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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/11/2018 TO: 06/11/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	2025 On 01-November-18			Bond Future	131.91	131.9122	131.9122	131.9122	0.00
06/11/2018	2025 On 07-February-19			Bond Future	133.12	133.1363	133.1153	133.1363	355.00
06/11/2018	2025 On 02-May-19			Bond Future	135.50	135.5222	135.5014	135.5222	0.00
06/11/2018	2025 On 01-August-19			Bond Future	138.22	138.2417	138.2192	138.2417	0.00
06/11/2018	2029 On 01-November-18			Bond Future	100.07	100.0711	100.0711	100.0711	0.00
06/11/2018	2029 On 07-February-19			Bond Future	101.96	101.9785	101.9627	101.9785	2,954.00
06/11/2018	2029 On 02-May-19			Bond Future	102.72	102.7329	102.7172	102.7329	0.00
06/11/2018	2029 On 01-August-19			Bond Future	104.81	104.8300	104.8130	104.8300	0.00
06/11/2018	2030 On 01-November-18			Bond Future	9.76	90.2563	90.2563	90.2563	0.00
06/11/2018	2030 On 07-February-19			Bond Future	9.66	89.0823	89.1830	89.0823	53,842.00
06/11/2018	2030 On 07-February-19	9.18	Call	Bond Future	552	1	1	1	4,000.00
06/11/2018	2030 On 07-February-19	9.68	Call	Bond Future	1781	2	2	2	4,000.00
06/11/2018	2030 On 07-February-19	8.62	Call	Bond Future	75	0	0	0	0.00
06/11/2018	2030 On 07-February-19	10.20	Call	Bond Future	3872	4	4	4	0.00
06/11/2018	2030 On 07-February-19	8.90	Call	Bond Future	218	0	0	0	1,320.00
06/11/2018	2030 On 07-February-19	8.63	Call	Bond Future	78	0	0	0	0.00
06/11/2018	2030 On 07-February-19	8.64	Call	Bond Future	82	0	0	0	0.00
06/11/2018	2030 On 07-February-19	9.60	Call	Bond Future	1530	1	2	1	1,320.00
06/11/2018	2030 On 07-February-19	9.40	Call	Bond Future	992	1	1	1	0.00
06/11/2018	2030 On 07-February-19	8.70	Call	Bond Future	103	0	0	0	0.00
06/11/2018	2030 On 07-February-19	8.90	Put	Bond Future	5074	5	5	5	0.00
06/11/2018	2030 On 07-February-19	8.70	Put	Bond Future	6296	6	6	6	0.00
06/11/2018	2030 On 07-February-19	9.40	Put	Bond Future	2614	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2018	2030 On 07-February-19	8.64	Put	Bond Future	6681	7	7	7	0.00
06/11/2018	2030 On 07-February-19	9.60	Put	Bond Future	1900	2	2	2	0.00
06/11/2018	2030 On 07-February-19	8.63	Put	Bond Future	6745	7	7	7	0.00
06/11/2018	2030 On 07-February-19	8.62	Put	Bond Future	6810	7	7	7	0.00
06/11/2018	2030 On 07-February-19	10.20	Put	Bond Future	624	1	1	1	4,000.00
06/11/2018	2030 On 07-February-19	9.18	Put	Bond Future	3578	4	4	4	0.00
06/11/2018	2030 On 07-February-19	9.68	Put	Bond Future	1656	2	2	2	0.00
06/11/2018	2030 On 02-May-19			Bond Future	9.72	90.6594	90.7622	90.6594	0.00
06/11/2018	2030 On 02-May-19	9.39	Call	Bond Future	1488	1	1	1	0.00
06/11/2018	2030 On 02-May-19	10.20	Call	Bond Future	4194	4	4	4	0.00
06/11/2018	2030 On 02-May-19	9.41	Call	Bond Future	1538	2	2	2	0.00
06/11/2018	2030 On 02-May-19	8.90	Call	Bond Future	550	1	1	1	3,000.00
06/11/2018	2030 On 02-May-19	9.40	Call	Bond Future	1513	1	2	1	3,000.00
06/11/2018	2030 On 02-May-19	9.40	Put	Bond Future	3512	4	4	4	0.00
06/11/2018	2030 On 02-May-19	9.41	Put	Bond Future	3474	4	3	4	0.00
06/11/2018	2030 On 02-May-19	8.90	Put	Bond Future	5747	6	6	6	0.00
06/11/2018	2030 On 02-May-19	10.20	Put	Bond Future	1374	1	1	1	3,000.00
06/11/2018	2030 On 02-May-19	9.39	Put	Bond Future	3549	4	4	4	0.00
06/11/2018	2030 On 01-August-19			Bond Future	9.78	88.4845	88.5884	88.4845	0.00
06/11/2018	2030 On 01-August-19	9.91	Call	Bond Future	3301	3	3	3	0.00
06/11/2018	2030 On 01-August-19	9.92	Call	Bond Future	3335	3	3	3	0.00
06/11/2018	2030 On 01-August-19	9.90	Call	Bond Future	3267	3	3	3	0.00
06/11/2018	2030 On 01-August-19	9.92	Put	Bond Future	2533	3	3	3	0.00
06/11/2018	2030 On 01-August-19	9.90	Put	Bond Future	2583	3	3	3	0.00
06/11/2018	2030 On 01-August-19	9.91	Put	Bond Future	2558	3	3	3	0.00
06/11/2018	2032 On 01-November-18			Bond Future	9.96	88.3552	88.3552	88.3552	0.00
06/11/2018	2032 On 07-February-19			Bond Future	9.84	91.3714	91.4803	91.3714	41,727.00
06/11/2018	2032 On 07-February-19	8.82	Call	Bond Future	78	0	0	0	0.00
06/11/2018	2032 On 07-February-19	8.81	Call	Bond Future	75	0	0	0	0.00
06/11/2018	2032 On 07-February-19	8.80	Call	Bond Future	72	0	0	0	0.00
06/11/2018	2032 On 07-February-19	8.81	Put	Bond Future	7330	7	7	7	0.00
06/11/2018	2032 On 07-February-19	8.80	Put	Bond Future	7402	8	7	8	0.00
06/11/2018	2032 On 07-February-19	8.82	Put	Bond Future	7259	7	7	7	0.00

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06/11/2018	2032 On 02-May-19			Bond Future	9.90	88.8316	88.9429	88.8316	0.00
06/11/2018	2032 On 02-May-19	9.61	Call	Bond Future	1783	2	2	2	0.00
06/11/2018	2032 On 02-May-19	9.62	Call	Bond Future	1812	2	2	2	0.00
06/11/2018	2032 On 02-May-19	9.63	Call	Bond Future	1840	2	2	2	0.00
06/11/2018	2032 On 02-May-19	9.63	Put	Bond Future	3645	4	4	4	0.00
06/11/2018	2032 On 02-May-19	9.61	Put	Bond Future	3724	4	4	4	0.00
06/11/2018	2032 On 02-May-19	9.62	Put	Bond Future	3685	4	4	4	0.00
