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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 18/11/2016 TO: 18/11/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	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
18/11/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	2025 On 02-February-17			Bond Future	128.92	128.9425	128.9182	128.9425	3,255.00
18/11/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2025 On 02-February-17	129.99	Put	Bond Future	1072	1	1	1	0.00
18/11/2016	2025 On 02-February-17	130.00	Put	Bond Future	1082	1	1	1	0.00
18/11/2016	2025 On 02-February-17	130.01	Put	Bond Future	1092	1	1	1	0.00
18/11/2016	2025 On 04-May-17			Bond Future	131.44	131.4656	131.4410	131.4656	0.00
18/11/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2025 On 04-May-17	132.57	Put	Bond Future	1129	1	1	1	0.00
18/11/2016	2025 On 04-May-17	132.58	Put	Bond Future	1139	1	1	1	0.00
18/11/2016	2025 On 04-May-17	132.56	Put	Bond Future	1119	1	1	1	0.00
18/11/2016	2025 On 03-August-17			Bond Future	132.76	132.7879	132.7620	132.7879	0.00
18/11/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2025 On 03-August-17	133.96	Put	Bond Future	1198	1	1	1	0.00
18/11/2016	2025 On 03-August-17	133.97	Put	Bond Future	1208	1	1	1	0.00
18/11/2016	2025 On 03-August-17	133.98	Put	Bond Future	1218	1	1	1	0.00
18/11/2016	2030 On 02-February-17			Bond Future	9.39	89.5316	89.8172	89.5316	33,739.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2030 On 02-February-17	9.30	Put	Bond Future	651	1	1	1	0.00
18/11/2016	2030 On 02-February-17	9.31	Put	Bond Future	582	1	1	1	0.00
18/11/2016	2030 On 02-February-17	9.29	Put	Bond Future	721	1	1	1	0.00
18/11/2016	2030 On 04-May-17			Bond Future	9.44	91.2785	91.5697	91.2785	0.00
18/11/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2030 On 04-May-17	9.33	Put	Bond Future	784	1	1	1	0.00
18/11/2016	2030 On 04-May-17	9.32	Put	Bond Future	852	1	1	1	0.00
18/11/2016	2030 On 04-May-17	9.34	Put	Bond Future	715	1	1	1	0.00
18/11/2016	2030 On 03-August-17			Bond Future	9.49	89.1097	89.4062	89.1097	0.00
18/11/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2030 On 03-August-17	9.34	Put	Bond Future	1010	1	1	1	0.00
18/11/2016	2030 On 03-August-17	9.33	Put	Bond Future	1078	1	1	1	0.00
18/11/2016	2030 On 03-August-17	9.35	Put	Bond Future	942	1	1	1	0.00
18/11/2016	2032 On 02-February-17			Bond Future	9.52	92.5700	92.8754	92.5700	18,016.00
18/11/2016	2032 On 02-February-17	9.51	Call	Bond Future	2139	2	2	2	0.00
18/11/2016	2032 On 02-February-17	9.53	Call	Bond Future	2214	2	2	2	0.00
18/11/2016	2032 On 02-February-17	9.52	Call	Bond Future	2176	2	2	2	0.00
18/11/2016	2032 On 02-February-17	9.52	Put	Bond Future	2149	2	2	2	0.00
18/11/2016	2032 On 02-February-17	9.53	Put	Bond Future	2114	2	2	2	0.00
18/11/2016	2032 On 02-February-17	9.51	Put	Bond Future	2186	2	2	2	0.00
18/11/2016	2032 On 04-May-17			Bond Future	9.57	90.2164	90.5278	90.2164	0.00
18/11/2016	2032 On 04-May-17	9.46	Call	Bond Future	2834	3	3	3	0.00
18/11/2016	2032 On 04-May-17	9.45	Call	Bond Future	2799	3	3	3	0.00
18/11/2016	2032 On 04-May-17	9.44	Call	Bond Future	2765	3	3	3	0.00
18/11/2016	2032 On 04-May-17	9.45	Put	Bond Future	3646	4	4	4	0.00
18/11/2016	2032 On 04-May-17	9.44	Put	Bond Future	3686	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
18/11/2016	2032 On 04-May-17	9.46	Put	Bond Future	3607	4	4	4	0.00
18/11/2016	2032 On 03-August-17			Bond Future	9.61	92.0336	92.3507	92.0336	0.00
18/11/2016	2032 On 03-August-17	9.43	Call	Bond Future	3361	3	3	3	0.00
18/11/2016	2032 On 03-August-17	9.45	Call	Bond Future	3429	3	3	3	0.00
18/11/2016	2032 On 03-August-17	9.44	Call	Bond Future	3395	3	3	3	0.00
18/11/2016	2032 On 03-August-17	9.45	Put	Bond Future	4575	5	5	5	0.00
18/11/2016	2032 On 03-August-17	9.43	Put	Bond Future	4654	5	5	5	0.00
18/11/2016	2032 On 03-August-17	9.44	Put	Bond Future	4614	5	5	5	0.00
18/11/2016	2033 On 02-February-17			Bond Future	107.88	108.0521	107.8827	108.0521	5,474.00
18/11/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2033 On 02-February-17	109.71	Put	Bond Future	1827	2	2	2	0.00
18/11/2016	2033 On 02-February-17	109.72	Put	Bond Future	1837	2	2	2	0.00
18/11/2016	2033 On 02-February-17	109.70	Put	Bond Future	1817	2	2	2	0.00
18/11/2016	2033 On 04-May-17			Bond Future	108.95	109.1271	108.9546	109.1271	0.00
18/11/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2033 On 04-May-17	110.84	Put	Bond Future	1885	2	2	2	0.00
18/11/2016	2033 On 04-May-17	110.85	Put	Bond Future	1895	2	2	2	0.00
18/11/2016	2033 On 04-May-17	110.83	Put	Bond Future	1875	2	2	2	0.00
18/11/2016	2033 On 03-August-17			Bond Future	111.15	111.3309	111.1540	111.3309	0.00
18/11/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2033 On 03-August-17	113.12	Put	Bond Future	1966	2	2	2	0.00
18/11/2016	2033 On 03-August-17	113.13	Put	Bond Future	1976	2	2	2	0.00
18/11/2016	2033 On 03-August-17	113.14	Put	Bond Future	1986	2	2	2	0.00
18/11/2016	2037 On 02-February-17			Bond Future	9.71	89.1990	89.6132	89.1990	45,061.00
18/11/2016	2037 On 02-February-17	9.66	Call	Bond Future	2286	2	2	2	0.00
18/11/2016	2037 On 02-February-17	9.68	Call	Bond Future	2364	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
18/11/2016	2037 On 02-February-17	9.67	Call	Bond Future	2325	2	2	2	0.00
18/11/2016	2037 On 02-February-17	9.66	Put	Bond Future	2649	3	3	3	0.00
18/11/2016	2037 On 02-February-17	9.67	Put	Bond Future	2607	3	3	3	0.00
18/11/2016	2037 On 02-February-17	9.68	Put	Bond Future	2566	3	3	3	0.00
18/11/2016	2037 On 04-May-17			Bond Future	9.76	90.9394	91.3618	90.9394	0.00
18/11/2016	2037 On 04-May-17	9.59	Call	Bond Future	2978	3	3	3	0.00
