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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/11/2016 TO: 22/11/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	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
22/11/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	2025 On 02-February-17			Bond Future	128.87	128.8940	128.8698	128.8940	3,255.00
22/11/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2025 On 02-February-17	129.99	Put	Bond Future	1120	1	1	1	0.00
22/11/2016	2025 On 02-February-17	130.00	Put	Bond Future	1130	1	1	1	0.00
22/11/2016	2025 On 02-February-17	130.01	Put	Bond Future	1140	1	1	1	0.00
22/11/2016	2025 On 04-May-17			Bond Future	131.39	131.4128	131.3880	131.4128	0.00
22/11/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2025 On 04-May-17	132.57	Put	Bond Future	1182	1	1	1	0.00
22/11/2016	2025 On 04-May-17	132.58	Put	Bond Future	1192	1	1	1	0.00
22/11/2016	2025 On 04-May-17	132.56	Put	Bond Future	1172	1	1	1	0.00
22/11/2016	2025 On 03-August-17			Bond Future	132.71	132.7320	132.7061	132.7320	0.00
22/11/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2025 On 03-August-17	133.96	Put	Bond Future	1254	1	1	1	0.00
22/11/2016	2025 On 03-August-17	133.97	Put	Bond Future	1264	1	1	1	0.00
22/11/2016	2025 On 03-August-17	133.98	Put	Bond Future	1274	1	1	1	0.00
22/11/2016	2030 On 02-February-17			Bond Future	9.40	89.8559	89.7887	89.8559	30,695.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2030 On 02-February-17	9.30	Put	Bond Future	680	1	1	1	0.00
22/11/2016	2030 On 02-February-17	9.31	Put	Bond Future	610	1	1	1	0.00
22/11/2016	2030 On 02-February-17	9.29	Put	Bond Future	749	1	1	1	0.00
22/11/2016	2030 On 04-May-17			Bond Future	9.45	91.6067	91.5382	91.6067	0.00
22/11/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2030 On 04-May-17	9.33	Put	Bond Future	815	1	1	1	0.00
22/11/2016	2030 On 04-May-17	9.32	Put	Bond Future	884	1	1	1	0.00
22/11/2016	2030 On 04-May-17	9.34	Put	Bond Future	747	1	1	1	0.00
22/11/2016	2030 On 03-August-17			Bond Future	9.50	89.4432	89.3728	89.4432	0.00
22/11/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2030 On 03-August-17	9.34	Put	Bond Future	1043	1	1	1	0.00
22/11/2016	2030 On 03-August-17	9.33	Put	Bond Future	1111	1	1	1	0.00
22/11/2016	2030 On 03-August-17	9.35	Put	Bond Future	975	1	1	1	0.00
22/11/2016	2032 On 02-February-17			Bond Future	9.52	92.9170	92.8832	92.9170	18,016.00
22/11/2016	2032 On 02-February-17	9.51	Call	Bond Future	2085	2	2	2	0.00
22/11/2016	2032 On 02-February-17	9.53	Call	Bond Future	2160	2	2	2	0.00
22/11/2016	2032 On 02-February-17	9.52	Call	Bond Future	2122	2	2	2	0.00
22/11/2016	2032 On 02-February-17	9.52	Put	Bond Future	2088	2	2	2	0.00
22/11/2016	2032 On 02-February-17	9.53	Put	Bond Future	2052	2	2	2	0.00
22/11/2016	2032 On 02-February-17	9.51	Put	Bond Future	2124	2	2	2	0.00
22/11/2016	2032 On 04-May-17			Bond Future	9.57	90.5678	90.5333	90.5678	0.00
22/11/2016	2032 On 04-May-17	9.46	Call	Bond Future	2798	3	3	3	0.00
22/11/2016	2032 On 04-May-17	9.45	Call	Bond Future	2763	3	3	3	0.00
22/11/2016	2032 On 04-May-17	9.44	Call	Bond Future	2729	3	3	3	0.00
22/11/2016	2032 On 04-May-17	9.45	Put	Bond Future	3605	4	4	4	0.00
22/11/2016	2032 On 04-May-17	9.44	Put	Bond Future	3644	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
22/11/2016	2032 On 04-May-17	9.46	Put	Bond Future	3566	4	4	4	0.00
22/11/2016	2032 On 03-August-17			Bond Future	9.61	92.3907	92.3551	92.3907	0.00
22/11/2016	2032 On 03-August-17	9.43	Call	Bond Future	3333	3	3	3	0.00
22/11/2016	2032 On 03-August-17	9.45	Call	Bond Future	3400	3	3	3	0.00
22/11/2016	2032 On 03-August-17	9.44	Call	Bond Future	3366	3	3	3	0.00
22/11/2016	2032 On 03-August-17	9.45	Put	Bond Future	4542	5	5	5	0.00
22/11/2016	2032 On 03-August-17	9.43	Put	Bond Future	4621	5	5	5	0.00
22/11/2016	2032 On 03-August-17	9.44	Put	Bond Future	4581	5	5	5	0.00
22/11/2016	2033 On 02-February-17			Bond Future	107.84	107.8628	107.8432	107.8628	5,474.00
22/11/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2033 On 02-February-17	109.71	Put	Bond Future	1867	2	2	2	0.00
22/11/2016	2033 On 02-February-17	109.72	Put	Bond Future	1877	2	2	2	0.00
22/11/2016	2033 On 02-February-17	109.70	Put	Bond Future	1857	2	2	2	0.00
22/11/2016	2033 On 04-May-17			Bond Future	108.91	108.9314	108.9112	108.9314	0.00
22/11/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2033 On 04-May-17	110.84	Put	Bond Future	1929	2	2	2	0.00
22/11/2016	2033 On 04-May-17	110.85	Put	Bond Future	1939	2	2	2	0.00
22/11/2016	2033 On 04-May-17	110.83	Put	Bond Future	1919	2	2	2	0.00
22/11/2016	2033 On 03-August-17			Bond Future	111.11	111.1295	111.1084	111.1295	0.00
22/11/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2033 On 03-August-17	113.12	Put	Bond Future	2012	2	2	2	0.00
22/11/2016	2033 On 03-August-17	113.13	Put	Bond Future	2022	2	2	2	0.00
22/11/2016	2033 On 03-August-17	113.14	Put	Bond Future	2032	2	2	2	0.00
22/11/2016	2037 On 02-February-17			Bond Future	9.71	89.5763	89.5394	89.5763	45,061.00
22/11/2016	2037 On 02-February-17	9.66	Call	Bond Future	2185	2	2	2	0.00
22/11/2016	2037 On 02-February-17	9.68	Call	Bond Future	2262	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
22/11/2016	2037 On 02-February-17	9.67	Call	Bond Future	2223	2	2	2	0.00
22/11/2016	2037 On 02-February-17	9.66	Put	Bond Future	2621	3	3	3	0.00
22/11/2016	2037 On 02-February-17	9.67	Put	Bond Future	2579	3	3	3	0.00
22/11/2016	2037 On 02-February-17	9.68	Put	Bond Future	2537	3	3	3	0.00
22/11/2016	2037 On 04-May-17			Bond Future	9.77	91.3216	91.2840	91.3216	0.00
22/11/2016	2037 On 04-May-17	9.59	Call	Bond Future	2900	3	3	3	0.00