06/11/2018	2032 On 01-August-19			Bond Future	9.96	90.6257	90.7383	90.6257	0.00
06/11/2018	2032 On 01-August-19	10.11	Call	Bond Future	3798	4	4	4	0.00
06/11/2018	2032 On 01-August-19	10.10	Call	Bond Future	3762	4	4	4	0.00
06/11/2018	2032 On 01-August-19	10.09	Call	Bond Future	3725	4	4	4	0.00
06/11/2018	2032 On 01-August-19	10.09	Put	Bond Future	2865	3	3	3	0.00
06/11/2018	2032 On 01-August-19	10.11	Put	Bond Future	2810	3	3	3	0.00
06/11/2018	2032 On 01-August-19	10.10	Put	Bond Future	2837	3	3	3	0.00
06/11/2018	2033 On 01-November-18			Bond Future	102.28	102.2762	102.2762	102.2762	0.00
06/11/2018	2033 On 07-February-19			Bond Future	104.05	104.3226	104.0526	104.3226	5,770.00
06/11/2018	2033 On 02-May-19			Bond Future	104.77	105.0466	104.7721	105.0466	0.00
06/11/2018	2033 On 01-August-19			Bond Future	106.91	107.1908	106.9097	107.1908	0.00
06/11/2018	2037 On 01-November-18			Bond Future	10.12	88.9124	88.9124	88.9124	0.00
06/11/2018	2037 On 07-February-19			Bond Future	10.00	87.7037	87.9020	87.7037	54,755.00
06/11/2018	2037 On 07-February-19	9.05	Call	Bond Future	113	0	0	0	0.00
06/11/2018	2037 On 07-February-19	9.07	Call	Bond Future	122	0	0	0	0.00
06/11/2018	2037 On 07-February-19	9.06	Call	Bond Future	117	0	0	0	0.00
06/11/2018	2037 On 07-February-19	9.05	Put	Bond Future	7648	8	8	8	0.00
06/11/2018	2037 On 07-February-19	9.07	Put	Bond Future	7488	8	7	8	0.00
06/11/2018	2037 On 07-February-19	9.06	Put	Bond Future	7568	8	8	8	0.00
06/11/2018	2037 On 02-May-19			Bond Future	10.06	89.2565	89.4586	89.2565	0.00
06/11/2018	2037 On 02-May-19	9.80	Call	Bond Future	2078	2	2	2	0.00
06/11/2018	2037 On 02-May-19	9.79	Call	Bond Future	2046	2	2	2	0.00
06/11/2018	2037 On 02-May-19	9.81	Call	Bond Future	2111	2	2	2	0.00
06/11/2018	2037 On 02-May-19	9.79	Put	Bond Future	4059	4	4	4	0.00
06/11/2018	2037 On 02-May-19	9.80	Put	Bond Future	4015	4	4	4	0.00

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06/11/2018	2037 On 02-May-19	9.81	Put	Bond Future	3971	4	4	4	0.00
06/11/2018	2037 On 01-August-19			Bond Future	10.12	86.8030	87.0083	86.8030	0.00
06/11/2018	2037 On 01-August-19	10.29	Call	Bond Future	4330	4	4	4	0.00
06/11/2018	2037 On 01-August-19	10.31	Call	Bond Future	4412	4	4	4	0.00
06/11/2018	2037 On 01-August-19	10.30	Call	Bond Future	4371	4	4	4	0.00
06/11/2018	2037 On 01-August-19	10.30	Put	Bond Future	3041	3	3	3	0.00
06/11/2018	2037 On 01-August-19	10.31	Put	Bond Future	3011	3	3	3	0.00
06/11/2018	2037 On 01-August-19	10.29	Put	Bond Future	3071	3	3	3	0.00
06/11/2018	2038 On 01-November-18			Bond Future	122.36	122.3574	122.3574	122.3574	0.00
06/11/2018	2038 On 07-February-19			Bond Future	123.19	123.0263	123.1948	123.0263	9,871.00
06/11/2018	2038 On 02-May-19			Bond Future	125.40	125.2311	125.4032	125.2311	0.00
06/11/2018	2038 On 01-August-19			Bond Future	127.91	127.7347	127.9091	127.7347	0.00
06/11/2018	2040 On 01-November-18			Bond Future	10.21	91.9876	91.9876	91.9876	0.00
06/11/2018	2040 On 07-February-19			Bond Future	10.08	90.7174	90.9708	90.7174	33,526.00
06/11/2018	2040 On 07-February-19	9.11	Call	Bond Future	109	0	0	0	0.00
06/11/2018	2040 On 07-February-19	9.13	Call	Bond Future	118	0	0	0	0.00
06/11/2018	2040 On 07-February-19	9.12	Call	Bond Future	113	0	0	0	0.00
06/11/2018	2040 On 07-February-19	9.12	Put	Bond Future	8321	9	8	9	0.00
06/11/2018	2040 On 07-February-19	9.11	Put	Bond Future	8409	9	8	9	0.00
06/11/2018	2040 On 07-February-19	9.13	Put	Bond Future	8234	8	8	8	0.00
06/11/2018	2040 On 02-May-19			Bond Future	10.14	92.3234	92.5817	92.3234	0.00
06/11/2018	2040 On 02-May-19	9.90	Call	Bond Future	2323	2	2	2	0.00
06/11/2018	2040 On 02-May-19	10.20	Call	Bond Future	3497	3	3	3	1,150.00
06/11/2018	2040 On 02-May-19	9.60	Call	Bond Future	1382	1	1	1	1,150.00
06/11/2018	2040 On 02-May-19	9.89	Call	Bond Future	2288	2	2	2	0.00
06/11/2018	2040 On 02-May-19	9.88	Call	Bond Future	2253	2	2	2	0.00
06/11/2018	2040 On 02-May-19	9.89	Put	Bond Future	4283	4	4	4	0.00
06/11/2018	2040 On 02-May-19	9.88	Put	Bond Future	4330	4	4	4	0.00
06/11/2018	2040 On 02-May-19	9.60	Put	Bond Future	5805	6	6	6	0.00
06/11/2018	2040 On 02-May-19	9.90	Put	Bond Future	4236	4	4	4	0.00
06/11/2018	2040 On 02-May-19	10.20	Put	Bond Future	3004	3	3	3	0.00
06/11/2018	2040 On 01-August-19			Bond Future	10.20	89.6815	89.9442	89.6815	0.00

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06/11/2018	2040 On 01-August-19	10.36	Call	Bond Future	4534	4	5	4	0.00
06/11/2018	2040 On 01-August-19	10.37	Call	Bond Future	4578	4	5	4	0.00
06/11/2018	2040 On 01-August-19	10.38	Call	Bond Future	4622	4	5	4	0.00
06/11/2018	2040 On 01-August-19	10.38	Put	Bond Future	3199	3	3	3	0.00
06/11/2018	2040 On 01-August-19	10.36	Put	Bond Future	3264	3	3	3	0.00
06/11/2018	2040 On 01-August-19	10.37	Put	Bond Future	3231	3	3	3	0.00
06/11/2018	2044 On 01-November-18			Bond Future	10.20	89.2423	89.2423	89.2423	0.00
06/11/2018	2044 On 07-February-19			Bond Future	10.07	88.0224	88.3220	88.0224	39,547.00
06/11/2018	2044 On 07-February-19	9.17	Call	Bond Future	141	0	0	0	0.00
