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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/11/2016 TO: 17/11/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	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
17/11/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	2025 On 02-February-17			Bond Future	128.94	128.9662	128.9425	128.9662	3,255.00
17/11/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2025 On 02-February-17	129.99	Put	Bond Future	1048	1	1	1	0.00
17/11/2016	2025 On 02-February-17	130.00	Put	Bond Future	1058	1	1	1	0.00
17/11/2016	2025 On 02-February-17	130.01	Put	Bond Future	1068	1	1	1	0.00
17/11/2016	2025 On 04-May-17			Bond Future	131.47	131.4910	131.4656	131.4910	0.00
17/11/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2025 On 04-May-17	132.57	Put	Bond Future	1104	1	1	1	0.00
17/11/2016	2025 On 04-May-17	132.58	Put	Bond Future	1114	1	1	1	0.00
17/11/2016	2025 On 04-May-17	132.56	Put	Bond Future	1094	1	1	1	0.00
17/11/2016	2025 On 03-August-17			Bond Future	132.79	132.8133	132.7879	132.8133	0.00
17/11/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2025 On 03-August-17	133.96	Put	Bond Future	1172	1	1	1	0.00
17/11/2016	2025 On 03-August-17	133.97	Put	Bond Future	1182	1	1	1	0.00
17/11/2016	2025 On 03-August-17	133.98	Put	Bond Future	1192	1	1	1	0.00
17/11/2016	2030 On 02-February-17			Bond Future	9.44	89.2818	89.5316	89.2818	38,639.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2030 On 02-February-17	9.30	Put	Bond Future	937	1	1	1	0.00
17/11/2016	2030 On 02-February-17	9.31	Put	Bond Future	867	1	1	1	0.00
17/11/2016	2030 On 02-February-17	9.29	Put	Bond Future	1006	1	1	1	0.00
17/11/2016	2030 On 04-May-17			Bond Future	9.49	91.0246	91.2785	91.0246	0.00
17/11/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2030 On 04-May-17	9.33	Put	Bond Future	1075	1	1	1	0.00
17/11/2016	2030 On 04-May-17	9.32	Put	Bond Future	1143	1	1	1	0.00
17/11/2016	2030 On 04-May-17	9.34	Put	Bond Future	1006	1	1	1	0.00
17/11/2016	2030 On 03-August-17			Bond Future	9.53	88.8504	89.1097	88.8504	0.00
17/11/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2030 On 03-August-17	9.34	Put	Bond Future	1306	2	1	2	0.00
17/11/2016	2030 On 03-August-17	9.33	Put	Bond Future	1374	2	1	2	0.00
17/11/2016	2030 On 03-August-17	9.35	Put	Bond Future	1238	1	1	1	0.00
17/11/2016	2032 On 02-February-17			Bond Future	9.56	92.3028	92.5700	92.3028	18,016.00
17/11/2016	2032 On 02-February-17	9.51	Call	Bond Future	2001	2	2	2	0.00
17/11/2016	2032 On 02-February-17	9.53	Call	Bond Future	2073	2	2	2	0.00
17/11/2016	2032 On 02-February-17	9.52	Call	Bond Future	2037	2	2	2	0.00
17/11/2016	2032 On 02-February-17	9.52	Put	Bond Future	2316	2	2	2	0.00
17/11/2016	2032 On 02-February-17	9.53	Put	Bond Future	2278	2	2	2	0.00
17/11/2016	2032 On 02-February-17	9.51	Put	Bond Future	2354	3	2	3	0.00
17/11/2016	2032 On 04-May-17			Bond Future	9.61	89.9449	90.2164	89.9449	0.00
17/11/2016	2032 On 04-May-17	9.46	Call	Bond Future	2696	3	3	3	0.00
17/11/2016	2032 On 04-May-17	9.45	Call	Bond Future	2663	3	3	3	0.00
17/11/2016	2032 On 04-May-17	9.44	Call	Bond Future	2630	3	3	3	0.00
17/11/2016	2032 On 04-May-17	9.45	Put	Bond Future	3821	4	4	4	0.00
