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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
16/11/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	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
16/11/2016	2025 On 02-February-17			Bond Future	128.97	129.0264	128.9662	129.0264	3,255.00
16/11/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2025 On 02-February-17	129.99	Put	Bond Future	1024	1	1024	1	0.00
16/11/2016	2025 On 02-February-17	130.00	Put	Bond Future	1034	1	1034	1	0.00
16/11/2016	2025 On 02-February-17	130.01	Put	Bond Future	1044	1	1044	1	0.00
16/11/2016	2025 On 04-May-17			Bond Future	131.49	131.5486	131.4910	131.5486	0.00
16/11/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2025 On 04-May-17	132.57	Put	Bond Future	1079	1	1079	1	0.00
16/11/2016	2025 On 04-May-17	132.58	Put	Bond Future	1089	1	1089	1	0.00
16/11/2016	2025 On 04-May-17	132.56	Put	Bond Future	1069	1	1069	1	0.00
16/11/2016	2025 On 03-August-17			Bond Future	132.81	132.8976	132.8133	132.8976	0.00
16/11/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2025 On 03-August-17	133.96	Put	Bond Future	1147	1	1147	1	0.00
16/11/2016	2025 On 03-August-17	133.97	Put	Bond Future	1157	1	1157	1	0.00
16/11/2016	2025 On 03-August-17	133.98	Put	Bond Future	1167	1	1167	1	0.00
16/11/2016	2030 On 02-February-17			Bond Future	9.47	89.0168	9.4725	89.0168	38,639.00
16/11/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2030 On 02-February-17	9.30	Put	Bond Future	1186	1	1186	1	0.00
16/11/2016	2030 On 02-February-17	9.31	Put	Bond Future	1117	1	1117	1	0.00
16/11/2016	2030 On 02-February-17	9.29	Put	Bond Future	1256	2	1256	2	0.00
16/11/2016	2030 On 04-May-17			Bond Future	9.53	90.7520	9.5258	90.7520	0.00
16/11/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2030 On 04-May-17	9.33	Put	Bond Future	1329	2	1329	2	0.00
16/11/2016	2030 On 04-May-17	9.32	Put	Bond Future	1397	2	1397	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
16/11/2016	2030 On 04-May-17	9.34	Put	Bond Future	1260	2	1260	2	0.00
16/11/2016	2030 On 03-August-17			Bond Future	9.57	88.5902	9.5736	88.5902	0.00
16/11/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2030 On 03-August-17	9.34	Put	Bond Future	1565	2	1565	2	0.00
16/11/2016	2030 On 03-August-17	9.33	Put	Bond Future	1633	2	1633	2	0.00
16/11/2016	2030 On 03-August-17	9.35	Put	Bond Future	1498	2	1498	2	0.00
16/11/2016	2032 On 02-February-17			Bond Future	9.59	92.0572	9.5946	92.0572	18,016.00
16/11/2016	2032 On 02-February-17	9.51	Call	Bond Future	1888	2	1888	2	0.00
16/11/2016	2032 On 02-February-17	9.53	Call	Bond Future	1957	2	1957	2	0.00
16/11/2016	2032 On 02-February-17	9.52	Call	Bond Future	1922	2	1922	2	0.00
16/11/2016	2032 On 02-February-17	9.52	Put	Bond Future	2468	3	2468	3	0.00
16/11/2016	2032 On 02-February-17	9.53	Put	Bond Future	2429	3	2429	3	0.00
16/11/2016	2032 On 02-February-17	9.51	Put	Bond Future	2508	3	2508	3	0.00
16/11/2016	2032 On 04-May-17			Bond Future	9.65	89.6919	9.6465	89.6919	0.00
16/11/2016	2032 On 04-May-17	9.46	Call	Bond Future	2581	2	2581	2	0.00
16/11/2016	2032 On 04-May-17	9.45	Call	Bond Future	2549	2	2549	2	0.00
16/11/2016	2032 On 04-May-17	9.44	Call	Bond Future	2517	2	2517	2	0.00
16/11/2016	2032 On 04-May-17	9.45	Put	Bond Future	3979	4	3979	4	0.00
16/11/2016	2032 On 04-May-17	9.44	Put	Bond Future	4021	4	4021	4	0.00
16/11/2016	2032 On 04-May-17	9.46	Put	Bond Future	3938	4	3938	4	0.00
16/11/2016	2032 On 03-August-17			Bond Future	9.69	91.5161	9.6914	91.5161	0.00
16/11/2016	2032 On 03-August-17	9.43	Call	Bond Future	3104	3	3104	3	0.00
16/11/2016	2032 On 03-August-17	9.45	Call	Bond Future	3168	3	3168	3	0.00
16/11/2016	2032 On 03-August-17	9.44	Call	Bond Future	3136	3	3136	3	0.00
16/11/2016	2032 On 03-August-17	9.45	Put	Bond Future	4909	5	4909	5	0.00
16/11/2016	2032 On 03-August-17	9.43	Put	Bond Future	4991	5	4991	5	0.00
16/11/2016	2032 On 03-August-17	9.44	Put	Bond Future	4950	5	4950	5	0.00
16/11/2016	2033 On 02-February-17			Bond Future	107.92	107.9706	107.9216	107.9706	5,474.00
16/11/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2033 On 02-February-17	109.71	Put	Bond Future	1788	2	1788	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
16/11/2016	2033 On 02-February-17	109.72	Put	Bond Future	1798	2	1798	2	0.00
16/11/2016	2033 On 02-February-17	109.70	Put	Bond Future	1778	2	1778	2	0.00
16/11/2016	2033 On 04-May-17			Bond Future	109.00	109.0420	108.9952	109.0420	0.00
16/11/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2033 On 04-May-17	110.84	Put	Bond Future	1845	2	1845	2	0.00
16/11/2016	2033 On 04-May-17	110.85	Put	Bond Future	1855	2	1855	2	0.00
16/11/2016	2033 On 04-May-17	110.83	Put	Bond Future	1835	2	1835	2	0.00
16/11/2016	2033 On 03-August-17			Bond Future	111.20	111.2648	111.1959	111.2648	0.00
16/11/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2033 On 03-August-17	113.12	Put	Bond Future	1924	2	1924	2	0.00
16/11/2016	2033 On 03-August-17	113.13	Put	Bond Future	1934	2	1934	2	0.00
16/11/2016	2033 On 03-August-17	113.14	Put	Bond Future	1944	2	1944	2	0.00
16/11/2016	2037 On 02-February-17			Bond Future	9.79	88.7650	9.7882	88.7650	45,061.00
16/11/2016	2037 On 02-February-17	9.66	Call	Bond Future	2007	2	2007	2	0.00
16/11/2016	2037 On 02-February-17	9.68	Call	Bond Future	2078	2	2078	2	0.00
16/11/2016	2037 On 02-February-17	9.67	Call	Bond Future	2042	2	2042	2	0.00
16/11/2016	2037 On 02-February-17	9.66	Put	Bond Future	3033	3	3033	3	0.00
16/11/2016	2037 On 02-February-17	9.67	Put	Bond Future	2987	3	2987	3	0.00
16/11/2016	2037 On 02-February-17	9.68	Put	Bond Future	2943	3	2943	3	0.00
16/11/2016	2037 On 04-May-17			Bond Future	9.84	90.4953	9.8424	90.4953	0.00
16/11/2016	2037 On 04-May-17	9.59	Call	Bond Future	2698	3	2698	3	0.00