06/11/2018	2044 On 07-February-19	9.18	Call	Bond Future	147	0	0	0	0.00
06/11/2018	2044 On 07-February-19	9.16	Call	Bond Future	136	0	0	0	0.00
06/11/2018	2044 On 07-February-19	9.16	Put	Bond Future	8100	8	8	8	0.00
06/11/2018	2044 On 07-February-19	9.17	Put	Bond Future	8011	8	8	8	0.00
06/11/2018	2044 On 07-February-19	9.18	Put	Bond Future	7923	8	8	8	0.00
06/11/2018	2044 On 02-May-19			Bond Future	10.13	89.5808	89.8860	89.5808	0.00
06/11/2018	2044 On 02-May-19	9.90	Call	Bond Future	2391	2	2	2	0.00
06/11/2018	2044 On 02-May-19	9.92	Call	Bond Future	2465	2	2	2	0.00
06/11/2018	2044 On 02-May-19	9.91	Call	Bond Future	2428	2	2	2	0.00
06/11/2018	2044 On 02-May-19	9.92	Put	Bond Future	4155	4	4	4	0.00
06/11/2018	2044 On 02-May-19	9.91	Put	Bond Future	4201	4	4	4	0.00
06/11/2018	2044 On 02-May-19	9.90	Put	Bond Future	4248	4	4	4	0.00
06/11/2018	2044 On 01-August-19			Bond Future	10.18	87.0087	87.3191	87.0087	0.00
06/11/2018	2044 On 01-August-19	10.39	Call	Bond Future	4802	5	5	5	0.00
06/11/2018	2044 On 01-August-19	10.38	Call	Bond Future	4757	5	5	5	0.00
06/11/2018	2044 On 01-August-19	10.40	Call	Bond Future	4848	5	5	5	0.00
06/11/2018	2044 On 01-August-19	10.38	Put	Bond Future	3192	3	3	3	0.00
06/11/2018	2044 On 01-August-19	10.39	Put	Bond Future	3160	3	3	3	0.00
06/11/2018	2044 On 01-August-19	10.40	Put	Bond Future	3128	3	3	3	0.00
06/11/2018	2046 On 01-November-18			Bond Future	115.97	115.9680	115.9680	115.9680	0.00
06/11/2018	2046 On 07-February-19			Bond Future	118.05	118.0633	118.0453	118.0633	12,065.00
06/11/2018	2046 On 02-May-19			Bond Future	118.48	118.4929	118.4751	118.4929	0.00
06/11/2018	2046 On 01-August-19			Bond Future	120.89	120.9119	120.8926	120.9119	0.00

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06/11/2018	2050 On 01-November-18			Bond Future	121.30	121.3042	121.3042	121.3042	0.00
06/11/2018	2050 On 07-February-19			Bond Future	121.94	121.9592	121.9404	121.9592	10,105.00
06/11/2018	2050 On 02-May-19			Bond Future	124.13	124.1449	124.1262	124.1449	0.00
06/11/2018	2050 On 01-August-19			Bond Future	124.84	124.8604	124.8400	124.8604	0.00
06/11/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	AL37 On 07-February-19			Index Future	603.39	603.2530	603.3890	603.2530	0.00
06/11/2018	AL37 On 02-May-19			Index Future	614.07	613.9290	614.0690	613.9290	0.00
06/11/2018	AL37 On 01-August-19			Index Future	626.45	626.3130	626.4510	626.3130	0.00
06/11/2018	AL7T On 07-February-19			Index Future	694.15	693.6470	694.1480	693.6470	0.00
06/11/2018	AL7T On 02-May-19			Index Future	706.44	705.9220	706.4350	705.9220	0.00
06/11/2018	AL7T On 01-August-19			Index Future	720.68	720.1630	720.6790	720.1630	0.00
06/11/2018	ALBI On 07-February-19			Index Future	629.50	628.4330	629.5000	628.4330	906.00
06/11/2018	ALBI On 02-May-19			Index Future	640.64	639.5540	640.6430	639.5540	0.00
06/11/2018	ALBI On 01-August-19			Index Future	653.56	652.4560	653.5600	652.4560	0.00
06/11/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	C038 On 31-January-38			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
06/11/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/11/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	C303 On 14-August-15			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
06/11/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	ES33 On 01-November-18			Bond Future	11.31	73.9684	73.9684	73.9684	0.00
06/11/2018	ES33 On 07-February-19			Bond Future	11.24	76.4257	76.5798	76.4257	494.00
06/11/2018	ES33 On 02-May-19			Bond Future	11.34	73.9868	74.1439	73.9868	0.00
06/11/2018	ES33 On 01-August-19			Bond Future	11.44	75.4810	75.6406	75.4810	0.00
06/11/2018	ES42 On 01-November-18			Bond Future	11.54	75.8232	75.8232	75.8232	0.00
06/11/2018	ES42 On 07-February-19			Bond Future	11.46	78.4729	78.6799	78.4729	5,169.00
06/11/2018	ES42 On 02-May-19			Bond Future	11.56	75.6011	75.8121	75.6011	0.00
06/11/2018	ES42 On 01-August-19			Bond Future	11.66	77.1285	77.3431	77.1285	0.00
06/11/2018	GOVI On 07-February-19			GOVI	622.99	621.9210	622.9910	621.9210	461.00
06/11/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
06/11/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
06/11/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
06/11/2018	GOVI On 07-February-19	666.51	Put	GOVI	435190	45	44	45	0.00
06/11/2018	GOVI On 07-February-19	666.52	Put	GOVI	435290	45	44	45	0.00
06/11/2018	GOVI On 07-February-19	666.53	Put	GOVI	435390	45	44	45	0.00
06/11/2018	GOVI On 02-May-19			GOVI	634.02	632.9270	634.0180	632.9270	0.00
06/11/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
06/11/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
06/11/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
06/11/2018	GOVI On 02-May-19	647.88	Put	GOVI	138620	15	14	15	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
06/11/2018	GOVI On 02-May-19	647.86	Put	GOVI	138420	15	14	15	0.00
