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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	1409 On 28-February-41			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
14/11/2016	2025 On 02-February-17			Bond Future	129.05	129.0741	129.0500	129.0741	3,255.00
14/11/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2025 On 02-February-17	129.99	Put	Bond Future	940	1	940	1	0.00
14/11/2016	2025 On 02-February-17	130.00	Put	Bond Future	950	1	950	1	0.00
14/11/2016	2025 On 02-February-17	130.01	Put	Bond Future	960	1	960	1	0.00
14/11/2016	2025 On 04-May-17			Bond Future	131.57	131.6015	131.5730	131.6015	0.00
14/11/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2025 On 04-May-17	132.57	Put	Bond Future	997	1	997	1	0.00
14/11/2016	2025 On 04-May-17	132.58	Put	Bond Future	1007	1	1007	1	0.00
14/11/2016	2025 On 04-May-17	132.56	Put	Bond Future	987	1	987	1	0.00
14/11/2016	2025 On 03-August-17			Bond Future	132.92	132.9547	132.9245	132.9547	0.00
14/11/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2025 On 03-August-17	133.96	Put	Bond Future	1035	1	1035	1	0.00
14/11/2016	2025 On 03-August-17	133.97	Put	Bond Future	1045	1	1045	1	0.00
14/11/2016	2025 On 03-August-17	133.98	Put	Bond Future	1055	1	1055	1	0.00
14/11/2016	2030 On 02-February-17			Bond Future	9.62	88.5210	9.6204	88.5210	38,639.00
14/11/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2030 On 02-February-17	9.30	Put	Bond Future	2186	2	2186	2	0.00
14/11/2016	2030 On 02-February-17	9.31	Put	Bond Future	2117	2	2117	2	0.00
14/11/2016	2030 On 02-February-17	9.29	Put	Bond Future	2255	2	2255	2	0.00
14/11/2016	2030 On 04-May-17			Bond Future	9.68	90.2494	9.6790	90.2494	0.00
14/11/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2030 On 04-May-17	9.33	Put	Bond Future	2350	2	2350	2	0.00
14/11/2016	2030 On 04-May-17	9.32	Put	Bond Future	2418	2	2418	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
14/11/2016	2030 On 04-May-17	9.34	Put	Bond Future	2281	2	2281	2	0.00
14/11/2016	2030 On 03-August-17			Bond Future	9.73	88.0795	9.7293	88.0795	0.00
14/11/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2030 On 03-August-17	9.34	Put	Bond Future	2588	2	2588	2	0.00
14/11/2016	2030 On 03-August-17	9.33	Put	Bond Future	2656	2	2656	2	0.00
14/11/2016	2030 On 03-August-17	9.35	Put	Bond Future	2520	2	2520	2	0.00
14/11/2016	2032 On 02-February-17			Bond Future	9.74	91.5275	9.7371	91.5275	18,016.00
14/11/2016	2032 On 02-February-17	9.51	Call	Bond Future	1490	2	1490	2	0.00
14/11/2016	2032 On 02-February-17	9.53	Call	Bond Future	1548	2	1548	2	0.00
14/11/2016	2032 On 02-February-17	9.52	Call	Bond Future	1519	2	1519	2	0.00
14/11/2016	2032 On 02-February-17	9.52	Put	Bond Future	3095	3	3095	3	0.00
14/11/2016	2032 On 02-February-17	9.53	Put	Bond Future	3051	3	3051	3	0.00
14/11/2016	2032 On 02-February-17	9.51	Put	Bond Future	3140	3	3140	3	0.00
14/11/2016	2032 On 04-May-17			Bond Future	9.79	89.1548	9.7940	89.1548	0.00
14/11/2016	2032 On 04-May-17	9.46	Call	Bond Future	2069	2	2069	2	0.00
14/11/2016	2032 On 04-May-17	9.45	Call	Bond Future	2041	2	2041	2	0.00
14/11/2016	2032 On 04-May-17	9.44	Call	Bond Future	2014	2	2014	2	0.00
14/11/2016	2032 On 04-May-17	9.45	Put	Bond Future	4523	4	4523	4	0.00
14/11/2016	2032 On 04-May-17	9.44	Put	Bond Future	4569	4	4569	4	0.00
14/11/2016	2032 On 04-May-17	9.46	Put	Bond Future	4477	4	4477	4	0.00
14/11/2016	2032 On 03-August-17			Bond Future	9.84	90.9702	9.8410	90.9702	0.00
14/11/2016	2032 On 03-August-17	9.43	Call	Bond Future	2648	3	2648	3	0.00
14/11/2016	2032 On 03-August-17	9.45	Call	Bond Future	2704	3	2704	3	0.00
14/11/2016	2032 On 03-August-17	9.44	Call	Bond Future	2676	3	2676	3	0.00
14/11/2016	2032 On 03-August-17	9.45	Put	Bond Future	5499	5	5499	5	0.00
14/11/2016	2032 On 03-August-17	9.43	Put	Bond Future	5589	5	5589	5	0.00
14/11/2016	2032 On 03-August-17	9.44	Put	Bond Future	5544	5	5544	5	0.00
14/11/2016	2033 On 02-February-17			Bond Future	107.99	108.0094	107.9898	108.0094	5,474.00
14/11/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2033 On 02-February-17	109.71	Put	Bond Future	1720	2	1720	2	0.00

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14/11/2016	2033 On 02-February-17	109.72	Put	Bond Future	1730	2	1730	2	0.00
14/11/2016	2033 On 02-February-17	109.70	Put	Bond Future	1710	2	1710	2	0.00
14/11/2016	2033 On 04-May-17			Bond Future	109.06	109.0851	109.0619	109.0851	0.00
14/11/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2033 On 04-May-17	110.84	Put	Bond Future	1778	2	1778	2	0.00
14/11/2016	2033 On 04-May-17	110.85	Put	Bond Future	1788	2	1788	2	0.00
14/11/2016	2033 On 04-May-17	110.83	Put	Bond Future	1768	2	1768	2	0.00
14/11/2016	2033 On 03-August-17			Bond Future	111.29	111.3113	111.2867	111.3113	0.00
14/11/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2033 On 03-August-17	113.12	Put	Bond Future	1833	2	1833	2	0.00
14/11/2016	2033 On 03-August-17	113.13	Put	Bond Future	1843	2	1843	2	0.00
14/11/2016	2033 On 03-August-17	113.14	Put	Bond Future	1853	2	1853	2	0.00
14/11/2016	2037 On 02-February-17			Bond Future	9.92	88.1495	9.9201	88.1495	41,573.00
14/11/2016	2037 On 02-February-17	9.66	Call	Bond Future	1541	2	1541	2	0.00
14/11/2016	2037 On 02-February-17	9.68	Call	Bond Future	1602	2	1602	2	0.00
14/11/2016	2037 On 02-February-17	9.67	Call	Bond Future	1571	2	1571	2	0.00
14/11/2016	2037 On 02-February-17	9.66	Put	Bond Future	3603	4	3603	4	0.00
14/11/2016	2037 On 02-February-17	9.67	Put	Bond Future	3553	3	3553	3	0.00
14/11/2016	2037 On 02-February-17	9.68	Put	Bond Future	3502	3	3502	3	0.00
14/11/2016	2037 On 04-May-17			Bond Future	9.98	89.8707	9.9786	89.8707	0.00
14/11/2016	2037 On 04-May-17	9.59	Call	Bond Future	2312	2	2312	2	0.00
