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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
24/11/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	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
24/11/2016	2025 On 02-February-17			Bond Future	128.78	128.8000	128.7762	128.8000	3,278.00
24/11/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2025 On 02-February-17	129.99	Put	Bond Future	1214	1	1214	1	0.00
24/11/2016	2025 On 02-February-17	130.00	Put	Bond Future	1224	1	1224	1	0.00
24/11/2016	2025 On 02-February-17	130.01	Put	Bond Future	1234	1	1234	1	0.00
24/11/2016	2025 On 04-May-17			Bond Future	131.29	131.3163	131.2905	131.3163	0.00
24/11/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2025 On 04-May-17	132.57	Put	Bond Future	1280	1	1280	1	0.00
24/11/2016	2025 On 04-May-17	132.58	Put	Bond Future	1290	1	1290	1	0.00
24/11/2016	2025 On 04-May-17	132.56	Put	Bond Future	1270	1	1270	1	0.00
24/11/2016	2025 On 03-August-17			Bond Future	132.60	132.6302	132.6049	132.6302	0.00
24/11/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2025 On 03-August-17	133.96	Put	Bond Future	1355	1	1355	1	0.00
24/11/2016	2025 On 03-August-17	133.97	Put	Bond Future	1365	1	1365	1	0.00
24/11/2016	2025 On 03-August-17	133.98	Put	Bond Future	1375	1	1375	1	0.00
24/11/2016	2030 On 02-February-17			Bond Future	9.46	89.5900	9.4628	89.5900	30,695.00
24/11/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2030 On 02-February-17	9.30	Put	Bond Future	1120	1	1120	1	0.00
24/11/2016	2030 On 02-February-17	9.31	Put	Bond Future	1051	1	1051	1	0.00
24/11/2016	2030 On 02-February-17	9.29	Put	Bond Future	1189	1	1189	1	0.00
24/11/2016	2030 On 04-May-17			Bond Future	9.52	91.3352	9.5164	91.3352	0.00
24/11/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2030 On 04-May-17	9.33	Put	Bond Future	1266	1	1266	1	0.00
24/11/2016	2030 On 04-May-17	9.32	Put	Bond Future	1334	1	1334	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
24/11/2016	2030 On 04-May-17	9.34	Put	Bond Future	1197	1	1197	1	0.00
24/11/2016	2030 On 03-August-17			Bond Future	9.56	89.1638	9.5643	89.1638	0.00
24/11/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2030 On 03-August-17	9.34	Put	Bond Future	1504	1	1504	1	0.00
24/11/2016	2030 On 03-August-17	9.33	Put	Bond Future	1572	1	1572	1	0.00
24/11/2016	2030 On 03-August-17	9.35	Put	Bond Future	1436	1	1436	1	0.00
24/11/2016	2032 On 02-February-17			Bond Future	9.58	92.6713	9.5846	92.6713	18,016.00
24/11/2016	2032 On 02-February-17	9.51	Call	Bond Future	1798	2	1798	2	0.00
24/11/2016	2032 On 02-February-17	9.53	Call	Bond Future	1867	2	1867	2	0.00
24/11/2016	2032 On 02-February-17	9.52	Call	Bond Future	1832	2	1832	2	0.00
24/11/2016	2032 On 02-February-17	9.52	Put	Bond Future	2305	2	2305	2	0.00
24/11/2016	2032 On 02-February-17	9.53	Put	Bond Future	2267	2	2267	2	0.00
24/11/2016	2032 On 02-February-17	9.51	Put	Bond Future	2345	2	2345	2	0.00
24/11/2016	2032 On 04-May-17			Bond Future	9.64	90.3169	9.6368	90.3169	0.00
24/11/2016	2032 On 04-May-17	9.46	Call	Bond Future	2504	3	2504	3	0.00
24/11/2016	2032 On 04-May-17	9.45	Call	Bond Future	2473	3	2473	3	0.00
24/11/2016	2032 On 04-May-17	9.44	Call	Bond Future	2441	3	2441	3	0.00
24/11/2016	2032 On 04-May-17	9.45	Put	Bond Future	3833	4	3833	4	0.00
24/11/2016	2032 On 04-May-17	9.44	Put	Bond Future	3875	4	3875	4	0.00
24/11/2016	2032 On 04-May-17	9.46	Put	Bond Future	3791	4	3791	4	0.00
24/11/2016	2032 On 03-August-17			Bond Future	9.68	92.1324	9.6818	92.1324	0.00
24/11/2016	2032 On 03-August-17	9.43	Call	Bond Future	3036	3	3036	3	0.00
24/11/2016	2032 On 03-August-17	9.45	Call	Bond Future	3099	3	3099	3	0.00
24/11/2016	2032 On 03-August-17	9.44	Call	Bond Future	3067	3	3067	3	0.00
24/11/2016	2032 On 03-August-17	9.45	Put	Bond Future	4771	5	4771	5	0.00
24/11/2016	2032 On 03-August-17	9.43	Put	Bond Future	4855	5	4855	5	0.00
24/11/2016	2032 On 03-August-17	9.44	Put	Bond Future	4813	5	4813	5	0.00
24/11/2016	2033 On 02-February-17			Bond Future	107.77	107.7864	107.7669	107.7864	5,474.00
24/11/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2033 On 02-February-17	109.71	Put	Bond Future	1943	2	1943	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
24/11/2016	2033 On 02-February-17	109.72	Put	Bond Future	1953	2	1953	2	0.00
24/11/2016	2033 On 02-February-17	109.70	Put	Bond Future	1933	2	1933	2	0.00
24/11/2016	2033 On 04-May-17			Bond Future	108.83	108.8528	108.8317	108.8528	0.00
24/11/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2033 On 04-May-17	110.84	Put	Bond Future	2008	2	2008	2	0.00
24/11/2016	2033 On 04-May-17	110.85	Put	Bond Future	2018	2	2018	2	0.00
24/11/2016	2033 On 04-May-17	110.83	Put	Bond Future	1998	2	1998	2	0.00
24/11/2016	2033 On 03-August-17			Bond Future	111.03	111.0466	111.0259	111.0466	0.00
24/11/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2033 On 03-August-17	113.12	Put	Bond Future	2094	2	2094	2	0.00
24/11/2016	2033 On 03-August-17	113.13	Put	Bond Future	2104	2	2104	2	0.00
24/11/2016	2033 On 03-August-17	113.14	Put	Bond Future	2114	2	2114	2	0.00
24/11/2016	2037 On 02-February-17			Bond Future	9.77	89.3494	9.7733	89.3494	45,471.00
24/11/2016	2037 On 02-February-17	9.66	Call	Bond Future	1890	2	1890	2	0.00
24/11/2016	2037 On 02-February-17	9.68	Call	Bond Future	1961	2	1961	2	0.00
24/11/2016	2037 On 02-February-17	9.67	Call	Bond Future	1925	2	1925	2	0.00
24/11/2016	2037 On 02-February-17	9.66	Put	Bond Future	2797	3	2797	3	0.00
24/11/2016	2037 On 02-February-17	9.67	Put	Bond Future	2752	3	2752	3	0.00
24/11/2016	2037 On 02-February-17	9.68	Put	Bond Future	2707	3	2707	3	0.00
24/11/2016	2037 On 04-May-17			Bond Future	9.83	91.0899	9.8275	91.0899	0.00
24/11/2016	2037 On 04-May-17	9.59	Call	Bond Future	2660	3	2660	3	0.00
