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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	2025 On 03-May-18			Bond Future	131.74	131.7814	131.7438	131.7814	1,033.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
14/02/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
14/02/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
14/02/2018	2025 On 03-May-18	133.21	Put	Bond Future	1466	1	1466	1	0.00
14/02/2018	2025 On 03-May-18	133.20	Put	Bond Future	1456	1	1456	1	0.00
14/02/2018	2025 On 03-May-18	133.22	Put	Bond Future	1476	1	1476	1	0.00
14/02/2018	2025 On 02-August-18			Bond Future	132.81	132.8476	132.8091	132.8476	0.00
14/02/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
14/02/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
14/02/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
14/02/2018	2025 On 02-August-18	136.66	Put	Bond Future	3851	4	3851	4	0.00
14/02/2018	2025 On 02-August-18	136.67	Put	Bond Future	3861	4	3861	4	0.00
14/02/2018	2025 On 02-August-18	136.65	Put	Bond Future	3841	4	3841	4	0.00
14/02/2018	2029 On 03-May-18			Bond Future	99.91	99.9359	99.9084	99.9359	1,370.00
14/02/2018	2029 On 02-August-18			Bond Future	101.76	101.7911	101.7631	101.7911	0.00
14/02/2018	2030 On 03-May-18			Bond Future	8.95	95.0577	8.9539	95.0577	91,406.00
14/02/2018	2030 On 03-May-18	9.49	Call	Bond Future	4350	4	4350	4	0.00
14/02/2018	2030 On 03-May-18	9.51	Call	Bond Future	4450	4	4450	4	0.00
14/02/2018	2030 On 03-May-18	9.50	Call	Bond Future	4400	4	4400	4	0.00
14/02/2018	2030 On 03-May-18	9.50	Put	Bond Future	765	1	765	1	0.00
14/02/2018	2030 On 03-May-18	9.51	Put	Bond Future	750	1	750	1	0.00
14/02/2018	2030 On 03-May-18	9.49	Put	Bond Future	780	1	780	1	0.00
14/02/2018	2030 On 02-August-18			Bond Future	9.01	92.8108	9.0065	92.8108	127.00
14/02/2018	2030 On 02-August-18	9.46	Call	Bond Future	4794	5	4794	5	0.00
14/02/2018	2030 On 02-August-18	8.51	Call	Bond Future	1807	2	1807	2	7,850.00
14/02/2018	2030 On 02-August-18	8.91	Call	Bond Future	2814	3	2814	3	7,850.00
14/02/2018	2030 On 02-August-18	9.47	Call	Bond Future	4837	5	4837	5	0.00
14/02/2018	2030 On 02-August-18	9.50	Call	Bond Future	4968	5	4968	5	0.00
14/02/2018	2030 On 02-August-18	9.45	Call	Bond Future	4750	5	4750	5	0.00
14/02/2018	2030 On 02-August-18	9.50	Put	Bond Future	1728	2	1728	2	7,850.00
14/02/2018	2030 On 02-August-18	9.47	Put	Bond Future	1790	2	1790	2	0.00
14/02/2018	2030 On 02-August-18	9.45	Put	Bond Future	1832	2	1832	2	0.00
14/02/2018	2030 On 02-August-18	8.91	Put	Bond Future	3466	4	3466	4	0.00
14/02/2018	2030 On 02-August-18	9.46	Put	Bond Future	1811	2	1811	2	0.00

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14/02/2018	2030 On 02-August-18	8.51	Put	Bond Future	5226	5	5226	5	0.00
14/02/2018	2032 On 03-May-18			Bond Future	9.16	93.4942	9.1594	93.4942	62,948.00
14/02/2018	2032 On 03-May-18	9.70	Call	Bond Future	4346	4	4346	4	0.00
14/02/2018	2032 On 03-May-18	9.71	Call	Bond Future	4403	4	4403	4	0.00
14/02/2018	2032 On 03-May-18	9.72	Call	Bond Future	4460	4	4460	4	0.00
14/02/2018	2032 On 03-May-18	9.72	Put	Bond Future	449	1	449	1	0.00
14/02/2018	2032 On 03-May-18	9.70	Put	Bond Future	473	1	473	1	0.00
14/02/2018	2032 On 03-May-18	9.71	Put	Bond Future	461	1	461	1	0.00
14/02/2018	2032 On 02-August-18			Bond Future	9.21	95.2239	9.2109	95.2239	2.00
14/02/2018	2032 On 02-August-18	9.68	Call	Bond Future	4713	5	4713	5	0.00
14/02/2018	2032 On 02-August-18	9.67	Call	Bond Future	4665	5	4665	5	0.00
14/02/2018	2032 On 02-August-18	9.66	Call	Bond Future	4616	5	4616	5	0.00
14/02/2018	2032 On 02-August-18	9.67	Put	Bond Future	1406	2	1406	2	0.00
14/02/2018	2032 On 02-August-18	9.66	Put	Bond Future	1427	2	1427	2	0.00
14/02/2018	2032 On 02-August-18	9.68	Put	Bond Future	1385	2	1385	2	0.00
14/02/2018	2033 On 03-May-18			Bond Future	103.04	103.0649	103.0364	103.0649	6,055.00
14/02/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
14/02/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
14/02/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
14/02/2018	2033 On 03-May-18	107.69	Put	Bond Future	4654	5	4654	5	0.00
14/02/2018	2033 On 03-May-18	107.70	Put	Bond Future	4664	5	4664	5	0.00
14/02/2018	2033 On 03-May-18	107.71	Put	Bond Future	4674	5	4674	5	0.00
14/02/2018	2033 On 02-August-18			Bond Future	104.95	104.9783	104.9492	104.9783	0.00
