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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/11/2016 TO: 28/11/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	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
28/11/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	2025 On 02-February-17			Bond Future	128.24	128.7518	128.2442	128.7518	3,278.00
28/11/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2025 On 02-February-17	129.99	Put	Bond Future	1746	1	2	1	0.00
28/11/2016	2025 On 02-February-17	130.00	Put	Bond Future	1756	1	2	1	0.00
28/11/2016	2025 On 02-February-17	130.01	Put	Bond Future	1766	1	2	1	0.00
28/11/2016	2025 On 04-May-17			Bond Future	130.74	131.2657	130.7449	131.2657	0.00
28/11/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2025 On 04-May-17	132.57	Put	Bond Future	1825	1	2	1	0.00
28/11/2016	2025 On 04-May-17	132.58	Put	Bond Future	1835	1	2	1	0.00
28/11/2016	2025 On 04-May-17	132.56	Put	Bond Future	1815	1	2	1	0.00
28/11/2016	2025 On 03-August-17			Bond Future	132.05	132.5781	132.0464	132.5781	0.00
28/11/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2025 On 03-August-17	133.96	Put	Bond Future	1914	1	2	1	0.00
28/11/2016	2025 On 03-August-17	133.97	Put	Bond Future	1924	1	2	1	0.00
28/11/2016	2025 On 03-August-17	133.98	Put	Bond Future	1934	1	2	1	0.00
28/11/2016	2030 On 02-February-17			Bond Future	9.30	89.0724	90.4843	89.0724	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
28/11/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2030 On 02-February-17	9.31	Call	Bond Future	85	0	0	0	0.00
28/11/2016	2030 On 02-February-17	9.30	Call	Bond Future	16	0	0	0	0.00
28/11/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	1	0	1	0.00
28/11/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	1	0	1	0.00
28/11/2016	2030 On 02-February-17	9.29	Put	Bond Future	53	1	0	1	0.00
28/11/2016	2030 On 04-May-17			Bond Future	9.35	90.8066	92.2436	90.8066	0.00
28/11/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2030 On 04-May-17	9.33	Put	Bond Future	110	2	0	2	0.00
28/11/2016	2030 On 04-May-17	9.32	Put	Bond Future	178	2	0	2	0.00
28/11/2016	2030 On 04-May-17	9.34	Put	Bond Future	41	1	0	1	0.00
28/11/2016	2030 On 03-August-17			Bond Future	9.39	88.6242	90.0899	88.6242	0.00
28/11/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2030 On 03-August-17	9.34	Put	Bond Future	326	2	0	2	0.00
28/11/2016	2030 On 03-August-17	9.33	Put	Bond Future	394	2	0	2	0.00
28/11/2016	2030 On 03-August-17	9.35	Put	Bond Future	258	2	0	2	0.00
28/11/2016	2032 On 02-February-17			Bond Future	9.43	92.0443	93.5149	92.0443	18,016.00
28/11/2016	2032 On 02-February-17	9.51	Call	Bond Future	2323	2	2	2	0.00
28/11/2016	2032 On 02-February-17	9.53	Call	Bond Future	2405	2	2	2	0.00
28/11/2016	2032 On 02-February-17	9.52	Call	Bond Future	2363	2	2	2	0.00
28/11/2016	2032 On 02-February-17	9.52	Put	Bond Future	1697	2	2	2	0.00
28/11/2016	2032 On 02-February-17	9.53	Put	Bond Future	1665	2	2	2	0.00
28/11/2016	2032 On 02-February-17	9.51	Put	Bond Future	1730	3	2	3	0.00
28/11/2016	2032 On 04-May-17			Bond Future	9.48	89.6767	91.1735	89.6767	0.00
28/11/2016	2032 On 04-May-17	9.46	Call	Bond Future	3023	2	3	2	0.00
28/11/2016	2032 On 04-May-17	9.45	Call	Bond Future	2987	2	3	2	0.00
28/11/2016	2032 On 04-May-17	9.44	Call	Bond Future	2951	2	3	2	0.00
28/11/2016	2032 On 04-May-17	9.45	Put	Bond Future	3188	4	3	4	0.00
28/11/2016	2032 On 04-May-17	9.44	Put	Bond Future	3226	4	3	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
28/11/2016	2032 On 04-May-17	9.46	Put	Bond Future	3151	4	3	4	0.00
28/11/2016	2032 On 03-August-17			Bond Future	9.52	91.4789	93.0056	91.4789	0.00
28/11/2016	2032 On 03-August-17	9.43	Call	Bond Future	3561	3	4	3	0.00
28/11/2016	2032 On 03-August-17	9.45	Call	Bond Future	3631	3	4	3	0.00
28/11/2016	2032 On 03-August-17	9.44	Call	Bond Future	3596	3	4	3	0.00
28/11/2016	2032 On 03-August-17	9.45	Put	Bond Future	4122	5	4	5	0.00
28/11/2016	2032 On 03-August-17	9.43	Put	Bond Future	4199	5	4	5	0.00
28/11/2016	2032 On 03-August-17	9.44	Put	Bond Future	4160	5	4	5	0.00
28/11/2016	2033 On 02-February-17			Bond Future	107.28	107.3007	107.2811	107.3007	5,474.00
28/11/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2033 On 02-February-17	109.71	Put	Bond Future	2429	2	2	2	0.00
28/11/2016	2033 On 02-February-17	109.72	Put	Bond Future	2439	2	2	2	0.00
28/11/2016	2033 On 02-February-17	109.70	Put	Bond Future	2419	2	2	2	0.00
28/11/2016	2033 On 04-May-17			Bond Future	108.33	108.3566	108.3339	108.3566	0.00
28/11/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2033 On 04-May-17	110.84	Put	Bond Future	2506	2	3	2	0.00
28/11/2016	2033 On 04-May-17	110.85	Put	Bond Future	2516	2	3	2	0.00
28/11/2016	2033 On 04-May-17	110.83	Put	Bond Future	2496	2	2	2	0.00
28/11/2016	2033 On 03-August-17			Bond Future	110.52	110.5399	110.5164	110.5399	0.00
28/11/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2033 On 03-August-17	113.12	Put	Bond Future	2604	3	3	3	0.00
28/11/2016	2033 On 03-August-17	113.13	Put	Bond Future	2614	3	3	3	0.00
28/11/2016	2033 On 03-August-17	113.14	Put	Bond Future	2624	3	3	3	0.00
28/11/2016	2037 On 02-February-17			Bond Future	9.62	88.7079	90.3096	88.7079	45,471.00
28/11/2016	2037 On 02-February-17	9.66	Call	Bond Future	2435	2	2	2	0.00
28/11/2016	2037 On 02-February-17	9.68	Call	Bond Future	2519	2	3	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
28/11/2016	2037 On 02-February-17	9.67	Call	Bond Future	2477	2	2	2	0.00
28/11/2016	2037 On 02-February-17	9.66	Put	Bond Future	2101	3	2	3	0.00
28/11/2016	2037 On 02-February-17	9.67	Put	Bond Future	2062	3	2	3	0.00
28/11/2016	2037 On 02-February-17	9.68	Put	Bond Future	2024	3	2	3	0.00