16/11/2016	2037 On 04-May-17	9.58	Call	Bond Future	2664	3	2664	3	0.00
16/11/2016	2037 On 04-May-17	9.60	Call	Bond Future	2732	3	2732	3	0.00
16/11/2016	2037 On 04-May-17	9.58	Put	Bond Future	4760	5	4760	5	0.00
16/11/2016	2037 On 04-May-17	9.60	Put	Bond Future	4666	5	4666	5	0.00
16/11/2016	2037 On 04-May-17	9.59	Put	Bond Future	4713	5	4713	5	0.00
16/11/2016	2037 On 03-August-17			Bond Future	9.89	88.0778	9.8920	88.0778	0.00
16/11/2016	2037 On 03-August-17	9.58	Call	Bond Future	3354	3	3354	3	0.00
16/11/2016	2037 On 03-August-17	9.57	Call	Bond Future	3320	3	3320	3	0.00
16/11/2016	2037 On 03-August-17	9.56	Call	Bond Future	3286	3	3286	3	0.00

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16/11/2016	2037 On 03-August-17	9.56	Put	Bond Future	5923	6	5923	6	0.00
16/11/2016	2037 On 03-August-17	9.57	Put	Bond Future	5875	6	5875	6	0.00
16/11/2016	2037 On 03-August-17	9.58	Put	Bond Future	5828	6	5828	6	0.00
16/11/2016	2038 On 02-February-17			Bond Future	134.63	134.6883	134.6254	134.6883	22,835.00
16/11/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2038 On 02-February-17	137.05	Put	Bond Future	2425	2	2425	2	0.00
16/11/2016	2038 On 02-February-17	137.06	Put	Bond Future	2435	2	2435	2	0.00
16/11/2016	2038 On 02-February-17	137.07	Put	Bond Future	2445	2	2445	2	0.00
16/11/2016	2038 On 04-May-17			Bond Future	137.26	137.3211	137.2610	137.3211	0.00
16/11/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2038 On 04-May-17	139.78	Put	Bond Future	2519	2	2519	2	0.00
16/11/2016	2038 On 04-May-17	139.79	Put	Bond Future	2529	2	2529	2	0.00
16/11/2016	2038 On 04-May-17	139.77	Put	Bond Future	2509	2	2509	2	0.00
16/11/2016	2038 On 03-August-17			Bond Future	138.53	138.6213	138.5334	138.6213	0.00
16/11/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2038 On 03-August-17	141.17	Put	Bond Future	2637	3	2637	3	0.00
16/11/2016	2038 On 03-August-17	141.16	Put	Bond Future	2627	3	2627	3	0.00
16/11/2016	2038 On 03-August-17	141.18	Put	Bond Future	2647	3	2647	3	0.00
16/11/2016	2040 On 02-February-17			Bond Future	9.81	92.5650	9.8125	92.5650	8,238.00
16/11/2016	2040 On 02-February-17	9.58	Call	Bond Future	1785	2	1785	2	0.00
16/11/2016	2040 On 02-February-17	9.60	Call	Bond Future	1854	2	1854	2	0.00
16/11/2016	2040 On 02-February-17	9.59	Call	Bond Future	1819	2	1819	2	0.00
16/11/2016	2040 On 02-February-17	9.58	Put	Bond Future	3800	4	3800	4	0.00
16/11/2016	2040 On 02-February-17	9.60	Put	Bond Future	3692	4	3692	4	0.00
16/11/2016	2040 On 02-February-17	9.59	Put	Bond Future	3746	4	3746	4	0.00
16/11/2016	2040 On 04-May-17			Bond Future	9.87	94.3694	9.8657	94.3694	0.00
16/11/2016	2040 On 04-May-17	9.64	Call	Bond Future	3059	3	3059	3	0.00
16/11/2016	2040 On 04-May-17	9.63	Call	Bond Future	3021	3	3021	3	0.00

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16/11/2016	2040 On 04-May-17	9.62	Call	Bond Future	2985	3	2985	3	0.00
16/11/2016	2040 On 04-May-17	9.63	Put	Bond Future	5043	5	5043	5	0.00
16/11/2016	2040 On 04-May-17	9.62	Put	Bond Future	5094	5	5094	5	0.00
16/11/2016	2040 On 04-May-17	9.64	Put	Bond Future	4993	5	4993	5	0.00
16/11/2016	2040 On 03-August-17			Bond Future	9.91	91.7803	9.9145	91.7803	0.00
16/11/2016	2040 On 03-August-17	9.61	Call	Bond Future	3710	4	3710	4	0.00
16/11/2016	2040 On 03-August-17	9.62	Call	Bond Future	3747	4	3747	4	0.00
16/11/2016	2040 On 03-August-17	9.63	Call	Bond Future	3784	4	3784	4	0.00
16/11/2016	2040 On 03-August-17	9.62	Put	Bond Future	6258	6	6258	6	0.00
16/11/2016	2040 On 03-August-17	9.63	Put	Bond Future	6208	6	6208	6	0.00
16/11/2016	2040 On 03-August-17	9.61	Put	Bond Future	6308	6	6308	6	0.00
16/11/2016	2044 On 02-February-17			Bond Future	9.82	89.8836	9.8157	89.8836	20,659.00
16/11/2016	2044 On 02-February-17	9.77	Call	Bond Future	2527	2	2527	2	0.00
16/11/2016	2044 On 02-February-17	9.76	Call	Bond Future	2485	2	2485	2	0.00
16/11/2016	2044 On 02-February-17	9.78	Call	Bond Future	2568	2	2568	2	0.00
16/11/2016	2044 On 02-February-17	9.78	Put	Bond Future	2876	3	2876	3	0.00
16/11/2016	2044 On 02-February-17	9.77	Put	Bond Future	2921	3	2921	3	0.00
16/11/2016	2044 On 02-February-17	9.76	Put	Bond Future	2967	3	2967	3	0.00
16/11/2016	2044 On 04-May-17			Bond Future	9.87	91.6358	9.8669	91.6358	0.00
16/11/2016	2044 On 04-May-17	9.67	Call	Bond Future	3222	3	3222	3	0.00
16/11/2016	2044 On 04-May-17	9.68	Call	Bond Future	3261	3	3261	3	0.00
16/11/2016	2044 On 04-May-17	9.66	Call	Bond Future	3184	3	3184	3	0.00
16/11/2016	2044 On 04-May-17	9.67	Put	Bond Future	4928	5	4928	5	0.00
16/11/2016	2044 On 04-May-17	9.68	Put	Bond Future	4878	5	4878	5	0.00
16/11/2016	2044 On 04-May-17	9.66	Put	Bond Future	4977	5	4977	5	0.00
16/11/2016	2044 On 03-August-17			Bond Future	9.91	89.1162	9.9137	89.1162	0.00
16/11/2016	2044 On 03-August-17	9.64	Call	Bond Future	3893	4	3893	4	0.00
16/11/2016	2044 On 03-August-17	9.62	Call	Bond Future	3817	4	3817	4	0.00
16/11/2016	2044 On 03-August-17	9.63	Call	Bond Future	3855	4	3855	4	0.00
16/11/2016	2044 On 03-August-17	9.62	Put	Bond Future	6357	6	6357	6	0.00
16/11/2016	2044 On 03-August-17	9.63	Put	Bond Future	6307	6	6307	6	0.00
16/11/2016	2044 On 03-August-17	9.64	Put	Bond Future	6256	6	6256	6	0.00
16/11/2016	2046 On 02-February-17			Bond Future	134.78	134.8392	134.7778	134.8392	18,352.00
16/11/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00

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16/11/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2046 On 02-February-17	137.14	Put	Bond Future	2362	2	2362	2	0.00
16/11/2016	2046 On 02-February-17	137.15	Put	Bond Future	2372	2	2372	2	0.00
16/11/2016	2046 On 02-February-17	137.13	Put	Bond Future	2352	2	2352	2	0.00
16/11/2016	2046 On 04-May-17			Bond Future	135.89	135.9471	135.8881	135.9471	0.00