24/11/2016	2037 On 04-May-17	9.58	Call	Bond Future	2627	3	2627	3	0.00
24/11/2016	2037 On 04-May-17	9.60	Call	Bond Future	2693	3	2693	3	0.00
24/11/2016	2037 On 04-May-17	9.58	Put	Bond Future	4607	4	4607	4	0.00
24/11/2016	2037 On 04-May-17	9.60	Put	Bond Future	4511	4	4511	4	0.00
24/11/2016	2037 On 04-May-17	9.59	Put	Bond Future	4558	4	4558	4	0.00
24/11/2016	2037 On 03-August-17			Bond Future	9.88	88.6632	9.8770	88.6632	0.00
24/11/2016	2037 On 03-August-17	9.58	Call	Bond Future	3304	3	3304	3	0.00
24/11/2016	2037 On 03-August-17	9.57	Call	Bond Future	3272	3	3272	3	0.00
24/11/2016	2037 On 03-August-17	9.56	Call	Bond Future	3239	3	3239	3	0.00

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24/11/2016	2037 On 03-August-17	9.56	Put	Bond Future	5759	6	5759	6	0.00
24/11/2016	2037 On 03-August-17	9.57	Put	Bond Future	5711	6	5711	6	0.00
24/11/2016	2037 On 03-August-17	9.58	Put	Bond Future	5663	6	5663	6	0.00
24/11/2016	2038 On 02-February-17			Bond Future	133.97	133.9968	133.9720	133.9968	22,835.00
24/11/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2038 On 02-February-17	137.05	Put	Bond Future	3078	3	3078	3	0.00
24/11/2016	2038 On 02-February-17	137.06	Put	Bond Future	3088	3	3088	3	0.00
24/11/2016	2038 On 02-February-17	137.07	Put	Bond Future	3098	3	3098	3	0.00
24/11/2016	2038 On 04-May-17			Bond Future	136.59	136.6145	136.5877	136.6145	0.00
24/11/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2038 On 04-May-17	139.78	Put	Bond Future	3192	3	3192	3	0.00
24/11/2016	2038 On 04-May-17	139.79	Put	Bond Future	3202	3	3202	3	0.00
24/11/2016	2038 On 04-May-17	139.77	Put	Bond Future	3182	3	3182	3	0.00
24/11/2016	2038 On 03-August-17			Bond Future	137.84	137.8688	137.8423	137.8688	0.00
24/11/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2038 On 03-August-17	141.17	Put	Bond Future	3328	3	3328	3	0.00
24/11/2016	2038 On 03-August-17	141.16	Put	Bond Future	3318	3	3318	3	0.00
24/11/2016	2038 On 03-August-17	141.18	Put	Bond Future	3338	3	3338	3	0.00
24/11/2016	2040 On 02-February-17			Bond Future	9.82	93.1035	9.8180	93.1035	8,238.00
24/11/2016	2040 On 02-February-17	9.58	Call	Bond Future	1629	2	1629	2	0.00
24/11/2016	2040 On 02-February-17	9.60	Call	Bond Future	1694	2	1694	2	0.00
24/11/2016	2040 On 02-February-17	9.59	Call	Bond Future	1661	2	1661	2	0.00
24/11/2016	2040 On 02-February-17	9.58	Put	Bond Future	3691	3	3691	3	0.00
24/11/2016	2040 On 02-February-17	9.60	Put	Bond Future	3580	3	3580	3	0.00
24/11/2016	2040 On 02-February-17	9.59	Put	Bond Future	3635	3	3635	3	0.00
24/11/2016	2040 On 04-May-17			Bond Future	9.87	94.9170	9.8720	94.9170	0.00
24/11/2016	2040 On 04-May-17	9.64	Call	Bond Future	2930	3	2930	3	0.00
24/11/2016	2040 On 04-May-17	9.63	Call	Bond Future	2894	3	2894	3	0.00

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24/11/2016	2040 On 04-May-17	9.62	Call	Bond Future	2859	3	2859	3	0.00
24/11/2016	2040 On 04-May-17	9.63	Put	Bond Future	4969	5	4969	5	0.00
24/11/2016	2040 On 04-May-17	9.62	Put	Bond Future	5021	5	5021	5	0.00
24/11/2016	2040 On 04-May-17	9.64	Put	Bond Future	4917	5	4917	5	0.00
24/11/2016	2040 On 03-August-17			Bond Future	9.92	92.3168	9.9213	92.3168	0.00
24/11/2016	2040 On 03-August-17	9.61	Call	Bond Future	3564	4	3564	4	0.00
24/11/2016	2040 On 03-August-17	9.62	Call	Bond Future	3600	4	3600	4	0.00
24/11/2016	2040 On 03-August-17	9.63	Call	Bond Future	3635	4	3635	4	0.00
24/11/2016	2040 On 03-August-17	9.62	Put	Bond Future	6168	6	6168	6	0.00
24/11/2016	2040 On 03-August-17	9.63	Put	Bond Future	6116	6	6116	6	0.00
24/11/2016	2040 On 03-August-17	9.61	Put	Bond Future	6220	6	6220	6	0.00
24/11/2016	2044 On 02-February-17			Bond Future	9.81	90.5142	9.8112	90.5142	20,651.00
24/11/2016	2044 On 02-February-17	9.77	Call	Bond Future	2385	3	2385	3	0.00
24/11/2016	2044 On 02-February-17	9.76	Call	Bond Future	2344	3	2344	3	0.00
24/11/2016	2044 On 02-February-17	9.78	Call	Bond Future	2427	3	2427	3	0.00
24/11/2016	2044 On 02-February-17	9.78	Put	Bond Future	2696	3	2696	3	0.00
24/11/2016	2044 On 02-February-17	9.77	Put	Bond Future	2741	3	2741	3	0.00
24/11/2016	2044 On 02-February-17	9.76	Put	Bond Future	2787	3	2787	3	0.00
24/11/2016	2044 On 04-May-17			Bond Future	9.86	92.2774	9.8628	92.2774	0.00
24/11/2016	2044 On 04-May-17	9.67	Call	Bond Future	3123	3	3123	3	0.00
24/11/2016	2044 On 04-May-17	9.68	Call	Bond Future	3160	3	3160	3	0.00
24/11/2016	2044 On 04-May-17	9.66	Call	Bond Future	3085	3	3085	3	0.00
24/11/2016	2044 On 04-May-17	9.67	Put	Bond Future	4794	5	4794	5	0.00
24/11/2016	2044 On 04-May-17	9.68	Put	Bond Future	4743	5	4743	5	0.00
24/11/2016	2044 On 04-May-17	9.66	Put	Bond Future	4844	5	4844	5	0.00
24/11/2016	2044 On 03-August-17			Bond Future	9.91	89.7494	9.9098	89.7494	0.00
24/11/2016	2044 On 03-August-17	9.64	Call	Bond Future	3775	4	3775	4	0.00
24/11/2016	2044 On 03-August-17	9.62	Call	Bond Future	3703	4	3703	4	0.00
24/11/2016	2044 On 03-August-17	9.63	Call	Bond Future	3739	4	3739	4	0.00
24/11/2016	2044 On 03-August-17	9.62	Put	Bond Future	6210	6	6210	6	0.00
24/11/2016	2044 On 03-August-17	9.63	Put	Bond Future	6158	6	6158	6	0.00
24/11/2016	2044 On 03-August-17	9.64	Put	Bond Future	6106	6	6106	6	0.00
24/11/2016	2046 On 02-February-17			Bond Future	133.73	133.7579	133.7338	133.7579	18,408.00
24/11/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00

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24/11/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2046 On 02-February-17	137.14	Put	Bond Future	3406	3	3406	3	0.00
24/11/2016	2046 On 02-February-17	137.15	Put	Bond Future	3416	3	3416	3	0.00
24/11/2016	2046 On 02-February-17	137.13	Put	Bond Future	3396	3	3396	3	0.00
24/11/2016	2046 On 04-May-17			Bond Future	134.82	134.8429	134.8169	134.8429	0.00
24/11/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2046 On 04-May-17	138.33	Put	Bond Future	3513	3	3513	3	0.00
