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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
25/11/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	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
25/11/2016	2025 On 02-February-17			Bond Future	128.75	128.7762	128.7518	128.7762	3,278.00
25/11/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2025 On 02-February-17	129.99	Put	Bond Future	1238	1	1238	1	0.00
25/11/2016	2025 On 02-February-17	130.00	Put	Bond Future	1248	1	1248	1	0.00
25/11/2016	2025 On 02-February-17	130.01	Put	Bond Future	1258	1	1258	1	0.00
25/11/2016	2025 On 04-May-17			Bond Future	131.27	131.2905	131.2657	131.2905	0.00
25/11/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2025 On 04-May-17	132.57	Put	Bond Future	1304	1	1304	1	0.00
25/11/2016	2025 On 04-May-17	132.58	Put	Bond Future	1314	1	1314	1	0.00
25/11/2016	2025 On 04-May-17	132.56	Put	Bond Future	1294	1	1294	1	0.00
25/11/2016	2025 On 03-August-17			Bond Future	132.58	132.6049	132.5781	132.6049	0.00
25/11/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2025 On 03-August-17	133.96	Put	Bond Future	1382	1	1382	1	0.00
25/11/2016	2025 On 03-August-17	133.97	Put	Bond Future	1392	1	1392	1	0.00
25/11/2016	2025 On 03-August-17	133.98	Put	Bond Future	1402	1	1402	1	0.00
25/11/2016	2030 On 02-February-17			Bond Future	9.50	89.3484	9.5033	89.3484	30,695.00
25/11/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2030 On 02-February-17	9.30	Put	Bond Future	1396	1	1396	1	0.00
25/11/2016	2030 On 02-February-17	9.31	Put	Bond Future	1326	1	1326	1	0.00
25/11/2016	2030 On 02-February-17	9.29	Put	Bond Future	1465	1	1465	1	0.00
25/11/2016	2030 On 04-May-17			Bond Future	9.56	91.0877	9.5583	91.0877	0.00
25/11/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2030 On 04-May-17	9.33	Put	Bond Future	1547	1	1547	1	0.00
25/11/2016	2030 On 04-May-17	9.32	Put	Bond Future	1615	1	1615	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
25/11/2016	2030 On 04-May-17	9.34	Put	Bond Future	1478	1	1478	1	0.00
25/11/2016	2030 On 03-August-17			Bond Future	9.61	88.9120	9.6078	88.9120	0.00
25/11/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2030 On 03-August-17	9.34	Put	Bond Future	1792	2	1792	2	0.00
25/11/2016	2030 On 03-August-17	9.33	Put	Bond Future	1860	2	1860	2	0.00
25/11/2016	2030 On 03-August-17	9.35	Put	Bond Future	1724	1	1724	1	0.00
25/11/2016	2032 On 02-February-17			Bond Future	9.63	92.3758	9.6302	92.3758	18,016.00
25/11/2016	2032 On 02-February-17	9.51	Call	Bond Future	1632	2	1632	2	0.00
25/11/2016	2032 On 02-February-17	9.53	Call	Bond Future	1698	2	1698	2	0.00
25/11/2016	2032 On 02-February-17	9.52	Call	Bond Future	1665	2	1665	2	0.00
25/11/2016	2032 On 02-February-17	9.52	Put	Bond Future	2469	2	2469	2	0.00
25/11/2016	2032 On 02-February-17	9.53	Put	Bond Future	2429	2	2429	2	0.00
25/11/2016	2032 On 02-February-17	9.51	Put	Bond Future	2511	2	2511	2	0.00
25/11/2016	2032 On 04-May-17			Bond Future	9.68	90.0145	9.6839	90.0145	0.00
25/11/2016	2032 On 04-May-17	9.46	Call	Bond Future	2345	3	2345	3	0.00
25/11/2016	2032 On 04-May-17	9.45	Call	Bond Future	2315	2	2315	2	0.00
25/11/2016	2032 On 04-May-17	9.44	Call	Bond Future	2285	2	2285	2	0.00
25/11/2016	2032 On 04-May-17	9.45	Put	Bond Future	4013	4	4013	4	0.00
25/11/2016	2032 On 04-May-17	9.44	Put	Bond Future	4057	4	4057	4	0.00
25/11/2016	2032 On 04-May-17	9.46	Put	Bond Future	3970	4	3970	4	0.00
25/11/2016	2032 On 03-August-17			Bond Future	9.73	91.8246	9.7306	91.8246	0.00
25/11/2016	2032 On 03-August-17	9.43	Call	Bond Future	2877	3	2877	3	0.00
25/11/2016	2032 On 03-August-17	9.45	Call	Bond Future	2937	3	2937	3	0.00
25/11/2016	2032 On 03-August-17	9.44	Call	Bond Future	2907	3	2907	3	0.00
25/11/2016	2032 On 03-August-17	9.45	Put	Bond Future	4955	5	4955	5	0.00
25/11/2016	2032 On 03-August-17	9.43	Put	Bond Future	5041	5	5041	5	0.00
25/11/2016	2032 On 03-August-17	9.44	Put	Bond Future	4998	5	4998	5	0.00
25/11/2016	2033 On 02-February-17			Bond Future	107.30	107.7669	107.3007	107.7669	5,474.00
25/11/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2033 On 02-February-17	109.71	Put	Bond Future	2409	2	2409	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
25/11/2016	2033 On 02-February-17	109.72	Put	Bond Future	2419	2	2419	2	0.00
25/11/2016	2033 On 02-February-17	109.70	Put	Bond Future	2399	2	2399	2	0.00
25/11/2016	2033 On 04-May-17			Bond Future	108.36	108.8317	108.3566	108.8317	0.00
25/11/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2033 On 04-May-17	110.84	Put	Bond Future	2483	2	2483	2	0.00
25/11/2016	2033 On 04-May-17	110.85	Put	Bond Future	2493	2	2493	2	0.00
25/11/2016	2033 On 04-May-17	110.83	Put	Bond Future	2473	2	2473	2	0.00
25/11/2016	2033 On 03-August-17			Bond Future	110.54	111.0259	110.5399	111.0259	0.00
25/11/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2033 On 03-August-17	113.12	Put	Bond Future	2580	2	2580	2	0.00
25/11/2016	2033 On 03-August-17	113.13	Put	Bond Future	2590	2	2590	2	0.00
25/11/2016	2033 On 03-August-17	113.14	Put	Bond Future	2600	2	2600	2	0.00
25/11/2016	2037 On 02-February-17			Bond Future	9.82	89.0686	9.8188	89.0686	45,471.00
25/11/2016	2037 On 02-February-17	9.66	Call	Bond Future	1716	2	1716	2	0.00
25/11/2016	2037 On 02-February-17	9.68	Call	Bond Future	1783	2	1783	2	0.00
25/11/2016	2037 On 02-February-17	9.67	Call	Bond Future	1749	2	1749	2	0.00
25/11/2016	2037 On 02-February-17	9.66	Put	Bond Future	2984	3	2984	3	0.00
25/11/2016	2037 On 02-February-17	9.67	Put	Bond Future	2936	3	2936	3	0.00
25/11/2016	2037 On 02-February-17	9.68	Put	Bond Future	2889	3	2889	3	0.00
25/11/2016	2037 On 04-May-17			Bond Future	9.87	90.8025	9.8744	90.8025	0.00
25/11/2016	2037 On 04-May-17	9.59	Call	Bond Future	2493	3	2493	3	0.00