22/11/2016	2037 On 04-May-17	9.58	Call	Bond Future	2864	3	3	3	0.00
22/11/2016	2037 On 04-May-17	9.60	Call	Bond Future	2936	3	3	3	0.00
22/11/2016	2037 On 04-May-17	9.58	Put	Bond Future	4362	4	4	4	0.00
22/11/2016	2037 On 04-May-17	9.60	Put	Bond Future	4272	4	4	4	0.00
22/11/2016	2037 On 04-May-17	9.59	Put	Bond Future	4317	4	4	4	0.00
22/11/2016	2037 On 03-August-17			Bond Future	9.81	88.9019	88.8632	88.9019	0.00
22/11/2016	2037 On 03-August-17	9.58	Call	Bond Future	3575	4	4	4	0.00
22/11/2016	2037 On 03-August-17	9.57	Call	Bond Future	3540	4	4	4	0.00
22/11/2016	2037 On 03-August-17	9.56	Call	Bond Future	3504	4	4	4	0.00
22/11/2016	2037 On 03-August-17	9.56	Put	Bond Future	5532	6	6	6	0.00
22/11/2016	2037 On 03-August-17	9.57	Put	Bond Future	5486	5	5	5	0.00
22/11/2016	2037 On 03-August-17	9.58	Put	Bond Future	5441	5	5	5	0.00
22/11/2016	2038 On 02-February-17			Bond Future	134.07	134.0942	134.0690	134.0942	22,835.00
22/11/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2038 On 02-February-17	137.05	Put	Bond Future	2981	3	3	3	0.00
22/11/2016	2038 On 02-February-17	137.06	Put	Bond Future	2991	3	3	3	0.00
22/11/2016	2038 On 02-February-17	137.07	Put	Bond Future	3001	3	3	3	0.00
22/11/2016	2038 On 04-May-17			Bond Future	136.69	136.7146	136.6889	136.7146	0.00
22/11/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2038 On 04-May-17	139.78	Put	Bond Future	3091	3	3	3	0.00
22/11/2016	2038 On 04-May-17	139.79	Put	Bond Future	3101	3	3	3	0.00
22/11/2016	2038 On 04-May-17	139.77	Put	Bond Future	3081	3	3	3	0.00
22/11/2016	2038 On 03-August-17			Bond Future	137.95	137.9742	137.9474	137.9742	0.00

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22/11/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2038 On 03-August-17	141.17	Put	Bond Future	3223	3	3	3	0.00
22/11/2016	2038 On 03-August-17	141.16	Put	Bond Future	3213	3	3	3	0.00
22/11/2016	2038 On 03-August-17	141.18	Put	Bond Future	3233	3	3	3	0.00
22/11/2016	2040 On 02-February-17			Bond Future	9.74	93.4348	93.3952	93.4348	8,238.00
22/11/2016	2040 On 02-February-17	9.58	Call	Bond Future	1925	2	2	2	0.00
22/11/2016	2040 On 02-February-17	9.60	Call	Bond Future	2000	2	2	2	0.00
22/11/2016	2040 On 02-February-17	9.59	Call	Bond Future	1962	2	2	2	0.00
22/11/2016	2040 On 02-February-17	9.58	Put	Bond Future	3351	3	3	3	0.00
22/11/2016	2040 On 02-February-17	9.60	Put	Bond Future	3249	3	3	3	0.00
22/11/2016	2040 On 02-February-17	9.59	Put	Bond Future	3300	3	3	3	0.00
22/11/2016	2040 On 04-May-17			Bond Future	9.80	95.2555	95.2150	95.2555	0.00
22/11/2016	2040 On 04-May-17	9.64	Call	Bond Future	3260	3	3	3	0.00
22/11/2016	2040 On 04-May-17	9.63	Call	Bond Future	3221	3	3	3	0.00
22/11/2016	2040 On 04-May-17	9.62	Call	Bond Future	3182	3	3	3	0.00
22/11/2016	2040 On 04-May-17	9.63	Put	Bond Future	4645	5	5	5	0.00
22/11/2016	2040 On 04-May-17	9.62	Put	Bond Future	4694	5	5	5	0.00
22/11/2016	2040 On 04-May-17	9.64	Put	Bond Future	4597	5	5	5	0.00
22/11/2016	2040 On 03-August-17			Bond Future	9.84	92.6645	92.6228	92.6645	0.00
22/11/2016	2040 On 03-August-17	9.61	Call	Bond Future	3928	4	4	4	0.00
22/11/2016	2040 On 03-August-17	9.62	Call	Bond Future	3967	4	4	4	0.00
22/11/2016	2040 On 03-August-17	9.63	Call	Bond Future	4005	4	4	4	0.00
22/11/2016	2040 On 03-August-17	9.62	Put	Bond Future	5870	6	6	6	0.00
22/11/2016	2040 On 03-August-17	9.63	Put	Bond Future	5822	6	6	6	0.00
22/11/2016	2040 On 03-August-17	9.61	Put	Bond Future	5919	6	6	6	0.00
22/11/2016	2044 On 02-February-17			Bond Future	9.74	90.8061	90.7658	90.8061	20,659.00
22/11/2016	2044 On 02-February-17	9.77	Call	Bond Future	2746	3	3	3	0.00
22/11/2016	2044 On 02-February-17	9.76	Call	Bond Future	2701	3	3	3	0.00
22/11/2016	2044 On 02-February-17	9.78	Call	Bond Future	2791	3	3	3	0.00
22/11/2016	2044 On 02-February-17	9.78	Put	Bond Future	2460	2	2	2	0.00

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22/11/2016	2044 On 02-February-17	9.77	Put	Bond Future	2502	3	3	3	0.00
22/11/2016	2044 On 02-February-17	9.76	Put	Bond Future	2544	3	3	3	0.00
22/11/2016	2044 On 04-May-17			Bond Future	9.79	92.5755	92.5344	92.5755	0.00
22/11/2016	2044 On 04-May-17	9.67	Call	Bond Future	3453	3	3	3	0.00
22/11/2016	2044 On 04-May-17	9.68	Call	Bond Future	3494	4	3	4	0.00
22/11/2016	2044 On 04-May-17	9.66	Call	Bond Future	3413	3	3	3	0.00
22/11/2016	2044 On 04-May-17	9.67	Put	Bond Future	4510	5	5	5	0.00
22/11/2016	2044 On 04-May-17	9.68	Put	Bond Future	4463	4	4	4	0.00
22/11/2016	2044 On 04-May-17	9.66	Put	Bond Future	4558	5	5	5	0.00
22/11/2016	2044 On 03-August-17			Bond Future	9.84	90.0558	90.0134	90.0558	0.00
22/11/2016	2044 On 03-August-17	9.64	Call	Bond Future	4141	4	4	4	0.00
22/11/2016	2044 On 03-August-17	9.62	Call	Bond Future	4062	4	4	4	0.00
22/11/2016	2044 On 03-August-17	9.63	Call	Bond Future	4101	4	4	4	0.00
22/11/2016	2044 On 03-August-17	9.62	Put	Bond Future	5942	6	6	6	0.00
22/11/2016	2044 On 03-August-17	9.63	Put	Bond Future	5893	6	6	6	0.00
22/11/2016	2044 On 03-August-17	9.64	Put	Bond Future	5844	6	6	6	0.00
22/11/2016	2046 On 02-February-17			Bond Future	133.83	133.8528	133.8284	133.8528	18,352.00
22/11/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2046 On 02-February-17	137.14	Put	Bond Future	3312	3	3	3	0.00
22/11/2016	2046 On 02-February-17	137.15	Put	Bond Future	3322	3	3	3	0.00
22/11/2016	2046 On 02-February-17	137.13	Put	Bond Future	3302	3	3	3	0.00
22/11/2016	2046 On 04-May-17			Bond Future	134.92	134.9405	134.9154	134.9405	0.00
22/11/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2046 On 04-May-17	138.33	Put	Bond Future	3415	3	3	3	0.00
22/11/2016	2046 On 04-May-17	138.34	Put	Bond Future	3425	3	3	3	0.00
22/11/2016	2046 On 04-May-17	138.32	Put	Bond Future	3405	3	3	3	0.00