28/11/2016	2037 On 04-May-17			Bond Future	9.67	90.4350	92.0654	90.4350	0.00
28/11/2016	2037 On 04-May-17	9.59	Call	Bond Future	3200	2	3	2	0.00
28/11/2016	2037 On 04-May-17	9.58	Call	Bond Future	3162	2	3	2	0.00
28/11/2016	2037 On 04-May-17	9.60	Call	Bond Future	3238	3	3	3	0.00
28/11/2016	2037 On 04-May-17	9.58	Put	Bond Future	3879	5	4	5	0.00
28/11/2016	2037 On 04-May-17	9.60	Put	Bond Future	3792	5	4	5	0.00
28/11/2016	2037 On 04-May-17	9.59	Put	Bond Future	3835	5	4	5	0.00
28/11/2016	2037 On 03-August-17			Bond Future	9.71	87.9948	89.6577	87.9948	0.00
28/11/2016	2037 On 03-August-17	9.58	Call	Bond Future	3865	3	4	3	0.00
28/11/2016	2037 On 03-August-17	9.57	Call	Bond Future	3828	3	4	3	0.00
28/11/2016	2037 On 03-August-17	9.56	Call	Bond Future	3792	3	4	3	0.00
28/11/2016	2037 On 03-August-17	9.56	Put	Bond Future	5025	6	5	6	0.00
28/11/2016	2037 On 03-August-17	9.57	Put	Bond Future	4980	6	5	6	0.00
28/11/2016	2037 On 03-August-17	9.58	Put	Bond Future	4936	6	5	6	0.00
28/11/2016	2038 On 02-February-17			Bond Future	133.47	133.4933	133.4685	133.4933	22,790.00
28/11/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2038 On 02-February-17	137.05	Put	Bond Future	3582	4	4	4	0.00
28/11/2016	2038 On 02-February-17	137.06	Put	Bond Future	3592	4	4	4	0.00
28/11/2016	2038 On 02-February-17	137.07	Put	Bond Future	3602	4	4	4	0.00
28/11/2016	2038 On 04-May-17			Bond Future	136.07	136.1000	136.0710	136.1000	0.00
28/11/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2038 On 04-May-17	139.78	Put	Bond Future	3709	4	4	4	0.00
28/11/2016	2038 On 04-May-17	139.79	Put	Bond Future	3719	4	4	4	0.00
28/11/2016	2038 On 04-May-17	139.77	Put	Bond Future	3699	4	4	4	0.00
28/11/2016	2038 On 03-August-17			Bond Future	137.31	137.3432	137.3134	137.3432	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
28/11/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2038 On 03-August-17	141.17	Put	Bond Future	3857	4	4	4	0.00
28/11/2016	2038 On 03-August-17	141.16	Put	Bond Future	3847	4	4	4	0.00
28/11/2016	2038 On 03-August-17	141.18	Put	Bond Future	3867	4	4	4	0.00
28/11/2016	2040 On 02-February-17			Bond Future	9.66	92.4164	94.1329	92.4164	8,238.00
28/11/2016	2040 On 02-February-17	9.58	Call	Bond Future	2143	1	2	1	0.00
28/11/2016	2040 On 02-February-17	9.60	Call	Bond Future	2223	2	2	2	0.00
28/11/2016	2040 On 02-February-17	9.59	Call	Bond Future	2183	2	2	2	0.00
28/11/2016	2040 On 02-February-17	9.58	Put	Bond Future	2831	4	3	4	0.00
28/11/2016	2040 On 02-February-17	9.60	Put	Bond Future	2735	4	3	4	0.00
28/11/2016	2040 On 02-February-17	9.59	Put	Bond Future	2783	4	3	4	0.00
28/11/2016	2040 On 04-May-17			Bond Future	9.71	94.2156	95.9631	94.2156	0.00
28/11/2016	2040 On 04-May-17	9.64	Call	Bond Future	3535	3	4	3	0.00
28/11/2016	2040 On 04-May-17	9.63	Call	Bond Future	3494	3	3	3	0.00
28/11/2016	2040 On 04-May-17	9.62	Call	Bond Future	3453	3	3	3	0.00
28/11/2016	2040 On 04-May-17	9.63	Put	Bond Future	4170	5	4	5	0.00
28/11/2016	2040 On 04-May-17	9.62	Put	Bond Future	4217	5	4	5	0.00
28/11/2016	2040 On 04-May-17	9.64	Put	Bond Future	4124	5	4	5	0.00
28/11/2016	2040 On 03-August-17			Bond Future	9.75	91.6009	93.3833	91.6009	0.00
28/11/2016	2040 On 03-August-17	9.61	Call	Bond Future	4183	3	4	3	0.00
28/11/2016	2040 On 03-August-17	9.62	Call	Bond Future	4223	3	4	3	0.00
28/11/2016	2040 On 03-August-17	9.63	Call	Bond Future	4262	3	4	3	0.00
28/11/2016	2040 On 03-August-17	9.62	Put	Bond Future	5366	6	5	6	0.00
28/11/2016	2040 On 03-August-17	9.63	Put	Bond Future	5318	6	5	6	0.00
28/11/2016	2040 On 03-August-17	9.61	Put	Bond Future	5414	6	5	6	0.00
28/11/2016	2044 On 02-February-17			Bond Future	9.66	89.7747	91.5117	89.7747	20,651.00
28/11/2016	2044 On 02-February-17	9.77	Call	Bond Future	3030	2	3	2	0.00
28/11/2016	2044 On 02-February-17	9.76	Call	Bond Future	2981	2	3	2	0.00
28/11/2016	2044 On 02-February-17	9.78	Call	Bond Future	3079	2	3	2	0.00
28/11/2016	2044 On 02-February-17	9.78	Put	Bond Future	2002	3	2	3	0.00

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28/11/2016	2044 On 02-February-17	9.77	Put	Bond Future	2040	3	2	3	0.00
28/11/2016	2044 On 02-February-17	9.76	Put	Bond Future	2078	3	2	3	0.00
28/11/2016	2044 On 04-May-17			Bond Future	9.70	91.5225	93.2909	91.5225	0.00
28/11/2016	2044 On 04-May-17	9.67	Call	Bond Future	3733	3	4	3	0.00
28/11/2016	2044 On 04-May-17	9.68	Call	Bond Future	3775	3	4	3	0.00
28/11/2016	2044 On 04-May-17	9.66	Call	Bond Future	3691	3	4	3	0.00
28/11/2016	2044 On 04-May-17	9.67	Put	Bond Future	4033	5	4	5	0.00
28/11/2016	2044 On 04-May-17	9.68	Put	Bond Future	3988	5	4	5	0.00
28/11/2016	2044 On 04-May-17	9.66	Put	Bond Future	4079	5	4	5	0.00
28/11/2016	2044 On 03-August-17			Bond Future	9.75	88.9789	90.7826	88.9789	0.00
28/11/2016	2044 On 03-August-17	9.64	Call	Bond Future	4398	4	4	4	0.00
28/11/2016	2044 On 03-August-17	9.62	Call	Bond Future	4317	4	4	4	0.00
28/11/2016	2044 On 03-August-17	9.63	Call	Bond Future	4357	4	4	4	0.00
28/11/2016	2044 On 03-August-17	9.62	Put	Bond Future	5428	6	5	6	0.00
28/11/2016	2044 On 03-August-17	9.63	Put	Bond Future	5380	6	5	6	0.00
28/11/2016	2044 On 03-August-17	9.64	Put	Bond Future	5332	6	5	6	0.00
28/11/2016	2046 On 02-February-17			Bond Future	132.56	132.5868	132.5627	132.5868	18,408.00
28/11/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2046 On 02-February-17	137.14	Put	Bond Future	4577	5	5	5	0.00
28/11/2016	2046 On 02-February-17	137.15	Put	Bond Future	4587	5	5	5	0.00
28/11/2016	2046 On 02-February-17	137.13	Put	Bond Future	4567	5	5	5	0.00
28/11/2016	2046 On 04-May-17			Bond Future	133.62	133.6477	133.6195	133.6477	0.00
28/11/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2046 On 04-May-17	138.33	Put	Bond Future	4711	5	5	5	0.00