18/11/2016	2037 On 04-May-17	9.58	Call	Bond Future	2942	3	3	3	0.00
18/11/2016	2037 On 04-May-17	9.60	Call	Bond Future	3015	3	3	3	0.00
18/11/2016	2037 On 04-May-17	9.58	Put	Bond Future	4362	5	4	5	0.00
18/11/2016	2037 On 04-May-17	9.60	Put	Bond Future	4273	5	4	5	0.00
18/11/2016	2037 On 04-May-17	9.59	Put	Bond Future	4318	5	4	5	0.00
18/11/2016	2037 On 03-August-17			Bond Future	9.80	88.5134	88.9436	88.5134	0.00
18/11/2016	2037 On 03-August-17	9.58	Call	Bond Future	3646	3	4	3	0.00
18/11/2016	2037 On 03-August-17	9.57	Call	Bond Future	3611	3	4	3	0.00
18/11/2016	2037 On 03-August-17	9.56	Call	Bond Future	3575	3	4	3	0.00
18/11/2016	2037 On 03-August-17	9.56	Put	Bond Future	5522	6	6	6	0.00
18/11/2016	2037 On 03-August-17	9.57	Put	Bond Future	5477	6	5	6	0.00
18/11/2016	2037 On 03-August-17	9.58	Put	Bond Future	5432	6	5	6	0.00
18/11/2016	2038 On 02-February-17			Bond Future	134.12	134.6008	134.1194	134.6008	22,835.00
18/11/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2038 On 02-February-17	137.05	Put	Bond Future	2931	2	3	2	0.00
18/11/2016	2038 On 02-February-17	137.06	Put	Bond Future	2941	2	3	2	0.00
18/11/2016	2038 On 02-February-17	137.07	Put	Bond Future	2951	2	3	2	0.00
18/11/2016	2038 On 04-May-17			Bond Future	136.74	137.2346	136.7438	137.2346	0.00
18/11/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2038 On 04-May-17	139.78	Put	Bond Future	3036	3	3	3	0.00
18/11/2016	2038 On 04-May-17	139.79	Put	Bond Future	3046	3	3	3	0.00
18/11/2016	2038 On 04-May-17	139.77	Put	Bond Future	3026	3	3	3	0.00
18/11/2016	2038 On 03-August-17			Bond Future	138.01	138.5067	138.0052	138.5067	0.00

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18/11/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2038 On 03-August-17	141.17	Put	Bond Future	3165	3	3	3	0.00
18/11/2016	2038 On 03-August-17	141.16	Put	Bond Future	3155	3	3	3	0.00
18/11/2016	2038 On 03-August-17	141.18	Put	Bond Future	3175	3	3	3	0.00
18/11/2016	2040 On 02-February-17			Bond Future	9.73	93.0301	93.5188	93.0301	8,238.00
18/11/2016	2040 On 02-February-17	9.58	Call	Bond Future	2048	2	2	2	0.00
18/11/2016	2040 On 02-February-17	9.60	Call	Bond Future	2124	2	2	2	0.00
18/11/2016	2040 On 02-February-17	9.59	Call	Bond Future	2085	2	2	2	0.00
18/11/2016	2040 On 02-February-17	9.58	Put	Bond Future	3350	4	3	4	0.00
18/11/2016	2040 On 02-February-17	9.60	Put	Bond Future	3250	4	3	4	0.00
18/11/2016	2040 On 02-February-17	9.59	Put	Bond Future	3299	4	3	4	0.00
18/11/2016	2040 On 04-May-17			Bond Future	9.78	94.8452	95.3436	94.8452	0.00
18/11/2016	2040 On 04-May-17	9.64	Call	Bond Future	3367	3	3	3	0.00
18/11/2016	2040 On 04-May-17	9.63	Call	Bond Future	3328	3	3	3	0.00
18/11/2016	2040 On 04-May-17	9.62	Call	Bond Future	3288	3	3	3	0.00
18/11/2016	2040 On 04-May-17	9.63	Put	Bond Future	4624	5	5	5	0.00
18/11/2016	2040 On 04-May-17	9.62	Put	Bond Future	4672	5	5	5	0.00
18/11/2016	2040 On 04-May-17	9.64	Put	Bond Future	4576	5	5	5	0.00
18/11/2016	2040 On 03-August-17			Bond Future	9.83	92.2475	92.7551	92.2475	0.00
18/11/2016	2040 On 03-August-17	9.61	Call	Bond Future	4027	4	4	4	0.00
18/11/2016	2040 On 03-August-17	9.62	Call	Bond Future	4066	4	4	4	0.00
18/11/2016	2040 On 03-August-17	9.63	Call	Bond Future	4105	4	4	4	0.00
18/11/2016	2040 On 03-August-17	9.62	Put	Bond Future	5837	6	6	6	0.00
18/11/2016	2040 On 03-August-17	9.63	Put	Bond Future	5789	6	6	6	0.00
18/11/2016	2040 On 03-August-17	9.61	Put	Bond Future	5886	6	6	6	0.00
18/11/2016	2044 On 02-February-17			Bond Future	9.73	90.3969	90.8913	90.3969	20,659.00
18/11/2016	2044 On 02-February-17	9.77	Call	Bond Future	2885	3	3	3	0.00
18/11/2016	2044 On 02-February-17	9.76	Call	Bond Future	2839	3	3	3	0.00
18/11/2016	2044 On 02-February-17	9.78	Call	Bond Future	2930	3	3	3	0.00
18/11/2016	2044 On 02-February-17	9.78	Put	Bond Future	2474	3	2	3	0.00

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18/11/2016	2044 On 02-February-17	9.77	Put	Bond Future	2515	3	3	3	0.00
18/11/2016	2044 On 02-February-17	9.76	Put	Bond Future	2556	3	3	3	0.00
18/11/2016	2044 On 04-May-17			Bond Future	9.78	92.1606	92.6647	92.1606	0.00
18/11/2016	2044 On 04-May-17	9.67	Call	Bond Future	3564	3	4	3	0.00
18/11/2016	2044 On 04-May-17	9.68	Call	Bond Future	3606	3	4	3	0.00
18/11/2016	2044 On 04-May-17	9.66	Call	Bond Future	3523	3	4	3	0.00
18/11/2016	2044 On 04-May-17	9.67	Put	Bond Future	4491	5	4	5	0.00
18/11/2016	2044 On 04-May-17	9.68	Put	Bond Future	4444	5	4	5	0.00
18/11/2016	2044 On 04-May-17	9.66	Put	Bond Future	4538	5	5	5	0.00
18/11/2016	2044 On 03-August-17			Bond Future	9.82	89.6340	90.1476	89.6340	0.00
18/11/2016	2044 On 03-August-17	9.64	Call	Bond Future	4243	4	4	4	0.00
18/11/2016	2044 On 03-August-17	9.62	Call	Bond Future	4163	4	4	4	0.00
18/11/2016	2044 On 03-August-17	9.63	Call	Bond Future	4203	4	4	4	0.00
18/11/2016	2044 On 03-August-17	9.62	Put	Bond Future	5909	6	6	6	0.00
18/11/2016	2044 On 03-August-17	9.63	Put	Bond Future	5861	6	6	6	0.00
18/11/2016	2044 On 03-August-17	9.64	Put	Bond Future	5812	6	6	6	0.00
18/11/2016	2046 On 02-February-17			Bond Future	133.88	134.1851	133.8775	134.1851	18,352.00
18/11/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2046 On 02-February-17	137.14	Put	Bond Future	3263	3	3	3	0.00
18/11/2016	2046 On 02-February-17	137.15	Put	Bond Future	3273	3	3	3	0.00
18/11/2016	2046 On 02-February-17	137.13	Put	Bond Future	3253	3	3	3	0.00
18/11/2016	2046 On 04-May-17			Bond Future	134.97	135.2825	134.9693	135.2825	0.00
18/11/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2046 On 04-May-17	138.33	Put	Bond Future	3361	3	3	3	0.00
18/11/2016	2046 On 04-May-17	138.34	Put	Bond Future	3371	3	3	3	0.00