22/11/2016	2046 On 03-August-17			Bond Future	137.64	137.6636	137.6372	137.6636	0.00
22/11/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
22/11/2016	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
22/11/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2046 On 03-August-17	141.19	Put	Bond Future	3553	4	4	4	0.00
22/11/2016	2046 On 03-August-17	141.17	Put	Bond Future	3533	4	4	4	0.00
22/11/2016	2046 On 03-August-17	141.18	Put	Bond Future	3543	4	4	4	0.00
22/11/2016	2050 On 02-February-17			Bond Future	142.12	142.1506	142.1243	142.1506	24,754.00
22/11/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2050 On 02-February-17	144.97	Put	Bond Future	2846	3	3	3	0.00
22/11/2016	2050 On 02-February-17	144.98	Put	Bond Future	2856	3	3	3	0.00
22/11/2016	2050 On 02-February-17	144.96	Put	Bond Future	2836	3	3	3	0.00
22/11/2016	2050 On 04-May-17			Bond Future	144.90	144.9285	144.9017	144.9285	0.00
22/11/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2050 On 04-May-17	147.84	Put	Bond Future	2938	3	3	3	0.00
22/11/2016	2050 On 04-May-17	147.85	Put	Bond Future	2948	3	3	3	0.00
22/11/2016	2050 On 04-May-17	147.83	Put	Bond Future	2928	3	3	3	0.00
22/11/2016	2050 On 03-August-17			Bond Future	146.16	146.1915	146.1631	146.1915	0.00
22/11/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
22/11/2016	2050 On 03-August-17	149.22	Put	Bond Future	3057	3	3	3	0.00
22/11/2016	2050 On 03-August-17	149.24	Put	Bond Future	3077	3	3	3	0.00
22/11/2016	2050 On 03-August-17	149.23	Put	Bond Future	3067	3	3	3	0.00
22/11/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	AL37 On 02-February-17			Index Future	510.96	511.0720	510.9630	511.0720	7.00
22/11/2016	AL37 On 04-May-17			Index Future	520.92	521.0260	520.9150	521.0260	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
22/11/2016	AL37 On 03-August-17			Index Future	531.39	531.5070	531.3910	531.5070	0.00
22/11/2016	AL7T On 02-February-17			Index Future	589.28	589.2750	589.2750	589.2750	2.00
22/11/2016	AL7T On 04-May-17			Index Future	600.75	600.7520	600.7520	600.7520	0.00
22/11/2016	AL7T On 03-August-17			Index Future	612.83	612.8370	612.8340	612.8370	0.00
22/11/2016	ALBI On 02-February-17			Index Future	534.70	534.9270	534.6980	534.9270	751.00
22/11/2016	ALBI On 04-May-17			Index Future	545.11	545.3460	545.1120	545.3460	0.00
22/11/2016	ALBI On 03-August-17			Index Future	556.08	556.3170	556.0750	556.3170	0.00
22/11/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	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
22/11/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/11/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	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
22/11/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2016	EL28 On 02-February-17			Bond Future	129.75	129.7686	129.7471	129.7686	0.00
22/11/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
22/11/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
22/11/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
22/11/2016	EL28 On 02-February-17	135.10	Put	Bond Future	5353	5	5	5	0.00
22/11/2016	EL28 On 02-February-17	135.11	Put	Bond Future	5363	5	5	5	0.00
22/11/2016	EL28 On 02-February-17	135.12	Put	Bond Future	5373	5	5	5	0.00
22/11/2016	EL28 On 04-May-17			Bond Future	130.60	130.6225	130.6005	130.6225	0.00
22/11/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
22/11/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
22/11/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
22/11/2016	EL28 On 04-May-17	137.90	Put	Bond Future	7300	7	7	7	0.00
22/11/2016	EL28 On 04-May-17	137.91	Put	Bond Future	7310	7	7	7	0.00
22/11/2016	EL28 On 04-May-17	137.92	Put	Bond Future	7320	7	7	7	0.00
22/11/2016	EL28 On 03-August-17			Bond Future	133.24	133.2585	133.2355	133.2585	0.00
22/11/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
22/11/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
22/11/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
22/11/2016	EL28 On 03-August-17	135.17	Put	Bond Future	1935	2	2	2	0.00
22/11/2016	EL28 On 03-August-17	135.16	Put	Bond Future	1925	2	2	2	0.00
22/11/2016	EL28 On 03-August-17	135.18	Put	Bond Future	1945	2	2	2	0.00
22/11/2016	ES33 On 02-February-17			Bond Future	10.64	78.8286	78.7699	78.8286	8,849.00
22/11/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
22/11/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
22/11/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
22/11/2016	ES33 On 02-February-17	10.60	Put	Bond Future	239	0	0	0	0.00
22/11/2016	ES33 On 02-February-17	10.59	Put	Bond Future	302	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
22/11/2016	ES33 On 02-February-17	10.61	Put	Bond Future	176	0	0	0	0.00
22/11/2016	ES33 On 04-May-17			Bond Future	10.72	76.5704	76.5104	76.5704	0.00
22/11/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
22/11/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
22/11/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
22/11/2016	ES33 On 04-May-17	10.55	Put	Bond Future	1063	1	1	1	0.00
22/11/2016	ES33 On 04-May-17	10.56	Put	Bond Future	1000	1	1	1	0.00
22/11/2016	ES33 On 04-May-17	10.54	Put	Bond Future	1126	1	1	1	0.00
22/11/2016	ES33 On 03-August-17			Bond Future	10.80	78.1115	78.0499	78.1115	0.00
22/11/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
22/11/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
22/11/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
22/11/2016	ES33 On 03-August-17	10.53	Put	Bond Future	1647	2	2	2	0.00
22/11/2016	ES33 On 03-August-17	10.55	Put	Bond Future	1521	1	2	1	0.00
22/11/2016	ES33 On 03-August-17	10.54	Put	Bond Future	1584	2	2	2	0.00