14/02/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
14/02/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
14/02/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
14/02/2018	2033 On 02-August-18	109.93	Put	Bond Future	4981	5	4981	5	0.00
14/02/2018	2033 On 02-August-18	109.94	Put	Bond Future	4991	5	4991	5	0.00
14/02/2018	2033 On 02-August-18	109.92	Put	Bond Future	4971	5	4971	5	0.00
14/02/2018	2037 On 03-May-18			Bond Future	9.45	93.6508	9.4530	93.6508	43,874.00
14/02/2018	2037 On 03-May-18	9.97	Call	Bond Future	4686	5	4686	5	0.00
14/02/2018	2037 On 03-May-18	9.99	Call	Bond Future	4808	5	4808	5	0.00
14/02/2018	2037 On 03-May-18	9.98	Call	Bond Future	4747	5	4747	5	0.00
14/02/2018	2037 On 03-May-18	9.98	Put	Bond Future	603	1	603	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
14/02/2018	2037 On 03-May-18	9.97	Put	Bond Future	618	1	618	1	0.00
14/02/2018	2037 On 03-May-18	9.99	Put	Bond Future	588	1	588	1	0.00
14/02/2018	2037 On 02-August-18			Bond Future	9.51	91.1274	9.5105	91.1274	731.00
14/02/2018	2037 On 02-August-18	9.95	Call	Bond Future	5147	5	5147	5	0.00
14/02/2018	2037 On 02-August-18	9.96	Call	Bond Future	5199	5	5199	5	0.00
14/02/2018	2037 On 02-August-18	9.97	Call	Bond Future	5251	5	5251	5	0.00
14/02/2018	2037 On 02-August-18	9.97	Put	Bond Future	1666	2	1666	2	0.00
14/02/2018	2037 On 02-August-18	9.95	Put	Bond Future	1713	2	1713	2	0.00
14/02/2018	2037 On 02-August-18	9.96	Put	Bond Future	1689	2	1689	2	0.00
14/02/2018	2038 On 03-May-18			Bond Future	125.07	125.0992	125.0660	125.0992	8,991.00
14/02/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
14/02/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
14/02/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
14/02/2018	2038 On 03-May-18	132.29	Put	Bond Future	7224	7	7224	7	0.00
14/02/2018	2038 On 03-May-18	132.27	Put	Bond Future	7204	7	7204	7	0.00
14/02/2018	2038 On 03-May-18	132.28	Put	Bond Future	7214	7	7214	7	0.00
14/02/2018	2038 On 02-August-18			Bond Future	125.83	125.8687	125.8349	125.8687	0.00
14/02/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
14/02/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
14/02/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
14/02/2018	2038 On 02-August-18	134.53	Put	Bond Future	8695	9	8695	9	0.00
14/02/2018	2038 On 02-August-18	134.54	Put	Bond Future	8705	9	8705	9	0.00
14/02/2018	2038 On 02-August-18	134.55	Put	Bond Future	8715	9	8715	9	0.00
14/02/2018	2040 On 03-May-18			Bond Future	9.52	97.2901	9.5179	97.2901	39,530.00
14/02/2018	2040 On 03-May-18	10.07	Call	Bond Future	5291	5	5291	5	0.00
14/02/2018	2040 On 03-May-18	9.00	Call	Bond Future	551	1	551	1	1,500.00
14/02/2018	2040 On 03-May-18	10.00	Call	Bond Future	4839	5	4839	5	1,500.00
14/02/2018	2040 On 03-May-18	10.06	Call	Bond Future	5226	5	5226	5	0.00
14/02/2018	2040 On 03-May-18	10.08	Call	Bond Future	5356	5	5356	5	0.00
14/02/2018	2040 On 03-May-18	10.06	Put	Bond Future	656	1	656	1	0.00
14/02/2018	2040 On 03-May-18	10.00	Put	Bond Future	757	1	757	1	0.00
14/02/2018	2040 On 03-May-18	9.00	Put	Bond Future	5272	6	5272	6	0.00
14/02/2018	2040 On 03-May-18	10.07	Put	Bond Future	640	1	640	1	0.00
14/02/2018	2040 On 03-May-18	10.08	Put	Bond Future	624	1	624	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
14/02/2018	2040 On 02-August-18			Bond Future	9.58	94.5838	9.5751	94.5838	420.00
14/02/2018	2040 On 02-August-18	10.05	Call	Bond Future	5784	6	5784	6	0.00
14/02/2018	2040 On 02-August-18	10.04	Call	Bond Future	5729	6	5729	6	0.00
14/02/2018	2040 On 02-August-18	10.03	Call	Bond Future	5673	6	5673	6	0.00
14/02/2018	2040 On 02-August-18	10.04	Put	Bond Future	1833	2	1833	2	0.00
14/02/2018	2040 On 02-August-18	10.03	Put	Bond Future	1859	2	1859	2	0.00
14/02/2018	2040 On 02-August-18	10.05	Put	Bond Future	1808	2	1808	2	0.00
14/02/2018	2044 On 03-May-18			Bond Future	9.54	94.4446	9.5412	94.4446	23,396.00
14/02/2018	2044 On 03-May-18	10.11	Call	Bond Future	5490	5	5490	5	0.00
14/02/2018	2044 On 03-May-18	10.10	Call	Bond Future	5424	5	5424	5	0.00
14/02/2018	2044 On 03-May-18	10.09	Call	Bond Future	5358	5	5358	5	0.00
14/02/2018	2044 On 03-May-18	10.10	Put	Bond Future	654	1	654	1	0.00
14/02/2018	2044 On 03-May-18	10.09	Put	Bond Future	670	1	670	1	0.00
14/02/2018	2044 On 03-May-18	10.11	Put	Bond Future	638	1	638	1	0.00
