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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
14/11/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	2025 On 01-February-18			Bond Future	129.53	129.5390	129.5258	129.5390	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
14/11/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2025 On 01-February-18	133.90	Put	Bond Future	4374	4	4374	4	0.00
14/11/2017	2025 On 01-February-18	133.88	Put	Bond Future	4354	4	4354	4	0.00
14/11/2017	2025 On 01-February-18	133.89	Put	Bond Future	4364	4	4364	4	0.00
14/11/2017	2025 On 03-May-18			Bond Future	131.95	131.9617	131.9489	131.9617	0.00
14/11/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2025 On 03-May-18	133.21	Put	Bond Future	1261	1	1261	1	0.00
14/11/2017	2025 On 03-May-18	133.20	Put	Bond Future	1251	1	1251	1	0.00
14/11/2017	2025 On 03-May-18	133.22	Put	Bond Future	1271	1	1271	1	0.00
14/11/2017	2025 On 02-August-18			Bond Future	134.44	134.4529	134.4388	134.4529	0.00
14/11/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2025 On 02-August-18	136.66	Put	Bond Future	2221	2	2221	2	0.00
14/11/2017	2025 On 02-August-18	136.67	Put	Bond Future	2231	2	2231	2	0.00
14/11/2017	2025 On 02-August-18	136.65	Put	Bond Future	2211	2	2211	2	0.00
14/11/2017	2029 On 01-February-18			Bond Future	99.31	99.4153	99.3057	99.4153	1,370.00
14/11/2017	2029 On 03-May-18			Bond Future	100.15	100.2566	100.1453	100.2566	0.00
14/11/2017	2029 On 02-August-18			Bond Future	102.07	102.1830	102.0689	102.1830	0.00
14/11/2017	2030 On 01-February-18			Bond Future	9.98	86.3747	9.9782	86.3747	63,187.00
14/11/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2030 On 01-February-18	9.37	Put	Bond Future	3912	4	3912	4	0.00
14/11/2017	2030 On 01-February-18	9.38	Put	Bond Future	3846	4	3846	4	0.00
14/11/2017	2030 On 01-February-18	9.39	Put	Bond Future	3779	4	3779	4	0.00
14/11/2017	2030 On 03-May-18			Bond Future	10.06	87.9812	10.0650	87.9812	0.00
14/11/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
14/11/2017	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
14/11/2017	2030 On 03-May-18	9.50	Put	Bond Future	3560	4	3560	4	0.00
14/11/2017	2030 On 03-May-18	9.51	Put	Bond Future	3495	4	3495	4	0.00
14/11/2017	2030 On 03-May-18	9.49	Put	Bond Future	3625	4	3625	4	0.00
14/11/2017	2030 On 02-August-18			Bond Future	10.15	85.6457	10.1521	85.6457	0.00
14/11/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2030 On 02-August-18	9.47	Put	Bond Future	4241	4	4241	4	0.00
14/11/2017	2030 On 02-August-18	9.45	Put	Bond Future	4370	4	4370	4	0.00
14/11/2017	2030 On 02-August-18	9.46	Put	Bond Future	4306	4	4306	4	0.00
14/11/2017	2032 On 01-February-18			Bond Future	10.17	88.5164	10.1656	88.5164	42,479.00
14/11/2017	2032 On 01-February-18	9.57	Call	Bond Future	502	0	502	0	0.00
14/11/2017	2032 On 01-February-18	9.30	Call	Bond Future	222	0	222	0	7,800.00
14/11/2017	2032 On 01-February-18	9.56	Call	Bond Future	488	0	488	0	0.00
14/11/2017	2032 On 01-February-18	9.20	Call	Bond Future	158	0	158	0	7,500.00
14/11/2017	2032 On 01-February-18	9.45	Call	Bond Future	356	0	356	0	750.00
14/11/2017	2032 On 01-February-18	9.40	Call	Bond Future	306	0	306	0	6,800.00
14/11/2017	2032 On 01-February-18	9.55	Call	Bond Future	475	0	475	0	0.00
14/11/2017	2032 On 01-February-18	9.20	Put	Bond Future	6936	7	6936	7	0.00
14/11/2017	2032 On 01-February-18	9.56	Put	Bond Future	4653	5	4653	5	0.00
14/11/2017	2032 On 01-February-18	9.45	Put	Bond Future	5308	5	5308	5	0.00
14/11/2017	2032 On 01-February-18	9.40	Put	Bond Future	5619	6	5619	6	0.00
14/11/2017	2032 On 01-February-18	9.55	Put	Bond Future	4711	5	4711	5	0.00
14/11/2017	2032 On 01-February-18	9.57	Put	Bond Future	4595	5	4595	5	0.00
14/11/2017	2032 On 01-February-18	9.30	Put	Bond Future	6264	6	6264	6	0.00
14/11/2017	2032 On 03-May-18			Bond Future	10.25	86.0058	10.2508	86.0058	0.00
14/11/2017	2032 On 03-May-18	9.70	Call	Bond Future	1345	1	1345	1	0.00
14/11/2017	2032 On 03-May-18	9.71	Call	Bond Future	1366	1	1366	1	0.00
14/11/2017	2032 On 03-May-18	9.72	Call	Bond Future	1387	1	1387	1	0.00
14/11/2017	2032 On 03-May-18	9.72	Put	Bond Future	4962	5	4962	5	0.00
14/11/2017	2032 On 03-May-18	9.70	Put	Bond Future	5059	5	5059	5	0.00
14/11/2017	2032 On 03-May-18	9.71	Put	Bond Future	5010	5	5010	5	0.00
14/11/2017	2032 On 02-August-18			Bond Future	10.33	87.6386	10.3335	87.6386	0.00
14/11/2017	2032 On 02-August-18	9.68	Call	Bond Future	1803	2	1803	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
14/11/2017	2032 On 02-August-18	9.67	Call	Bond Future	1782	2	1782	2	0.00
14/11/2017	2032 On 02-August-18	9.66	Call	Bond Future	1760	2	1760	2	0.00
14/11/2017	2032 On 02-August-18	9.67	Put	Bond Future	6210	6	6210	6	0.00
14/11/2017	2032 On 02-August-18	9.66	Put	Bond Future	6258	6	6258	6	0.00
14/11/2017	2032 On 02-August-18	9.68	Put	Bond Future	6163	6	6163	6	0.00
14/11/2017	2033 On 01-February-18			Bond Future	103.07	103.0761	103.0662	103.0761	5,283.00
14/11/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2033 On 01-February-18	109.65	Put	Bond Future	6584	7	6584	7	0.00
14/11/2017	2033 On 01-February-18	109.66	Put	Bond Future	6594	7	6594	7	0.00
14/11/2017	2033 On 01-February-18	109.64	Put	Bond Future	6574	7	6574	7	0.00
14/11/2017	2033 On 03-May-18			Bond Future	103.91	103.9153	103.9057	103.9153	0.00