28/11/2016	2046 On 04-May-17	138.34	Put	Bond Future	4721	5	5	5	0.00
28/11/2016	2046 On 04-May-17	138.32	Put	Bond Future	4701	5	5	5	0.00
28/11/2016	2046 On 03-August-17			Bond Future	136.31	136.3404	136.3115	136.3404	0.00
28/11/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
28/11/2016	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
28/11/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2046 On 03-August-17	141.19	Put	Bond Future	4878	5	5	5	0.00
28/11/2016	2046 On 03-August-17	141.17	Put	Bond Future	4858	5	5	5	0.00
28/11/2016	2046 On 03-August-17	141.18	Put	Bond Future	4868	5	5	5	0.00
28/11/2016	2050 On 02-February-17			Bond Future	141.97	141.9962	141.9696	141.9962	24,822.00
28/11/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2050 On 02-February-17	144.97	Put	Bond Future	3000	3	3	3	0.00
28/11/2016	2050 On 02-February-17	144.98	Put	Bond Future	3010	3	3	3	0.00
28/11/2016	2050 On 02-February-17	144.96	Put	Bond Future	2990	3	3	3	0.00
28/11/2016	2050 On 04-May-17			Bond Future	144.74	144.7684	144.7380	144.7684	0.00
28/11/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2050 On 04-May-17	147.84	Put	Bond Future	3102	3	3	3	0.00
28/11/2016	2050 On 04-May-17	147.85	Put	Bond Future	3112	3	3	3	0.00
28/11/2016	2050 On 04-May-17	147.83	Put	Bond Future	3092	3	3	3	0.00
28/11/2016	2050 On 03-August-17			Bond Future	145.99	146.0239	145.9922	146.0239	0.00
28/11/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
28/11/2016	2050 On 03-August-17	149.22	Put	Bond Future	3228	3	3	3	0.00
28/11/2016	2050 On 03-August-17	149.24	Put	Bond Future	3248	3	3	3	0.00
28/11/2016	2050 On 03-August-17	149.23	Put	Bond Future	3238	3	3	3	0.00
28/11/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	AL37 On 02-February-17			Index Future	511.79	508.5110	511.7940	508.5110	7.00
28/11/2016	AL37 On 04-May-17			Index Future	521.74	518.4090	521.7410	518.4090	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
28/11/2016	AL37 On 03-August-17			Index Future	532.22	528.8230	532.2200	528.8230	0.00
28/11/2016	AL7T On 02-February-17			Index Future	591.89	585.2130	591.8850	585.2130	2.00
28/11/2016	AL7T On 04-May-17			Index Future	603.39	596.6040	603.3890	596.6040	0.00
28/11/2016	AL7T On 03-August-17			Index Future	615.51	608.5890	615.5070	608.5890	0.00
28/11/2016	ALBI On 02-February-17			Index Future	537.77	530.4380	537.7680	530.4380	751.00
28/11/2016	ALBI On 04-May-17			Index Future	548.22	540.7620	548.2200	540.7620	0.00
28/11/2016	ALBI On 03-August-17			Index Future	559.23	551.6260	559.2300	551.6260	0.00
28/11/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	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
28/11/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/11/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	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
28/11/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2016	EL28 On 02-February-17			Bond Future	129.11	129.6425	129.1133	129.6425	0.00
28/11/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
28/11/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
28/11/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
28/11/2016	EL28 On 02-February-17	135.10	Put	Bond Future	5987	5	6	5	0.00
28/11/2016	EL28 On 02-February-17	135.11	Put	Bond Future	5997	5	6	5	0.00
28/11/2016	EL28 On 02-February-17	135.12	Put	Bond Future	6007	5	6	5	0.00
28/11/2016	EL28 On 04-May-17			Bond Future	129.95	130.4920	129.9490	130.4920	0.00
28/11/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
28/11/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
28/11/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
28/11/2016	EL28 On 04-May-17	137.90	Put	Bond Future	7951	7	8	7	0.00
28/11/2016	EL28 On 04-May-17	137.91	Put	Bond Future	7961	7	8	7	0.00
28/11/2016	EL28 On 04-May-17	137.92	Put	Bond Future	7971	7	8	7	0.00
28/11/2016	EL28 On 03-August-17			Bond Future	132.57	133.1215	132.5672	133.1215	0.00
28/11/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
28/11/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
28/11/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
28/11/2016	EL28 On 03-August-17	135.17	Put	Bond Future	2603	2	3	2	0.00
28/11/2016	EL28 On 03-August-17	135.16	Put	Bond Future	2593	2	3	2	0.00
28/11/2016	EL28 On 03-August-17	135.18	Put	Bond Future	2613	2	3	2	0.00
28/11/2016	ES33 On 02-February-17			Bond Future	10.55	78.0651	79.3238	78.0651	8,849.00
28/11/2016	ES33 On 02-February-17	10.59	Call	Bond Future	252	0	0	0	0.00
28/11/2016	ES33 On 02-February-17	10.60	Call	Bond Future	315	0	0	0	0.00
28/11/2016	ES33 On 02-February-17	10.61	Call	Bond Future	378	0	0	0	0.00
28/11/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	1	0	1	0.00
28/11/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	1	0	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
28/11/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	1	0	1	0.00
28/11/2016	ES33 On 04-May-17			Bond Future	10.63	75.7907	77.0720	75.7907	0.00
28/11/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
28/11/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
28/11/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
28/11/2016	ES33 On 04-May-17	10.55	Put	Bond Future	501	2	1	2	0.00
28/11/2016	ES33 On 04-May-17	10.56	Put	Bond Future	438	2	0	2	0.00
28/11/2016	ES33 On 04-May-17	10.54	Put	Bond Future	565	2	1	2	0.00
28/11/2016	ES33 On 03-August-17			Bond Future	10.70	77.3138	78.6207	77.3138	0.00
28/11/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
28/11/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
28/11/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
28/11/2016	ES33 On 03-August-17	10.53	Put	Bond Future	1076	2	1	2	0.00