17/11/2016	2032 On 04-May-17	9.44	Put	Bond Future	3862	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
17/11/2016	2032 On 04-May-17	9.46	Put	Bond Future	3781	4	4	4	0.00
17/11/2016	2032 On 03-August-17			Bond Future	9.65	91.7564	92.0336	91.7564	0.00
17/11/2016	2032 On 03-August-17	9.43	Call	Bond Future	3222	3	3	3	0.00
17/11/2016	2032 On 03-August-17	9.45	Call	Bond Future	3288	3	3	3	0.00
17/11/2016	2032 On 03-August-17	9.44	Call	Bond Future	3255	3	3	3	0.00
17/11/2016	2032 On 03-August-17	9.45	Put	Bond Future	4751	5	5	5	0.00
17/11/2016	2032 On 03-August-17	9.43	Put	Bond Future	4832	5	5	5	0.00
17/11/2016	2032 On 03-August-17	9.44	Put	Bond Future	4791	5	5	5	0.00
17/11/2016	2033 On 02-February-17			Bond Future	108.05	107.9216	108.0521	107.9216	5,474.00
17/11/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2033 On 02-February-17	109.71	Put	Bond Future	1658	2	2	2	0.00
17/11/2016	2033 On 02-February-17	109.72	Put	Bond Future	1668	2	2	2	0.00
17/11/2016	2033 On 02-February-17	109.70	Put	Bond Future	1648	2	2	2	0.00
17/11/2016	2033 On 04-May-17			Bond Future	109.13	108.9952	109.1271	108.9952	0.00
17/11/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2033 On 04-May-17	110.84	Put	Bond Future	1713	2	2	2	0.00
17/11/2016	2033 On 04-May-17	110.85	Put	Bond Future	1723	2	2	2	0.00
17/11/2016	2033 On 04-May-17	110.83	Put	Bond Future	1703	2	2	2	0.00
17/11/2016	2033 On 03-August-17			Bond Future	111.33	111.1959	111.3309	111.1959	0.00
17/11/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2033 On 03-August-17	113.12	Put	Bond Future	1789	2	2	2	0.00
17/11/2016	2033 On 03-August-17	113.13	Put	Bond Future	1799	2	2	2	0.00
17/11/2016	2033 On 03-August-17	113.14	Put	Bond Future	1809	2	2	2	0.00
17/11/2016	2037 On 02-February-17			Bond Future	9.76	88.9497	89.1990	88.9497	45,061.00
17/11/2016	2037 On 02-February-17	9.66	Call	Bond Future	2105	2	2	2	0.00
17/11/2016	2037 On 02-February-17	9.68	Call	Bond Future	2179	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
17/11/2016	2037 On 02-February-17	9.67	Call	Bond Future	2141	2	2	2	0.00
17/11/2016	2037 On 02-February-17	9.66	Put	Bond Future	2881	3	3	3	0.00
17/11/2016	2037 On 02-February-17	9.67	Put	Bond Future	2837	3	3	3	0.00
17/11/2016	2037 On 02-February-17	9.68	Put	Bond Future	2794	3	3	3	0.00
17/11/2016	2037 On 04-May-17			Bond Future	9.81	90.6860	90.9394	90.6860	0.00
17/11/2016	2037 On 04-May-17	9.59	Call	Bond Future	2798	3	3	3	0.00
17/11/2016	2037 On 04-May-17	9.58	Call	Bond Future	2763	3	3	3	0.00
17/11/2016	2037 On 04-May-17	9.60	Call	Bond Future	2833	3	3	3	0.00
17/11/2016	2037 On 04-May-17	9.58	Put	Bond Future	4606	5	5	5	0.00
17/11/2016	2037 On 04-May-17	9.60	Put	Bond Future	4514	5	5	5	0.00
17/11/2016	2037 On 04-May-17	9.59	Put	Bond Future	4560	5	5	5	0.00
17/11/2016	2037 On 03-August-17			Bond Future	9.86	88.2546	88.5134	88.2546	0.00
17/11/2016	2037 On 03-August-17	9.58	Call	Bond Future	3460	3	3	3	0.00
17/11/2016	2037 On 03-August-17	9.57	Call	Bond Future	3425	3	3	3	0.00
17/11/2016	2037 On 03-August-17	9.56	Call	Bond Future	3391	3	3	3	0.00
17/11/2016	2037 On 03-August-17	9.56	Put	Bond Future	5768	6	6	6	0.00