22/11/2016	ES42 On 02-February-17			Bond Future	10.75	83.0311	82.9634	83.0311	8,777.00
22/11/2016	ES42 On 04-May-17			Bond Future	10.83	80.3859	80.3169	80.3859	0.00
22/11/2016	ES42 On 03-August-17			Bond Future	10.91	82.0041	81.9333	82.0041	0.00
22/11/2016	GOVI On 02-February-17			GOVI	532.54	532.7720	532.5420	532.7720	486.00
22/11/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
22/11/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
22/11/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
22/11/2016	GOVI On 02-February-17	533.33	Put	GOVI	7880	1	1	1	0.00
22/11/2016	GOVI On 02-February-17	533.34	Put	GOVI	7980	1	1	1	0.00
22/11/2016	GOVI On 02-February-17	533.32	Put	GOVI	7780	1	1	1	0.00
22/11/2016	GOVI On 04-May-17			GOVI	542.91	543.1490	542.9140	543.1490	0.00
22/11/2016	GOVI On 04-May-17	262.20	Call	GOVI	2807140	281	281	281	0.00
22/11/2016	GOVI On 04-May-17	262.19	Call	GOVI	2807240	281	281	281	0.00
22/11/2016	GOVI On 04-May-17	262.18	Call	GOVI	2807340	281	281	281	0.00
22/11/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
22/11/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
22/11/2016	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
22/11/2016	GOVI On 03-August-17			GOVI	553.83	554.0760	553.8330	554.0760	0.00
22/11/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
22/11/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
22/11/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
22/11/2016	GOVI On 03-August-17	561.11	Put	GOVI	72770	7	7	7	0.00
22/11/2016	GOVI On 03-August-17	561.09	Put	GOVI	72570	7	7	7	0.00
22/11/2016	GOVI On 03-August-17	561.10	Put	GOVI	72670	7	7	7	0.00
22/11/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/11/2016	IGOV On 02-February-17			Index Future	251.36	251.4080	251.3610	251.4080	1,070.00
22/11/2016	IGOV On 04-May-17			Index Future	256.27	256.3200	256.2720	256.3200	0.00
22/11/2016	IGOV On 03-August-17			Index Future	261.44	261.4910	261.4410	261.4910	0.00
22/11/2016	ILBI On 02-February-17			Index Future	681.51	681.6190	681.5070	681.6190	155.00
22/11/2016	ILBI On 04-May-17			Index Future	694.75	694.8670	694.7520	694.8670	0.00
22/11/2016	ILBI On 03-August-17			Index Future	708.43	708.5450	708.4270	708.5450	0.00
22/11/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
22/11/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0135	100.0119	100.0135	0.00
22/11/2016	IS01 On 15-June-17			Interest Rate Swap	99.65	99.6519	99.6472	99.6519	0.00
22/11/2016	IS01 On 21-September-17			Interest Rate Swap	99.72	99.7303	99.7178	99.7303	0.00
22/11/2016	IS01 On 21-December-17			Interest Rate Swap	100.04	100.0615	100.0370	100.0615	0.00
22/11/2016	IS02 On 18-December-17			Interest Rate Swap	100.06	100.0844	100.0603	100.0844	0.00
22/11/2016	IS02 On 16-March-18			Interest Rate Swap	99.39	99.4288	99.3947	99.4288	0.00
22/11/2016	IS02 On 15-June-18			Interest Rate Swap	99.12	99.1614	99.1178	99.1614	0.00
22/11/2016	IS02 On 21-September-18			Interest Rate Swap	99.24	99.2966	99.2428	99.2966	0.00
22/11/2016	IS02 On 21-December-18			Interest Rate Swap	99.80	99.8600	99.8000	99.8600	0.00
22/11/2016	IS05 On 17-December-20			Interest Rate Swap	98.83	98.7998	98.8251	98.7998	0.00
22/11/2016	IS05 On 16-March-21			Interest Rate Swap	98.24	98.2031	98.2389	98.2031	0.00
22/11/2016	IS05 On 15-June-21			Interest Rate Swap	97.62	97.5757	97.6183	97.5757	0.00
22/11/2016	IS05 On 21-September-21			Interest Rate Swap	97.97	97.9200	97.9682	97.9200	0.00
22/11/2016	IS05 On 21-December-21			Interest Rate Swap	100.27	100.2129	100.2682	100.2129	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
22/11/2016	IS10 On 17-December-25			Interest Rate Swap	99.92	99.7894	99.9236	99.7894	0.00
22/11/2016	IS10 On 16-March-26			Interest Rate Swap	97.09	96.9591	97.0945	96.9591	0.00
22/11/2016	IS10 On 15-June-26			Interest Rate Swap	95.95	95.8106	95.9458	95.8106	0.00
22/11/2016	IS10 On 21-September-26			Interest Rate Swap	98.09	97.9519	98.0853	97.9519	0.00
22/11/2016	IS10 On 21-December-26			Interest Rate Swap	101.76	101.6314	101.7633	101.6314	0.00
22/11/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/11/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
22/11/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
22/11/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
22/11/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.41	92.6200	92.5900	92.6200	10,000.00
22/11/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.42	92.6000	92.5800	92.6000	0.00
22/11/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.45	92.6000	92.5500	92.6000	0.00
22/11/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.46	92.5900	92.5400	92.5900	1,000.00
22/11/2016	JBAF On 19-April-17			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	0.00
22/11/2016	JBAF On 17-May-17			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	0.00
22/11/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.61	92.5700	92.3900	92.5700	0.00
22/11/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.67	92.5500	92.3300	92.5500	0.00
22/11/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.73	92.5300	92.2700	92.5300	0.00
22/11/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.77	92.5400	92.2300	92.5400	0.00
22/11/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.85	92.1500	92.1500	92.1500	0.00
22/11/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.88	92.1200	92.1200	92.1200	0.00
22/11/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
22/11/2016	R023 On 02-February-17			Bond Future	8.69	99.1025	99.0812	99.1025	16,460.00
22/11/2016	R023 On 02-February-17	8.86	Call	Bond Future	1619	2	2	2	0.00