14/11/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2033 On 03-May-18	107.69	Put	Bond Future	3784	4	3784	4	0.00
14/11/2017	2033 On 03-May-18	107.70	Put	Bond Future	3794	4	3794	4	0.00
14/11/2017	2033 On 03-May-18	107.71	Put	Bond Future	3804	4	3804	4	0.00
14/11/2017	2033 On 02-August-18			Bond Future	105.90	105.9121	105.9016	105.9121	0.00
14/11/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2033 On 02-August-18	109.93	Put	Bond Future	4028	4	4028	4	0.00
14/11/2017	2033 On 02-August-18	109.94	Put	Bond Future	4038	4	4038	4	0.00
14/11/2017	2033 On 02-August-18	109.92	Put	Bond Future	4018	4	4018	4	0.00
14/11/2017	2037 On 01-February-18			Bond Future	10.39	84.5791	10.3878	84.5791	53,554.00
14/11/2017	2037 On 01-February-18	9.88	Call	Bond Future	739	1	739	1	2,000.00
14/11/2017	2037 On 01-February-18	9.82	Call	Bond Future	635	1	635	1	0.00
14/11/2017	2037 On 01-February-18	9.83	Call	Bond Future	651	1	651	1	0.00
14/11/2017	2037 On 01-February-18	9.81	Call	Bond Future	619	1	619	1	0.00
14/11/2017	2037 On 01-February-18	10.32	Call	Bond Future	1879	2	1879	2	0.00
14/11/2017	2037 On 01-February-18	10.72	Call	Bond Future	3505	3	3505	3	0.00
14/11/2017	2037 On 01-February-18	10.72	Put	Bond Future	1163	1	1163	1	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2017	2037 On 01-February-18	10.32	Put	Bond Future	2369	2	2369	2	2,000.00
14/11/2017	2037 On 01-February-18	9.83	Put	Bond Future	4825	5	4825	5	0.00
14/11/2017	2037 On 01-February-18	9.81	Put	Bond Future	4948	5	4948	5	0.00
14/11/2017	2037 On 01-February-18	9.88	Put	Bond Future	4526	5	4526	5	0.00
14/11/2017	2037 On 01-February-18	9.82	Put	Bond Future	4886	5	4886	5	0.00
14/11/2017	2037 On 03-May-18			Bond Future	10.47	86.1522	10.4728	86.1522	0.00
14/11/2017	2037 On 03-May-18	9.97	Call	Bond Future	1650	2	1650	2	0.00
14/11/2017	2037 On 03-May-18	9.99	Call	Bond Future	1699	2	1699	2	0.00
14/11/2017	2037 On 03-May-18	9.98	Call	Bond Future	1674	2	1674	2	0.00
14/11/2017	2037 On 03-May-18	9.98	Put	Bond Future	5292	5	5292	5	0.00
14/11/2017	2037 On 03-May-18	9.97	Put	Bond Future	5343	5	5343	5	0.00
14/11/2017	2037 On 03-May-18	9.99	Put	Bond Future	5241	5	5241	5	0.00
14/11/2017	2037 On 02-August-18			Bond Future	10.56	83.5316	10.5582	83.5316	0.00
14/11/2017	2037 On 02-August-18	9.95	Call	Bond Future	2153	2	2153	2	0.00
14/11/2017	2037 On 02-August-18	9.96	Call	Bond Future	2178	2	2178	2	0.00
14/11/2017	2037 On 02-August-18	9.97	Call	Bond Future	2203	2	2203	2	0.00
14/11/2017	2037 On 02-August-18	9.97	Put	Bond Future	6483	7	6483	7	0.00
14/11/2017	2037 On 02-August-18	9.95	Put	Bond Future	6585	7	6585	7	0.00
14/11/2017	2037 On 02-August-18	9.96	Put	Bond Future	6534	7	6534	7	0.00
14/11/2017	2038 On 01-February-18			Bond Future	124.96	124.9685	124.9562	124.9685	18,785.00
14/11/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2038 On 01-February-18	136.93	Put	Bond Future	11974	12	11974	12	0.00
14/11/2017	2038 On 01-February-18	136.95	Put	Bond Future	11994	12	11994	12	0.00
14/11/2017	2038 On 01-February-18	136.94	Put	Bond Future	11984	12	11984	12	0.00
14/11/2017	2038 On 03-May-18			Bond Future	127.29	127.3059	127.2938	127.3059	0.00
14/11/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2038 On 03-May-18	132.27	Put	Bond Future	4976	5	4976	5	0.00
14/11/2017	2038 On 03-May-18	132.29	Put	Bond Future	4996	5	4996	5	0.00
14/11/2017	2038 On 03-May-18	132.28	Put	Bond Future	4986	5	4986	5	0.00
14/11/2017	2038 On 02-August-18			Bond Future	129.69	129.7020	129.6888	129.7020	0.00

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14/11/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2038 On 02-August-18	134.53	Put	Bond Future	4841	5	4841	5	0.00
14/11/2017	2038 On 02-August-18	134.54	Put	Bond Future	4851	5	4851	5	0.00
14/11/2017	2038 On 02-August-18	134.55	Put	Bond Future	4861	5	4861	5	0.00
14/11/2017	2040 On 01-February-18			Bond Future	10.48	87.4858	10.4783	87.4858	25,952.00
14/11/2017	2040 On 01-February-18	9.87	Call	Bond Future	642	1	642	1	0.00
14/11/2017	2040 On 01-February-18	9.89	Call	Bond Future	675	1	675	1	0.00
14/11/2017	2040 On 01-February-18	9.88	Call	Bond Future	658	1	658	1	0.00
14/11/2017	2040 On 01-February-18	9.88	Put	Bond Future	5435	5	5435	5	0.00
14/11/2017	2040 On 01-February-18	9.89	Put	Bond Future	5368	5	5368	5	0.00
14/11/2017	2040 On 01-February-18	9.87	Put	Bond Future	5501	6	5501	6	0.00
14/11/2017	2040 On 03-May-18			Bond Future	10.56	89.1129	10.5637	89.1129	0.00
14/11/2017	2040 On 03-May-18	10.07	Call	Bond Future	1847	2	1847	2	0.00
14/11/2017	2040 On 03-May-18	10.08	Call	Bond Future	1873	2	1873	2	0.00
14/11/2017	2040 On 03-May-18	10.06	Call	Bond Future	1820	2	1820	2	0.00
14/11/2017	2040 On 03-May-18	10.06	Put	Bond Future	5756	6	5756	6	0.00
14/11/2017	2040 On 03-May-18	10.07	Put	Bond Future	5701	6	5701	6	0.00
14/11/2017	2040 On 03-May-18	10.08	Put	Bond Future	5647	6	5647	6	0.00
14/11/2017	2040 On 02-August-18			Bond Future	10.65	86.2982	10.6496	86.2982	0.00
14/11/2017	2040 On 02-August-18	10.05	Call	Bond Future	2360	2	2360	2	0.00
14/11/2017	2040 On 02-August-18	10.04	Call	Bond Future	2333	2	2333	2	0.00
14/11/2017	2040 On 02-August-18	10.03	Call	Bond Future	2307	2	2307	2	0.00
14/11/2017	2040 On 02-August-18	10.04	Put	Bond Future	7060	7	7060	7	0.00
14/11/2017	2040 On 02-August-18	10.03	Put	Bond Future	7115	7	7115	7	0.00