16/11/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2046 On 04-May-17	138.33	Put	Bond Future	2442	2	2442	2	0.00
16/11/2016	2046 On 04-May-17	138.34	Put	Bond Future	2452	2	2452	2	0.00
16/11/2016	2046 On 04-May-17	138.32	Put	Bond Future	2432	2	2432	2	0.00
16/11/2016	2046 On 03-August-17			Bond Future	138.63	138.7182	138.6320	138.7182	0.00
16/11/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2046 On 03-August-17	141.19	Put	Bond Future	2558	2	2558	2	0.00
16/11/2016	2046 On 03-August-17	141.17	Put	Bond Future	2538	2	2538	2	0.00
16/11/2016	2046 On 03-August-17	141.18	Put	Bond Future	2548	2	2548	2	0.00
16/11/2016	2050 On 02-February-17			Bond Future	143.92	143.9842	143.9173	143.9842	24,754.00
16/11/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2050 On 02-February-17	144.97	Put	Bond Future	1053	1	1053	1	0.00
16/11/2016	2050 On 02-February-17	144.98	Put	Bond Future	1063	1	1063	1	0.00
16/11/2016	2050 On 02-February-17	144.96	Put	Bond Future	1043	1	1043	1	0.00
16/11/2016	2050 On 04-May-17			Bond Future	146.73	146.7986	146.7349	146.7986	0.00
16/11/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2050 On 04-May-17	147.84	Put	Bond Future	1105	1	1105	1	0.00
16/11/2016	2050 On 04-May-17	147.85	Put	Bond Future	1115	1	1115	1	0.00
16/11/2016	2050 On 04-May-17	147.83	Put	Bond Future	1095	1	1095	1	0.00
16/11/2016	2050 On 03-August-17			Bond Future	148.04	148.1292	148.0359	148.1292	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
16/11/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
16/11/2016	2050 On 03-August-17	149.22	Put	Bond Future	1184	1	1184	1	0.00
16/11/2016	2050 On 03-August-17	149.24	Put	Bond Future	1204	1	1204	1	0.00
16/11/2016	2050 On 03-August-17	149.23	Put	Bond Future	1194	1	1194	1	0.00
16/11/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	AL37 On 02-February-17			Index Future	509.83	509.2260	509.8290	509.2260	7.00
16/11/2016	AL37 On 04-May-17			Index Future	519.78	519.1470	519.7790	519.1470	0.00
16/11/2016	AL37 On 03-August-17			Index Future	530.24	529.6960	530.2430	529.6960	0.00
16/11/2016	AL7T On 02-February-17			Index Future	586.47	585.1880	586.4740	585.1880	2.00
16/11/2016	AL7T On 04-May-17			Index Future	597.92	596.5890	597.9200	596.5890	0.00
16/11/2016	AL7T On 03-August-17			Index Future	609.96	608.7120	609.9570	608.7120	0.00
16/11/2016	ALBI On 02-February-17			Index Future	532.05	530.9760	532.0470	530.9760	751.00
16/11/2016	ALBI On 04-May-17			Index Future	542.43	541.3210	542.4300	541.3210	0.00
16/11/2016	ALBI On 03-August-17			Index Future	553.35	552.3210	553.3500	552.3210	0.00
16/11/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	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
16/11/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/11/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2016	EL28 On 02-February-17			Bond Future	129.83	129.8848	129.8327	129.8848	0.00
16/11/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
16/11/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
16/11/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
16/11/2016	EL28 On 02-February-17	135.10	Put	Bond Future	5267	5	5267	5	0.00
16/11/2016	EL28 On 02-February-17	135.11	Put	Bond Future	5277	5	5277	5	0.00
16/11/2016	EL28 On 02-February-17	135.12	Put	Bond Future	5287	5	5287	5	0.00
16/11/2016	EL28 On 04-May-17			Bond Future	130.69	130.7418	130.6925	130.7418	0.00
16/11/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
16/11/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
16/11/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
16/11/2016	EL28 On 04-May-17	137.90	Put	Bond Future	7208	7	7208	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
16/11/2016	EL28 On 04-May-17	137.91	Put	Bond Future	7218	7	7218	7	0.00
16/11/2016	EL28 On 04-May-17	137.92	Put	Bond Future	7228	7	7228	7	0.00
16/11/2016	EL28 On 03-August-17			Bond Future	133.33	133.4072	133.3314	133.4072	0.00
16/11/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
16/11/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
16/11/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
16/11/2016	EL28 On 03-August-17	135.17	Put	Bond Future	1839	2	1839	2	0.00
16/11/2016	EL28 On 03-August-17	135.16	Put	Bond Future	1829	2	1829	2	0.00
16/11/2016	EL28 On 03-August-17	135.18	Put	Bond Future	1849	2	1849	2	0.00
16/11/2016	ES33 On 02-February-17			Bond Future	10.70	78.2078	10.7035	78.2078	8,849.00
16/11/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
16/11/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
16/11/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
16/11/2016	ES33 On 02-February-17	10.60	Put	Bond Future	648	1	648	1	0.00
16/11/2016	ES33 On 02-February-17	10.59	Put	Bond Future	711	1	711	1	0.00
16/11/2016	ES33 On 02-February-17	10.61	Put	Bond Future	585	1	585	1	0.00
16/11/2016	ES33 On 04-May-17			Bond Future	10.79	75.9379	10.7871	75.9379	0.00
16/11/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
16/11/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
16/11/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
16/11/2016	ES33 On 04-May-17	10.55	Put	Bond Future	1477	2	1477	2	0.00
16/11/2016	ES33 On 04-May-17	10.56	Put	Bond Future	1414	2	1414	2	0.00
16/11/2016	ES33 On 04-May-17	10.54	Put	Bond Future	1541	2	1541	2	0.00
16/11/2016	ES33 On 03-August-17			Bond Future	10.86	77.4824	10.8644	77.4824	0.00
16/11/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
16/11/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
16/11/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
16/11/2016	ES33 On 03-August-17	10.53	Put	Bond Future	2068	2	2068	2	0.00
16/11/2016	ES33 On 03-August-17	10.55	Put	Bond Future	1942	2	1942	2	0.00
16/11/2016	ES33 On 03-August-17	10.54	Put	Bond Future	2005	2	2005	2	0.00