18/11/2016	2046 On 04-May-17	138.32	Put	Bond Future	3351	3	3	3	0.00
18/11/2016	2046 On 03-August-17			Bond Future	137.69	138.0148	137.6940	138.0148	0.00
18/11/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
18/11/2016	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
18/11/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2046 On 03-August-17	141.19	Put	Bond Future	3496	3	3	3	0.00
18/11/2016	2046 On 03-August-17	141.17	Put	Bond Future	3476	3	3	3	0.00
18/11/2016	2046 On 03-August-17	141.18	Put	Bond Future	3486	3	3	3	0.00
18/11/2016	2050 On 02-February-17			Bond Future	142.18	143.5516	142.1772	143.5516	24,754.00
18/11/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2050 On 02-February-17	144.97	Put	Bond Future	2793	1	3	1	0.00
18/11/2016	2050 On 02-February-17	144.98	Put	Bond Future	2803	1	3	1	0.00
18/11/2016	2050 On 02-February-17	144.96	Put	Bond Future	2783	1	3	1	0.00
18/11/2016	2050 On 04-May-17			Bond Future	144.96	146.3604	144.9593	146.3604	0.00
18/11/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2050 On 04-May-17	147.84	Put	Bond Future	2881	1	3	1	0.00
18/11/2016	2050 On 04-May-17	147.85	Put	Bond Future	2891	1	3	1	0.00
18/11/2016	2050 On 04-May-17	147.83	Put	Bond Future	2871	1	3	1	0.00
18/11/2016	2050 On 03-August-17			Bond Future	146.22	147.6543	146.2242	147.6543	0.00
18/11/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
18/11/2016	2050 On 03-August-17	149.22	Put	Bond Future	2996	2	3	2	0.00
18/11/2016	2050 On 03-August-17	149.24	Put	Bond Future	3016	2	3	2	0.00
18/11/2016	2050 On 03-August-17	149.23	Put	Bond Future	3006	2	3	2	0.00
18/11/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	AL37 On 02-February-17			Index Future	510.97	510.2150	510.9660	510.2150	7.00
18/11/2016	AL37 On 04-May-17			Index Future	520.93	520.1670	520.9330	520.1670	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
18/11/2016	AL37 On 03-August-17			Index Future	531.42	530.6410	531.4180	530.6410	0.00
18/11/2016	AL7T On 02-February-17			Index Future	588.85	587.7530	588.8520	587.7530	2.00
18/11/2016	AL7T On 04-May-17			Index Future	600.34	599.2170	600.3390	599.2170	0.00
18/11/2016	AL7T On 03-August-17			Index Future	612.42	611.2830	612.4230	611.2830	0.00
18/11/2016	ALBI On 02-February-17			Index Future	534.96	533.2290	534.9560	533.2290	751.00
18/11/2016	ALBI On 04-May-17			Index Future	545.39	543.6300	545.3910	543.6300	0.00
18/11/2016	ALBI On 03-August-17			Index Future	556.37	554.5760	556.3690	554.5760	0.00
18/11/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	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
18/11/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/11/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	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
18/11/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2016	EL28 On 02-February-17			Bond Future	129.79	129.8117	129.7903	129.8117	0.00
18/11/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
18/11/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
18/11/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
18/11/2016	EL28 On 02-February-17	135.10	Put	Bond Future	5310	5	5	5	0.00
18/11/2016	EL28 On 02-February-17	135.11	Put	Bond Future	5320	5	5	5	0.00
18/11/2016	EL28 On 02-February-17	135.12	Put	Bond Future	5330	5	5	5	0.00
18/11/2016	EL28 On 04-May-17			Bond Future	130.65	130.6697	130.6480	130.6697	0.00
18/11/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
18/11/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
18/11/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
18/11/2016	EL28 On 04-May-17	137.90	Put	Bond Future	7252	7	7	7	0.00
18/11/2016	EL28 On 04-May-17	137.91	Put	Bond Future	7262	7	7	7	0.00
18/11/2016	EL28 On 04-May-17	137.92	Put	Bond Future	7272	7	7	7	0.00
18/11/2016	EL28 On 03-August-17			Bond Future	133.29	133.3087	133.2856	133.3087	0.00
18/11/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
18/11/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
18/11/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
18/11/2016	EL28 On 03-August-17	135.17	Put	Bond Future	1884	2	2	2	0.00
18/11/2016	EL28 On 03-August-17	135.16	Put	Bond Future	1874	2	2	2	0.00
18/11/2016	EL28 On 03-August-17	135.18	Put	Bond Future	1894	2	2	2	0.00
18/11/2016	ES33 On 02-February-17			Bond Future	10.62	78.5595	78.8876	78.5595	8,849.00
18/11/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
18/11/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
18/11/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
18/11/2016	ES33 On 02-February-17	10.60	Put	Bond Future	121	0	0	0	0.00
18/11/2016	ES33 On 02-February-17	10.59	Put	Bond Future	185	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
18/11/2016	ES33 On 02-February-17	10.61	Put	Bond Future	58	0	0	0	0.00
18/11/2016	ES33 On 04-May-17			Bond Future	10.70	76.2979	76.6326	76.2979	0.00
18/11/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
18/11/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
18/11/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
18/11/2016	ES33 On 04-May-17	10.55	Put	Bond Future	941	1	1	1	0.00
18/11/2016	ES33 On 04-May-17	10.56	Put	Bond Future	878	1	1	1	0.00
18/11/2016	ES33 On 04-May-17	10.54	Put	Bond Future	1004	1	1	1	0.00
18/11/2016	ES33 On 03-August-17			Bond Future	10.77	77.8348	78.1756	77.8348	0.00
18/11/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
18/11/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
18/11/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
18/11/2016	ES33 On 03-August-17	10.53	Put	Bond Future	1521	2	2	2	0.00
18/11/2016	ES33 On 03-August-17	10.55	Put	Bond Future	1395	2	1	2	0.00