14/11/2017	2040 On 02-August-18	10.05	Put	Bond Future	7006	7	7006	7	0.00
14/11/2017	2044 On 01-February-18			Bond Future	10.50	84.6261	10.5012	84.6261	17,728.00
14/11/2017	2044 On 01-February-18	9.89	Call	Bond Future	648	1	648	1	0.00
14/11/2017	2044 On 01-February-18	9.90	Call	Bond Future	665	1	665	1	0.00
14/11/2017	2044 On 01-February-18	9.91	Call	Bond Future	682	1	682	1	0.00
14/11/2017	2044 On 01-February-18	9.91	Put	Bond Future	5434	5	5434	5	0.00
14/11/2017	2044 On 01-February-18	9.89	Put	Bond Future	5569	6	5569	6	0.00
14/11/2017	2044 On 01-February-18	9.90	Put	Bond Future	5501	6	5501	6	0.00

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14/11/2017	2044 On 03-May-18			Bond Future	10.58	86.2000	10.5841	86.2000	0.00
14/11/2017	2044 On 03-May-18	10.11	Call	Bond Future	1923	2	1923	2	0.00
14/11/2017	2044 On 03-May-18	10.10	Call	Bond Future	1896	2	1896	2	0.00
14/11/2017	2044 On 03-May-18	10.09	Call	Bond Future	1870	2	1870	2	0.00
14/11/2017	2044 On 03-May-18	10.10	Put	Bond Future	5700	6	5700	6	0.00
14/11/2017	2044 On 03-May-18	10.09	Put	Bond Future	5755	6	5755	6	0.00
14/11/2017	2044 On 03-May-18	10.11	Put	Bond Future	5645	6	5645	6	0.00
14/11/2017	2044 On 02-August-18			Bond Future	10.67	83.4551	10.6673	83.4551	0.00
14/11/2017	2044 On 02-August-18	10.05	Call	Bond Future	2344	2	2344	2	0.00
14/11/2017	2044 On 02-August-18	10.07	Call	Bond Future	2398	2	2398	2	0.00
14/11/2017	2044 On 02-August-18	10.06	Call	Bond Future	2371	2	2371	2	0.00
14/11/2017	2044 On 02-August-18	10.06	Put	Bond Future	7119	7	7119	7	0.00
14/11/2017	2044 On 02-August-18	10.07	Put	Bond Future	7063	7	7063	7	0.00
14/11/2017	2044 On 02-August-18	10.05	Put	Bond Future	7174	7	7174	7	0.00
14/11/2017	2046 On 01-February-18			Bond Future	120.39	121.1219	120.3905	121.1219	21,177.00
14/11/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2046 On 01-February-18	132.90	Put	Bond Future	12510	12	12510	12	0.00
14/11/2017	2046 On 01-February-18	132.91	Put	Bond Future	12520	12	12520	12	0.00
14/11/2017	2046 On 01-February-18	132.92	Put	Bond Future	12530	12	12530	12	0.00
14/11/2017	2046 On 03-May-18			Bond Future	121.04	121.7874	121.0427	121.7874	0.00
14/11/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2046 On 03-May-18	127.94	Put	Bond Future	6897	6	6897	6	0.00
14/11/2017	2046 On 03-May-18	127.95	Put	Bond Future	6907	6	6907	6	0.00
14/11/2017	2046 On 03-May-18	127.93	Put	Bond Future	6887	6	6887	6	0.00
14/11/2017	2046 On 02-August-18			Bond Future	123.37	124.1276	123.3678	124.1276	0.00
14/11/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2046 On 02-August-18	128.79	Put	Bond Future	5422	5	5422	5	0.00
14/11/2017	2046 On 02-August-18	128.77	Put	Bond Future	5402	5	5402	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
14/11/2017	2046 On 02-August-18	128.78	Put	Bond Future	5412	5	5412	5	0.00
14/11/2017	2050 On 01-February-18			Bond Future	126.80	126.8126	126.8004	126.8126	23,955.00
14/11/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2050 On 01-February-18	140.24	Put	Bond Future	13440	13	13440	13	0.00
14/11/2017	2050 On 01-February-18	140.23	Put	Bond Future	13430	13	13430	13	0.00
14/11/2017	2050 On 01-February-18	140.25	Put	Bond Future	13450	13	13450	13	0.00
14/11/2017	2050 On 03-May-18			Bond Future	129.17	129.1845	129.1725	129.1845	0.00
14/11/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2050 On 03-May-18	135.63	Put	Bond Future	6457	6	6457	6	0.00
14/11/2017	2050 On 03-May-18	135.61	Put	Bond Future	6437	6	6437	6	0.00
14/11/2017	2050 On 03-May-18	135.62	Put	Bond Future	6447	6	6447	6	0.00
14/11/2017	2050 On 02-August-18			Bond Future	129.92	129.9335	129.9203	129.9335	0.00
14/11/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
14/11/2017	2050 On 02-August-18	137.54	Put	Bond Future	7620	8	7620	8	0.00
14/11/2017	2050 On 02-August-18	137.52	Put	Bond Future	7600	8	7600	8	0.00
14/11/2017	2050 On 02-August-18	137.53	Put	Bond Future	7610	8	7610	8	0.00
14/11/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	AL37 On 01-February-18			Index Future	551.30	550.7420	551.2970	550.7420	0.00
14/11/2017	AL37 On 03-May-18			Index Future	561.56	560.9870	561.5560	560.9870	0.00
14/11/2017	AL37 On 02-August-18			Index Future	572.21	571.6380	572.2080	571.6380	0.00
14/11/2017	AL7T On 01-February-18			Index Future	623.56	622.8230	623.5620	622.8230	0.00
14/11/2017	AL7T On 03-May-18			Index Future	635.17	634.4090	635.1660	634.4090	0.00
14/11/2017	AL7T On 02-August-18			Index Future	647.22	646.4540	647.2150	646.4540	0.00
14/11/2017	ALBI On 01-February-18			Index Future	560.58	560.0700	560.5840	560.0700	774.00
14/11/2017	ALBI On 03-May-18			Index Future	571.02	570.4890	571.0160	570.4890	0.00
14/11/2017	ALBI On 02-August-18			Index Future	581.85	581.3210	581.8470	581.3210	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
14/11/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/11/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	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
14/11/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	EL28 On 01-February-18			Bond Future	128.32	128.3297	128.3195	128.3297	0.00
14/11/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
14/11/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
14/11/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
