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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/11/2016 TO: 21/11/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	0857 On 31-March-21			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
21/11/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	2025 On 02-February-17			Bond Future	128.89	128.9182	128.8940	128.9182	3,255.00
21/11/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2025 On 02-February-17	129.99	Put	Bond Future	1096	1	1	1	0.00
21/11/2016	2025 On 02-February-17	130.00	Put	Bond Future	1106	1	1	1	0.00
21/11/2016	2025 On 02-February-17	130.01	Put	Bond Future	1116	1	1	1	0.00
21/11/2016	2025 On 04-May-17			Bond Future	131.41	131.4410	131.4128	131.4410	0.00
21/11/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2025 On 04-May-17	132.57	Put	Bond Future	1157	1	1	1	0.00
21/11/2016	2025 On 04-May-17	132.58	Put	Bond Future	1167	1	1	1	0.00
21/11/2016	2025 On 04-May-17	132.56	Put	Bond Future	1147	1	1	1	0.00
21/11/2016	2025 On 03-August-17			Bond Future	132.73	132.7620	132.7320	132.7620	0.00
21/11/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2025 On 03-August-17	133.96	Put	Bond Future	1228	1	1	1	0.00
21/11/2016	2025 On 03-August-17	133.97	Put	Bond Future	1238	1	1	1	0.00
21/11/2016	2025 On 03-August-17	133.98	Put	Bond Future	1248	1	1	1	0.00
21/11/2016	2030 On 02-February-17			Bond Future	9.39	89.8172	89.8559	89.8172	33,723.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2030 On 02-February-17	9.30	Put	Bond Future	612	1	1	1	0.00
21/11/2016	2030 On 02-February-17	9.31	Put	Bond Future	543	1	1	1	0.00
21/11/2016	2030 On 02-February-17	9.29	Put	Bond Future	682	1	1	1	0.00
21/11/2016	2030 On 04-May-17			Bond Future	9.44	91.5697	91.6067	91.5697	0.00
21/11/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2030 On 04-May-17	9.33	Put	Bond Future	747	1	1	1	0.00
21/11/2016	2030 On 04-May-17	9.32	Put	Bond Future	815	1	1	1	0.00
21/11/2016	2030 On 04-May-17	9.34	Put	Bond Future	678	1	1	1	0.00
21/11/2016	2030 On 03-August-17			Bond Future	9.48	89.4062	89.4432	89.4062	0.00
21/11/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2030 On 03-August-17	9.34	Put	Bond Future	973	1	1	1	0.00
21/11/2016	2030 On 03-August-17	9.33	Put	Bond Future	1041	1	1	1	0.00
21/11/2016	2030 On 03-August-17	9.35	Put	Bond Future	905	1	1	1	0.00
21/11/2016	2032 On 02-February-17			Bond Future	9.51	92.8754	92.9170	92.8754	18,016.00
21/11/2016	2032 On 02-February-17	9.51	Call	Bond Future	2117	2	2	2	0.00
21/11/2016	2032 On 02-February-17	9.53	Call	Bond Future	2192	2	2	2	0.00
21/11/2016	2032 On 02-February-17	9.52	Call	Bond Future	2154	2	2	2	0.00
21/11/2016	2032 On 02-February-17	9.52	Put	Bond Future	2086	2	2	2	0.00
21/11/2016	2032 On 02-February-17	9.53	Put	Bond Future	2050	2	2	2	0.00
21/11/2016	2032 On 02-February-17	9.51	Put	Bond Future	2122	2	2	2	0.00
21/11/2016	2032 On 04-May-17			Bond Future	9.56	90.5278	90.5678	90.5278	0.00
21/11/2016	2032 On 04-May-17	9.46	Call	Bond Future	2824	3	3	3	0.00
21/11/2016	2032 On 04-May-17	9.45	Call	Bond Future	2789	3	3	3	0.00
21/11/2016	2032 On 04-May-17	9.44	Call	Bond Future	2755	3	3	3	0.00
21/11/2016	2032 On 04-May-17	9.45	Put	Bond Future	3596	4	4	4	0.00
21/11/2016	2032 On 04-May-17	9.44	Put	Bond Future	3636	4	4	4	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
21/11/2016	2032 On 04-May-17	9.46	Put	Bond Future	3557	4	4	4	0.00
21/11/2016	2032 On 03-August-17			Bond Future	9.60	92.3507	92.3907	92.3507	0.00
21/11/2016	2032 On 03-August-17	9.43	Call	Bond Future	3357	3	3	3	0.00
21/11/2016	2032 On 03-August-17	9.45	Call	Bond Future	3425	3	3	3	0.00
21/11/2016	2032 On 03-August-17	9.44	Call	Bond Future	3391	3	3	3	0.00
21/11/2016	2032 On 03-August-17	9.45	Put	Bond Future	4531	5	5	5	0.00
21/11/2016	2032 On 03-August-17	9.43	Put	Bond Future	4610	5	5	5	0.00
21/11/2016	2032 On 03-August-17	9.44	Put	Bond Future	4570	5	5	5	0.00
21/11/2016	2033 On 02-February-17			Bond Future	107.86	107.8827	107.8628	107.8827	5,474.00
21/11/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2033 On 02-February-17	109.71	Put	Bond Future	1847	2	2	2	0.00
21/11/2016	2033 On 02-February-17	109.72	Put	Bond Future	1857	2	2	2	0.00
21/11/2016	2033 On 02-February-17	109.70	Put	Bond Future	1837	2	2	2	0.00
21/11/2016	2033 On 04-May-17			Bond Future	108.93	108.9546	108.9314	108.9546	0.00
21/11/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2033 On 04-May-17	110.84	Put	Bond Future	1909	2	2	2	0.00
21/11/2016	2033 On 04-May-17	110.85	Put	Bond Future	1919	2	2	2	0.00
21/11/2016	2033 On 04-May-17	110.83	Put	Bond Future	1899	2	2	2	0.00
21/11/2016	2033 On 03-August-17			Bond Future	111.13	111.1540	111.1295	111.1540	0.00
21/11/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2033 On 03-August-17	113.12	Put	Bond Future	1991	2	2	2	0.00
21/11/2016	2033 On 03-August-17	113.13	Put	Bond Future	2001	2	2	2	0.00
21/11/2016	2033 On 03-August-17	113.14	Put	Bond Future	2011	2	2	2	0.00
21/11/2016	2037 On 02-February-17			Bond Future	9.71	89.6132	89.5763	89.6132	45,061.00
21/11/2016	2037 On 02-February-17	9.66	Call	Bond Future	2219	2	2	2	0.00
21/11/2016	2037 On 02-February-17	9.68	Call	Bond Future	2297	2	2	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
21/11/2016	2037 On 02-February-17	9.67	Call	Bond Future	2258	2	2	2	0.00
21/11/2016	2037 On 02-February-17	9.66	Put	Bond Future	2618	3	3	3	0.00
21/11/2016	2037 On 02-February-17	9.67	Put	Bond Future	2576	3	3	3	0.00
21/11/2016	2037 On 02-February-17	9.68	Put	Bond Future	2535	3	3	3	0.00
21/11/2016	2037 On 04-May-17			Bond Future	9.76	91.3618	91.3216	91.3618	0.00
21/11/2016	2037 On 04-May-17	9.59	Call	Bond Future	2928	3	3	3	0.00