28/11/2016	ES33 On 03-August-17	10.55	Put	Bond Future	950	2	1	2	0.00
28/11/2016	ES33 On 03-August-17	10.54	Put	Bond Future	1013	2	1	2	0.00
28/11/2016	ES42 On 02-February-17			Bond Future	10.67	82.1559	83.5956	82.1559	8,777.00
28/11/2016	ES42 On 04-May-17			Bond Future	10.74	79.4924	80.9580	79.4924	0.00
28/11/2016	ES42 On 03-August-17			Bond Future	10.82	81.0902	82.5851	81.0902	0.00
28/11/2016	GOVI On 02-February-17			GOVI	535.60	528.3100	535.6020	528.3100	487.00
28/11/2016	GOVI On 02-February-17	533.32	Call	GOVI	22820	0	2	0	0.00
28/11/2016	GOVI On 02-February-17	533.34	Call	GOVI	22620	0	2	0	0.00
28/11/2016	GOVI On 02-February-17	533.33	Call	GOVI	22720	0	2	0	0.00
28/11/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	5	0	5	0.00
28/11/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	5	0	5	0.00
28/11/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	5	0	5	0.00
28/11/2016	GOVI On 04-May-17			GOVI	546.01	538.5930	546.0110	538.5930	0.00
28/11/2016	GOVI On 04-May-17	262.20	Call	GOVI	2838110	276	284	276	0.00
28/11/2016	GOVI On 04-May-17	262.19	Call	GOVI	2838210	276	284	276	0.00
28/11/2016	GOVI On 04-May-17	262.18	Call	GOVI	2838310	276	284	276	0.00
28/11/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
28/11/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
28/11/2016	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
28/11/2016	GOVI On 03-August-17			GOVI	556.98	549.4130	556.9780	549.4130	0.00
28/11/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
28/11/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
28/11/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
28/11/2016	GOVI On 03-August-17	561.11	Put	GOVI	41320	12	4	12	0.00
28/11/2016	GOVI On 03-August-17	561.09	Put	GOVI	41120	12	4	12	0.00
28/11/2016	GOVI On 03-August-17	561.10	Put	GOVI	41220	12	4	12	0.00
28/11/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/11/2016	IGOV On 02-February-17			Index Future	250.20	250.6480	250.1960	250.6480	1,070.00
28/11/2016	IGOV On 04-May-17			Index Future	255.07	255.5420	255.0730	255.5420	0.00
28/11/2016	IGOV On 03-August-17			Index Future	260.21	260.6900	260.2110	260.6900	0.00
28/11/2016	ILBI On 02-February-17			Index Future	678.66	679.6610	678.6550	679.6610	155.00
28/11/2016	ILBI On 04-May-17			Index Future	691.84	692.8660	691.8380	692.8660	0.00
28/11/2016	ILBI On 03-August-17			Index Future	705.46	706.5050	705.4570	706.5050	0.00
28/11/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
28/11/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0077	100.0057	100.0077	0.00
28/11/2016	IS01 On 15-June-17			Interest Rate Swap	99.63	99.6442	99.6317	99.6442	0.00
28/11/2016	IS01 On 21-September-17			Interest Rate Swap	99.68	99.7172	99.6849	99.7172	0.00
28/11/2016	IS01 On 21-December-17			Interest Rate Swap	100.00	100.0424	99.9971	100.0424	0.00
28/11/2016	IS02 On 18-December-17			Interest Rate Swap	100.02	100.0652	100.0197	100.0652	0.00
28/11/2016	IS02 On 16-March-18			Interest Rate Swap	99.34	99.4138	99.3420	99.4138	0.00
28/11/2016	IS02 On 15-June-18			Interest Rate Swap	99.05	99.1451	99.0528	99.1451	0.00
28/11/2016	IS02 On 21-September-18			Interest Rate Swap	99.16	99.2801	99.1623	99.2801	0.00
28/11/2016	IS02 On 21-December-18			Interest Rate Swap	99.71	99.8500	99.7100	99.8500	0.00
28/11/2016	IS05 On 17-December-20			Interest Rate Swap	98.58	98.9877	98.5781	98.9877	0.00
28/11/2016	IS05 On 16-March-21			Interest Rate Swap	97.98	98.4338	97.9807	98.4338	0.00
28/11/2016	IS05 On 15-June-21			Interest Rate Swap	97.35	97.8526	97.3546	97.8526	0.00
28/11/2016	IS05 On 21-September-21			Interest Rate Swap	97.70	98.2407	97.6993	98.2407	0.00
28/11/2016	IS05 On 21-December-21			Interest Rate Swap	100.00	100.5650	99.9973	100.5650	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
28/11/2016	IS10 On 17-December-25			Interest Rate Swap	99.64	100.6138	99.6436	100.6138	0.00
28/11/2016	IS10 On 16-March-26			Interest Rate Swap	96.81	97.8075	96.8108	97.8075	0.00
28/11/2016	IS10 On 15-June-26			Interest Rate Swap	95.66	96.6772	95.6640	96.6772	0.00
28/11/2016	IS10 On 21-September-26			Interest Rate Swap	97.81	98.8240	97.8115	98.8240	0.00
28/11/2016	IS10 On 21-December-26			Interest Rate Swap	101.50	102.5031	101.5024	102.5031	0.00
28/11/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
28/11/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
28/11/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
28/11/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
28/11/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.38	92.5900	92.6200	92.5900	10,000.00
28/11/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.43	92.5800	92.5700	92.5800	0.00
28/11/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.47	92.5500	92.5300	92.5500	0.00
28/11/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.47	92.5400	92.5300	92.5400	1,000.00
28/11/2016	JBAF On 19-April-17			Jibar Tradeable Future	7.54	92.5800	92.4600	92.5800	0.00
28/11/2016	JBAF On 17-May-17			Jibar Tradeable Future	7.55	92.5800	92.4500	92.5800	0.00
28/11/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.61	92.3900	92.3900	92.3900	0.00
28/11/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.68	92.3300	92.3200	92.3300	0.00
28/11/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.73	92.2700	92.2700	92.2700	0.00
28/11/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.77	92.2300	92.2300	92.2300	0.00
28/11/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.80	92.1500	92.2000	92.1500	0.00
28/11/2016	JBAF On 19-September-18			Jibar Tradeable Future	8.31	92.1200	91.6900	92.1200	0.00
28/11/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
