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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For November 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	2025 On 01-February-18			Bond Future	129.54	129.5528	129.5390	129.5528	1,070.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2025 On 01-February-18	133.90	Put	Bond Future	4361	4	4361	4	0.00
13/11/2017	2025 On 01-February-18	133.88	Put	Bond Future	4341	4	4341	4	0.00
13/11/2017	2025 On 01-February-18	133.89	Put	Bond Future	4351	4	4351	4	0.00
13/11/2017	2025 On 03-May-18			Bond Future	131.96	131.9777	131.9617	131.9777	0.00
13/11/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2025 On 03-May-18	133.21	Put	Bond Future	1248	1	1248	1	0.00
13/11/2017	2025 On 03-May-18	133.20	Put	Bond Future	1238	1	1238	1	0.00
13/11/2017	2025 On 03-May-18	133.22	Put	Bond Future	1258	1	1258	1	0.00
13/11/2017	2025 On 02-August-18			Bond Future	134.45	134.4708	134.4529	134.4708	0.00
13/11/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2025 On 02-August-18	136.66	Put	Bond Future	2207	2	2207	2	0.00
13/11/2017	2025 On 02-August-18	136.67	Put	Bond Future	2217	2	2217	2	0.00
13/11/2017	2025 On 02-August-18	136.65	Put	Bond Future	2197	2	2197	2	0.00
13/11/2017	2029 On 01-February-18			Bond Future	99.42	99.7261	99.4153	99.7261	1,370.00
13/11/2017	2029 On 03-May-18			Bond Future	100.26	100.5747	100.2566	100.5747	0.00
13/11/2017	2029 On 02-August-18			Bond Future	102.18	102.5085	102.1830	102.5085	0.00
13/11/2017	2030 On 01-February-18			Bond Future	9.99	87.0491	9.9946	87.0491	63,877.00
13/11/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2030 On 01-February-18	9.37	Put	Bond Future	4014	3	4014	3	0.00
13/11/2017	2030 On 01-February-18	9.38	Put	Bond Future	3948	3	3948	3	0.00
13/11/2017	2030 On 01-February-18	9.39	Put	Bond Future	3881	3	3881	3	0.00
13/11/2017	2030 On 03-May-18			Bond Future	10.08	88.6692	10.0820	88.6692	0.00
13/11/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2030 On 03-May-18	9.50	Call	Bond Future	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
13/11/2017	2030 On 03-May-18	9.50	Put	Bond Future	3665	3	3665	3	0.00
13/11/2017	2030 On 03-May-18	9.51	Put	Bond Future	3600	3	3600	3	0.00
13/11/2017	2030 On 03-May-18	9.49	Put	Bond Future	3729	3	3729	3	0.00
13/11/2017	2030 On 02-August-18			Bond Future	10.17	86.3463	10.1695	86.3463	0.00
13/11/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2030 On 02-August-18	9.47	Put	Bond Future	4346	4	4346	4	0.00
13/11/2017	2030 On 02-August-18	9.45	Put	Bond Future	4475	4	4475	4	0.00
13/11/2017	2030 On 02-August-18	9.46	Put	Bond Future	4410	4	4410	4	0.00
13/11/2017	2032 On 01-February-18			Bond Future	10.19	89.2330	10.1923	89.2330	42,477.00
13/11/2017	2032 On 01-February-18	9.57	Call	Bond Future	475	1	475	1	0.00
13/11/2017	2032 On 01-February-18	9.30	Call	Bond Future	210	0	210	0	7,800.00
13/11/2017	2032 On 01-February-18	9.56	Call	Bond Future	462	1	462	1	0.00
13/11/2017	2032 On 01-February-18	9.20	Call	Bond Future	149	0	149	0	7,500.00
13/11/2017	2032 On 01-February-18	9.45	Call	Bond Future	337	0	337	0	750.00
13/11/2017	2032 On 01-February-18	9.40	Call	Bond Future	289	0	289	0	6,800.00
13/11/2017	2032 On 01-February-18	9.55	Call	Bond Future	450	1	450	1	0.00
13/11/2017	2032 On 01-February-18	9.20	Put	Bond Future	7104	6	7104	6	0.00
13/11/2017	2032 On 01-February-18	9.56	Put	Bond Future	4804	4	4804	4	0.00
13/11/2017	2032 On 01-February-18	9.45	Put	Bond Future	5465	5	5465	5	0.00
13/11/2017	2032 On 01-February-18	9.40	Put	Bond Future	5779	5	5779	5	0.00
13/11/2017	2032 On 01-February-18	9.55	Put	Bond Future	4862	4	4862	4	0.00
13/11/2017	2032 On 01-February-18	9.57	Put	Bond Future	4746	4	4746	4	0.00
13/11/2017	2032 On 01-February-18	9.30	Put	Bond Future	6428	6	6428	6	0.00
13/11/2017	2032 On 03-May-18			Bond Future	10.28	86.7369	10.2785	86.7369	0.00
13/11/2017	2032 On 03-May-18	9.70	Call	Bond Future	1296	2	1296	2	0.00
13/11/2017	2032 On 03-May-18	9.71	Call	Bond Future	1317	2	1317	2	0.00
13/11/2017	2032 On 03-May-18	9.72	Call	Bond Future	1337	2	1337	2	0.00
13/11/2017	2032 On 03-May-18	9.72	Put	Bond Future	5093	5	5093	5	0.00
13/11/2017	2032 On 03-May-18	9.70	Put	Bond Future	5191	5	5191	5	0.00
13/11/2017	2032 On 03-May-18	9.71	Put	Bond Future	5142	5	5142	5	0.00
13/11/2017	2032 On 02-August-18			Bond Future	10.36	88.3830	10.3619	88.3830	0.00
13/11/2017	2032 On 02-August-18	9.68	Call	Bond Future	1749	2	1749	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
13/11/2017	2032 On 02-August-18	9.67	Call	Bond Future	1729	2	1729	2	0.00
13/11/2017	2032 On 02-August-18	9.66	Call	Bond Future	1707	2	1707	2	0.00
13/11/2017	2032 On 02-August-18	9.67	Put	Bond Future	6340	6	6340	6	0.00
13/11/2017	2032 On 02-August-18	9.66	Put	Bond Future	6388	6	6388	6	0.00
13/11/2017	2032 On 02-August-18	9.68	Put	Bond Future	6292	6	6292	6	0.00
13/11/2017	2033 On 01-February-18			Bond Future	103.08	103.2202	103.0761	103.2202	5,283.00
13/11/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2033 On 01-February-18	109.65	Put	Bond Future	6574	6	6574	6	0.00
13/11/2017	2033 On 01-February-18	109.66	Put	Bond Future	6584	6	6584	6	0.00
13/11/2017	2033 On 01-February-18	109.64	Put	Bond Future	6564	6	6564	6	0.00
13/11/2017	2033 On 03-May-18			Bond Future	103.92	104.0636	103.9153	104.0636	0.00