14/11/2017	EL28 On 01-February-18	132.30	Put	Bond Future	3981	4	3981	4	0.00
14/11/2017	EL28 On 01-February-18	132.31	Put	Bond Future	3991	4	3991	4	0.00
14/11/2017	EL28 On 01-February-18	132.29	Put	Bond Future	3971	4	3971	4	0.00
14/11/2017	EL28 On 03-May-18			Bond Future	128.96	128.9703	128.9605	128.9703	0.00
14/11/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
14/11/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
14/11/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
14/11/2017	EL28 On 03-May-18	133.18	Put	Bond Future	4220	4	4220	4	0.00
14/11/2017	EL28 On 03-May-18	133.19	Put	Bond Future	4230	4	4230	4	0.00
14/11/2017	EL28 On 03-May-18	133.20	Put	Bond Future	4240	4	4240	4	0.00
14/11/2017	EL28 On 02-August-18			Bond Future	131.44	131.4486	131.4376	131.4486	0.00
14/11/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
14/11/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
14/11/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
14/11/2017	EL28 On 02-August-18	134.94	Put	Bond Future	3502	3	3502	3	0.00
14/11/2017	EL28 On 02-August-18	134.95	Put	Bond Future	3512	4	3512	4	0.00
14/11/2017	EL28 On 02-August-18	134.93	Put	Bond Future	3492	3	3492	3	0.00
14/11/2017	ES33 On 01-February-18			Bond Future	11.52	74.0607	11.5191	74.0607	9,466.00
14/11/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
14/11/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
14/11/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
14/11/2017	ES33 On 01-February-18	11.01	Put	Bond Future	2921	3	2921	3	0.00
14/11/2017	ES33 On 01-February-18	10.99	Put	Bond Future	3039	3	3039	3	0.00
14/11/2017	ES33 On 01-February-18	11.00	Put	Bond Future	2980	3	2980	3	0.00
14/11/2017	ES33 On 03-May-18			Bond Future	11.65	71.6469	11.6455	71.6469	0.00
14/11/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
14/11/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
14/11/2017	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
14/11/2017	ES33 On 03-May-18	11.21	Put	Bond Future	2443	3	2443	3	0.00
14/11/2017	ES33 On 03-May-18	11.20	Put	Bond Future	2500	3	2500	3	0.00
14/11/2017	ES33 On 03-May-18	11.22	Put	Bond Future	2385	2	2385	2	0.00
14/11/2017	ES33 On 02-August-18			Bond Future	11.77	73.0071	11.7703	73.0071	0.00
14/11/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
14/11/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
14/11/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
14/11/2017	ES33 On 02-August-18	11.16	Put	Bond Future	3397	3	3397	3	0.00
14/11/2017	ES33 On 02-August-18	11.14	Put	Bond Future	3513	4	3513	4	0.00
14/11/2017	ES33 On 02-August-18	11.15	Put	Bond Future	3455	4	3455	4	0.00
14/11/2017	ES42 On 01-February-18			Bond Future	11.74	76.5344	11.7401	76.5344	7,957.00
14/11/2017	ES42 On 03-May-18			Bond Future	11.87	73.6968	11.8681	73.6968	0.00
14/11/2017	ES42 On 02-August-18			Bond Future	11.99	75.0958	11.9922	75.0958	0.00
14/11/2017	GOVI On 01-February-18			GOVI	558.74	558.1850	558.7350	558.1850	796.00
14/11/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
14/11/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
14/11/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
14/11/2017	GOVI On 01-February-18	581.02	Put	GOVI	222850	23	222850	23	0.00
14/11/2017	GOVI On 01-February-18	581.03	Put	GOVI	222950	23	222950	23	0.00
14/11/2017	GOVI On 01-February-18	581.04	Put	GOVI	223050	23	223050	23	0.00
14/11/2017	GOVI On 03-May-18			GOVI	569.13	568.5690	569.1320	568.5690	0.00
14/11/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
14/11/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
14/11/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
14/11/2017	GOVI On 03-May-18	590.28	Put	GOVI	211480	22	211480	22	0.00
14/11/2017	GOVI On 03-May-18	590.29	Put	GOVI	211580	22	211580	22	0.00
14/11/2017	GOVI On 03-May-18	590.27	Put	GOVI	211380	22	211380	22	0.00
14/11/2017	GOVI On 02-August-18			GOVI	579.93	579.3640	579.9280	579.3640	0.00
14/11/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
14/11/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
14/11/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
14/11/2017	GOVI On 02-August-18	605.70	Put	GOVI	257720	26	257720	26	0.00
14/11/2017	GOVI On 02-August-18	605.71	Put	GOVI	257820	26	257820	26	0.00
14/11/2017	GOVI On 02-August-18	605.72	Put	GOVI	257920	26	257920	26	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
14/11/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/11/2017	IGOV On 01-February-18			Index Future	249.21	249.3900	249.2140	249.3900	874.00
14/11/2017	IGOV On 03-May-18			Index Future	253.88	254.0540	253.8760	254.0540	272.00
14/11/2017	IGOV On 02-August-18			Index Future	258.75	258.9360	258.7520	258.9360	0.00
14/11/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
14/11/2017	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7175	99.7174	99.7175	0.00
14/11/2017	IS01 On 21-June-18			Interest Rate Swap	99.94	99.9465	99.9426	99.9465	0.00
14/11/2017	IS01 On 20-September-18			Interest Rate Swap	100.22	100.2280	100.2201	100.2280	0.00
14/11/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
14/11/2017	IS02 On 16-March-18			Interest Rate Swap	99.00	99.0017	99.0019	99.0017	0.00
14/11/2017	IS02 On 15-June-18			Interest Rate Swap	98.63	98.6311	98.6273	98.6311	0.00