14/11/2016	2037 On 04-May-17	9.58	Call	Bond Future	2281	2	2281	2	0.00
14/11/2016	2037 On 04-May-17	9.60	Call	Bond Future	2342	2	2342	2	0.00
14/11/2016	2037 On 04-May-17	9.58	Put	Bond Future	5436	5	5436	5	0.00
14/11/2016	2037 On 04-May-17	9.60	Put	Bond Future	5334	5	5334	5	0.00
14/11/2016	2037 On 04-May-17	9.59	Put	Bond Future	5385	5	5385	5	0.00
14/11/2016	2037 On 03-August-17			Bond Future	10.03	87.4427	10.0300	87.4427	0.00
14/11/2016	2037 On 03-August-17	9.58	Call	Bond Future	2869	3	2869	3	0.00
14/11/2016	2037 On 03-August-17	9.57	Call	Bond Future	2838	3	2838	3	0.00
14/11/2016	2037 On 03-August-17	9.56	Call	Bond Future	2807	3	2807	3	0.00

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14/11/2016	2037 On 03-August-17	9.56	Put	Bond Future	6505	6	6505	6	0.00
14/11/2016	2037 On 03-August-17	9.57	Put	Bond Future	6454	6	6454	6	0.00
14/11/2016	2037 On 03-August-17	9.58	Put	Bond Future	6404	6	6404	6	0.00
14/11/2016	2038 On 02-February-17			Bond Future	134.71	134.7380	134.7127	134.7380	22,835.00
14/11/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2038 On 02-February-17	137.05	Put	Bond Future	2337	2	2337	2	0.00
14/11/2016	2038 On 02-February-17	137.06	Put	Bond Future	2347	2	2347	2	0.00
14/11/2016	2038 On 02-February-17	137.07	Put	Bond Future	2357	2	2357	2	0.00
14/11/2016	2038 On 04-May-17			Bond Future	137.35	137.3764	137.3466	137.3764	0.00
14/11/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2038 On 04-May-17	139.78	Put	Bond Future	2433	2	2433	2	0.00
14/11/2016	2038 On 04-May-17	139.79	Put	Bond Future	2443	2	2443	2	0.00
14/11/2016	2038 On 04-May-17	139.77	Put	Bond Future	2423	2	2423	2	0.00
14/11/2016	2038 On 03-August-17			Bond Future	138.65	138.6808	138.6494	138.6808	0.00
14/11/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2038 On 03-August-17	141.17	Put	Bond Future	2521	2	2521	2	0.00
14/11/2016	2038 On 03-August-17	141.16	Put	Bond Future	2511	2	2511	2	0.00
14/11/2016	2038 On 03-August-17	141.18	Put	Bond Future	2531	2	2531	2	0.00
14/11/2016	2040 On 02-February-17			Bond Future	9.95	91.8193	9.9545	91.8193	8,238.00
14/11/2016	2040 On 02-February-17	9.58	Call	Bond Future	1358	1	1358	1	0.00
14/11/2016	2040 On 02-February-17	9.60	Call	Bond Future	1415	2	1415	2	0.00
14/11/2016	2040 On 02-February-17	9.59	Call	Bond Future	1386	2	1386	2	0.00
14/11/2016	2040 On 02-February-17	9.58	Put	Bond Future	4569	4	4569	4	0.00
14/11/2016	2040 On 02-February-17	9.60	Put	Bond Future	4450	4	4450	4	0.00
14/11/2016	2040 On 02-February-17	9.59	Put	Bond Future	4509	4	4509	4	0.00
14/11/2016	2040 On 04-May-17			Bond Future	10.01	93.6122	10.0123	93.6122	0.00
14/11/2016	2040 On 04-May-17	9.64	Call	Bond Future	2607	3	2607	3	0.00
14/11/2016	2040 On 04-May-17	9.63	Call	Bond Future	2574	3	2574	3	0.00

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14/11/2016	2040 On 04-May-17	9.62	Call	Bond Future	2542	3	2542	3	0.00
14/11/2016	2040 On 04-May-17	9.63	Put	Bond Future	5818	6	5818	6	0.00
14/11/2016	2040 On 04-May-17	9.62	Put	Bond Future	5873	6	5873	6	0.00
14/11/2016	2040 On 04-May-17	9.64	Put	Bond Future	5764	6	5764	6	0.00
14/11/2016	2040 On 03-August-17			Bond Future	10.06	91.0099	10.0632	91.0099	0.00
14/11/2016	2040 On 03-August-17	9.61	Call	Bond Future	3106	3	3106	3	0.00
14/11/2016	2040 On 03-August-17	9.62	Call	Bond Future	3138	3	3138	3	0.00
14/11/2016	2040 On 03-August-17	9.63	Call	Bond Future	3170	3	3170	3	0.00
14/11/2016	2040 On 03-August-17	9.62	Put	Bond Future	6876	7	6876	7	0.00
14/11/2016	2040 On 03-August-17	9.63	Put	Bond Future	6821	7	6821	7	0.00
14/11/2016	2040 On 03-August-17	9.61	Put	Bond Future	6931	7	6931	7	0.00
14/11/2016	2044 On 02-February-17			Bond Future	9.95	89.1311	9.9524	89.1311	20,659.00
14/11/2016	2044 On 02-February-17	9.77	Call	Bond Future	2006	2	2006	2	0.00
14/11/2016	2044 On 02-February-17	9.76	Call	Bond Future	1970	2	1970	2	0.00
14/11/2016	2044 On 02-February-17	9.78	Call	Bond Future	2042	2	2042	2	0.00
14/11/2016	2044 On 02-February-17	9.78	Put	Bond Future	3514	3	3514	3	0.00
14/11/2016	2044 On 02-February-17	9.77	Put	Bond Future	3565	4	3565	4	0.00
14/11/2016	2044 On 02-February-17	9.76	Put	Bond Future	3616	4	3616	4	0.00
14/11/2016	2044 On 04-May-17			Bond Future	10.01	90.8716	10.0079	90.8716	0.00
14/11/2016	2044 On 04-May-17	9.67	Call	Bond Future	2781	3	2781	3	0.00
14/11/2016	2044 On 04-May-17	9.68	Call	Bond Future	2816	3	2816	3	0.00
14/11/2016	2044 On 04-May-17	9.66	Call	Bond Future	2747	3	2747	3	0.00
14/11/2016	2044 On 04-May-17	9.67	Put	Bond Future	5675	6	5675	6	0.00
14/11/2016	2044 On 04-May-17	9.68	Put	Bond Future	5622	6	5622	6	0.00
14/11/2016	2044 On 04-May-17	9.66	Put	Bond Future	5729	6	5729	6	0.00
14/11/2016	2044 On 03-August-17			Bond Future	10.06	88.3387	10.0566	88.3387	0.00
14/11/2016	2044 On 03-August-17	9.64	Call	Bond Future	3295	3	3295	3	0.00
14/11/2016	2044 On 03-August-17	9.62	Call	Bond Future	3229	3	3229	3	0.00
14/11/2016	2044 On 03-August-17	9.63	Call	Bond Future	3261	3	3261	3	0.00
14/11/2016	2044 On 03-August-17	9.62	Put	Bond Future	6963	7	6963	7	0.00
14/11/2016	2044 On 03-August-17	9.63	Put	Bond Future	6907	7	6907	7	0.00
14/11/2016	2044 On 03-August-17	9.64	Put	Bond Future	6851	7	6851	7	0.00
14/11/2016	2046 On 02-February-17			Bond Future	134.86	134.3184	134.8632	134.3184	18,352.00
14/11/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00

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14/11/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2046 On 02-February-17	137.14	Put	Bond Future	2277	3	2277	3	0.00
14/11/2016	2046 On 02-February-17	137.15	Put	Bond Future	2287	3	2287	3	0.00
14/11/2016	2046 On 02-February-17	137.13	Put	Bond Future	2267	3	2267	3	0.00
14/11/2016	2046 On 04-May-17			Bond Future	135.97	135.4205	135.9718	135.4205	0.00