13/11/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2033 On 03-May-18	107.69	Put	Bond Future	3775	4	3775	4	0.00
13/11/2017	2033 On 03-May-18	107.70	Put	Bond Future	3785	4	3785	4	0.00
13/11/2017	2033 On 03-May-18	107.71	Put	Bond Future	3795	4	3795	4	0.00
13/11/2017	2033 On 02-August-18			Bond Future	105.91	106.0645	105.9121	106.0645	0.00
13/11/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2033 On 02-August-18	109.93	Put	Bond Future	4018	4	4018	4	0.00
13/11/2017	2033 On 02-August-18	109.94	Put	Bond Future	4028	4	4028	4	0.00
13/11/2017	2033 On 02-August-18	109.92	Put	Bond Future	4008	4	4008	4	0.00
13/11/2017	2037 On 01-February-18			Bond Future	10.39	85.3576	10.3938	85.3576	53,202.00
13/11/2017	2037 On 01-February-18	9.88	Call	Bond Future	739	1	739	1	2,000.00
13/11/2017	2037 On 01-February-18	9.82	Call	Bond Future	635	1	635	1	0.00
13/11/2017	2037 On 01-February-18	9.83	Call	Bond Future	652	1	652	1	0.00
13/11/2017	2037 On 01-February-18	9.81	Call	Bond Future	619	1	619	1	0.00
13/11/2017	2037 On 01-February-18	10.32	Call	Bond Future	1872	2	1872	2	0.00
13/11/2017	2037 On 01-February-18	10.72	Call	Bond Future	3488	4	3488	4	0.00
13/11/2017	2037 On 01-February-18	10.72	Put	Bond Future	1190	1	1190	1	2,000.00

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13/11/2017	2037 On 01-February-18	10.32	Put	Bond Future	2405	2	2405	2	2,000.00
13/11/2017	2037 On 01-February-18	9.83	Put	Bond Future	4869	4	4869	4	0.00
13/11/2017	2037 On 01-February-18	9.81	Put	Bond Future	4992	4	4992	4	0.00
13/11/2017	2037 On 01-February-18	9.88	Put	Bond Future	4569	4	4569	4	0.00
13/11/2017	2037 On 01-February-18	9.82	Put	Bond Future	4930	4	4930	4	0.00
13/11/2017	2037 On 03-May-18			Bond Future	10.48	86.9463	10.4791	86.9463	0.00
13/11/2017	2037 On 03-May-18	9.97	Call	Bond Future	1643	2	1643	2	0.00
13/11/2017	2037 On 03-May-18	9.99	Call	Bond Future	1692	2	1692	2	0.00
13/11/2017	2037 On 03-May-18	9.98	Call	Bond Future	1667	2	1667	2	0.00
13/11/2017	2037 On 03-May-18	9.98	Put	Bond Future	5330	5	5330	5	0.00
13/11/2017	2037 On 03-May-18	9.97	Put	Bond Future	5381	5	5381	5	0.00
13/11/2017	2037 On 03-May-18	9.99	Put	Bond Future	5278	5	5278	5	0.00
13/11/2017	2037 On 02-August-18			Bond Future	10.56	84.3403	10.5644	84.3403	0.00
13/11/2017	2037 On 02-August-18	9.95	Call	Bond Future	2145	2	2145	2	0.00
13/11/2017	2037 On 02-August-18	9.96	Call	Bond Future	2170	2	2170	2	0.00
13/11/2017	2037 On 02-August-18	9.97	Call	Bond Future	2194	3	2194	3	0.00
13/11/2017	2037 On 02-August-18	9.97	Put	Bond Future	6518	6	6518	6	0.00
13/11/2017	2037 On 02-August-18	9.95	Put	Bond Future	6620	6	6620	6	0.00
13/11/2017	2037 On 02-August-18	9.96	Put	Bond Future	6569	6	6569	6	0.00
13/11/2017	2038 On 01-February-18			Bond Future	124.97	124.9813	124.9685	124.9813	18,785.00
13/11/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2038 On 01-February-18	136.93	Put	Bond Future	11962	12	11962	12	0.00
13/11/2017	2038 On 01-February-18	136.95	Put	Bond Future	11982	12	11982	12	0.00
13/11/2017	2038 On 01-February-18	136.94	Put	Bond Future	11972	12	11972	12	0.00
13/11/2017	2038 On 03-May-18			Bond Future	127.31	127.3207	127.3059	127.3207	0.00
13/11/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2038 On 03-May-18	132.27	Put	Bond Future	4964	5	4964	5	0.00
13/11/2017	2038 On 03-May-18	132.29	Put	Bond Future	4984	5	4984	5	0.00
13/11/2017	2038 On 03-May-18	132.28	Put	Bond Future	4974	5	4974	5	0.00
13/11/2017	2038 On 02-August-18			Bond Future	129.70	129.7188	129.7020	129.7188	0.00

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13/11/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2038 On 02-August-18	134.53	Put	Bond Future	4828	5	4828	5	0.00
13/11/2017	2038 On 02-August-18	134.54	Put	Bond Future	4838	5	4838	5	0.00
13/11/2017	2038 On 02-August-18	134.55	Put	Bond Future	4848	5	4848	5	0.00
13/11/2017	2040 On 01-February-18			Bond Future	10.48	88.2719	10.4843	88.2719	25,950.00
13/11/2017	2040 On 01-February-18	9.87	Call	Bond Future	642	1	642	1	0.00
13/11/2017	2040 On 01-February-18	9.89	Call	Bond Future	676	1	676	1	0.00
13/11/2017	2040 On 01-February-18	9.88	Call	Bond Future	659	1	659	1	0.00
13/11/2017	2040 On 01-February-18	9.88	Put	Bond Future	5481	5	5481	5	0.00
13/11/2017	2040 On 01-February-18	9.89	Put	Bond Future	5415	5	5415	5	0.00
13/11/2017	2040 On 01-February-18	9.87	Put	Bond Future	5548	5	5548	5	0.00
13/11/2017	2040 On 03-May-18			Bond Future	10.57	89.9148	10.5700	89.9148	0.00
13/11/2017	2040 On 03-May-18	10.07	Call	Bond Future	1839	2	1839	2	0.00
13/11/2017	2040 On 03-May-18	10.08	Call	Bond Future	1866	2	1866	2	0.00
13/11/2017	2040 On 03-May-18	10.06	Call	Bond Future	1813	2	1813	2	0.00
13/11/2017	2040 On 03-May-18	10.06	Put	Bond Future	5796	5	5796	5	0.00
13/11/2017	2040 On 03-May-18	10.07	Put	Bond Future	5741	5	5741	5	0.00
13/11/2017	2040 On 03-May-18	10.08	Put	Bond Future	5687	5	5687	5	0.00
13/11/2017	2040 On 02-August-18			Bond Future	10.66	87.1147	10.6559	87.1147	0.00
13/11/2017	2040 On 02-August-18	10.05	Call	Bond Future	2351	3	2351	3	0.00
13/11/2017	2040 On 02-August-18	10.04	Call	Bond Future	2324	3	2324	3	0.00
13/11/2017	2040 On 02-August-18	10.03	Call	Bond Future	2298	3	2298	3	0.00
13/11/2017	2040 On 02-August-18	10.04	Put	Bond Future	7097	7	7097	7	0.00
13/11/2017	2040 On 02-August-18	10.03	Put	Bond Future	7152	7	7152	7	0.00