14/11/2017	IS02 On 21-September-18			Interest Rate Swap	98.69	98.6982	98.6904	98.6982	0.00
14/11/2017	IS02 On 21-December-18			Interest Rate Swap	99.23	99.2500	99.2300	99.2500	0.00
14/11/2017	IS02 On 15-March-19			Interest Rate Swap	99.77	99.7851	99.7684	99.7851	0.00
14/11/2017	IS02 On 21-June-19			Interest Rate Swap	100.33	100.3497	100.3279	100.3497	0.00
14/11/2017	IS02 On 20-September-19			Interest Rate Swap	100.89	100.9219	100.8937	100.9219	0.00
14/11/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	IS05 On 17-December-20			Interest Rate Swap	97.95	97.9959	97.9526	97.9959	0.00
14/11/2017	IS05 On 16-March-21			Interest Rate Swap	97.34	97.3947	97.3433	97.3947	0.00
14/11/2017	IS05 On 15-June-21			Interest Rate Swap	96.71	96.7662	96.7054	96.7662	0.00
14/11/2017	IS05 On 21-September-21			Interest Rate Swap	97.05	97.1153	97.0482	97.1153	0.00
14/11/2017	IS05 On 21-December-21			Interest Rate Swap	99.38	99.4462	99.3802	99.4462	51.00
14/11/2017	IS05 On 15-March-22			Interest Rate Swap	99.67	99.7320	99.6732	99.7320	0.00
14/11/2017	IS05 On 21-June-22			Interest Rate Swap	101.03	101.0740	101.0278	101.0740	0.00
14/11/2017	IS05 On 20-September-22			Interest Rate Swap	103.35	103.3893	103.3528	103.3893	0.00
14/11/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	IS10 On 17-December-25			Interest Rate Swap	99.21	99.2687	99.2137	99.2687	0.00
14/11/2017	IS10 On 16-March-26			Interest Rate Swap	96.37	96.4307	96.3724	96.4307	0.00
14/11/2017	IS10 On 15-June-26			Interest Rate Swap	95.23	95.2951	95.2340	95.2951	0.00
14/11/2017	IS10 On 21-September-26			Interest Rate Swap	97.42	97.4790	97.4172	97.4790	0.00
14/11/2017	IS10 On 21-December-26			Interest Rate Swap	101.16	101.2218	101.1605	101.2218	0.00
14/11/2017	IS10 On 15-March-27			Interest Rate Swap	99.83	99.8910	99.8284	99.8910	0.00
14/11/2017	IS10 On 21-June-27			Interest Rate Swap	101.89	101.9516	101.8900	101.9516	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
14/11/2017	IS10 On 20-September-27			Interest Rate Swap	105.55	105.6068	105.5460	105.6068	0.00
14/11/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
14/11/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/11/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/11/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/11/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
14/11/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
14/11/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.24	92.7600	7.2400	92.7600	0.00
14/11/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
14/11/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	2,500.00
14/11/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
14/11/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
14/11/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
14/11/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
14/11/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
14/11/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
14/11/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
14/11/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
14/11/2017	R023 On 01-February-18			Bond Future	8.83	98.9376	8.8348	98.9376	61,360.00
14/11/2017	R023 On 01-February-18	8.32	Call	Bond Future	227	0	227	0	0.00
14/11/2017	R023 On 01-February-18	8.33	Call	Bond Future	235	0	235	0	0.00
14/11/2017	R023 On 01-February-18	8.31	Call	Bond Future	220	0	220	0	0.00
14/11/2017	R023 On 01-February-18	8.31	Put	Bond Future	2296	2	2296	2	0.00
14/11/2017	R023 On 01-February-18	8.32	Put	Bond Future	2263	2	2263	2	0.00
14/11/2017	R023 On 01-February-18	8.33	Put	Bond Future	2231	2	2231	2	0.00
14/11/2017	R023 On 03-May-18			Bond Future	8.91	96.8482	8.9142	96.8482	0.00
14/11/2017	R023 On 03-May-18	8.27	Call	Bond Future	409	0	409	0	0.00
14/11/2017	R023 On 03-May-18	8.29	Call	Bond Future	427	0	427	0	0.00
14/11/2017	R023 On 03-May-18	8.28	Call	Bond Future	418	0	418	0	0.00
14/11/2017	R023 On 03-May-18	8.29	Put	Bond Future	2797	3	2797	3	0.00
14/11/2017	R023 On 03-May-18	8.28	Put	Bond Future	2827	3	2827	3	0.00
14/11/2017	R023 On 03-May-18	8.27	Put	Bond Future	2856	3	2856	3	0.00
14/11/2017	R035 On 01-February-18			Bond Future	10.33	92.2598	10.3281	92.2598	53,129.00
14/11/2017	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
14/11/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
14/11/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
14/11/2017	R035 On 01-February-18	9.74	Put	Bond Future	4418	4	4418	4	0.00
14/11/2017	R035 On 01-February-18	9.73	Put	Bond Future	4496	5	4496	5	0.00
14/11/2017	R035 On 01-February-18	9.75	Put	Bond Future	4340	4	4340	4	0.00
14/11/2017	R035 On 03-May-18			Bond Future	10.41	89.4757	10.4115	89.4757	0.00
14/11/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
14/11/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
14/11/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
14/11/2017	R035 On 03-May-18	9.89	Put	Bond Future	3842	4	3842	4	0.00
14/11/2017	R035 On 03-May-18	9.90	Put	Bond Future	3766	4	3766	4	0.00
14/11/2017	R035 On 03-May-18	9.91	Put	Bond Future	3690	4	3690	4	0.00
14/11/2017	R186 On 01-February-18			Bond Future	9.53	106.9456	9.5261	106.9456	100,022.00
14/11/2017	R186 On 01-February-18	7.75	Call	Bond Future	2	0	2	0	1,460.00
14/11/2017	R186 On 01-February-18	8.50	Call	Bond Future	85	0	85	0	1,460.00