18/11/2016	ES33 On 03-August-17	10.54	Put	Bond Future	1458	2	1	2	0.00
18/11/2016	ES42 On 02-February-17			Bond Future	10.73	82.7239	83.0990	82.7239	8,777.00
18/11/2016	ES42 On 04-May-17			Bond Future	10.81	80.0748	80.4574	80.0748	0.00
18/11/2016	ES42 On 03-August-17			Bond Future	10.89	81.6880	82.0777	81.6880	0.00
18/11/2016	GOVI On 02-February-17			GOVI	532.78	531.0820	532.7760	531.0820	486.00
18/11/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
18/11/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
18/11/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
18/11/2016	GOVI On 02-February-17	533.33	Put	GOVI	5540	2	1	2	0.00
18/11/2016	GOVI On 02-February-17	533.34	Put	GOVI	5640	2	1	2	0.00
18/11/2016	GOVI On 02-February-17	533.32	Put	GOVI	5440	2	1	2	0.00
18/11/2016	GOVI On 04-May-17			GOVI	543.17	541.4420	543.1690	541.4420	0.00
18/11/2016	GOVI On 04-May-17	262.20	Call	GOVI	2809690	279	281	279	0.00
18/11/2016	GOVI On 04-May-17	262.19	Call	GOVI	2809790	279	281	279	0.00
18/11/2016	GOVI On 04-May-17	262.18	Call	GOVI	2809890	279	281	279	0.00
18/11/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
18/11/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
18/11/2016	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
18/11/2016	GOVI On 03-August-17			GOVI	554.10	552.3430	554.1020	552.3430	0.00
18/11/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
18/11/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
18/11/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
18/11/2016	GOVI On 03-August-17	561.11	Put	GOVI	70080	9	7	9	0.00
18/11/2016	GOVI On 03-August-17	561.09	Put	GOVI	69880	9	7	9	0.00
18/11/2016	GOVI On 03-August-17	561.10	Put	GOVI	69980	9	7	9	0.00
18/11/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/11/2016	IGOV On 02-February-17			Index Future	251.54	251.9800	251.5430	251.9800	1,070.00
18/11/2016	IGOV On 04-May-17			Index Future	256.47	256.9100	256.4660	256.9100	0.00
18/11/2016	IGOV On 03-August-17			Index Future	261.64	262.0980	261.6430	262.0980	0.00
18/11/2016	ILBI On 02-February-17			Index Future	681.74	682.5680	681.7370	682.5680	155.00
18/11/2016	ILBI On 04-May-17			Index Future	694.99	695.8380	694.9900	695.8380	0.00
18/11/2016	ILBI On 03-August-17			Index Future	708.67	709.5340	708.6700	709.5340	0.00
18/11/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
18/11/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0171	100.0148	100.0171	0.00
18/11/2016	IS01 On 15-June-17			Interest Rate Swap	99.65	99.6567	99.6542	99.6567	0.00
18/11/2016	IS01 On 21-September-17			Interest Rate Swap	99.74	99.7417	99.7370	99.7417	0.00
18/11/2016	IS01 On 21-December-17			Interest Rate Swap	100.07	100.0813	100.0699	100.0813	0.00
18/11/2016	IS02 On 18-December-17			Interest Rate Swap	100.09	100.1042	100.0929	100.1042	0.00
18/11/2016	IS02 On 16-March-18			Interest Rate Swap	99.44	99.4511	99.4373	99.4511	0.00
18/11/2016	IS02 On 15-June-18			Interest Rate Swap	99.17	99.1862	99.1700	99.1862	0.00
18/11/2016	IS02 On 21-September-18			Interest Rate Swap	99.31	99.3238	99.3077	99.3238	0.00
18/11/2016	IS02 On 21-December-18			Interest Rate Swap	99.88	99.8900	99.8800	99.8900	0.00
18/11/2016	IS05 On 17-December-20			Interest Rate Swap	98.85	98.9682	98.8484	98.9682	0.00
18/11/2016	IS05 On 16-March-21			Interest Rate Swap	98.26	98.3841	98.2602	98.3841	0.00
18/11/2016	IS05 On 15-June-21			Interest Rate Swap	97.64	97.7665	97.6415	97.7665	0.00
18/11/2016	IS05 On 21-September-21			Interest Rate Swap	98.00	98.1216	97.9958	98.1216	0.00
18/11/2016	IS05 On 21-December-21			Interest Rate Swap	100.30	100.4255	100.2964	100.4255	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
18/11/2016	IS10 On 17-December-25			Interest Rate Swap	99.90	100.1484	99.8975	100.1484	0.00
18/11/2016	IS10 On 16-March-26			Interest Rate Swap	97.07	97.3257	97.0717	97.3257	0.00
18/11/2016	IS10 On 15-June-26			Interest Rate Swap	95.93	96.1787	95.9266	96.1787	0.00
18/11/2016	IS10 On 21-September-26			Interest Rate Swap	98.07	98.3150	98.0698	98.3150	0.00
18/11/2016	IS10 On 21-December-26			Interest Rate Swap	101.75	101.9875	101.7483	101.9875	0.00
18/11/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/11/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
18/11/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
18/11/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
18/11/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	10,000.00
18/11/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
18/11/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
18/11/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	1,000.00
18/11/2016	JBAF On 19-April-17			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	0.00
18/11/2016	JBAF On 17-May-17			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	0.00
18/11/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.43	92.5700	92.5700	92.5700	0.00
18/11/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.45	92.5500	92.5500	92.5500	0.00
18/11/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
18/11/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.46	92.5400	92.5400	92.5400	0.00
18/11/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.85	92.1500	92.1500	92.1500	0.00
18/11/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.88	92.1200	92.1200	92.1200	0.00
18/11/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
18/11/2016	R023 On 02-February-17			Bond Future	8.69	98.8863	99.0769	98.8863	16,460.00
18/11/2016	R023 On 02-February-17	8.86	Call	Bond Future	1647	2	2	2	0.00
18/11/2016	R023 On 02-February-17	8.85	Call	Bond Future	1620	2	2	2	0.00