13/11/2017	2040 On 02-August-18	10.05	Put	Bond Future	7043	7	7043	7	0.00
13/11/2017	2044 On 01-February-18			Bond Future	10.50	85.4158	10.5020	85.4158	17,728.00
13/11/2017	2044 On 01-February-18	9.89	Call	Bond Future	657	1	657	1	0.00
13/11/2017	2044 On 01-February-18	9.90	Call	Bond Future	674	1	674	1	0.00
13/11/2017	2044 On 01-February-18	9.91	Call	Bond Future	691	1	691	1	0.00
13/11/2017	2044 On 01-February-18	9.91	Put	Bond Future	5450	5	5450	5	0.00
13/11/2017	2044 On 01-February-18	9.89	Put	Bond Future	5584	5	5584	5	0.00
13/11/2017	2044 On 01-February-18	9.90	Put	Bond Future	5517	5	5517	5	0.00

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13/11/2017	2044 On 03-May-18			Bond Future	10.59	87.0056	10.5851	87.0056	0.00
13/11/2017	2044 On 03-May-18	10.11	Call	Bond Future	1930	2	1930	2	0.00
13/11/2017	2044 On 03-May-18	10.10	Call	Bond Future	1903	2	1903	2	0.00
13/11/2017	2044 On 03-May-18	10.09	Call	Bond Future	1876	2	1876	2	0.00
13/11/2017	2044 On 03-May-18	10.10	Put	Bond Future	5714	5	5714	5	0.00
13/11/2017	2044 On 03-May-18	10.09	Put	Bond Future	5768	5	5768	5	0.00
13/11/2017	2044 On 03-May-18	10.11	Put	Bond Future	5659	5	5659	5	0.00
13/11/2017	2044 On 02-August-18			Bond Future	10.67	84.2755	10.6681	84.2755	0.00
13/11/2017	2044 On 02-August-18	10.05	Call	Bond Future	2350	3	2350	3	0.00
13/11/2017	2044 On 02-August-18	10.07	Call	Bond Future	2403	3	2403	3	0.00
13/11/2017	2044 On 02-August-18	10.06	Call	Bond Future	2376	3	2376	3	0.00
13/11/2017	2044 On 02-August-18	10.06	Put	Bond Future	7130	7	7130	7	0.00
13/11/2017	2044 On 02-August-18	10.07	Put	Bond Future	7075	7	7075	7	0.00
13/11/2017	2044 On 02-August-18	10.05	Put	Bond Future	7185	7	7185	7	0.00
13/11/2017	2046 On 01-February-18			Bond Future	121.12	121.6168	121.1219	121.6168	21,197.00
13/11/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2046 On 01-February-18	132.90	Put	Bond Future	11778	11	11778	11	0.00
13/11/2017	2046 On 01-February-18	132.91	Put	Bond Future	11788	11	11788	11	0.00
13/11/2017	2046 On 01-February-18	132.92	Put	Bond Future	11798	11	11798	11	0.00
13/11/2017	2046 On 03-May-18			Bond Future	121.79	122.2935	121.7874	122.2935	0.00
13/11/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2046 On 03-May-18	127.94	Put	Bond Future	6153	6	6153	6	0.00
13/11/2017	2046 On 03-May-18	127.95	Put	Bond Future	6163	6	6163	6	0.00
13/11/2017	2046 On 03-May-18	127.93	Put	Bond Future	6143	6	6143	6	0.00
13/11/2017	2046 On 02-August-18			Bond Future	124.13	124.6451	124.1276	124.6451	0.00
13/11/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2046 On 02-August-18	128.79	Put	Bond Future	4662	4	4662	4	0.00
13/11/2017	2046 On 02-August-18	128.77	Put	Bond Future	4642	4	4642	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
13/11/2017	2046 On 02-August-18	128.78	Put	Bond Future	4652	4	4652	4	0.00
13/11/2017	2050 On 01-February-18			Bond Future	126.81	126.8257	126.8126	126.8257	23,955.00
13/11/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2050 On 01-February-18	140.24	Put	Bond Future	13427	13	13427	13	0.00
13/11/2017	2050 On 01-February-18	140.23	Put	Bond Future	13417	13	13417	13	0.00
13/11/2017	2050 On 01-February-18	140.25	Put	Bond Future	13437	13	13437	13	0.00
13/11/2017	2050 On 03-May-18			Bond Future	129.18	129.1996	129.1845	129.1996	0.00
13/11/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2050 On 03-May-18	135.63	Put	Bond Future	6445	6	6445	6	0.00
13/11/2017	2050 On 03-May-18	135.61	Put	Bond Future	6425	6	6425	6	0.00
13/11/2017	2050 On 03-May-18	135.62	Put	Bond Future	6435	6	6435	6	0.00
13/11/2017	2050 On 02-August-18			Bond Future	129.93	129.9504	129.9335	129.9504	0.00
13/11/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
13/11/2017	2050 On 02-August-18	137.54	Put	Bond Future	7606	8	7606	8	0.00
13/11/2017	2050 On 02-August-18	137.52	Put	Bond Future	7586	8	7586	8	0.00
13/11/2017	2050 On 02-August-18	137.53	Put	Bond Future	7596	8	7596	8	0.00
13/11/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	AL37 On 01-February-18			Index Future	550.74	553.1300	550.7420	553.1300	0.00
13/11/2017	AL37 On 03-May-18			Index Future	560.99	563.4270	560.9870	563.4270	0.00
13/11/2017	AL37 On 02-August-18			Index Future	571.64	574.1200	571.6380	574.1200	0.00
13/11/2017	AL7T On 01-February-18			Index Future	622.82	627.2030	622.8230	627.2030	0.00
13/11/2017	AL7T On 03-May-18			Index Future	634.41	638.8780	634.4090	638.8780	0.00
13/11/2017	AL7T On 02-August-18			Index Future	646.45	651.0040	646.4540	651.0040	0.00
13/11/2017	ALBI On 01-February-18			Index Future	560.07	564.2130	560.0700	564.2130	774.00
13/11/2017	ALBI On 03-May-18			Index Future	570.49	574.7160	570.4890	574.7160	0.00
13/11/2017	ALBI On 02-August-18			Index Future	581.32	585.6240	581.3210	585.6240	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
13/11/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/11/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	CS23 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
13/11/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	EL28 On 01-February-18			Bond Future	128.33	128.3404	128.3297	128.3404	0.00
13/11/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
13/11/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
13/11/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