21/11/2016	2037 On 04-May-17	9.58	Call	Bond Future	2892	3	3	3	0.00
21/11/2016	2037 On 04-May-17	9.60	Call	Bond Future	2964	3	3	3	0.00
21/11/2016	2037 On 04-May-17	9.58	Put	Bond Future	4352	4	4	4	0.00
21/11/2016	2037 On 04-May-17	9.60	Put	Bond Future	4262	4	4	4	0.00
21/11/2016	2037 On 04-May-17	9.59	Put	Bond Future	4307	4	4	4	0.00
21/11/2016	2037 On 03-August-17			Bond Future	9.81	88.9436	88.9019	88.9436	0.00
21/11/2016	2037 On 03-August-17	9.58	Call	Bond Future	3602	4	4	4	0.00
21/11/2016	2037 On 03-August-17	9.57	Call	Bond Future	3566	4	4	4	0.00
21/11/2016	2037 On 03-August-17	9.56	Call	Bond Future	3530	4	4	4	0.00
21/11/2016	2037 On 03-August-17	9.56	Put	Bond Future	5520	6	6	6	0.00
21/11/2016	2037 On 03-August-17	9.57	Put	Bond Future	5474	5	5	5	0.00
21/11/2016	2037 On 03-August-17	9.58	Put	Bond Future	5428	5	5	5	0.00
21/11/2016	2038 On 02-February-17			Bond Future	134.09	134.1194	134.0942	134.1194	22,835.00
21/11/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2038 On 02-February-17	137.05	Put	Bond Future	2956	3	3	3	0.00
21/11/2016	2038 On 02-February-17	137.06	Put	Bond Future	2966	3	3	3	0.00
21/11/2016	2038 On 02-February-17	137.07	Put	Bond Future	2976	3	3	3	0.00
21/11/2016	2038 On 04-May-17			Bond Future	136.71	136.7438	136.7146	136.7438	0.00
21/11/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2038 On 04-May-17	139.78	Put	Bond Future	3065	3	3	3	0.00
21/11/2016	2038 On 04-May-17	139.79	Put	Bond Future	3075	3	3	3	0.00
21/11/2016	2038 On 04-May-17	139.77	Put	Bond Future	3055	3	3	3	0.00
21/11/2016	2038 On 03-August-17			Bond Future	137.97	138.0052	137.9742	138.0052	0.00

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21/11/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2038 On 03-August-17	141.17	Put	Bond Future	3196	3	3	3	0.00
21/11/2016	2038 On 03-August-17	141.16	Put	Bond Future	3186	3	3	3	0.00
21/11/2016	2038 On 03-August-17	141.18	Put	Bond Future	3206	3	3	3	0.00
21/11/2016	2040 On 02-February-17			Bond Future	9.74	93.5188	93.4348	93.5188	8,238.00
21/11/2016	2040 On 02-February-17	9.58	Call	Bond Future	1960	2	2	2	0.00
21/11/2016	2040 On 02-February-17	9.60	Call	Bond Future	2034	2	2	2	0.00
21/11/2016	2040 On 02-February-17	9.59	Call	Bond Future	1997	2	2	2	0.00
21/11/2016	2040 On 02-February-17	9.58	Put	Bond Future	3346	3	3	3	0.00
21/11/2016	2040 On 02-February-17	9.60	Put	Bond Future	3244	3	3	3	0.00
21/11/2016	2040 On 02-February-17	9.59	Put	Bond Future	3295	3	3	3	0.00
21/11/2016	2040 On 04-May-17			Bond Future	9.79	95.3436	95.2555	95.3436	0.00
21/11/2016	2040 On 04-May-17	9.64	Call	Bond Future	3291	3	3	3	0.00
21/11/2016	2040 On 04-May-17	9.63	Call	Bond Future	3251	3	3	3	0.00
21/11/2016	2040 On 04-May-17	9.62	Call	Bond Future	3212	3	3	3	0.00
21/11/2016	2040 On 04-May-17	9.63	Put	Bond Future	4635	5	5	5	0.00
21/11/2016	2040 On 04-May-17	9.62	Put	Bond Future	4684	5	5	5	0.00
21/11/2016	2040 On 04-May-17	9.64	Put	Bond Future	4588	5	5	5	0.00
21/11/2016	2040 On 03-August-17			Bond Future	9.84	92.7551	92.6645	92.7551	0.00
21/11/2016	2040 On 03-August-17	9.61	Call	Bond Future	3957	4	4	4	0.00
21/11/2016	2040 On 03-August-17	9.62	Call	Bond Future	3996	4	4	4	0.00
21/11/2016	2040 On 03-August-17	9.63	Call	Bond Future	4034	4	4	4	0.00
21/11/2016	2040 On 03-August-17	9.62	Put	Bond Future	5857	6	6	6	0.00
21/11/2016	2040 On 03-August-17	9.63	Put	Bond Future	5809	6	6	6	0.00
21/11/2016	2040 On 03-August-17	9.61	Put	Bond Future	5906	6	6	6	0.00
21/11/2016	2044 On 02-February-17			Bond Future	9.74	90.8913	90.8061	90.8913	20,659.00
21/11/2016	2044 On 02-February-17	9.77	Call	Bond Future	2786	3	3	3	0.00
21/11/2016	2044 On 02-February-17	9.76	Call	Bond Future	2741	3	3	3	0.00
21/11/2016	2044 On 02-February-17	9.78	Call	Bond Future	2831	3	3	3	0.00
21/11/2016	2044 On 02-February-17	9.78	Put	Bond Future	2459	2	2	2	0.00

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21/11/2016	2044 On 02-February-17	9.77	Put	Bond Future	2501	3	3	3	0.00
21/11/2016	2044 On 02-February-17	9.76	Put	Bond Future	2543	3	3	3	0.00
21/11/2016	2044 On 04-May-17			Bond Future	9.79	92.6647	92.5755	92.6647	0.00
21/11/2016	2044 On 04-May-17	9.67	Call	Bond Future	3485	4	3	4	0.00
21/11/2016	2044 On 04-May-17	9.68	Call	Bond Future	3526	4	4	4	0.00
21/11/2016	2044 On 04-May-17	9.66	Call	Bond Future	3444	4	3	4	0.00
21/11/2016	2044 On 04-May-17	9.67	Put	Bond Future	4501	4	5	4	0.00
21/11/2016	2044 On 04-May-17	9.68	Put	Bond Future	4454	4	4	4	0.00
21/11/2016	2044 On 04-May-17	9.66	Put	Bond Future	4548	5	5	5	0.00
21/11/2016	2044 On 03-August-17			Bond Future	9.83	90.1476	90.0558	90.1476	0.00
21/11/2016	2044 On 03-August-17	9.64	Call	Bond Future	4171	4	4	4	0.00
21/11/2016	2044 On 03-August-17	9.62	Call	Bond Future	4091	4	4	4	0.00
21/11/2016	2044 On 03-August-17	9.63	Call	Bond Future	4131	4	4	4	0.00
21/11/2016	2044 On 03-August-17	9.62	Put	Bond Future	5929	6	6	6	0.00
21/11/2016	2044 On 03-August-17	9.63	Put	Bond Future	5880	6	6	6	0.00
21/11/2016	2044 On 03-August-17	9.64	Put	Bond Future	5832	6	6	6	0.00
21/11/2016	2046 On 02-February-17			Bond Future	133.85	133.8775	133.8528	133.8775	18,352.00
21/11/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2046 On 02-February-17	137.14	Put	Bond Future	3287	3	3	3	0.00
21/11/2016	2046 On 02-February-17	137.15	Put	Bond Future	3297	3	3	3	0.00
21/11/2016	2046 On 02-February-17	137.13	Put	Bond Future	3277	3	3	3	0.00
21/11/2016	2046 On 04-May-17			Bond Future	134.94	134.9693	134.9405	134.9693	0.00
21/11/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2046 On 04-May-17	138.33	Put	Bond Future	3390	3	3	3	0.00
21/11/2016	2046 On 04-May-17	138.34	Put	Bond Future	3400	3	3	3	0.00