18/11/2016	R023 On 02-February-17	8.84	Call	Bond Future	1593	1	2	1	0.00
18/11/2016	R023 On 02-February-17	8.85	Put	Bond Future	886	1	1	1	0.00
18/11/2016	R023 On 02-February-17	8.84	Put	Bond Future	904	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
18/11/2016	R023 On 02-February-17	8.86	Put	Bond Future	869	1	1	1	0.00
18/11/2016	R023 On 04-May-17			Bond Future	8.73	96.8824	97.0768	96.8824	0.00
18/11/2016	R023 On 04-May-17	8.59	Call	Bond Future	1447	1	1	1	0.00
18/11/2016	R023 On 04-May-17	8.61	Call	Bond Future	1487	1	1	1	0.00
18/11/2016	R023 On 04-May-17	8.60	Call	Bond Future	1467	1	1	1	0.00
18/11/2016	R023 On 04-May-17	8.59	Put	Bond Future	2045	2	2	2	0.00
18/11/2016	R023 On 04-May-17	8.61	Put	Bond Future	1998	2	2	2	0.00
18/11/2016	R023 On 04-May-17	8.60	Put	Bond Future	2021	2	2	2	0.00
18/11/2016	R023 On 03-August-17			Bond Future	8.75	98.8336	99.0313	98.8336	0.00
18/11/2016	R023 On 03-August-17	8.58	Call	Bond Future	1737	2	2	2	0.00
18/11/2016	R023 On 03-August-17	8.60	Call	Bond Future	1776	2	2	2	0.00
18/11/2016	R023 On 03-August-17	8.59	Call	Bond Future	1756	2	2	2	0.00
18/11/2016	R023 On 03-August-17	8.58	Put	Bond Future	2476	3	2	3	0.00
18/11/2016	R023 On 03-August-17	8.59	Put	Bond Future	2453	3	2	3	0.00
18/11/2016	R023 On 03-August-17	8.60	Put	Bond Future	2430	3	2	3	0.00
18/11/2016	R035 On 02-February-17			Bond Future	9.64	97.0200	97.4371	97.0200	5,957.00
18/11/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R035 On 02-February-17	9.51	Put	Bond Future	1045	1	1	1	0.00
18/11/2016	R035 On 02-February-17	9.52	Put	Bond Future	963	1	1	1	0.00
18/11/2016	R035 On 02-February-17	9.50	Put	Bond Future	1127	2	1	2	0.00
18/11/2016	R035 On 04-May-17			Bond Future	9.69	94.4088	94.8341	94.4088	0.00
18/11/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R035 On 04-May-17	9.53	Put	Bond Future	1266	2	1	2	0.00
18/11/2016	R035 On 04-May-17	9.54	Put	Bond Future	1185	2	1	2	0.00
18/11/2016	R035 On 04-May-17	9.55	Put	Bond Future	1104	2	1	2	0.00
18/11/2016	R035 On 03-August-17			Bond Future	9.73	96.3104	96.7435	96.3104	0.00
18/11/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
18/11/2016	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
18/11/2016	R035 On 03-August-17	9.50	Put	Bond Future	1838	2	2	2	0.00
18/11/2016	R035 On 03-August-17	9.52	Put	Bond Future	1676	2	2	2	0.00
18/11/2016	R035 On 03-August-17	9.51	Put	Bond Future	1757	2	2	2	0.00
18/11/2016	R186 On 02-February-17			Bond Future	9.00	110.8000	111.0161	110.8000	115,516.00
18/11/2016	R186 On 02-February-17	9.50	Call	Bond Future	4034	4	4	4	0.00
18/11/2016	R186 On 02-February-17	8.87	Call	Bond Future	1456	1	1	1	0.00
18/11/2016	R186 On 02-February-17	9.40	Call	Bond Future	3544	3	4	3	0.00
18/11/2016	R186 On 02-February-17	8.37	Call	Bond Future	426	0	0	0	500.00
18/11/2016	R186 On 02-February-17	8.79	Call	Bond Future	1228	1	1	1	0.00
18/11/2016	R186 On 02-February-17	8.95	Call	Bond Future	1707	2	2	2	0.00
18/11/2016	R186 On 02-February-17	9.02	Call	Bond Future	1947	2	2	2	0.00
18/11/2016	R186 On 02-February-17	8.00	Call	Bond Future	126	0	0	0	7,000.00
18/11/2016	R186 On 02-February-17	8.60	Call	Bond Future	790	1	1	1	7,000.00
18/11/2016	R186 On 02-February-17	8.81	Call	Bond Future	1283	1	1	1	0.00
18/11/2016	R186 On 02-February-17	8.43	Call	Bond Future	506	0	1	0	750.00
18/11/2016	R186 On 02-February-17	8.80	Call	Bond Future	1255	1	1	1	0.00
18/11/2016	R186 On 02-February-17	8.90	Call	Bond Future	1547	1	2	1	0.00
18/11/2016	R186 On 02-February-17	9.10	Call	Bond Future	2244	2	2	2	0.00
18/11/2016	R186 On 02-February-17	8.62	Call	Bond Future	830	1	1	1	500.00
18/11/2016	R186 On 02-February-17	8.79	Put	Bond Future	2704	3	3	3	0.00
18/11/2016	R186 On 02-February-17	8.95	Put	Bond Future	2073	2	2	2	2,546.00
18/11/2016	R186 On 02-February-17	9.02	Put	Bond Future	1832	2	2	2	500.00
18/11/2016	R186 On 02-February-17	8.37	Put	Bond Future	4892	5	5	5	0.00
18/11/2016	R186 On 02-February-17	8.60	Put	Bond Future	3606	4	4	4	0.00
18/11/2016	R186 On 02-February-17	9.40	Put	Bond Future	864	1	1	1	750.00
18/11/2016	R186 On 02-February-17	9.50	Put	Bond Future	693	1	1	1	13,550.00
18/11/2016	R186 On 02-February-17	8.87	Put	Bond Future	2375	3	2	3	500.00
18/11/2016	R186 On 02-February-17	8.62	Put	Bond Future	3504	4	4	4	0.00
18/11/2016	R186 On 02-February-17	8.81	Put	Bond Future	2619	3	3	3	0.00
18/11/2016	R186 On 02-February-17	9.10	Put	Bond Future	1581	2	2	2	2,546.00
18/11/2016	R186 On 02-February-17	8.00	Put	Bond Future	7314	8	7	8	0.00
18/11/2016	R186 On 02-February-17	8.90	Put	Bond Future	2258	2	2	2	750.00
18/11/2016	R186 On 02-February-17	8.43	Put	Bond Future	4538	5	5	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
18/11/2016	R186 On 02-February-17	8.80	Put	Bond Future	2662	3	3	3	0.00
18/11/2016	R186 On 04-May-17			Bond Future	9.05	112.9615	113.1820	112.9615	0.00
18/11/2016	R186 On 04-May-17	8.91	Call	Bond Future	2338	2	2	2	0.00
18/11/2016	R186 On 04-May-17	8.89	Call	Bond Future	2276	2	2	2	0.00
18/11/2016	R186 On 04-May-17	8.90	Call	Bond Future	2307	2	2	2	0.00
18/11/2016	R186 On 04-May-17	8.89	Put	Bond Future	3348	3	3	3	0.00
18/11/2016	R186 On 04-May-17	8.90	Put	Bond Future	3311	3	3	3	0.00
18/11/2016	R186 On 04-May-17	8.91	Put	Bond Future	3274	3	3	3	0.00
18/11/2016	R186 On 03-August-17			Bond Future	9.08	109.9311	110.1552	109.9311	0.00
18/11/2016	R186 On 03-August-17	8.91	Call	Bond Future	2881	3	3	3	0.00
18/11/2016	R186 On 03-August-17	8.93	Call	Bond Future	2943	3	3	3	0.00
18/11/2016	R186 On 03-August-17	8.92	Call	Bond Future	2912	3	3	3	0.00
18/11/2016	R186 On 03-August-17	8.91	Put	Bond Future	4040	4	4	4	0.00
18/11/2016	R186 On 03-August-17	8.92	Put	Bond Future	4005	4	4	4	0.00