24/11/2016	2046 On 04-May-17	138.34	Put	Bond Future	3523	3	3523	3	0.00
24/11/2016	2046 On 04-May-17	138.32	Put	Bond Future	3503	3	3503	3	0.00
24/11/2016	2046 On 03-August-17			Bond Future	137.53	137.5606	137.5348	137.5606	0.00
24/11/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2046 On 03-August-17	141.19	Put	Bond Future	3655	4	3655	4	0.00
24/11/2016	2046 On 03-August-17	141.17	Put	Bond Future	3635	4	3635	4	0.00
24/11/2016	2046 On 03-August-17	141.18	Put	Bond Future	3645	4	3645	4	0.00
24/11/2016	2050 On 02-February-17			Bond Future	142.02	142.0486	142.0227	142.0486	24,822.00
24/11/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2050 On 02-February-17	144.97	Put	Bond Future	2947	3	2947	3	0.00
24/11/2016	2050 On 02-February-17	144.98	Put	Bond Future	2957	3	2957	3	0.00
24/11/2016	2050 On 02-February-17	144.96	Put	Bond Future	2937	3	2937	3	0.00
24/11/2016	2050 On 04-May-17			Bond Future	144.80	144.8237	144.7956	144.8237	0.00
24/11/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2050 On 04-May-17	147.84	Put	Bond Future	3044	3	3044	3	0.00
24/11/2016	2050 On 04-May-17	147.85	Put	Bond Future	3054	3	3054	3	0.00
24/11/2016	2050 On 04-May-17	147.83	Put	Bond Future	3034	3	3034	3	0.00
24/11/2016	2050 On 03-August-17			Bond Future	146.05	146.0805	146.0529	146.0805	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
24/11/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
24/11/2016	2050 On 03-August-17	149.22	Put	Bond Future	3167	3	3167	3	0.00
24/11/2016	2050 On 03-August-17	149.24	Put	Bond Future	3187	3	3187	3	0.00
24/11/2016	2050 On 03-August-17	149.23	Put	Bond Future	3177	3	3177	3	0.00
24/11/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	AL37 On 02-February-17			Index Future	509.45	510.3520	509.4540	510.3520	7.00
24/11/2016	AL37 On 04-May-17			Index Future	519.37	520.2910	519.3700	520.2910	0.00
24/11/2016	AL37 On 03-August-17			Index Future	529.81	530.7460	529.8100	530.7460	0.00
24/11/2016	AL7T On 02-February-17			Index Future	586.80	588.2170	586.8030	588.2170	2.00
24/11/2016	AL7T On 04-May-17			Index Future	598.22	599.6730	598.2240	599.6730	0.00
24/11/2016	AL7T On 03-August-17			Index Future	610.25	611.7220	610.2490	611.7220	0.00
24/11/2016	ALBI On 02-February-17			Index Future	532.11	533.5990	532.1120	533.5990	751.00
24/11/2016	ALBI On 04-May-17			Index Future	542.47	543.9910	542.4690	543.9910	0.00
24/11/2016	ALBI On 03-August-17			Index Future	553.37	554.9220	553.3730	554.9220	0.00
24/11/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	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
24/11/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/11/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2016	EL28 On 02-February-17			Bond Future	129.66	129.6855	129.6644	129.6855	0.00
24/11/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
24/11/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
24/11/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
24/11/2016	EL28 On 02-February-17	135.10	Put	Bond Future	5436	5	5436	5	0.00
24/11/2016	EL28 On 02-February-17	135.11	Put	Bond Future	5446	5	5446	5	0.00
24/11/2016	EL28 On 02-February-17	135.12	Put	Bond Future	5456	5	5456	5	0.00
24/11/2016	EL28 On 04-May-17			Bond Future	130.51	130.5370	130.5140	130.5370	0.00
24/11/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
24/11/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
24/11/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
24/11/2016	EL28 On 04-May-17	137.90	Put	Bond Future	7386	7	7386	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
24/11/2016	EL28 On 04-May-17	137.91	Put	Bond Future	7396	7	7396	7	0.00
24/11/2016	EL28 On 04-May-17	137.92	Put	Bond Future	7406	7	7406	7	0.00
24/11/2016	EL28 On 03-August-17			Bond Future	133.15	133.1680	133.1453	133.1680	0.00
24/11/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
24/11/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
24/11/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
24/11/2016	EL28 On 03-August-17	135.17	Put	Bond Future	2025	2	2025	2	0.00
24/11/2016	EL28 On 03-August-17	135.16	Put	Bond Future	2015	2	2015	2	0.00
24/11/2016	EL28 On 03-August-17	135.18	Put	Bond Future	2035	2	2035	2	0.00
24/11/2016	ES33 On 02-February-17			Bond Future	10.71	78.5959	10.7059	78.5959	8,849.00
24/11/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
24/11/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
24/11/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
24/11/2016	ES33 On 02-February-17	10.60	Put	Bond Future	663	0	663	0	0.00
24/11/2016	ES33 On 02-February-17	10.59	Put	Bond Future	726	0	726	0	0.00
24/11/2016	ES33 On 02-February-17	10.61	Put	Bond Future	600	0	600	0	0.00
24/11/2016	ES33 On 04-May-17			Bond Future	10.79	76.3327	10.7903	76.3327	0.00
24/11/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
24/11/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
24/11/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
24/11/2016	ES33 On 04-May-17	10.55	Put	Bond Future	1497	1	1497	1	0.00
24/11/2016	ES33 On 04-May-17	10.56	Put	Bond Future	1433	1	1433	1	0.00
24/11/2016	ES33 On 04-May-17	10.54	Put	Bond Future	1560	1	1560	1	0.00
24/11/2016	ES33 On 03-August-17			Bond Future	10.87	77.8670	10.8680	77.8670	0.00
24/11/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
24/11/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
24/11/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
24/11/2016	ES33 On 03-August-17	10.53	Put	Bond Future	2090	2	2090	2	0.00
24/11/2016	ES33 On 03-August-17	10.55	Put	Bond Future	1964	2	1964	2	0.00
24/11/2016	ES33 On 03-August-17	10.54	Put	Bond Future	2027	2	2027	2	0.00
24/11/2016	ES42 On 02-February-17			Bond Future	10.82	82.7631	10.8215	82.7631	8,777.00