21/11/2016	2046 On 04-May-17	138.32	Put	Bond Future	3380	3	3	3	0.00
21/11/2016	2046 On 03-August-17			Bond Future	137.66	137.6940	137.6636	137.6940	0.00
21/11/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2046 On 03-August-17	141.17	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
21/11/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2046 On 03-August-17	141.19	Put	Bond Future	3526	3	4	3	0.00
21/11/2016	2046 On 03-August-17	141.17	Put	Bond Future	3506	3	4	3	0.00
21/11/2016	2046 On 03-August-17	141.18	Put	Bond Future	3516	3	4	3	0.00
21/11/2016	2050 On 02-February-17			Bond Future	142.15	142.1772	142.1506	142.1772	24,754.00
21/11/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2050 On 02-February-17	144.97	Put	Bond Future	2819	3	3	3	0.00
21/11/2016	2050 On 02-February-17	144.98	Put	Bond Future	2829	3	3	3	0.00
21/11/2016	2050 On 02-February-17	144.96	Put	Bond Future	2809	3	3	3	0.00
21/11/2016	2050 On 04-May-17			Bond Future	144.93	144.9593	144.9285	144.9593	0.00
21/11/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2050 On 04-May-17	147.84	Put	Bond Future	2911	3	3	3	0.00
21/11/2016	2050 On 04-May-17	147.85	Put	Bond Future	2921	3	3	3	0.00
21/11/2016	2050 On 04-May-17	147.83	Put	Bond Future	2901	3	3	3	0.00
21/11/2016	2050 On 03-August-17			Bond Future	146.19	146.2242	146.1915	146.2242	0.00
21/11/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
21/11/2016	2050 On 03-August-17	149.22	Put	Bond Future	3029	3	3	3	0.00
21/11/2016	2050 On 03-August-17	149.24	Put	Bond Future	3049	3	3	3	0.00
21/11/2016	2050 On 03-August-17	149.23	Put	Bond Future	3039	3	3	3	0.00
21/11/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	AL37 On 02-February-17			Index Future	511.07	510.9660	511.0720	510.9660	7.00
21/11/2016	AL37 On 04-May-17			Index Future	521.03	520.9330	521.0260	520.9330	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
21/11/2016	AL37 On 03-August-17			Index Future	531.51	531.4180	531.5070	531.4180	0.00
21/11/2016	AL7T On 02-February-17			Index Future	589.28	588.8520	589.2750	588.8520	2.00
21/11/2016	AL7T On 04-May-17			Index Future	600.75	600.3390	600.7520	600.3390	0.00
21/11/2016	AL7T On 03-August-17			Index Future	612.84	612.4230	612.8370	612.4230	0.00
21/11/2016	ALBI On 02-February-17			Index Future	534.93	534.9560	534.9270	534.9560	751.00
21/11/2016	ALBI On 04-May-17			Index Future	545.35	545.3910	545.3460	545.3910	0.00
21/11/2016	ALBI On 03-August-17			Index Future	556.32	556.3690	556.3170	556.3690	0.00
21/11/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	C186 On 21-December-26			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
21/11/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/11/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	CES1 On 20-April-18			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
21/11/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2016	EL28 On 02-February-17			Bond Future	129.77	129.7903	129.7686	129.7903	0.00
21/11/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
21/11/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
21/11/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
21/11/2016	EL28 On 02-February-17	135.10	Put	Bond Future	5331	5	5	5	0.00
21/11/2016	EL28 On 02-February-17	135.11	Put	Bond Future	5341	5	5	5	0.00
21/11/2016	EL28 On 02-February-17	135.12	Put	Bond Future	5351	5	5	5	0.00
21/11/2016	EL28 On 04-May-17			Bond Future	130.62	130.6480	130.6225	130.6480	0.00
21/11/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
21/11/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
21/11/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
21/11/2016	EL28 On 04-May-17	137.90	Put	Bond Future	7277	7	7	7	0.00
21/11/2016	EL28 On 04-May-17	137.91	Put	Bond Future	7287	7	7	7	0.00
21/11/2016	EL28 On 04-May-17	137.92	Put	Bond Future	7297	7	7	7	0.00
21/11/2016	EL28 On 03-August-17			Bond Future	133.26	133.2856	133.2585	133.2856	0.00
21/11/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
21/11/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
21/11/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
21/11/2016	EL28 On 03-August-17	135.17	Put	Bond Future	1911	2	2	2	0.00
21/11/2016	EL28 On 03-August-17	135.16	Put	Bond Future	1901	2	2	2	0.00
21/11/2016	EL28 On 03-August-17	135.18	Put	Bond Future	1921	2	2	2	0.00
21/11/2016	ES33 On 02-February-17			Bond Future	10.63	78.8876	78.8286	78.8876	8,849.00
21/11/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
21/11/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
21/11/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
21/11/2016	ES33 On 02-February-17	10.60	Put	Bond Future	180	0	0	0	0.00
21/11/2016	ES33 On 02-February-17	10.59	Put	Bond Future	244	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
21/11/2016	ES33 On 02-February-17	10.61	Put	Bond Future	117	0	0	0	0.00
21/11/2016	ES33 On 04-May-17			Bond Future	10.71	76.6326	76.5704	76.6326	0.00
21/11/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
21/11/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
21/11/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
21/11/2016	ES33 On 04-May-17	10.55	Put	Bond Future	1003	1	1	1	0.00
21/11/2016	ES33 On 04-May-17	10.56	Put	Bond Future	940	1	1	1	0.00
21/11/2016	ES33 On 04-May-17	10.54	Put	Bond Future	1066	1	1	1	0.00
21/11/2016	ES33 On 03-August-17			Bond Future	10.79	78.1756	78.1115	78.1756	0.00
21/11/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
21/11/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
21/11/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
21/11/2016	ES33 On 03-August-17	10.53	Put	Bond Future	1585	2	2	2	0.00