25/11/2016	2037 On 04-May-17	9.58	Call	Bond Future	2461	3	2461	3	0.00
25/11/2016	2037 On 04-May-17	9.60	Call	Bond Future	2525	3	2525	3	0.00
25/11/2016	2037 On 04-May-17	9.58	Put	Bond Future	4808	5	4808	5	0.00
25/11/2016	2037 On 04-May-17	9.60	Put	Bond Future	4710	5	4710	5	0.00
25/11/2016	2037 On 04-May-17	9.59	Put	Bond Future	4759	5	4759	5	0.00
25/11/2016	2037 On 03-August-17			Bond Future	9.93	88.3707	9.9255	88.3707	0.00
25/11/2016	2037 On 03-August-17	9.58	Call	Bond Future	3133	3	3133	3	0.00
25/11/2016	2037 On 03-August-17	9.57	Call	Bond Future	3102	3	3102	3	0.00
25/11/2016	2037 On 03-August-17	9.56	Call	Bond Future	3070	3	3070	3	0.00

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25/11/2016	2037 On 03-August-17	9.56	Put	Bond Future	5966	6	5966	6	0.00
25/11/2016	2037 On 03-August-17	9.57	Put	Bond Future	5917	6	5917	6	0.00
25/11/2016	2037 On 03-August-17	9.58	Put	Bond Future	5868	6	5868	6	0.00
25/11/2016	2038 On 02-February-17			Bond Future	133.49	133.9720	133.4933	133.9720	22,790.00
25/11/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2038 On 02-February-17	137.05	Put	Bond Future	3557	3	3557	3	0.00
25/11/2016	2038 On 02-February-17	137.06	Put	Bond Future	3567	3	3567	3	0.00
25/11/2016	2038 On 02-February-17	137.07	Put	Bond Future	3577	3	3577	3	0.00
25/11/2016	2038 On 04-May-17			Bond Future	136.10	136.5877	136.1000	136.5877	0.00
25/11/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2038 On 04-May-17	139.78	Put	Bond Future	3680	3	3680	3	0.00
25/11/2016	2038 On 04-May-17	139.79	Put	Bond Future	3690	3	3690	3	0.00
25/11/2016	2038 On 04-May-17	139.77	Put	Bond Future	3670	3	3670	3	0.00
25/11/2016	2038 On 03-August-17			Bond Future	137.34	137.8423	137.3432	137.8423	0.00
25/11/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2038 On 03-August-17	141.17	Put	Bond Future	3827	3	3827	3	0.00
25/11/2016	2038 On 03-August-17	141.16	Put	Bond Future	3817	3	3817	3	0.00
25/11/2016	2038 On 03-August-17	141.18	Put	Bond Future	3837	3	3837	3	0.00
25/11/2016	2040 On 02-February-17			Bond Future	9.86	92.7590	9.8584	92.7590	8,238.00
25/11/2016	2040 On 02-February-17	9.58	Call	Bond Future	1484	2	1484	2	0.00
25/11/2016	2040 On 02-February-17	9.60	Call	Bond Future	1545	2	1545	2	0.00
25/11/2016	2040 On 02-February-17	9.59	Call	Bond Future	1514	2	1514	2	0.00
25/11/2016	2040 On 02-February-17	9.58	Put	Bond Future	3888	4	3888	4	0.00
25/11/2016	2040 On 02-February-17	9.60	Put	Bond Future	3774	4	3774	4	0.00
25/11/2016	2040 On 02-February-17	9.59	Put	Bond Future	3830	4	3830	4	0.00
25/11/2016	2040 On 04-May-17			Bond Future	9.91	94.5647	9.9136	94.5647	0.00
25/11/2016	2040 On 04-May-17	9.64	Call	Bond Future	2768	3	2768	3	0.00
25/11/2016	2040 On 04-May-17	9.63	Call	Bond Future	2733	3	2733	3	0.00

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25/11/2016	2040 On 04-May-17	9.62	Call	Bond Future	2699	3	2699	3	0.00
25/11/2016	2040 On 04-May-17	9.63	Put	Bond Future	5157	5	5157	5	0.00
25/11/2016	2040 On 04-May-17	9.62	Put	Bond Future	5211	5	5211	5	0.00
25/11/2016	2040 On 04-May-17	9.64	Put	Bond Future	5105	5	5105	5	0.00
25/11/2016	2040 On 03-August-17			Bond Future	9.96	91.9581	9.9643	91.9581	0.00
25/11/2016	2040 On 03-August-17	9.61	Call	Bond Future	3401	4	3401	4	0.00
25/11/2016	2040 On 03-August-17	9.62	Call	Bond Future	3435	4	3435	4	0.00
25/11/2016	2040 On 03-August-17	9.63	Call	Bond Future	3470	4	3470	4	0.00
25/11/2016	2040 On 03-August-17	9.62	Put	Bond Future	6361	6	6361	6	0.00
25/11/2016	2040 On 03-August-17	9.63	Put	Bond Future	6308	6	6308	6	0.00
25/11/2016	2040 On 03-August-17	9.61	Put	Bond Future	6413	6	6413	6	0.00
25/11/2016	2044 On 02-February-17			Bond Future	9.86	90.1652	9.8567	90.1652	20,651.00
25/11/2016	2044 On 02-February-17	9.77	Call	Bond Future	2180	2	2180	2	0.00
25/11/2016	2044 On 02-February-17	9.76	Call	Bond Future	2140	2	2140	2	0.00
25/11/2016	2044 On 02-February-17	9.78	Call	Bond Future	2219	2	2219	2	0.00
25/11/2016	2044 On 02-February-17	9.78	Put	Bond Future	2879	3	2879	3	0.00
25/11/2016	2044 On 02-February-17	9.77	Put	Bond Future	2926	3	2926	3	0.00
25/11/2016	2044 On 02-February-17	9.76	Put	Bond Future	2974	3	2974	3	0.00
25/11/2016	2044 On 04-May-17			Bond Future	9.91	91.9206	9.9096	91.9206	0.00
25/11/2016	2044 On 04-May-17	9.67	Call	Bond Future	2934	3	2934	3	0.00
25/11/2016	2044 On 04-May-17	9.68	Call	Bond Future	2970	3	2970	3	0.00
25/11/2016	2044 On 04-May-17	9.66	Call	Bond Future	2898	3	2898	3	0.00
25/11/2016	2044 On 04-May-17	9.67	Put	Bond Future	5003	5	5003	5	0.00
25/11/2016	2044 On 04-May-17	9.68	Put	Bond Future	4951	5	4951	5	0.00
25/11/2016	2044 On 04-May-17	9.66	Put	Bond Future	5055	5	5055	5	0.00
25/11/2016	2044 On 03-August-17			Bond Future	9.96	89.3860	9.9582	89.3860	0.00
25/11/2016	2044 On 03-August-17	9.64	Call	Bond Future	3585	4	3585	4	0.00
25/11/2016	2044 On 03-August-17	9.62	Call	Bond Future	3515	4	3515	4	0.00
25/11/2016	2044 On 03-August-17	9.63	Call	Bond Future	3550	4	3550	4	0.00
25/11/2016	2044 On 03-August-17	9.62	Put	Bond Future	6430	6	6430	6	0.00
25/11/2016	2044 On 03-August-17	9.63	Put	Bond Future	6376	6	6376	6	0.00
25/11/2016	2044 On 03-August-17	9.64	Put	Bond Future	6323	6	6323	6	0.00
25/11/2016	2046 On 02-February-17			Bond Future	132.59	133.7338	132.5868	133.7338	18,408.00
25/11/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00

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25/11/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2046 On 02-February-17	137.14	Put	Bond Future	4553	3	4553	3	0.00
25/11/2016	2046 On 02-February-17	137.15	Put	Bond Future	4563	3	4563	3	0.00
25/11/2016	2046 On 02-February-17	137.13	Put	Bond Future	4543	3	4543	3	0.00
25/11/2016	2046 On 04-May-17			Bond Future	133.65	134.8169	133.6477	134.8169	0.00
25/11/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2046 On 04-May-17	138.33	Put	Bond Future	4682	4	4682	4	0.00