06/11/2018	GOVI On 02-May-19	647.87	Put	GOVI	138520	15	14	15	0.00
06/11/2018	GOVI On 01-August-19			GOVI	646.80	645.6950	646.8020	645.6950	0.00
06/11/2018	GOVI On 01-August-19	638.69	Call	GOVI	81120	7	8	7	0.00
06/11/2018	GOVI On 01-August-19	638.68	Call	GOVI	81220	7	8	7	0.00
06/11/2018	GOVI On 01-August-19	638.67	Call	GOVI	81320	7	8	7	0.00
06/11/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
06/11/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
06/11/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
06/11/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/11/2018	IGOV On 07-February-19			Index Future	257.87	257.9040	257.8670	257.9040	508.00
06/11/2018	IGOV On 02-May-19			Index Future	262.49	262.5250	262.4880	262.5250	215.00
06/11/2018	IGOV On 01-August-19			Index Future	267.84	267.8810	267.8420	267.8810	0.00
06/11/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
06/11/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
06/11/2018	IS01 On 20-June-19			Interest Rate Swap	102.06	102.0600	102.0600	102.0600	0.00
06/11/2018	IS01 On 19-September-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
06/11/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
06/11/2018	IS02 On 15-March-19			Interest Rate Swap	99.34	99.3400	99.3400	99.3400	0.00
06/11/2018	IS02 On 21-June-19			Interest Rate Swap	99.79	99.7900	99.7900	99.7900	0.00
06/11/2018	IS02 On 20-September-19			Interest Rate Swap	102.00	102.0000	102.0000	102.0000	0.00
06/11/2018	IS02 On 20-December-19			Interest Rate Swap	103.05	103.0500	103.0500	103.0500	0.00
06/11/2018	IS02 On 23-March-20			Interest Rate Swap	99.16	99.1600	99.1600	99.1600	0.00
06/11/2018	IS02 On 22-June-20			Interest Rate Swap	102.85	102.8600	102.8500	102.8600	0.00
06/11/2018	IS02 On 21-September-20			Interest Rate Swap	99.98	100.0000	99.9800	100.0000	0.00
06/11/2018	IS05 On 17-December-20			Interest Rate Swap	96.91	96.9400	96.9100	96.9400	0.00
06/11/2018	IS05 On 16-March-21			Interest Rate Swap	96.21	96.2500	96.2100	96.2500	0.00
06/11/2018	IS05 On 15-June-21			Interest Rate Swap	95.48	95.5300	95.4800	95.5300	0.00
06/11/2018	IS05 On 21-September-21			Interest Rate Swap	95.73	95.7900	95.7300	95.7900	0.00
06/11/2018	IS05 On 21-December-21			Interest Rate Swap	97.99	98.0500	97.9900	98.0500	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2018	IS05 On 15-March-22			Interest Rate Swap	98.20	98.2500	98.2000	98.2500	0.00
06/11/2018	IS05 On 21-June-22			Interest Rate Swap	99.46	99.5000	99.4600	99.5000	0.00
06/11/2018	IS05 On 20-September-22			Interest Rate Swap	103.45	103.4800	103.4500	103.4800	0.00
06/11/2018	IS05 On 20-December-22			Interest Rate Swap	104.76	104.7900	104.7600	104.7900	0.00
06/11/2018	IS05 On 22-March-23			Interest Rate Swap	98.23	98.2600	98.2300	98.2600	0.00
06/11/2018	IS05 On 20-June-23			Interest Rate Swap	104.31	104.3500	104.3100	104.3500	0.00
06/11/2018	IS05 On 19-September-23			Interest Rate Swap	99.90	99.9500	99.9000	99.9500	0.00
06/11/2018	IS10 On 17-December-25			Interest Rate Swap	97.13	97.1500	97.1300	97.1500	0.00
06/11/2018	IS10 On 16-March-26			Interest Rate Swap	94.22	94.2300	94.2200	94.2300	0.00
06/11/2018	IS10 On 15-June-26			Interest Rate Swap	93.03	93.0400	93.0300	93.0400	0.00
06/11/2018	IS10 On 21-September-26			Interest Rate Swap	95.23	95.2400	95.2300	95.2400	0.00
06/11/2018	IS10 On 21-December-26			Interest Rate Swap	99.03	99.0400	99.0300	99.0400	0.00
06/11/2018	IS10 On 15-March-27			Interest Rate Swap	97.66	97.6800	97.6600	97.6800	0.00
06/11/2018	IS10 On 21-June-27			Interest Rate Swap	99.76	99.7800	99.7600	99.7800	0.00
06/11/2018	IS10 On 20-September-27			Interest Rate Swap	105.20	105.2400	105.2000	105.2400	0.00
06/11/2018	IS10 On 20-December-27			Interest Rate Swap	105.59	105.6400	105.5900	105.6400	0.00
06/11/2018	IS10 On 22-March-28			Interest Rate Swap	99.21	99.2600	99.2100	99.2600	0.00
06/11/2018	IS10 On 20-June-28			Interest Rate Swap	106.34	106.4000	106.3400	106.4000	0.00
06/11/2018	IS10 On 19-September-28			Interest Rate Swap	100.01	100.0800	100.0100	100.0800	0.00
06/11/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/11/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
06/11/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
06/11/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	101.0000	92.9900	101.0000	35,000.00
06/11/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	101.0000	92.9900	101.0000	0.00
06/11/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	101.0000	92.9700	101.0000	0.00
06/11/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	101.0000	92.9300	101.0000	0.00
06/11/2018	R023 On 01-November-18			Bond Future	8.63	98.3175	98.3175	98.3175	0.00
06/11/2018	R023 On 07-February-19			Bond Future	8.53	100.8985	100.9186	100.8985	53,042.00
06/11/2018	R023 On 07-February-19	10.57	Call	Bond Future	6486	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2018	R023 On 07-February-19	10.59	Call	Bond Future	6546	7	7	7	0.00