21/11/2016	ES33 On 03-August-17	10.55	Put	Bond Future	1459	1	1	1	0.00
21/11/2016	ES33 On 03-August-17	10.54	Put	Bond Future	1522	1	2	1	0.00
21/11/2016	ES42 On 02-February-17			Bond Future	10.74	83.0990	83.0311	83.0990	8,777.00
21/11/2016	ES42 On 04-May-17			Bond Future	10.82	80.4574	80.3859	80.4574	0.00
21/11/2016	ES42 On 03-August-17			Bond Future	10.90	82.0777	82.0041	82.0777	0.00
21/11/2016	GOVI On 02-February-17			GOVI	532.77	532.7760	532.7720	532.7760	486.00
21/11/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
21/11/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
21/11/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
21/11/2016	GOVI On 02-February-17	533.33	Put	GOVI	5580	1	1	1	0.00
21/11/2016	GOVI On 02-February-17	533.34	Put	GOVI	5680	1	1	1	0.00
21/11/2016	GOVI On 02-February-17	533.32	Put	GOVI	5480	1	1	1	0.00
21/11/2016	GOVI On 04-May-17			GOVI	543.15	543.1690	543.1490	543.1690	0.00
21/11/2016	GOVI On 04-May-17	262.20	Call	GOVI	2809490	281	281	281	0.00
21/11/2016	GOVI On 04-May-17	262.19	Call	GOVI	2809590	281	281	281	0.00
21/11/2016	GOVI On 04-May-17	262.18	Call	GOVI	2809690	281	281	281	0.00
21/11/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
21/11/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
21/11/2016	GOVI On 04-May-17	262.20	Put	GOVI	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
21/11/2016	GOVI On 03-August-17			GOVI	554.08	554.1020	554.0760	554.1020	0.00
21/11/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
21/11/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
21/11/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
21/11/2016	GOVI On 03-August-17	561.11	Put	GOVI	70340	7	7	7	0.00
21/11/2016	GOVI On 03-August-17	561.09	Put	GOVI	70140	7	7	7	0.00
21/11/2016	GOVI On 03-August-17	561.10	Put	GOVI	70240	7	7	7	0.00
21/11/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/11/2016	IGOV On 02-February-17			Index Future	251.41	251.5430	251.4080	251.5430	1,070.00
21/11/2016	IGOV On 04-May-17			Index Future	256.32	256.4660	256.3200	256.4660	0.00
21/11/2016	IGOV On 03-August-17			Index Future	261.49	261.6430	261.4910	261.6430	0.00
21/11/2016	ILBI On 02-February-17			Index Future	681.62	681.7370	681.6190	681.7370	155.00
21/11/2016	ILBI On 04-May-17			Index Future	694.87	694.9900	694.8670	694.9900	0.00
21/11/2016	ILBI On 03-August-17			Index Future	708.55	708.6700	708.5450	708.6700	0.00
21/11/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
21/11/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0148	100.0135	100.0148	0.00
21/11/2016	IS01 On 15-June-17			Interest Rate Swap	99.65	99.6542	99.6519	99.6542	0.00
21/11/2016	IS01 On 21-September-17			Interest Rate Swap	99.73	99.7370	99.7303	99.7370	0.00
21/11/2016	IS01 On 21-December-17			Interest Rate Swap	100.06	100.0699	100.0615	100.0699	0.00
21/11/2016	IS02 On 18-December-17			Interest Rate Swap	100.08	100.0929	100.0844	100.0929	0.00
21/11/2016	IS02 On 16-March-18			Interest Rate Swap	99.43	99.4373	99.4288	99.4373	0.00
21/11/2016	IS02 On 15-June-18			Interest Rate Swap	99.16	99.1700	99.1614	99.1700	0.00
21/11/2016	IS02 On 21-September-18			Interest Rate Swap	99.30	99.3077	99.2966	99.3077	0.00
21/11/2016	IS02 On 21-December-18			Interest Rate Swap	99.86	99.8800	99.8600	99.8800	0.00
21/11/2016	IS05 On 17-December-20			Interest Rate Swap	98.80	98.8484	98.7998	98.8484	0.00
21/11/2016	IS05 On 16-March-21			Interest Rate Swap	98.20	98.2602	98.2031	98.2602	0.00
21/11/2016	IS05 On 15-June-21			Interest Rate Swap	97.58	97.6415	97.5757	97.6415	0.00
21/11/2016	IS05 On 21-September-21			Interest Rate Swap	97.92	97.9958	97.9200	97.9958	0.00
21/11/2016	IS05 On 21-December-21			Interest Rate Swap	100.21	100.2964	100.2129	100.2964	50.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2016	IS10 On 17-December-25			Interest Rate Swap	99.79	99.8975	99.7894	99.8975	0.00
21/11/2016	IS10 On 16-March-26			Interest Rate Swap	96.96	97.0717	96.9591	97.0717	0.00
21/11/2016	IS10 On 15-June-26			Interest Rate Swap	95.81	95.9266	95.8106	95.9266	0.00
21/11/2016	IS10 On 21-September-26			Interest Rate Swap	97.95	98.0698	97.9519	98.0698	0.00
21/11/2016	IS10 On 21-December-26			Interest Rate Swap	101.63	101.7483	101.6314	101.7483	0.00
21/11/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/11/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
21/11/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
21/11/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
21/11/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	10,000.00
21/11/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
21/11/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
21/11/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	1,000.00
21/11/2016	JBAF On 19-April-17			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	0.00
21/11/2016	JBAF On 17-May-17			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	0.00
21/11/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.43	92.5700	92.5700	92.5700	0.00
21/11/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.45	92.5500	92.5500	92.5500	0.00
21/11/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
21/11/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.46	92.5400	92.5400	92.5400	0.00
21/11/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.85	92.1500	92.1500	92.1500	0.00
21/11/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.88	92.1200	92.1200	92.1200	0.00
21/11/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
21/11/2016	R023 On 02-February-17			Bond Future	8.68	99.0769	99.1025	99.0769	16,460.00
21/11/2016	R023 On 02-February-17	8.86	Call	Bond Future	1640	2	2	2	0.00