18/11/2016	R186 On 03-August-17	8.93	Put	Bond Future	3969	4	4	4	0.00
18/11/2016	R197 On 02-February-17			Bond Future	299.04	299.0953	299.0387	299.0953	1,246.00
18/11/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R197 On 02-February-17	302.58	Put	Bond Future	3541	3	4	3	0.00
18/11/2016	R197 On 02-February-17	302.59	Put	Bond Future	3551	3	4	3	0.00
18/11/2016	R197 On 02-February-17	302.57	Put	Bond Future	3531	3	4	3	0.00
18/11/2016	R197 On 04-May-17			Bond Future	304.89	304.9477	304.8902	304.9477	0.00
18/11/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R197 On 04-May-17	308.59	Put	Bond Future	3700	4	4	4	0.00
18/11/2016	R197 On 04-May-17	308.60	Put	Bond Future	3710	4	4	4	0.00
18/11/2016	R197 On 04-May-17	308.58	Put	Bond Future	3690	4	4	4	0.00
18/11/2016	R197 On 03-August-17			Bond Future	304.15	304.2066	304.1458	304.2066	0.00
18/11/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
18/11/2016	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
18/11/2016	R197 On 03-August-17	308.05	Put	Bond Future	3904	4	4	4	0.00
18/11/2016	R197 On 03-August-17	308.07	Put	Bond Future	3924	4	4	4	0.00
18/11/2016	R197 On 03-August-17	308.06	Put	Bond Future	3914	4	4	4	0.00
18/11/2016	R202 On 02-February-17			Bond Future	248.16	248.2041	248.1578	248.2041	36,619.00
18/11/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R202 On 02-February-17	251.73	Put	Bond Future	3572	4	4	4	0.00
18/11/2016	R202 On 02-February-17	251.74	Put	Bond Future	3582	4	4	4	0.00
18/11/2016	R202 On 02-February-17	251.72	Put	Bond Future	3562	4	4	4	0.00
18/11/2016	R202 On 04-May-17			Bond Future	253.01	253.0608	253.0138	253.0608	0.00
18/11/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R202 On 04-May-17	256.71	Put	Bond Future	3696	4	4	4	0.00
18/11/2016	R202 On 04-May-17	256.72	Put	Bond Future	3706	4	4	4	0.00
18/11/2016	R202 On 04-May-17	256.73	Put	Bond Future	3716	4	4	4	0.00
18/11/2016	R202 On 03-August-17			Bond Future	254.46	254.5063	254.4569	254.5063	0.00
18/11/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R202 On 03-August-17	258.36	Put	Bond Future	3903	4	4	4	0.00
18/11/2016	R202 On 03-August-17	258.37	Put	Bond Future	3913	4	4	4	0.00
18/11/2016	R202 On 03-August-17	258.35	Put	Bond Future	3893	4	4	4	0.00
18/11/2016	R203 On 02-February-17			Bond Future	7.74	103.5503	103.5856	103.5503	24,463.00
18/11/2016	R203 On 02-February-17	7.70	Call	Bond Future	106	0	0	0	0.00
18/11/2016	R203 On 02-February-17	7.71	Call	Bond Future	108	0	0	0	0.00
18/11/2016	R203 On 02-February-17	7.72	Call	Bond Future	111	0	0	0	0.00
18/11/2016	R203 On 02-February-17	7.71	Put	Bond Future	125	0	0	0	0.00
18/11/2016	R203 On 02-February-17	7.70	Put	Bond Future	128	0	0	0	0.00
18/11/2016	R203 On 02-February-17	7.72	Put	Bond Future	122	0	0	0	0.00
18/11/2016	R203 On 04-May-17			Bond Future	7.51	101.3968	101.4329	101.3968	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
18/11/2016	R203 On 04-May-17	6.91	Call	Bond Future	33	0	0	0	0.00
18/11/2016	R203 On 04-May-17	6.93	Call	Bond Future	35	0	0	0	0.00
18/11/2016	R203 On 04-May-17	6.92	Call	Bond Future	34	0	0	0	0.00
18/11/2016	R203 On 04-May-17	6.92	Put	Bond Future	240	0	0	0	0.00
18/11/2016	R203 On 04-May-17	6.93	Put	Bond Future	237	0	0	0	0.00
18/11/2016	R203 On 04-May-17	6.91	Put	Bond Future	243	0	0	0	0.00
18/11/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	103.6219	103.6219	0.00
18/11/2016	R203 On 03-August-17	4.87	Call	Bond Future	50	0	0	0	0.00
18/11/2016	R203 On 03-August-17	4.89	Call	Bond Future	52	0	0	0	0.00
18/11/2016	R203 On 03-August-17	4.88	Call	Bond Future	51	0	0	0	0.00
18/11/2016	R203 On 03-August-17	4.89	Put	Bond Future	27	0	0	0	0.00
18/11/2016	R203 On 03-August-17	4.88	Put	Bond Future	28	0	0	0	0.00
18/11/2016	R203 On 03-August-17	4.87	Put	Bond Future	28	0	0	0	0.00
18/11/2016	R204 On 02-February-17			Bond Future	7.94	101.0631	101.1493	101.0631	30,219.00
18/11/2016	R204 On 02-February-17	8.28	Call	Bond Future	730	1	1	1	0.00
18/11/2016	R204 On 02-February-17	8.30	Call	Bond Future	755	1	1	1	0.00
18/11/2016	R204 On 02-February-17	8.29	Call	Bond Future	742	1	1	1	0.00
18/11/2016	R204 On 02-February-17	8.28	Put	Bond Future	144	0	0	0	0.00
18/11/2016	R204 On 02-February-17	8.29	Put	Bond Future	140	0	0	0	0.00
18/11/2016	R204 On 02-February-17	8.30	Put	Bond Future	136	0	0	0	0.00
18/11/2016	R204 On 04-May-17			Bond Future	7.95	103.0346	103.1227	103.0346	0.00
18/11/2016	R204 On 04-May-17	7.90	Call	Bond Future	459	0	0	0	0.00
18/11/2016	R204 On 04-May-17	7.92	Call	Bond Future	474	0	0	0	0.00
18/11/2016	R204 On 04-May-17	7.91	Call	Bond Future	467	0	0	0	0.00
18/11/2016	R204 On 04-May-17	7.91	Put	Bond Future	519	1	1	1	0.00
18/11/2016	R204 On 04-May-17	7.92	Put	Bond Future	512	1	1	1	0.00
18/11/2016	R204 On 04-May-17	7.90	Put	Bond Future	527	1	1	1	0.00
18/11/2016	R204 On 03-August-17			Bond Future	7.90	101.0673	101.1565	101.0673	0.00
18/11/2016	R204 On 03-August-17	7.75	Call	Bond Future	444	0	0	0	0.00
18/11/2016	R204 On 03-August-17	7.76	Call	Bond Future	450	0	0	0	0.00
18/11/2016	R204 On 03-August-17	7.77	Call	Bond Future	456	0	0	0	0.00
18/11/2016	R204 On 03-August-17	7.75	Put	Bond Future	641	1	1	1	0.00
18/11/2016	R204 On 03-August-17	7.76	Put	Bond Future	634	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
18/11/2016	R204 On 03-August-17	7.77	Put	Bond Future	627	1	1	1	0.00
18/11/2016	R207 On 02-February-17			Bond Future	8.20	97.9124	98.0221	97.9124	86,326.00
18/11/2016	R207 On 02-February-17	8.91	Call	Bond Future	1857	2	2	2	62.00
18/11/2016	R207 On 02-February-17	9.22	Call	Bond Future	2564	2	3	2	0.00
18/11/2016	R207 On 02-February-17	9.24	Call	Bond Future	2611	3	3	3	0.00