13/11/2017	EL28 On 01-February-18	132.30	Put	Bond Future	3970	4	3970	4	0.00
13/11/2017	EL28 On 01-February-18	132.31	Put	Bond Future	3980	4	3980	4	0.00
13/11/2017	EL28 On 01-February-18	132.29	Put	Bond Future	3960	4	3960	4	0.00
13/11/2017	EL28 On 03-May-18			Bond Future	128.97	128.9832	128.9703	128.9832	0.00
13/11/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
13/11/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
13/11/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
13/11/2017	EL28 On 03-May-18	133.18	Put	Bond Future	4210	4	4210	4	0.00
13/11/2017	EL28 On 03-May-18	133.19	Put	Bond Future	4220	4	4220	4	0.00
13/11/2017	EL28 On 03-May-18	133.20	Put	Bond Future	4230	4	4230	4	0.00
13/11/2017	EL28 On 02-August-18			Bond Future	131.45	131.4633	131.4486	131.4633	0.00
13/11/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
13/11/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
13/11/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
13/11/2017	EL28 On 02-August-18	134.94	Put	Bond Future	3491	3	3491	3	0.00
13/11/2017	EL28 On 02-August-18	134.95	Put	Bond Future	3501	3	3501	3	0.00
13/11/2017	EL28 On 02-August-18	134.93	Put	Bond Future	3481	3	3481	3	0.00
13/11/2017	ES33 On 01-February-18			Bond Future	11.54	74.7766	11.5360	74.7766	9,466.00
13/11/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
13/11/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
13/11/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
13/11/2017	ES33 On 01-February-18	11.01	Put	Bond Future	3014	2	3014	2	0.00
13/11/2017	ES33 On 01-February-18	10.99	Put	Bond Future	3133	2	3133	2	0.00
13/11/2017	ES33 On 01-February-18	11.00	Put	Bond Future	3074	2	3074	2	0.00
13/11/2017	ES33 On 03-May-18			Bond Future	11.66	72.3770	11.6631	72.3770	0.00
13/11/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
13/11/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
13/11/2017	ES33 On 03-May-18	11.21	Call	Bond Future	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
13/11/2017	ES33 On 03-May-18	11.21	Put	Bond Future	2539	2	2539	2	0.00
13/11/2017	ES33 On 03-May-18	11.20	Put	Bond Future	2596	2	2596	2	0.00
13/11/2017	ES33 On 03-May-18	11.22	Put	Bond Future	2481	2	2481	2	0.00
13/11/2017	ES33 On 02-August-18			Bond Future	11.79	73.7506	11.7883	73.7506	0.00
13/11/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
13/11/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
13/11/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
13/11/2017	ES33 On 02-August-18	11.16	Put	Bond Future	3494	3	3494	3	0.00
13/11/2017	ES33 On 02-August-18	11.14	Put	Bond Future	3609	3	3609	3	0.00
13/11/2017	ES33 On 02-August-18	11.15	Put	Bond Future	3552	3	3552	3	0.00
13/11/2017	ES42 On 01-February-18			Bond Future	11.74	77.2348	11.7414	77.2348	7,957.00
13/11/2017	ES42 On 03-May-18			Bond Future	11.87	74.4112	11.8695	74.4112	0.00
13/11/2017	ES42 On 02-August-18			Bond Future	11.99	75.8233	11.9935	75.8233	0.00
13/11/2017	GOVI On 01-February-18			GOVI	558.19	562.3410	558.1850	562.3410	796.00
13/11/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
13/11/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
13/11/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
13/11/2017	GOVI On 01-February-18	581.02	Put	GOVI	228350	19	228350	19	0.00
13/11/2017	GOVI On 01-February-18	581.03	Put	GOVI	228450	19	228450	19	0.00
13/11/2017	GOVI On 01-February-18	581.04	Put	GOVI	228550	19	228550	19	0.00
13/11/2017	GOVI On 03-May-18			GOVI	568.57	572.8090	568.5690	572.8090	0.00
13/11/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
13/11/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
13/11/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
13/11/2017	GOVI On 03-May-18	590.28	Put	GOVI	217110	17	217110	17	0.00
13/11/2017	GOVI On 03-May-18	590.29	Put	GOVI	217210	17	217210	17	0.00
13/11/2017	GOVI On 03-May-18	590.27	Put	GOVI	217010	17	217010	17	0.00
13/11/2017	GOVI On 02-August-18			GOVI	579.36	583.6810	579.3640	583.6810	0.00
13/11/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
13/11/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
13/11/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
13/11/2017	GOVI On 02-August-18	605.70	Put	GOVI	263360	22	263360	22	0.00
13/11/2017	GOVI On 02-August-18	605.71	Put	GOVI	263460	22	263460	22	0.00
13/11/2017	GOVI On 02-August-18	605.72	Put	GOVI	263560	22	263560	22	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
13/11/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/11/2017	IGOV On 01-February-18			Index Future	249.39	249.6450	249.3900	249.6450	872.00
13/11/2017	IGOV On 03-May-18			Index Future	254.05	254.3180	254.0540	254.3180	272.00
13/11/2017	IGOV On 02-August-18			Index Future	258.94	259.2080	258.9360	259.2080	0.00
13/11/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
13/11/2017	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7163	99.7175	99.7163	0.00
13/11/2017	IS01 On 21-June-18			Interest Rate Swap	99.95	99.9355	99.9465	99.9355	0.00
13/11/2017	IS01 On 20-September-18			Interest Rate Swap	100.23	100.2002	100.2280	100.2002	0.00
13/11/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
13/11/2017	IS02 On 16-March-18			Interest Rate Swap	99.00	99.0005	99.0017	99.0005	0.00
13/11/2017	IS02 On 15-June-18			Interest Rate Swap	98.63	98.6203	98.6311	98.6203	0.00