14/02/2018	2044 On 02-August-18			Bond Future	9.60	91.8108	9.5963	91.8108	0.00
14/02/2018	2044 On 02-August-18	10.05	Call	Bond Future	5778	6	5778	6	0.00
14/02/2018	2044 On 02-August-18	10.07	Call	Bond Future	5890	6	5890	6	0.00
14/02/2018	2044 On 02-August-18	10.06	Call	Bond Future	5834	6	5834	6	0.00
14/02/2018	2044 On 02-August-18	10.06	Put	Bond Future	1889	2	1889	2	0.00
14/02/2018	2044 On 02-August-18	10.07	Put	Bond Future	1863	2	1863	2	0.00
14/02/2018	2044 On 02-August-18	10.05	Put	Bond Future	1915	2	1915	2	0.00
14/02/2018	2046 On 03-May-18			Bond Future	116.44	116.4653	116.4357	116.4653	10,874.00
14/02/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
14/02/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
14/02/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
14/02/2018	2046 On 03-May-18	127.94	Put	Bond Future	11504	11	11504	11	0.00
14/02/2018	2046 On 03-May-18	127.95	Put	Bond Future	11514	11	11514	11	0.00
14/02/2018	2046 On 03-May-18	127.93	Put	Bond Future	11494	11	11494	11	0.00
14/02/2018	2046 On 02-August-18			Bond Future	118.60	118.6274	118.5971	118.6274	0.00
14/02/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
14/02/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
14/02/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
14/02/2018	2046 On 02-August-18	128.79	Put	Bond Future	10193	10	10193	10	0.00
14/02/2018	2046 On 02-August-18	128.77	Put	Bond Future	10173	10	10173	10	0.00

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14/02/2018	2046 On 02-August-18	128.78	Put	Bond Future	10183	10	10183	10	0.00
14/02/2018	2050 On 03-May-18			Bond Future	123.01	123.0410	123.0103	123.0410	9,738.00
14/02/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
14/02/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
14/02/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
14/02/2018	2050 On 03-May-18	135.63	Put	Bond Future	12620	13	12620	13	0.00
14/02/2018	2050 On 03-May-18	135.61	Put	Bond Future	12600	13	12600	13	0.00
14/02/2018	2050 On 03-May-18	135.62	Put	Bond Future	12610	13	12610	13	0.00
14/02/2018	2050 On 02-August-18			Bond Future	123.56	123.5924	123.5607	123.5924	0.00
14/02/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
14/02/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
14/02/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
14/02/2018	2050 On 02-August-18	137.54	Put	Bond Future	13979	14	13979	14	0.00
14/02/2018	2050 On 02-August-18	137.52	Put	Bond Future	13959	14	13959	14	0.00
14/02/2018	2050 On 02-August-18	137.53	Put	Bond Future	13969	14	13969	14	0.00
14/02/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	AL37 On 03-May-18			Index Future	585.22	584.4630	585.2150	584.4630	0.00
14/02/2018	AL37 On 02-August-18			Index Future	596.05	595.2780	596.0450	595.2780	0.00
14/02/2018	AL7T On 03-May-18			Index Future	677.45	675.8750	677.4510	675.8750	0.00
14/02/2018	AL7T On 02-August-18			Index Future	689.99	688.3820	689.9870	688.3820	0.00
14/02/2018	ALBI On 03-May-18			Index Future	613.77	612.2470	613.7690	612.2470	828.00
14/02/2018	ALBI On 02-August-18			Index Future	625.13	623.5770	625.1270	623.5770	0.00
14/02/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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14/02/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/02/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2018	EL28 On 03-May-18			Bond Future	128.15	128.1832	128.1549	128.1832	0.00
14/02/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
14/02/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
14/02/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
14/02/2018	EL28 On 03-May-18	133.18	Put	Bond Future	5025	5	5025	5	0.00
14/02/2018	EL28 On 03-May-18	133.19	Put	Bond Future	5035	5	5035	5	0.00
14/02/2018	EL28 On 03-May-18	133.20	Put	Bond Future	5045	5	5045	5	0.00
14/02/2018	EL28 On 02-August-18			Bond Future	130.53	130.5628	130.5338	130.5628	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
14/02/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0		0	0	0	0.00
14/02/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0		0	0	0	0.00
14/02/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0		0	0	0	0.00
14/02/2018	EL28 On 02-August-18	134.94	Put	Bond Future	4406		4	4406	4	0.00