18/11/2016	R207 On 02-February-17	9.23	Call	Bond Future	2587	2	3	2	0.00
18/11/2016	R207 On 02-February-17	9.23	Put	Bond Future	23	0	0	0	0.00
18/11/2016	R207 On 02-February-17	9.24	Put	Bond Future	22	0	0	0	0.00
18/11/2016	R207 On 02-February-17	8.91	Put	Bond Future	79	0	0	0	0.00
18/11/2016	R207 On 02-February-17	9.22	Put	Bond Future	24	0	0	0	0.00
18/11/2016	R207 On 04-May-17			Bond Future	8.24	99.8225	99.9345	99.8225	0.00
18/11/2016	R207 On 04-May-17	8.20	Call	Bond Future	764	1	1	1	0.00
18/11/2016	R207 On 04-May-17	8.22	Call	Bond Future	787	1	1	1	0.00
18/11/2016	R207 On 04-May-17	8.21	Call	Bond Future	775	1	1	1	0.00
18/11/2016	R207 On 04-May-17	8.20	Put	Bond Future	847	1	1	1	0.00
18/11/2016	R207 On 04-May-17	8.22	Put	Bond Future	823	1	1	1	0.00
18/11/2016	R207 On 04-May-17	8.21	Put	Bond Future	835	1	1	1	0.00
18/11/2016	R207 On 03-August-17			Bond Future	8.25	98.1887	98.3022	98.1887	0.00
18/11/2016	R207 On 03-August-17	8.19	Call	Bond Future	888	1	1	1	51.00
18/11/2016	R207 On 03-August-17	8.40	Call	Bond Future	1131	1	1	1	0.00
18/11/2016	R207 On 03-August-17	8.39	Call	Bond Future	1119	1	1	1	0.00
18/11/2016	R207 On 03-August-17	8.41	Call	Bond Future	1144	1	1	1	0.00
18/11/2016	R207 On 03-August-17	8.39	Put	Bond Future	817	1	1	1	0.00
18/11/2016	R207 On 03-August-17	8.41	Put	Bond Future	799	1	1	1	0.00
18/11/2016	R207 On 03-August-17	8.19	Put	Bond Future	1013	1	1	1	0.00
18/11/2016	R207 On 03-August-17	8.40	Put	Bond Future	808	1	1	1	0.00
18/11/2016	R208 On 02-February-17			Bond Future	8.41	96.5724	96.6967	96.5724	33,544.00
18/11/2016	R208 On 02-February-17	8.64	Call	Bond Future	1254	1	1	1	0.00
18/11/2016	R208 On 02-February-17	8.63	Call	Bond Future	1232	1	1	1	0.00
18/11/2016	R208 On 02-February-17	8.65	Call	Bond Future	1276	1	1	1	0.00
18/11/2016	R208 On 02-February-17	8.65	Put	Bond Future	476	1	0	1	0.00
18/11/2016	R208 On 02-February-17	8.64	Put	Bond Future	487	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
18/11/2016	R208 On 02-February-17	8.63	Put	Bond Future	498	1	0	1	0.00
18/11/2016	R208 On 04-May-17			Bond Future	8.45	95.0530	95.1799	95.0530	0.00
18/11/2016	R208 On 04-May-17	8.37	Call	Bond Future	1032	1	1	1	0.00
18/11/2016	R208 On 04-May-17	8.39	Call	Bond Future	1062	1	1	1	0.00
18/11/2016	R208 On 04-May-17	8.38	Call	Bond Future	1047	1	1	1	0.00
18/11/2016	R208 On 04-May-17	8.37	Put	Bond Future	1270	1	1	1	0.00
18/11/2016	R208 On 04-May-17	8.39	Put	Bond Future	1237	1	1	1	0.00
18/11/2016	R208 On 04-May-17	8.38	Put	Bond Future	1253	1	1	1	0.00
18/11/2016	R208 On 03-August-17			Bond Future	8.47	96.9675	97.0963	96.9675	0.00
18/11/2016	R208 On 03-August-17	8.30	Call	Bond Future	1141	1	1	1	0.00
18/11/2016	R208 On 03-August-17	8.32	Call	Bond Future	1169	1	1	1	0.00
18/11/2016	R208 On 03-August-17	8.31	Call	Bond Future	1155	1	1	1	0.00
18/11/2016	R208 On 03-August-17	8.31	Put	Bond Future	1622	2	2	2	0.00
18/11/2016	R208 On 03-August-17	8.32	Put	Bond Future	1606	2	2	2	0.00
18/11/2016	R208 On 03-August-17	8.30	Put	Bond Future	1638	2	2	2	0.00
18/11/2016	R209 On 02-February-17			Bond Future	9.58	72.8965	73.2433	72.8965	62,108.00
18/11/2016	R209 On 02-February-17	9.53	Call	Bond Future	1819	2	2	2	0.00
18/11/2016	R209 On 02-February-17	9.55	Call	Bond Future	1884	2	2	2	0.00
18/11/2016	R209 On 02-February-17	9.54	Call	Bond Future	1851	2	2	2	0.00
18/11/2016	R209 On 02-February-17	9.53	Put	Bond Future	2167	2	2	2	0.00
18/11/2016	R209 On 02-February-17	9.54	Put	Bond Future	2131	2	2	2	0.00
18/11/2016	R209 On 02-February-17	9.55	Put	Bond Future	2096	2	2	2	0.00
18/11/2016	R209 On 04-May-17			Bond Future	9.63	71.1674	71.5211	71.1674	0.00
18/11/2016	R209 On 04-May-17	9.46	Call	Bond Future	2443	2	2	2	0.00
18/11/2016	R209 On 04-May-17	9.48	Call	Bond Future	2505	2	3	2	0.00
18/11/2016	R209 On 04-May-17	9.47	Call	Bond Future	2474	2	2	2	0.00
18/11/2016	R209 On 04-May-17	9.46	Put	Bond Future	3562	4	4	4	0.00
18/11/2016	R209 On 04-May-17	9.47	Put	Bond Future	3525	4	4	4	0.00
18/11/2016	R209 On 04-May-17	9.48	Put	Bond Future	3487	4	3	4	0.00
18/11/2016	R209 On 03-August-17			Bond Future	9.66	72.6010	72.9612	72.6010	0.00
18/11/2016	R209 On 03-August-17	9.44	Call	Bond Future	3004	3	3	3	0.00
18/11/2016	R209 On 03-August-17	9.43	Call	Bond Future	2974	3	3	3	0.00
18/11/2016	R209 On 03-August-17	9.45	Call	Bond Future	3035	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
18/11/2016	R209 On 03-August-17	9.45	Put	Bond Future	4470	5	4	5	0.00
18/11/2016	R209 On 03-August-17	9.44	Put	Bond Future	4508	5	5	5	0.00
18/11/2016	R209 On 03-August-17	9.43	Put	Bond Future	4546	5	5	5	0.00
18/11/2016	R210 On 02-February-17			Bond Future	188.62	188.6527	188.6180	188.6527	1,885.00
18/11/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R210 On 02-February-17	190.84	Put	Bond Future	2222	2	2	2	0.00
18/11/2016	R210 On 02-February-17	190.86	Put	Bond Future	2242	2	2	2	0.00
18/11/2016	R210 On 02-February-17	190.85	Put	Bond Future	2232	2	2	2	0.00
18/11/2016	R210 On 04-May-17			Bond Future	189.99	190.0278	189.9926	190.0278	0.00
18/11/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R210 On 04-May-17	192.31	Put	Bond Future	2317	2	2	2	0.00
18/11/2016	R210 On 04-May-17	192.33	Put	Bond Future	2337	2	2	2	0.00
18/11/2016	R210 On 04-May-17	192.32	Put	Bond Future	2327	2	2	2	0.00
18/11/2016	R210 On 03-August-17			Bond Future	193.83	193.8653	193.8281	193.8653	0.00
18/11/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R210 On 03-August-17	196.29	Put	Bond Future	2462	2	2	2	0.00
18/11/2016	R210 On 03-August-17	196.30	Put	Bond Future	2472	2	2	2	0.00
18/11/2016	R210 On 03-August-17	196.28	Put	Bond Future	2452	2	2	2	0.00
18/11/2016	R212 On 02-February-17			Bond Future	147.31	147.3420	147.3145	147.3420	3,380.00