28/11/2016	R023 On 02-February-17			Bond Future	8.64	98.4632	99.2845	98.4632	16,460.00
28/11/2016	R023 On 02-February-17	8.86	Call	Bond Future	1681	1	2	1	0.00
28/11/2016	R023 On 02-February-17	8.85	Call	Bond Future	1652	1	2	1	0.00
28/11/2016	R023 On 02-February-17	8.84	Call	Bond Future	1624	1	2	1	0.00
28/11/2016	R023 On 02-February-17	8.85	Put	Bond Future	711	1	1	1	0.00
28/11/2016	R023 On 02-February-17	8.84	Put	Bond Future	727	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
28/11/2016	R023 On 02-February-17	8.86	Put	Bond Future	695	1	1	1	0.00
28/11/2016	R023 On 04-May-17			Bond Future	8.68	96.4471	97.2818	96.4471	0.00
28/11/2016	R023 On 04-May-17	8.59	Call	Bond Future	1497	1	1	1	0.00
28/11/2016	R023 On 04-May-17	8.61	Call	Bond Future	1538	1	2	1	0.00
28/11/2016	R023 On 04-May-17	8.60	Call	Bond Future	1517	1	2	1	0.00
28/11/2016	R023 On 04-May-17	8.59	Put	Bond Future	1890	2	2	2	0.00
28/11/2016	R023 On 04-May-17	8.61	Put	Bond Future	1844	2	2	2	0.00
28/11/2016	R023 On 04-May-17	8.60	Put	Bond Future	1867	2	2	2	0.00
28/11/2016	R023 On 03-August-17			Bond Future	8.71	98.3851	99.2364	98.3851	0.00
28/11/2016	R023 On 03-August-17	8.58	Call	Bond Future	1802	1	2	1	0.00
28/11/2016	R023 On 03-August-17	8.60	Call	Bond Future	1842	1	2	1	0.00
28/11/2016	R023 On 03-August-17	8.59	Call	Bond Future	1822	1	2	1	0.00
28/11/2016	R023 On 03-August-17	8.58	Put	Bond Future	2336	3	2	3	0.00
28/11/2016	R023 On 03-August-17	8.59	Put	Bond Future	2313	3	2	3	0.00
28/11/2016	R023 On 03-August-17	8.60	Put	Bond Future	2291	3	2	3	0.00
28/11/2016	R035 On 02-February-17			Bond Future	9.57	96.3666	97.9733	96.3666	5,957.00
28/11/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R035 On 02-February-17	9.51	Put	Bond Future	509	2	1	2	0.00
28/11/2016	R035 On 02-February-17	9.52	Put	Bond Future	427	2	0	2	0.00
28/11/2016	R035 On 02-February-17	9.50	Put	Bond Future	591	2	1	2	0.00
28/11/2016	R035 On 04-May-17			Bond Future	9.62	93.7387	95.3742	93.7387	0.00
28/11/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R035 On 04-May-17	9.53	Put	Bond Future	726	2	1	2	0.00
28/11/2016	R035 On 04-May-17	9.54	Put	Bond Future	645	2	1	2	0.00
28/11/2016	R035 On 04-May-17	9.55	Put	Bond Future	563	2	1	2	0.00
28/11/2016	R035 On 03-August-17			Bond Future	9.66	95.6225	97.2907	95.6225	0.00
28/11/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
28/11/2016	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
28/11/2016	R035 On 03-August-17	9.52	Put	Bond Future	1129	3	1	3	0.00
28/11/2016	R035 On 03-August-17	9.50	Put	Bond Future	1291	3	1	3	0.00
28/11/2016	R035 On 03-August-17	9.51	Put	Bond Future	1210	3	1	3	0.00
28/11/2016	R186 On 02-February-17			Bond Future	8.92	110.3017	111.6128	110.3017	115,536.00
28/11/2016	R186 On 02-February-17	9.50	Call	Bond Future	4404	3	4	3	0.00
28/11/2016	R186 On 02-February-17	8.87	Call	Bond Future	1602	1	2	1	0.00
28/11/2016	R186 On 02-February-17	9.40	Call	Bond Future	3878	3	4	3	0.00
28/11/2016	R186 On 02-February-17	8.37	Call	Bond Future	459	0	0	0	500.00
28/11/2016	R186 On 02-February-17	8.79	Call	Bond Future	1353	1	1	1	0.00
28/11/2016	R186 On 02-February-17	8.95	Call	Bond Future	1876	1	2	1	0.00
28/11/2016	R186 On 02-February-17	9.02	Call	Bond Future	2138	2	2	2	0.00
28/11/2016	R186 On 02-February-17	8.00	Call	Bond Future	129	0	0	0	7,000.00
28/11/2016	R186 On 02-February-17	8.60	Call	Bond Future	867	1	1	1	7,000.00
28/11/2016	R186 On 02-February-17	8.81	Call	Bond Future	1413	1	1	1	0.00
28/11/2016	R186 On 02-February-17	8.43	Call	Bond Future	548	0	1	0	750.00
28/11/2016	R186 On 02-February-17	8.80	Call	Bond Future	1383	1	1	1	0.00
28/11/2016	R186 On 02-February-17	8.90	Call	Bond Future	1702	1	2	1	0.00
28/11/2016	R186 On 02-February-17	9.10	Call	Bond Future	2465	2	2	2	0.00
28/11/2016	R186 On 02-February-17	8.62	Call	Bond Future	911	1	1	1	500.00
28/11/2016	R186 On 02-February-17	8.79	Put	Bond Future	2233	3	2	3	0.00
28/11/2016	R186 On 02-February-17	8.95	Put	Bond Future	1645	2	2	2	2,546.00
28/11/2016	R186 On 02-February-17	9.02	Put	Bond Future	1426	2	1	2	500.00
28/11/2016	R186 On 02-February-17	8.37	Put	Bond Future	4328	5	4	5	0.00
28/11/2016	R186 On 02-February-17	8.60	Put	Bond Future	3085	4	3	4	0.00
28/11/2016	R186 On 02-February-17	9.40	Put	Bond Future	601	1	1	1	750.00
28/11/2016	R186 On 02-February-17	9.50	Put	Bond Future	466	1	0	1	13,550.00
28/11/2016	R186 On 02-February-17	8.87	Put	Bond Future	1924	3	2	3	500.00
28/11/2016	R186 On 02-February-17	8.62	Put	Bond Future	2988	4	3	4	0.00
28/11/2016	R186 On 02-February-17	8.81	Put	Bond Future	2153	3	2	3	0.00
28/11/2016	R186 On 02-February-17	9.10	Put	Bond Future	1205	2	1	2	2,546.00
28/11/2016	R186 On 02-February-17	8.00	Put	Bond Future	6721	8	7	8	0.00
28/11/2016	R186 On 02-February-17	8.90	Put	Bond Future	1816	3	2	3	750.00
28/11/2016	R186 On 02-February-17	8.43	Put	Bond Future	3983	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
28/11/2016	R186 On 02-February-17	8.80	Put	Bond Future	2193	3	2	3	0.00
28/11/2016	R186 On 04-May-17			Bond Future	8.96	112.4488	113.7825	112.4488	0.00
28/11/2016	R186 On 04-May-17	8.91	Call	Bond Future	2537	2	3	2	0.00
28/11/2016	R186 On 04-May-17	8.89	Call	Bond Future	2472	2	2	2	0.00
28/11/2016	R186 On 04-May-17	8.90	Call	Bond Future	2504	2	3	2	0.00
28/11/2016	R186 On 04-May-17	8.89	Put	Bond Future	2943	4	3	4	0.00
28/11/2016	R186 On 04-May-17	8.90	Put	Bond Future	2908	4	3	4	0.00
28/11/2016	R186 On 04-May-17	8.91	Put	Bond Future	2872	4	3	4	0.00
28/11/2016	R186 On 03-August-17			Bond Future	8.99	109.4030	110.7633	109.4030	0.00
28/11/2016	R186 On 03-August-17	8.91	Call	Bond Future	3074	2	3	2	0.00
28/11/2016	R186 On 03-August-17	8.93	Call	Bond Future	3137	3	3	3	0.00
28/11/2016	R186 On 03-August-17	8.92	Call	Bond Future	3105	2	3	2	0.00