24/11/2016	ES42 On 04-May-17			Bond Future	10.91	80.1122	10.9052	80.1122	0.00
24/11/2016	ES42 On 03-August-17			Bond Future	10.98	81.7228	10.9812	81.7228	0.00
24/11/2016	GOVI On 02-February-17			GOVI	529.98	531.4590	529.9820	531.4590	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
24/11/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
24/11/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
24/11/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
24/11/2016	GOVI On 02-February-17	533.33	Put	GOVI	33480	2	33480	2	0.00
24/11/2016	GOVI On 02-February-17	533.34	Put	GOVI	33580	2	33580	2	0.00
24/11/2016	GOVI On 02-February-17	533.32	Put	GOVI	33380	2	33380	2	0.00
24/11/2016	GOVI On 04-May-17			GOVI	540.30	541.8090	540.2970	541.8090	0.00
24/11/2016	GOVI On 04-May-17	262.20	Call	GOVI	2780970	280	2780970	280	0.00
24/11/2016	GOVI On 04-May-17	262.19	Call	GOVI	2781070	280	2781070	280	0.00
24/11/2016	GOVI On 04-May-17	262.18	Call	GOVI	2781170	280	2781170	280	0.00
24/11/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
24/11/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
24/11/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
24/11/2016	GOVI On 03-August-17			GOVI	551.16	552.6960	551.1570	552.6960	0.00
24/11/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
24/11/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
24/11/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
24/11/2016	GOVI On 03-August-17	561.11	Put	GOVI	99530	8	99530	8	0.00
24/11/2016	GOVI On 03-August-17	561.09	Put	GOVI	99330	8	99330	8	0.00
24/11/2016	GOVI On 03-August-17	561.10	Put	GOVI	99430	8	99430	8	0.00
24/11/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/11/2016	IGOV On 02-February-17			Index Future	251.14	251.3170	251.1420	251.3170	1,070.00
24/11/2016	IGOV On 04-May-17			Index Future	256.05	256.2260	256.0450	256.2260	0.00
24/11/2016	IGOV On 03-August-17			Index Future	261.21	261.3900	261.2070	261.3900	0.00
24/11/2016	ILBI On 02-February-17			Index Future	680.78	681.2440	680.7760	681.2440	155.00
24/11/2016	ILBI On 04-May-17			Index Future	694.00	694.4830	694.0040	694.4830	0.00
24/11/2016	ILBI On 03-August-17			Index Future	707.67	708.1530	707.6650	708.1530	0.00
24/11/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
24/11/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0118	100.0070	100.0118	0.00
24/11/2016	IS01 On 15-June-17			Interest Rate Swap	99.64	99.6468	99.6418	99.6468	0.00
24/11/2016	IS01 On 21-September-17			Interest Rate Swap	99.71	99.7171	99.7108	99.7171	0.00
24/11/2016	IS01 On 21-December-17			Interest Rate Swap	100.04	100.0347	100.0372	100.0347	0.00
24/11/2016	IS02 On 18-December-17			Interest Rate Swap	100.06	100.0580	100.0598	100.0580	0.00
24/11/2016	IS02 On 16-March-18			Interest Rate Swap	99.40	99.3914	99.3965	99.3914	0.00

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24/11/2016	IS02 On 15-June-18			Interest Rate Swap	99.12	99.1122	99.1198	99.1122	0.00
24/11/2016	IS02 On 21-September-18			Interest Rate Swap	99.24	99.2364	99.2447	99.2364	0.00
24/11/2016	IS02 On 21-December-18			Interest Rate Swap	99.81	99.8000	99.8100	99.8000	0.00
24/11/2016	IS05 On 17-December-20			Interest Rate Swap	98.89	98.8703	98.8879	98.8703	0.00
24/11/2016	IS05 On 16-March-21			Interest Rate Swap	98.33	98.2877	98.3269	98.2877	0.00
24/11/2016	IS05 On 15-June-21			Interest Rate Swap	97.74	97.6698	97.7395	97.6698	0.00
24/11/2016	IS05 On 21-September-21			Interest Rate Swap	98.12	98.0232	98.1228	98.0232	0.00
24/11/2016	IS05 On 21-December-21			Interest Rate Swap	100.45	100.3282	100.4461	100.3282	50.00
24/11/2016	IS10 On 17-December-25			Interest Rate Swap	100.34	100.0977	100.3436	100.0977	0.00
24/11/2016	IS10 On 16-March-26			Interest Rate Swap	97.54	97.2835	97.5398	97.2835	0.00
24/11/2016	IS10 On 15-June-26			Interest Rate Swap	96.42	96.1503	96.4175	96.1503	0.00
24/11/2016	IS10 On 21-September-26			Interest Rate Swap	98.58	98.3022	98.5761	98.3022	0.00
24/11/2016	IS10 On 21-December-26			Interest Rate Swap	102.26	101.9869	102.2648	101.9869	0.00
24/11/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/11/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/11/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/11/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/11/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	10,000.00
24/11/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
24/11/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
24/11/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	1,000.00
24/11/2016	JBAF On 19-April-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
24/11/2016	JBAF On 17-May-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
24/11/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.61	92.3900	7.6100	92.3900	0.00
24/11/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.67	92.3300	7.6700	92.3300	0.00
24/11/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.73	92.2700	7.7300	92.2700	0.00
24/11/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.77	92.2300	7.7700	92.2300	0.00
24/11/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.85	92.1500	7.8500	92.1500	0.00
24/11/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.88	92.1200	7.8800	92.1200	0.00
24/11/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
24/11/2016	R023 On 02-February-17			Bond Future	8.77	98.9257	8.7715	98.9257	16,460.00
24/11/2016	R023 On 02-February-17	8.86	Call	Bond Future	1358	1	1358	1	0.00
24/11/2016	R023 On 02-February-17	8.85	Call	Bond Future	1333	1	1333	1	0.00
24/11/2016	R023 On 02-February-17	8.84	Call	Bond Future	1308	1	1308	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
24/11/2016	R023 On 02-February-17	8.85	Put	Bond Future	982	1	982	1	0.00