16/11/2016	ES42 On 02-February-17			Bond Future	10.82	82.3974	10.8186	82.3974	8,777.00
16/11/2016	ES42 On 04-May-17			Bond Future	10.90	79.7404	10.9016	79.7404	0.00
16/11/2016	ES42 On 03-August-17			Bond Future	10.98	81.3626	10.9772	81.3626	0.00
16/11/2016	GOVI On 02-February-17			GOVI	529.89	528.7880	529.8900	528.7880	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
16/11/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
16/11/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
16/11/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
16/11/2016	GOVI On 02-February-17	533.33	Put	GOVI	34400	5	34400	5	0.00
16/11/2016	GOVI On 02-February-17	533.34	Put	GOVI	34500	5	34500	5	0.00
16/11/2016	GOVI On 02-February-17	533.32	Put	GOVI	34300	5	34300	5	0.00
16/11/2016	GOVI On 04-May-17			GOVI	540.23	539.0900	540.2310	539.0900	0.00
16/11/2016	GOVI On 04-May-17	262.20	Call	GOVI	2780310	277	2780310	277	0.00
16/11/2016	GOVI On 04-May-17	262.19	Call	GOVI	2780410	277	2780410	277	0.00
16/11/2016	GOVI On 04-May-17	262.18	Call	GOVI	2780510	277	2780510	277	0.00
16/11/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
16/11/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
16/11/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
16/11/2016	GOVI On 03-August-17			GOVI	551.11	550.0450	551.1070	550.0450	0.00
16/11/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
16/11/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
16/11/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
16/11/2016	GOVI On 03-August-17	561.11	Put	GOVI	100030	11	100030	11	0.00
16/11/2016	GOVI On 03-August-17	561.09	Put	GOVI	99830	11	99830	11	0.00
16/11/2016	GOVI On 03-August-17	561.10	Put	GOVI	99930	11	99930	11	0.00
16/11/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/11/2016	IGOV On 02-February-17			Index Future	252.20	252.2600	252.1990	252.2600	1,070.00
16/11/2016	IGOV On 04-May-17			Index Future	257.14	257.1900	257.1360	257.1900	0.00
16/11/2016	IGOV On 03-August-17			Index Future	262.33	262.4310	262.3270	262.4310	0.00
16/11/2016	ILBI On 02-February-17			Index Future	683.04	683.4890	683.0410	683.4890	155.00
16/11/2016	ILBI On 04-May-17			Index Future	696.32	696.7790	696.3210	696.7790	0.00
16/11/2016	ILBI On 03-August-17			Index Future	710.03	710.4940	710.0280	710.4940	0.00
16/11/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
16/11/2016	IS01 On 16-March-17			Interest Rate Swap	100.02	100.0181	100.0171	100.0181	0.00
16/11/2016	IS01 On 15-June-17			Interest Rate Swap	99.66	99.6617	99.6601	99.6617	0.00
16/11/2016	IS01 On 21-September-17			Interest Rate Swap	99.75	99.7509	99.7491	99.7509	0.00
16/11/2016	IS01 On 21-December-17			Interest Rate Swap	100.10	100.0945	100.0965	100.0945	0.00
16/11/2016	IS02 On 18-December-17			Interest Rate Swap	100.12	100.1176	100.1193	100.1176	0.00
16/11/2016	IS02 On 16-March-18			Interest Rate Swap	99.47	99.4724	99.4722	99.4724	0.00

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16/11/2016	IS02 On 15-June-18			Interest Rate Swap	99.22	99.2179	99.2154	99.2179	0.00
16/11/2016	IS02 On 21-September-18			Interest Rate Swap	99.36	99.3620	99.3634	99.3620	0.00
16/11/2016	IS02 On 21-December-18			Interest Rate Swap	99.95	99.9300	99.9500	99.9300	0.00
16/11/2016	IS05 On 17-December-20			Interest Rate Swap	99.06	99.0635	99.0597	99.0635	0.00
16/11/2016	IS05 On 16-March-21			Interest Rate Swap	98.49	98.5007	98.4854	98.5007	0.00
16/11/2016	IS05 On 15-June-21			Interest Rate Swap	97.88	97.9065	97.8789	97.9065	0.00
16/11/2016	IS05 On 21-September-21			Interest Rate Swap	98.24	98.2833	98.2447	98.2833	0.00
16/11/2016	IS05 On 21-December-21			Interest Rate Swap	100.55	100.5995	100.5543	100.5995	50.00
16/11/2016	IS10 On 17-December-25			Interest Rate Swap	100.40	100.5990	100.4015	100.5990	0.00
16/11/2016	IS10 On 16-March-26			Interest Rate Swap	97.59	97.7951	97.5922	97.7951	0.00
16/11/2016	IS10 On 15-June-26			Interest Rate Swap	96.46	96.6635	96.4567	96.6635	0.00
16/11/2016	IS10 On 21-September-26			Interest Rate Swap	98.60	98.8059	98.5996	98.8059	0.00
16/11/2016	IS10 On 21-December-26			Interest Rate Swap	102.27	102.4743	102.2728	102.4743	0.00
16/11/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/11/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/11/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/11/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/11/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
16/11/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	10,000.00
16/11/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
16/11/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
16/11/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	1,000.00
16/11/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
16/11/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
16/11/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
16/11/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
16/11/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.85	92.1500	7.8500	92.1500	0.00
16/11/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.88	92.1200	7.8800	92.1200	0.00
16/11/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
16/11/2016	R023 On 02-February-17			Bond Future	8.75	98.6319	8.7503	98.6319	16,460.00
16/11/2016	R023 On 02-February-17	8.86	Call	Bond Future	1494	1	1494	1	0.00
16/11/2016	R023 On 02-February-17	8.85	Call	Bond Future	1469	1	1469	1	0.00
16/11/2016	R023 On 02-February-17	8.84	Call	Bond Future	1443	1	1443	1	0.00
16/11/2016	R023 On 02-February-17	8.85	Put	Bond Future	1022	1	1022	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
16/11/2016	R023 On 02-February-17	8.84	Put	Bond Future	1041	1	1041	1	0.00