06/11/2018	R023 On 07-February-19	10.58	Call	Bond Future	6516	6	7	6	0.00
06/11/2018	R023 On 07-February-19	10.58	Put	Bond Future	2	0	0	0	0.00
06/11/2018	R023 On 07-February-19	10.59	Put	Bond Future	2	0	0	0	0.00
06/11/2018	R023 On 07-February-19	10.57	Put	Bond Future	2	0	0	0	0.00
06/11/2018	R023 On 02-May-19			Bond Future	8.58	98.7541	98.7750	98.7541	0.00
06/11/2018	R023 On 02-May-19	8.46	Call	Bond Future	883	1	1	1	0.00
06/11/2018	R023 On 02-May-19	8.45	Call	Bond Future	867	1	1	1	0.00
06/11/2018	R023 On 02-May-19	8.44	Call	Bond Future	851	1	1	1	0.00
06/11/2018	R023 On 02-May-19	8.45	Put	Bond Future	1263	1	1	1	0.00
06/11/2018	R023 On 02-May-19	8.44	Put	Bond Future	1278	1	1	1	0.00
06/11/2018	R023 On 02-May-19	8.46	Put	Bond Future	1247	1	1	1	0.00
06/11/2018	R023 On 01-August-19			Bond Future	8.60	100.7480	100.7683	100.7480	0.00
06/11/2018	R023 On 01-August-19	8.93	Call	Bond Future	1894	2	2	2	0.00
06/11/2018	R023 On 01-August-19	8.95	Call	Bond Future	1935	2	2	2	0.00
06/11/2018	R023 On 01-August-19	8.94	Call	Bond Future	1915	2	2	2	0.00
06/11/2018	R023 On 01-August-19	8.94	Put	Bond Future	917	1	1	1	0.00
06/11/2018	R023 On 01-August-19	8.95	Put	Bond Future	908	1	1	1	0.00
06/11/2018	R023 On 01-August-19	8.93	Put	Bond Future	926	1	1	1	0.00
06/11/2018	R035 On 01-November-18			Bond Future	10.05	92.3237	92.3237	92.3237	0.00
06/11/2018	R035 On 07-February-19			Bond Future	9.94	95.4039	95.5635	95.4039	71,509.00
06/11/2018	R035 On 07-February-19	8.96	Call	Bond Future	94	0	0	0	0.00
06/11/2018	R035 On 07-February-19	8.98	Call	Bond Future	102	0	0	0	0.00
06/11/2018	R035 On 07-February-19	8.97	Call	Bond Future	98	0	0	0	0.00
06/11/2018	R035 On 07-February-19	8.97	Put	Bond Future	7772	8	8	8	0.00
06/11/2018	R035 On 07-February-19	8.98	Put	Bond Future	7693	8	8	8	0.00
06/11/2018	R035 On 07-February-19	8.96	Put	Bond Future	7852	8	8	8	0.00
06/11/2018	R035 On 02-May-19			Bond Future	10.00	92.5919	92.7546	92.5919	0.00
06/11/2018	R035 On 02-May-19	9.74	Call	Bond Future	2016	2	2	2	0.00
06/11/2018	R035 On 02-May-19	9.75	Call	Bond Future	2049	2	2	2	0.00
06/11/2018	R035 On 02-May-19	9.73	Call	Bond Future	1983	2	2	2	0.00
06/11/2018	R035 On 02-May-19	9.73	Put	Bond Future	4013	4	4	4	0.00
06/11/2018	R035 On 02-May-19	9.75	Put	Bond Future	3926	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2018	R035 On 02-May-19	9.74	Put	Bond Future	3969	4	4	4	0.00
06/11/2018	R035 On 01-August-19			Bond Future	10.06	94.4616	94.6267	94.4616	0.00
06/11/2018	R035 On 01-August-19	10.24	Call	Bond Future	4301	4	4	4	0.00
06/11/2018	R035 On 01-August-19	10.23	Call	Bond Future	4260	4	4	4	0.00
06/11/2018	R035 On 01-August-19	10.22	Call	Bond Future	4219	4	4	4	0.00
06/11/2018	R035 On 01-August-19	10.23	Put	Bond Future	3012	3	3	3	0.00
06/11/2018	R035 On 01-August-19	10.22	Put	Bond Future	3042	3	3	3	0.00
06/11/2018	R035 On 01-August-19	10.24	Put	Bond Future	2982	3	3	3	0.00
06/11/2018	R186 On 01-November-18			Bond Future	9.30	110.6738	110.6738	110.6738	0.00
06/11/2018	R186 On 07-February-19			Bond Future	9.21	108.5573	108.6221	108.5573	63,154.00
06/11/2018	R186 On 07-February-19	9.38	Call	Bond Future	2116	2	2	2	6,000.00
06/11/2018	R186 On 07-February-19	9.50	Call	Bond Future	2559	3	3	3	0.00
06/11/2018	R186 On 07-February-19	8.20	Call	Bond Future	76	0	0	0	0.00
06/11/2018	R186 On 07-February-19	8.50	Call	Bond Future	234	0	0	0	1,000.00
06/11/2018	R186 On 07-February-19	8.21	Call	Bond Future	79	0	0	0	0.00
06/11/2018	R186 On 07-February-19	9.10	Call	Bond Future	1252	1	1	1	0.00
06/11/2018	R186 On 07-February-19	9.92	Call	Bond Future	4385	4	4	4	0.00
06/11/2018	R186 On 07-February-19	8.77	Call	Bond Future	557	1	1	1	1,170.00
06/11/2018	R186 On 07-February-19	8.22	Call	Bond Future	82	0	0	0	0.00
06/11/2018	R186 On 07-February-19	8.30	Call	Bond Future	112	0	0	0	210.00
06/11/2018	R186 On 07-February-19	9.90	Call	Bond Future	4291	4	4	4	0.00
06/11/2018	R186 On 07-February-19	9.27	Call	Bond Future	1745	2	2	2	1,170.00
06/11/2018	R186 On 07-February-19	9.90	Put	Bond Future	395	0	0	0	1,000.00
06/11/2018	R186 On 07-February-19	9.27	Put	Bond Future	1384	1	1	1	0.00
06/11/2018	R186 On 07-February-19	8.22	Put	Bond Future	5972	6	6	6	0.00
06/11/2018	R186 On 07-February-19	8.77	Put	Bond Future	3114	3	3	3	0.00
06/11/2018	R186 On 07-February-19	9.50	Put	Bond Future	889	1	1	1	2,500.00
06/11/2018	R186 On 07-February-19	8.20	Put	Bond Future	6089	6	6	6	0.00
06/11/2018	R186 On 07-February-19	8.30	Put	Bond Future	5509	6	6	6	0.00
06/11/2018	R186 On 07-February-19	8.50	Put	Bond Future	4411	4	4	4	0.00
06/11/2018	R186 On 07-February-19	9.10	Put	Bond Future	1872	2	2	2	1,000.00
06/11/2018	R186 On 07-February-19	8.21	Put	Bond Future	6030	6	6	6	0.00
06/11/2018	R186 On 07-February-19	9.92	Put	Bond Future	379	0	0	0	1,170.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2018	R186 On 07-February-19	9.38	Put	Bond Future	1126	1	1	1	0.00
06/11/2018	R186 On 02-May-19			Bond Future	9.27	110.4789	110.5454	110.4789	0.00