24/11/2016	R023 On 02-February-17	8.84	Put	Bond Future	1002	1	1002	1	0.00
24/11/2016	R023 On 02-February-17	8.86	Put	Bond Future	962	1	962	1	0.00
24/11/2016	R023 On 04-May-17			Bond Future	8.82	96.9195	8.8173	96.9195	0.00
24/11/2016	R023 On 04-May-17	8.59	Call	Bond Future	1252	1	1252	1	0.00
24/11/2016	R023 On 04-May-17	8.61	Call	Bond Future	1288	1	1288	1	0.00
24/11/2016	R023 On 04-May-17	8.60	Call	Bond Future	1270	1	1270	1	0.00
24/11/2016	R023 On 04-May-17	8.59	Put	Bond Future	2245	2	2245	2	0.00
24/11/2016	R023 On 04-May-17	8.61	Put	Bond Future	2193	2	2193	2	0.00
24/11/2016	R023 On 04-May-17	8.60	Put	Bond Future	2219	2	2219	2	0.00
24/11/2016	R023 On 03-August-17			Bond Future	8.85	98.8675	8.8509	98.8675	0.00
24/11/2016	R023 On 03-August-17	8.58	Call	Bond Future	1546	2	1546	2	0.00
24/11/2016	R023 On 03-August-17	8.60	Call	Bond Future	1582	2	1582	2	0.00
24/11/2016	R023 On 03-August-17	8.59	Call	Bond Future	1564	2	1564	2	0.00
24/11/2016	R023 On 03-August-17	8.58	Put	Bond Future	2690	3	2690	3	0.00
24/11/2016	R023 On 03-August-17	8.59	Put	Bond Future	2666	3	2666	3	0.00
24/11/2016	R023 On 03-August-17	8.60	Put	Bond Future	2641	3	2641	3	0.00
24/11/2016	R035 On 02-February-17			Bond Future	9.73	97.0505	9.7271	97.0505	5,957.00
24/11/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R035 On 02-February-17	9.51	Put	Bond Future	1754	1	1754	1	0.00
24/11/2016	R035 On 02-February-17	9.52	Put	Bond Future	1672	1	1672	1	0.00
24/11/2016	R035 On 02-February-17	9.50	Put	Bond Future	1836	2	1836	2	0.00
24/11/2016	R035 On 04-May-17			Bond Future	9.78	94.4369	9.7790	94.4369	0.00
24/11/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R035 On 04-May-17	9.53	Put	Bond Future	1993	2	1993	2	0.00
24/11/2016	R035 On 04-May-17	9.54	Put	Bond Future	1912	2	1912	2	0.00
24/11/2016	R035 On 04-May-17	9.55	Put	Bond Future	1831	2	1831	2	0.00
24/11/2016	R035 On 03-August-17			Bond Future	9.82	96.3350	9.8246	96.3350	0.00
24/11/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R035 On 03-August-17	9.51	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
24/11/2016	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R035 On 03-August-17	9.52	Put	Bond Future	2420	2	2420	2	0.00
24/11/2016	R035 On 03-August-17	9.50	Put	Bond Future	2582	2	2582	2	0.00
24/11/2016	R035 On 03-August-17	9.51	Put	Bond Future	2501	2	2501	2	0.00
24/11/2016	R186 On 02-February-17			Bond Future	9.06	110.8934	9.0617	110.8934	115,584.00
24/11/2016	R186 On 02-February-17	9.50	Call	Bond Future	3663	4	3663	4	0.00
24/11/2016	R186 On 02-February-17	8.87	Call	Bond Future	1219	1	1219	1	0.00
24/11/2016	R186 On 02-February-17	9.40	Call	Bond Future	3186	3	3186	3	0.00
24/11/2016	R186 On 02-February-17	8.37	Call	Bond Future	323	0	323	0	500.00
24/11/2016	R186 On 02-February-17	8.79	Call	Bond Future	1017	1	1017	1	0.00
24/11/2016	R186 On 02-February-17	8.95	Call	Bond Future	1445	2	1445	2	0.00
24/11/2016	R186 On 02-February-17	9.02	Call	Bond Future	1665	2	1665	2	0.00
24/11/2016	R186 On 02-February-17	8.00	Call	Bond Future	86	0	86	0	7,000.00
24/11/2016	R186 On 02-February-17	8.60	Call	Bond Future	632	1	632	1	7,000.00
24/11/2016	R186 On 02-February-17	8.81	Call	Bond Future	1065	1	1065	1	0.00
24/11/2016	R186 On 02-February-17	8.43	Call	Bond Future	389	0	389	0	750.00
24/11/2016	R186 On 02-February-17	8.80	Call	Bond Future	1041	1	1041	1	0.00
24/11/2016	R186 On 02-February-17	8.90	Call	Bond Future	1301	1	1301	1	0.00
24/11/2016	R186 On 02-February-17	9.10	Call	Bond Future	1942	2	1942	2	0.00
24/11/2016	R186 On 02-February-17	8.62	Call	Bond Future	667	1	667	1	500.00
24/11/2016	R186 On 02-February-17	8.79	Put	Bond Future	2895	3	2895	3	0.00
24/11/2016	R186 On 02-February-17	8.95	Put	Bond Future	2212	2	2212	2	2,546.00
24/11/2016	R186 On 02-February-17	9.02	Put	Bond Future	1950	2	1950	2	500.00
24/11/2016	R186 On 02-February-17	8.37	Put	Bond Future	5190	5	5190	5	0.00
24/11/2016	R186 On 02-February-17	8.60	Put	Bond Future	3849	4	3849	4	0.00
24/11/2016	R186 On 02-February-17	9.40	Put	Bond Future	908	1	908	1	750.00
24/11/2016	R186 On 02-February-17	9.50	Put	Bond Future	724	1	724	1	13,550.00
24/11/2016	R186 On 02-February-17	8.87	Put	Bond Future	2539	2	2539	2	500.00
24/11/2016	R186 On 02-February-17	8.62	Put	Bond Future	3742	4	3742	4	0.00
24/11/2016	R186 On 02-February-17	8.81	Put	Bond Future	2804	3	2804	3	0.00
24/11/2016	R186 On 02-February-17	9.10	Put	Bond Future	1681	2	1681	2	2,546.00
24/11/2016	R186 On 02-February-17	8.00	Put	Bond Future	7675	7	7675	7	0.00
24/11/2016	R186 On 02-February-17	8.90	Put	Bond Future	2413	2	2413	2	750.00
24/11/2016	R186 On 02-February-17	8.80	Put	Bond Future	2849	3	2849	3	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
24/11/2016	R186 On 02-February-17	8.43	Put	Bond Future	4822	5	4822	5	0.00
24/11/2016	R186 On 04-May-17			Bond Future	9.11	113.0532	9.1102	113.0532	0.00
24/11/2016	R186 On 04-May-17	8.91	Call	Bond Future	2101	2	2101	2	0.00
24/11/2016	R186 On 04-May-17	8.89	Call	Bond Future	2044	2	2044	2	0.00
24/11/2016	R186 On 04-May-17	8.90	Call	Bond Future	2072	2	2072	2	0.00
24/11/2016	R186 On 04-May-17	8.89	Put	Bond Future	3530	3	3530	3	0.00
24/11/2016	R186 On 04-May-17	8.90	Put	Bond Future	3491	3	3491	3	0.00
24/11/2016	R186 On 04-May-17	8.91	Put	Bond Future	3451	3	3451	3	0.00
24/11/2016	R186 On 03-August-17			Bond Future	9.15	110.0200	9.1497	110.0200	0.00
24/11/2016	R186 On 03-August-17	8.91	Call	Bond Future	2620	3	2620	3	0.00
24/11/2016	R186 On 03-August-17	8.93	Call	Bond Future	2677	3	2677	3	0.00
24/11/2016	R186 On 03-August-17	8.92	Call	Bond Future	2649	3	2649	3	0.00
24/11/2016	R186 On 03-August-17	8.91	Put	Bond Future	4205	4	4205	4	0.00
24/11/2016	R186 On 03-August-17	8.92	Put	Bond Future	4167	4	4167	4	0.00
24/11/2016	R186 On 03-August-17	8.93	Put	Bond Future	4129	4	4129	4	0.00