28/11/2016	R186 On 03-August-17	8.91	Put	Bond Future	3625	4	4	4	0.00
28/11/2016	R186 On 03-August-17	8.92	Put	Bond Future	3590	4	4	4	0.00
28/11/2016	R186 On 03-August-17	8.93	Put	Bond Future	3555	4	4	4	0.00
28/11/2016	R197 On 02-February-17			Bond Future	297.25	297.3053	297.2508	297.3053	1,246.00
28/11/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R197 On 02-February-17	302.58	Put	Bond Future	5329	5	5	5	0.00
28/11/2016	R197 On 02-February-17	302.59	Put	Bond Future	5339	5	5	5	0.00
28/11/2016	R197 On 02-February-17	302.57	Put	Bond Future	5319	5	5	5	0.00
28/11/2016	R197 On 04-May-17			Bond Future	303.05	303.1103	303.0468	303.1103	0.00
28/11/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R197 On 04-May-17	308.59	Put	Bond Future	5543	5	6	5	0.00
28/11/2016	R197 On 04-May-17	308.60	Put	Bond Future	5553	5	6	5	0.00
28/11/2016	R197 On 04-May-17	308.58	Put	Bond Future	5533	5	6	5	0.00
28/11/2016	R197 On 03-August-17			Bond Future	302.25	302.3183	302.2529	302.3183	0.00
28/11/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
28/11/2016	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
28/11/2016	R197 On 03-August-17	308.05	Put	Bond Future	5797	6	6	6	0.00
28/11/2016	R197 On 03-August-17	308.07	Put	Bond Future	5817	6	6	6	0.00
28/11/2016	R197 On 03-August-17	308.06	Put	Bond Future	5807	6	6	6	0.00
28/11/2016	R202 On 02-February-17			Bond Future	246.48	247.1778	246.4763	247.1778	36,619.00
28/11/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R202 On 02-February-17	251.73	Put	Bond Future	5254	5	5	5	0.00
28/11/2016	R202 On 02-February-17	251.74	Put	Bond Future	5264	5	5	5	0.00
28/11/2016	R202 On 02-February-17	251.72	Put	Bond Future	5244	5	5	5	0.00
28/11/2016	R202 On 04-May-17			Bond Future	251.28	252.0040	251.2824	252.0040	0.00
28/11/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R202 On 04-May-17	256.71	Put	Bond Future	5428	5	5	5	0.00
28/11/2016	R202 On 04-May-17	256.72	Put	Bond Future	5438	5	5	5	0.00
28/11/2016	R202 On 04-May-17	256.73	Put	Bond Future	5448	5	5	5	0.00
28/11/2016	R202 On 03-August-17			Bond Future	252.68	253.4169	252.6804	253.4169	0.00
28/11/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R202 On 03-August-17	258.36	Put	Bond Future	5680	5	6	5	0.00
28/11/2016	R202 On 03-August-17	258.37	Put	Bond Future	5690	5	6	5	0.00
28/11/2016	R202 On 03-August-17	258.35	Put	Bond Future	5670	5	6	5	0.00
28/11/2016	R203 On 02-February-17			Bond Future	7.68	103.5052	103.6200	103.5052	24,463.00
28/11/2016	R203 On 02-February-17	7.70	Call	Bond Future	115	0	0	0	0.00
28/11/2016	R203 On 02-February-17	7.71	Call	Bond Future	118	0	0	0	0.00
28/11/2016	R203 On 02-February-17	7.72	Call	Bond Future	121	0	0	0	0.00
28/11/2016	R203 On 02-February-17	7.71	Put	Bond Future	100	0	0	0	0.00
28/11/2016	R203 On 02-February-17	7.70	Put	Bond Future	103	0	0	0	0.00
28/11/2016	R203 On 02-February-17	7.72	Put	Bond Future	98	0	0	0	0.00
28/11/2016	R203 On 04-May-17			Bond Future	7.43	101.3467	101.4610	101.3467	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
28/11/2016	R203 On 04-May-17	6.91	Call	Bond Future	37	0	0	0	0.00
28/11/2016	R203 On 04-May-17	6.93	Call	Bond Future	39	0	0	0	0.00
28/11/2016	R203 On 04-May-17	6.92	Call	Bond Future	38	0	0	0	0.00
28/11/2016	R203 On 04-May-17	6.92	Put	Bond Future	216	0	0	0	0.00
28/11/2016	R203 On 04-May-17	6.93	Put	Bond Future	214	0	0	0	0.00
28/11/2016	R203 On 04-May-17	6.91	Put	Bond Future	219	0	0	0	0.00
28/11/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	103.6219	103.6219	0.00
28/11/2016	R203 On 03-August-17	4.87	Call	Bond Future	53	0	0	0	0.00
28/11/2016	R203 On 03-August-17	4.89	Call	Bond Future	54	0	0	0	0.00
28/11/2016	R203 On 03-August-17	4.88	Call	Bond Future	54	0	0	0	0.00
28/11/2016	R203 On 03-August-17	4.89	Put	Bond Future	30	0	0	0	0.00
28/11/2016	R203 On 03-August-17	4.88	Put	Bond Future	30	0	0	0	0.00
28/11/2016	R203 On 03-August-17	4.87	Put	Bond Future	31	0	0	0	0.00
28/11/2016	R204 On 02-February-17			Bond Future	7.89	100.9438	101.2277	100.9438	30,194.00
28/11/2016	R204 On 02-February-17	8.28	Call	Bond Future	769	1	1	1	0.00
28/11/2016	R204 On 02-February-17	8.30	Call	Bond Future	796	1	1	1	0.00
28/11/2016	R204 On 02-February-17	8.29	Call	Bond Future	782	1	1	1	0.00
28/11/2016	R204 On 02-February-17	8.28	Put	Bond Future	105	0	0	0	0.00
28/11/2016	R204 On 02-February-17	8.29	Put	Bond Future	101	0	0	0	0.00
28/11/2016	R204 On 02-February-17	8.30	Put	Bond Future	98	0	0	0	0.00
28/11/2016	R204 On 04-May-17			Bond Future	7.90	102.9088	103.1956	102.9088	0.00
28/11/2016	R204 On 04-May-17	7.90	Call	Bond Future	478	0	0	0	0.00
28/11/2016	R204 On 04-May-17	7.92	Call	Bond Future	494	0	0	0	0.00
28/11/2016	R204 On 04-May-17	7.91	Call	Bond Future	486	0	0	0	0.00
28/11/2016	R204 On 04-May-17	7.91	Put	Bond Future	466	1	0	1	0.00
28/11/2016	R204 On 04-May-17	7.92	Put	Bond Future	459	1	0	1	0.00
28/11/2016	R204 On 04-May-17	7.90	Put	Bond Future	473	1	0	1	0.00
28/11/2016	R204 On 03-August-17			Bond Future	7.85	100.9344	101.2267	100.9344	0.00
28/11/2016	R204 On 03-August-17	7.75	Call	Bond Future	465	0	0	0	0.00
28/11/2016	R204 On 03-August-17	7.76	Call	Bond Future	472	0	0	0	0.00
28/11/2016	R204 On 03-August-17	7.77	Call	Bond Future	478	0	0	0	0.00
28/11/2016	R204 On 03-August-17	7.75	Put	Bond Future	592	1	1	1	0.00
28/11/2016	R204 On 03-August-17	7.76	Put	Bond Future	585	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
28/11/2016	R204 On 03-August-17	7.77	Put	Bond Future	579	1	1	1	0.00
28/11/2016	R207 On 02-February-17			Bond Future	8.17	97.6637	98.0968	97.6637	85,734.00
28/11/2016	R207 On 02-February-17	8.91	Call	Bond Future	1907	2	2	2	62.00
28/11/2016	R207 On 02-February-17	9.22	Call	Bond Future	2630	2	3	2	0.00