16/11/2016	R023 On 02-February-17	8.86	Put	Bond Future	1003	1	1003	1	0.00
16/11/2016	R023 On 04-May-17			Bond Future	8.79	96.6214	8.7937	96.6214	0.00
16/11/2016	R023 On 04-May-17	8.59	Call	Bond Future	1328	1	1328	1	0.00
16/11/2016	R023 On 04-May-17	8.61	Call	Bond Future	1367	1	1367	1	0.00
16/11/2016	R023 On 04-May-17	8.60	Call	Bond Future	1347	1	1347	1	0.00
16/11/2016	R023 On 04-May-17	8.59	Put	Bond Future	2219	2	2219	2	0.00
16/11/2016	R023 On 04-May-17	8.61	Put	Bond Future	2169	2	2169	2	0.00
16/11/2016	R023 On 04-May-17	8.60	Put	Bond Future	2194	2	2194	2	0.00
16/11/2016	R023 On 03-August-17			Bond Future	8.83	98.5860	8.8253	98.5860	0.00
16/11/2016	R023 On 03-August-17	8.58	Call	Bond Future	1613	2	1613	2	0.00
16/11/2016	R023 On 03-August-17	8.60	Call	Bond Future	1650	2	1650	2	0.00
16/11/2016	R023 On 03-August-17	8.59	Call	Bond Future	1631	2	1631	2	0.00
16/11/2016	R023 On 03-August-17	8.58	Put	Bond Future	2650	3	2650	3	0.00
16/11/2016	R023 On 03-August-17	8.59	Put	Bond Future	2626	3	2626	3	0.00
16/11/2016	R023 On 03-August-17	8.60	Put	Bond Future	2602	3	2602	3	0.00
16/11/2016	R035 On 02-February-17			Bond Future	9.72	96.5406	9.7220	96.5406	5,762.00
16/11/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R035 On 02-February-17	9.51	Put	Bond Future	1713	2	1713	2	0.00
16/11/2016	R035 On 02-February-17	9.52	Put	Bond Future	1631	2	1631	2	0.00
16/11/2016	R035 On 02-February-17	9.50	Put	Bond Future	1795	2	1795	2	0.00
16/11/2016	R035 On 04-May-17			Bond Future	9.77	93.9184	9.7731	93.9184	0.00
16/11/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R035 On 04-May-17	9.53	Put	Bond Future	1947	2	1947	2	0.00
16/11/2016	R035 On 04-May-17	9.54	Put	Bond Future	1865	2	1865	2	0.00
16/11/2016	R035 On 04-May-17	9.55	Put	Bond Future	1784	2	1784	2	0.00
16/11/2016	R035 On 03-August-17			Bond Future	9.82	95.8282	9.8181	95.8282	0.00
16/11/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
16/11/2016	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
16/11/2016	R035 On 03-August-17	9.50	Put	Bond Future	2532	3	2532	3	0.00
16/11/2016	R035 On 03-August-17	9.52	Put	Bond Future	2370	3	2370	3	0.00
16/11/2016	R035 On 03-August-17	9.51	Put	Bond Future	2451	3	2451	3	0.00
16/11/2016	R186 On 02-February-17			Bond Future	9.07	110.2803	9.0714	110.2803	112,731.00
16/11/2016	R186 On 02-February-17	9.50	Call	Bond Future	3706	3	3706	3	0.00
16/11/2016	R186 On 02-February-17	8.87	Call	Bond Future	1287	1	1287	1	0.00
16/11/2016	R186 On 02-February-17	9.40	Call	Bond Future	3238	3	3238	3	0.00
16/11/2016	R186 On 02-February-17	8.37	Call	Bond Future	364	0	364	0	500.00
16/11/2016	R186 On 02-February-17	8.79	Call	Bond Future	1079	1	1079	1	0.00
16/11/2016	R186 On 02-February-17	8.95	Call	Bond Future	1518	1	1518	1	0.00
16/11/2016	R186 On 02-February-17	9.02	Call	Bond Future	1739	2	1739	2	0.00
16/11/2016	R186 On 02-February-17	8.81	Call	Bond Future	1129	1	1129	1	0.00
16/11/2016	R186 On 02-February-17	8.00	Call	Bond Future	105	0	105	0	7,000.00
16/11/2016	R186 On 02-February-17	8.60	Call	Bond Future	686	1	686	1	7,000.00
16/11/2016	R186 On 02-February-17	8.43	Call	Bond Future	434	0	434	0	750.00
16/11/2016	R186 On 02-February-17	8.80	Call	Bond Future	1104	1	1104	1	0.00
16/11/2016	R186 On 02-February-17	8.90	Call	Bond Future	1370	1	1370	1	0.00
16/11/2016	R186 On 02-February-17	9.10	Call	Bond Future	2014	2	2014	2	0.00
16/11/2016	R186 On 02-February-17	8.62	Call	Bond Future	721	1	721	1	500.00
16/11/2016	R186 On 02-February-17	8.79	Put	Bond Future	3023	3	3023	3	0.00
16/11/2016	R186 On 02-February-17	8.95	Put	Bond Future	2350	2	2350	2	2,546.00
16/11/2016	R186 On 02-February-17	9.02	Put	Bond Future	2090	2	2090	2	500.00
16/11/2016	R186 On 02-February-17	8.37	Put	Bond Future	5297	6	5297	6	0.00
16/11/2016	R186 On 02-February-17	8.60	Put	Bond Future	3969	4	3969	4	0.00
16/11/2016	R186 On 02-February-17	9.40	Put	Bond Future	1025	1	1025	1	750.00
16/11/2016	R186 On 02-February-17	9.50	Put	Bond Future	832	1	832	1	13,500.00
16/11/2016	R186 On 02-February-17	8.87	Put	Bond Future	2673	3	2673	3	500.00
16/11/2016	R186 On 02-February-17	8.62	Put	Bond Future	3862	4	3862	4	0.00
16/11/2016	R186 On 02-February-17	8.00	Put	Bond Future	7761	8	7761	8	0.00
16/11/2016	R186 On 02-February-17	8.81	Put	Bond Future	2933	3	2933	3	0.00
16/11/2016	R186 On 02-February-17	9.10	Put	Bond Future	1819	2	1819	2	2,546.00
16/11/2016	R186 On 02-February-17	8.90	Put	Bond Future	2549	3	2549	3	750.00
16/11/2016	R186 On 02-February-17	8.80	Put	Bond Future	2978	3	2978	3	0.00
16/11/2016	R186 On 02-February-17	8.43	Put	Bond Future	4933	5	4933	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
16/11/2016	R186 On 04-May-17			Bond Future	9.12	112.4296	9.1194	112.4296	0.00
16/11/2016	R186 On 04-May-17	8.91	Call	Bond Future	2143	2	2143	2	0.00
16/11/2016	R186 On 04-May-17	8.89	Call	Bond Future	2084	2	2084	2	0.00
16/11/2016	R186 On 04-May-17	8.90	Call	Bond Future	2113	2	2113	2	0.00
16/11/2016	R186 On 04-May-17	8.89	Put	Bond Future	3632	4	3632	4	0.00
16/11/2016	R186 On 04-May-17	8.90	Put	Bond Future	3593	4	3593	4	0.00
16/11/2016	R186 On 04-May-17	8.91	Put	Bond Future	3554	4	3554	4	0.00
16/11/2016	R186 On 03-August-17			Bond Future	9.16	109.4099	9.1588	109.4099	0.00
16/11/2016	R186 On 03-August-17	8.91	Call	Bond Future	2675	2	2675	2	0.00
16/11/2016	R186 On 03-August-17	8.93	Call	Bond Future	2735	3	2735	3	0.00
16/11/2016	R186 On 03-August-17	8.92	Call	Bond Future	2705	2	2705	2	0.00
16/11/2016	R186 On 03-August-17	8.91	Put	Bond Future	4320	4	4320	4	0.00
16/11/2016	R186 On 03-August-17	8.92	Put	Bond Future	4283	4	4283	4	0.00
16/11/2016	R186 On 03-August-17	8.93	Put	Bond Future	4246	4	4246	4	0.00
16/11/2016	R197 On 02-February-17			Bond Future	299.15	299.2921	299.1508	299.2921	1,246.00