24/11/2016	R197 On 02-February-17			Bond Future	298.70	298.7543	298.6995	298.7543	1,246.00
24/11/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R197 On 02-February-17	302.58	Put	Bond Future	3880	4	3880	4	0.00
24/11/2016	R197 On 02-February-17	302.59	Put	Bond Future	3890	4	3890	4	0.00
24/11/2016	R197 On 02-February-17	302.57	Put	Bond Future	3870	4	3870	4	0.00
24/11/2016	R197 On 04-May-17			Bond Future	304.53	304.5905	304.5313	304.5905	0.00
24/11/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R197 On 04-May-17	308.59	Put	Bond Future	4059	4	4059	4	0.00
24/11/2016	R197 On 04-May-17	308.60	Put	Bond Future	4069	4	4069	4	0.00
24/11/2016	R197 On 04-May-17	308.58	Put	Bond Future	4049	4	4049	4	0.00
24/11/2016	R197 On 03-August-17			Bond Future	303.77	303.8297	303.7714	303.8297	0.00
24/11/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R197 On 03-August-17	308.05	Put	Bond Future	4279	4	4279	4	0.00

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24/11/2016	R197 On 03-August-17	308.07	Put	Bond Future	4299	4	4299	4	0.00
24/11/2016	R197 On 03-August-17	308.06	Put	Bond Future	4289	4	4289	4	0.00
24/11/2016	R202 On 02-February-17			Bond Future	247.22	247.9276	247.2239	247.9276	36,619.00
24/11/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R202 On 02-February-17	251.73	Put	Bond Future	4506	4	4506	4	0.00
24/11/2016	R202 On 02-February-17	251.74	Put	Bond Future	4516	4	4516	4	0.00
24/11/2016	R202 On 02-February-17	251.72	Put	Bond Future	4496	4	4496	4	0.00
24/11/2016	R202 On 04-May-17			Bond Future	252.05	252.7706	252.0503	252.7706	0.00
24/11/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R202 On 04-May-17	256.71	Put	Bond Future	4660	4	4660	4	0.00
24/11/2016	R202 On 04-May-17	256.72	Put	Bond Future	4670	4	4670	4	0.00
24/11/2016	R202 On 04-May-17	256.73	Put	Bond Future	4680	4	4680	4	0.00
24/11/2016	R202 On 03-August-17			Bond Future	253.47	254.2002	253.4671	254.2002	0.00
24/11/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R202 On 03-August-17	258.36	Put	Bond Future	4893	4	4893	4	0.00
24/11/2016	R202 On 03-August-17	258.37	Put	Bond Future	4903	4	4903	4	0.00
24/11/2016	R202 On 03-August-17	258.35	Put	Bond Future	4883	4	4883	4	0.00
24/11/2016	R203 On 02-February-17			Bond Future	7.82	103.5632	7.8248	103.5632	24,463.00
24/11/2016	R203 On 02-February-17	7.70	Call	Bond Future	79	0	79	0	0.00
24/11/2016	R203 On 02-February-17	7.71	Call	Bond Future	82	0	82	0	0.00
24/11/2016	R203 On 02-February-17	7.72	Call	Bond Future	84	0	84	0	0.00
24/11/2016	R203 On 02-February-17	7.71	Put	Bond Future	148	0	148	0	0.00
24/11/2016	R203 On 02-February-17	7.70	Put	Bond Future	152	0	152	0	0.00
24/11/2016	R203 On 02-February-17	7.72	Put	Bond Future	145	0	145	0	0.00
24/11/2016	R203 On 04-May-17			Bond Future	7.67	101.4068	7.6665	101.4068	0.00
24/11/2016	R203 On 04-May-17	6.91	Call	Bond Future	22	0	22	0	0.00
24/11/2016	R203 On 04-May-17	6.93	Call	Bond Future	23	0	23	0	0.00
24/11/2016	R203 On 04-May-17	6.92	Call	Bond Future	22	0	22	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
24/11/2016	R203 On 04-May-17	6.92	Put	Bond Future	283	0	283	0	0.00
24/11/2016	R203 On 04-May-17	6.93	Put	Bond Future	280	0	280	0	0.00
24/11/2016	R203 On 04-May-17	6.91	Put	Bond Future	286	0	286	0	0.00
24/11/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
24/11/2016	R203 On 03-August-17	4.87	Call	Bond Future	53	0	53	0	0.00
24/11/2016	R203 On 03-August-17	4.89	Call	Bond Future	54	0	54	0	0.00
24/11/2016	R203 On 03-August-17	4.88	Call	Bond Future	54	0	54	0	0.00
24/11/2016	R203 On 03-August-17	4.89	Put	Bond Future	30	0	30	0	0.00
24/11/2016	R203 On 03-August-17	4.88	Put	Bond Future	31	0	31	0	0.00
24/11/2016	R203 On 03-August-17	4.87	Put	Bond Future	31	0	31	0	0.00
24/11/2016	R204 On 02-February-17			Bond Future	8.01	101.0948	8.0064	101.0948	30,194.00
24/11/2016	R204 On 02-February-17	8.28	Call	Bond Future	629	1	629	1	0.00
24/11/2016	R204 On 02-February-17	8.30	Call	Bond Future	653	1	653	1	0.00
24/11/2016	R204 On 02-February-17	8.29	Call	Bond Future	641	1	641	1	0.00
24/11/2016	R204 On 02-February-17	8.28	Put	Bond Future	164	0	164	0	0.00
24/11/2016	R204 On 02-February-17	8.29	Put	Bond Future	159	0	159	0	0.00
24/11/2016	R204 On 02-February-17	8.30	Put	Bond Future	154	0	154	0	0.00
24/11/2016	R204 On 04-May-17			Bond Future	8.03	103.0638	8.0304	103.0638	0.00
24/11/2016	R204 On 04-May-17	7.90	Call	Bond Future	390	0	390	0	0.00
24/11/2016	R204 On 04-May-17	7.92	Call	Bond Future	404	0	404	0	0.00
24/11/2016	R204 On 04-May-17	7.91	Call	Bond Future	397	0	397	0	0.00
24/11/2016	R204 On 04-May-17	7.91	Put	Bond Future	577	1	577	1	0.00
24/11/2016	R204 On 04-May-17	7.92	Put	Bond Future	569	1	569	1	0.00
24/11/2016	R204 On 04-May-17	7.90	Put	Bond Future	585	1	585	1	0.00
24/11/2016	R204 On 03-August-17			Bond Future	8.01	101.0929	8.0080	101.0929	0.00
24/11/2016	R204 On 03-August-17	7.75	Call	Bond Future	381	0	381	0	0.00
24/11/2016	R204 On 03-August-17	7.76	Call	Bond Future	387	0	387	0	0.00
24/11/2016	R204 On 03-August-17	7.77	Call	Bond Future	392	0	392	0	0.00
24/11/2016	R204 On 03-August-17	7.75	Put	Bond Future	711	1	711	1	0.00
24/11/2016	R204 On 03-August-17	7.76	Put	Bond Future	704	1	704	1	0.00
24/11/2016	R204 On 03-August-17	7.77	Put	Bond Future	696	1	696	1	0.00
24/11/2016	R207 On 02-February-17			Bond Future	8.29	97.9188	8.2869	97.9188	85,734.00
24/11/2016	R207 On 02-February-17	8.91	Call	Bond Future	1648	2	1648	2	62.00
24/11/2016	R207 On 02-February-17	9.22	Call	Bond Future	2346	2	2346	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
24/11/2016	R207 On 02-February-17	9.24	Call	Bond Future	2392	3	2392	3	0.00
24/11/2016	R207 On 02-February-17	9.23	Call	Bond Future	2369	2	2369	2	0.00
24/11/2016	R207 On 02-February-17	9.23	Put	Bond Future	29	0	29	0	0.00