14/11/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2046 On 04-May-17	138.33	Put	Bond Future	2358	3	2358	3	0.00
14/11/2016	2046 On 04-May-17	138.34	Put	Bond Future	2368	3	2368	3	0.00
14/11/2016	2046 On 04-May-17	138.32	Put	Bond Future	2348	3	2348	3	0.00
14/11/2016	2046 On 03-August-17			Bond Future	138.75	138.1844	138.7460	138.1844	0.00
14/11/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2046 On 03-August-17	141.19	Put	Bond Future	2444	3	2444	3	0.00
14/11/2016	2046 On 03-August-17	141.17	Put	Bond Future	2424	3	2424	3	0.00
14/11/2016	2046 On 03-August-17	141.18	Put	Bond Future	2434	3	2434	3	0.00
14/11/2016	2050 On 02-February-17			Bond Future	144.01	144.0369	144.0102	144.0369	24,754.00
14/11/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2050 On 02-February-17	144.97	Put	Bond Future	960	1	960	1	0.00
14/11/2016	2050 On 02-February-17	144.98	Put	Bond Future	970	1	970	1	0.00
14/11/2016	2050 On 02-February-17	144.96	Put	Bond Future	950	1	950	1	0.00
14/11/2016	2050 On 04-May-17			Bond Future	146.83	146.8572	146.8259	146.8572	0.00
14/11/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2050 On 04-May-17	147.84	Put	Bond Future	1014	1	1014	1	0.00
14/11/2016	2050 On 04-May-17	147.85	Put	Bond Future	1024	1	1024	1	0.00
14/11/2016	2050 On 04-May-17	147.83	Put	Bond Future	1004	1	1004	1	0.00
14/11/2016	2050 On 03-August-17			Bond Future	148.16	148.1926	148.1593	148.1926	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
14/11/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
14/11/2016	2050 On 03-August-17	149.22	Put	Bond Future	1061	1	1061	1	0.00
14/11/2016	2050 On 03-August-17	149.24	Put	Bond Future	1081	1	1081	1	0.00
14/11/2016	2050 On 03-August-17	149.23	Put	Bond Future	1071	1	1071	1	0.00
14/11/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	AL37 On 02-February-17			Index Future	507.77	508.5750	507.7730	508.5750	7.00
14/11/2016	AL37 On 04-May-17			Index Future	517.67	518.5020	517.6680	518.5020	0.00
14/11/2016	AL37 On 03-August-17			Index Future	528.20	529.0530	528.1950	529.0530	0.00
14/11/2016	AL7T On 02-February-17			Index Future	581.63	582.9860	581.6340	582.9860	2.00
14/11/2016	AL7T On 04-May-17			Index Future	592.97	594.3650	592.9680	594.3650	0.00
14/11/2016	AL7T On 03-August-17			Index Future	605.03	606.4600	605.0260	606.4600	0.00
14/11/2016	ALBI On 02-February-17			Index Future	527.11	528.2600	527.1080	528.2600	619.00
14/11/2016	ALBI On 04-May-17			Index Future	537.38	538.5720	537.3790	538.5720	0.00
14/11/2016	ALBI On 03-August-17			Index Future	548.31	549.5310	548.3070	549.5310	0.00
14/11/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	C197 On 07-December-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
14/11/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/11/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2016	EL28 On 02-February-17			Bond Future	129.91	129.9271	129.9057	129.9271	0.00
14/11/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
14/11/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
14/11/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
14/11/2016	EL28 On 02-February-17	135.10	Put	Bond Future	5194	5	5194	5	0.00
14/11/2016	EL28 On 02-February-17	135.11	Put	Bond Future	5204	5	5204	5	0.00
14/11/2016	EL28 On 02-February-17	135.12	Put	Bond Future	5214	5	5214	5	0.00
14/11/2016	EL28 On 04-May-17			Bond Future	130.76	130.7892	130.7634	130.7892	0.00
14/11/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
14/11/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
14/11/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
14/11/2016	EL28 On 04-May-17	137.90	Put	Bond Future	7137	7	7137	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2016	EL28 On 04-May-17	137.91	Put	Bond Future	7147	7	7147	7	0.00
14/11/2016	EL28 On 04-May-17	137.92	Put	Bond Future	7157	7	7157	7	0.00
14/11/2016	EL28 On 03-August-17			Bond Future	133.43	133.4587	133.4313	133.4587	0.00
14/11/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
14/11/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
14/11/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
14/11/2016	EL28 On 03-August-17	135.17	Put	Bond Future	1739	2	1739	2	0.00
14/11/2016	EL28 On 03-August-17	135.16	Put	Bond Future	1729	2	1729	2	0.00
14/11/2016	EL28 On 03-August-17	135.18	Put	Bond Future	1749	2	1749	2	0.00
14/11/2016	ES33 On 02-February-17			Bond Future	10.83	77.7814	10.8271	77.7814	8,789.00
14/11/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
14/11/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
14/11/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
14/11/2016	ES33 On 02-February-17	10.60	Put	Bond Future	1412	1	1412	1	0.00
14/11/2016	ES33 On 02-February-17	10.59	Put	Bond Future	1475	1	1475	1	0.00
14/11/2016	ES33 On 02-February-17	10.61	Put	Bond Future	1349	1	1349	1	0.00
14/11/2016	ES33 On 04-May-17			Bond Future	10.92	75.5058	10.9152	75.5058	0.00
14/11/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
14/11/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
14/11/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
14/11/2016	ES33 On 04-May-17	10.55	Put	Bond Future	2257	2	2257	2	0.00
14/11/2016	ES33 On 04-May-17	10.56	Put	Bond Future	2194	2	2194	2	0.00
14/11/2016	ES33 On 04-May-17	10.54	Put	Bond Future	2321	2	2321	2	0.00
14/11/2016	ES33 On 03-August-17			Bond Future	10.99	77.0432	10.9941	77.0432	0.00
14/11/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
14/11/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
14/11/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
14/11/2016	ES33 On 03-August-17	10.53	Put	Bond Future	2848	3	2848	3	0.00
14/11/2016	ES33 On 03-August-17	10.55	Put	Bond Future	2722	3	2722	3	0.00