28/11/2016	R207 On 02-February-17	9.24	Call	Bond Future	2677	2	3	2	0.00
28/11/2016	R207 On 02-February-17	9.23	Call	Bond Future	2653	2	3	2	0.00
28/11/2016	R207 On 02-February-17	9.23	Put	Bond Future	15	0	0	0	0.00
28/11/2016	R207 On 02-February-17	9.24	Put	Bond Future	14	0	0	0	0.00
28/11/2016	R207 On 02-February-17	8.91	Put	Bond Future	54	0	0	0	0.00
28/11/2016	R207 On 02-February-17	9.22	Put	Bond Future	16	0	0	0	0.00
28/11/2016	R207 On 04-May-17			Bond Future	8.21	99.5650	100.0039	99.5650	0.00
28/11/2016	R207 On 04-May-17	8.20	Call	Bond Future	776	1	1	1	0.00
28/11/2016	R207 On 04-May-17	8.22	Call	Bond Future	800	1	1	1	0.00
28/11/2016	R207 On 04-May-17	8.21	Call	Bond Future	788	1	1	1	0.00
28/11/2016	R207 On 04-May-17	8.20	Put	Bond Future	790	1	1	1	0.00
28/11/2016	R207 On 04-May-17	8.22	Put	Bond Future	767	1	1	1	0.00
28/11/2016	R207 On 04-May-17	8.21	Put	Bond Future	779	1	1	1	0.00
28/11/2016	R207 On 03-August-17			Bond Future	8.22	97.9214	98.3689	97.9214	0.00
28/11/2016	R207 On 03-August-17	8.19	Call	Bond Future	904	1	1	1	51.00
28/11/2016	R207 On 03-August-17	8.40	Call	Bond Future	1150	1	1	1	0.00
28/11/2016	R207 On 03-August-17	8.39	Call	Bond Future	1138	1	1	1	0.00
28/11/2016	R207 On 03-August-17	8.41	Call	Bond Future	1163	1	1	1	0.00
28/11/2016	R207 On 03-August-17	8.39	Put	Bond Future	769	1	1	1	0.00
28/11/2016	R207 On 03-August-17	8.41	Put	Bond Future	752	1	1	1	0.00
28/11/2016	R207 On 03-August-17	8.19	Put	Bond Future	962	1	1	1	0.00
28/11/2016	R207 On 03-August-17	8.40	Put	Bond Future	760	1	1	1	0.00
28/11/2016	R208 On 02-February-17			Bond Future	8.36	96.2721	96.8668	96.2721	33,544.00
28/11/2016	R208 On 02-February-17	8.64	Call	Bond Future	1310	1	1	1	0.00
28/11/2016	R208 On 02-February-17	8.63	Call	Bond Future	1287	1	1	1	0.00
28/11/2016	R208 On 02-February-17	8.65	Call	Bond Future	1333	1	1	1	0.00
28/11/2016	R208 On 02-February-17	8.65	Put	Bond Future	363	1	0	1	0.00
28/11/2016	R208 On 02-February-17	8.64	Put	Bond Future	372	1	0	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
28/11/2016	R208 On 02-February-17	8.63	Put	Bond Future	382	1	0	1	0.00
28/11/2016	R208 On 04-May-17			Bond Future	8.39	94.7430	95.3467	94.7430	0.00
28/11/2016	R208 On 04-May-17	8.37	Call	Bond Future	1081	1	1	1	0.00
28/11/2016	R208 On 04-May-17	8.39	Call	Bond Future	1113	1	1	1	0.00
28/11/2016	R208 On 04-May-17	8.38	Call	Bond Future	1097	1	1	1	0.00
28/11/2016	R208 On 04-May-17	8.37	Put	Bond Future	1153	1	1	1	0.00
28/11/2016	R208 On 04-May-17	8.39	Put	Bond Future	1121	1	1	1	0.00
28/11/2016	R208 On 04-May-17	8.38	Put	Bond Future	1137	1	1	1	0.00
28/11/2016	R208 On 03-August-17			Bond Future	8.41	96.6469	97.2626	96.6469	0.00
28/11/2016	R208 On 03-August-17	8.30	Call	Bond Future	1196	1	1	1	0.00
28/11/2016	R208 On 03-August-17	8.32	Call	Bond Future	1225	1	1	1	0.00
28/11/2016	R208 On 03-August-17	8.31	Call	Bond Future	1211	1	1	1	0.00
28/11/2016	R208 On 03-August-17	8.31	Put	Bond Future	1511	2	2	2	0.00
28/11/2016	R208 On 03-August-17	8.32	Put	Bond Future	1496	2	1	2	0.00
28/11/2016	R208 On 03-August-17	8.30	Put	Bond Future	1527	2	2	2	0.00
28/11/2016	R209 On 02-February-17			Bond Future	9.52	72.3476	73.6857	72.3476	63,323.00
28/11/2016	R209 On 02-February-17	9.53	Call	Bond Future	1877	1	2	1	0.00
28/11/2016	R209 On 02-February-17	9.55	Call	Bond Future	1946	1	2	1	0.00
28/11/2016	R209 On 02-February-17	9.54	Call	Bond Future	1911	1	2	1	0.00
28/11/2016	R209 On 02-February-17	9.53	Put	Bond Future	1782	3	2	3	0.00
28/11/2016	R209 On 02-February-17	9.54	Put	Bond Future	1749	2	2	2	0.00
28/11/2016	R209 On 02-February-17	9.55	Put	Bond Future	1716	2	2	2	0.00
28/11/2016	R209 On 04-May-17			Bond Future	9.56	70.6049	71.9671	70.6049	0.00
28/11/2016	R209 On 04-May-17	9.46	Call	Bond Future	2526	2	3	2	0.00
28/11/2016	R209 On 04-May-17	9.48	Call	Bond Future	2589	2	3	2	0.00
28/11/2016	R209 On 04-May-17	9.47	Call	Bond Future	2557	2	3	2	0.00
28/11/2016	R209 On 04-May-17	9.46	Put	Bond Future	3199	4	3	4	0.00
28/11/2016	R209 On 04-May-17	9.47	Put	Bond Future	3162	4	3	4	0.00
28/11/2016	R209 On 04-May-17	9.48	Put	Bond Future	3125	4	3	4	0.00
28/11/2016	R209 On 03-August-17			Bond Future	9.60	72.0238	73.4132	72.0238	0.00
28/11/2016	R209 On 03-August-17	9.44	Call	Bond Future	3100	2	3	2	0.00
28/11/2016	R209 On 03-August-17	9.43	Call	Bond Future	3069	2	3	2	0.00
28/11/2016	R209 On 03-August-17	9.45	Call	Bond Future	3131	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
28/11/2016	R209 On 03-August-17	9.45	Put	Bond Future	4114	5	4	5	0.00
28/11/2016	R209 On 03-August-17	9.44	Put	Bond Future	4152	5	4	5	0.00
28/11/2016	R209 On 03-August-17	9.43	Put	Bond Future	4190	5	4	5	0.00
28/11/2016	R210 On 02-February-17			Bond Future	187.61	188.3789	187.6077	188.3789	1,885.00
28/11/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R210 On 02-February-17	190.84	Put	Bond Future	3232	2	3	2	0.00
28/11/2016	R210 On 02-February-17	190.86	Put	Bond Future	3252	2	3	2	0.00
28/11/2016	R210 On 02-February-17	190.85	Put	Bond Future	3242	2	3	2	0.00
28/11/2016	R210 On 04-May-17			Bond Future	188.95	189.7408	188.9497	189.7408	0.00
28/11/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R210 On 04-May-17	192.31	Put	Bond Future	3360	3	3	3	0.00
28/11/2016	R210 On 04-May-17	192.33	Put	Bond Future	3380	3	3	3	0.00
28/11/2016	R210 On 04-May-17	192.32	Put	Bond Future	3370	3	3	3	0.00
28/11/2016	R210 On 03-August-17			Bond Future	192.76	193.5640	192.7565	193.5640	0.00
28/11/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R210 On 03-August-17	196.29	Put	Bond Future	3534	3	4	3	0.00
28/11/2016	R210 On 03-August-17	196.30	Put	Bond Future	3544	3	4	3	0.00
28/11/2016	R210 On 03-August-17	196.28	Put	Bond Future	3524	3	4	3	0.00