14/02/2018	EL28 On 02-August-18	134.95	Put	Bond Future	4416		4	4416	4	0.00
14/02/2018	EL28 On 02-August-18	134.93	Put	Bond Future	4396		4	4396	4	0.00
14/02/2018	ES33 On 03-May-18			Bond Future	10.78		77.1122	10.7794	77.1122	9,466.00
14/02/2018	ES33 On 03-May-18	11.20	Call	Bond Future	2484		3	2484	3	0.00
14/02/2018	ES33 On 03-May-18	11.22	Call	Bond Future	2599		3	2599	3	0.00
14/02/2018	ES33 On 03-May-18	11.21	Call	Bond Future	2541		3	2541	3	0.00
14/02/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0		0	0	0	0.00
14/02/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0		0	0	0	0.00
14/02/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0		0	0	0	0.00
14/02/2018	ES33 On 02-August-18			Bond Future	10.88		78.5389	10.8792	78.5389	0.00
14/02/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1530		2	1530	2	0.00
14/02/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1588		2	1588	2	0.00
14/02/2018	ES33 On 02-August-18	11.16	Call	Bond Future	1646		2	1646	2	0.00
14/02/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0		0	0	0	0.00
14/02/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0		0	0	0	0.00
14/02/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0		0	0	0	0.00
14/02/2018	ES42 On 03-May-18			Bond Future	10.94		80.1815	10.9387	80.1815	7,957.00
14/02/2018	ES42 On 02-August-18			Bond Future	11.04		81.6647	11.0352	81.6647	0.00
14/02/2018	GOVI On 03-May-18			GOVI	612.34		610.7770	612.3430	610.7770	605.00
14/02/2018	GOVI On 03-May-18	590.29	Call	GOVI	220530		20	220530	20	0.00
14/02/2018	GOVI On 03-May-18	590.27	Call	GOVI	220730		21	220730	21	0.00
14/02/2018	GOVI On 03-May-18	590.28	Call	GOVI	220630		20	220630	20	0.00
14/02/2018	GOVI On 03-May-18	590.28	Put	GOVI	0		0	0	0	0.00
14/02/2018	GOVI On 03-May-18	590.29	Put	GOVI	0		0	0	0	0.00
14/02/2018	GOVI On 03-May-18	590.27	Put	GOVI	0		0	0	0	0.00
14/02/2018	GOVI On 02-August-18			GOVI	623.68		622.0790	623.6750	622.0790	0.00
14/02/2018	GOVI On 02-August-18	605.71	Call	GOVI	179650		16	179650	16	0.00
14/02/2018	GOVI On 02-August-18	605.72	Call	GOVI	179550		16	179550	16	0.00
14/02/2018	GOVI On 02-August-18	605.70	Call	GOVI	179750		16	179750	16	0.00
14/02/2018	GOVI On 02-August-18	605.70	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
14/02/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
14/02/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
14/02/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/02/2018	IGOV On 03-May-18			Index Future	250.26	250.2820	250.2630	250.2820	1,146.00
14/02/2018	IGOV On 02-August-18			Index Future	254.91	254.9290	254.9090	254.9290	0.00
14/02/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
14/02/2018	IS01 On 21-June-18			Interest Rate Swap	99.89	99.9000	99.8900	99.9000	0.00
14/02/2018	IS01 On 20-September-18			Interest Rate Swap	100.03	100.0400	100.0300	100.0400	0.00
14/02/2018	IS01 On 20-December-18			Interest Rate Swap	100.47	100.4800	100.4700	100.4800	0.00
14/02/2018	IS01 On 22-March-19			Interest Rate Swap	99.47	99.4900	99.4700	99.4900	0.00
14/02/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
14/02/2018	IS02 On 15-June-18			Interest Rate Swap	98.58	98.5900	98.5800	98.5900	0.00
14/02/2018	IS02 On 21-September-18			Interest Rate Swap	98.50	98.5100	98.5000	98.5100	0.00
14/02/2018	IS02 On 21-December-18			Interest Rate Swap	98.85	98.8600	98.8500	98.8600	0.00
14/02/2018	IS02 On 15-March-19			Interest Rate Swap	99.22	99.2400	99.2200	99.2400	0.00
14/02/2018	IS02 On 21-June-19			Interest Rate Swap	99.56	99.5900	99.5600	99.5900	0.00
14/02/2018	IS02 On 20-September-19			Interest Rate Swap	99.93	99.9600	99.9300	99.9600	0.00
14/02/2018	IS02 On 20-December-19			Interest Rate Swap	100.84	100.8800	100.8400	100.8800	0.00
14/02/2018	IS02 On 23-March-20			Interest Rate Swap	98.56	98.6200	98.5600	98.6200	0.00
14/02/2018	IS05 On 17-December-20			Interest Rate Swap	95.99	96.0500	95.9900	96.0500	0.00
14/02/2018	IS05 On 16-March-21			Interest Rate Swap	95.20	95.2700	95.2000	95.2700	0.00
14/02/2018	IS05 On 15-June-21			Interest Rate Swap	94.39	94.4600	94.3900	94.4600	0.00
14/02/2018	IS05 On 21-September-21			Interest Rate Swap	94.55	94.6400	94.5500	94.6400	0.00
14/02/2018	IS05 On 21-December-21			Interest Rate Swap	96.73	96.8400	96.7300	96.8400	51.00
14/02/2018	IS05 On 15-March-22			Interest Rate Swap	96.86	96.9700	96.8600	96.9700	0.00