22/11/2016	R023 On 02-February-17	8.85	Call	Bond Future	1591	2	2	2	0.00
22/11/2016	R023 On 02-February-17	8.84	Call	Bond Future	1564	2	2	2	0.00
22/11/2016	R023 On 02-February-17	8.85	Put	Bond Future	853	1	1	1	0.00
22/11/2016	R023 On 02-February-17	8.84	Put	Bond Future	871	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
22/11/2016	R023 On 02-February-17	8.86	Put	Bond Future	836	1	1	1	0.00
22/11/2016	R023 On 04-May-17			Bond Future	8.73	97.1003	97.0785	97.1003	0.00
22/11/2016	R023 On 04-May-17	8.59	Call	Bond Future	1427	1	1	1	0.00
22/11/2016	R023 On 04-May-17	8.61	Call	Bond Future	1468	1	1	1	0.00
22/11/2016	R023 On 04-May-17	8.60	Call	Bond Future	1447	1	1	1	0.00
22/11/2016	R023 On 04-May-17	8.59	Put	Bond Future	2023	2	2	2	0.00
22/11/2016	R023 On 04-May-17	8.61	Put	Bond Future	1976	2	2	2	0.00
22/11/2016	R023 On 04-May-17	8.60	Put	Bond Future	2000	2	2	2	0.00
22/11/2016	R023 On 03-August-17			Bond Future	8.75	99.0545	99.0317	99.0545	0.00
22/11/2016	R023 On 03-August-17	8.58	Call	Bond Future	1721	2	2	2	0.00
22/11/2016	R023 On 03-August-17	8.60	Call	Bond Future	1760	2	2	2	0.00
22/11/2016	R023 On 03-August-17	8.59	Call	Bond Future	1740	2	2	2	0.00
22/11/2016	R023 On 03-August-17	8.58	Put	Bond Future	2460	2	2	2	0.00
22/11/2016	R023 On 03-August-17	8.59	Put	Bond Future	2436	2	2	2	0.00
22/11/2016	R023 On 03-August-17	8.60	Put	Bond Future	2414	2	2	2	0.00
22/11/2016	R035 On 02-February-17			Bond Future	9.66	97.3589	97.2810	97.3589	5,957.00
22/11/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R035 On 02-February-17	9.51	Put	Bond Future	1201	1	1	1	0.00
22/11/2016	R035 On 02-February-17	9.52	Put	Bond Future	1119	1	1	1	0.00
22/11/2016	R035 On 02-February-17	9.50	Put	Bond Future	1283	1	1	1	0.00
22/11/2016	R035 On 04-May-17			Bond Future	9.71	94.7519	94.6724	94.7519	0.00
22/11/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R035 On 04-May-17	9.53	Put	Bond Future	1428	1	1	1	0.00
22/11/2016	R035 On 04-May-17	9.54	Put	Bond Future	1346	1	1	1	0.00
22/11/2016	R035 On 04-May-17	9.55	Put	Bond Future	1265	1	1	1	0.00
22/11/2016	R035 On 03-August-17			Bond Future	9.75	96.6589	96.5773	96.6589	0.00
22/11/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
22/11/2016	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
22/11/2016	R035 On 03-August-17	9.50	Put	Bond Future	2004	2	2	2	0.00
22/11/2016	R035 On 03-August-17	9.52	Put	Bond Future	1842	2	2	2	0.00
22/11/2016	R035 On 03-August-17	9.51	Put	Bond Future	1923	2	2	2	0.00
22/11/2016	R186 On 02-February-17			Bond Future	8.99	111.0903	111.0936	111.0903	115,684.00
22/11/2016	R186 On 02-February-17	8.87	Call	Bond Future	1440	1	1	1	0.00
22/11/2016	R186 On 02-February-17	9.50	Call	Bond Future	4054	4	4	4	0.00
22/11/2016	R186 On 02-February-17	9.40	Call	Bond Future	3556	4	4	4	0.00
22/11/2016	R186 On 02-February-17	8.37	Call	Bond Future	408	0	0	0	500.00
22/11/2016	R186 On 02-February-17	8.79	Call	Bond Future	1210	1	1	1	0.00
22/11/2016	R186 On 02-February-17	8.95	Call	Bond Future	1694	2	2	2	0.00
22/11/2016	R186 On 02-February-17	9.02	Call	Bond Future	1937	2	2	2	0.00
22/11/2016	R186 On 02-February-17	8.00	Call	Bond Future	116	0	0	0	7,000.00
22/11/2016	R186 On 02-February-17	8.60	Call	Bond Future	771	1	1	1	7,000.00
22/11/2016	R186 On 02-February-17	8.81	Call	Bond Future	1265	1	1	1	0.00
22/11/2016	R186 On 02-February-17	8.43	Call	Bond Future	487	0	0	0	750.00
22/11/2016	R186 On 02-February-17	8.80	Call	Bond Future	1238	1	1	1	0.00
22/11/2016	R186 On 02-February-17	8.90	Call	Bond Future	1532	2	2	2	0.00
22/11/2016	R186 On 02-February-17	9.10	Call	Bond Future	2238	2	2	2	0.00
22/11/2016	R186 On 02-February-17	8.62	Call	Bond Future	810	1	1	1	500.00
22/11/2016	R186 On 02-February-17	8.79	Put	Bond Future	2609	3	3	3	0.00
22/11/2016	R186 On 02-February-17	8.95	Put	Bond Future	1982	2	2	2	2,546.00
22/11/2016	R186 On 02-February-17	9.02	Put	Bond Future	1744	2	2	2	500.00
22/11/2016	R186 On 02-February-17	8.37	Put	Bond Future	4796	5	5	5	0.00
22/11/2016	R186 On 02-February-17	8.60	Put	Bond Future	3508	4	4	4	0.00
22/11/2016	R186 On 02-February-17	9.40	Put	Bond Future	799	1	1	1	750.00
22/11/2016	R186 On 02-February-17	9.50	Put	Bond Future	636	1	1	1	13,550.00
22/11/2016	R186 On 02-February-17	8.87	Put	Bond Future	2281	2	2	2	500.00
22/11/2016	R186 On 02-February-17	8.62	Put	Bond Future	3406	3	3	3	0.00
22/11/2016	R186 On 02-February-17	8.81	Put	Bond Future	2525	3	3	3	0.00
22/11/2016	R186 On 02-February-17	9.10	Put	Bond Future	1498	2	1	2	2,546.00
22/11/2016	R186 On 02-February-17	8.00	Put	Bond Future	7227	7	7	7	0.00
22/11/2016	R186 On 02-February-17	8.43	Put	Bond Future	4441	4	4	4	0.00
22/11/2016	R186 On 02-February-17	8.80	Put	Bond Future	2567	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
22/11/2016	R186 On 02-February-17	8.90	Put	Bond Future	2166	2	2	2	750.00
22/11/2016	R186 On 04-May-17			Bond Future	9.04	113.2545	113.2578	113.2545	0.00
22/11/2016	R186 On 04-May-17	8.91	Call	Bond Future	2340	2	2	2	0.00
22/11/2016	R186 On 04-May-17	8.89	Call	Bond Future	2277	2	2	2	0.00
22/11/2016	R186 On 04-May-17	8.90	Call	Bond Future	2308	2	2	2	0.00
22/11/2016	R186 On 04-May-17	8.89	Put	Bond Future	3273	3	3	3	0.00
22/11/2016	R186 On 04-May-17	8.90	Put	Bond Future	3237	3	3	3	0.00
22/11/2016	R186 On 04-May-17	8.91	Put	Bond Future	3200	3	3	3	0.00
22/11/2016	R186 On 03-August-17			Bond Future	9.07	110.2283	110.2311	110.2283	0.00
22/11/2016	R186 On 03-August-17	8.91	Call	Bond Future	2890	3	3	3	0.00
22/11/2016	R186 On 03-August-17	8.93	Call	Bond Future	2952	3	3	3	0.00
22/11/2016	R186 On 03-August-17	8.92	Call	Bond Future	2921	3	3	3	0.00
22/11/2016	R186 On 03-August-17	8.91	Put	Bond Future	3973	4	4	4	0.00