24/11/2016	R207 On 02-February-17	9.24	Put	Bond Future	28	0	28	0	0.00
24/11/2016	R207 On 02-February-17	8.91	Put	Bond Future	94	0	94	0	0.00
24/11/2016	R207 On 02-February-17	9.22	Put	Bond Future	31	0	31	0	0.00
24/11/2016	R207 On 04-May-17			Bond Future	8.34	99.8260	8.3355	99.8260	0.00
24/11/2016	R207 On 04-May-17	8.20	Call	Bond Future	644	1	644	1	0.00
24/11/2016	R207 On 04-May-17	8.22	Call	Bond Future	665	1	665	1	0.00
24/11/2016	R207 On 04-May-17	8.21	Call	Bond Future	654	1	654	1	0.00
24/11/2016	R207 On 04-May-17	8.20	Put	Bond Future	960	1	960	1	0.00
24/11/2016	R207 On 04-May-17	8.22	Put	Bond Future	934	1	934	1	0.00
24/11/2016	R207 On 04-May-17	8.21	Put	Bond Future	947	1	947	1	0.00
24/11/2016	R207 On 03-August-17			Bond Future	8.36	98.1881	8.3610	98.1881	0.00
24/11/2016	R207 On 03-August-17	8.19	Call	Bond Future	768	1	768	1	51.00
24/11/2016	R207 On 03-August-17	8.40	Call	Bond Future	991	1	991	1	0.00
24/11/2016	R207 On 03-August-17	8.39	Call	Bond Future	979	1	979	1	0.00
24/11/2016	R207 On 03-August-17	8.41	Call	Bond Future	1002	1	1002	1	0.00
24/11/2016	R207 On 03-August-17	8.39	Put	Bond Future	918	1	918	1	0.00
24/11/2016	R207 On 03-August-17	8.41	Put	Bond Future	898	1	898	1	0.00
24/11/2016	R207 On 03-August-17	8.19	Put	Bond Future	1133	1	1133	1	0.00
24/11/2016	R207 On 03-August-17	8.40	Put	Bond Future	908	1	908	1	0.00
24/11/2016	R208 On 02-February-17			Bond Future	8.48	96.6004	8.4837	96.6004	33,544.00
24/11/2016	R208 On 02-February-17	8.64	Call	Bond Future	1055	1	1055	1	0.00
24/11/2016	R208 On 02-February-17	8.63	Call	Bond Future	1035	1	1035	1	0.00
24/11/2016	R208 On 02-February-17	8.65	Call	Bond Future	1075	1	1075	1	0.00
24/11/2016	R208 On 02-February-17	8.65	Put	Bond Future	527	0	527	0	0.00
24/11/2016	R208 On 02-February-17	8.64	Put	Bond Future	540	0	540	0	0.00
24/11/2016	R208 On 02-February-17	8.63	Put	Bond Future	553	0	553	0	0.00
24/11/2016	R208 On 04-May-17			Bond Future	8.53	95.0786	8.5284	95.0786	0.00
24/11/2016	R208 On 04-May-17	8.37	Call	Bond Future	896	1	896	1	0.00
24/11/2016	R208 On 04-May-17	8.39	Call	Bond Future	924	1	924	1	0.00
24/11/2016	R208 On 04-May-17	8.38	Call	Bond Future	910	1	910	1	0.00
24/11/2016	R208 On 04-May-17	8.37	Put	Bond Future	1395	1	1395	1	0.00

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24/11/2016	R208 On 04-May-17	8.39	Put	Bond Future	1360	1	1360	1	0.00
24/11/2016	R208 On 04-May-17	8.38	Put	Bond Future	1377	1	1377	1	0.00
24/11/2016	R208 On 03-August-17			Bond Future	8.56	96.9897	8.5563	96.9897	0.00
24/11/2016	R208 On 03-August-17	8.30	Call	Bond Future	1014	1	1014	1	0.00
24/11/2016	R208 On 03-August-17	8.32	Call	Bond Future	1040	1	1040	1	0.00
24/11/2016	R208 On 03-August-17	8.31	Call	Bond Future	1027	1	1027	1	0.00
24/11/2016	R208 On 03-August-17	8.31	Put	Bond Future	1763	2	1763	2	0.00
24/11/2016	R208 On 03-August-17	8.32	Put	Bond Future	1746	2	1746	2	0.00
24/11/2016	R208 On 03-August-17	8.30	Put	Bond Future	1780	2	1780	2	0.00
24/11/2016	R209 On 02-February-17			Bond Future	9.67	72.9181	9.6703	72.9181	62,144.00
24/11/2016	R209 On 02-February-17	9.53	Call	Bond Future	1437	2	1437	2	0.00
24/11/2016	R209 On 02-February-17	9.55	Call	Bond Future	1494	2	1494	2	0.00
24/11/2016	R209 On 02-February-17	9.54	Call	Bond Future	1465	2	1465	2	0.00
24/11/2016	R209 On 02-February-17	9.53	Put	Bond Future	2379	2	2379	2	0.00
24/11/2016	R209 On 02-February-17	9.54	Put	Bond Future	2340	2	2340	2	0.00
24/11/2016	R209 On 02-February-17	9.55	Put	Bond Future	2301	2	2301	2	0.00
24/11/2016	R209 On 04-May-17			Bond Future	9.72	71.1873	9.7175	71.1873	0.00
24/11/2016	R209 On 04-May-17	9.46	Call	Bond Future	2083	2	2083	2	0.00
24/11/2016	R209 On 04-May-17	9.48	Call	Bond Future	2138	2	2138	2	0.00
24/11/2016	R209 On 04-May-17	9.47	Call	Bond Future	2111	2	2111	2	0.00
24/11/2016	R209 On 04-May-17	9.46	Put	Bond Future	3811	4	3811	4	0.00
24/11/2016	R209 On 04-May-17	9.47	Put	Bond Future	3770	4	3770	4	0.00
24/11/2016	R209 On 04-May-17	9.48	Put	Bond Future	3729	4	3729	4	0.00
24/11/2016	R209 On 03-August-17			Bond Future	9.76	72.6182	9.7582	72.6182	0.00
24/11/2016	R209 On 03-August-17	9.44	Call	Bond Future	2640	3	2640	3	0.00
24/11/2016	R209 On 03-August-17	9.43	Call	Bond Future	2612	3	2612	3	0.00
24/11/2016	R209 On 03-August-17	9.45	Call	Bond Future	2667	3	2667	3	0.00
24/11/2016	R209 On 03-August-17	9.45	Put	Bond Future	4726	5	4726	5	0.00
24/11/2016	R209 On 03-August-17	9.44	Put	Bond Future	4767	5	4767	5	0.00
24/11/2016	R209 On 03-August-17	9.43	Put	Bond Future	4808	5	4808	5	0.00
24/11/2016	R210 On 02-February-17			Bond Future	188.41	188.4483	188.4140	188.4483	1,885.00
24/11/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00

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24/11/2016	R210 On 02-February-17	190.84	Put	Bond Future	2426	2	2426	2	0.00
24/11/2016	R210 On 02-February-17	190.86	Put	Bond Future	2446	2	2446	2	0.00
24/11/2016	R210 On 02-February-17	190.85	Put	Bond Future	2436	2	2436	2	0.00
24/11/2016	R210 On 04-May-17			Bond Future	189.78	189.8135	189.7763	189.8135	0.00
24/11/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R210 On 04-May-17	192.31	Put	Bond Future	2534	2	2534	2	0.00
24/11/2016	R210 On 04-May-17	192.33	Put	Bond Future	2554	3	2554	3	0.00
24/11/2016	R210 On 04-May-17	192.32	Put	Bond Future	2544	3	2544	3	0.00
24/11/2016	R210 On 03-August-17			Bond Future	193.60	193.6390	193.6024	193.6390	0.00
24/11/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R210 On 03-August-17	196.29	Put	Bond Future	2688	3	2688	3	0.00
24/11/2016	R210 On 03-August-17	196.30	Put	Bond Future	2698	3	2698	3	0.00
24/11/2016	R210 On 03-August-17	196.28	Put	Bond Future	2678	3	2678	3	0.00
24/11/2016	R212 On 02-February-17			Bond Future	147.15	147.1804	147.1534	147.1804	3,380.00
24/11/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R212 On 02-February-17	149.29	Put	Bond Future	2137	2	2137	2	0.00