14/11/2016	ES33 On 03-August-17	10.54	Put	Bond Future	2785	3	2785	3	0.00
14/11/2016	ES42 On 02-February-17			Bond Future	10.94	81.8752	10.9367	81.8752	8,777.00
14/11/2016	ES42 On 04-May-17			Bond Future	11.02	79.2106	11.0239	79.2106	0.00
14/11/2016	ES42 On 03-August-17			Bond Future	11.10	80.8240	11.1011	80.8240	0.00
14/11/2016	GOVI On 02-February-17			GOVI	524.94	526.1160	524.9390	526.1160	486.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
14/11/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
14/11/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
14/11/2016	GOVI On 02-February-17	533.33	Put	GOVI	83910	7	83910	7	0.00
14/11/2016	GOVI On 02-February-17	533.34	Put	GOVI	84010	7	84010	7	0.00
14/11/2016	GOVI On 02-February-17	533.32	Put	GOVI	83810	7	83810	7	0.00
14/11/2016	GOVI On 04-May-17			GOVI	535.17	536.3850	535.1680	536.3850	0.00
14/11/2016	GOVI On 04-May-17	262.20	Call	GOVI	2729680	274	2729680	274	0.00
14/11/2016	GOVI On 04-May-17	262.19	Call	GOVI	2729780	274	2729780	274	0.00
14/11/2016	GOVI On 04-May-17	262.18	Call	GOVI	2729880	274	2729880	274	0.00
14/11/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
14/11/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
14/11/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
14/11/2016	GOVI On 03-August-17			GOVI	546.05	547.3000	546.0500	547.3000	0.00
14/11/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
14/11/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
14/11/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
14/11/2016	GOVI On 03-August-17	561.11	Put	GOVI	150600	14	150600	14	0.00
14/11/2016	GOVI On 03-August-17	561.09	Put	GOVI	150400	14	150400	14	0.00
14/11/2016	GOVI On 03-August-17	561.10	Put	GOVI	150500	14	150500	14	0.00
14/11/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/11/2016	IGOV On 02-February-17			Index Future	252.37	252.5050	252.3700	252.5050	1,070.00
14/11/2016	IGOV On 04-May-17			Index Future	257.30	257.4490	257.3030	257.4490	0.00
14/11/2016	IGOV On 03-August-17			Index Future	262.55	262.7020	262.5500	262.7020	0.00
14/11/2016	ILBI On 02-February-17			Index Future	683.80	684.0240	683.7950	684.0240	155.00
14/11/2016	ILBI On 04-May-17			Index Future	697.09	697.3280	697.0920	697.3280	0.00
14/11/2016	ILBI On 03-August-17			Index Future	710.81	711.0540	710.8130	711.0540	0.00
14/11/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
14/11/2016	IS01 On 16-March-17			Interest Rate Swap	100.02	100.0193	100.0201	100.0193	0.00
14/11/2016	IS01 On 15-June-17			Interest Rate Swap	99.67	99.6649	99.6672	99.6649	0.00
14/11/2016	IS01 On 21-September-17			Interest Rate Swap	99.77	99.7515	99.7660	99.7515	0.00
14/11/2016	IS01 On 21-December-17			Interest Rate Swap	100.12	100.0859	100.1168	100.0859	0.00
14/11/2016	IS02 On 18-December-17			Interest Rate Swap	100.14	100.1096	100.1394	100.1096	0.00
14/11/2016	IS02 On 16-March-18			Interest Rate Swap	99.50	99.4593	99.5044	99.4593	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
14/11/2016	IS02 On 15-June-18			Interest Rate Swap	99.26	99.1932	99.2579	99.1932	0.00
14/11/2016	IS02 On 21-September-18			Interest Rate Swap	99.42	99.3306	99.4208	99.3306	0.00
14/11/2016	IS02 On 21-December-18			Interest Rate Swap	100.03	99.9100	100.0300	99.9100	0.00
14/11/2016	IS05 On 17-December-20			Interest Rate Swap	99.30	98.9646	99.3010	98.9646	0.00
14/11/2016	IS05 On 16-March-21			Interest Rate Swap	98.74	98.3831	98.7424	98.3831	0.00
14/11/2016	IS05 On 15-June-21			Interest Rate Swap	98.15	97.7701	98.1513	97.7701	0.00
14/11/2016	IS05 On 21-September-21			Interest Rate Swap	98.53	98.1319	98.5340	98.1319	0.00
14/11/2016	IS05 On 21-December-21			Interest Rate Swap	100.86	100.4427	100.8600	100.4427	50.00
14/11/2016	IS10 On 17-December-25			Interest Rate Swap	101.10	100.4769	101.1024	100.4769	0.00
14/11/2016	IS10 On 16-March-26			Interest Rate Swap	98.33	97.6793	98.3269	97.6793	0.00
14/11/2016	IS10 On 15-June-26			Interest Rate Swap	97.22	96.5561	97.2190	96.5561	0.00
14/11/2016	IS10 On 21-September-26			Interest Rate Swap	99.38	98.7092	99.3752	98.7092	0.00
14/11/2016	IS10 On 21-December-26			Interest Rate Swap	103.05	102.3860	103.0487	102.3860	0.00
14/11/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/11/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/11/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/11/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/11/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
14/11/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	10,000.00
14/11/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
14/11/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
14/11/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	1,000.00
14/11/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
14/11/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
14/11/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
14/11/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
14/11/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
14/11/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
14/11/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
14/11/2016	R023 On 02-February-17			Bond Future	8.86	98.5091	8.8647	98.5091	16,470.00
14/11/2016	R023 On 02-February-17	8.86	Call	Bond Future	1232	1	1232	1	0.00
14/11/2016	R023 On 02-February-17	8.85	Call	Bond Future	1210	1	1210	1	0.00
14/11/2016	R023 On 02-February-17	8.84	Call	Bond Future	1187	1	1187	1	0.00
14/11/2016	R023 On 02-February-17	8.85	Put	Bond Future	1275	1	1275	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
14/11/2016	R023 On 02-February-17	8.84	Put	Bond Future	1298	1	1298	1	0.00
14/11/2016	R023 On 02-February-17	8.86	Put	Bond Future	1253	1	1253	1	0.00