14/02/2018	IS05 On 21-June-22			Interest Rate Swap	98.05	98.1700	98.0500	98.1700	0.00
14/02/2018	IS05 On 20-September-22			Interest Rate Swap	100.25	100.3800	100.2500	100.3800	0.00
14/02/2018	IS05 On 20-December-22			Interest Rate Swap	101.50	101.6300	101.5000	101.6300	0.00
14/02/2018	IS05 On 22-March-23			Interest Rate Swap	96.60	96.7500	96.6000	96.7500	0.00
14/02/2018	IS10 On 17-December-25			Interest Rate Swap	94.78	94.9800	94.7800	94.9800	0.00
14/02/2018	IS10 On 16-March-26			Interest Rate Swap	91.78	91.9800	91.7800	91.9800	0.00
14/02/2018	IS10 On 15-June-26			Interest Rate Swap	90.51	90.7200	90.5100	90.7200	0.00
14/02/2018	IS10 On 21-September-26			Interest Rate Swap	92.66	92.8800	92.6600	92.8800	0.00
14/02/2018	IS10 On 21-December-26			Interest Rate Swap	96.44	96.6600	96.4400	96.6600	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
14/02/2018	IS10 On 15-March-27			Interest Rate Swap	95.00	95.2200	95.0000	95.2200	0.00
14/02/2018	IS10 On 21-June-27			Interest Rate Swap	97.06	97.2700	97.0600	97.2700	0.00
14/02/2018	IS10 On 20-September-27			Interest Rate Swap	100.78	100.9700	100.7800	100.9700	0.00
14/02/2018	IS10 On 20-December-27			Interest Rate Swap	101.12	101.3000	101.1200	101.3000	0.00
14/02/2018	IS10 On 22-March-28			Interest Rate Swap	96.36	96.5400	96.3600	96.5400	0.00
14/02/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/02/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/02/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/02/2018	JBAF On 21-February-18			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
14/02/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.95	93.0500	6.9500	93.0500	2,500.00
14/02/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	0.00
14/02/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
14/02/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
14/02/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
14/02/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	35,000.00
14/02/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.00	93.0000	7.0000	93.0000	0.00
14/02/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.08	92.9200	7.0800	92.9200	0.00
14/02/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
14/02/2018	R023 On 03-May-18			Bond Future	7.69	101.5258	7.6895	101.5258	66,216.00
14/02/2018	R023 On 03-May-18	8.27	Call	Bond Future	2407	2	2407	2	0.00
14/02/2018	R023 On 03-May-18	8.28	Call	Bond Future	2440	2	2440	2	0.00
14/02/2018	R023 On 03-May-18	8.29	Call	Bond Future	2475	2	2475	2	0.00
14/02/2018	R023 On 03-May-18	9.19	Call	Bond Future	5745	6	5745	6	0.00
14/02/2018	R023 On 03-May-18	9.19	Put	Bond Future	2	0	2	0	2,500.00
14/02/2018	R023 On 03-May-18	8.28	Put	Bond Future	131	0	131	0	0.00
14/02/2018	R023 On 03-May-18	8.29	Put	Bond Future	126	0	126	0	0.00
14/02/2018	R023 On 03-May-18	8.27	Put	Bond Future	135	0	135	0	0.00
14/02/2018	R035 On 03-May-18			Bond Future	9.35	97.3085	9.3542	97.3085	60,944.00
14/02/2018	R035 On 03-May-18	9.90	Call	Bond Future	5343	5	5343	5	0.00
14/02/2018	R035 On 03-May-18	9.91	Call	Bond Future	5400	5	5400	5	0.00
14/02/2018	R035 On 03-May-18	9.89	Call	Bond Future	5286	5	5286	5	0.00
14/02/2018	R035 On 03-May-18	9.89	Put	Bond Future	1068	1	1068	1	0.00
14/02/2018	R035 On 03-May-18	9.90	Put	Bond Future	1049	1	1049	1	0.00
14/02/2018	R035 On 03-May-18	9.91	Put	Bond Future	1030	1	1030	1	0.00

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14/02/2018	R035 On 02-August-18			Bond Future	9.41	99.1089	9.4070	99.1089	3.00
14/02/2018	R035 On 02-August-18	9.42	Call	Bond Future	4019	4	4019	4	0.00
14/02/2018	R035 On 02-August-18	9.44	Call	Bond Future	4094	4	4094	4	0.00
14/02/2018	R035 On 02-August-18	9.43	Call	Bond Future	4057	4	4057	4	0.00
14/02/2018	R035 On 02-August-18	9.44	Put	Bond Future	3829	4	3829	4	0.00
14/02/2018	R035 On 02-August-18	9.43	Put	Bond Future	3872	4	3872	4	0.00
14/02/2018	R035 On 02-August-18	9.42	Put	Bond Future	3915	4	3915	4	0.00
14/02/2018	R186 On 03-May-18			Bond Future	8.44	116.1485	8.4357	116.1485	178,797.00
14/02/2018	R186 On 03-May-18	8.93	Call	Bond Future	3564	3	3564	3	0.00
14/02/2018	R186 On 03-May-18	9.30	Call	Bond Future	5588	5	5588	5	1,120.00
14/02/2018	R186 On 03-May-18	10.14	Call	Bond Future	10438	10	10438	10	0.00
14/02/2018	R186 On 03-May-18	8.92	Call	Bond Future	3513	3	3513	3	0.00