25/11/2016	2046 On 04-May-17	138.34	Put	Bond Future	4692	4	4692	4	0.00
25/11/2016	2046 On 04-May-17	138.32	Put	Bond Future	4672	4	4672	4	0.00
25/11/2016	2046 On 03-August-17			Bond Future	136.34	137.5348	136.3404	137.5348	0.00
25/11/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2046 On 03-August-17	141.19	Put	Bond Future	4850	4	4850	4	0.00
25/11/2016	2046 On 03-August-17	141.17	Put	Bond Future	4830	4	4830	4	0.00
25/11/2016	2046 On 03-August-17	141.18	Put	Bond Future	4840	4	4840	4	0.00
25/11/2016	2050 On 02-February-17			Bond Future	142.00	142.0227	141.9962	142.0227	24,822.00
25/11/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2050 On 02-February-17	144.97	Put	Bond Future	2974	3	2974	3	0.00
25/11/2016	2050 On 02-February-17	144.98	Put	Bond Future	2984	3	2984	3	0.00
25/11/2016	2050 On 02-February-17	144.96	Put	Bond Future	2964	3	2964	3	0.00
25/11/2016	2050 On 04-May-17			Bond Future	144.77	144.7956	144.7684	144.7956	0.00
25/11/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2050 On 04-May-17	147.84	Put	Bond Future	3072	3	3072	3	0.00
25/11/2016	2050 On 04-May-17	147.85	Put	Bond Future	3082	3	3082	3	0.00
25/11/2016	2050 On 04-May-17	147.83	Put	Bond Future	3062	3	3062	3	0.00
25/11/2016	2050 On 03-August-17			Bond Future	146.02	146.0529	146.0239	146.0529	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
25/11/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
25/11/2016	2050 On 03-August-17	149.22	Put	Bond Future	3196	3	3196	3	0.00
25/11/2016	2050 On 03-August-17	149.24	Put	Bond Future	3216	3	3216	3	0.00
25/11/2016	2050 On 03-August-17	149.23	Put	Bond Future	3206	3	3206	3	0.00
25/11/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	AL37 On 02-February-17			Index Future	508.51	509.4540	508.5110	509.4540	7.00
25/11/2016	AL37 On 04-May-17			Index Future	518.41	519.3700	518.4090	519.3700	0.00
25/11/2016	AL37 On 03-August-17			Index Future	528.82	529.8100	528.8230	529.8100	0.00
25/11/2016	AL7T On 02-February-17			Index Future	585.21	586.8030	585.2130	586.8030	2.00
25/11/2016	AL7T On 04-May-17			Index Future	596.60	598.2240	596.6040	598.2240	0.00
25/11/2016	AL7T On 03-August-17			Index Future	608.59	610.2490	608.5890	610.2490	0.00
25/11/2016	ALBI On 02-February-17			Index Future	530.44	532.1120	530.4380	532.1120	751.00
25/11/2016	ALBI On 04-May-17			Index Future	540.76	542.4690	540.7620	542.4690	0.00
25/11/2016	ALBI On 03-August-17			Index Future	551.63	553.3730	551.6260	553.3730	0.00
25/11/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	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
25/11/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/11/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2016	EL28 On 02-February-17			Bond Future	129.64	129.6644	129.6425	129.6644	0.00
25/11/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
25/11/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
25/11/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
25/11/2016	EL28 On 02-February-17	135.10	Put	Bond Future	5457	5	5457	5	0.00
25/11/2016	EL28 On 02-February-17	135.11	Put	Bond Future	5467	5	5467	5	0.00
25/11/2016	EL28 On 02-February-17	135.12	Put	Bond Future	5477	5	5477	5	0.00
25/11/2016	EL28 On 04-May-17			Bond Future	130.49	130.5140	130.4920	130.5140	0.00
25/11/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
25/11/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
25/11/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
25/11/2016	EL28 On 04-May-17	137.90	Put	Bond Future	7408	7	7408	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
25/11/2016	EL28 On 04-May-17	137.91	Put	Bond Future	7418	7	7418	7	0.00
25/11/2016	EL28 On 04-May-17	137.92	Put	Bond Future	7428	7	7428	7	0.00
25/11/2016	EL28 On 03-August-17			Bond Future	133.12	133.1453	133.1215	133.1453	0.00
25/11/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
25/11/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
25/11/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
25/11/2016	EL28 On 03-August-17	135.17	Put	Bond Future	2049	2	2049	2	0.00
25/11/2016	EL28 On 03-August-17	135.16	Put	Bond Future	2039	2	2039	2	0.00
25/11/2016	EL28 On 03-August-17	135.18	Put	Bond Future	2059	2	2059	2	0.00
25/11/2016	ES33 On 02-February-17			Bond Future	10.75	78.3458	10.7512	78.3458	8,849.00
25/11/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
25/11/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
25/11/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
25/11/2016	ES33 On 02-February-17	10.60	Put	Bond Future	944	1	944	1	0.00
25/11/2016	ES33 On 02-February-17	10.59	Put	Bond Future	1007	1	1007	1	0.00
25/11/2016	ES33 On 02-February-17	10.61	Put	Bond Future	881	1	881	1	0.00
25/11/2016	ES33 On 04-May-17			Bond Future	10.84	76.0768	10.8370	76.0768	0.00
25/11/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
25/11/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
25/11/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
25/11/2016	ES33 On 04-May-17	10.55	Put	Bond Future	1783	1	1783	1	0.00
25/11/2016	ES33 On 04-May-17	10.56	Put	Bond Future	1720	1	1720	1	0.00
25/11/2016	ES33 On 04-May-17	10.54	Put	Bond Future	1846	2	1846	2	0.00
25/11/2016	ES33 On 03-August-17			Bond Future	10.92	77.6066	10.9165	77.6066	0.00
25/11/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
25/11/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
25/11/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
25/11/2016	ES33 On 03-August-17	10.53	Put	Bond Future	2383	2	2383	2	0.00
25/11/2016	ES33 On 03-August-17	10.55	Put	Bond Future	2257	2	2257	2	0.00
25/11/2016	ES33 On 03-August-17	10.54	Put	Bond Future	2320	2	2320	2	0.00
25/11/2016	ES42 On 02-February-17			Bond Future	10.87	82.4768	10.8668	82.4768	8,777.00