14/11/2017	R186 On 01-February-18	8.96	Call	Bond Future	421	0	421	0	0.00
14/11/2017	R186 On 01-February-18	9.00	Call	Bond Future	472	0	472	0	0.00
14/11/2017	R186 On 01-February-18	9.25	Call	Bond Future	905	1	905	1	0.00
14/11/2017	R186 On 01-February-18	8.98	Call	Bond Future	446	0	446	0	0.00
14/11/2017	R186 On 01-February-18	8.75	Call	Bond Future	217	0	217	0	0.00
14/11/2017	R186 On 01-February-18	8.97	Call	Bond Future	433	0	433	0	0.00
14/11/2017	R186 On 01-February-18	8.96	Put	Bond Future	3966	4	3966	4	0.00
14/11/2017	R186 On 01-February-18	9.00	Put	Bond Future	3762	4	3762	4	6,200.00
14/11/2017	R186 On 01-February-18	8.75	Put	Bond Future	5117	5	5117	5	775.00
14/11/2017	R186 On 01-February-18	9.25	Put	Bond Future	2615	3	2615	3	775.00
14/11/2017	R186 On 01-February-18	8.98	Put	Bond Future	3863	4	3863	4	0.00
14/11/2017	R186 On 01-February-18	8.97	Put	Bond Future	3914	4	3914	4	0.00
14/11/2017	R186 On 01-February-18	8.50	Put	Bond Future	6628	7	6628	7	0.00
14/11/2017	R186 On 01-February-18	7.75	Put	Bond Future	11669	12	11669	12	0.00
14/11/2017	R186 On 03-May-18			Bond Future	9.61	108.9348	9.6142	108.9348	0.00
14/11/2017	R186 On 03-May-18	8.93	Call	Bond Future	856	1	856	1	0.00
14/11/2017	R186 On 03-May-18	8.92	Call	Bond Future	840	1	840	1	0.00
14/11/2017	R186 On 03-May-18	8.91	Call	Bond Future	825	1	825	1	0.00
14/11/2017	R186 On 03-May-18	8.92	Put	Bond Future	5095	5	5095	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
14/11/2017	R186 On 03-May-18	8.91	Put	Bond Future	5142	5	5142	5	0.00
14/11/2017	R186 On 03-May-18	8.93	Put	Bond Future	5047	5	5047	5	0.00
14/11/2017	R197 On 01-February-18			Bond Future	296.56	296.5869	296.5560	296.5869	2,350.00
14/11/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
14/11/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
14/11/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
14/11/2017	R197 On 01-February-18	301.66	Put	Bond Future	5104	5	5104	5	0.00
14/11/2017	R197 On 01-February-18	301.67	Put	Bond Future	5114	5	5114	5	0.00
14/11/2017	R197 On 01-February-18	301.68	Put	Bond Future	5124	5	5124	5	0.00
14/11/2017	R197 On 03-May-18			Bond Future	302.10	302.1340	302.1036	302.1340	0.00
14/11/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
14/11/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
14/11/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
14/11/2017	R197 On 03-May-18	304.45	Put	Bond Future	2346	2	2346	2	0.00
14/11/2017	R197 On 03-May-18	304.46	Put	Bond Future	2356	2	2356	2	0.00
14/11/2017	R197 On 03-May-18	304.44	Put	Bond Future	2336	2	2336	2	0.00
14/11/2017	R202 On 01-February-18			Bond Future	236.42	236.4392	236.4160	236.4392	22,186.00
14/11/2017	R202 On 01-February-18	249.08	Call	Bond Future	24	0	24	0	0.00
14/11/2017	R202 On 01-February-18	249.07	Call	Bond Future	24	0	24	0	0.00
14/11/2017	R202 On 01-February-18	249.06	Call	Bond Future	24	0	24	0	0.00
14/11/2017	R202 On 01-February-18	249.07	Put	Bond Future	12678	13	12678	13	0.00
14/11/2017	R202 On 01-February-18	249.06	Put	Bond Future	12668	13	12668	13	0.00
14/11/2017	R202 On 01-February-18	249.08	Put	Bond Future	12688	13	12688	13	0.00
14/11/2017	R202 On 03-May-18			Bond Future	240.84	240.8612	240.8383	240.8612	0.00
14/11/2017	R202 On 03-May-18	247.47	Call	Bond Future	965	1	965	1	0.00
14/11/2017	R202 On 03-May-18	247.48	Call	Bond Future	963	1	963	1	0.00
14/11/2017	R202 On 03-May-18	247.49	Call	Bond Future	961	1	961	1	0.00
14/11/2017	R202 On 03-May-18	247.49	Put	Bond Future	7613	8	7613	8	0.00
14/11/2017	R202 On 03-May-18	247.47	Put	Bond Future	7597	8	7597	8	0.00
14/11/2017	R202 On 03-May-18	247.48	Put	Bond Future	7605	8	7605	8	0.00
14/11/2017	R204 On 01-February-18			Bond Future	7.92	101.0583	7.9189	101.0583	41,951.00
14/11/2017	R204 On 01-February-18	7.25	Call	Bond Future	8	0	8	0	0.00
14/11/2017	R204 On 01-February-18	7.27	Call	Bond Future	9	0	9	0	0.00
14/11/2017	R204 On 01-February-18	7.26	Call	Bond Future	9	0	9	0	0.00

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14/11/2017	R204 On 01-February-18	7.26	Put	Bond Future	557	1	557	1	0.00
14/11/2017	R204 On 01-February-18	7.27	Put	Bond Future	549	1	549	1	0.00
14/11/2017	R204 On 01-February-18	7.25	Put	Bond Future	565	1	565	1	0.00
14/11/2017	R204 On 03-May-18			Bond Future	8.09	102.9380	8.0883	102.9380	0.00
14/11/2017	R204 On 03-May-18	7.09	Call	Bond Future	10	0	10	0	0.00
14/11/2017	R204 On 03-May-18	7.10	Call	Bond Future	10	0	10	0	0.00
14/11/2017	R204 On 03-May-18	7.08	Call	Bond Future	9	0	9	0	0.00
14/11/2017	R204 On 03-May-18	7.08	Put	Bond Future	613	1	613	1	0.00
14/11/2017	R204 On 03-May-18	7.09	Put	Bond Future	607	1	607	1	0.00
14/11/2017	R204 On 03-May-18	7.10	Put	Bond Future	602	1	602	1	0.00
14/11/2017	R207 On 01-February-18			Bond Future	8.23	98.6238	8.2331	98.6238	42,141.00
14/11/2017	R207 On 01-February-18	7.60	Call	Bond Future	27	0	27	0	0.00
14/11/2017	R207 On 01-February-18	7.62	Call	Bond Future	30	0	30	0	0.00
14/11/2017	R207 On 01-February-18	7.61	Call	Bond Future	28	0	28	0	0.00
14/11/2017	R207 On 01-February-18	7.60	Put	Bond Future	1137	1	1137	1	0.00
14/11/2017	R207 On 01-February-18	7.62	Put	Bond Future	1104	1	1104	1	0.00
14/11/2017	R207 On 01-February-18	7.61	Put	Bond Future	1120	1	1120	1	0.00
14/11/2017	R207 On 03-May-18			Bond Future	8.35	100.4582	8.3545	100.4582	0.00