22/11/2016	R186 On 03-August-17	8.92	Put	Bond Future	3938	4	4	4	0.00
22/11/2016	R186 On 03-August-17	8.93	Put	Bond Future	3902	4	4	4	0.00
22/11/2016	R197 On 02-February-17			Bond Future	298.93	298.9817	298.9251	298.9817	1,246.00
22/11/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R197 On 02-February-17	302.58	Put	Bond Future	3655	4	4	4	0.00
22/11/2016	R197 On 02-February-17	302.59	Put	Bond Future	3665	4	4	4	0.00
22/11/2016	R197 On 02-February-17	302.57	Put	Bond Future	3645	4	4	4	0.00
22/11/2016	R197 On 04-May-17			Bond Future	304.77	304.8243	304.7662	304.8243	0.00
22/11/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R197 On 04-May-17	308.59	Put	Bond Future	3824	4	4	4	0.00
22/11/2016	R197 On 04-May-17	308.60	Put	Bond Future	3834	4	4	4	0.00
22/11/2016	R197 On 04-May-17	308.58	Put	Bond Future	3814	4	4	4	0.00
22/11/2016	R197 On 03-August-17			Bond Future	304.02	304.0758	304.0153	304.0758	0.00
22/11/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
22/11/2016	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
22/11/2016	R197 On 03-August-17	308.05	Put	Bond Future	4035	4	4	4	0.00
22/11/2016	R197 On 03-August-17	308.07	Put	Bond Future	4055	4	4	4	0.00
22/11/2016	R197 On 03-August-17	308.06	Put	Bond Future	4045	4	4	4	0.00
22/11/2016	R202 On 02-February-17			Bond Future	248.06	248.1112	248.0649	248.1112	36,619.00
22/11/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R202 On 02-February-17	251.73	Put	Bond Future	3665	4	4	4	0.00
22/11/2016	R202 On 02-February-17	251.74	Put	Bond Future	3675	4	4	4	0.00
22/11/2016	R202 On 02-February-17	251.72	Put	Bond Future	3655	4	4	4	0.00
22/11/2016	R202 On 04-May-17			Bond Future	252.91	252.9594	252.9122	252.9594	0.00
22/11/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R202 On 04-May-17	256.71	Put	Bond Future	3798	4	4	4	0.00
22/11/2016	R202 On 04-May-17	256.72	Put	Bond Future	3808	4	4	4	0.00
22/11/2016	R202 On 04-May-17	256.73	Put	Bond Future	3818	4	4	4	0.00
22/11/2016	R202 On 03-August-17			Bond Future	254.35	254.3993	254.3498	254.3993	0.00
22/11/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R202 On 03-August-17	258.36	Put	Bond Future	4010	4	4	4	0.00
22/11/2016	R202 On 03-August-17	258.37	Put	Bond Future	4020	4	4	4	0.00
22/11/2016	R202 On 03-August-17	258.35	Put	Bond Future	4000	4	4	4	0.00
22/11/2016	R203 On 02-February-17			Bond Future	7.75	103.5852	103.5771	103.5852	24,463.00
22/11/2016	R203 On 02-February-17	7.70	Call	Bond Future	98	0	0	0	0.00
22/11/2016	R203 On 02-February-17	7.71	Call	Bond Future	101	0	0	0	0.00
22/11/2016	R203 On 02-February-17	7.72	Call	Bond Future	104	0	0	0	0.00
22/11/2016	R203 On 02-February-17	7.71	Put	Bond Future	127	0	0	0	0.00
22/11/2016	R203 On 02-February-17	7.70	Put	Bond Future	130	0	0	0	0.00
22/11/2016	R203 On 02-February-17	7.72	Put	Bond Future	124	0	0	0	0.00
22/11/2016	R203 On 04-May-17			Bond Future	7.54	101.4298	101.4215	101.4298	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
22/11/2016	R203 On 04-May-17	6.91	Call	Bond Future	30	0	0	0	0.00
22/11/2016	R203 On 04-May-17	6.93	Call	Bond Future	31	0	0	0	0.00
22/11/2016	R203 On 04-May-17	6.92	Call	Bond Future	31	0	0	0	0.00
22/11/2016	R203 On 04-May-17	6.92	Put	Bond Future	248	0	0	0	0.00
22/11/2016	R203 On 04-May-17	6.93	Put	Bond Future	245	0	0	0	0.00
22/11/2016	R203 On 04-May-17	6.91	Put	Bond Future	251	0	0	0	0.00
22/11/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	103.6219	103.6219	0.00
22/11/2016	R203 On 03-August-17	4.87	Call	Bond Future	50	0	0	0	0.00
22/11/2016	R203 On 03-August-17	4.89	Call	Bond Future	51	0	0	0	0.00
22/11/2016	R203 On 03-August-17	4.88	Call	Bond Future	51	0	0	0	0.00
22/11/2016	R203 On 03-August-17	4.89	Put	Bond Future	27	0	0	0	0.00
22/11/2016	R203 On 03-August-17	4.88	Put	Bond Future	27	0	0	0	0.00
22/11/2016	R203 On 03-August-17	4.87	Put	Bond Future	28	0	0	0	0.00
22/11/2016	R204 On 02-February-17			Bond Future	7.95	101.1493	101.1303	101.1493	30,219.00
22/11/2016	R204 On 02-February-17	8.28	Call	Bond Future	708	1	1	1	0.00
22/11/2016	R204 On 02-February-17	8.30	Call	Bond Future	733	1	1	1	0.00
22/11/2016	R204 On 02-February-17	8.29	Call	Bond Future	720	1	1	1	0.00
22/11/2016	R204 On 02-February-17	8.28	Put	Bond Future	141	0	0	0	0.00
22/11/2016	R204 On 02-February-17	8.29	Put	Bond Future	137	0	0	0	0.00
22/11/2016	R204 On 02-February-17	8.30	Put	Bond Future	133	0	0	0	0.00
22/11/2016	R204 On 04-May-17			Bond Future	7.96	103.1199	103.1004	103.1199	0.00
22/11/2016	R204 On 04-May-17	7.90	Call	Bond Future	443	0	0	0	0.00
22/11/2016	R204 On 04-May-17	7.92	Call	Bond Future	457	0	0	0	0.00
22/11/2016	R204 On 04-May-17	7.91	Call	Bond Future	450	0	0	0	0.00
22/11/2016	R204 On 04-May-17	7.91	Put	Bond Future	525	1	1	1	0.00
22/11/2016	R204 On 04-May-17	7.92	Put	Bond Future	517	1	1	1	0.00
22/11/2016	R204 On 04-May-17	7.90	Put	Bond Future	532	1	1	1	0.00
22/11/2016	R204 On 03-August-17			Bond Future	7.92	101.1528	101.1325	101.1528	0.00
22/11/2016	R204 On 03-August-17	7.75	Call	Bond Future	429	0	0	0	0.00
22/11/2016	R204 On 03-August-17	7.76	Call	Bond Future	435	0	0	0	0.00
22/11/2016	R204 On 03-August-17	7.77	Call	Bond Future	441	0	0	0	0.00
22/11/2016	R204 On 03-August-17	7.75	Put	Bond Future	650	1	1	1	0.00
22/11/2016	R204 On 03-August-17	7.76	Put	Bond Future	643	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
22/11/2016	R204 On 03-August-17	7.77	Put	Bond Future	636	1	1	1	0.00
22/11/2016	R207 On 02-February-17			Bond Future	8.21	98.0226	97.9960	98.0226	86,261.00
22/11/2016	R207 On 02-February-17	8.91	Call	Bond Future	1826	2	2	2	62.00
22/11/2016	R207 On 02-February-17	9.22	Call	Bond Future	2535	3	3	3	0.00
22/11/2016	R207 On 02-February-17	9.24	Call	Bond Future	2582	3	3	3	0.00