21/11/2016	R023 On 02-February-17	8.85	Call	Bond Future	1612	2	2	2	0.00
21/11/2016	R023 On 02-February-17	8.84	Call	Bond Future	1585	2	2	2	0.00
21/11/2016	R023 On 02-February-17	8.85	Put	Bond Future	853	1	1	1	0.00
21/11/2016	R023 On 02-February-17	8.84	Put	Bond Future	870	1	1	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
21/11/2016	R023 On 02-February-17	8.86	Put	Bond Future	835	1	1	1	0.00
21/11/2016	R023 On 04-May-17			Bond Future	8.72	97.0768	97.1003	97.0768	0.00
21/11/2016	R023 On 04-May-17	8.59	Call	Bond Future	1442	1	1	1	0.00
21/11/2016	R023 On 04-May-17	8.61	Call	Bond Future	1483	1	1	1	0.00
21/11/2016	R023 On 04-May-17	8.60	Call	Bond Future	1462	1	1	1	0.00
21/11/2016	R023 On 04-May-17	8.59	Put	Bond Future	2017	2	2	2	0.00
21/11/2016	R023 On 04-May-17	8.61	Put	Bond Future	1970	2	2	2	0.00
21/11/2016	R023 On 04-May-17	8.60	Put	Bond Future	1993	2	2	2	0.00
21/11/2016	R023 On 03-August-17			Bond Future	8.75	99.0313	99.0545	99.0313	0.00
21/11/2016	R023 On 03-August-17	8.58	Call	Bond Future	1735	2	2	2	0.00
21/11/2016	R023 On 03-August-17	8.60	Call	Bond Future	1775	2	2	2	0.00
21/11/2016	R023 On 03-August-17	8.59	Call	Bond Future	1755	2	2	2	0.00
21/11/2016	R023 On 03-August-17	8.58	Put	Bond Future	2451	2	2	2	0.00
21/11/2016	R023 On 03-August-17	8.59	Put	Bond Future	2428	2	2	2	0.00
21/11/2016	R023 On 03-August-17	8.60	Put	Bond Future	2405	2	2	2	0.00
21/11/2016	R035 On 02-February-17			Bond Future	9.65	97.4371	97.3589	97.4371	5,957.00
21/11/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R035 On 02-February-17	9.51	Put	Bond Future	1123	1	1	1	0.00
21/11/2016	R035 On 02-February-17	9.52	Put	Bond Future	1041	1	1	1	0.00
21/11/2016	R035 On 02-February-17	9.50	Put	Bond Future	1205	1	1	1	0.00
21/11/2016	R035 On 04-May-17			Bond Future	9.70	94.8341	94.7519	94.8341	0.00
21/11/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R035 On 04-May-17	9.53	Put	Bond Future	1348	1	1	1	0.00
21/11/2016	R035 On 04-May-17	9.54	Put	Bond Future	1267	1	1	1	0.00
21/11/2016	R035 On 04-May-17	9.55	Put	Bond Future	1186	1	1	1	0.00
21/11/2016	R035 On 03-August-17			Bond Future	9.74	96.7435	96.6589	96.7435	0.00
21/11/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2016	R035 On 03-August-17	9.52	Put	Bond Future	1760	2	2	2	0.00
21/11/2016	R035 On 03-August-17	9.50	Put	Bond Future	1923	2	2	2	0.00
21/11/2016	R035 On 03-August-17	9.51	Put	Bond Future	1841	2	2	2	0.00
21/11/2016	R186 On 02-February-17			Bond Future	8.99	111.0161	111.0903	111.0161	115,584.00
21/11/2016	R186 On 02-February-17	9.50	Call	Bond Future	4061	4	4	4	0.00
21/11/2016	R186 On 02-February-17	8.87	Call	Bond Future	1451	1	1	1	0.00
21/11/2016	R186 On 02-February-17	9.40	Call	Bond Future	3565	4	4	4	0.00
21/11/2016	R186 On 02-February-17	8.37	Call	Bond Future	416	0	0	0	500.00
21/11/2016	R186 On 02-February-17	8.79	Call	Bond Future	1221	1	1	1	0.00
21/11/2016	R186 On 02-February-17	8.95	Call	Bond Future	1706	2	2	2	0.00
21/11/2016	R186 On 02-February-17	9.02	Call	Bond Future	1948	2	2	2	0.00
21/11/2016	R186 On 02-February-17	8.00	Call	Bond Future	120	0	0	0	7,000.00
21/11/2016	R186 On 02-February-17	8.60	Call	Bond Future	780	1	1	1	7,000.00
21/11/2016	R186 On 02-February-17	8.81	Call	Bond Future	1276	1	1	1	0.00
21/11/2016	R186 On 02-February-17	8.43	Call	Bond Future	495	1	0	1	750.00
21/11/2016	R186 On 02-February-17	8.80	Call	Bond Future	1248	1	1	1	0.00
21/11/2016	R186 On 02-February-17	8.90	Call	Bond Future	1543	2	2	2	0.00
21/11/2016	R186 On 02-February-17	9.10	Call	Bond Future	2248	2	2	2	0.00
21/11/2016	R186 On 02-February-17	8.62	Call	Bond Future	820	1	1	1	500.00
21/11/2016	R186 On 02-February-17	8.79	Put	Bond Future	2623	3	3	3	0.00
21/11/2016	R186 On 02-February-17	8.95	Put	Bond Future	1997	2	2	2	2,546.00
21/11/2016	R186 On 02-February-17	9.02	Put	Bond Future	1758	2	2	2	500.00
21/11/2016	R186 On 02-February-17	8.37	Put	Bond Future	4807	5	5	5	0.00
21/11/2016	R186 On 02-February-17	8.60	Put	Bond Future	3521	4	4	4	0.00
21/11/2016	R186 On 02-February-17	9.40	Put	Bond Future	811	1	1	1	750.00
21/11/2016	R186 On 02-February-17	9.50	Put	Bond Future	646	1	1	1	13,550.00
21/11/2016	R186 On 02-February-17	8.87	Put	Bond Future	2296	2	2	2	500.00
21/11/2016	R186 On 02-February-17	8.62	Put	Bond Future	3419	4	3	4	0.00
21/11/2016	R186 On 02-February-17	8.81	Put	Bond Future	2539	3	3	3	0.00
21/11/2016	R186 On 02-February-17	9.10	Put	Bond Future	1512	2	2	2	2,546.00
21/11/2016	R186 On 02-February-17	8.00	Put	Bond Future	7234	7	7	7	0.00
21/11/2016	R186 On 02-February-17	8.90	Put	Bond Future	2180	2	2	2	750.00
21/11/2016	R186 On 02-February-17	8.43	Put	Bond Future	4453	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2016	R186 On 02-February-17	8.80	Put	Bond Future	2581	3	3	3	0.00
21/11/2016	R186 On 04-May-17			Bond Future	9.04	113.1820	113.2545	113.1820	0.00
21/11/2016	R186 On 04-May-17	8.91	Call	Bond Future	2347	2	2	2	0.00
21/11/2016	R186 On 04-May-17	8.89	Call	Bond Future	2284	2	2	2	0.00
21/11/2016	R186 On 04-May-17	8.90	Call	Bond Future	2315	2	2	2	0.00
21/11/2016	R186 On 04-May-17	8.89	Put	Bond Future	3284	3	3	3	0.00
21/11/2016	R186 On 04-May-17	8.90	Put	Bond Future	3247	3	3	3	0.00
21/11/2016	R186 On 04-May-17	8.91	Put	Bond Future	3210	3	3	3	0.00
21/11/2016	R186 On 03-August-17			Bond Future	9.07	110.1552	110.2283	110.1552	0.00
21/11/2016	R186 On 03-August-17	8.91	Call	Bond Future	2895	3	3	3	0.00
21/11/2016	R186 On 03-August-17	8.93	Call	Bond Future	2958	3	3	3	0.00
21/11/2016	R186 On 03-August-17	8.92	Call	Bond Future	2926	3	3	3	0.00
21/11/2016	R186 On 03-August-17	8.91	Put	Bond Future	3981	4	4	4	0.00
21/11/2016	R186 On 03-August-17	8.92	Put	Bond Future	3946	4	4	4	0.00