25/11/2016	ES42 On 04-May-17			Bond Future	10.95	79.8194	10.9520	79.8194	0.00
25/11/2016	ES42 On 03-August-17			Bond Future	11.03	81.4248	11.0297	81.4248	0.00
25/11/2016	GOVI On 02-February-17			GOVI	528.31	529.9820	528.3100	529.9820	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
25/11/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
25/11/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
25/11/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
25/11/2016	GOVI On 02-February-17	533.33	Put	GOVI	50200	3	50200	3	0.00
25/11/2016	GOVI On 02-February-17	533.34	Put	GOVI	50300	3	50300	3	0.00
25/11/2016	GOVI On 02-February-17	533.32	Put	GOVI	50100	3	50100	3	0.00
25/11/2016	GOVI On 04-May-17			GOVI	538.59	540.2970	538.5930	540.2970	0.00
25/11/2016	GOVI On 04-May-17	262.20	Call	GOVI	2763930	278	2763930	278	0.00
25/11/2016	GOVI On 04-May-17	262.19	Call	GOVI	2764030	278	2764030	278	0.00
25/11/2016	GOVI On 04-May-17	262.18	Call	GOVI	2764130	278	2764130	278	0.00
25/11/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
25/11/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
25/11/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
25/11/2016	GOVI On 03-August-17			GOVI	549.41	551.1570	549.4130	551.1570	0.00
25/11/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
25/11/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
25/11/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
25/11/2016	GOVI On 03-August-17	561.11	Put	GOVI	116970	10	116970	10	0.00
25/11/2016	GOVI On 03-August-17	561.09	Put	GOVI	116770	10	116770	10	0.00
25/11/2016	GOVI On 03-August-17	561.10	Put	GOVI	116870	10	116870	10	0.00
25/11/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/11/2016	IGOV On 02-February-17			Index Future	250.65	251.1420	250.6480	251.1420	1,070.00
25/11/2016	IGOV On 04-May-17			Index Future	255.54	256.0450	255.5420	256.0450	0.00
25/11/2016	IGOV On 03-August-17			Index Future	260.69	261.2070	260.6900	261.2070	0.00
25/11/2016	ILBI On 02-February-17			Index Future	679.66	680.7760	679.6610	680.7760	155.00
25/11/2016	ILBI On 04-May-17			Index Future	692.87	694.0040	692.8660	694.0040	0.00
25/11/2016	ILBI On 03-August-17			Index Future	706.51	707.6650	706.5050	707.6650	0.00
25/11/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
25/11/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0070	100.0077	100.0070	0.00
25/11/2016	IS01 On 15-June-17			Interest Rate Swap	99.64	99.6418	99.6442	99.6418	0.00
25/11/2016	IS01 On 21-September-17			Interest Rate Swap	99.72	99.7108	99.7172	99.7108	0.00
25/11/2016	IS01 On 21-December-17			Interest Rate Swap	100.04	100.0372	100.0424	100.0372	0.00
25/11/2016	IS02 On 18-December-17			Interest Rate Swap	100.07	100.0598	100.0652	100.0598	0.00
25/11/2016	IS02 On 16-March-18			Interest Rate Swap	99.41	99.3965	99.4138	99.3965	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
25/11/2016	IS02 On 15-June-18			Interest Rate Swap	99.15	99.1198	99.1451	99.1198	0.00
25/11/2016	IS02 On 21-September-18			Interest Rate Swap	99.28	99.2447	99.2801	99.2447	0.00
25/11/2016	IS02 On 21-December-18			Interest Rate Swap	99.85	99.8100	99.8500	99.8100	0.00
25/11/2016	IS05 On 17-December-20			Interest Rate Swap	98.99	98.8879	98.9877	98.8879	0.00
25/11/2016	IS05 On 16-March-21			Interest Rate Swap	98.43	98.3269	98.4338	98.3269	0.00
25/11/2016	IS05 On 15-June-21			Interest Rate Swap	97.85	97.7395	97.8526	97.7395	0.00
25/11/2016	IS05 On 21-September-21			Interest Rate Swap	98.24	98.1228	98.2407	98.1228	0.00
25/11/2016	IS05 On 21-December-21			Interest Rate Swap	100.57	100.4461	100.5650	100.4461	50.00
25/11/2016	IS10 On 17-December-25			Interest Rate Swap	100.61	100.3436	100.6138	100.3436	0.00
25/11/2016	IS10 On 16-March-26			Interest Rate Swap	97.81	97.5398	97.8075	97.5398	0.00
25/11/2016	IS10 On 15-June-26			Interest Rate Swap	96.68	96.4175	96.6772	96.4175	0.00
25/11/2016	IS10 On 21-September-26			Interest Rate Swap	98.82	98.5761	98.8240	98.5761	0.00
25/11/2016	IS10 On 21-December-26			Interest Rate Swap	102.50	102.2648	102.5031	102.2648	0.00
25/11/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/11/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
25/11/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/11/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/11/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	10,000.00
25/11/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
25/11/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
25/11/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	1,000.00
25/11/2016	JBAF On 19-April-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
25/11/2016	JBAF On 17-May-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
25/11/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.61	92.3900	7.6100	92.3900	0.00
25/11/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.67	92.3300	7.6700	92.3300	0.00
25/11/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.73	92.2700	7.7300	92.2700	0.00
25/11/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.77	92.2300	7.7700	92.2300	0.00
25/11/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.85	92.1500	7.8500	92.1500	0.00
25/11/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.88	92.1200	7.8800	92.1200	0.00
25/11/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
25/11/2016	R023 On 02-February-17			Bond Future	8.82	98.6942	8.8231	98.6942	16,460.00
25/11/2016	R023 On 02-February-17	8.86	Call	Bond Future	1224	1	1224	1	0.00
25/11/2016	R023 On 02-February-17	8.85	Call	Bond Future	1201	1	1201	1	0.00
25/11/2016	R023 On 02-February-17	8.84	Call	Bond Future	1177	1	1177	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
25/11/2016	R023 On 02-February-17	8.85	Put	Bond Future	1080	1	1080	1	0.00