06/11/2018	R186 On 02-May-19	8.65	Call	Bond Future	674	1	1	1	3,250.00
06/11/2018	R186 On 02-May-19	9.03	Call	Bond Future	1441	1	1	1	0.00
06/11/2018	R186 On 02-May-19	9.02	Call	Bond Future	1416	1	1	1	0.00
06/11/2018	R186 On 02-May-19	10.07	Call	Bond Future	5099	5	5	5	0.00
06/11/2018	R186 On 02-May-19	9.75	Call	Bond Future	3761	4	4	4	0.00
06/11/2018	R186 On 02-May-19	9.01	Call	Bond Future	1392	1	1	1	0.00
06/11/2018	R186 On 02-May-19	9.96	Call	Bond Future	4625	5	5	5	0.00
06/11/2018	R186 On 02-May-19	9.30	Call	Bond Future	2188	2	2	2	200.00
06/11/2018	R186 On 02-May-19	9.25	Call	Bond Future	2038	2	2	2	3,250.00
06/11/2018	R186 On 02-May-19	8.62	Call	Bond Future	628	1	1	1	90.00
06/11/2018	R186 On 02-May-19	8.50	Call	Bond Future	467	0	0	0	7,000.00
06/11/2018	R186 On 02-May-19	9.00	Call	Bond Future	1368	1	1	1	7,000.00
06/11/2018	R186 On 02-May-19	10.02	Call	Bond Future	4881	5	5	5	0.00
06/11/2018	R186 On 02-May-19	8.70	Call	Bond Future	754	1	1	1	200.00
06/11/2018	R186 On 02-May-19	9.20	Call	Bond Future	1893	2	2	2	90.00
06/11/2018	R186 On 02-May-19	8.62	Put	Bond Future	4363	4	4	4	0.00
06/11/2018	R186 On 02-May-19	9.30	Put	Bond Future	2023	2	2	2	0.00
06/11/2018	R186 On 02-May-19	8.70	Put	Bond Future	4020	4	4	4	0.00
06/11/2018	R186 On 02-May-19	9.00	Put	Bond Future	2901	3	3	3	0.00
06/11/2018	R186 On 02-May-19	8.50	Put	Bond Future	4909	5	5	5	0.00
06/11/2018	R186 On 02-May-19	9.02	Put	Bond Future	2835	3	3	3	0.00
06/11/2018	R186 On 02-May-19	10.07	Put	Bond Future	733	1	1	1	200.00
06/11/2018	R186 On 02-May-19	9.20	Put	Bond Future	2290	2	2	2	0.00
06/11/2018	R186 On 02-May-19	9.75	Put	Bond Future	1114	1	1	1	7,000.00
06/11/2018	R186 On 02-May-19	10.02	Put	Bond Future	781	1	1	1	3,250.00
06/11/2018	R186 On 02-May-19	9.25	Put	Bond Future	2154	2	2	2	0.00
06/11/2018	R186 On 02-May-19	8.65	Put	Bond Future	4232	4	4	4	0.00
06/11/2018	R186 On 02-May-19	9.96	Put	Bond Future	845	1	1	1	90.00
06/11/2018	R186 On 02-May-19	9.01	Put	Bond Future	2868	3	3	3	0.00
06/11/2018	R186 On 02-May-19	9.03	Put	Bond Future	2802	3	3	3	0.00
06/11/2018	R186 On 01-August-19			Bond Future	9.32	107.4066	107.4733	107.4066	0.00
06/11/2018	R186 On 01-August-19	9.05	Call	Bond Future	1770	2	2	2	6,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2018	R186 On 01-August-19	9.52	Call	Bond Future	3160	3	3	3	0.00
06/11/2018	R186 On 01-August-19	8.30	Call	Bond Future	447	0	0	0	6,000.00
06/11/2018	R186 On 01-August-19	9.54	Call	Bond Future	3226	3	3	3	0.00
06/11/2018	R186 On 01-August-19	10.08	Call	Bond Future	5253	5	5	5	0.00
06/11/2018	R186 On 01-August-19	9.53	Call	Bond Future	3193	3	3	3	0.00
06/11/2018	R186 On 01-August-19	9.53	Put	Bond Future	2072	2	2	2	0.00
06/11/2018	R186 On 01-August-19	9.54	Put	Bond Future	2051	2	2	2	0.00
06/11/2018	R186 On 01-August-19	10.08	Put	Bond Future	1225	1	1	1	6,000.00
06/11/2018	R186 On 01-August-19	9.52	Put	Bond Future	2092	2	2	2	0.00
06/11/2018	R186 On 01-August-19	8.30	Put	Bond Future	6228	6	6	6	0.00
06/11/2018	R186 On 01-August-19	9.05	Put	Bond Future	3275	3	3	3	0.00
06/11/2018	R197 On 01-November-18			Bond Future	300.87	300.8738	300.8738	300.8738	0.00
06/11/2018	R197 On 07-February-19			Bond Future	299.49	299.5390	299.4904	299.5390	2,355.00
06/11/2018	R197 On 02-May-19			Bond Future	304.86	304.9070	304.8587	304.9070	0.00
06/11/2018	R197 On 01-August-19			Bond Future	303.52	303.5700	303.5177	303.5700	0.00
06/11/2018	R202 On 01-November-18			Bond Future	234.97	234.9701	234.9701	234.9701	0.00
06/11/2018	R202 On 07-February-19			Bond Future	235.73	235.7662	235.7292	235.7662	8,979.00
06/11/2018	R202 On 02-May-19			Bond Future	239.95	239.9913	239.9547	239.9913	0.00
06/11/2018	R202 On 01-August-19			Bond Future	240.83	240.8738	240.8341	240.8738	0.00
06/11/2018	R207 On 01-November-18			Bond Future	6.55	103.0213	103.0213	103.0213	0.00
06/11/2018	R207 On 07-February-19			Bond Future	6.12	101.5561	101.5526	101.5561	17,731.00
06/11/2018	R207 On 07-February-19	6.53	Call	Bond Future	389	0	0	0	0.00
06/11/2018	R207 On 07-February-19	6.52	Call	Bond Future	381	0	0	0	0.00
06/11/2018	R207 On 07-February-19	6.51	Call	Bond Future	373	0	0	0	0.00
06/11/2018	R207 On 07-February-19	6.52	Put	Bond Future	25	0	0	0	0.00
06/11/2018	R207 On 07-February-19	6.51	Put	Bond Future	26	0	0	0	0.00
06/11/2018	R207 On 07-February-19	6.53	Put	Bond Future	24	0	0	0	0.00
06/11/2018	R207 On 02-May-19			Bond Future	5.58	103.3538	103.3507	103.3538	0.00
06/11/2018	R207 On 02-May-19	7.61	Call	Bond Future	1361	1	1	1	0.00
06/11/2018	R207 On 02-May-19	7.63	Call	Bond Future	1375	1	1	1	0.00
06/11/2018	R207 On 02-May-19	7.62	Call	Bond Future	1368	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
06/11/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
06/11/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
06/11/2018	R207 On 01-August-19			Bond Future	4.05	101.7977	101.7935	101.7977	0.00
06/11/2018	R207 On 01-August-19	7.33	Call	Bond Future	1434	1	1	1	0.00
06/11/2018	R207 On 01-August-19	7.34	Call	Bond Future	1438	1	1	1	0.00