14/11/2016	R023 On 04-May-17			Bond Future	8.91	96.4991	8.9148	96.4991	0.00
14/11/2016	R023 On 04-May-17	8.59	Call	Bond Future	1113	1	1113	1	0.00
14/11/2016	R023 On 04-May-17	8.61	Call	Bond Future	1147	1	1147	1	0.00
14/11/2016	R023 On 04-May-17	8.60	Call	Bond Future	1130	1	1130	1	0.00
14/11/2016	R023 On 04-May-17	8.59	Put	Bond Future	2528	2	2528	2	0.00
14/11/2016	R023 On 04-May-17	8.61	Put	Bond Future	2475	2	2475	2	0.00
14/11/2016	R023 On 04-May-17	8.60	Put	Bond Future	2501	2	2501	2	0.00
14/11/2016	R023 On 03-August-17			Bond Future	8.95	98.4637	8.9484	98.4637	0.00
14/11/2016	R023 On 03-August-17	8.58	Call	Bond Future	1412	2	1412	2	0.00
14/11/2016	R023 On 03-August-17	8.60	Call	Bond Future	1446	2	1446	2	0.00
14/11/2016	R023 On 03-August-17	8.59	Call	Bond Future	1429	2	1429	2	0.00
14/11/2016	R023 On 03-August-17	8.58	Put	Bond Future	2964	3	2964	3	0.00
14/11/2016	R023 On 03-August-17	8.59	Put	Bond Future	2938	3	2938	3	0.00
14/11/2016	R023 On 03-August-17	8.60	Put	Bond Future	2912	3	2912	3	0.00
14/11/2016	R035 On 02-February-17			Bond Future	9.86	95.8801	9.8645	95.8801	5,762.00
14/11/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R035 On 02-February-17	9.51	Put	Bond Future	2839	3	2839	3	0.00
14/11/2016	R035 On 02-February-17	9.52	Put	Bond Future	2757	3	2757	3	0.00
14/11/2016	R035 On 02-February-17	9.50	Put	Bond Future	2921	3	2921	3	0.00
14/11/2016	R035 On 04-May-17			Bond Future	9.92	93.2480	9.9204	93.2480	0.00
14/11/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R035 On 04-May-17	9.53	Put	Bond Future	3097	3	3097	3	0.00
14/11/2016	R035 On 04-May-17	9.54	Put	Bond Future	3015	3	3015	3	0.00
14/11/2016	R035 On 04-May-17	9.55	Put	Bond Future	2934	3	2934	3	0.00
14/11/2016	R035 On 03-August-17			Bond Future	9.97	95.1465	9.9675	95.1465	0.00
14/11/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R035 On 03-August-17	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
14/11/2016	R035 On 03-August-17	9.50	Put	Bond Future	3685	3	3685	3	0.00
14/11/2016	R035 On 03-August-17	9.52	Put	Bond Future	3523	3	3523	3	0.00
14/11/2016	R035 On 03-August-17	9.51	Put	Bond Future	3604	3	3604	3	0.00
14/11/2016	R186 On 02-February-17			Bond Future	9.22	109.8502	9.2151	109.8502	112,680.00
14/11/2016	R186 On 02-February-17	9.50	Call	Bond Future	2997	3	2997	3	0.00
14/11/2016	R186 On 02-February-17	8.87	Call	Bond Future	921	1	921	1	0.00
14/11/2016	R186 On 02-February-17	9.40	Call	Bond Future	2576	3	2576	3	0.00
14/11/2016	R186 On 02-February-17	8.37	Call	Bond Future	230	0	230	0	500.00
14/11/2016	R186 On 02-February-17	8.79	Call	Bond Future	761	1	761	1	0.00
14/11/2016	R186 On 02-February-17	8.95	Call	Bond Future	1104	1	1104	1	0.00
14/11/2016	R186 On 02-February-17	9.02	Call	Bond Future	1283	1	1283	1	0.00
14/11/2016	R186 On 02-February-17	8.00	Call	Bond Future	59	0	59	0	7,000.00
14/11/2016	R186 On 02-February-17	8.60	Call	Bond Future	462	1	462	1	7,000.00
14/11/2016	R186 On 02-February-17	8.81	Call	Bond Future	799	1	799	1	0.00
14/11/2016	R186 On 02-February-17	8.43	Call	Bond Future	279	0	279	0	750.00
14/11/2016	R186 On 02-February-17	8.80	Call	Bond Future	780	1	780	1	0.00
14/11/2016	R186 On 02-February-17	8.90	Call	Bond Future	987	1	987	1	0.00
14/11/2016	R186 On 02-February-17	9.10	Call	Bond Future	1512	2	1512	2	0.00
14/11/2016	R186 On 02-February-17	8.62	Call	Bond Future	488	1	488	1	500.00
14/11/2016	R186 On 02-February-17	8.79	Put	Bond Future	3680	4	3680	4	0.00
14/11/2016	R186 On 02-February-17	8.95	Put	Bond Future	2911	3	2911	3	2,546.00
14/11/2016	R186 On 02-February-17	9.02	Put	Bond Future	2609	2	2609	2	500.00
14/11/2016	R186 On 02-February-17	8.37	Put	Bond Future	6137	6	6137	6	0.00
14/11/2016	R186 On 02-February-17	8.60	Put	Bond Future	4719	5	4719	5	0.00
14/11/2016	R186 On 02-February-17	9.40	Put	Bond Future	1338	1	1338	1	750.00
14/11/2016	R186 On 02-February-17	9.50	Put	Bond Future	1099	1	1099	1	13,500.00
14/11/2016	R186 On 02-February-17	8.87	Put	Bond Future	3283	3	3283	3	500.00
14/11/2016	R186 On 02-February-17	8.62	Put	Bond Future	4604	4	4604	4	0.00
14/11/2016	R186 On 02-February-17	8.81	Put	Bond Future	3578	3	3578	3	0.00
14/11/2016	R186 On 02-February-17	9.10	Put	Bond Future	2292	2	2292	2	2,546.00
14/11/2016	R186 On 02-February-17	8.00	Put	Bond Future	8690	8	8690	8	0.00
14/11/2016	R186 On 02-February-17	8.90	Put	Bond Future	3140	3	3140	3	750.00
14/11/2016	R186 On 02-February-17	8.80	Put	Bond Future	3629	3	3629	3	0.00
14/11/2016	R186 On 02-February-17	8.43	Put	Bond Future	5753	6	5753	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2016	R186 On 04-May-17			Bond Future	9.27	111.9948	9.2695	111.9948	0.00
14/11/2016	R186 On 04-May-17	8.91	Call	Bond Future	1736	2	1736	2	0.00
14/11/2016	R186 On 04-May-17	8.89	Call	Bond Future	1687	2	1687	2	0.00
14/11/2016	R186 On 04-May-17	8.90	Call	Bond Future	1712	2	1712	2	0.00
14/11/2016	R186 On 04-May-17	8.89	Put	Bond Future	4232	4	4232	4	0.00
14/11/2016	R186 On 04-May-17	8.90	Put	Bond Future	4188	4	4188	4	0.00
14/11/2016	R186 On 04-May-17	8.91	Put	Bond Future	4145	4	4145	4	0.00
14/11/2016	R186 On 03-August-17			Bond Future	9.31	108.9688	9.3115	108.9688	0.00
14/11/2016	R186 On 03-August-17	8.91	Call	Bond Future	2178	2	2178	2	0.00
14/11/2016	R186 On 03-August-17	8.93	Call	Bond Future	2229	2	2229	2	0.00
14/11/2016	R186 On 03-August-17	8.92	Call	Bond Future	2203	2	2203	2	0.00
14/11/2016	R186 On 03-August-17	8.91	Put	Bond Future	4816	5	4816	5	0.00
14/11/2016	R186 On 03-August-17	8.92	Put	Bond Future	4774	5	4774	5	0.00
14/11/2016	R186 On 03-August-17	8.93	Put	Bond Future	4733	5	4733	5	0.00
14/11/2016	R197 On 02-February-17			Bond Future	299.35	299.8556	299.3474	299.8556	1,246.00