25/11/2016	R023 On 02-February-17	8.84	Put	Bond Future	1102	1	1102	1	0.00
25/11/2016	R023 On 02-February-17	8.86	Put	Bond Future	1059	1	1059	1	0.00
25/11/2016	R023 On 04-May-17			Bond Future	8.87	96.6824	8.8716	96.6824	0.00
25/11/2016	R023 On 04-May-17	8.59	Call	Bond Future	1151	1	1151	1	0.00
25/11/2016	R023 On 04-May-17	8.61	Call	Bond Future	1186	1	1186	1	0.00
25/11/2016	R023 On 04-May-17	8.60	Call	Bond Future	1168	1	1168	1	0.00
25/11/2016	R023 On 04-May-17	8.59	Put	Bond Future	2379	2	2379	2	0.00
25/11/2016	R023 On 04-May-17	8.61	Put	Bond Future	2326	2	2326	2	0.00
25/11/2016	R023 On 04-May-17	8.60	Put	Bond Future	2353	2	2353	2	0.00
25/11/2016	R023 On 03-August-17			Bond Future	8.91	98.6263	8.9085	98.6263	0.00
25/11/2016	R023 On 03-August-17	8.58	Call	Bond Future	1442	2	1442	2	0.00
25/11/2016	R023 On 03-August-17	8.60	Call	Bond Future	1477	2	1477	2	0.00
25/11/2016	R023 On 03-August-17	8.59	Call	Bond Future	1460	2	1460	2	0.00
25/11/2016	R023 On 03-August-17	8.58	Put	Bond Future	2827	3	2827	3	0.00
25/11/2016	R023 On 03-August-17	8.59	Put	Bond Future	2802	3	2802	3	0.00
25/11/2016	R023 On 03-August-17	8.60	Put	Bond Future	2777	3	2777	3	0.00
25/11/2016	R035 On 02-February-17			Bond Future	9.77	96.7281	9.7726	96.7281	5,957.00
25/11/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R035 On 02-February-17	9.51	Put	Bond Future	2116	2	2116	2	0.00
25/11/2016	R035 On 02-February-17	9.52	Put	Bond Future	2034	2	2034	2	0.00
25/11/2016	R035 On 02-February-17	9.50	Put	Bond Future	2198	2	2198	2	0.00
25/11/2016	R035 On 04-May-17			Bond Future	9.83	94.1071	9.8259	94.1071	0.00
25/11/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R035 On 04-May-17	9.53	Put	Bond Future	2361	2	2361	2	0.00
25/11/2016	R035 On 04-May-17	9.54	Put	Bond Future	2280	2	2280	2	0.00
25/11/2016	R035 On 04-May-17	9.55	Put	Bond Future	2199	2	2199	2	0.00
25/11/2016	R035 On 03-August-17			Bond Future	9.87	95.9993	9.8731	95.9993	0.00
25/11/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
25/11/2016	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
25/11/2016	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R035 On 03-August-17	9.52	Put	Bond Future	2797	2	2797	2	0.00
25/11/2016	R035 On 03-August-17	9.50	Put	Bond Future	2959	3	2959	3	0.00
25/11/2016	R035 On 03-August-17	9.51	Put	Bond Future	2878	3	2878	3	0.00
25/11/2016	R186 On 02-February-17			Bond Future	9.11	110.6147	9.1076	110.6147	118,760.00
25/11/2016	R186 On 02-February-17	9.50	Call	Bond Future	3422	4	3422	4	0.00
25/11/2016	R186 On 02-February-17	8.87	Call	Bond Future	1088	1	1088	1	0.00
25/11/2016	R186 On 02-February-17	9.40	Call	Bond Future	2959	3	2959	3	0.00
25/11/2016	R186 On 02-February-17	8.37	Call	Bond Future	274	0	274	0	500.00
25/11/2016	R186 On 02-February-17	8.79	Call	Bond Future	901	1	901	1	0.00
25/11/2016	R186 On 02-February-17	8.95	Call	Bond Future	1299	1	1299	1	0.00
25/11/2016	R186 On 02-February-17	9.02	Call	Bond Future	1505	2	1505	2	0.00
25/11/2016	R186 On 02-February-17	8.00	Call	Bond Future	69	0	69	0	7,000.00
25/11/2016	R186 On 02-February-17	8.60	Call	Bond Future	550	1	550	1	7,000.00
25/11/2016	R186 On 02-February-17	8.81	Call	Bond Future	946	1	946	1	0.00
25/11/2016	R186 On 02-February-17	8.43	Call	Bond Future	332	0	332	0	750.00
25/11/2016	R186 On 02-February-17	8.80	Call	Bond Future	923	1	923	1	0.00
25/11/2016	R186 On 02-February-17	8.90	Call	Bond Future	1164	1	1164	1	0.00
25/11/2016	R186 On 02-February-17	9.10	Call	Bond Future	1767	2	1767	2	0.00
25/11/2016	R186 On 02-February-17	8.62	Call	Bond Future	581	1	581	1	500.00
25/11/2016	R186 On 02-February-17	8.79	Put	Bond Future	3092	3	3092	3	0.00
25/11/2016	R186 On 02-February-17	8.95	Put	Bond Future	2379	2	2379	2	2,546.00
25/11/2016	R186 On 02-February-17	9.02	Put	Bond Future	2103	2	2103	2	500.00
25/11/2016	R186 On 02-February-17	8.37	Put	Bond Future	5453	5	5453	5	0.00
25/11/2016	R186 On 02-February-17	8.60	Put	Bond Future	4079	4	4079	4	0.00
25/11/2016	R186 On 02-February-17	9.40	Put	Bond Future	994	1	994	1	750.00
25/11/2016	R186 On 02-February-17	9.50	Put	Bond Future	796	1	796	1	13,550.00
25/11/2016	R186 On 02-February-17	8.87	Put	Bond Future	2722	3	2722	3	500.00
25/11/2016	R186 On 02-February-17	8.62	Put	Bond Future	3969	4	3969	4	0.00
25/11/2016	R186 On 02-February-17	8.81	Put	Bond Future	2997	3	2997	3	0.00
25/11/2016	R186 On 02-February-17	9.10	Put	Bond Future	1819	2	1819	2	2,546.00
25/11/2016	R186 On 02-February-17	8.00	Put	Bond Future	7972	8	7972	8	0.00
25/11/2016	R186 On 02-February-17	8.90	Put	Bond Future	2590	2	2590	2	750.00
25/11/2016	R186 On 02-February-17	8.80	Put	Bond Future	3045	3	3045	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
25/11/2016	R186 On 02-February-17	8.43	Put	Bond Future	5078	5	5078	5	0.00
25/11/2016	R186 On 04-May-17			Bond Future	9.16	112.7678	9.1580	112.7678	0.00
25/11/2016	R186 On 04-May-17	8.91	Call	Bond Future	1958	2	1958	2	0.00
25/11/2016	R186 On 04-May-17	8.89	Call	Bond Future	1903	2	1903	2	0.00
25/11/2016	R186 On 04-May-17	8.90	Call	Bond Future	1930	2	1930	2	0.00
25/11/2016	R186 On 04-May-17	8.89	Put	Bond Future	3708	4	3708	4	0.00
25/11/2016	R186 On 04-May-17	8.90	Put	Bond Future	3667	3	3667	3	0.00
25/11/2016	R186 On 04-May-17	8.91	Put	Bond Future	3627	3	3627	3	0.00
25/11/2016	R186 On 03-August-17			Bond Future	9.20	109.7297	9.1997	109.7297	0.00
25/11/2016	R186 On 03-August-17	8.91	Call	Bond Future	2472	3	2472	3	0.00
25/11/2016	R186 On 03-August-17	8.93	Call	Bond Future	2527	3	2527	3	0.00
25/11/2016	R186 On 03-August-17	8.92	Call	Bond Future	2500	3	2500	3	0.00
25/11/2016	R186 On 03-August-17	8.91	Put	Bond Future	4384	4	4384	4	0.00
25/11/2016	R186 On 03-August-17	8.92	Put	Bond Future	4345	4	4345	4	0.00
25/11/2016	R186 On 03-August-17	8.93	Put	Bond Future	4306	4	4306	4	0.00