14/02/2018	R186 On 03-May-18	8.69	Call	Bond Future	2408	2	2408	2	0.00
14/02/2018	R186 On 03-May-18	9.75	Call	Bond Future	8187	8	8187	8	0.00
14/02/2018	R186 On 03-May-18	9.19	Call	Bond Future	4966	5	4966	5	0.00
14/02/2018	R186 On 03-May-18	8.70	Call	Bond Future	2453	2	2453	2	0.00
14/02/2018	R186 On 03-May-18	8.85	Call	Bond Future	3161	3	3161	3	0.00
14/02/2018	R186 On 03-May-18	8.40	Call	Bond Future	1292	1	1292	1	4,745.00
14/02/2018	R186 On 03-May-18	8.91	Call	Bond Future	3462	3	3462	3	0.00
14/02/2018	R186 On 03-May-18	8.00	Call	Bond Future	381	1	381	1	4,745.00
14/02/2018	R186 On 03-May-18	9.72	Call	Bond Future	8013	8	8013	8	0.00
14/02/2018	R186 On 03-May-18	8.70	Put	Bond Future	745	1	745	1	3,500.00
14/02/2018	R186 On 03-May-18	8.69	Put	Bond Future	764	1	764	1	0.00
14/02/2018	R186 On 03-May-18	9.19	Put	Bond Future	182	0	182	0	0.00
14/02/2018	R186 On 03-May-18	8.92	Put	Bond Future	409	1	409	1	0.00
14/02/2018	R186 On 03-May-18	8.85	Put	Bond Future	499	1	499	1	4,745.00
14/02/2018	R186 On 03-May-18	9.75	Put	Bond Future	23	0	23	0	3,200.00
14/02/2018	R186 On 03-May-18	9.72	Put	Bond Future	26	0	26	0	10,640.00
14/02/2018	R186 On 03-May-18	8.40	Put	Bond Future	1525	2	1525	2	0.00
14/02/2018	R186 On 03-May-18	8.91	Put	Bond Future	421	1	421	1	0.00
14/02/2018	R186 On 03-May-18	10.14	Put	Bond Future	3	0	3	0	0.00
14/02/2018	R186 On 03-May-18	8.00	Put	Bond Future	3273	4	3273	4	0.00
14/02/2018	R186 On 03-May-18	8.93	Put	Bond Future	398	1	398	1	0.00
14/02/2018	R186 On 03-May-18	9.30	Put	Bond Future	127	0	127	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
14/02/2018	R186 On 02-August-18			Bond Future	8.48	112.9970	8.4769	112.9970	782.00
14/02/2018	R186 On 02-August-18	8.47	Call	Bond Future	2160	2	2160	2	0.00
14/02/2018	R186 On 02-August-18	8.25	Call	Bond Future	1506	2	1506	2	1,470.00
14/02/2018	R186 On 02-August-18	8.46	Call	Bond Future	2127	2	2127	2	0.00
14/02/2018	R186 On 02-August-18	7.50	Call	Bond Future	270	0	270	0	1,470.00
14/02/2018	R186 On 02-August-18	8.48	Call	Bond Future	2193	2	2193	2	0.00
14/02/2018	R186 On 02-August-18	8.25	Put	Bond Future	2963	3	2963	3	0.00
14/02/2018	R186 On 02-August-18	7.50	Put	Bond Future	6721	7	6721	7	0.00
14/02/2018	R186 On 02-August-18	8.46	Put	Bond Future	2235	3	2235	3	0.00
14/02/2018	R186 On 02-August-18	8.48	Put	Bond Future	2173	2	2173	2	0.00
14/02/2018	R186 On 02-August-18	8.47	Put	Bond Future	2204	2	2204	2	0.00
14/02/2018	R186 On 01-November-18			Bond Future	8.51	115.1252	8.5141	115.1252	0.00
14/02/2018	R186 On 01-November-18	8.46	Call	Bond Future	2571	3	2571	3	5,000.00
14/02/2018	R186 On 01-November-18	8.53	Call	Bond Future	2794	3	2794	3	0.00
14/02/2018	R186 On 01-November-18	9.14	Call	Bond Future	5120	5	5120	5	0.00
14/02/2018	R186 On 01-November-18	8.52	Call	Bond Future	2761	3	2761	3	0.00
14/02/2018	R186 On 01-November-18	7.96	Call	Bond Future	1289	2	1289	2	5,000.00
14/02/2018	R186 On 01-November-18	8.54	Call	Bond Future	2827	3	2827	3	0.00
14/02/2018	R186 On 01-November-18	9.14	Put	Bond Future	1323	2	1323	2	5,000.00
14/02/2018	R186 On 01-November-18	8.52	Put	Bond Future	2724	3	2724	3	0.00
14/02/2018	R186 On 01-November-18	7.96	Put	Bond Future	4798	5	4798	5	0.00
14/02/2018	R186 On 01-November-18	8.54	Put	Bond Future	2666	3	2666	3	0.00
14/02/2018	R186 On 01-November-18	8.53	Put	Bond Future	2695	3	2695	3	0.00
14/02/2018	R186 On 01-November-18	8.46	Put	Bond Future	2908	3	2908	3	0.00
14/02/2018	R197 On 03-May-18			Bond Future	300.92	301.0073	300.9204	301.0073	2,388.00
14/02/2018	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
14/02/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
14/02/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
14/02/2018	R197 On 03-May-18	304.45	Put	Bond Future	3530	3	3530	3	0.00
14/02/2018	R197 On 03-May-18	304.46	Put	Bond Future	3540	3	3540	3	0.00
14/02/2018	R197 On 03-May-18	304.44	Put	Bond Future	3520	3	3520	3	0.00
14/02/2018	R202 On 03-May-18			Bond Future	237.09	237.1533	237.0901	237.1533	23,050.00
14/02/2018	R202 On 03-May-18	247.47	Call	Bond Future	63	0	63	0	0.00
14/02/2018	R202 On 03-May-18	247.48	Call	Bond Future	62	0	62	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
14/02/2018	R202 On 03-May-18	247.49	Call	Bond Future	62	0	62	0	0.00
14/02/2018	R202 On 03-May-18	247.49	Put	Bond Future	10462	10	10462	10	0.00
