future	3133	3	3133	3	0.00
06/07/2018	R209 On 02-August-18	8.46	Put	Bond Future	6667	7	6667	7	0.00
06/07/2018	R209 On 02-August-18	9.43	Put	Bond Future	987	1	987	1	5,000.00
06/07/2018	R209 On 02-August-18	10.84	Put	Bond Future	2	0	2	0	435.00
06/07/2018	R209 On 02-August-18	8.83	Put	Bond Future	3970	4	3970	4	500.00
06/07/2018	R209 On 02-August-18	8.49	Put	Bond Future	6438	7	6438	7	0.00
06/07/2018	R209 On 02-August-18	9.21	Put	Bond Future	1806	2	1806	2	500.00
06/07/2018	R209 On 02-August-18	10.21	Put	Bond Future	54	0	54	0	435.00
06/07/2018	R209 On 01-November-18			Bond Future	9.43	73.2697	9.4346	73.2697	0.00
06/07/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72770	72	72770	72	0.00
06/07/2018	R209 On 01-November-18	8.89	Call	Bond Future	897	1	897	1	2,000.00
06/07/2018	R209 On 01-November-18	9.97	Call	Bond Future	4638	4	4638	4	0.00
06/07/2018	R209 On 01-November-18	9.64	Call	Bond Future	3203	3	3203	3	2,000.00
06/07/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72770	72	72770	72	0.00
06/07/2018	R209 On 01-November-18	10.00	Call	Bond Future	4778	5	4778	5	0.00
06/07/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72770	72	72770	72	0.00
06/07/2018	R209 On 01-November-18	9.34	Call	Bond Future	2115	2	2115	2	0.00
06/07/2018	R209 On 01-November-18	9.98	Call	Bond Future	4685	4	4685	4	0.00
06/07/2018	R209 On 01-November-18	9.94	Call	Bond Future	4500	4	4500	4	0.00
06/07/2018	R209 On 01-November-18	10.57	Call	Bond Future	7584	7	7584	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
06/07/2018	R209 On 01-November-18	10.57	Put	Bond Future	488	1	488	1	0.00
06/07/2018	R209 On 01-November-18	9.94	Put	Bond Future	1207	1	1207	1	0.00
06/07/2018	R209 On 01-November-18	10.00	Put	Bond Future	1110	1	1110	1	5,850.00
06/07/2018	R209 On 01-November-18	9.97	Put	Bond Future	1157	1	1157	1	0.00
06/07/2018	R209 On 01-November-18	9.64	Put	Bond Future	1838	2	1838	2	0.00
06/07/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
06/07/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
06/07/2018	R209 On 01-November-18	9.34	Put	Bond Future	2756	3	2756	3	0.00
06/07/2018	R209 On 01-November-18	9.98	Put	Bond Future	1141	1	1141	1	2,000.00
06/07/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
06/07/2018	R209 On 01-November-18	8.89	Put	Bond Future	4705	5	4705	5	0.00
06/07/2018	R209 On 07-February-19			Bond Future	9.50	74.6905	9.4979	74.6905	0.00
06/07/2018	R209 On 07-February-19	8.96	Call	Bond Future	1700	2	1700	2	0.00
06/07/2018	R209 On 07-February-19	8.97	Call	Bond Future	1726	2	1726	2	0.00
06/07/2018	R209 On 07-February-19	8.95	Call	Bond Future	1674	2	1674	2	0.00
06/07/2018	R209 On 07-February-19	8.95	Put	Bond Future	5460	6	5460	6	0.00
06/07/2018	R209 On 07-February-19	8.96	Put	Bond Future	5414	6	5414	6	0.00
06/07/2018	R209 On 07-February-19	8.97	Put	Bond Future	5368	6	5368	6	0.00
06/07/2018	R210 On 02-August-18			Bond Future	186.30	186.9119	186.3039	186.9119	2,179.00
06/07/2018	R210 On 01-November-18			Bond Future	187.17	187.7875	187.1689	187.7875	0.00
06/07/2018	R210 On 07-February-19			Bond Future	190.83	191.4637	190.8315	191.4637	0.00
06/07/2018	R212 On 02-August-18			Bond Future	153.21	153.3463	153.2093	153.3463	4,777.00
06/07/2018	R212 On 01-November-18			Bond Future	155.98	156.1157	155.9766	156.1157	0.00
06/07/2018	R212 On 07-February-19			Bond Future	156.88	157.0182	156.8753	157.0182	0.00
06/07/2018	R213 On 02-August-18			Bond Future	9.14	86.7211	9.1375	86.7211	33,503.00
06/07/2018	R213 On 02-August-18	9.07	Call	Bond Future	875	1	875	1	0.00
06/07/2018	R213 On 02-August-18	9.06	Call	Bond Future	846	1	846	1	0.00
06/07/2018	R213 On 02-August-18	9.05	Call	Bond Future	817	1	817	1	0.00
06/07/2018	R213 On 02-August-18	9.06	Put	Bond Future	1357	2	1357	2	0.00
06/07/2018	R213 On 02-August-18	9.05	Put	Bond Future	1395	2	1395	2	0.00
06/07/2018	R213 On 02-August-18	9.07	Put	Bond Future	1320	2	1320	2	0.00
06/07/2018	R213 On 01-November-18			Bond Future	9.20	84.7215	9.1999	84.7215	0.00
06/07/2018	R213 On 01-November-18	8.66	Call	Bond Future	786	1	786	1	0.00