25/11/2016	R197 On 02-February-17			Bond Future	297.31	298.6995	297.3053	298.6995	1,246.00
25/11/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R197 On 02-February-17	302.58	Put	Bond Future	5275	4	5275	4	0.00
25/11/2016	R197 On 02-February-17	302.59	Put	Bond Future	5285	4	5285	4	0.00
25/11/2016	R197 On 02-February-17	302.57	Put	Bond Future	5265	4	5265	4	0.00
25/11/2016	R197 On 04-May-17			Bond Future	303.11	304.5313	303.1103	304.5313	0.00
25/11/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R197 On 04-May-17	308.59	Put	Bond Future	5480	4	5480	4	0.00
25/11/2016	R197 On 04-May-17	308.60	Put	Bond Future	5490	4	5490	4	0.00
25/11/2016	R197 On 04-May-17	308.58	Put	Bond Future	5470	4	5470	4	0.00
25/11/2016	R197 On 03-August-17			Bond Future	302.32	303.7714	302.3183	303.7714	0.00
25/11/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R197 On 03-August-17	308.05	Put	Bond Future	5732	4	5732	4	0.00

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25/11/2016	R197 On 03-August-17	308.07	Put	Bond Future	5752	4	5752	4	0.00
25/11/2016	R197 On 03-August-17	308.06	Put	Bond Future	5742	4	5742	4	0.00
25/11/2016	R202 On 02-February-17			Bond Future	247.18	247.2239	247.1778	247.2239	36,619.00
25/11/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R202 On 02-February-17	251.73	Put	Bond Future	4552	5	4552	5	0.00
25/11/2016	R202 On 02-February-17	251.74	Put	Bond Future	4562	5	4562	5	0.00
25/11/2016	R202 On 02-February-17	251.72	Put	Bond Future	4542	4	4542	4	0.00
25/11/2016	R202 On 04-May-17			Bond Future	252.00	252.0503	252.0040	252.0503	0.00
25/11/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R202 On 04-May-17	256.71	Put	Bond Future	4706	5	4706	5	0.00
25/11/2016	R202 On 04-May-17	256.72	Put	Bond Future	4716	5	4716	5	0.00
25/11/2016	R202 On 04-May-17	256.73	Put	Bond Future	4726	5	4726	5	0.00
25/11/2016	R202 On 03-August-17			Bond Future	253.42	253.4671	253.4169	253.4671	0.00
25/11/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R202 On 03-August-17	258.36	Put	Bond Future	4943	5	4943	5	0.00
25/11/2016	R202 On 03-August-17	258.37	Put	Bond Future	4953	5	4953	5	0.00
25/11/2016	R202 On 03-August-17	258.35	Put	Bond Future	4933	5	4933	5	0.00
25/11/2016	R203 On 02-February-17			Bond Future	7.88	103.5363	7.8785	103.5363	24,463.00
25/11/2016	R203 On 02-February-17	7.70	Call	Bond Future	67	0	67	0	0.00
25/11/2016	R203 On 02-February-17	7.71	Call	Bond Future	69	0	69	0	0.00
25/11/2016	R203 On 02-February-17	7.72	Call	Bond Future	71	0	71	0	0.00
25/11/2016	R203 On 02-February-17	7.71	Put	Bond Future	166	0	166	0	0.00
25/11/2016	R203 On 02-February-17	7.70	Put	Bond Future	170	0	170	0	0.00
25/11/2016	R203 On 02-February-17	7.72	Put	Bond Future	163	0	163	0	0.00
25/11/2016	R203 On 04-May-17			Bond Future	7.76	101.3781	7.7567	101.3781	0.00
25/11/2016	R203 On 04-May-17	6.91	Call	Bond Future	17	0	17	0	0.00
25/11/2016	R203 On 04-May-17	6.93	Call	Bond Future	18	0	18	0	0.00
25/11/2016	R203 On 04-May-17	6.92	Call	Bond Future	17	0	17	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
25/11/2016	R203 On 04-May-17	6.92	Put	Bond Future	310	0	310	0	0.00
25/11/2016	R203 On 04-May-17	6.93	Put	Bond Future	307	0	307	0	0.00
25/11/2016	R203 On 04-May-17	6.91	Put	Bond Future	313	0	313	0	0.00
25/11/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
25/11/2016	R203 On 03-August-17	4.87	Call	Bond Future	53	0	53	0	0.00
25/11/2016	R203 On 03-August-17	4.89	Call	Bond Future	54	0	54	0	0.00
25/11/2016	R203 On 03-August-17	4.88	Call	Bond Future	54	0	54	0	0.00
25/11/2016	R203 On 03-August-17	4.89	Put	Bond Future	30	0	30	0	0.00
25/11/2016	R203 On 03-August-17	4.88	Put	Bond Future	31	0	31	0	0.00
25/11/2016	R203 On 03-August-17	4.87	Put	Bond Future	31	0	31	0	0.00
25/11/2016	R204 On 02-February-17			Bond Future	8.06	101.0289	8.0563	101.0289	30,194.00
25/11/2016	R204 On 02-February-17	8.28	Call	Bond Future	568	1	568	1	0.00
25/11/2016	R204 On 02-February-17	8.30	Call	Bond Future	591	1	591	1	0.00
25/11/2016	R204 On 02-February-17	8.29	Call	Bond Future	580	1	580	1	0.00
25/11/2016	R204 On 02-February-17	8.28	Put	Bond Future	188	0	188	0	0.00
25/11/2016	R204 On 02-February-17	8.29	Put	Bond Future	182	0	182	0	0.00
25/11/2016	R204 On 02-February-17	8.30	Put	Bond Future	177	0	177	0	0.00
25/11/2016	R204 On 04-May-17			Bond Future	8.09	102.9954	8.0885	102.9954	0.00
25/11/2016	R204 On 04-May-17	7.90	Call	Bond Future	352	0	352	0	0.00
25/11/2016	R204 On 04-May-17	7.92	Call	Bond Future	365	0	365	0	0.00
25/11/2016	R204 On 04-May-17	7.91	Call	Bond Future	358	0	358	0	0.00
25/11/2016	R204 On 04-May-17	7.91	Put	Bond Future	625	1	625	1	0.00
25/11/2016	R204 On 04-May-17	7.92	Put	Bond Future	616	1	616	1	0.00
25/11/2016	R204 On 04-May-17	7.90	Put	Bond Future	633	1	633	1	0.00
25/11/2016	R204 On 03-August-17			Bond Future	8.08	101.0239	8.0783	101.0239	0.00
25/11/2016	R204 On 03-August-17	7.75	Call	Bond Future	345	0	345	0	0.00
25/11/2016	R204 On 03-August-17	7.76	Call	Bond Future	351	0	351	0	0.00
25/11/2016	R204 On 03-August-17	7.77	Call	Bond Future	356	0	356	0	0.00
25/11/2016	R204 On 03-August-17	7.75	Put	Bond Future	764	1	764	1	0.00
25/11/2016	R204 On 03-August-17	7.76	Put	Bond Future	757	1	757	1	0.00
25/11/2016	R204 On 03-August-17	7.77	Put	Bond Future	749	1	749	1	0.00
25/11/2016	R207 On 02-February-17			Bond Future	8.34	97.7980	8.3403	97.7980	85,734.00
25/11/2016	R207 On 02-February-17	8.91	Call	Bond Future	1530	2	1530	2	62.00
25/11/2016	R207 On 02-February-17	9.22	Call	Bond Future	2218	2	2218	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
25/11/2016	R207 On 02-February-17	9.24	Call	Bond Future	2264	2	2264	2	0.00
25/11/2016	R207 On 02-February-17	9.23	Call	Bond Future	2241	2	2241	2	0.00
25/11/2016	R207 On 02-February-17	9.23	Put	Bond Future	36	0	36	0	0.00