21/11/2016	R186 On 03-August-17	8.93	Put	Bond Future	3911	4	4	4	0.00
21/11/2016	R197 On 02-February-17			Bond Future	298.98	299.0387	298.9817	299.0387	1,246.00
21/11/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R197 On 02-February-17	302.58	Put	Bond Future	3598	4	4	4	0.00
21/11/2016	R197 On 02-February-17	302.59	Put	Bond Future	3608	4	4	4	0.00
21/11/2016	R197 On 02-February-17	302.57	Put	Bond Future	3588	4	4	4	0.00
21/11/2016	R197 On 04-May-17			Bond Future	304.82	304.8902	304.8243	304.8902	0.00
21/11/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R197 On 04-May-17	308.59	Put	Bond Future	3766	4	4	4	0.00
21/11/2016	R197 On 04-May-17	308.60	Put	Bond Future	3776	4	4	4	0.00
21/11/2016	R197 On 04-May-17	308.58	Put	Bond Future	3756	4	4	4	0.00
21/11/2016	R197 On 03-August-17			Bond Future	304.08	304.1458	304.0758	304.1458	0.00
21/11/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R197 On 03-August-17	308.06	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
21/11/2016	R197 On 03-August-17	308.05	Put	Bond Future	3974	4	4	4	0.00
21/11/2016	R197 On 03-August-17	308.07	Put	Bond Future	3994	4	4	4	0.00
21/11/2016	R197 On 03-August-17	308.06	Put	Bond Future	3984	4	4	4	0.00
21/11/2016	R202 On 02-February-17			Bond Future	248.11	248.1578	248.1112	248.1578	36,619.00
21/11/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R202 On 02-February-17	251.73	Put	Bond Future	3619	4	4	4	0.00
21/11/2016	R202 On 02-February-17	251.74	Put	Bond Future	3629	4	4	4	0.00
21/11/2016	R202 On 02-February-17	251.72	Put	Bond Future	3609	4	4	4	0.00
21/11/2016	R202 On 04-May-17			Bond Future	252.96	253.0138	252.9594	253.0138	0.00
21/11/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R202 On 04-May-17	256.71	Put	Bond Future	3751	4	4	4	0.00
21/11/2016	R202 On 04-May-17	256.72	Put	Bond Future	3761	4	4	4	0.00
21/11/2016	R202 On 04-May-17	256.73	Put	Bond Future	3771	4	4	4	0.00
21/11/2016	R202 On 03-August-17			Bond Future	254.40	254.4569	254.3993	254.4569	0.00
21/11/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R202 On 03-August-17	258.36	Put	Bond Future	3961	4	4	4	0.00
21/11/2016	R202 On 03-August-17	258.37	Put	Bond Future	3971	4	4	4	0.00
21/11/2016	R202 On 03-August-17	258.35	Put	Bond Future	3951	4	4	4	0.00
21/11/2016	R203 On 02-February-17			Bond Future	7.74	103.5856	103.5852	103.5856	24,463.00
21/11/2016	R203 On 02-February-17	7.70	Call	Bond Future	103	0	0	0	0.00
21/11/2016	R203 On 02-February-17	7.71	Call	Bond Future	106	0	0	0	0.00
21/11/2016	R203 On 02-February-17	7.72	Call	Bond Future	109	0	0	0	0.00
21/11/2016	R203 On 02-February-17	7.71	Put	Bond Future	123	0	0	0	0.00
21/11/2016	R203 On 02-February-17	7.70	Put	Bond Future	126	0	0	0	0.00
21/11/2016	R203 On 02-February-17	7.72	Put	Bond Future	120	0	0	0	0.00
21/11/2016	R203 On 04-May-17			Bond Future	7.52	101.4329	101.4298	101.4329	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
21/11/2016	R203 On 04-May-17	6.91	Call	Bond Future	32	0	0	0	0.00
21/11/2016	R203 On 04-May-17	6.93	Call	Bond Future	33	0	0	0	0.00
21/11/2016	R203 On 04-May-17	6.92	Call	Bond Future	33	0	0	0	0.00
21/11/2016	R203 On 04-May-17	6.92	Put	Bond Future	242	0	0	0	0.00
21/11/2016	R203 On 04-May-17	6.93	Put	Bond Future	239	0	0	0	0.00
21/11/2016	R203 On 04-May-17	6.91	Put	Bond Future	245	0	0	0	0.00
21/11/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	103.6219	103.6219	0.00
21/11/2016	R203 On 03-August-17	4.87	Call	Bond Future	50	0	0	0	0.00
21/11/2016	R203 On 03-August-17	4.89	Call	Bond Future	51	0	0	0	0.00
21/11/2016	R203 On 03-August-17	4.88	Call	Bond Future	51	0	0	0	0.00
21/11/2016	R203 On 03-August-17	4.89	Put	Bond Future	27	0	0	0	0.00
21/11/2016	R203 On 03-August-17	4.88	Put	Bond Future	28	0	0	0	0.00
21/11/2016	R203 On 03-August-17	4.87	Put	Bond Future	28	0	0	0	0.00
21/11/2016	R204 On 02-February-17			Bond Future	7.94	101.1493	101.1493	101.1493	30,219.00
21/11/2016	R204 On 02-February-17	8.28	Call	Bond Future	724	1	1	1	0.00
21/11/2016	R204 On 02-February-17	8.30	Call	Bond Future	750	1	1	1	0.00
21/11/2016	R204 On 02-February-17	8.29	Call	Bond Future	737	1	1	1	0.00
21/11/2016	R204 On 02-February-17	8.28	Put	Bond Future	138	0	0	0	0.00
21/11/2016	R204 On 02-February-17	8.29	Put	Bond Future	134	0	0	0	0.00
21/11/2016	R204 On 02-February-17	8.30	Put	Bond Future	130	0	0	0	0.00
21/11/2016	R204 On 04-May-17			Bond Future	7.95	103.1227	103.1199	103.1227	0.00
21/11/2016	R204 On 04-May-17	7.90	Call	Bond Future	453	0	0	0	0.00
21/11/2016	R204 On 04-May-17	7.92	Call	Bond Future	468	0	0	0	0.00
21/11/2016	R204 On 04-May-17	7.91	Call	Bond Future	461	0	0	0	0.00
21/11/2016	R204 On 04-May-17	7.91	Put	Bond Future	516	1	1	1	0.00
21/11/2016	R204 On 04-May-17	7.92	Put	Bond Future	509	1	1	1	0.00
21/11/2016	R204 On 04-May-17	7.90	Put	Bond Future	524	1	1	1	0.00
21/11/2016	R204 On 03-August-17			Bond Future	7.91	101.1565	101.1528	101.1565	0.00
21/11/2016	R204 On 03-August-17	7.75	Call	Bond Future	439	0	0	0	0.00
21/11/2016	R204 On 03-August-17	7.76	Call	Bond Future	445	0	0	0	0.00
21/11/2016	R204 On 03-August-17	7.77	Call	Bond Future	451	0	0	0	0.00
21/11/2016	R204 On 03-August-17	7.75	Put	Bond Future	640	1	1	1	0.00
21/11/2016	R204 On 03-August-17	7.76	Put	Bond Future	633	1	1	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
21/11/2016	R204 On 03-August-17	7.77	Put	Bond Future	626	1	1	1	0.00
21/11/2016	R207 On 02-February-17			Bond Future	8.20	98.0221	98.0226	98.0221	86,326.00
21/11/2016	R207 On 02-February-17	8.91	Call	Bond Future	1852	2	2	2	62.00
21/11/2016	R207 On 02-February-17	9.22	Call	Bond Future	2562	3	3	3	0.00
21/11/2016	R207 On 02-February-17	9.24	Call	Bond Future	2609	3	3	3	0.00