16/11/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R197 On 02-February-17	302.58	Put	Bond Future	3429	3	3429	3	0.00
16/11/2016	R197 On 02-February-17	302.59	Put	Bond Future	3439	3	3439	3	0.00
16/11/2016	R197 On 02-February-17	302.57	Put	Bond Future	3419	3	3419	3	0.00
16/11/2016	R197 On 04-May-17			Bond Future	305.01	305.1426	305.0072	305.1426	0.00
16/11/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R197 On 04-May-17	308.59	Put	Bond Future	3583	3	3583	3	0.00
16/11/2016	R197 On 04-May-17	308.60	Put	Bond Future	3593	3	3593	3	0.00
16/11/2016	R197 On 04-May-17	308.58	Put	Bond Future	3573	3	3573	3	0.00
16/11/2016	R197 On 03-August-17			Bond Future	304.27	304.4631	304.2662	304.4631	0.00
16/11/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R197 On 03-August-17	308.05	Put	Bond Future	3784	4	3784	4	0.00
16/11/2016	R197 On 03-August-17	308.07	Put	Bond Future	3804	4	3804	4	0.00

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16/11/2016	R197 On 03-August-17	308.06	Put	Bond Future	3794	4	3794	4	0.00
16/11/2016	R202 On 02-February-17			Bond Future	248.25	248.3648	248.2497	248.3648	36,619.00
16/11/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R202 On 02-February-17	251.73	Put	Bond Future	3480	3	3480	3	0.00
16/11/2016	R202 On 02-February-17	251.74	Put	Bond Future	3490	3	3490	3	0.00
16/11/2016	R202 On 02-February-17	251.72	Put	Bond Future	3470	3	3470	3	0.00
16/11/2016	R202 On 04-May-17			Bond Future	253.11	253.2199	253.1093	253.2199	0.00
16/11/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R202 On 04-May-17	256.71	Put	Bond Future	3601	3	3601	3	0.00
16/11/2016	R202 On 04-May-17	256.72	Put	Bond Future	3611	4	3611	4	0.00
16/11/2016	R202 On 04-May-17	256.73	Put	Bond Future	3621	4	3621	4	0.00
16/11/2016	R202 On 03-August-17			Bond Future	254.56	254.7168	254.5552	254.7168	0.00
16/11/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R202 On 03-August-17	258.36	Put	Bond Future	3805	4	3805	4	0.00
16/11/2016	R202 On 03-August-17	258.37	Put	Bond Future	3815	4	3815	4	0.00
16/11/2016	R202 On 03-August-17	258.35	Put	Bond Future	3795	4	3795	4	0.00
16/11/2016	R203 On 02-February-17			Bond Future	7.79	103.5286	7.7940	103.5286	24,463.00
16/11/2016	R203 On 02-February-17	7.70	Call	Bond Future	93	0	93	0	0.00
16/11/2016	R203 On 02-February-17	7.71	Call	Bond Future	95	0	95	0	0.00
16/11/2016	R203 On 02-February-17	7.72	Call	Bond Future	98	0	98	0	0.00
16/11/2016	R203 On 02-February-17	7.71	Put	Bond Future	144	0	144	0	0.00
16/11/2016	R203 On 02-February-17	7.70	Put	Bond Future	147	0	147	0	0.00
16/11/2016	R203 On 02-February-17	7.72	Put	Bond Future	141	0	141	0	0.00
16/11/2016	R203 On 04-May-17			Bond Future	7.60	101.3728	7.5993	101.3728	0.00
16/11/2016	R203 On 04-May-17	6.91	Call	Bond Future	27	0	27	0	0.00
16/11/2016	R203 On 04-May-17	6.93	Call	Bond Future	29	0	29	0	0.00
16/11/2016	R203 On 04-May-17	6.92	Call	Bond Future	28	0	28	0	0.00
16/11/2016	R203 On 04-May-17	6.92	Put	Bond Future	266	0	266	0	0.00

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16/11/2016	R203 On 04-May-17	6.93	Put	Bond Future	263	0	263	0	0.00
16/11/2016	R203 On 04-May-17	6.91	Put	Bond Future	268	0	268	0	0.00
16/11/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
16/11/2016	R203 On 03-August-17	4.87	Call	Bond Future	50	0	50	0	0.00
16/11/2016	R203 On 03-August-17	4.89	Call	Bond Future	52	0	52	0	0.00
16/11/2016	R203 On 03-August-17	4.88	Call	Bond Future	51	0	51	0	0.00
16/11/2016	R203 On 03-August-17	4.89	Put	Bond Future	27	0	27	0	0.00
16/11/2016	R203 On 03-August-17	4.88	Put	Bond Future	28	0	28	0	0.00
16/11/2016	R203 On 03-August-17	4.87	Put	Bond Future	28	0	28	0	0.00
16/11/2016	R204 On 02-February-17			Bond Future	7.99	100.9943	7.9923	100.9943	30,019.00
16/11/2016	R204 On 02-February-17	8.28	Call	Bond Future	664	1	664	1	0.00
16/11/2016	R204 On 02-February-17	8.30	Call	Bond Future	689	1	689	1	0.00
16/11/2016	R204 On 02-February-17	8.29	Call	Bond Future	676	1	676	1	0.00
16/11/2016	R204 On 02-February-17	8.28	Put	Bond Future	175	0	175	0	0.00
16/11/2016	R204 On 02-February-17	8.29	Put	Bond Future	170	0	170	0	0.00
16/11/2016	R204 On 02-February-17	8.30	Put	Bond Future	165	0	165	0	0.00
16/11/2016	R204 On 04-May-17			Bond Future	8.01	102.9627	8.0104	102.9627	0.00
16/11/2016	R204 On 04-May-17	7.90	Call	Bond Future	417	0	417	0	0.00
16/11/2016	R204 On 04-May-17	7.92	Call	Bond Future	431	0	431	0	0.00
16/11/2016	R204 On 04-May-17	7.91	Call	Bond Future	424	0	424	0	0.00
16/11/2016	R204 On 04-May-17	7.91	Put	Bond Future	574	1	574	1	0.00
16/11/2016	R204 On 04-May-17	7.92	Put	Bond Future	566	1	566	1	0.00
16/11/2016	R204 On 04-May-17	7.90	Put	Bond Future	582	1	582	1	0.00
16/11/2016	R204 On 03-August-17			Bond Future	7.98	101.0135	7.9817	101.0135	0.00
16/11/2016	R204 On 03-August-17	7.75	Call	Bond Future	403	0	403	0	0.00
16/11/2016	R204 On 03-August-17	7.76	Call	Bond Future	409	0	409	0	0.00
16/11/2016	R204 On 03-August-17	7.77	Call	Bond Future	415	0	415	0	0.00
16/11/2016	R204 On 03-August-17	7.75	Put	Bond Future	699	1	699	1	0.00
16/11/2016	R204 On 03-August-17	7.76	Put	Bond Future	692	1	692	1	0.00
16/11/2016	R204 On 03-August-17	7.77	Put	Bond Future	685	1	685	1	0.00
16/11/2016	R207 On 02-February-17			Bond Future	8.26	97.7765	8.2636	97.7765	86,326.00
16/11/2016	R207 On 02-February-17	8.91	Call	Bond Future	1715	2	1715	2	62.00
16/11/2016	R207 On 02-February-17	9.22	Call	Bond Future	2408	2	2408	2	0.00
16/11/2016	R207 On 02-February-17	9.24	Call	Bond Future	2454	2	2454	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
16/11/2016	R207 On 02-February-17	9.23	Call	Bond Future	2431	2	2431	2	0.00
16/11/2016	R207 On 02-February-17	9.23	Put	Bond Future	33	0	33	0	0.00
16/11/2016	R207 On 02-February-17	9.24	Put	Bond Future	31	0	31	0	0.00