06/11/2018	R207 On 01-August-19	7.35	Call	Bond Future	1442	1	1	1	0.00
06/11/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
06/11/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
06/11/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
06/11/2018	R208 On 01-November-18			Bond Future	7.72	98.5885	98.5885	98.5885	0.00
06/11/2018	R208 On 07-February-19			Bond Future	7.59	100.9017	100.8691	100.9017	25,618.00
06/11/2018	R208 On 07-February-19	7.08	Call	Bond Future	47	0	0	0	0.00
06/11/2018	R208 On 07-February-19	7.07	Call	Bond Future	45	0	0	0	0.00
06/11/2018	R208 On 07-February-19	7.06	Call	Bond Future	43	0	0	0	0.00
06/11/2018	R208 On 07-February-19	7.08	Put	Bond Future	1028	1	1	1	0.00
06/11/2018	R208 On 07-February-19	7.06	Put	Bond Future	1063	1	1	1	0.00
06/11/2018	R208 On 07-February-19	7.07	Put	Bond Future	1046	1	1	1	0.00
06/11/2018	R208 On 02-May-19			Bond Future	7.57	99.2865	99.2536	99.2865	0.00
06/11/2018	R208 On 02-May-19	8.02	Call	Bond Future	1013	1	1	1	0.00
06/11/2018	R208 On 02-May-19	8.03	Call	Bond Future	1027	1	1	1	0.00
06/11/2018	R208 On 02-May-19	8.04	Call	Bond Future	1041	1	1	1	0.00
06/11/2018	R208 On 02-May-19	8.04	Put	Bond Future	229	0	0	0	0.00
06/11/2018	R208 On 02-May-19	8.02	Put	Bond Future	235	0	0	0	0.00
06/11/2018	R208 On 02-May-19	8.03	Put	Bond Future	232	0	0	0	0.00
06/11/2018	R208 On 01-August-19			Bond Future	7.46	101.2912	101.2567	101.2912	0.00
06/11/2018	R208 On 01-August-19	8.17	Call	Bond Future	1315	1	1	1	0.00
06/11/2018	R208 On 01-August-19	8.16	Call	Bond Future	1303	1	1	1	0.00
06/11/2018	R208 On 01-August-19	8.15	Call	Bond Future	1291	1	1	1	0.00
06/11/2018	R208 On 01-August-19	8.15	Put	Bond Future	259	0	0	0	0.00
06/11/2018	R208 On 01-August-19	8.17	Put	Bond Future	254	0	0	0	0.00
06/11/2018	R208 On 01-August-19	8.16	Put	Bond Future	256	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
06/11/2018	R209 On 01-November-18			Bond Future	10.00	70.0204	70.0204	70.0204	0.00
06/11/2018	R209 On 07-February-19			Bond Future	9.87	72.4963	72.6636	72.4963	123,571.00
06/11/2018	R209 On 07-February-19	8.96	Call	Bond Future	130	0	0	0	0.00
06/11/2018	R209 On 07-February-19	9.04	Call	Bond Future	176	0	0	0	4,000.00
06/11/2018	R209 On 07-February-19	9.54	Call	Bond Future	872	1	1	1	4,000.00
06/11/2018	R209 On 07-February-19	8.95	Call	Bond Future	125	0	0	0	0.00
06/11/2018	R209 On 07-February-19	10.20	Call	Bond Future	3025	3	3	3	0.00
06/11/2018	R209 On 07-February-19	8.97	Call	Bond Future	135	0	0	0	0.00
06/11/2018	R209 On 07-February-19	8.95	Put	Bond Future	6332	6	6	6	0.00
06/11/2018	R209 On 07-February-19	9.54	Put	Bond Future	3014	3	3	3	0.00
06/11/2018	R209 On 07-February-19	9.04	Put	Bond Future	5741	6	6	6	0.00
06/11/2018	R209 On 07-February-19	8.96	Put	Bond Future	6265	6	6	6	0.00
06/11/2018	R209 On 07-February-19	10.20	Put	Bond Future	985	1	1	1	4,000.00
06/11/2018	R209 On 07-February-19	8.97	Put	Bond Future	6199	6	6	6	0.00
06/11/2018	R209 On 02-May-19			Bond Future	9.92	70.6302	70.8007	70.6302	0.00
06/11/2018	R209 On 02-May-19	9.69	Call	Bond Future	1851	2	2	2	0.00
06/11/2018	R209 On 02-May-19	9.35	Call	Bond Future	1023	1	1	1	760.00
06/11/2018	R209 On 02-May-19	9.68	Call	Bond Future	1823	2	2	2	0.00
06/11/2018	R209 On 02-May-19	9.95	Call	Bond Future	2647	3	3	3	760.00
06/11/2018	R209 On 02-May-19	9.70	Call	Bond Future	1879	2	2	2	0.00
06/11/2018	R209 On 02-May-19	10.71	Call	Bond Future	5690	6	6	6	0.00
06/11/2018	R209 On 02-May-19	9.68	Put	Bond Future	3380	3	3	3	0.00
06/11/2018	R209 On 02-May-19	9.35	Put	Bond Future	4766	5	5	5	0.00
06/11/2018	R209 On 02-May-19	10.71	Put	Bond Future	1007	1	1	1	760.00
06/11/2018	R209 On 02-May-19	9.95	Put	Bond Future	2487	3	2	3	0.00
06/11/2018	R209 On 02-May-19	9.69	Put	Bond Future	3343	3	3	3	0.00
06/11/2018	R209 On 02-May-19	9.70	Put	Bond Future	3307	3	3	3	0.00
06/11/2018	R209 On 01-August-19			Bond Future	9.97	72.0566	72.2299	72.0566	0.00
06/11/2018	R209 On 01-August-19	10.15	Call	Bond Future	3659	4	4	4	0.00
06/11/2018	R209 On 01-August-19	10.17	Call	Bond Future	3730	4	4	4	0.00
06/11/2018	R209 On 01-August-19	10.16	Call	Bond Future	3694	4	4	4	0.00
06/11/2018	R209 On 01-August-19	10.16	Put	Bond Future	2540	3	3	3	0.00
06/11/2018	R209 On 01-August-19	10.15	Put	Bond Future	2565	3	3	3	0.00
06/11/2018	R209 On 01-August-19	10.17	Put	Bond Future	2515	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2018	R210 On 01-November-18			Bond Future	186.09	186.0913	186.0913	186.0913	0.00
06/11/2018	R210 On 07-February-19			Bond Future	189.63	189.6572	189.6274	189.6572	2,708.00
06/11/2018	R210 On 02-May-19			Bond Future	190.47	190.4999	190.4705	190.4999	0.00
06/11/2018	R210 On 01-August-19			Bond Future	194.36	194.3887	194.3567	194.3887	0.00
06/11/2018	R212 On 01-November-18			Bond Future	155.23	155.2300	155.2300	155.2300	0.00
06/11/2018	R212 On 07-February-19			Bond Future	156.15	156.1782	156.1528	156.1782	4,976.00
06/11/2018	R212 On 02-May-19			Bond Future	158.95	158.9771	158.9519	158.9771	0.00