21/11/2016	R207 On 02-February-17	9.23	Call	Bond Future	2585	3	3	3	0.00
21/11/2016	R207 On 02-February-17	9.23	Put	Bond Future	21	0	0	0	0.00
21/11/2016	R207 On 02-February-17	9.24	Put	Bond Future	20	0	0	0	0.00
21/11/2016	R207 On 02-February-17	8.91	Put	Bond Future	73	0	0	0	0.00
21/11/2016	R207 On 02-February-17	9.22	Put	Bond Future	22	0	0	0	0.00
21/11/2016	R207 On 04-May-17			Bond Future	8.24	99.9345	99.9324	99.9345	0.00
21/11/2016	R207 On 04-May-17	8.20	Call	Bond Future	755	1	1	1	0.00
21/11/2016	R207 On 04-May-17	8.22	Call	Bond Future	779	1	1	1	0.00
21/11/2016	R207 On 04-May-17	8.21	Call	Bond Future	767	1	1	1	0.00
21/11/2016	R207 On 04-May-17	8.20	Put	Bond Future	841	1	1	1	0.00
21/11/2016	R207 On 04-May-17	8.22	Put	Bond Future	817	1	1	1	0.00
21/11/2016	R207 On 04-May-17	8.21	Put	Bond Future	829	1	1	1	0.00
21/11/2016	R207 On 03-August-17			Bond Future	8.25	98.3022	98.2992	98.3022	0.00
21/11/2016	R207 On 03-August-17	8.19	Call	Bond Future	881	1	1	1	51.00
21/11/2016	R207 On 03-August-17	8.40	Call	Bond Future	1124	1	1	1	0.00
21/11/2016	R207 On 03-August-17	8.39	Call	Bond Future	1112	1	1	1	0.00
21/11/2016	R207 On 03-August-17	8.41	Call	Bond Future	1137	1	1	1	0.00
21/11/2016	R207 On 03-August-17	8.39	Put	Bond Future	813	1	1	1	0.00
21/11/2016	R207 On 03-August-17	8.41	Put	Bond Future	795	1	1	1	0.00
21/11/2016	R207 On 03-August-17	8.19	Put	Bond Future	1009	1	1	1	0.00
21/11/2016	R207 On 03-August-17	8.40	Put	Bond Future	804	1	1	1	0.00
21/11/2016	R208 On 02-February-17			Bond Future	8.40	96.6967	96.7155	96.6967	33,544.00
21/11/2016	R208 On 02-February-17	8.64	Call	Bond Future	1251	1	1	1	0.00
21/11/2016	R208 On 02-February-17	8.63	Call	Bond Future	1229	1	1	1	0.00
21/11/2016	R208 On 02-February-17	8.65	Call	Bond Future	1273	1	1	1	0.00
21/11/2016	R208 On 02-February-17	8.65	Put	Bond Future	454	0	0	0	0.00
21/11/2016	R208 On 02-February-17	8.64	Put	Bond Future	465	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
21/11/2016	R208 On 02-February-17	8.63	Put	Bond Future	476	0	0	0	0.00
21/11/2016	R208 On 04-May-17			Bond Future	8.44	95.1799	95.1965	95.1799	0.00
21/11/2016	R208 On 04-May-17	8.37	Call	Bond Future	1029	1	1	1	0.00
21/11/2016	R208 On 04-May-17	8.39	Call	Bond Future	1060	1	1	1	0.00
21/11/2016	R208 On 04-May-17	8.38	Call	Bond Future	1044	1	1	1	0.00
21/11/2016	R208 On 04-May-17	8.37	Put	Bond Future	1251	1	1	1	0.00
21/11/2016	R208 On 04-May-17	8.39	Put	Bond Future	1218	1	1	1	0.00
21/11/2016	R208 On 04-May-17	8.38	Put	Bond Future	1234	1	1	1	0.00
21/11/2016	R208 On 03-August-17			Bond Future	8.46	97.0963	97.1124	97.0963	0.00
21/11/2016	R208 On 03-August-17	8.30	Call	Bond Future	1140	1	1	1	0.00
21/11/2016	R208 On 03-August-17	8.32	Call	Bond Future	1168	1	1	1	0.00
21/11/2016	R208 On 03-August-17	8.31	Call	Bond Future	1154	1	1	1	0.00
21/11/2016	R208 On 03-August-17	8.31	Put	Bond Future	1605	2	2	2	0.00
21/11/2016	R208 On 03-August-17	8.32	Put	Bond Future	1589	2	2	2	0.00
21/11/2016	R208 On 03-August-17	8.30	Put	Bond Future	1621	2	2	2	0.00
21/11/2016	R209 On 02-February-17			Bond Future	9.59	73.2433	73.1776	73.2433	62,108.00
21/11/2016	R209 On 02-February-17	9.53	Call	Bond Future	1748	2	2	2	0.00
21/11/2016	R209 On 02-February-17	9.55	Call	Bond Future	1812	2	2	2	0.00
21/11/2016	R209 On 02-February-17	9.54	Call	Bond Future	1780	2	2	2	0.00
21/11/2016	R209 On 02-February-17	9.53	Put	Bond Future	2161	2	2	2	0.00
21/11/2016	R209 On 02-February-17	9.54	Put	Bond Future	2125	2	2	2	0.00
21/11/2016	R209 On 02-February-17	9.55	Put	Bond Future	2090	2	2	2	0.00
21/11/2016	R209 On 04-May-17			Bond Future	9.64	71.5211	71.4522	71.5211	0.00
21/11/2016	R209 On 04-May-17	9.46	Call	Bond Future	2385	2	2	2	0.00
21/11/2016	R209 On 04-May-17	9.48	Call	Bond Future	2446	3	2	3	0.00
21/11/2016	R209 On 04-May-17	9.47	Call	Bond Future	2416	2	2	2	0.00
21/11/2016	R209 On 04-May-17	9.46	Put	Bond Future	3573	4	4	4	0.00
21/11/2016	R209 On 04-May-17	9.47	Put	Bond Future	3535	4	4	4	0.00
21/11/2016	R209 On 04-May-17	9.48	Put	Bond Future	3497	3	3	3	0.00
21/11/2016	R209 On 03-August-17			Bond Future	9.67	72.9612	72.8903	72.9612	0.00
21/11/2016	R209 On 03-August-17	9.44	Call	Bond Future	2950	3	3	3	0.00
21/11/2016	R209 On 03-August-17	9.43	Call	Bond Future	2921	3	3	3	0.00
21/11/2016	R209 On 03-August-17	9.45	Call	Bond Future	2981	3	3	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
21/11/2016	R209 On 03-August-17	9.45	Put	Bond Future	4487	4	4	4	0.00
21/11/2016	R209 On 03-August-17	9.44	Put	Bond Future	4525	5	5	5	0.00
21/11/2016	R209 On 03-August-17	9.43	Put	Bond Future	4564	5	5	5	0.00
21/11/2016	R210 On 02-February-17			Bond Future	188.58	188.6180	188.5830	188.6180	1,885.00
21/11/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R210 On 02-February-17	190.84	Put	Bond Future	2257	2	2	2	0.00
21/11/2016	R210 On 02-February-17	190.86	Put	Bond Future	2277	2	2	2	0.00
21/11/2016	R210 On 02-February-17	190.85	Put	Bond Future	2267	2	2	2	0.00
21/11/2016	R210 On 04-May-17			Bond Future	189.95	189.9926	189.9519	189.9926	0.00
21/11/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R210 On 04-May-17	192.31	Put	Bond Future	2358	2	2	2	0.00
21/11/2016	R210 On 04-May-17	192.33	Put	Bond Future	2378	2	2	2	0.00
21/11/2016	R210 On 04-May-17	192.32	Put	Bond Future	2368	2	2	2	0.00
21/11/2016	R210 On 03-August-17			Bond Future	193.79	193.8281	193.7850	193.8281	0.00
21/11/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R210 On 03-August-17	196.29	Put	Bond Future	2505	2	3	2	0.00
21/11/2016	R210 On 03-August-17	196.30	Put	Bond Future	2515	2	3	2	0.00
21/11/2016	R210 On 03-August-17	196.28	Put	Bond Future	2495	2	2	2	0.00
21/11/2016	R212 On 02-February-17			Bond Future	147.29	147.3145	147.2869	147.3145	3,380.00