13/11/2017	IS02 On 21-September-18			Interest Rate Swap	98.70	98.6705	98.6982	98.6705	0.00
13/11/2017	IS02 On 21-December-18			Interest Rate Swap	99.25	99.2000	99.2500	99.2000	0.00
13/11/2017	IS02 On 15-March-19			Interest Rate Swap	99.79	99.7240	99.7851	99.7240	0.00
13/11/2017	IS02 On 21-June-19			Interest Rate Swap	100.35	100.2664	100.3497	100.2664	0.00
13/11/2017	IS02 On 20-September-19			Interest Rate Swap	100.92	100.8209	100.9219	100.8209	0.00
13/11/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	IS05 On 17-December-20			Interest Rate Swap	98.00	97.7570	97.9959	97.7570	0.00
13/11/2017	IS05 On 16-March-21			Interest Rate Swap	97.39	97.1353	97.3947	97.1353	0.00
13/11/2017	IS05 On 15-June-21			Interest Rate Swap	96.77	96.4880	96.7662	96.4880	0.00
13/11/2017	IS05 On 21-September-21			Interest Rate Swap	97.12	96.8179	97.1153	96.8179	0.00
13/11/2017	IS05 On 21-December-21			Interest Rate Swap	99.45	99.1318	99.4462	99.1318	51.00
13/11/2017	IS05 On 15-March-22			Interest Rate Swap	99.73	99.3985	99.7320	99.3985	0.00
13/11/2017	IS05 On 21-June-22			Interest Rate Swap	101.07	100.7191	101.0740	100.7191	0.00
13/11/2017	IS05 On 20-September-22			Interest Rate Swap	103.39	103.0185	103.3893	103.0185	0.00
13/11/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	IS10 On 17-December-25			Interest Rate Swap	99.27	98.7454	99.2687	98.7454	0.00
13/11/2017	IS10 On 16-March-26			Interest Rate Swap	96.43	95.8734	96.4307	95.8734	0.00
13/11/2017	IS10 On 15-June-26			Interest Rate Swap	95.30	94.7039	95.2951	94.7039	0.00
13/11/2017	IS10 On 21-September-26			Interest Rate Swap	97.48	96.8621	97.4790	96.8621	0.00
13/11/2017	IS10 On 21-December-26			Interest Rate Swap	101.22	100.5906	101.2218	100.5906	0.00
13/11/2017	IS10 On 15-March-27			Interest Rate Swap	99.89	99.2310	99.8910	99.2310	0.00
13/11/2017	IS10 On 21-June-27			Interest Rate Swap	101.95	101.2720	101.9516	101.2720	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
13/11/2017	IS10 On 20-September-27			Interest Rate Swap	105.61	104.9200	105.6068	104.9200	0.00
13/11/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
13/11/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/11/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/11/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/11/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
13/11/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
13/11/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.24	92.7600	7.2400	92.7600	0.00
13/11/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
13/11/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	2,500.00
13/11/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
13/11/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
13/11/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
13/11/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
13/11/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
13/11/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
13/11/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
13/11/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
13/11/2017	R023 On 01-February-18			Bond Future	8.86	99.4305	8.8620	99.4305	61,360.00
13/11/2017	R023 On 01-February-18	8.32	Call	Bond Future	212	0	212	0	0.00
13/11/2017	R023 On 01-February-18	8.33	Call	Bond Future	219	0	219	0	0.00
13/11/2017	R023 On 01-February-18	8.31	Call	Bond Future	205	0	205	0	0.00
13/11/2017	R023 On 01-February-18	8.31	Put	Bond Future	2387	2	2387	2	0.00
13/11/2017	R023 On 01-February-18	8.32	Put	Bond Future	2354	2	2354	2	0.00
13/11/2017	R023 On 01-February-18	8.33	Put	Bond Future	2321	2	2321	2	0.00
13/11/2017	R023 On 03-May-18			Bond Future	8.94	97.3516	8.9433	97.3516	0.00
13/11/2017	R023 On 03-May-18	8.27	Call	Bond Future	388	1	388	1	0.00
13/11/2017	R023 On 03-May-18	8.29	Call	Bond Future	405	1	405	1	0.00
13/11/2017	R023 On 03-May-18	8.28	Call	Bond Future	396	1	396	1	0.00
13/11/2017	R023 On 03-May-18	8.29	Put	Bond Future	2884	3	2884	3	0.00
13/11/2017	R023 On 03-May-18	8.28	Put	Bond Future	2914	3	2914	3	0.00
13/11/2017	R023 On 03-May-18	8.27	Put	Bond Future	2944	3	2944	3	0.00
13/11/2017	R035 On 01-February-18			Bond Future	10.34	93.0793	10.3393	93.0793	53,126.00
13/11/2017	R035 On 01-February-18	9.73	Call	Bond Future	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
13/11/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
13/11/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
13/11/2017	R035 On 01-February-18	9.74	Put	Bond Future	4499	4	4499	4	0.00
13/11/2017	R035 On 01-February-18	9.73	Put	Bond Future	4577	4	4577	4	0.00
13/11/2017	R035 On 01-February-18	9.75	Put	Bond Future	4421	4	4421	4	0.00
13/11/2017	R035 On 03-May-18			Bond Future	10.42	90.3116	10.4232	90.3116	0.00
13/11/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
13/11/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
13/11/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
13/11/2017	R035 On 03-May-18	9.89	Put	Bond Future	3926	3	3926	3	0.00
13/11/2017	R035 On 03-May-18	9.90	Put	Bond Future	3849	3	3849	3	0.00
13/11/2017	R035 On 03-May-18	9.91	Put	Bond Future	3773	3	3773	3	0.00
13/11/2017	R186 On 01-February-18			Bond Future	9.55	107.7398	9.5477	107.7398	101,977.00
13/11/2017	R186 On 01-February-18	7.75	Call	Bond Future	2	0	2	0	1,460.00