16/11/2016	R207 On 02-February-17	8.91	Put	Bond Future	103	0	103	0	0.00
16/11/2016	R207 On 02-February-17	9.22	Put	Bond Future	34	0	34	0	0.00
16/11/2016	R207 On 04-May-17			Bond Future	8.31	99.6822	8.3075	99.6822	0.00
16/11/2016	R207 On 04-May-17	8.20	Call	Bond Future	689	1	689	1	0.00
16/11/2016	R207 On 04-May-17	8.22	Call	Bond Future	711	1	711	1	0.00
16/11/2016	R207 On 04-May-17	8.21	Call	Bond Future	700	1	700	1	0.00
16/11/2016	R207 On 04-May-17	8.20	Put	Bond Future	940	1	940	1	0.00
16/11/2016	R207 On 04-May-17	8.22	Put	Bond Future	915	1	915	1	0.00
16/11/2016	R207 On 04-May-17	8.21	Put	Bond Future	928	1	928	1	0.00
16/11/2016	R207 On 03-August-17			Bond Future	8.33	98.0646	8.3284	98.0646	0.00
16/11/2016	R207 On 03-August-17	8.19	Call	Bond Future	812	1	812	1	51.00
16/11/2016	R207 On 03-August-17	8.40	Call	Bond Future	1042	1	1042	1	0.00
16/11/2016	R207 On 03-August-17	8.39	Call	Bond Future	1031	1	1031	1	0.00
16/11/2016	R207 On 03-August-17	8.41	Call	Bond Future	1054	1	1054	1	0.00
16/11/2016	R207 On 03-August-17	8.39	Put	Bond Future	899	1	899	1	0.00
16/11/2016	R207 On 03-August-17	8.41	Put	Bond Future	880	1	880	1	0.00
16/11/2016	R207 On 03-August-17	8.19	Put	Bond Future	1107	1	1107	1	0.00
16/11/2016	R207 On 03-August-17	8.40	Put	Bond Future	890	1	890	1	0.00
16/11/2016	R208 On 02-February-17			Bond Future	8.47	96.3812	8.4670	96.3812	33,544.00
16/11/2016	R208 On 02-February-17	8.64	Call	Bond Future	1140	1	1140	1	0.00
16/11/2016	R208 On 02-February-17	8.63	Call	Bond Future	1120	1	1120	1	0.00
16/11/2016	R208 On 02-February-17	8.65	Call	Bond Future	1160	1	1160	1	0.00
16/11/2016	R208 On 02-February-17	8.65	Put	Bond Future	557	1	557	1	0.00
16/11/2016	R208 On 02-February-17	8.64	Put	Bond Future	569	1	569	1	0.00
16/11/2016	R208 On 02-February-17	8.63	Put	Bond Future	582	1	582	1	0.00
16/11/2016	R208 On 04-May-17			Bond Future	8.51	94.8564	8.5088	94.8564	0.00
16/11/2016	R208 On 04-May-17	8.37	Call	Bond Future	947	1	947	1	0.00
16/11/2016	R208 On 04-May-17	8.39	Call	Bond Future	976	1	976	1	0.00
16/11/2016	R208 On 04-May-17	8.38	Call	Bond Future	961	1	961	1	0.00
16/11/2016	R208 On 04-May-17	8.37	Put	Bond Future	1384	1	1384	1	0.00
16/11/2016	R208 On 04-May-17	8.39	Put	Bond Future	1350	1	1350	1	0.00

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16/11/2016	R208 On 04-May-17	8.38	Put	Bond Future	1367	1	1367	1	0.00
16/11/2016	R208 On 03-August-17			Bond Future	8.53	96.7853	8.5342	96.7853	0.00
16/11/2016	R208 On 03-August-17	8.30	Call	Bond Future	1057	1	1057	1	0.00
16/11/2016	R208 On 03-August-17	8.32	Call	Bond Future	1084	1	1084	1	0.00
16/11/2016	R208 On 03-August-17	8.31	Call	Bond Future	1070	1	1070	1	0.00
16/11/2016	R208 On 03-August-17	8.31	Put	Bond Future	1740	2	1740	2	0.00
16/11/2016	R208 On 03-August-17	8.32	Put	Bond Future	1724	2	1724	2	0.00
16/11/2016	R208 On 03-August-17	8.30	Put	Bond Future	1757	2	1757	2	0.00
16/11/2016	R209 On 02-February-17			Bond Future	9.66	72.5345	9.6644	72.5345	62,091.00
16/11/2016	R209 On 02-February-17	9.53	Call	Bond Future	1587	2	1587	2	0.00
16/11/2016	R209 On 02-February-17	9.55	Call	Bond Future	1646	2	1646	2	0.00
16/11/2016	R209 On 02-February-17	9.54	Call	Bond Future	1616	2	1616	2	0.00
16/11/2016	R209 On 02-February-17	9.53	Put	Bond Future	2490	3	2490	3	0.00
16/11/2016	R209 On 02-February-17	9.54	Put	Bond Future	2452	3	2452	3	0.00
16/11/2016	R209 On 02-February-17	9.55	Put	Bond Future	2414	2	2414	2	0.00
16/11/2016	R209 On 04-May-17			Bond Future	9.71	70.7971	9.7109	70.7971	0.00
16/11/2016	R209 On 04-May-17	9.46	Call	Bond Future	2209	2	2209	2	0.00
16/11/2016	R209 On 04-May-17	9.48	Call	Bond Future	2266	2	2266	2	0.00
16/11/2016	R209 On 04-May-17	9.47	Call	Bond Future	2237	2	2237	2	0.00
16/11/2016	R209 On 04-May-17	9.46	Put	Bond Future	3893	4	3893	4	0.00
16/11/2016	R209 On 04-May-17	9.47	Put	Bond Future	3853	4	3853	4	0.00
16/11/2016	R209 On 04-May-17	9.48	Put	Bond Future	3814	4	3814	4	0.00
16/11/2016	R209 On 03-August-17			Bond Future	9.75	72.2369	9.7511	72.2369	0.00
16/11/2016	R209 On 03-August-17	9.44	Call	Bond Future	2760	3	2760	3	0.00
16/11/2016	R209 On 03-August-17	9.43	Call	Bond Future	2731	3	2731	3	0.00
16/11/2016	R209 On 03-August-17	9.45	Call	Bond Future	2788	3	2788	3	0.00
16/11/2016	R209 On 03-August-17	9.45	Put	Bond Future	4801	5	4801	5	0.00
16/11/2016	R209 On 03-August-17	9.44	Put	Bond Future	4840	5	4840	5	0.00
16/11/2016	R209 On 03-August-17	9.43	Put	Bond Future	4880	5	4880	5	0.00
16/11/2016	R210 On 02-February-17			Bond Future	188.69	188.7729	188.6868	188.7729	1,965.00
16/11/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R210 On 02-February-17	190.84	Put	Bond Future	2153	2	2153	2	0.00

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16/11/2016	R210 On 02-February-17	190.86	Put	Bond Future	2173	2	2173	2	0.00
16/11/2016	R210 On 02-February-17	190.85	Put	Bond Future	2163	2	2163	2	0.00
16/11/2016	R210 On 04-May-17			Bond Future	190.06	190.1468	190.0642	190.1468	0.00
16/11/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R210 On 04-May-17	192.31	Put	Bond Future	2246	2	2246	2	0.00
16/11/2016	R210 On 04-May-17	192.33	Put	Bond Future	2266	2	2266	2	0.00
16/11/2016	R210 On 04-May-17	192.32	Put	Bond Future	2256	2	2256	2	0.00
16/11/2016	R210 On 03-August-17			Bond Future	193.90	194.0231	193.9019	194.0231	0.00
16/11/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R210 On 03-August-17	196.29	Put	Bond Future	2388	2	2388	2	0.00
16/11/2016	R210 On 03-August-17	196.30	Put	Bond Future	2398	2	2398	2	0.00
16/11/2016	R210 On 03-August-17	196.28	Put	Bond Future	2378	2	2378	2	0.00
16/11/2016	R212 On 02-February-17			Bond Future	147.58	147.8681	147.5838	147.8681	3,380.00
16/11/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R212 On 02-February-17	149.29	Put	Bond Future	1706	1	1706	1	0.00