22/11/2016	R207 On 02-February-17	9.23	Call	Bond Future	2559	3	3	3	0.00
22/11/2016	R207 On 02-February-17	9.23	Put	Bond Future	21	0	0	0	0.00
22/11/2016	R207 On 02-February-17	9.24	Put	Bond Future	20	0	0	0	0.00
22/11/2016	R207 On 02-February-17	8.91	Put	Bond Future	74	0	0	0	0.00
22/11/2016	R207 On 02-February-17	9.22	Put	Bond Future	22	0	0	0	0.00
22/11/2016	R207 On 04-May-17			Bond Future	8.25	99.9324	99.9052	99.9324	0.00
22/11/2016	R207 On 04-May-17	8.20	Call	Bond Future	740	1	1	1	0.00
22/11/2016	R207 On 04-May-17	8.22	Call	Bond Future	763	1	1	1	0.00
22/11/2016	R207 On 04-May-17	8.21	Call	Bond Future	751	1	1	1	0.00
22/11/2016	R207 On 04-May-17	8.20	Put	Bond Future	852	1	1	1	0.00
22/11/2016	R207 On 04-May-17	8.22	Put	Bond Future	829	1	1	1	0.00
22/11/2016	R207 On 04-May-17	8.21	Put	Bond Future	840	1	1	1	0.00
22/11/2016	R207 On 03-August-17			Bond Future	8.26	98.2992	98.2710	98.2992	0.00
22/11/2016	R207 On 03-August-17	8.19	Call	Bond Future	866	1	1	1	51.00
22/11/2016	R207 On 03-August-17	8.40	Call	Bond Future	1107	1	1	1	0.00
22/11/2016	R207 On 03-August-17	8.39	Call	Bond Future	1095	1	1	1	0.00
22/11/2016	R207 On 03-August-17	8.41	Call	Bond Future	1119	1	1	1	0.00
22/11/2016	R207 On 03-August-17	8.39	Put	Bond Future	824	1	1	1	0.00
22/11/2016	R207 On 03-August-17	8.41	Put	Bond Future	806	1	1	1	0.00
22/11/2016	R207 On 03-August-17	8.19	Put	Bond Future	1022	1	1	1	0.00
22/11/2016	R207 On 03-August-17	8.40	Put	Bond Future	815	1	1	1	0.00
22/11/2016	R208 On 02-February-17			Bond Future	8.41	96.7155	96.6993	96.7155	33,544.00
22/11/2016	R208 On 02-February-17	8.64	Call	Bond Future	1235	1	1	1	0.00
22/11/2016	R208 On 02-February-17	8.63	Call	Bond Future	1214	1	1	1	0.00
22/11/2016	R208 On 02-February-17	8.65	Call	Bond Future	1257	1	1	1	0.00
22/11/2016	R208 On 02-February-17	8.65	Put	Bond Future	455	0	0	0	0.00
22/11/2016	R208 On 02-February-17	8.64	Put	Bond Future	466	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
22/11/2016	R208 On 02-February-17	8.63	Put	Bond Future	477	0	0	0	0.00
22/11/2016	R208 On 04-May-17			Bond Future	8.45	95.1965	95.1799	95.1965	0.00
22/11/2016	R208 On 04-May-17	8.37	Call	Bond Future	1018	1	1	1	0.00
22/11/2016	R208 On 04-May-17	8.39	Call	Bond Future	1048	1	1	1	0.00
22/11/2016	R208 On 04-May-17	8.38	Call	Bond Future	1033	1	1	1	0.00
22/11/2016	R208 On 04-May-17	8.37	Put	Bond Future	1256	1	1	1	0.00
22/11/2016	R208 On 04-May-17	8.39	Put	Bond Future	1223	1	1	1	0.00
22/11/2016	R208 On 04-May-17	8.38	Put	Bond Future	1239	1	1	1	0.00
22/11/2016	R208 On 03-August-17			Bond Future	8.47	97.1124	97.0950	97.1124	0.00
22/11/2016	R208 On 03-August-17	8.30	Call	Bond Future	1130	1	1	1	0.00
22/11/2016	R208 On 03-August-17	8.32	Call	Bond Future	1158	1	1	1	0.00
22/11/2016	R208 On 03-August-17	8.31	Call	Bond Future	1144	1	1	1	0.00
22/11/2016	R208 On 03-August-17	8.31	Put	Bond Future	1612	2	2	2	0.00
22/11/2016	R208 On 03-August-17	8.32	Put	Bond Future	1596	2	2	2	0.00
22/11/2016	R208 On 03-August-17	8.30	Put	Bond Future	1628	2	2	2	0.00
22/11/2016	R209 On 02-February-17			Bond Future	9.60	73.1776	73.1121	73.1776	62,108.00
22/11/2016	R209 On 02-February-17	9.53	Call	Bond Future	1703	2	2	2	0.00
22/11/2016	R209 On 02-February-17	9.55	Call	Bond Future	1767	2	2	2	0.00
22/11/2016	R209 On 02-February-17	9.54	Call	Bond Future	1735	2	2	2	0.00
22/11/2016	R209 On 02-February-17	9.53	Put	Bond Future	2182	2	2	2	0.00
22/11/2016	R209 On 02-February-17	9.54	Put	Bond Future	2146	2	2	2	0.00
22/11/2016	R209 On 02-February-17	9.55	Put	Bond Future	2110	2	2	2	0.00
22/11/2016	R209 On 04-May-17			Bond Future	9.65	71.4522	71.3854	71.4522	0.00
22/11/2016	R209 On 04-May-17	9.46	Call	Bond Future	2346	2	2	2	0.00
22/11/2016	R209 On 04-May-17	9.48	Call	Bond Future	2407	2	2	2	0.00
22/11/2016	R209 On 04-May-17	9.47	Call	Bond Future	2376	2	2	2	0.00
22/11/2016	R209 On 04-May-17	9.46	Put	Bond Future	3601	4	4	4	0.00
22/11/2016	R209 On 04-May-17	9.47	Put	Bond Future	3563	4	4	4	0.00
22/11/2016	R209 On 04-May-17	9.48	Put	Bond Future	3525	3	4	3	0.00
22/11/2016	R209 On 03-August-17			Bond Future	9.68	72.8903	72.8218	72.8903	0.00
22/11/2016	R209 On 03-August-17	9.44	Call	Bond Future	2912	3	3	3	0.00
22/11/2016	R209 On 03-August-17	9.43	Call	Bond Future	2883	3	3	3	0.00
22/11/2016	R209 On 03-August-17	9.45	Call	Bond Future	2942	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
22/11/2016	R209 On 03-August-17	9.45	Put	Bond Future	4517	4	5	4	0.00
22/11/2016	R209 On 03-August-17	9.44	Put	Bond Future	4555	5	5	5	0.00
22/11/2016	R209 On 03-August-17	9.43	Put	Bond Future	4594	5	5	5	0.00
22/11/2016	R210 On 02-February-17			Bond Future	188.55	188.5830	188.5484	188.5830	1,885.00
22/11/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R210 On 02-February-17	190.84	Put	Bond Future	2292	2	2	2	0.00
22/11/2016	R210 On 02-February-17	190.86	Put	Bond Future	2312	2	2	2	0.00
22/11/2016	R210 On 02-February-17	190.85	Put	Bond Future	2302	2	2	2	0.00
22/11/2016	R210 On 04-May-17			Bond Future	189.92	189.9519	189.9164	189.9519	0.00
22/11/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R210 On 04-May-17	192.31	Put	Bond Future	2394	2	2	2	0.00
22/11/2016	R210 On 04-May-17	192.33	Put	Bond Future	2414	2	2	2	0.00
22/11/2016	R210 On 04-May-17	192.32	Put	Bond Future	2404	2	2	2	0.00
22/11/2016	R210 On 03-August-17			Bond Future	193.75	193.7850	193.7478	193.7850	0.00
22/11/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R210 On 03-August-17	196.29	Put	Bond Future	2542	3	3	3	0.00
22/11/2016	R210 On 03-August-17	196.30	Put	Bond Future	2552	3	3	3	0.00
22/11/2016	R210 On 03-August-17	196.28	Put	Bond Future	2532	2	3	2	0.00