13/11/2017	R186 On 01-February-18	8.50	Call	Bond Future	81	0	81	0	1,460.00
13/11/2017	R186 On 01-February-18	8.96	Call	Bond Future	402	1	402	1	0.00
13/11/2017	R186 On 01-February-18	9.00	Call	Bond Future	452	1	452	1	0.00
13/11/2017	R186 On 01-February-18	9.25	Call	Bond Future	870	1	870	1	0.00
13/11/2017	R186 On 01-February-18	8.75	Call	Bond Future	207	0	207	0	0.00
13/11/2017	R186 On 01-February-18	8.98	Call	Bond Future	427	1	427	1	0.00
13/11/2017	R186 On 01-February-18	8.97	Call	Bond Future	414	1	414	1	0.00
13/11/2017	R186 On 01-February-18	8.96	Put	Bond Future	4080	3	4080	3	0.00
13/11/2017	R186 On 01-February-18	9.00	Put	Bond Future	3874	3	3874	3	6,200.00
13/11/2017	R186 On 01-February-18	8.75	Put	Bond Future	5239	5	5239	5	775.00
13/11/2017	R186 On 01-February-18	9.25	Put	Bond Future	2712	2	2712	2	775.00
13/11/2017	R186 On 01-February-18	8.98	Put	Bond Future	3976	3	3976	3	0.00
13/11/2017	R186 On 01-February-18	8.97	Put	Bond Future	4028	3	4028	3	0.00
13/11/2017	R186 On 01-February-18	8.50	Put	Bond Future	6756	6	6756	6	0.00
13/11/2017	R186 On 01-February-18	7.75	Put	Bond Future	11801	11	11801	11	0.00
13/11/2017	R186 On 03-May-18			Bond Future	9.64	109.7452	9.6370	109.7452	0.00
13/11/2017	R186 On 03-May-18	8.93	Call	Bond Future	828	1	828	1	0.00
13/11/2017	R186 On 03-May-18	8.92	Call	Bond Future	812	1	812	1	0.00
13/11/2017	R186 On 03-May-18	8.91	Call	Bond Future	798	1	798	1	0.00
13/11/2017	R186 On 03-May-18	8.92	Put	Bond Future	5203	5	5203	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2017	R186 On 03-May-18	8.91	Put	Bond Future	5251	5	5251	5	0.00
13/11/2017	R186 On 03-May-18	8.93	Put	Bond Future	5155	5	5155	5	0.00
13/11/2017	R197 On 01-February-18			Bond Future	296.59	296.9312	296.5869	296.9312	2,350.00
13/11/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
13/11/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
13/11/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
13/11/2017	R197 On 01-February-18	301.66	Put	Bond Future	5073	5	5073	5	0.00
13/11/2017	R197 On 01-February-18	301.67	Put	Bond Future	5083	5	5083	5	0.00
13/11/2017	R197 On 01-February-18	301.68	Put	Bond Future	5093	5	5093	5	0.00
13/11/2017	R197 On 03-May-18			Bond Future	302.13	302.4892	302.1340	302.4892	0.00
13/11/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
13/11/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
13/11/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
13/11/2017	R197 On 03-May-18	304.45	Put	Bond Future	2316	2	2316	2	0.00
13/11/2017	R197 On 03-May-18	304.46	Put	Bond Future	2326	2	2326	2	0.00
13/11/2017	R197 On 03-May-18	304.44	Put	Bond Future	2306	2	2306	2	0.00
13/11/2017	R202 On 01-February-18			Bond Future	236.44	236.4636	236.4392	236.4636	22,086.00
13/11/2017	R202 On 01-February-18	249.08	Call	Bond Future	25	0	25	0	0.00
13/11/2017	R202 On 01-February-18	249.07	Call	Bond Future	26	0	26	0	0.00
13/11/2017	R202 On 01-February-18	249.06	Call	Bond Future	26	0	26	0	0.00
13/11/2017	R202 On 01-February-18	249.07	Put	Bond Future	12656	13	12656	13	0.00
13/11/2017	R202 On 01-February-18	249.06	Put	Bond Future	12647	13	12647	13	0.00
13/11/2017	R202 On 01-February-18	249.08	Put	Bond Future	12666	13	12666	13	0.00
13/11/2017	R202 On 03-May-18			Bond Future	240.86	240.8896	240.8612	240.8896	0.00
13/11/2017	R202 On 03-May-18	247.47	Call	Bond Future	977	1	977	1	0.00
13/11/2017	R202 On 03-May-18	247.48	Call	Bond Future	975	1	975	1	0.00
13/11/2017	R202 On 03-May-18	247.49	Call	Bond Future	973	1	973	1	0.00
13/11/2017	R202 On 03-May-18	247.49	Put	Bond Future	7601	8	7601	8	0.00
13/11/2017	R202 On 03-May-18	247.47	Put	Bond Future	7586	8	7586	8	0.00
13/11/2017	R202 On 03-May-18	247.48	Put	Bond Future	7594	8	7594	8	0.00
13/11/2017	R204 On 01-February-18			Bond Future	7.95	101.1475	7.9513	101.1475	43,726.00
13/11/2017	R204 On 01-February-18	7.25	Call	Bond Future	7	0	7	0	0.00
13/11/2017	R204 On 01-February-18	7.27	Call	Bond Future	8	0	8	0	0.00
13/11/2017	R204 On 01-February-18	7.26	Call	Bond Future	8	0	8	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
13/11/2017	R204 On 01-February-18	7.26	Put	Bond Future	582	1	582	1	0.00
13/11/2017	R204 On 01-February-18	7.27	Put	Bond Future	575	0	575	0	0.00
13/11/2017	R204 On 01-February-18	7.25	Put	Bond Future	590	1	590	1	0.00
13/11/2017	R204 On 03-May-18			Bond Future	8.14	103.0303	8.1353	103.0303	0.00
13/11/2017	R204 On 03-May-18	7.09	Call	Bond Future	8	0	8	0	0.00
13/11/2017	R204 On 03-May-18	7.10	Call	Bond Future	9	0	9	0	0.00
13/11/2017	R204 On 03-May-18	7.08	Call	Bond Future	8	0	8	0	0.00
13/11/2017	R204 On 03-May-18	7.08	Put	Bond Future	640	1	640	1	0.00
13/11/2017	R204 On 03-May-18	7.09	Put	Bond Future	634	1	634	1	0.00
13/11/2017	R204 On 03-May-18	7.10	Put	Bond Future	628	1	628	1	0.00
13/11/2017	R207 On 01-February-18			Bond Future	8.28	98.8582	8.2789	98.8582	42,141.00
13/11/2017	R207 On 01-February-18	7.60	Call	Bond Future	22	0	22	0	0.00
13/11/2017	R207 On 01-February-18	7.62	Call	Bond Future	24	0	24	0	0.00
13/11/2017	R207 On 01-February-18	7.61	Call	Bond Future	23	0	23	0	0.00
13/11/2017	R207 On 01-February-18	7.60	Put	Bond Future	1211	1	1211	1	0.00
13/11/2017	R207 On 01-February-18	7.62	Put	Bond Future	1178	1	1178	1	0.00
13/11/2017	R207 On 01-February-18	7.61	Put	Bond Future	1195	1	1195	1	0.00
13/11/2017	R207 On 03-May-18			Bond Future	8.41	100.6983	8.4080	100.6983	0.00