14/11/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R197 On 02-February-17	302.58	Put	Bond Future	3233	3	3233	3	0.00
14/11/2016	R197 On 02-February-17	302.59	Put	Bond Future	3243	3	3243	3	0.00
14/11/2016	R197 On 02-February-17	302.57	Put	Bond Future	3223	3	3223	3	0.00
14/11/2016	R197 On 04-May-17			Bond Future	305.20	305.7268	305.2000	305.7268	0.00
14/11/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R197 On 04-May-17	308.59	Put	Bond Future	3390	3	3390	3	0.00
14/11/2016	R197 On 04-May-17	308.60	Put	Bond Future	3400	3	3400	3	0.00
14/11/2016	R197 On 04-May-17	308.58	Put	Bond Future	3380	3	3380	3	0.00
14/11/2016	R197 On 03-August-17			Bond Future	304.53	305.0665	304.5261	305.0665	0.00
14/11/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R197 On 03-August-17	308.05	Put	Bond Future	3524	3	3524	3	0.00
14/11/2016	R197 On 03-August-17	308.07	Put	Bond Future	3544	3	3544	3	0.00

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14/11/2016	R197 On 03-August-17	308.06	Put	Bond Future	3534	3	3534	3	0.00
14/11/2016	R202 On 02-February-17			Bond Future	248.74	248.7882	248.7415	248.7882	36,619.00
14/11/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R202 On 02-February-17	251.73	Put	Bond Future	2989	3	2989	3	0.00
14/11/2016	R202 On 02-February-17	251.74	Put	Bond Future	2999	3	2999	3	0.00
14/11/2016	R202 On 02-February-17	251.72	Put	Bond Future	2979	3	2979	3	0.00
14/11/2016	R202 On 04-May-17			Bond Future	253.60	253.6593	253.6047	253.6593	0.00
14/11/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R202 On 04-May-17	256.71	Put	Bond Future	3105	3	3105	3	0.00
14/11/2016	R202 On 04-May-17	256.72	Put	Bond Future	3115	3	3115	3	0.00
14/11/2016	R202 On 04-May-17	256.73	Put	Bond Future	3125	3	3125	3	0.00
14/11/2016	R202 On 03-August-17			Bond Future	255.11	255.1712	255.1131	255.1712	0.00
14/11/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R202 On 03-August-17	258.36	Put	Bond Future	3247	3	3247	3	0.00
14/11/2016	R202 On 03-August-17	258.37	Put	Bond Future	3257	3	3257	3	0.00
14/11/2016	R202 On 03-August-17	258.35	Put	Bond Future	3237	3	3237	3	0.00
14/11/2016	R203 On 02-February-17			Bond Future	7.94	103.4638	7.9362	103.4638	24,463.00
14/11/2016	R203 On 02-February-17	7.70	Call	Bond Future	88	0	88	0	0.00
14/11/2016	R203 On 02-February-17	7.71	Call	Bond Future	90	0	90	0	0.00
14/11/2016	R203 On 02-February-17	7.72	Call	Bond Future	93	0	93	0	0.00
14/11/2016	R203 On 02-February-17	7.71	Put	Bond Future	221	0	221	0	0.00
14/11/2016	R203 On 02-February-17	7.70	Put	Bond Future	225	0	225	0	0.00
14/11/2016	R203 On 02-February-17	7.72	Put	Bond Future	218	0	218	0	0.00
14/11/2016	R203 On 04-May-17			Bond Future	7.85	101.3101	7.8464	101.3101	0.00
14/11/2016	R203 On 04-May-17	6.91	Call	Bond Future	34	0	34	0	0.00
14/11/2016	R203 On 04-May-17	6.93	Call	Bond Future	35	0	35	0	0.00
14/11/2016	R203 On 04-May-17	6.92	Call	Bond Future	35	0	35	0	0.00
14/11/2016	R203 On 04-May-17	6.92	Put	Bond Future	358	0	358	0	0.00

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14/11/2016	R203 On 04-May-17	6.93	Put	Bond Future	356	0	356	0	0.00
14/11/2016	R203 On 04-May-17	6.91	Put	Bond Future	361	0	361	0	0.00
14/11/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
14/11/2016	R203 On 03-August-17	4.87	Call	Bond Future	103	0	103	0	0.00
14/11/2016	R203 On 03-August-17	4.89	Call	Bond Future	104	0	104	0	0.00
14/11/2016	R203 On 03-August-17	4.88	Call	Bond Future	103	0	103	0	0.00
14/11/2016	R203 On 03-August-17	4.89	Put	Bond Future	79	0	79	0	0.00
14/11/2016	R203 On 03-August-17	4.88	Put	Bond Future	80	0	80	0	0.00
14/11/2016	R203 On 03-August-17	4.87	Put	Bond Future	80	0	80	0	0.00
14/11/2016	R204 On 02-February-17			Bond Future	8.10	100.8776	8.1006	100.8776	30,070.00
14/11/2016	R204 On 02-February-17	8.28	Call	Bond Future	558	1	558	1	0.00
14/11/2016	R204 On 02-February-17	8.30	Call	Bond Future	579	1	579	1	0.00
14/11/2016	R204 On 02-February-17	8.29	Call	Bond Future	569	1	569	1	0.00
14/11/2016	R204 On 02-February-17	8.28	Put	Bond Future	253	0	253	0	0.00
14/11/2016	R204 On 02-February-17	8.29	Put	Bond Future	247	0	247	0	0.00
14/11/2016	R204 On 02-February-17	8.30	Put	Bond Future	241	0	241	0	0.00
14/11/2016	R204 On 04-May-17			Bond Future	8.14	102.8469	8.1384	102.8469	0.00
14/11/2016	R204 On 04-May-17	7.90	Call	Bond Future	368	0	368	0	0.00
14/11/2016	R204 On 04-May-17	7.92	Call	Bond Future	380	0	380	0	0.00
14/11/2016	R204 On 04-May-17	7.91	Call	Bond Future	374	0	374	0	0.00
14/11/2016	R204 On 04-May-17	7.91	Put	Bond Future	715	1	715	1	0.00
14/11/2016	R204 On 04-May-17	7.92	Put	Bond Future	706	1	706	1	0.00
14/11/2016	R204 On 04-May-17	7.90	Put	Bond Future	723	1	723	1	0.00
14/11/2016	R204 On 03-August-17			Bond Future	8.12	100.8978	8.1175	100.8978	0.00
14/11/2016	R204 On 03-August-17	7.75	Call	Bond Future	363	0	363	0	0.00
14/11/2016	R204 On 03-August-17	7.76	Call	Bond Future	369	0	369	0	0.00
14/11/2016	R204 On 03-August-17	7.77	Call	Bond Future	374	0	374	0	0.00
14/11/2016	R204 On 03-August-17	7.75	Put	Bond Future	832	1	832	1	0.00
14/11/2016	R204 On 03-August-17	7.76	Put	Bond Future	825	1	825	1	0.00
14/11/2016	R204 On 03-August-17	7.77	Put	Bond Future	817	1	817	1	0.00
14/11/2016	R207 On 02-February-17			Bond Future	8.38	97.6512	8.3829	97.6512	86,326.00
14/11/2016	R207 On 02-February-17	8.91	Call	Bond Future	1477	2	1477	2	62.00
14/11/2016	R207 On 02-February-17	9.22	Call	Bond Future	2135	2	2135	2	0.00
14/11/2016	R207 On 02-February-17	9.24	Call	Bond Future	2180	2	2180	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
14/11/2016	R207 On 02-February-17	9.23	Call	Bond Future	2158	2	2158	2	0.00
14/11/2016	R207 On 02-February-17	9.23	Put	Bond Future	59	0	59	0	0.00
14/11/2016	R207 On 02-February-17	9.24	Put	Bond Future	57	0	57	0	0.00