14/11/2017	R207 On 03-May-18	7.58	Call	Bond Future	67	0	67	0	0.00
14/11/2017	R207 On 03-May-18	7.57	Call	Bond Future	65	0	65	0	0.00
14/11/2017	R207 On 03-May-18	7.56	Call	Bond Future	63	0	63	0	0.00
14/11/2017	R207 On 03-May-18	7.57	Put	Bond Future	1274	1	1274	1	0.00
14/11/2017	R207 On 03-May-18	7.56	Put	Bond Future	1287	1	1287	1	0.00
14/11/2017	R207 On 03-May-18	7.58	Put	Bond Future	1260	1	1260	1	0.00
14/11/2017	R208 On 01-February-18			Bond Future	8.48	97.6077	8.4770	97.6077	34,847.00
14/11/2017	R208 On 01-February-18	7.84	Call	Bond Future	59	0	59	0	0.00
14/11/2017	R208 On 01-February-18	7.85	Call	Bond Future	62	0	62	0	0.00
14/11/2017	R208 On 01-February-18	7.83	Call	Bond Future	56	0	56	0	0.00
14/11/2017	R208 On 01-February-18	7.83	Put	Bond Future	1779	2	1779	2	0.00
14/11/2017	R208 On 01-February-18	7.84	Put	Bond Future	1755	2	1755	2	0.00
14/11/2017	R208 On 01-February-18	7.85	Put	Bond Future	1731	2	1731	2	0.00
14/11/2017	R208 On 03-May-18			Bond Future	8.57	96.0221	8.5682	96.0221	0.00
14/11/2017	R208 On 03-May-18	7.77	Call	Bond Future	118	0	118	0	0.00
14/11/2017	R208 On 03-May-18	7.79	Call	Bond Future	125	0	125	0	0.00

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14/11/2017	R208 On 03-May-18	7.78	Call	Bond Future	121	0	121	0	0.00
14/11/2017	R208 On 03-May-18	7.79	Put	Bond Future	2052	2	2052	2	0.00
14/11/2017	R208 On 03-May-18	7.78	Put	Bond Future	2074	2	2074	2	0.00
14/11/2017	R208 On 03-May-18	7.77	Put	Bond Future	2096	2	2096	2	0.00
14/11/2017	R209 On 01-February-18			Bond Future	10.24	69.4879	10.2418	69.4879	152,943.00
14/11/2017	R209 On 01-February-18	9.71	Call	Bond Future	565	1	565	1	0.00
14/11/2017	R209 On 01-February-18	9.88	Call	Bond Future	853	1	853	1	0.00
14/11/2017	R209 On 01-February-18	9.59	Call	Bond Future	409	0	409	0	0.00
14/11/2017	R209 On 01-February-18	9.72	Call	Bond Future	580	1	580	1	0.00
14/11/2017	R209 On 01-February-18	9.73	Call	Bond Future	595	1	595	1	0.00
14/11/2017	R209 On 01-February-18	9.75	Call	Bond Future	626	1	626	1	5,000.00
14/11/2017	R209 On 01-February-18	10.10	Call	Bond Future	1358	1	1358	1	0.00
14/11/2017	R209 On 01-February-18	9.85	Call	Bond Future	797	1	797	1	0.00
14/11/2017	R209 On 01-February-18	9.33	Call	Bond Future	183	0	183	0	220.00
14/11/2017	R209 On 01-February-18	10.00	Call	Bond Future	1108	1	1108	1	0.00
14/11/2017	R209 On 01-February-18	9.89	Call	Bond Future	873	1	873	1	0.00
14/11/2017	R209 On 01-February-18	9.52	Call	Bond Future	334	0	334	0	739.00
14/11/2017	R209 On 01-February-18	9.32	Call	Bond Future	177	0	177	0	157.00
14/11/2017	R209 On 01-February-18	9.87	Call	Bond Future	834	1	834	1	0.00
14/11/2017	R209 On 01-February-18	10.22	Call	Bond Future	1698	2	1698	2	0.00
14/11/2017	R209 On 01-February-18	9.75	Put	Bond Future	3722	4	3722	4	0.00
14/11/2017	R209 On 01-February-18	9.72	Put	Bond Future	3872	4	3872	4	0.00
14/11/2017	R209 On 01-February-18	10.10	Put	Bond Future	2229	2	2229	2	3,000.00
14/11/2017	R209 On 01-February-18	9.85	Put	Bond Future	3246	3	3246	3	7,500.00
14/11/2017	R209 On 01-February-18	9.33	Put	Bond Future	6096	6	6096	6	0.00
14/11/2017	R209 On 01-February-18	9.87	Put	Bond Future	3155	3	3155	3	739.00
14/11/2017	R209 On 01-February-18	9.52	Put	Bond Future	4952	5	4952	5	0.00
14/11/2017	R209 On 01-February-18	9.89	Put	Bond Future	3066	3	3066	3	157.00
14/11/2017	R209 On 01-February-18	9.32	Put	Bond Future	6159	6	6159	6	0.00
14/11/2017	R209 On 01-February-18	10.00	Put	Bond Future	2604	3	2604	3	7,500.00
14/11/2017	R209 On 01-February-18	10.22	Put	Bond Future	1831	2	1831	2	739.00
14/11/2017	R209 On 01-February-18	9.71	Put	Bond Future	3923	4	3923	4	0.00
14/11/2017	R209 On 01-February-18	9.59	Put	Bond Future	4559	5	4559	5	377.00
14/11/2017	R209 On 01-February-18	9.88	Put	Bond Future	3111	3	3111	3	220.00

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14/11/2017	R209 On 01-February-18	9.73	Put	Bond Future	3822	4	3822	4	0.00
14/11/2017	R209 On 03-May-18			Bond Future	10.32	67.6311	10.3167	67.6311	0.00
14/11/2017	R209 On 03-May-18	9.85	Call	Bond Future	1442	1	1442	1	0.00
14/11/2017	R209 On 03-May-18	10.00	Call	Bond Future	1781	2	1781	2	0.00
14/11/2017	R209 On 03-May-18	9.84	Call	Bond Future	1421	1	1421	1	0.00
14/11/2017	R209 On 03-May-18	9.86	Call	Bond Future	1463	1	1463	1	0.00
14/11/2017	R209 On 03-May-18	10.00	Put	Bond Future	3726	4	3726	4	5,000.00
14/11/2017	R209 On 03-May-18	9.84	Put	Bond Future	4381	4	4381	4	0.00
14/11/2017	R209 On 03-May-18	9.86	Put	Bond Future	4295	4	4295	4	0.00
14/11/2017	R209 On 03-May-18	9.85	Put	Bond Future	4338	4	4338	4	0.00
14/11/2017	R209 On 01-November-18			Bond Future	10.46	67.0717	10.4645	67.0717	0.00
14/11/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	66289	66	66289	66	0.00
14/11/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	66289	66	66289	66	0.00
14/11/2017	R209 On 01-November-18	10.57	Call	Bond Future	4092	4	4092	4	0.00
14/11/2017	R209 On 01-November-18	9.94	Call	Bond Future	2381	2	2381	2	0.00
14/11/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	66289	66	66289	66	0.00
14/11/2017	R209 On 01-November-18	9.34	Call	Bond Future	1233	1	1233	1	435.00
14/11/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
14/11/2017	R209 On 01-November-18	9.94	Put	Bond Future	5569	6	5569	6	435.00
14/11/2017	R209 On 01-November-18	10.57	Put	Bond Future	3477	4	3477	4	435.00