21/11/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R212 On 02-February-17	149.29	Put	Bond Future	2003	2	2	2	0.00
21/11/2016	R212 On 02-February-17	149.28	Put	Bond Future	1993	2	2	2	0.00
21/11/2016	R212 On 02-February-17	149.27	Put	Bond Future	1983	2	2	2	0.00
21/11/2016	R212 On 04-May-17			Bond Future	150.17	150.1973	150.1652	150.1973	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
21/11/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R212 On 04-May-17	152.24	Put	Bond Future	2075	2	2	2	0.00
21/11/2016	R212 On 04-May-17	152.25	Put	Bond Future	2085	2	2	2	0.00
21/11/2016	R212 On 04-May-17	152.23	Put	Bond Future	2065	2	2	2	0.00
21/11/2016	R212 On 03-August-17			Bond Future	151.17	151.1992	151.1651	151.1992	0.00
21/11/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
21/11/2016	R212 On 03-August-17	153.34	Put	Bond Future	2175	2	2	2	0.00
21/11/2016	R212 On 03-August-17	153.35	Put	Bond Future	2185	2	2	2	0.00
21/11/2016	R212 On 03-August-17	153.36	Put	Bond Future	2195	2	2	2	0.00
21/11/2016	R213 On 02-February-17			Bond Future	9.41	84.4703	84.5080	84.4703	51,184.00
21/11/2016	R213 On 02-February-17	9.40	Call	Bond Future	1875	2	2	2	0.00
21/11/2016	R213 On 02-February-17	9.42	Call	Bond Future	1942	2	2	2	0.00
21/11/2016	R213 On 02-February-17	9.41	Call	Bond Future	1908	2	2	2	0.00
21/11/2016	R213 On 02-February-17	9.41	Put	Bond Future	1906	2	2	2	0.00
21/11/2016	R213 On 02-February-17	9.42	Put	Bond Future	1873	2	2	2	0.00
21/11/2016	R213 On 02-February-17	9.40	Put	Bond Future	1939	2	2	2	0.00
21/11/2016	R213 On 04-May-17			Bond Future	9.45	82.5659	82.6022	82.5659	0.00
21/11/2016	R213 On 04-May-17	9.35	Call	Bond Future	2496	3	2	3	0.00
21/11/2016	R213 On 04-May-17	9.36	Call	Bond Future	2527	3	3	3	0.00
21/11/2016	R213 On 04-May-17	9.37	Call	Bond Future	2559	3	3	3	0.00
21/11/2016	R213 On 04-May-17	9.36	Put	Bond Future	3153	3	3	3	0.00
21/11/2016	R213 On 04-May-17	9.37	Put	Bond Future	3118	3	3	3	0.00
21/11/2016	R213 On 04-May-17	9.35	Put	Bond Future	3188	3	3	3	0.00
21/11/2016	R213 On 03-August-17			Bond Future	9.49	84.2282	84.2645	84.2282	0.00
21/11/2016	R213 On 03-August-17	9.33	Call	Bond Future	3023	3	3	3	0.00
21/11/2016	R213 On 03-August-17	9.34	Call	Bond Future	3053	3	3	3	0.00
21/11/2016	R213 On 03-August-17	9.35	Call	Bond Future	3085	3	3	3	0.00
21/11/2016	R213 On 03-August-17	9.34	Put	Bond Future	4053	4	4	4	0.00
21/11/2016	R213 On 03-August-17	9.35	Put	Bond Future	4018	4	4	4	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
21/11/2016	R213 On 03-August-17	9.33	Put	Bond Future	4089	4	4	4	0.00
21/11/2016	R214 On 02-February-17			Bond Future	9.67	73.5506	73.4822	73.5506	34,384.00
21/11/2016	R214 On 02-February-17	9.67	Call	Bond Future	2076	2	2	2	0.00
21/11/2016	R214 On 02-February-17	9.66	Call	Bond Future	2040	2	2	2	0.00
21/11/2016	R214 On 02-February-17	9.68	Call	Bond Future	2111	2	2	2	0.00
21/11/2016	R214 On 02-February-17	9.67	Put	Bond Future	2057	2	2	2	0.00
21/11/2016	R214 On 02-February-17	9.66	Put	Bond Future	2092	2	2	2	0.00
21/11/2016	R214 On 02-February-17	9.68	Put	Bond Future	2022	2	2	2	0.00
21/11/2016	R214 On 04-May-17			Bond Future	9.71	71.6869	71.6152	71.6869	0.00
21/11/2016	R214 On 04-May-17	9.56	Call	Bond Future	2614	3	3	3	0.00
21/11/2016	R214 On 04-May-17	9.58	Call	Bond Future	2679	3	3	3	0.00
21/11/2016	R214 On 04-May-17	9.57	Call	Bond Future	2646	3	3	3	0.00
21/11/2016	R214 On 04-May-17	9.56	Put	Bond Future	3673	4	4	4	0.00
21/11/2016	R214 On 04-May-17	9.57	Put	Bond Future	3634	4	4	4	0.00
21/11/2016	R214 On 04-May-17	9.58	Put	Bond Future	3596	4	4	4	0.00
21/11/2016	R214 On 03-August-17			Bond Future	9.75	73.1302	73.0565	73.1302	0.00
21/11/2016	R214 On 03-August-17	9.51	Call	Bond Future	3067	3	3	3	0.00
21/11/2016	R214 On 03-August-17	9.52	Call	Bond Future	3098	3	3	3	0.00
21/11/2016	R214 On 03-August-17	9.53	Call	Bond Future	3130	3	3	3	0.00
21/11/2016	R214 On 03-August-17	9.52	Put	Bond Future	4700	5	5	5	0.00
21/11/2016	R214 On 03-August-17	9.53	Put	Bond Future	4660	5	5	5	0.00
21/11/2016	R214 On 03-August-17	9.51	Put	Bond Future	4740	5	5	5	0.00
21/11/2016	R248 On 02-February-17			Bond Future	9.71	94.5909	94.4579	94.5909	65,316.00
21/11/2016	R248 On 02-February-17	9.76	Call	Bond Future	2968	3	3	3	0.00
21/11/2016	R248 On 02-February-17	9.78	Call	Bond Future	3063	3	3	3	0.00
21/11/2016	R248 On 02-February-17	9.77	Call	Bond Future	3015	3	3	3	0.00
21/11/2016	R248 On 02-February-17	9.77	Put	Bond Future	2514	3	3	3	0.00
21/11/2016	R248 On 02-February-17	9.76	Put	Bond Future	2555	3	3	3	0.00
21/11/2016	R248 On 02-February-17	9.78	Put	Bond Future	2472	2	2	2	0.00
21/11/2016	R248 On 04-May-17			Bond Future	9.76	91.9959	91.8578	91.9959	0.00
21/11/2016	R248 On 04-May-17	9.67	Call	Bond Future	3703	4	4	4	0.00
21/11/2016	R248 On 04-May-17	9.66	Call	Bond Future	3660	4	4	4	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
21/11/2016	R248 On 04-May-17	9.65	Call	Bond Future	3618	4	4	4	0.00
21/11/2016	R248 On 04-May-17	9.66	Put	Bond Future	4537	5	5	5	0.00
21/11/2016	R248 On 04-May-17	9.65	Put	Bond Future	4585	5	5	5	0.00
21/11/2016	R248 On 04-May-17	9.67	Put	Bond Future	4489	4	4	4	0.00
21/11/2016	R248 On 03-August-17			Bond Future	9.80	93.8481	93.7065	93.8481	0.00
21/11/2016	R248 On 03-August-17	9.57	Call	Bond Future	4139	4	4	4	0.00
21/11/2016	R248 On 03-August-17	9.58	Call	Bond Future	4180	4	4	4	0.00
21/11/2016	R248 On 03-August-17	9.56	Call	Bond Future	4099	4	4	4	0.00
21/11/2016	R248 On 03-August-17	9.57	Put	Bond Future	6174	6	6	6	0.00
21/11/2016	R248 On 03-August-17	9.58	Put	Bond Future	6123	6	6	6	0.00
21/11/2016	R248 On 03-August-17	9.56	Put	Bond Future	6225	6	6	6	0.00