14/11/2016	R207 On 02-February-17	8.91	Put	Bond Future	165	0	165	0	0.00
14/11/2016	R207 On 02-February-17	9.22	Put	Bond Future	61	0	61	0	0.00
14/11/2016	R207 On 04-May-17			Bond Future	8.44	99.5576	8.4402	99.5576	0.00
14/11/2016	R207 On 04-May-17	8.20	Call	Bond Future	587	1	587	1	0.00
14/11/2016	R207 On 04-May-17	8.22	Call	Bond Future	606	1	606	1	0.00
14/11/2016	R207 On 04-May-17	8.21	Call	Bond Future	596	1	596	1	0.00
14/11/2016	R207 On 04-May-17	8.20	Put	Bond Future	1146	1	1146	1	0.00
14/11/2016	R207 On 04-May-17	8.22	Put	Bond Future	1118	1	1118	1	0.00
14/11/2016	R207 On 04-May-17	8.21	Put	Bond Future	1132	1	1132	1	0.00
14/11/2016	R207 On 03-August-17			Bond Future	8.47	97.9399	8.4664	97.9399	0.00
14/11/2016	R207 On 03-August-17	8.19	Call	Bond Future	697	1	697	1	51.00
14/11/2016	R207 On 03-August-17	8.40	Call	Bond Future	904	1	904	1	0.00
14/11/2016	R207 On 03-August-17	8.39	Call	Bond Future	893	1	893	1	0.00
14/11/2016	R207 On 03-August-17	8.41	Call	Bond Future	915	1	915	1	0.00
14/11/2016	R207 On 03-August-17	8.39	Put	Bond Future	1056	1	1056	1	0.00
14/11/2016	R207 On 03-August-17	8.41	Put	Bond Future	1035	1	1035	1	0.00
14/11/2016	R207 On 03-August-17	8.19	Put	Bond Future	1286	1	1286	1	0.00
14/11/2016	R207 On 03-August-17	8.40	Put	Bond Future	1045	1	1045	1	0.00
14/11/2016	R208 On 02-February-17			Bond Future	8.58	96.2546	8.5834	96.2546	33,544.00
14/11/2016	R208 On 02-February-17	8.64	Call	Bond Future	938	1	938	1	0.00
14/11/2016	R208 On 02-February-17	8.63	Call	Bond Future	920	1	920	1	0.00
14/11/2016	R208 On 02-February-17	8.65	Call	Bond Future	956	1	956	1	0.00
14/11/2016	R208 On 02-February-17	8.65	Put	Bond Future	737	1	737	1	0.00
14/11/2016	R208 On 02-February-17	8.64	Put	Bond Future	752	1	752	1	0.00
14/11/2016	R208 On 02-February-17	8.63	Put	Bond Future	767	1	767	1	0.00
14/11/2016	R208 On 04-May-17			Bond Future	8.63	94.7304	8.6346	94.7304	0.00
14/11/2016	R208 On 04-May-17	8.37	Call	Bond Future	796	1	796	1	0.00
14/11/2016	R208 On 04-May-17	8.39	Call	Bond Future	821	1	821	1	0.00
14/11/2016	R208 On 04-May-17	8.38	Call	Bond Future	808	1	808	1	0.00
14/11/2016	R208 On 04-May-17	8.37	Put	Bond Future	1627	2	1627	2	0.00
14/11/2016	R208 On 04-May-17	8.39	Put	Bond Future	1590	2	1590	2	0.00

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14/11/2016	R208 On 04-May-17	8.38	Put	Bond Future	1608	2	1608	2	0.00
14/11/2016	R208 On 03-August-17			Bond Future	8.66	96.6590	8.6630	96.6590	0.00
14/11/2016	R208 On 03-August-17	8.30	Call	Bond Future	941	1	941	1	0.00
14/11/2016	R208 On 03-August-17	8.32	Call	Bond Future	965	1	965	1	0.00
14/11/2016	R208 On 03-August-17	8.31	Call	Bond Future	953	1	953	1	0.00
14/11/2016	R208 On 03-August-17	8.31	Put	Bond Future	2005	2	2005	2	0.00
14/11/2016	R208 On 03-August-17	8.32	Put	Bond Future	1987	2	1987	2	0.00
14/11/2016	R208 On 03-August-17	8.30	Put	Bond Future	2023	2	2023	2	0.00
14/11/2016	R209 On 02-February-17			Bond Future	9.80	71.9860	9.8010	71.9860	62,091.00
14/11/2016	R209 On 02-February-17	9.53	Call	Bond Future	1226	1	1226	1	0.00
14/11/2016	R209 On 02-February-17	9.55	Call	Bond Future	1276	1	1276	1	0.00
14/11/2016	R209 On 02-February-17	9.54	Call	Bond Future	1251	1	1251	1	0.00
14/11/2016	R209 On 02-February-17	9.53	Put	Bond Future	3029	3	3029	3	0.00
14/11/2016	R209 On 02-February-17	9.54	Put	Bond Future	2986	3	2986	3	0.00
14/11/2016	R209 On 02-February-17	9.55	Put	Bond Future	2944	3	2944	3	0.00
14/11/2016	R209 On 04-May-17			Bond Future	9.85	70.2401	9.8516	70.2401	0.00
14/11/2016	R209 On 04-May-17	9.46	Call	Bond Future	1764	2	1764	2	0.00
14/11/2016	R209 On 04-May-17	9.48	Call	Bond Future	1812	2	1812	2	0.00
14/11/2016	R209 On 04-May-17	9.47	Call	Bond Future	1788	2	1788	2	0.00
14/11/2016	R209 On 04-May-17	9.46	Put	Bond Future	4367	4	4367	4	0.00
14/11/2016	R209 On 04-May-17	9.47	Put	Bond Future	4323	4	4323	4	0.00
14/11/2016	R209 On 04-May-17	9.48	Put	Bond Future	4279	4	4279	4	0.00
14/11/2016	R209 On 03-August-17			Bond Future	9.89	71.6704	9.8935	71.6704	0.00
14/11/2016	R209 On 03-August-17	9.44	Call	Bond Future	2351	2	2351	2	0.00
14/11/2016	R209 On 03-August-17	9.43	Call	Bond Future	2326	2	2326	2	0.00
14/11/2016	R209 On 03-August-17	9.45	Call	Bond Future	2376	2	2376	2	0.00
14/11/2016	R209 On 03-August-17	9.45	Put	Bond Future	5310	5	5310	5	0.00
14/11/2016	R209 On 03-August-17	9.44	Put	Bond Future	5354	5	5354	5	0.00
14/11/2016	R209 On 03-August-17	9.43	Put	Bond Future	5397	5	5397	5	0.00
14/11/2016	R210 On 02-February-17			Bond Future	188.81	188.8416	188.8069	188.8416	2,001.00
14/11/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R210 On 02-February-17	190.84	Put	Bond Future	2033	2	2033	2	0.00

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14/11/2016	R210 On 02-February-17	190.86	Put	Bond Future	2053	2	2053	2	0.00
14/11/2016	R210 On 02-February-17	190.85	Put	Bond Future	2043	2	2043	2	0.00
14/11/2016	R210 On 04-May-17			Bond Future	190.18	190.2226	190.1818	190.2226	0.00
14/11/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R210 On 04-May-17	192.31	Put	Bond Future	2128	2	2128	2	0.00
14/11/2016	R210 On 04-May-17	192.33	Put	Bond Future	2148	2	2148	2	0.00
14/11/2016	R210 On 04-May-17	192.32	Put	Bond Future	2138	2	2138	2	0.00
14/11/2016	R210 On 03-August-17			Bond Future	194.06	194.1051	194.0617	194.1051	0.00
14/11/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R210 On 03-August-17	196.29	Put	Bond Future	2228	2	2228	2	0.00
14/11/2016	R210 On 03-August-17	196.30	Put	Bond Future	2238	2	2238	2	0.00
14/11/2016	R210 On 03-August-17	196.28	Put	Bond Future	2218	2	2218	2	0.00
14/11/2016	R212 On 02-February-17			Bond Future	147.90	147.9230	147.8952	147.9230	3,380.00
14/11/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R212 On 02-February-17	149.29	Put	Bond Future	1395	1	1395	1	0.00