17/11/2016	2037 On 03-August-17	9.57	Put	Bond Future	5722	6	6	6	0.00
17/11/2016	2037 On 03-August-17	9.58	Put	Bond Future	5675	6	6	6	0.00
17/11/2016	2038 On 02-February-17			Bond Future	134.60	134.6254	134.6008	134.6254	22,835.00
17/11/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2038 On 02-February-17	137.05	Put	Bond Future	2449	2	2	2	0.00
17/11/2016	2038 On 02-February-17	137.06	Put	Bond Future	2459	2	2	2	0.00
17/11/2016	2038 On 02-February-17	137.07	Put	Bond Future	2469	2	2	2	0.00
17/11/2016	2038 On 04-May-17			Bond Future	137.23	137.2610	137.2346	137.2610	0.00
17/11/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2038 On 04-May-17	139.78	Put	Bond Future	2545	3	3	3	0.00
17/11/2016	2038 On 04-May-17	139.79	Put	Bond Future	2555	3	3	3	0.00
17/11/2016	2038 On 04-May-17	139.77	Put	Bond Future	2535	3	3	3	0.00
17/11/2016	2038 On 03-August-17			Bond Future	138.51	138.5334	138.5067	138.5334	0.00

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17/11/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2038 On 03-August-17	141.17	Put	Bond Future	2663	3	3	3	0.00
17/11/2016	2038 On 03-August-17	141.16	Put	Bond Future	2653	3	3	3	0.00
17/11/2016	2038 On 03-August-17	141.18	Put	Bond Future	2673	3	3	3	0.00
17/11/2016	2040 On 02-February-17			Bond Future	9.79	92.8063	93.0301	92.8063	8,238.00
17/11/2016	2040 On 02-February-17	9.58	Call	Bond Future	1858	2	2	2	0.00
17/11/2016	2040 On 02-February-17	9.60	Call	Bond Future	1929	2	2	2	0.00
17/11/2016	2040 On 02-February-17	9.59	Call	Bond Future	1894	2	2	2	0.00
17/11/2016	2040 On 02-February-17	9.58	Put	Bond Future	3649	4	4	4	0.00
17/11/2016	2040 On 02-February-17	9.60	Put	Bond Future	3544	4	4	4	0.00
17/11/2016	2040 On 02-February-17	9.59	Put	Bond Future	3596	4	4	4	0.00
17/11/2016	2040 On 04-May-17			Bond Future	9.84	94.6180	94.8452	94.6180	0.00
17/11/2016	2040 On 04-May-17	9.64	Call	Bond Future	3149	3	3	3	0.00
17/11/2016	2040 On 04-May-17	9.63	Call	Bond Future	3111	3	3	3	0.00
17/11/2016	2040 On 04-May-17	9.62	Call	Bond Future	3073	3	3	3	0.00
17/11/2016	2040 On 04-May-17	9.63	Put	Bond Future	4905	5	5	5	0.00
17/11/2016	2040 On 04-May-17	9.62	Put	Bond Future	4955	5	5	5	0.00
17/11/2016	2040 On 04-May-17	9.64	Put	Bond Future	4856	5	5	5	0.00
17/11/2016	2040 On 03-August-17			Bond Future	9.89	92.0153	92.2475	92.0153	0.00
17/11/2016	2040 On 03-August-17	9.61	Call	Bond Future	3804	4	4	4	0.00
17/11/2016	2040 On 03-August-17	9.62	Call	Bond Future	3842	4	4	4	0.00
17/11/2016	2040 On 03-August-17	9.63	Call	Bond Future	3879	4	4	4	0.00
17/11/2016	2040 On 03-August-17	9.62	Put	Bond Future	6121	6	6	6	0.00
17/11/2016	2040 On 03-August-17	9.63	Put	Bond Future	6071	6	6	6	0.00
17/11/2016	2040 On 03-August-17	9.61	Put	Bond Future	6170	6	6	6	0.00
17/11/2016	2044 On 02-February-17			Bond Future	9.78	90.1265	90.3969	90.1265	20,659.00
17/11/2016	2044 On 02-February-17	9.77	Call	Bond Future	2644	3	3	3	0.00
17/11/2016	2044 On 02-February-17	9.76	Call	Bond Future	2601	2	3	2	0.00
17/11/2016	2044 On 02-February-17	9.78	Call	Bond Future	2687	3	3	3	0.00
17/11/2016	2044 On 02-February-17	9.78	Put	Bond Future	2725	3	3	3	0.00

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17/11/2016	2044 On 02-February-17	9.77	Put	Bond Future	2769	3	3	3	0.00