28/11/2016	R212 On 02-February-17			Bond Future	147.38	147.4103	147.3826	147.4103	3,380.00
28/11/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R212 On 02-February-17	149.29	Put	Bond Future	1907	2	2	2	0.00
28/11/2016	R212 On 02-February-17	149.28	Put	Bond Future	1897	2	2	2	0.00
28/11/2016	R212 On 02-February-17	149.27	Put	Bond Future	1887	2	2	2	0.00
28/11/2016	R212 On 04-May-17			Bond Future	150.26	150.2887	150.2566	150.2887	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
28/11/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R212 On 04-May-17	152.24	Put	Bond Future	1983	2	2	2	0.00
28/11/2016	R212 On 04-May-17	152.25	Put	Bond Future	1993	2	2	2	0.00
28/11/2016	R212 On 04-May-17	152.23	Put	Bond Future	1973	2	2	2	0.00
28/11/2016	R212 On 03-August-17			Bond Future	151.25	151.2866	151.2535	151.2866	0.00
28/11/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
28/11/2016	R212 On 03-August-17	153.34	Put	Bond Future	2086	2	2	2	0.00
28/11/2016	R212 On 03-August-17	153.35	Put	Bond Future	2096	2	2	2	0.00
28/11/2016	R212 On 03-August-17	153.36	Put	Bond Future	2106	2	2	2	0.00
28/11/2016	R213 On 02-February-17			Bond Future	9.33	83.7150	85.0500	83.7150	50,566.00
28/11/2016	R213 On 02-February-17	9.40	Call	Bond Future	2036	1	2	1	0.00
28/11/2016	R213 On 02-February-17	9.42	Call	Bond Future	2109	1	2	1	0.00
28/11/2016	R213 On 02-February-17	9.41	Call	Bond Future	2072	1	2	1	0.00
28/11/2016	R213 On 02-February-17	9.41	Put	Bond Future	1528	2	2	2	0.00
28/11/2016	R213 On 02-February-17	9.42	Put	Bond Future	1498	2	1	2	0.00
28/11/2016	R213 On 02-February-17	9.40	Put	Bond Future	1558	2	2	2	0.00
28/11/2016	R213 On 04-May-17			Bond Future	9.37	81.7924	83.1511	81.7924	0.00
28/11/2016	R213 On 04-May-17	9.35	Call	Bond Future	2702	2	3	2	0.00
28/11/2016	R213 On 04-May-17	9.36	Call	Bond Future	2735	2	3	2	0.00
28/11/2016	R213 On 04-May-17	9.37	Call	Bond Future	2768	2	3	2	0.00
28/11/2016	R213 On 04-May-17	9.36	Put	Bond Future	2812	4	3	4	0.00
28/11/2016	R213 On 04-May-17	9.37	Put	Bond Future	2778	4	3	4	0.00
28/11/2016	R213 On 04-May-17	9.35	Put	Bond Future	2846	4	3	4	0.00
28/11/2016	R213 On 03-August-17			Bond Future	9.41	83.4360	84.8219	83.4360	0.00
28/11/2016	R213 On 03-August-17	9.33	Call	Bond Future	3243	3	3	3	0.00
28/11/2016	R213 On 03-August-17	9.34	Call	Bond Future	3275	3	3	3	0.00
28/11/2016	R213 On 03-August-17	9.35	Call	Bond Future	3306	3	3	3	0.00
28/11/2016	R213 On 03-August-17	9.34	Put	Bond Future	3717	4	4	4	0.00
28/11/2016	R213 On 03-August-17	9.35	Put	Bond Future	3682	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
28/11/2016	R213 On 03-August-17	9.33	Put	Bond Future	3752	5	4	5	0.00
28/11/2016	R214 On 02-February-17			Bond Future	9.59	72.6532	74.0496	72.6532	36,737.00
28/11/2016	R214 On 02-February-17	9.67	Call	Bond Future	2239	2	2	2	0.00
28/11/2016	R214 On 02-February-17	9.66	Call	Bond Future	2201	2	2	2	0.00
28/11/2016	R214 On 02-February-17	9.68	Call	Bond Future	2277	2	2	2	0.00
28/11/2016	R214 On 02-February-17	9.67	Put	Bond Future	1653	2	2	2	0.00
28/11/2016	R214 On 02-February-17	9.66	Put	Bond Future	1685	2	2	2	0.00
28/11/2016	R214 On 02-February-17	9.68	Put	Bond Future	1621	2	2	2	0.00
28/11/2016	R214 On 04-May-17			Bond Future	9.63	70.7689	72.1907	70.7689	0.00
28/11/2016	R214 On 04-May-17	9.56	Call	Bond Future	2769	2	3	2	0.00
28/11/2016	R214 On 04-May-17	9.58	Call	Bond Future	2836	2	3	2	0.00
28/11/2016	R214 On 04-May-17	9.57	Call	Bond Future	2802	2	3	2	0.00
28/11/2016	R214 On 04-May-17	9.56	Put	Bond Future	3253	4	3	4	0.00
28/11/2016	R214 On 04-May-17	9.57	Put	Bond Future	3215	4	3	4	0.00
28/11/2016	R214 On 04-May-17	9.58	Put	Bond Future	3177	4	3	4	0.00
28/11/2016	R214 On 03-August-17			Bond Future	9.66	72.1910	73.6412	72.1910	0.00
28/11/2016	R214 On 03-August-17	9.51	Call	Bond Future	3280	3	3	3	0.00
28/11/2016	R214 On 03-August-17	9.52	Call	Bond Future	3312	3	3	3	0.00
28/11/2016	R214 On 03-August-17	9.53	Call	Bond Future	3344	3	3	3	0.00
28/11/2016	R214 On 03-August-17	9.52	Put	Bond Future	4329	5	4	5	0.00
28/11/2016	R214 On 03-August-17	9.53	Put	Bond Future	4289	5	4	5	0.00
28/11/2016	R214 On 03-August-17	9.51	Put	Bond Future	4368	5	4	5	0.00
28/11/2016	R248 On 02-February-17			Bond Future	9.64	93.3570	95.1369	93.3570	67,858.00
28/11/2016	R248 On 02-February-17	9.76	Call	Bond Future	3153	2	3	2	0.00
28/11/2016	R248 On 02-February-17	9.78	Call	Bond Future	3255	2	3	2	0.00
28/11/2016	R248 On 02-February-17	9.77	Call	Bond Future	3204	2	3	2	0.00
28/11/2016	R248 On 02-February-17	9.77	Put	Bond Future	2023	3	2	3	0.00
28/11/2016	R248 On 02-February-17	9.76	Put	Bond Future	2061	3	2	3	0.00
28/11/2016	R248 On 02-February-17	9.78	Put	Bond Future	1985	3	2	3	0.00
28/11/2016	R248 On 04-May-17			Bond Future	9.68	90.7340	92.5461	90.7340	0.00
28/11/2016	R248 On 04-May-17	9.67	Call	Bond Future	3937	3	4	3	0.00
28/11/2016	R248 On 04-May-17	9.66	Call	Bond Future	3893	3	4	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
28/11/2016	R248 On 04-May-17	9.65	Call	Bond Future	3850	3	4	3	0.00
28/11/2016	R248 On 04-May-17	9.66	Put	Bond Future	4082	5	4	5	0.00
28/11/2016	R248 On 04-May-17	9.65	Put	Bond Future	4129	5	4	5	0.00
28/11/2016	R248 On 04-May-17	9.67	Put	Bond Future	4036	5	4	5	0.00
28/11/2016	R248 On 03-August-17			Bond Future	9.72	92.5574	94.4057	92.5574	0.00
28/11/2016	R248 On 03-August-17	9.57	Call	Bond Future	4382	4	4	4	0.00
28/11/2016	R248 On 03-August-17	9.58	Call	Bond Future	4423	4	4	4	0.00
28/11/2016	R248 On 03-August-17	9.56	Call	Bond Future	4341	4	4	4	0.00
28/11/2016	R248 On 03-August-17	9.57	Put	Bond Future	5717	7	6	7	0.00
28/11/2016	R248 On 03-August-17	9.58	Put	Bond Future	5667	7	6	7	0.00
28/11/2016	R248 On 03-August-17	9.56	Put	Bond Future	5768	7	6	7	0.00