18/11/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R212 On 02-February-17	149.29	Put	Bond Future	1975	2	2	2	0.00
18/11/2016	R212 On 02-February-17	149.28	Put	Bond Future	1965	2	2	2	0.00
18/11/2016	R212 On 02-February-17	149.27	Put	Bond Future	1955	2	2	2	0.00
18/11/2016	R212 On 04-May-17			Bond Future	150.20	150.2251	150.1973	150.2251	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
18/11/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R212 On 04-May-17	152.24	Put	Bond Future	2043	2	2	2	0.00
18/11/2016	R212 On 04-May-17	152.25	Put	Bond Future	2053	2	2	2	0.00
18/11/2016	R212 On 04-May-17	152.23	Put	Bond Future	2033	2	2	2	0.00
18/11/2016	R212 On 03-August-17			Bond Future	151.20	151.2286	151.1992	151.2286	0.00
18/11/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
18/11/2016	R212 On 03-August-17	153.34	Put	Bond Future	2141	2	2	2	0.00
18/11/2016	R212 On 03-August-17	153.35	Put	Bond Future	2151	2	2	2	0.00
18/11/2016	R212 On 03-August-17	153.36	Put	Bond Future	2161	2	2	2	0.00
18/11/2016	R213 On 02-February-17			Bond Future	9.42	84.1931	84.4703	84.1931	51,184.00
18/11/2016	R213 On 02-February-17	9.40	Call	Bond Future	1895	2	2	2	0.00
18/11/2016	R213 On 02-February-17	9.42	Call	Bond Future	1962	2	2	2	0.00
18/11/2016	R213 On 02-February-17	9.41	Call	Bond Future	1928	2	2	2	0.00
18/11/2016	R213 On 02-February-17	9.41	Put	Bond Future	1963	2	2	2	0.00
18/11/2016	R213 On 02-February-17	9.42	Put	Bond Future	1930	2	2	2	0.00
18/11/2016	R213 On 02-February-17	9.40	Put	Bond Future	1997	2	2	2	0.00
18/11/2016	R213 On 04-May-17			Bond Future	9.46	82.2832	82.5659	82.2832	0.00
18/11/2016	R213 On 04-May-17	9.35	Call	Bond Future	2504	2	3	2	0.00
18/11/2016	R213 On 04-May-17	9.36	Call	Bond Future	2536	2	3	2	0.00
18/11/2016	R213 On 04-May-17	9.37	Call	Bond Future	2567	2	3	2	0.00
18/11/2016	R213 On 04-May-17	9.36	Put	Bond Future	3197	3	3	3	0.00
18/11/2016	R213 On 04-May-17	9.37	Put	Bond Future	3162	3	3	3	0.00
18/11/2016	R213 On 04-May-17	9.35	Put	Bond Future	3233	3	3	3	0.00
18/11/2016	R213 On 03-August-17			Bond Future	9.50	83.9404	84.2282	83.9404	0.00
18/11/2016	R213 On 03-August-17	9.33	Call	Bond Future	3026	3	3	3	0.00
18/11/2016	R213 On 03-August-17	9.34	Call	Bond Future	3057	3	3	3	0.00
18/11/2016	R213 On 03-August-17	9.35	Call	Bond Future	3088	3	3	3	0.00
18/11/2016	R213 On 03-August-17	9.34	Put	Bond Future	4093	4	4	4	0.00
18/11/2016	R213 On 03-August-17	9.35	Put	Bond Future	4058	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
18/11/2016	R213 On 03-August-17	9.33	Put	Bond Future	4129	4	4	4	0.00
18/11/2016	R214 On 02-February-17			Bond Future	9.66	73.1888	73.5506	73.1888	34,384.00
18/11/2016	R214 On 02-February-17	9.67	Call	Bond Future	2153	2	2	2	0.00
18/11/2016	R214 On 02-February-17	9.66	Call	Bond Future	2118	2	2	2	0.00
18/11/2016	R214 On 02-February-17	9.68	Call	Bond Future	2189	2	2	2	0.00
18/11/2016	R214 On 02-February-17	9.67	Put	Bond Future	2066	2	2	2	0.00
18/11/2016	R214 On 02-February-17	9.66	Put	Bond Future	2101	2	2	2	0.00
18/11/2016	R214 On 02-February-17	9.68	Put	Bond Future	2032	2	2	2	0.00
18/11/2016	R214 On 04-May-17			Bond Future	9.70	71.3180	71.6869	71.3180	0.00
18/11/2016	R214 On 04-May-17	9.56	Call	Bond Future	2676	3	3	3	0.00
18/11/2016	R214 On 04-May-17	9.58	Call	Bond Future	2741	3	3	3	0.00
18/11/2016	R214 On 04-May-17	9.57	Call	Bond Future	2708	3	3	3	0.00
18/11/2016	R214 On 04-May-17	9.56	Put	Bond Future	3664	4	4	4	0.00
18/11/2016	R214 On 04-May-17	9.57	Put	Bond Future	3625	4	4	4	0.00
18/11/2016	R214 On 04-May-17	9.58	Put	Bond Future	3586	4	4	4	0.00
18/11/2016	R214 On 03-August-17			Bond Future	9.74	72.7544	73.1302	72.7544	0.00
18/11/2016	R214 On 03-August-17	9.51	Call	Bond Future	3123	3	3	3	0.00
18/11/2016	R214 On 03-August-17	9.52	Call	Bond Future	3154	3	3	3	0.00
18/11/2016	R214 On 03-August-17	9.53	Call	Bond Future	3186	3	3	3	0.00
18/11/2016	R214 On 03-August-17	9.52	Put	Bond Future	4682	5	5	5	0.00
18/11/2016	R214 On 03-August-17	9.53	Put	Bond Future	4643	5	5	5	0.00
18/11/2016	R214 On 03-August-17	9.51	Put	Bond Future	4722	5	5	5	0.00
18/11/2016	R248 On 02-February-17			Bond Future	9.70	94.0833	94.5909	94.0833	65,316.00
18/11/2016	R248 On 02-February-17	9.76	Call	Bond Future	3097	3	3	3	0.00
18/11/2016	R248 On 02-February-17	9.78	Call	Bond Future	3192	3	3	3	0.00
18/11/2016	R248 On 02-February-17	9.77	Call	Bond Future	3144	3	3	3	0.00
18/11/2016	R248 On 02-February-17	9.77	Put	Bond Future	2509	3	3	3	0.00
18/11/2016	R248 On 02-February-17	9.76	Put	Bond Future	2550	3	3	3	0.00
18/11/2016	R248 On 02-February-17	9.78	Put	Bond Future	2469	3	2	3	0.00
18/11/2016	R248 On 04-May-17			Bond Future	9.74	91.4783	91.9959	91.4783	0.00
18/11/2016	R248 On 04-May-17	9.67	Call	Bond Future	3808	4	4	4	0.00
18/11/2016	R248 On 04-May-17	9.66	Call	Bond Future	3765	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
18/11/2016	R248 On 04-May-17	9.65	Call	Bond Future	3722	3	4	3	0.00
18/11/2016	R248 On 04-May-17	9.66	Put	Bond Future	4504	5	5	5	0.00
18/11/2016	R248 On 04-May-17	9.65	Put	Bond Future	4551	5	5	5	0.00
18/11/2016	R248 On 04-May-17	9.67	Put	Bond Future	4457	5	4	5	0.00
18/11/2016	R248 On 03-August-17			Bond Future	9.78	93.3208	93.8481	93.3208	0.00
18/11/2016	R248 On 03-August-17	9.57	Call	Bond Future	4235	4	4	4	0.00
18/11/2016	R248 On 03-August-17	9.58	Call	Bond Future	4276	4	4	4	0.00
18/11/2016	R248 On 03-August-17	9.56	Call	Bond Future	4194	4	4	4	0.00
18/11/2016	R248 On 03-August-17	9.57	Put	Bond Future	6127	6	6	6	0.00
18/11/2016	R248 On 03-August-17	9.58	Put	Bond Future	6077	6	6	6	0.00
18/11/2016	R248 On 03-August-17	9.56	Put	Bond Future	6178	6	6	6	0.00