13/11/2017	R207 On 03-May-18	7.58	Call	Bond Future	58	0	58	0	0.00
13/11/2017	R207 On 03-May-18	7.57	Call	Bond Future	56	0	56	0	0.00
13/11/2017	R207 On 03-May-18	7.56	Call	Bond Future	54	0	54	0	0.00
13/11/2017	R207 On 03-May-18	7.57	Put	Bond Future	1346	1	1346	1	0.00
13/11/2017	R207 On 03-May-18	7.56	Put	Bond Future	1360	1	1360	1	0.00
13/11/2017	R207 On 03-May-18	7.58	Put	Bond Future	1333	1	1333	1	0.00
13/11/2017	R208 On 01-February-18			Bond Future	8.51	97.9339	8.5102	97.9339	34,847.00
13/11/2017	R208 On 01-February-18	7.84	Call	Bond Future	52	0	52	0	0.00
13/11/2017	R208 On 01-February-18	7.85	Call	Bond Future	55	0	55	0	0.00
13/11/2017	R208 On 01-February-18	7.83	Call	Bond Future	50	0	50	0	0.00
13/11/2017	R208 On 01-February-18	7.83	Put	Bond Future	1860	2	1860	2	0.00
13/11/2017	R208 On 01-February-18	7.84	Put	Bond Future	1836	2	1836	2	0.00
13/11/2017	R208 On 01-February-18	7.85	Put	Bond Future	1812	2	1812	2	0.00
13/11/2017	R208 On 03-May-18			Bond Future	8.60	96.3556	8.6048	96.3556	0.00
13/11/2017	R208 On 03-May-18	7.77	Call	Bond Future	107	0	107	0	0.00
13/11/2017	R208 On 03-May-18	7.79	Call	Bond Future	114	0	114	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
13/11/2017	R208 On 03-May-18	7.78	Call	Bond Future	110	0	110	0	0.00
13/11/2017	R208 On 03-May-18	7.79	Put	Bond Future	2131	2	2131	2	0.00
13/11/2017	R208 On 03-May-18	7.78	Put	Bond Future	2153	2	2153	2	0.00
13/11/2017	R208 On 03-May-18	7.77	Put	Bond Future	2175	2	2175	2	0.00
13/11/2017	R209 On 01-February-18			Bond Future	10.26	70.1120	10.2580	70.1120	153,030.00
13/11/2017	R209 On 01-February-18	9.71	Call	Bond Future	551	1	551	1	0.00
13/11/2017	R209 On 01-February-18	9.88	Call	Bond Future	832	1	832	1	0.00
13/11/2017	R209 On 01-February-18	9.59	Call	Bond Future	398	1	398	1	0.00
13/11/2017	R209 On 01-February-18	9.72	Call	Bond Future	565	1	565	1	0.00
13/11/2017	R209 On 01-February-18	9.73	Call	Bond Future	580	1	580	1	0.00
13/11/2017	R209 On 01-February-18	10.10	Call	Bond Future	1326	2	1326	2	0.00
13/11/2017	R209 On 01-February-18	9.85	Call	Bond Future	777	1	777	1	0.00
13/11/2017	R209 On 01-February-18	9.33	Call	Bond Future	179	0	179	0	220.00
13/11/2017	R209 On 01-February-18	9.75	Call	Bond Future	610	0	610	0	5,000.00
13/11/2017	R209 On 01-February-18	10.00	Call	Bond Future	1081	1	1081	1	0.00
13/11/2017	R209 On 01-February-18	9.89	Call	Bond Future	851	1	851	1	0.00
13/11/2017	R209 On 01-February-18	9.32	Call	Bond Future	173	0	173	0	157.00
13/11/2017	R209 On 01-February-18	9.87	Call	Bond Future	813	1	813	1	0.00
13/11/2017	R209 On 01-February-18	9.52	Call	Bond Future	325	0	325	0	739.00
13/11/2017	R209 On 01-February-18	10.22	Call	Bond Future	1660	2	1660	2	0.00
13/11/2017	R209 On 01-February-18	9.75	Put	Bond Future	3805	0	3805	0	0.00
13/11/2017	R209 On 01-February-18	9.72	Put	Bond Future	3956	4	3956	4	0.00
13/11/2017	R209 On 01-February-18	10.10	Put	Bond Future	2296	2	2296	2	3,000.00
13/11/2017	R209 On 01-February-18	9.85	Put	Bond Future	3325	3	3325	3	7,500.00
13/11/2017	R209 On 01-February-18	9.33	Put	Bond Future	6189	6	6189	6	0.00
13/11/2017	R209 On 01-February-18	9.87	Put	Bond Future	3233	3	3233	3	739.00
13/11/2017	R209 On 01-February-18	9.52	Put	Bond Future	5042	5	5042	5	0.00
13/11/2017	R209 On 01-February-18	9.89	Put	Bond Future	3143	3	3143	3	157.00
13/11/2017	R209 On 01-February-18	9.32	Put	Bond Future	6253	6	6253	6	0.00
13/11/2017	R209 On 01-February-18	10.00	Put	Bond Future	2676	2	2676	2	7,500.00
13/11/2017	R209 On 01-February-18	10.22	Put	Bond Future	1891	2	1891	2	739.00
13/11/2017	R209 On 01-February-18	9.71	Put	Bond Future	4007	4	4007	4	0.00
13/11/2017	R209 On 01-February-18	9.59	Put	Bond Future	4647	4	4647	4	377.00
13/11/2017	R209 On 01-February-18	9.88	Put	Bond Future	3188	3	3188	3	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2017	R209 On 01-February-18	9.73	Put	Bond Future	3905	3	3905	3	0.00
13/11/2017	R209 On 03-May-18			Bond Future	10.33	68.2678	10.3334	68.2678	0.00
13/11/2017	R209 On 03-May-18	9.85	Call	Bond Future	1414	2	1414	2	0.00
13/11/2017	R209 On 03-May-18	10.00	Call	Bond Future	1748	2	1748	2	0.00
13/11/2017	R209 On 03-May-18	9.84	Call	Bond Future	1393	2	1393	2	0.00
13/11/2017	R209 On 03-May-18	9.86	Call	Bond Future	1435	2	1435	2	0.00
13/11/2017	R209 On 03-May-18	10.00	Put	Bond Future	3794	3	3794	3	5,000.00
13/11/2017	R209 On 03-May-18	9.84	Put	Bond Future	4454	4	4454	4	0.00
13/11/2017	R209 On 03-May-18	9.86	Put	Bond Future	4368	4	4368	4	0.00
13/11/2017	R209 On 03-May-18	9.85	Put	Bond Future	4411	4	4411	4	0.00
13/11/2017	R209 On 01-November-18			Bond Future	10.48	67.7310	10.4824	67.7310	0.00
13/11/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	66184	67	66184	67	0.00
13/11/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	66184	67	66184	67	0.00
13/11/2017	R209 On 01-November-18	10.57	Call	Bond Future	4040	4	4040	4	0.00
13/11/2017	R209 On 01-November-18	9.94	Call	Bond Future	2345	3	2345	3	0.00
13/11/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	66184	67	66184	67	0.00
13/11/2017	R209 On 01-November-18	9.34	Call	Bond Future	1212	1	1212	1	435.00
13/11/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
13/11/2017	R209 On 01-November-18	9.94	Put	Bond Future	5638	5	5638	5	435.00
13/11/2017	R209 On 01-November-18	10.57	Put	Bond Future	3530	3	3530	3	435.00
13/11/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