16/11/2016	R212 On 02-February-17	149.28	Put	Bond Future	1696	1	1696	1	0.00
16/11/2016	R212 On 02-February-17	149.27	Put	Bond Future	1686	1	1686	1	0.00
16/11/2016	R212 On 04-May-17			Bond Future	150.47	150.7588	150.4731	150.7588	0.00
16/11/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R212 On 04-May-17	152.24	Put	Bond Future	1767	1	1767	1	0.00
16/11/2016	R212 On 04-May-17	152.25	Put	Bond Future	1777	1	1777	1	0.00
16/11/2016	R212 On 04-May-17	152.23	Put	Bond Future	1757	1	1757	1	0.00
16/11/2016	R212 On 03-August-17			Bond Future	151.48	151.8017	151.4810	151.8017	0.00
16/11/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
16/11/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
16/11/2016	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
16/11/2016	R212 On 03-August-17	153.34	Put	Bond Future	1859	2	1859	2	0.00
16/11/2016	R212 On 03-August-17	153.35	Put	Bond Future	1869	2	1869	2	0.00
16/11/2016	R212 On 03-August-17	153.36	Put	Bond Future	1879	2	1879	2	0.00
16/11/2016	R213 On 02-February-17			Bond Future	9.49	83.6940	9.4935	83.6940	51,202.00
16/11/2016	R213 On 02-February-17	9.40	Call	Bond Future	1669	2	1669	2	0.00
16/11/2016	R213 On 02-February-17	9.42	Call	Bond Future	1731	2	1731	2	0.00
16/11/2016	R213 On 02-February-17	9.41	Call	Bond Future	1700	2	1700	2	0.00
16/11/2016	R213 On 02-February-17	9.41	Put	Bond Future	2255	2	2255	2	0.00
16/11/2016	R213 On 02-February-17	9.42	Put	Bond Future	2219	2	2219	2	0.00
16/11/2016	R213 On 02-February-17	9.40	Put	Bond Future	2291	2	2291	2	0.00
16/11/2016	R213 On 04-May-17			Bond Future	9.54	81.7728	9.5403	81.7728	0.00
16/11/2016	R213 On 04-May-17	9.35	Call	Bond Future	2277	2	2277	2	0.00
16/11/2016	R213 On 04-May-17	9.36	Call	Bond Future	2306	2	2306	2	0.00
16/11/2016	R213 On 04-May-17	9.37	Call	Bond Future	2336	2	2336	2	0.00
16/11/2016	R213 On 04-May-17	9.36	Put	Bond Future	3497	4	3497	4	0.00
16/11/2016	R213 On 04-May-17	9.37	Put	Bond Future	3460	4	3460	4	0.00
16/11/2016	R213 On 04-May-17	9.35	Put	Bond Future	3534	4	3534	4	0.00
16/11/2016	R213 On 03-August-17			Bond Future	9.58	83.4356	9.5805	83.4356	0.00
16/11/2016	R213 On 03-August-17	9.33	Call	Bond Future	2792	3	2792	3	0.00
16/11/2016	R213 On 03-August-17	9.34	Call	Bond Future	2821	3	2821	3	0.00
16/11/2016	R213 On 03-August-17	9.35	Call	Bond Future	2850	3	2850	3	0.00
16/11/2016	R213 On 03-August-17	9.34	Put	Bond Future	4396	5	4396	5	0.00
16/11/2016	R213 On 03-August-17	9.35	Put	Bond Future	4360	4	4360	4	0.00
16/11/2016	R213 On 03-August-17	9.33	Put	Bond Future	4434	5	4434	5	0.00
16/11/2016	R214 On 02-February-17			Bond Future	9.74	72.8115	9.7406	72.8115	34,384.00
16/11/2016	R214 On 02-February-17	9.67	Call	Bond Future	1891	2	1891	2	0.00
16/11/2016	R214 On 02-February-17	9.66	Call	Bond Future	1859	2	1859	2	0.00
16/11/2016	R214 On 02-February-17	9.68	Call	Bond Future	1924	2	1924	2	0.00
16/11/2016	R214 On 02-February-17	9.67	Put	Bond Future	2384	2	2384	2	0.00
16/11/2016	R214 On 02-February-17	9.66	Put	Bond Future	2421	3	2421	3	0.00
16/11/2016	R214 On 02-February-17	9.68	Put	Bond Future	2346	2	2346	2	0.00
16/11/2016	R214 On 04-May-17			Bond Future	9.79	70.9320	9.7853	70.9320	0.00
16/11/2016	R214 On 04-May-17	9.56	Call	Bond Future	2425	2	2425	2	0.00
16/11/2016	R214 On 04-May-17	9.58	Call	Bond Future	2486	2	2486	2	0.00

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16/11/2016	R214 On 04-May-17	9.57	Call	Bond Future	2455	2	2455	2	0.00
16/11/2016	R214 On 04-May-17	9.56	Put	Bond Future	4002	4	4002	4	0.00
16/11/2016	R214 On 04-May-17	9.57	Put	Bond Future	3961	4	3961	4	0.00
16/11/2016	R214 On 04-May-17	9.58	Put	Bond Future	3921	4	3921	4	0.00
16/11/2016	R214 On 03-August-17			Bond Future	9.82	72.3744	9.8244	72.3744	0.00
16/11/2016	R214 On 03-August-17	9.51	Call	Bond Future	2868	3	2868	3	0.00
16/11/2016	R214 On 03-August-17	9.52	Call	Bond Future	2898	3	2898	3	0.00
16/11/2016	R214 On 03-August-17	9.53	Call	Bond Future	2928	3	2928	3	0.00
16/11/2016	R214 On 03-August-17	9.52	Put	Bond Future	5027	5	5027	5	0.00
16/11/2016	R214 On 03-August-17	9.53	Put	Bond Future	4986	5	4986	5	0.00
16/11/2016	R214 On 03-August-17	9.51	Put	Bond Future	5069	5	5069	5	0.00
16/11/2016	R248 On 02-February-17			Bond Future	9.79	93.6016	9.7870	93.6016	63,316.00
16/11/2016	R248 On 02-February-17	9.76	Call	Bond Future	2722	3	2722	3	0.00
16/11/2016	R248 On 02-February-17	9.78	Call	Bond Future	2810	3	2810	3	0.00
16/11/2016	R248 On 02-February-17	9.77	Call	Bond Future	2766	3	2766	3	0.00
16/11/2016	R248 On 02-February-17	9.77	Put	Bond Future	2916	3	2916	3	0.00
16/11/2016	R248 On 02-February-17	9.76	Put	Bond Future	2961	3	2961	3	0.00
16/11/2016	R248 On 02-February-17	9.78	Put	Bond Future	2871	3	2871	3	0.00
16/11/2016	R248 On 04-May-17			Bond Future	9.83	90.9855	9.8332	90.9855	0.00
16/11/2016	R248 On 04-May-17	9.67	Call	Bond Future	3447	3	3447	3	0.00
16/11/2016	R248 On 04-May-17	9.66	Call	Bond Future	3407	3	3407	3	0.00
16/11/2016	R248 On 04-May-17	9.65	Call	Bond Future	3367	3	3367	3	0.00
16/11/2016	R248 On 04-May-17	9.66	Put	Bond Future	4945	5	4945	5	0.00
16/11/2016	R248 On 04-May-17	9.65	Put	Bond Future	4995	5	4995	5	0.00
16/11/2016	R248 On 04-May-17	9.67	Put	Bond Future	4895	5	4895	5	0.00
16/11/2016	R248 On 03-August-17			Bond Future	9.87	92.8358	9.8738	92.8358	0.00
16/11/2016	R248 On 03-August-17	9.57	Call	Bond Future	3883	4	3883	4	0.00
16/11/2016	R248 On 03-August-17	9.58	Call	Bond Future	3922	4	3922	4	0.00
16/11/2016	R248 On 03-August-17	9.56	Call	Bond Future	3844	4	3844	4	0.00
16/11/2016	R248 On 03-August-17	9.57	Put	Bond Future	6591	7	6591	7	0.00
16/11/2016	R248 On 03-August-17	9.58	Put	Bond Future	6538	7	6538	7	0.00
16/11/2016	R248 On 03-August-17	9.56	Put	Bond Future	6644	7	6644	7	0.00