06/11/2018	R212 On 01-August-19			Bond Future	162.12	162.1510	162.1238	162.1510	0.00
06/11/2018	R213 On 01-November-18			Bond Future	9.85	81.1965	81.1965	81.1965	0.00
06/11/2018	R213 On 07-February-19			Bond Future	9.75	83.8606	83.9594	83.8606	32,324.00
06/11/2018	R213 On 07-February-19	8.68	Call	Bond Future	73	0	0	0	0.00
06/11/2018	R213 On 07-February-19	8.69	Call	Bond Future	76	0	0	0	0.00
06/11/2018	R213 On 07-February-19	8.70	Call	Bond Future	79	0	0	0	0.00
06/11/2018	R213 On 07-February-19	8.69	Put	Bond Future	6834	7	7	7	0.00
06/11/2018	R213 On 07-February-19	8.70	Put	Bond Future	6769	7	7	7	0.00
06/11/2018	R213 On 07-February-19	8.68	Put	Bond Future	6899	7	7	7	0.00
06/11/2018	R213 On 02-May-19			Bond Future	9.81	81.7951	81.8959	81.7951	0.00
06/11/2018	R213 On 02-May-19	9.50	Call	Bond Future	1507	1	2	1	0.00
06/11/2018	R213 On 02-May-19	9.49	Call	Bond Future	1482	1	1	1	0.00
06/11/2018	R213 On 02-May-19	9.48	Call	Bond Future	1457	1	1	1	0.00
06/11/2018	R213 On 02-May-19	9.49	Put	Bond Future	3396	3	3	3	0.00
06/11/2018	R213 On 02-May-19	9.48	Put	Bond Future	3432	4	3	4	0.00
06/11/2018	R213 On 02-May-19	9.50	Put	Bond Future	3360	3	3	3	0.00
06/11/2018	R213 On 01-August-19			Bond Future	9.86	83.4466	83.5488	83.4466	0.00
06/11/2018	R213 On 01-August-19	9.98	Call	Bond Future	3296	3	3	3	0.00
06/11/2018	R213 On 01-August-19	9.99	Call	Bond Future	3330	3	3	3	0.00
06/11/2018	R213 On 01-August-19	10.00	Call	Bond Future	3364	3	3	3	0.00
06/11/2018	R213 On 01-August-19	10.00	Put	Bond Future	2532	3	3	3	0.00
06/11/2018	R213 On 01-August-19	9.98	Put	Bond Future	2581	3	3	3	0.00
06/11/2018	R213 On 01-August-19	9.99	Put	Bond Future	2556	3	3	3	0.00
06/11/2018	R214 On 01-November-18			Bond Future	10.17	69.0422	69.0422	69.0422	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
06/11/2018	R214 On 07-February-19			Bond Future	10.04	71.5668	71.7739	71.5668	29,770.00
06/11/2018	R214 On 07-February-19	9.04	Call	Bond Future	93	0	0	0	0.00
06/11/2018	R214 On 07-February-19	9.05	Call	Bond Future	97	0	0	0	0.00
06/11/2018	R214 On 07-February-19	9.03	Call	Bond Future	89	0	0	0	0.00
06/11/2018	R214 On 07-February-19	9.03	Put	Bond Future	7253	7	7	7	0.00
06/11/2018	R214 On 07-February-19	9.04	Put	Bond Future	7180	7	7	7	0.00
06/11/2018	R214 On 07-February-19	9.05	Put	Bond Future	7107	7	7	7	0.00
06/11/2018	R214 On 02-May-19			Bond Future	10.09	69.5372	69.7483	69.5372	0.00
06/11/2018	R214 On 02-May-19	9.87	Call	Bond Future	1975	2	2	2	0.00
06/11/2018	R214 On 02-May-19	9.85	Call	Bond Future	1916	2	2	2	0.00
06/11/2018	R214 On 02-May-19	9.86	Call	Bond Future	1945	2	2	2	0.00
06/11/2018	R214 On 02-May-19	9.86	Put	Bond Future	3477	4	3	4	0.00
06/11/2018	R214 On 02-May-19	9.87	Put	Bond Future	3439	4	3	4	0.00
06/11/2018	R214 On 02-May-19	9.85	Put	Bond Future	3515	4	4	4	0.00
06/11/2018	R214 On 01-August-19			Bond Future	10.14	70.9413	71.1560	70.9413	0.00
06/11/2018	R214 On 01-August-19	10.33	Call	Bond Future	3930	4	4	4	0.00
06/11/2018	R214 On 01-August-19	10.34	Call	Bond Future	3966	4	4	4	0.00
06/11/2018	R214 On 01-August-19	10.32	Call	Bond Future	3893	4	4	4	0.00
06/11/2018	R214 On 01-August-19	10.32	Put	Bond Future	2746	3	3	3	0.00
06/11/2018	R214 On 01-August-19	10.33	Put	Bond Future	2719	3	3	3	0.00
06/11/2018	R214 On 01-August-19	10.34	Put	Bond Future	2693	3	3	3	0.00
06/11/2018	R248 On 01-November-18			Bond Future	10.18	88.3117	88.3117	88.3117	0.00
06/11/2018	R248 On 07-February-19			Bond Future	10.05	91.4936	91.8011	91.4936	110,910.00
06/11/2018	R248 On 07-February-19	9.07	Call	Bond Future	97	0	0	0	0.00
06/11/2018	R248 On 07-February-19	9.05	Call	Bond Future	89	0	0	0	0.00
06/11/2018	R248 On 07-February-19	9.06	Call	Bond Future	93	0	0	0	0.00
06/11/2018	R248 On 07-February-19	9.05	Put	Bond Future	9207	10	9	10	0.00
06/11/2018	R248 On 07-February-19	9.07	Put	Bond Future	9016	9	9	9	0.00
06/11/2018	R248 On 07-February-19	9.06	Put	Bond Future	9111	9	9	9	0.00
06/11/2018	R248 On 02-May-19			Bond Future	10.10	88.6757	88.9890	88.6757	0.00
06/11/2018	R248 On 02-May-19	9.90	Call	Bond Future	2517	2	3	2	0.00
06/11/2018	R248 On 02-May-19	9.89	Call	Bond Future	2479	2	2	2	0.00
06/11/2018	R248 On 02-May-19	9.91	Call	Bond Future	2555	2	3	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
06/11/2018	R248 On 02-May-19	9.89	Put	Bond Future	4269	4	4	4	0.00
06/11/2018	R248 On 02-May-19	9.91	Put	Bond Future	4174	4	4	4	0.00
06/11/2018	R248 On 02-May-19	9.90	Put	Bond Future	4221	4	4	4	0.00
06/11/2018	R248 On 01-August-19			Bond Future	10.15	90.4663	90.7851	90.4663	0.00
06/11/2018	R248 On 01-August-19	10.36	Call	Bond Future	4986	5	5	5	0.00
06/11/2018	R248 On 01-August-19	10.35	Call	Bond Future	4939	5	5	5	0.00
06/11/2018	R248 On 01-August-19	10.34	Call	Bond Future	4893	5	5	5	0.00
06/11/2018	R248 On 01-August-19	10.35	Put	Bond Future	3328	3	3	3	0.00
06/11/2018	R248 On 01-August-19	10.34	Put	Bond Future	3361	4	3	4	0.00
06/11/2018	R248 On 01-August-19	10.36	Put	Bond Future	3295	3	3	3	0.00