14/11/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
14/11/2017	R209 On 01-November-18	9.34	Put	Bond Future	8356	8	8356	8	0.00
14/11/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
14/11/2017	R210 On 01-February-18			Bond Future	186.37	186.3842	186.3656	186.3842	2,159.00
14/11/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
14/11/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
14/11/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
14/11/2017	R210 On 01-February-18	192.38	Put	Bond Future	6014	6	6014	6	0.00
14/11/2017	R210 On 01-February-18	192.37	Put	Bond Future	6004	6	6004	6	0.00
14/11/2017	R210 On 01-February-18	192.36	Put	Bond Future	5994	6	5994	6	0.00
14/11/2017	R210 On 03-May-18			Bond Future	187.43	187.4451	187.4270	187.4451	0.00
14/11/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
14/11/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
14/11/2017	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
14/11/2017	R210 On 03-May-18	191.45	Put	Bond Future	4023	4	4023	4	0.00
14/11/2017	R210 On 03-May-18	191.44	Put	Bond Future	4013	4	4013	4	0.00
14/11/2017	R210 On 03-May-18	191.46	Put	Bond Future	4033	4	4033	4	0.00
14/11/2017	R212 On 01-February-18			Bond Future	150.29	150.4871	150.2922	150.4871	4,869.00
14/11/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
14/11/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
14/11/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
14/11/2017	R212 On 01-February-18	154.69	Put	Bond Future	4398	4	4398	4	0.00
14/11/2017	R212 On 01-February-18	154.70	Put	Bond Future	4408	4	4408	4	0.00
14/11/2017	R212 On 01-February-18	154.71	Put	Bond Future	4418	4	4418	4	0.00
14/11/2017	R212 On 03-May-18			Bond Future	153.10	153.3017	153.1037	153.3017	0.00
14/11/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
14/11/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
14/11/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
14/11/2017	R212 On 03-May-18	154.29	Put	Bond Future	1186	1	1186	1	0.00
14/11/2017	R212 On 03-May-18	154.30	Put	Bond Future	1196	1	1196	1	0.00
14/11/2017	R212 On 03-May-18	154.28	Put	Bond Future	1176	1	1176	1	0.00
14/11/2017	R213 On 01-February-18			Bond Future	10.06	80.9303	10.0596	80.9303	58,091.00
14/11/2017	R213 On 01-February-18	9.43	Call	Bond Future	412	0	412	0	0.00
14/11/2017	R213 On 01-February-18	9.42	Call	Bond Future	400	0	400	0	0.00
14/11/2017	R213 On 01-February-18	9.41	Call	Bond Future	389	0	389	0	0.00
14/11/2017	R213 On 01-February-18	9.42	Put	Bond Future	4405	5	4405	5	0.00
14/11/2017	R213 On 01-February-18	9.41	Put	Bond Future	4459	5	4459	5	0.00
14/11/2017	R213 On 01-February-18	9.43	Put	Bond Future	4352	4	4352	4	0.00
14/11/2017	R213 On 03-May-18			Bond Future	10.14	78.8862	10.1391	78.8862	0.00
14/11/2017	R213 On 03-May-18	9.56	Call	Bond Future	1140	1	1140	1	0.00
14/11/2017	R213 On 03-May-18	9.57	Call	Bond Future	1159	1	1159	1	0.00
14/11/2017	R213 On 03-May-18	9.58	Call	Bond Future	1177	1	1177	1	0.00
14/11/2017	R213 On 03-May-18	9.58	Put	Bond Future	4609	5	4609	5	0.00
14/11/2017	R213 On 03-May-18	9.56	Put	Bond Future	4699	5	4699	5	0.00
14/11/2017	R213 On 03-May-18	9.57	Put	Bond Future	4654	5	4654	5	0.00
14/11/2017	R214 On 01-February-18			Bond Future	10.39	69.0264	10.3894	69.0264	50,369.00
14/11/2017	R214 On 01-February-18	9.82	Call	Bond Future	539	1	539	1	0.00
14/11/2017	R214 On 01-February-18	9.84	Call	Bond Future	568	1	568	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
14/11/2017	R214 On 01-February-18	9.83	Call	Bond Future	553	1	553	1	0.00
14/11/2017	R214 On 01-February-18	9.83	Put	Bond Future	4198	4	4198	4	0.00
14/11/2017	R214 On 01-February-18	9.84	Put	Bond Future	4144	4	4144	4	0.00
14/11/2017	R214 On 01-February-18	9.82	Put	Bond Future	4252	4	4252	4	0.00
14/11/2017	R214 On 03-May-18			Bond Future	10.46	67.0144	10.4632	67.0144	0.00
14/11/2017	R214 On 03-May-18	9.98	Call	Bond Future	1471	1	1471	1	0.00
14/11/2017	R214 On 03-May-18	9.99	Call	Bond Future	1493	1	1493	1	0.00
14/11/2017	R214 On 03-May-18	9.97	Call	Bond Future	1450	1	1450	1	0.00
14/11/2017	R214 On 03-May-18	9.97	Put	Bond Future	4607	5	4607	5	0.00
14/11/2017	R214 On 03-May-18	9.98	Put	Bond Future	4562	5	4562	5	0.00
14/11/2017	R214 On 03-May-18	9.99	Put	Bond Future	4517	5	4517	5	0.00
14/11/2017	R248 On 01-February-18			Bond Future	10.45	88.3032	10.4519	88.3032	103,551.00
14/11/2017	R248 On 01-February-18	9.89	Call	Bond Future	749	1	749	1	0.00
14/11/2017	R248 On 01-February-18	9.91	Call	Bond Future	787	1	787	1	0.00
14/11/2017	R248 On 01-February-18	9.90	Call	Bond Future	768	1	768	1	0.00
14/11/2017	R248 On 01-February-18	9.89	Put	Bond Future	5377	5	5377	5	0.00
14/11/2017	R248 On 01-February-18	9.91	Put	Bond Future	5243	5	5243	5	0.00
14/11/2017	R248 On 01-February-18	9.90	Put	Bond Future	5310	5	5310	5	0.00
14/11/2017	R248 On 03-May-18			Bond Future	10.53	85.5089	10.5283	85.5089	0.00
14/11/2017	R248 On 03-May-18	10.07	Call	Bond Future	2009	2	2009	2	0.00
14/11/2017	R248 On 03-May-18	10.06	Call	Bond Future	1981	2	1981	2	0.00
14/11/2017	R248 On 03-May-18	10.05	Call	Bond Future	1953	2	1953	2	0.00
14/11/2017	R248 On 03-May-18	10.06	Put	Bond Future	5757	6	5757	6	0.00
14/11/2017	R248 On 03-May-18	10.05	Put	Bond Future	5813	6	5813	6	0.00
14/11/2017	R248 On 03-May-18	10.07	Put	Bond Future	5701	6	5701	6	0.00