24/11/2016	R212 On 02-February-17	149.28	Put	Bond Future	2127	2	2127	2	0.00
24/11/2016	R212 On 02-February-17	149.27	Put	Bond Future	2117	2	2117	2	0.00
24/11/2016	R212 On 04-May-17			Bond Future	150.03	150.0558	150.0265	150.0558	0.00
24/11/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R212 On 04-May-17	152.24	Put	Bond Future	2214	2	2214	2	0.00
24/11/2016	R212 On 04-May-17	152.25	Put	Bond Future	2224	2	2224	2	0.00
24/11/2016	R212 On 04-May-17	152.23	Put	Bond Future	2204	2	2204	2	0.00
24/11/2016	R212 On 03-August-17			Bond Future	151.02	151.0496	151.0208	151.0496	0.00
24/11/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R212 On 03-August-17	153.35	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
24/11/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
24/11/2016	R212 On 03-August-17	153.34	Put	Bond Future	2319	2	2319	2	0.00
24/11/2016	R212 On 03-August-17	153.35	Put	Bond Future	2329	2	2329	2	0.00
24/11/2016	R212 On 03-August-17	153.36	Put	Bond Future	2339	2	2339	2	0.00
24/11/2016	R213 On 02-February-17			Bond Future	9.48	84.2846	9.4836	84.2846	50,566.00
24/11/2016	R213 On 02-February-17	9.40	Call	Bond Future	1564	2	1564	2	0.00
24/11/2016	R213 On 02-February-17	9.42	Call	Bond Future	1625	2	1625	2	0.00
24/11/2016	R213 On 02-February-17	9.41	Call	Bond Future	1594	2	1594	2	0.00
24/11/2016	R213 On 02-February-17	9.41	Put	Bond Future	2084	2	2084	2	0.00
24/11/2016	R213 On 02-February-17	9.42	Put	Bond Future	2048	2	2048	2	0.00
24/11/2016	R213 On 02-February-17	9.40	Put	Bond Future	2120	2	2120	2	0.00
24/11/2016	R213 On 04-May-17			Bond Future	9.53	82.3739	9.5307	82.3739	0.00
24/11/2016	R213 On 04-May-17	9.35	Call	Bond Future	2234	2	2234	2	0.00
24/11/2016	R213 On 04-May-17	9.36	Call	Bond Future	2262	2	2262	2	0.00
24/11/2016	R213 On 04-May-17	9.37	Call	Bond Future	2291	2	2291	2	0.00
24/11/2016	R213 On 04-May-17	9.36	Put	Bond Future	3391	3	3391	3	0.00
24/11/2016	R213 On 04-May-17	9.37	Put	Bond Future	3353	3	3353	3	0.00
24/11/2016	R213 On 04-May-17	9.35	Put	Bond Future	3429	3	3429	3	0.00
24/11/2016	R213 On 03-August-17			Bond Future	9.57	84.0295	9.5711	84.0295	0.00
24/11/2016	R213 On 03-August-17	9.33	Call	Bond Future	2763	3	2763	3	0.00
24/11/2016	R213 On 03-August-17	9.34	Call	Bond Future	2792	3	2792	3	0.00
24/11/2016	R213 On 03-August-17	9.35	Call	Bond Future	2820	3	2820	3	0.00
24/11/2016	R213 On 03-August-17	9.34	Put	Bond Future	4306	4	4306	4	0.00
24/11/2016	R213 On 03-August-17	9.35	Put	Bond Future	4269	4	4269	4	0.00
24/11/2016	R213 On 03-August-17	9.33	Put	Bond Future	4344	4	4344	4	0.00
24/11/2016	R214 On 02-February-17			Bond Future	9.74	73.2477	9.7412	73.2477	34,716.00
24/11/2016	R214 On 02-February-17	9.67	Call	Bond Future	1737	2	1737	2	0.00
24/11/2016	R214 On 02-February-17	9.66	Call	Bond Future	1705	2	1705	2	0.00
24/11/2016	R214 On 02-February-17	9.68	Call	Bond Future	1769	2	1769	2	0.00
24/11/2016	R214 On 02-February-17	9.67	Put	Bond Future	2233	2	2233	2	0.00
24/11/2016	R214 On 02-February-17	9.66	Put	Bond Future	2271	2	2271	2	0.00
24/11/2016	R214 On 02-February-17	9.68	Put	Bond Future	2195	2	2195	2	0.00
24/11/2016	R214 On 04-May-17			Bond Future	9.79	71.3758	9.7864	71.3758	0.00
24/11/2016	R214 On 04-May-17	9.56	Call	Bond Future	2293	2	2293	2	0.00

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24/11/2016	R214 On 04-May-17	9.58	Call	Bond Future	2351	2	2351	2	0.00
24/11/2016	R214 On 04-May-17	9.57	Call	Bond Future	2322	2	2322	2	0.00
24/11/2016	R214 On 04-May-17	9.56	Put	Bond Future	3878	4	3878	4	0.00
24/11/2016	R214 On 04-May-17	9.57	Put	Bond Future	3836	4	3836	4	0.00
24/11/2016	R214 On 04-May-17	9.58	Put	Bond Future	3795	4	3795	4	0.00
24/11/2016	R214 On 03-August-17			Bond Future	9.83	72.8103	9.8259	72.8103	0.00
24/11/2016	R214 On 03-August-17	9.51	Call	Bond Future	2797	3	2797	3	0.00
24/11/2016	R214 On 03-August-17	9.52	Call	Bond Future	2825	3	2825	3	0.00
24/11/2016	R214 On 03-August-17	9.53	Call	Bond Future	2854	3	2854	3	0.00
24/11/2016	R214 On 03-August-17	9.52	Put	Bond Future	4965	5	4965	5	0.00
24/11/2016	R214 On 03-August-17	9.53	Put	Bond Future	4922	5	4922	5	0.00
24/11/2016	R214 On 03-August-17	9.51	Put	Bond Future	5008	5	5008	5	0.00
24/11/2016	R248 On 02-February-17			Bond Future	9.79	94.1139	9.7926	94.1139	65,316.00
24/11/2016	R248 On 02-February-17	9.76	Call	Bond Future	2486	3	2486	3	0.00
24/11/2016	R248 On 02-February-17	9.78	Call	Bond Future	2573	3	2573	3	0.00
24/11/2016	R248 On 02-February-17	9.77	Call	Bond Future	2529	3	2529	3	0.00
24/11/2016	R248 On 02-February-17	9.77	Put	Bond Future	2729	3	2729	3	0.00
24/11/2016	R248 On 02-February-17	9.76	Put	Bond Future	2774	3	2774	3	0.00
24/11/2016	R248 On 02-February-17	9.78	Put	Bond Future	2684	3	2684	3	0.00
24/11/2016	R248 On 04-May-17			Bond Future	9.84	91.5066	9.8395	91.5066	0.00
24/11/2016	R248 On 04-May-17	9.67	Call	Bond Future	3299	3	3299	3	0.00
24/11/2016	R248 On 04-May-17	9.66	Call	Bond Future	3260	3	3260	3	0.00
24/11/2016	R248 On 04-May-17	9.65	Call	Bond Future	3222	3	3222	3	0.00
24/11/2016	R248 On 04-May-17	9.66	Put	Bond Future	4854	5	4854	5	0.00
24/11/2016	R248 On 04-May-17	9.65	Put	Bond Future	4906	5	4906	5	0.00
24/11/2016	R248 On 04-May-17	9.67	Put	Bond Future	4803	5	4803	5	0.00
24/11/2016	R248 On 03-August-17			Bond Future	9.88	93.3458	9.8806	93.3458	0.00
24/11/2016	R248 On 03-August-17	9.57	Call	Bond Future	3761	4	3761	4	0.00
24/11/2016	R248 On 03-August-17	9.58	Call	Bond Future	3798	4	3798	4	0.00
24/11/2016	R248 On 03-August-17	9.56	Call	Bond Future	3724	4	3724	4	0.00
24/11/2016	R248 On 03-August-17	9.57	Put	Bond Future	6527	6	6527	6	0.00
24/11/2016	R248 On 03-August-17	9.58	Put	Bond Future	6473	6	6473	6	0.00
24/11/2016	R248 On 03-August-17	9.56	Put	Bond Future	6582	6	6582	6	0.00