25/11/2016	R207 On 02-February-17	9.24	Put	Bond Future	34	0	34	0	0.00
25/11/2016	R207 On 02-February-17	8.91	Put	Bond Future	111	0	111	0	0.00
25/11/2016	R207 On 02-February-17	9.22	Put	Bond Future	37	0	37	0	0.00
25/11/2016	R207 On 04-May-17			Bond Future	8.39	99.7017	8.3943	99.7017	0.00
25/11/2016	R207 On 04-May-17	8.20	Call	Bond Future	583	1	583	1	0.00
25/11/2016	R207 On 04-May-17	8.22	Call	Bond Future	603	1	603	1	0.00
25/11/2016	R207 On 04-May-17	8.21	Call	Bond Future	593	1	593	1	0.00
25/11/2016	R207 On 04-May-17	8.20	Put	Bond Future	1036	1	1036	1	0.00
25/11/2016	R207 On 04-May-17	8.22	Put	Bond Future	1009	1	1009	1	0.00
25/11/2016	R207 On 04-May-17	8.21	Put	Bond Future	1022	1	1022	1	0.00
25/11/2016	R207 On 03-August-17			Bond Future	8.43	98.0620	8.4270	98.0620	0.00
25/11/2016	R207 On 03-August-17	8.19	Call	Bond Future	705	1	705	1	51.00
25/11/2016	R207 On 03-August-17	8.40	Call	Bond Future	918	1	918	1	0.00
25/11/2016	R207 On 03-August-17	8.39	Call	Bond Future	907	1	907	1	0.00
25/11/2016	R207 On 03-August-17	8.41	Call	Bond Future	929	1	929	1	0.00
25/11/2016	R207 On 03-August-17	8.39	Put	Bond Future	986	1	986	1	0.00
25/11/2016	R207 On 03-August-17	8.41	Put	Bond Future	965	1	965	1	0.00
25/11/2016	R207 On 03-August-17	8.19	Put	Bond Future	1211	1	1211	1	0.00
25/11/2016	R207 On 03-August-17	8.40	Put	Bond Future	975	1	975	1	0.00
25/11/2016	R208 On 02-February-17			Bond Future	8.54	96.4449	8.5360	96.4449	33,544.00
25/11/2016	R208 On 02-February-17	8.64	Call	Bond Future	948	1	948	1	0.00
25/11/2016	R208 On 02-February-17	8.63	Call	Bond Future	929	1	929	1	0.00
25/11/2016	R208 On 02-February-17	8.65	Call	Bond Future	967	1	967	1	0.00
25/11/2016	R208 On 02-February-17	8.65	Put	Bond Future	591	1	591	1	0.00
25/11/2016	R208 On 02-February-17	8.64	Put	Bond Future	605	1	605	1	0.00
25/11/2016	R208 On 02-February-17	8.63	Put	Bond Future	619	1	619	1	0.00
25/11/2016	R208 On 04-May-17			Bond Future	8.58	94.9190	8.5845	94.9190	0.00
25/11/2016	R208 On 04-May-17	8.37	Call	Bond Future	818	1	818	1	0.00
25/11/2016	R208 On 04-May-17	8.39	Call	Bond Future	845	1	845	1	0.00
25/11/2016	R208 On 04-May-17	8.38	Call	Bond Future	831	1	831	1	0.00
25/11/2016	R208 On 04-May-17	8.37	Put	Bond Future	1493	1	1493	1	0.00

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25/11/2016	R208 On 04-May-17	8.39	Put	Bond Future	1456	1	1456	1	0.00
25/11/2016	R208 On 04-May-17	8.38	Put	Bond Future	1475	1	1475	1	0.00
25/11/2016	R208 On 03-August-17			Bond Future	8.62	96.8275	8.6172	96.8275	0.00
25/11/2016	R208 On 03-August-17	8.30	Call	Bond Future	938	1	938	1	0.00
25/11/2016	R208 On 03-August-17	8.32	Call	Bond Future	963	1	963	1	0.00
25/11/2016	R208 On 03-August-17	8.31	Call	Bond Future	950	1	950	1	0.00
25/11/2016	R208 On 03-August-17	8.31	Put	Bond Future	1866	2	1866	2	0.00
25/11/2016	R208 On 03-August-17	8.32	Put	Bond Future	1849	2	1849	2	0.00
25/11/2016	R208 On 03-August-17	8.30	Put	Bond Future	1884	2	1884	2	0.00
25/11/2016	R209 On 02-February-17			Bond Future	9.72	72.6490	9.7158	72.6490	62,144.00
25/11/2016	R209 On 02-February-17	9.53	Call	Bond Future	1297	1	1297	1	0.00
25/11/2016	R209 On 02-February-17	9.55	Call	Bond Future	1351	1	1351	1	0.00
25/11/2016	R209 On 02-February-17	9.54	Call	Bond Future	1324	1	1324	1	0.00
25/11/2016	R209 On 02-February-17	9.53	Put	Bond Future	2541	2	2541	2	0.00
25/11/2016	R209 On 02-February-17	9.54	Put	Bond Future	2500	2	2500	2	0.00
25/11/2016	R209 On 02-February-17	9.55	Put	Bond Future	2459	2	2459	2	0.00
25/11/2016	R209 On 04-May-17			Bond Future	9.76	70.9121	9.7642	70.9121	0.00
25/11/2016	R209 On 04-May-17	9.46	Call	Bond Future	1947	2	1947	2	0.00
25/11/2016	R209 On 04-May-17	9.48	Call	Bond Future	2000	2	2000	2	0.00
25/11/2016	R209 On 04-May-17	9.47	Call	Bond Future	1973	2	1973	2	0.00
25/11/2016	R209 On 04-May-17	9.46	Put	Bond Future	3982	4	3982	4	0.00
25/11/2016	R209 On 04-May-17	9.47	Put	Bond Future	3940	4	3940	4	0.00
25/11/2016	R209 On 04-May-17	9.48	Put	Bond Future	3898	4	3898	4	0.00
25/11/2016	R209 On 03-August-17			Bond Future	9.81	72.3380	9.8064	72.3380	0.00
25/11/2016	R209 On 03-August-17	9.44	Call	Bond Future	2499	3	2499	3	0.00
25/11/2016	R209 On 03-August-17	9.43	Call	Bond Future	2473	3	2473	3	0.00
25/11/2016	R209 On 03-August-17	9.45	Call	Bond Future	2526	3	2526	3	0.00
25/11/2016	R209 On 03-August-17	9.45	Put	Bond Future	4899	5	4899	5	0.00
25/11/2016	R209 On 03-August-17	9.44	Put	Bond Future	4941	5	4941	5	0.00
25/11/2016	R209 On 03-August-17	9.43	Put	Bond Future	4983	5	4983	5	0.00
25/11/2016	R210 On 02-February-17			Bond Future	188.38	188.4140	188.3789	188.4140	1,885.00
25/11/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00

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25/11/2016	R210 On 02-February-17	190.84	Put	Bond Future	2461	2	2461	2	0.00
25/11/2016	R210 On 02-February-17	190.86	Put	Bond Future	2481	2	2481	2	0.00
25/11/2016	R210 On 02-February-17	190.85	Put	Bond Future	2471	2	2471	2	0.00
25/11/2016	R210 On 04-May-17			Bond Future	189.74	189.7763	189.7408	189.7763	0.00
25/11/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R210 On 04-May-17	192.31	Put	Bond Future	2569	3	2569	3	0.00
25/11/2016	R210 On 04-May-17	192.33	Put	Bond Future	2589	3	2589	3	0.00
25/11/2016	R210 On 04-May-17	192.32	Put	Bond Future	2579	3	2579	3	0.00
25/11/2016	R210 On 03-August-17			Bond Future	193.56	193.6024	193.5640	193.6024	0.00
25/11/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R210 On 03-August-17	196.29	Put	Bond Future	2726	3	2726	3	0.00
25/11/2016	R210 On 03-August-17	196.30	Put	Bond Future	2736	3	2736	3	0.00
25/11/2016	R210 On 03-August-17	196.28	Put	Bond Future	2716	3	2716	3	0.00
25/11/2016	R212 On 02-February-17			Bond Future	147.41	147.1534	147.4103	147.1534	3,380.00