14/02/2018	R202 On 03-May-18	247.47	Put	Bond Future	10443	10	10443	10	0.00
14/02/2018	R202 On 03-May-18	247.48	Put	Bond Future	10452	10	10452	10	0.00
14/02/2018	R204 On 03-May-18			Bond Future	6.86	103.6799	6.8608	103.6799	22,580.00
14/02/2018	R204 On 03-May-18	7.09	Call	Bond Future	163	0	163	0	0.00
14/02/2018	R204 On 03-May-18	7.10	Call	Bond Future	168	0	168	0	0.00
14/02/2018	R204 On 03-May-18	7.08	Call	Bond Future	158	0	158	0	0.00
14/02/2018	R204 On 03-May-18	7.08	Put	Bond Future	26	0	26	0	0.00
14/02/2018	R204 On 03-May-18	7.09	Put	Bond Future	25	0	25	0	0.00
14/02/2018	R204 On 03-May-18	7.10	Put	Bond Future	24	0	24	0	0.00
14/02/2018	R207 On 03-May-18			Bond Future	6.93	102.6807	6.9303	102.6807	47,558.00
14/02/2018	R207 On 03-May-18	7.58	Call	Bond Future	1026	1	1026	1	0.00
14/02/2018	R207 On 03-May-18	7.57	Call	Bond Future	1011	1	1011	1	0.00
14/02/2018	R207 On 03-May-18	7.56	Call	Bond Future	996	1	996	1	0.00
14/02/2018	R207 On 03-May-18	7.57	Put	Bond Future	10	0	10	0	0.00
14/02/2018	R207 On 03-May-18	7.56	Put	Bond Future	11	0	11	0	0.00
14/02/2018	R207 On 03-May-18	7.58	Put	Bond Future	10	0	10	0	0.00
14/02/2018	R208 On 03-May-18			Bond Future	7.24	99.3097	7.2446	99.3097	35,914.00
14/02/2018	R208 On 03-May-18	7.77	Call	Bond Future	1395	1	1395	1	0.00
14/02/2018	R208 On 03-May-18	7.78	Call	Bond Future	1417	1	1417	1	0.00
14/02/2018	R208 On 03-May-18	7.79	Call	Bond Future	1440	1	1440	1	0.00
14/02/2018	R208 On 03-May-18	7.78	Put	Bond Future	62	0	62	0	0.00
14/02/2018	R208 On 03-May-18	7.79	Put	Bond Future	60	0	60	0	0.00
14/02/2018	R208 On 03-May-18	7.77	Put	Bond Future	65	0	65	0	0.00
14/02/2018	R209 On 03-May-18			Bond Future	9.34	73.7774	9.3366	73.7774	79,593.00
14/02/2018	R209 On 03-May-18	9.85	Call	Bond Future	3926	4	3926	4	0.00
14/02/2018	R209 On 03-May-18	10.22	Call	Bond Future	5913	6	5913	6	0.00
14/02/2018	R209 On 03-May-18	10.00	Call	Bond Future	4711	5	4711	5	0.00
14/02/2018	R209 On 03-May-18	10.73	Call	Bond Future	8753	9	8753	9	0.00
14/02/2018	R209 On 03-May-18	9.75	Call	Bond Future	3425	3	3425	3	435.00
14/02/2018	R209 On 03-May-18	9.77	Call	Bond Future	3523	3	3523	3	0.00
14/02/2018	R209 On 03-May-18	9.30	Call	Bond Future	1532	2	1532	2	1,321.00
14/02/2018	R209 On 03-May-18	9.86	Call	Bond Future	3977	4	3977	4	0.00

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14/02/2018	R209 On 03-May-18	9.84	Call	Bond Future	3875	4	3875	4	0.00
14/02/2018	R209 On 03-May-18	9.19	Call	Bond Future	1187	1	1187	1	250.00
14/02/2018	R209 On 03-May-18	9.47	Call	Bond Future	2165	2	2165	2	0.00
14/02/2018	R209 On 03-May-18	8.95	Call	Bond Future	616	1	616	1	1,321.00
14/02/2018	R209 On 03-May-18	9.84	Put	Bond Future	532	1	532	1	0.00
14/02/2018	R209 On 03-May-18	9.19	Put	Bond Future	2206	3	2206	3	0.00
14/02/2018	R209 On 03-May-18	9.86	Put	Bond Future	506	1	506	1	0.00
14/02/2018	R209 On 03-May-18	10.00	Put	Bond Future	353	0	353	0	11,067.00
14/02/2018	R209 On 03-May-18	9.47	Put	Bond Future	1257	1	1257	1	250.00
14/02/2018	R209 On 03-May-18	9.77	Put	Bond Future	631	1	631	1	250.00
14/02/2018	R209 On 03-May-18	9.30	Put	Bond Future	1785	2	1785	2	0.00
14/02/2018	R209 On 03-May-18	8.95	Put	Bond Future	3347	4	3347	4	0.00
14/02/2018	R209 On 03-May-18	9.85	Put	Bond Future	518	1	518	1	0.00
14/02/2018	R209 On 03-May-18	10.22	Put	Bond Future	195	0	195	0	435.00
14/02/2018	R209 On 03-May-18	9.75	Put	Bond Future	663	1	663	1	0.00
14/02/2018	R209 On 03-May-18	10.73	Put	Bond Future	33	0	33	0	435.00
14/02/2018	R209 On 02-August-18			Bond Future	9.38	75.1423	9.3848	75.1423	835.00
14/02/2018	R209 On 02-August-18	10.84	Call	Bond Future	9243	9	9243	9	0.00
14/02/2018	R209 On 02-August-18	10.21	Call	Bond Future	6089	6	6089	6	0.00
14/02/2018	R209 On 02-August-18	9.66	Call	Bond Future	3592	4	3592	4	435.00
14/02/2018	R209 On 02-August-18	10.38	Call	Bond Future	6929	7	6929	7	0.00
14/02/2018	R209 On 02-August-18	10.39	Call	Bond Future	6979	7	6979	7	0.00
14/02/2018	R209 On 02-August-18	10.40	Call	Bond Future	7029	7	7029	7	0.00
14/02/2018	R209 On 02-August-18	10.40	Put	Bond Future	574	1	574	1	0.00
14/02/2018	R209 On 02-August-18	9.66	Put	Bond Future	1754	2	1754	2	0.00
14/02/2018	R209 On 02-August-18	10.38	Put	Bond Future	593	1	593	1	0.00
14/02/2018	R209 On 02-August-18	10.39	Put	Bond Future	584	1	584	1	0.00
14/02/2018	R209 On 02-August-18	10.21	Put	Bond Future	776	1	776	1	435.00