22/11/2016	R212 On 02-February-17			Bond Future	147.26	147.2869	147.2595	147.2869	3,380.00
22/11/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R212 On 02-February-17	149.29	Put	Bond Future	2031	2	2	2	0.00
22/11/2016	R212 On 02-February-17	149.28	Put	Bond Future	2021	2	2	2	0.00
22/11/2016	R212 On 02-February-17	149.27	Put	Bond Future	2011	2	2	2	0.00
22/11/2016	R212 On 04-May-17			Bond Future	150.14	150.1652	150.1372	150.1652	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
22/11/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R212 On 04-May-17	152.24	Put	Bond Future	2103	2	2	2	0.00
22/11/2016	R212 On 04-May-17	152.25	Put	Bond Future	2113	2	2	2	0.00
22/11/2016	R212 On 04-May-17	152.23	Put	Bond Future	2093	2	2	2	0.00
22/11/2016	R212 On 03-August-17			Bond Future	151.14	151.1651	151.1357	151.1651	0.00
22/11/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
22/11/2016	R212 On 03-August-17	153.34	Put	Bond Future	2204	2	2	2	0.00
22/11/2016	R212 On 03-August-17	153.35	Put	Bond Future	2214	2	2	2	0.00
22/11/2016	R212 On 03-August-17	153.36	Put	Bond Future	2224	2	2	2	0.00
22/11/2016	R213 On 02-February-17			Bond Future	9.42	84.5080	84.4430	84.5080	51,184.00
22/11/2016	R213 On 02-February-17	9.40	Call	Bond Future	1829	2	2	2	0.00
22/11/2016	R213 On 02-February-17	9.42	Call	Bond Future	1896	2	2	2	0.00
22/11/2016	R213 On 02-February-17	9.41	Call	Bond Future	1862	2	2	2	0.00
22/11/2016	R213 On 02-February-17	9.41	Put	Bond Future	1925	2	2	2	0.00
22/11/2016	R213 On 02-February-17	9.42	Put	Bond Future	1892	2	2	2	0.00
22/11/2016	R213 On 02-February-17	9.40	Put	Bond Future	1958	2	2	2	0.00
22/11/2016	R213 On 04-May-17			Bond Future	9.46	82.6022	82.5358	82.6022	0.00
22/11/2016	R213 On 04-May-17	9.35	Call	Bond Future	2456	2	2	2	0.00
22/11/2016	R213 On 04-May-17	9.36	Call	Bond Future	2487	3	2	3	0.00
22/11/2016	R213 On 04-May-17	9.37	Call	Bond Future	2518	3	3	3	0.00
22/11/2016	R213 On 04-May-17	9.36	Put	Bond Future	3179	3	3	3	0.00
22/11/2016	R213 On 04-May-17	9.37	Put	Bond Future	3144	3	3	3	0.00
22/11/2016	R213 On 04-May-17	9.35	Put	Bond Future	3214	3	3	3	0.00
22/11/2016	R213 On 03-August-17			Bond Future	9.50	84.2645	84.1964	84.2645	0.00
22/11/2016	R213 On 03-August-17	9.33	Call	Bond Future	2984	3	3	3	0.00
22/11/2016	R213 On 03-August-17	9.34	Call	Bond Future	3014	3	3	3	0.00
22/11/2016	R213 On 03-August-17	9.35	Call	Bond Future	3045	3	3	3	0.00
22/11/2016	R213 On 03-August-17	9.34	Put	Bond Future	4082	4	4	4	0.00
22/11/2016	R213 On 03-August-17	9.35	Put	Bond Future	4047	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
22/11/2016	R213 On 03-August-17	9.33	Put	Bond Future	4118	4	4	4	0.00
22/11/2016	R214 On 02-February-17			Bond Future	9.67	73.4822	73.4499	73.4822	34,384.00
22/11/2016	R214 On 02-February-17	9.67	Call	Bond Future	2045	2	2	2	0.00
22/11/2016	R214 On 02-February-17	9.66	Call	Bond Future	2010	2	2	2	0.00
22/11/2016	R214 On 02-February-17	9.68	Call	Bond Future	2080	2	2	2	0.00
22/11/2016	R214 On 02-February-17	9.67	Put	Bond Future	2058	2	2	2	0.00
22/11/2016	R214 On 02-February-17	9.66	Put	Bond Future	2094	2	2	2	0.00
22/11/2016	R214 On 02-February-17	9.68	Put	Bond Future	2024	2	2	2	0.00
22/11/2016	R214 On 04-May-17			Bond Future	9.72	71.6152	71.5822	71.6152	0.00
22/11/2016	R214 On 04-May-17	9.56	Call	Bond Future	2589	3	3	3	0.00
22/11/2016	R214 On 04-May-17	9.58	Call	Bond Future	2654	3	3	3	0.00
22/11/2016	R214 On 04-May-17	9.57	Call	Bond Future	2621	3	3	3	0.00
22/11/2016	R214 On 04-May-17	9.56	Put	Bond Future	3682	4	4	4	0.00
22/11/2016	R214 On 04-May-17	9.57	Put	Bond Future	3642	4	4	4	0.00
22/11/2016	R214 On 04-May-17	9.58	Put	Bond Future	3604	4	4	4	0.00
22/11/2016	R214 On 03-August-17			Bond Future	9.75	73.0565	73.0225	73.0565	0.00
22/11/2016	R214 On 03-August-17	9.51	Call	Bond Future	3044	3	3	3	0.00
22/11/2016	R214 On 03-August-17	9.52	Call	Bond Future	3075	3	3	3	0.00
22/11/2016	R214 On 03-August-17	9.53	Call	Bond Future	3107	3	3	3	0.00
22/11/2016	R214 On 03-August-17	9.52	Put	Bond Future	4711	5	5	5	0.00
22/11/2016	R214 On 03-August-17	9.53	Put	Bond Future	4671	5	5	5	0.00
22/11/2016	R214 On 03-August-17	9.51	Put	Bond Future	4751	5	5	5	0.00
22/11/2016	R248 On 02-February-17			Bond Future	9.72	94.4579	94.3711	94.4579	65,316.00
22/11/2016	R248 On 02-February-17	9.76	Call	Bond Future	2903	3	3	3	0.00
22/11/2016	R248 On 02-February-17	9.78	Call	Bond Future	2996	3	3	3	0.00
22/11/2016	R248 On 02-February-17	9.77	Call	Bond Future	2949	3	3	3	0.00
22/11/2016	R248 On 02-February-17	9.77	Put	Bond Future	2534	3	3	3	0.00
22/11/2016	R248 On 02-February-17	9.76	Put	Bond Future	2577	3	3	3	0.00
22/11/2016	R248 On 02-February-17	9.78	Put	Bond Future	2493	2	2	2	0.00
22/11/2016	R248 On 04-May-17			Bond Future	9.77	91.8578	91.7692	91.8578	0.00
22/11/2016	R248 On 04-May-17	9.67	Call	Bond Future	3647	4	4	4	0.00
22/11/2016	R248 On 04-May-17	9.66	Call	Bond Future	3605	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
22/11/2016	R248 On 04-May-17	9.65	Call	Bond Future	3563	4	4	4	0.00
22/11/2016	R248 On 04-May-17	9.66	Put	Bond Future	4570	5	5	5	0.00
22/11/2016	R248 On 04-May-17	9.65	Put	Bond Future	4618	5	5	5	0.00
22/11/2016	R248 On 04-May-17	9.67	Put	Bond Future	4522	4	5	4	0.00
22/11/2016	R248 On 03-August-17			Bond Future	9.81	93.7065	93.6157	93.7065	0.00
22/11/2016	R248 On 03-August-17	9.57	Call	Bond Future	4088	4	4	4	0.00
22/11/2016	R248 On 03-August-17	9.58	Call	Bond Future	4128	4	4	4	0.00
22/11/2016	R248 On 03-August-17	9.56	Call	Bond Future	4048	4	4	4	0.00
22/11/2016	R248 On 03-August-17	9.57	Put	Bond Future	6213	6	6	6	0.00
22/11/2016	R248 On 03-August-17	9.58	Put	Bond Future	6162	6	6	6	0.00
22/11/2016	R248 On 03-August-17	9.56	Put	Bond Future	6264	6	6	6	0.00