25/11/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R212 On 02-February-17	149.29	Put	Bond Future	1880	2	1880	2	0.00
25/11/2016	R212 On 02-February-17	149.28	Put	Bond Future	1870	2	1870	2	0.00
25/11/2016	R212 On 02-February-17	149.27	Put	Bond Future	1860	2	1860	2	0.00
25/11/2016	R212 On 04-May-17			Bond Future	150.29	150.0265	150.2887	150.0265	0.00
25/11/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R212 On 04-May-17	152.24	Put	Bond Future	1951	2	1951	2	0.00
25/11/2016	R212 On 04-May-17	152.25	Put	Bond Future	1961	2	1961	2	0.00
25/11/2016	R212 On 04-May-17	152.23	Put	Bond Future	1941	2	1941	2	0.00
25/11/2016	R212 On 03-August-17			Bond Future	151.29	151.0208	151.2866	151.0208	0.00
25/11/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
25/11/2016	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
25/11/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
25/11/2016	R212 On 03-August-17	153.34	Put	Bond Future	2053	2	2053	2	0.00
25/11/2016	R212 On 03-August-17	153.35	Put	Bond Future	2063	2	2063	2	0.00
25/11/2016	R212 On 03-August-17	153.36	Put	Bond Future	2073	2	2073	2	0.00
25/11/2016	R213 On 02-February-17			Bond Future	9.53	84.0162	9.5292	84.0162	50,566.00
25/11/2016	R213 On 02-February-17	9.40	Call	Bond Future	1416	2	1416	2	0.00
25/11/2016	R213 On 02-February-17	9.42	Call	Bond Future	1473	2	1473	2	0.00
25/11/2016	R213 On 02-February-17	9.41	Call	Bond Future	1444	2	1444	2	0.00
25/11/2016	R213 On 02-February-17	9.41	Put	Bond Future	2235	2	2235	2	0.00
25/11/2016	R213 On 02-February-17	9.42	Put	Bond Future	2197	2	2197	2	0.00
25/11/2016	R213 On 02-February-17	9.40	Put	Bond Future	2273	2	2273	2	0.00
25/11/2016	R213 On 04-May-17			Bond Future	9.58	82.0992	9.5777	82.0992	0.00
25/11/2016	R213 On 04-May-17	9.35	Call	Bond Future	2090	2	2090	2	0.00
25/11/2016	R213 On 04-May-17	9.36	Call	Bond Future	2118	2	2118	2	0.00
25/11/2016	R213 On 04-May-17	9.37	Call	Bond Future	2145	2	2145	2	0.00
25/11/2016	R213 On 04-May-17	9.36	Put	Bond Future	3553	3	3553	3	0.00
25/11/2016	R213 On 04-May-17	9.37	Put	Bond Future	3514	3	3514	3	0.00
25/11/2016	R213 On 04-May-17	9.35	Put	Bond Future	3592	3	3592	3	0.00
25/11/2016	R213 On 03-August-17			Bond Future	9.62	83.7500	9.6197	83.7500	0.00
25/11/2016	R213 On 03-August-17	9.33	Call	Bond Future	2618	3	2618	3	0.00
25/11/2016	R213 On 03-August-17	9.34	Call	Bond Future	2646	3	2646	3	0.00
25/11/2016	R213 On 03-August-17	9.35	Call	Bond Future	2673	3	2673	3	0.00
25/11/2016	R213 On 03-August-17	9.34	Put	Bond Future	4474	4	4474	4	0.00
25/11/2016	R213 On 03-August-17	9.35	Put	Bond Future	4435	4	4435	4	0.00
25/11/2016	R213 On 03-August-17	9.33	Put	Bond Future	4513	4	4513	4	0.00
25/11/2016	R214 On 02-February-17			Bond Future	9.79	72.9672	9.7867	72.9672	34,937.00
25/11/2016	R214 On 02-February-17	9.67	Call	Bond Future	1578	2	1578	2	0.00
25/11/2016	R214 On 02-February-17	9.66	Call	Bond Future	1548	2	1548	2	0.00
25/11/2016	R214 On 02-February-17	9.68	Call	Bond Future	1608	2	1608	2	0.00
25/11/2016	R214 On 02-February-17	9.67	Put	Bond Future	2388	2	2388	2	0.00
25/11/2016	R214 On 02-February-17	9.66	Put	Bond Future	2428	2	2428	2	0.00
25/11/2016	R214 On 02-February-17	9.68	Put	Bond Future	2348	2	2348	2	0.00
25/11/2016	R214 On 04-May-17			Bond Future	9.83	71.0889	9.8332	71.0889	0.00
25/11/2016	R214 On 04-May-17	9.56	Call	Bond Future	2146	2	2146	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
25/11/2016	R214 On 04-May-17	9.58	Call	Bond Future	2203	2	2203	2	0.00
25/11/2016	R214 On 04-May-17	9.57	Call	Bond Future	2174	2	2174	2	0.00
25/11/2016	R214 On 04-May-17	9.56	Put	Bond Future	4052	4	4052	4	0.00
25/11/2016	R214 On 04-May-17	9.57	Put	Bond Future	4009	4	4009	4	0.00
25/11/2016	R214 On 04-May-17	9.58	Put	Bond Future	3966	4	3966	4	0.00
25/11/2016	R214 On 03-August-17			Bond Future	9.87	72.5183	9.8741	72.5183	0.00
25/11/2016	R214 On 03-August-17	9.51	Call	Bond Future	2650	3	2650	3	0.00
25/11/2016	R214 On 03-August-17	9.52	Call	Bond Future	2677	3	2677	3	0.00
25/11/2016	R214 On 03-August-17	9.53	Call	Bond Future	2705	3	2705	3	0.00
25/11/2016	R214 On 03-August-17	9.52	Put	Bond Future	5145	5	5145	5	0.00
25/11/2016	R214 On 03-August-17	9.53	Put	Bond Future	5101	5	5101	5	0.00
25/11/2016	R214 On 03-August-17	9.51	Put	Bond Future	5189	5	5189	5	0.00
25/11/2016	R248 On 02-February-17			Bond Future	9.84	93.7567	9.8381	93.7567	67,816.00
25/11/2016	R248 On 02-February-17	9.76	Call	Bond Future	2274	2	2274	2	0.00
25/11/2016	R248 On 02-February-17	9.78	Call	Bond Future	2356	3	2356	3	0.00
25/11/2016	R248 On 02-February-17	9.77	Call	Bond Future	2315	3	2315	3	0.00
25/11/2016	R248 On 02-February-17	9.77	Put	Bond Future	2914	3	2914	3	0.00
25/11/2016	R248 On 02-February-17	9.76	Put	Bond Future	2961	3	2961	3	0.00
25/11/2016	R248 On 02-February-17	9.78	Put	Bond Future	2867	3	2867	3	0.00
25/11/2016	R248 On 04-May-17			Bond Future	9.89	91.1413	9.8863	91.1413	0.00
25/11/2016	R248 On 04-May-17	9.67	Call	Bond Future	3102	3	3102	3	0.00
25/11/2016	R248 On 04-May-17	9.66	Call	Bond Future	3065	3	3065	3	0.00
25/11/2016	R248 On 04-May-17	9.65	Call	Bond Future	3028	3	3028	3	0.00
25/11/2016	R248 On 04-May-17	9.66	Put	Bond Future	5065	5	5065	5	0.00
25/11/2016	R248 On 04-May-17	9.65	Put	Bond Future	5119	5	5119	5	0.00
25/11/2016	R248 On 04-May-17	9.67	Put	Bond Future	5013	5	5013	5	0.00
25/11/2016	R248 On 03-August-17			Bond Future	9.93	92.9739	9.9289	92.9739	0.00
25/11/2016	R248 On 03-August-17	9.57	Call	Bond Future	3571	4	3571	4	0.00
25/11/2016	R248 On 03-August-17	9.58	Call	Bond Future	3607	4	3607	4	0.00
25/11/2016	R248 On 03-August-17	9.56	Call	Bond Future	3535	4	3535	4	0.00
25/11/2016	R248 On 03-August-17	9.57	Put	Bond Future	6754	7	6754	7	0.00
25/11/2016	R248 On 03-August-17	9.58	Put	Bond Future	6698	6	6698	6	0.00
25/11/2016	R248 On 03-August-17	9.56	Put	Bond Future	6810	7	6810	7	0.00