17/11/2016	2044 On 02-February-17	9.76	Put	Bond Future	2813	3	3	3	0.00
17/11/2016	2044 On 04-May-17			Bond Future	9.83	91.8859	92.1606	91.8859	0.00
17/11/2016	2044 On 04-May-17	9.67	Call	Bond Future	3337	3	3	3	0.00
17/11/2016	2044 On 04-May-17	9.68	Call	Bond Future	3376	3	3	3	0.00
17/11/2016	2044 On 04-May-17	9.66	Call	Bond Future	3297	3	3	3	0.00
17/11/2016	2044 On 04-May-17	9.67	Put	Bond Future	4767	5	5	5	0.00
17/11/2016	2044 On 04-May-17	9.68	Put	Bond Future	4719	5	5	5	0.00
17/11/2016	2044 On 04-May-17	9.66	Put	Bond Future	4816	5	5	5	0.00
17/11/2016	2044 On 03-August-17			Bond Future	9.88	89.3534	89.6340	89.3534	0.00
17/11/2016	2044 On 03-August-17	9.64	Call	Bond Future	4011	4	4	4	0.00
17/11/2016	2044 On 03-August-17	9.62	Call	Bond Future	3934	4	4	4	0.00
17/11/2016	2044 On 03-August-17	9.63	Call	Bond Future	3973	4	4	4	0.00
17/11/2016	2044 On 03-August-17	9.62	Put	Bond Future	6194	6	6	6	0.00
17/11/2016	2044 On 03-August-17	9.63	Put	Bond Future	6144	6	6	6	0.00
17/11/2016	2044 On 03-August-17	9.64	Put	Bond Future	6094	6	6	6	0.00
17/11/2016	2046 On 02-February-17			Bond Future	134.19	134.7778	134.1851	134.7778	18,352.00
17/11/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2046 On 02-February-17	137.14	Put	Bond Future	2955	2	3	2	0.00
17/11/2016	2046 On 02-February-17	137.15	Put	Bond Future	2965	2	3	2	0.00
17/11/2016	2046 On 02-February-17	137.13	Put	Bond Future	2945	2	3	2	0.00
17/11/2016	2046 On 04-May-17			Bond Future	135.28	135.8881	135.2825	135.8881	0.00
17/11/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2046 On 04-May-17	138.33	Put	Bond Future	3047	2	3	2	0.00
17/11/2016	2046 On 04-May-17	138.34	Put	Bond Future	3057	2	3	2	0.00
17/11/2016	2046 On 04-May-17	138.32	Put	Bond Future	3037	2	3	2	0.00
17/11/2016	2046 On 03-August-17			Bond Future	138.01	138.6320	138.0148	138.6320	0.00
17/11/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
17/11/2016	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
17/11/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2046 On 03-August-17	141.19	Put	Bond Future	3175	3	3	3	0.00
17/11/2016	2046 On 03-August-17	141.17	Put	Bond Future	3155	3	3	3	0.00
17/11/2016	2046 On 03-August-17	141.18	Put	Bond Future	3165	3	3	3	0.00
17/11/2016	2050 On 02-February-17			Bond Future	143.55	143.9173	143.5516	143.9173	24,754.00
17/11/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2050 On 02-February-17	144.97	Put	Bond Future	1418	1	1	1	0.00
17/11/2016	2050 On 02-February-17	144.98	Put	Bond Future	1428	1	1	1	0.00
17/11/2016	2050 On 02-February-17	144.96	Put	Bond Future	1408	1	1	1	0.00
17/11/2016	2050 On 04-May-17			Bond Future	146.36	146.7349	146.3604	146.7349	0.00
17/11/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2050 On 04-May-17	147.84	Put	Bond Future	1480	1	1	1	0.00
17/11/2016	2050 On 04-May-17	147.85	Put	Bond Future	1490	1	1	1	0.00
17/11/2016	2050 On 04-May-17	147.83	Put	Bond Future	1470	1	1	1	0.00
17/11/2016	2050 On 03-August-17			Bond Future	147.65	148.0359	147.6543	148.0359	0.00
17/11/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
17/11/2016	2050 On 03-August-17	149.22	Put	Bond Future	1566	1	2	1	0.00