14/02/2018	R209 On 02-August-18	10.84	Put	Bond Future	252	0	252	0	435.00
14/02/2018	R209 On 01-November-18			Bond Future	9.43	73.4086	9.4320	73.4086	0.00
14/02/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72787	73	72787	73	0.00
14/02/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72787	73	72787	73	0.00
14/02/2018	R209 On 01-November-18	9.97	Call	Bond Future	5330	5	5330	5	0.00
14/02/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72787	73	72787	73	0.00

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14/02/2018	R209 On 01-November-18	9.34	Call	Bond Future	2947	3	2947	3	0.00
14/02/2018	R209 On 01-November-18	10.57	Call	Bond Future	8019	8	8019	8	0.00
14/02/2018	R209 On 01-November-18	9.94	Call	Bond Future	5204	5	5204	5	0.00
14/02/2018	R209 On 01-November-18	9.94	Put	Bond Future	1894	2	1894	2	255.00
14/02/2018	R209 On 01-November-18	10.57	Put	Bond Future	905	1	905	1	0.00
14/02/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
14/02/2018	R209 On 01-November-18	9.97	Put	Bond Future	1832	2	1832	2	255.00
14/02/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
14/02/2018	R209 On 01-November-18	9.34	Put	Bond Future	3571	4	3571	4	0.00
14/02/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
14/02/2018	R210 On 03-May-18			Bond Future	185.90	185.9556	185.9030	185.9556	2,159.00
14/02/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
14/02/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
14/02/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
14/02/2018	R210 On 03-May-18	191.45	Put	Bond Future	5547	5	5547	5	0.00
14/02/2018	R210 On 03-May-18	191.44	Put	Bond Future	5537	5	5537	5	0.00
14/02/2018	R210 On 03-May-18	191.46	Put	Bond Future	5557	6	5557	6	0.00
14/02/2018	R212 On 03-May-18			Bond Future	153.50	153.5151	153.4974	153.5151	4,755.00
14/02/2018	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
14/02/2018	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
14/02/2018	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
14/02/2018	R212 On 03-May-18	154.29	Put	Bond Future	793	1	793	1	0.00
14/02/2018	R212 On 03-May-18	154.30	Put	Bond Future	803	1	803	1	0.00
14/02/2018	R212 On 03-May-18	154.28	Put	Bond Future	783	1	783	1	0.00
14/02/2018	R213 On 03-May-18			Bond Future	9.02	85.8509	9.0188	85.8509	45,278.00
14/02/2018	R213 On 03-May-18	9.56	Call	Bond Future	3960	4	3960	4	0.00
14/02/2018	R213 On 03-May-18	9.57	Call	Bond Future	4012	4	4012	4	0.00
14/02/2018	R213 On 03-May-18	9.58	Call	Bond Future	4064	4	4064	4	0.00
14/02/2018	R213 On 03-May-18	9.58	Put	Bond Future	406	1	406	1	0.00
14/02/2018	R213 On 03-May-18	9.56	Put	Bond Future	429	1	429	1	0.00
14/02/2018	R213 On 03-May-18	9.57	Put	Bond Future	418	1	418	1	0.00
14/02/2018	R213 On 02-August-18			Bond Future	9.06	87.4392	9.0648	87.4392	1.00
14/02/2018	R213 On 02-August-18	9.07	Call	Bond Future	2453	3	2453	3	0.00
14/02/2018	R213 On 02-August-18	9.06	Call	Bond Future	2418	2	2418	2	0.00

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14/02/2018	R213 On 02-August-18	9.05	Call	Bond Future	2384	2	2384	2	0.00
14/02/2018	R213 On 02-August-18	9.06	Put	Bond Future	2450	3	2450	3	0.00
14/02/2018	R213 On 02-August-18	9.05	Put	Bond Future	2482	3	2482	3	0.00
14/02/2018	R213 On 02-August-18	9.07	Put	Bond Future	2418	3	2418	3	0.00
14/02/2018	R214 On 03-May-18			Bond Future	9.49	73.2552	9.4856	73.2552	47,218.00
14/02/2018	R214 On 03-May-18	9.98	Call	Bond Future	3991	4	3991	4	0.00
14/02/2018	R214 On 03-May-18	9.99	Call	Bond Future	4043	4	4043	4	0.00
14/02/2018	R214 On 03-May-18	9.97	Call	Bond Future	3939	4	3939	4	0.00
14/02/2018	R214 On 03-May-18	9.97	Put	Bond Future	590	1	590	1	0.00
14/02/2018	R214 On 03-May-18	9.98	Put	Bond Future	576	1	576	1	0.00
14/02/2018	R214 On 03-May-18	9.99	Put	Bond Future	562	1	562	1	0.00
14/02/2018	R248 On 03-May-18			Bond Future	9.51	93.7687	9.5110	93.7687	96,779.00
14/02/2018	R248 On 03-May-18	10.07	Call	Bond Future	5581	5	5581	5	0.00
14/02/2018	R248 On 03-May-18	10.06	Call	Bond Future	5513	5	5513	5	0.00
14/02/2018	R248 On 03-May-18	10.05	Call	Bond Future	5446	5	5446	5	0.00
14/02/2018	R248 On 03-May-18	10.06	Put	Bond Future	688	1	688	1	0.00
14/02/2018	R248 On 03-May-18	10.05	Put	Bond Future	705	1	705	1	0.00
14/02/2018	R248 On 03-May-18	10.07	Put	Bond Future	672	1	672	1	0.00