14/11/2016	R212 On 02-February-17	149.28	Put	Bond Future	1385	1	1385	1	0.00
14/11/2016	R212 On 02-February-17	149.27	Put	Bond Future	1375	1	1375	1	0.00
14/11/2016	R212 On 04-May-17			Bond Future	150.79	150.8194	150.7868	150.8194	0.00
14/11/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R212 On 04-May-17	152.24	Put	Bond Future	1453	1	1453	1	0.00
14/11/2016	R212 On 04-May-17	152.25	Put	Bond Future	1463	1	1463	1	0.00
14/11/2016	R212 On 04-May-17	152.23	Put	Bond Future	1443	1	1443	1	0.00
14/11/2016	R212 On 03-August-17			Bond Future	151.83	151.8672	151.8325	151.8672	0.00
14/11/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
14/11/2016	R212 On 03-August-17	153.36	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
14/11/2016	R212 On 03-August-17	153.34	Put	Bond Future	1507	1	1507	1	0.00
14/11/2016	R212 On 03-August-17	153.35	Put	Bond Future	1517	1	1517	1	0.00
14/11/2016	R212 On 03-August-17	153.36	Put	Bond Future	1527	1	1527	1	0.00
14/11/2016	R213 On 02-February-17			Bond Future	9.64	83.2133	9.6411	83.2133	51,202.00
14/11/2016	R213 On 02-February-17	9.40	Call	Bond Future	1266	1	1266	1	0.00
14/11/2016	R213 On 02-February-17	9.42	Call	Bond Future	1317	1	1317	1	0.00
14/11/2016	R213 On 02-February-17	9.41	Call	Bond Future	1292	1	1292	1	0.00
14/11/2016	R213 On 02-February-17	9.41	Put	Bond Future	2815	3	2815	3	0.00
14/11/2016	R213 On 02-February-17	9.42	Put	Bond Future	2774	3	2774	3	0.00
14/11/2016	R213 On 02-February-17	9.40	Put	Bond Future	2856	3	2856	3	0.00
14/11/2016	R213 On 04-May-17			Bond Future	9.69	81.2855	9.6929	81.2855	0.00
14/11/2016	R213 On 04-May-17	9.35	Call	Bond Future	1831	2	1831	2	0.00
14/11/2016	R213 On 04-May-17	9.36	Call	Bond Future	1857	2	1857	2	0.00
14/11/2016	R213 On 04-May-17	9.37	Call	Bond Future	1883	2	1883	2	0.00
14/11/2016	R213 On 04-May-17	9.36	Put	Bond Future	4037	4	4037	4	0.00
14/11/2016	R213 On 04-May-17	9.37	Put	Bond Future	3996	4	3996	4	0.00
14/11/2016	R213 On 04-May-17	9.35	Put	Bond Future	4078	4	4078	4	0.00
14/11/2016	R213 On 03-August-17			Bond Future	9.74	82.9403	9.7353	82.9403	0.00
14/11/2016	R213 On 03-August-17	9.33	Call	Bond Future	2361	2	2361	2	0.00
14/11/2016	R213 On 03-August-17	9.34	Call	Bond Future	2387	3	2387	3	0.00
14/11/2016	R213 On 03-August-17	9.35	Call	Bond Future	2412	3	2412	3	0.00
14/11/2016	R213 On 03-August-17	9.34	Put	Bond Future	4954	5	4954	5	0.00
14/11/2016	R213 On 03-August-17	9.35	Put	Bond Future	4913	5	4913	5	0.00
14/11/2016	R213 On 03-August-17	9.33	Put	Bond Future	4995	5	4995	5	0.00
14/11/2016	R214 On 02-February-17			Bond Future	9.88	72.2405	9.8772	72.2405	34,384.00
14/11/2016	R214 On 02-February-17	9.67	Call	Bond Future	1496	2	1496	2	0.00
14/11/2016	R214 On 02-February-17	9.66	Call	Bond Future	1469	2	1469	2	0.00
14/11/2016	R214 On 02-February-17	9.68	Call	Bond Future	1524	2	1524	2	0.00
14/11/2016	R214 On 02-February-17	9.67	Put	Bond Future	2925	3	2925	3	0.00
14/11/2016	R214 On 02-February-17	9.66	Put	Bond Future	2967	3	2967	3	0.00
14/11/2016	R214 On 02-February-17	9.68	Put	Bond Future	2883	3	2883	3	0.00
14/11/2016	R214 On 04-May-17			Bond Future	9.93	70.3522	9.9259	70.3522	0.00
14/11/2016	R214 On 04-May-17	9.56	Call	Bond Future	1963	2	1963	2	0.00
14/11/2016	R214 On 04-May-17	9.58	Call	Bond Future	2017	2	2017	2	0.00

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14/11/2016	R214 On 04-May-17	9.57	Call	Bond Future	1989	2	1989	2	0.00
14/11/2016	R214 On 04-May-17	9.56	Put	Bond Future	4497	4	4497	4	0.00
14/11/2016	R214 On 04-May-17	9.57	Put	Bond Future	4452	4	4452	4	0.00
14/11/2016	R214 On 04-May-17	9.58	Put	Bond Future	4408	4	4408	4	0.00
14/11/2016	R214 On 03-August-17			Bond Future	9.97	71.7845	9.9667	71.7845	0.00
14/11/2016	R214 On 03-August-17	9.51	Call	Bond Future	2507	3	2507	3	0.00
14/11/2016	R214 On 03-August-17	9.52	Call	Bond Future	2535	3	2535	3	0.00
14/11/2016	R214 On 03-August-17	9.53	Call	Bond Future	2562	3	2562	3	0.00
14/11/2016	R214 On 03-August-17	9.52	Put	Bond Future	5625	6	5625	6	0.00
14/11/2016	R214 On 03-August-17	9.53	Put	Bond Future	5580	5	5580	5	0.00
14/11/2016	R214 On 03-August-17	9.51	Put	Bond Future	5669	6	5669	6	0.00
14/11/2016	R248 On 02-February-17			Bond Future	9.92	92.8739	9.9238	92.8739	61,332.00
14/11/2016	R248 On 02-February-17	9.76	Call	Bond Future	2199	2	2199	2	0.00
14/11/2016	R248 On 02-February-17	9.78	Call	Bond Future	2275	2	2275	2	0.00
14/11/2016	R248 On 02-February-17	9.77	Call	Bond Future	2236	2	2236	2	0.00
14/11/2016	R248 On 02-February-17	9.77	Put	Bond Future	3580	3	3580	3	0.00
14/11/2016	R248 On 02-February-17	9.76	Put	Bond Future	3631	4	3631	4	0.00
14/11/2016	R248 On 02-February-17	9.78	Put	Bond Future	3530	3	3530	3	0.00
14/11/2016	R248 On 04-May-17			Bond Future	9.97	90.2466	9.9742	90.2466	0.00
14/11/2016	R248 On 04-May-17	9.67	Call	Bond Future	2903	3	2903	3	0.00
14/11/2016	R248 On 04-May-17	9.66	Call	Bond Future	2867	3	2867	3	0.00
14/11/2016	R248 On 04-May-17	9.65	Call	Bond Future	2831	3	2831	3	0.00
14/11/2016	R248 On 04-May-17	9.66	Put	Bond Future	5624	6	5624	6	0.00
14/11/2016	R248 On 04-May-17	9.65	Put	Bond Future	5679	6	5679	6	0.00
14/11/2016	R248 On 04-May-17	9.67	Put	Bond Future	5570	5	5570	5	0.00
14/11/2016	R248 On 03-August-17			Bond Future	10.02	92.0840	10.0166	92.0840	0.00
14/11/2016	R248 On 03-August-17	9.57	Call	Bond Future	3457	4	3457	4	0.00
14/11/2016	R248 On 03-August-17	9.58	Call	Bond Future	3493	4	3493	4	0.00
14/11/2016	R248 On 03-August-17	9.56	Call	Bond Future	3422	4	3422	4	0.00
14/11/2016	R248 On 03-August-17	9.57	Put	Bond Future	7389	7	7389	7	0.00
14/11/2016	R248 On 03-August-17	9.58	Put	Bond Future	7334	7	7334	7	0.00
14/11/2016	R248 On 03-August-17	9.56	Put	Bond Future	7446	7	7446	7	0.00