06/07/2018	R213 On 01-November-18	8.65	Call	Bond Future	767	1	767	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
06/07/2018	R213 On 01-November-18	8.64	Call	Bond Future	749	1	749	1	0.00
06/07/2018	R213 On 01-November-18	8.65	Put	Bond Future	4429	5	4429	5	0.00
06/07/2018	R213 On 01-November-18	8.64	Put	Bond Future	4480	5	4480	5	0.00
06/07/2018	R213 On 01-November-18	8.66	Put	Bond Future	4379	5	4379	5	0.00
06/07/2018	R213 On 07-February-19			Bond Future	9.27	86.3645	9.2702	86.3645	0.00
06/07/2018	R213 On 07-February-19	8.68	Call	Bond Future	1430	1	1430	1	0.00
06/07/2018	R213 On 07-February-19	8.69	Call	Bond Future	1453	1	1453	1	0.00
06/07/2018	R213 On 07-February-19	8.70	Call	Bond Future	1477	1	1477	1	0.00
06/07/2018	R213 On 07-February-19	8.69	Put	Bond Future	5254	6	5254	6	0.00
06/07/2018	R213 On 07-February-19	8.70	Put	Bond Future	5210	6	5210	6	0.00
06/07/2018	R213 On 07-February-19	8.68	Put	Bond Future	5299	6	5299	6	0.00
06/07/2018	R214 On 02-August-18			Bond Future	9.53	74.6102	9.5267	74.6102	30,070.00
06/07/2018	R214 On 02-August-18	8.94	Call	Bond Future	80	0	80	0	0.00
06/07/2018	R214 On 02-August-18	8.96	Call	Bond Future	91	0	91	0	0.00
06/07/2018	R214 On 02-August-18	8.95	Call	Bond Future	85	0	85	0	0.00
06/07/2018	R214 On 02-August-18	8.95	Put	Bond Future	4388	5	4388	5	0.00
06/07/2018	R214 On 02-August-18	8.96	Put	Bond Future	4315	5	4315	5	0.00
06/07/2018	R214 On 02-August-18	8.94	Put	Bond Future	4461	5	4461	5	0.00
06/07/2018	R214 On 01-November-18			Bond Future	9.59	72.6480	9.5854	72.6480	11,522.00
06/07/2018	R214 On 01-November-18	8.98	Call	Bond Future	786	1	786	1	0.00
06/07/2018	R214 On 01-November-18	8.99	Call	Bond Future	805	1	805	1	0.00
06/07/2018	R214 On 01-November-18	9.00	Call	Bond Future	825	1	825	1	0.00
06/07/2018	R214 On 01-November-18	9.00	Put	Bond Future	5148	5	5148	5	0.00
06/07/2018	R214 On 01-November-18	8.98	Put	Bond Future	5264	6	5264	6	0.00
06/07/2018	R214 On 01-November-18	8.99	Put	Bond Future	5206	5	5206	5	0.00
06/07/2018	R214 On 07-February-19			Bond Future	9.65	74.0568	9.6510	74.0568	0.00
06/07/2018	R214 On 07-February-19	9.04	Call	Bond Future	1669	2	1669	2	0.00
06/07/2018	R214 On 07-February-19	9.05	Call	Bond Future	1695	2	1695	2	0.00
06/07/2018	R214 On 07-February-19	9.03	Call	Bond Future	1644	2	1644	2	0.00
06/07/2018	R214 On 07-February-19	9.03	Put	Bond Future	6187	6	6187	6	0.00
06/07/2018	R214 On 07-February-19	9.04	Put	Bond Future	6135	6	6135	6	0.00
06/07/2018	R214 On 07-February-19	9.05	Put	Bond Future	6084	6	6084	6	0.00
06/07/2018	R248 On 02-August-18			Bond Future	9.57	95.3741	9.5721	95.3741	84,545.00
06/07/2018	R248 On 02-August-18	8.99	Call	Bond Future	93	0	93	0	0.00

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06/07/2018	R248 On 02-August-18	8.98	Call	Bond Future	87	0	87	0	0.00
06/07/2018	R248 On 02-August-18	8.97	Call	Bond Future	82	0	82	0	0.00
06/07/2018	R248 On 02-August-18	8.98	Put	Bond Future	5764	6	5764	6	0.00
06/07/2018	R248 On 02-August-18	8.97	Put	Bond Future	5860	6	5860	6	0.00
06/07/2018	R248 On 02-August-18	8.99	Put	Bond Future	5669	6	5669	6	0.00
06/07/2018	R248 On 01-November-18			Bond Future	9.63	92.6423	9.6318	92.6423	20,516.00
06/07/2018	R248 On 01-November-18	9.01	Call	Bond Future	923	1	923	1	0.00
06/07/2018	R248 On 01-November-18	9.03	Call	Bond Future	974	1	974	1	0.00
06/07/2018	R248 On 01-November-18	9.02	Call	Bond Future	948	1	948	1	0.00
06/07/2018	R248 On 01-November-18	9.02	Put	Bond Future	6756	7	6756	7	0.00
06/07/2018	R248 On 01-November-18	9.03	Put	Bond Future	6682	7	6682	7	0.00
06/07/2018	R248 On 01-November-18	9.01	Put	Bond Future	6832	7	6832	7	0.00
06/07/2018	R248 On 07-February-19			Bond Future	9.70	94.4389	9.6986	94.4389	0.00
06/07/2018	R248 On 07-February-19	9.06	Call	Bond Future	1983	2	1983	2	0.00
06/07/2018	R248 On 07-February-19	9.07	Call	Bond Future	2015	2	2015	2	0.00
06/07/2018	R248 On 07-February-19	9.05	Call	Bond Future	1951	2	1951	2	0.00
06/07/2018	R248 On 07-February-19	9.07	Put	Bond Future	7912	8	7912	8	0.00
06/07/2018	R248 On 07-February-19	9.05	Put	Bond Future	8047	8	8047	8	0.00
06/07/2018	R248 On 07-February-19	9.06	Put	Bond Future	7979	8	7979	8	0.00