13/11/2017	R209 On 01-November-18	9.34	Put	Bond Future	8439	8	8439	8	0.00
13/11/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
13/11/2017	R210 On 01-February-18			Bond Future	186.38	186.4037	186.3842	186.4037	2,159.00
13/11/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
13/11/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
13/11/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
13/11/2017	R210 On 01-February-18	192.38	Put	Bond Future	5996	6	5996	6	0.00
13/11/2017	R210 On 01-February-18	192.37	Put	Bond Future	5986	6	5986	6	0.00
13/11/2017	R210 On 01-February-18	192.36	Put	Bond Future	5976	6	5976	6	0.00
13/11/2017	R210 On 03-May-18			Bond Future	187.45	187.4676	187.4451	187.4676	0.00
13/11/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
13/11/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
13/11/2017	R210 On 03-May-18	191.44	Call	Bond Future	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
13/11/2017	R210 On 03-May-18	191.45	Put	Bond Future	4005	4	4005	4	0.00
13/11/2017	R210 On 03-May-18	191.44	Put	Bond Future	3995	4	3995	4	0.00
13/11/2017	R210 On 03-May-18	191.46	Put	Bond Future	4015	4	4015	4	0.00
13/11/2017	R212 On 01-February-18			Bond Future	150.49	150.6533	150.4871	150.6533	4,869.00
13/11/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
13/11/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
13/11/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
13/11/2017	R212 On 01-February-18	154.69	Put	Bond Future	4203	4	4203	4	0.00
13/11/2017	R212 On 01-February-18	154.70	Put	Bond Future	4213	4	4213	4	0.00
13/11/2017	R212 On 01-February-18	154.71	Put	Bond Future	4223	4	4223	4	0.00
13/11/2017	R212 On 03-May-18			Bond Future	153.30	153.4732	153.3017	153.4732	0.00
13/11/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
13/11/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
13/11/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
13/11/2017	R212 On 03-May-18	154.29	Put	Bond Future	988	1	988	1	0.00
13/11/2017	R212 On 03-May-18	154.30	Put	Bond Future	998	1	998	1	0.00
13/11/2017	R212 On 03-May-18	154.28	Put	Bond Future	978	1	978	1	0.00
13/11/2017	R213 On 01-February-18			Bond Future	10.09	81.5824	10.0862	81.5824	58,189.00
13/11/2017	R213 On 01-February-18	9.43	Call	Bond Future	389	1	389	1	0.00
13/11/2017	R213 On 01-February-18	9.42	Call	Bond Future	378	1	378	1	0.00
13/11/2017	R213 On 01-February-18	9.41	Call	Bond Future	368	1	368	1	0.00
13/11/2017	R213 On 01-February-18	9.42	Put	Bond Future	4544	4	4544	4	0.00
13/11/2017	R213 On 01-February-18	9.41	Put	Bond Future	4599	4	4599	4	0.00
13/11/2017	R213 On 01-February-18	9.43	Put	Bond Future	4491	4	4491	4	0.00
13/11/2017	R213 On 03-May-18			Bond Future	10.17	79.5515	10.1668	79.5515	0.00
13/11/2017	R213 On 03-May-18	9.56	Call	Bond Future	1098	1	1098	1	0.00
13/11/2017	R213 On 03-May-18	9.57	Call	Bond Future	1116	1	1116	1	0.00
13/11/2017	R213 On 03-May-18	9.58	Call	Bond Future	1134	1	1134	1	0.00
13/11/2017	R213 On 03-May-18	9.58	Put	Bond Future	4730	4	4730	4	0.00
13/11/2017	R213 On 03-May-18	9.56	Put	Bond Future	4821	4	4821	4	0.00
13/11/2017	R213 On 03-May-18	9.57	Put	Bond Future	4775	4	4775	4	0.00
13/11/2017	R214 On 01-February-18			Bond Future	10.39	69.6678	10.3902	69.6678	50,369.00
13/11/2017	R214 On 01-February-18	9.82	Call	Bond Future	546	1	546	1	0.00
13/11/2017	R214 On 01-February-18	9.84	Call	Bond Future	575	1	575	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
13/11/2017	R214 On 01-February-18	9.83	Call	Bond Future	561	1	561	1	0.00
13/11/2017	R214 On 01-February-18	9.83	Put	Bond Future	4210	4	4210	4	0.00
13/11/2017	R214 On 01-February-18	9.84	Put	Bond Future	4157	4	4157	4	0.00
13/11/2017	R214 On 01-February-18	9.82	Put	Bond Future	4264	4	4264	4	0.00
13/11/2017	R214 On 03-May-18			Bond Future	10.46	67.6686	10.4641	67.6686	0.00
13/11/2017	R214 On 03-May-18	9.98	Call	Bond Future	1476	2	1476	2	0.00
13/11/2017	R214 On 03-May-18	9.99	Call	Bond Future	1498	2	1498	2	0.00
13/11/2017	R214 On 03-May-18	9.97	Call	Bond Future	1455	2	1455	2	0.00
13/11/2017	R214 On 03-May-18	9.97	Put	Bond Future	4618	4	4618	4	0.00
13/11/2017	R214 On 03-May-18	9.98	Put	Bond Future	4573	4	4573	4	0.00
13/11/2017	R214 On 03-May-18	9.99	Put	Bond Future	4528	4	4528	4	0.00
13/11/2017	R248 On 01-February-18			Bond Future	10.45	89.1127	10.4527	89.1127	103,551.00
13/11/2017	R248 On 01-February-18	9.89	Call	Bond Future	758	1	758	1	0.00
13/11/2017	R248 On 01-February-18	9.91	Call	Bond Future	797	1	797	1	0.00
13/11/2017	R248 On 01-February-18	9.90	Call	Bond Future	777	1	777	1	0.00
13/11/2017	R248 On 01-February-18	9.89	Put	Bond Future	5393	5	5393	5	0.00
13/11/2017	R248 On 01-February-18	9.91	Put	Bond Future	5259	5	5259	5	0.00
13/11/2017	R248 On 01-February-18	9.90	Put	Bond Future	5326	5	5326	5	0.00
13/11/2017	R248 On 03-May-18			Bond Future	10.53	86.3345	10.5293	86.3345	0.00
13/11/2017	R248 On 03-May-18	10.07	Call	Bond Future	2016	2	2016	2	0.00
13/11/2017	R248 On 03-May-18	10.06	Call	Bond Future	1988	2	1988	2	0.00
13/11/2017	R248 On 03-May-18	10.05	Call	Bond Future	1960	2	1960	2	0.00
13/11/2017	R248 On 03-May-18	10.06	Put	Bond Future	5771	5	5771	5	0.00
13/11/2017	R248 On 03-May-18	10.05	Put	Bond Future	5827	5	5827	5	0.00
13/11/2017	R248 On 03-May-18	10.07	Put	Bond Future	5715	5	5715	5	0.00