17/11/2016	2050 On 03-August-17	149.24	Put	Bond Future	1586	1	2	1	0.00
17/11/2016	2050 On 03-August-17	149.23	Put	Bond Future	1576	1	2	1	0.00
17/11/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	AL37 On 02-February-17			Index Future	510.22	509.8290	510.2150	509.8290	7.00
17/11/2016	AL37 On 04-May-17			Index Future	520.17	519.7790	520.1670	519.7790	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
17/11/2016	AL37 On 03-August-17			Index Future	530.64	530.2430	530.6410	530.2430	0.00
17/11/2016	AL7T On 02-February-17			Index Future	587.75	586.4740	587.7530	586.4740	2.00
17/11/2016	AL7T On 04-May-17			Index Future	599.22	597.9200	599.2170	597.9200	0.00
17/11/2016	AL7T On 03-August-17			Index Future	611.28	609.9570	611.2830	609.9570	0.00
17/11/2016	ALBI On 02-February-17			Index Future	533.23	532.0470	533.2290	532.0470	751.00
17/11/2016	ALBI On 04-May-17			Index Future	543.63	542.4300	543.6300	542.4300	0.00
17/11/2016	ALBI On 03-August-17			Index Future	554.58	553.3500	554.5760	553.3500	0.00
17/11/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	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
17/11/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/11/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	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
17/11/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2016	EL28 On 02-February-17			Bond Future	129.81	129.8327	129.8117	129.8327	0.00
17/11/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
17/11/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
17/11/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
17/11/2016	EL28 On 02-February-17	135.10	Put	Bond Future	5288	5	5	5	0.00
17/11/2016	EL28 On 02-February-17	135.11	Put	Bond Future	5298	5	5	5	0.00
17/11/2016	EL28 On 02-February-17	135.12	Put	Bond Future	5308	5	5	5	0.00
17/11/2016	EL28 On 04-May-17			Bond Future	130.67	130.6925	130.6697	130.6925	0.00
17/11/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
17/11/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
17/11/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
17/11/2016	EL28 On 04-May-17	137.90	Put	Bond Future	7230	7	7	7	0.00
17/11/2016	EL28 On 04-May-17	137.91	Put	Bond Future	7240	7	7	7	0.00
17/11/2016	EL28 On 04-May-17	137.92	Put	Bond Future	7250	7	7	7	0.00
17/11/2016	EL28 On 03-August-17			Bond Future	133.31	133.3314	133.3087	133.3314	0.00
17/11/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
17/11/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
17/11/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
17/11/2016	EL28 On 03-August-17	135.17	Put	Bond Future	1861	2	2	2	0.00
17/11/2016	EL28 On 03-August-17	135.16	Put	Bond Future	1851	2	2	2	0.00
17/11/2016	EL28 On 03-August-17	135.18	Put	Bond Future	1871	2	2	2	0.00
17/11/2016	ES33 On 02-February-17			Bond Future	10.67	78.3608	78.5595	78.3608	8,849.00
17/11/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
17/11/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
17/11/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
17/11/2016	ES33 On 02-February-17	10.60	Put	Bond Future	450	1	0	1	0.00
17/11/2016	ES33 On 02-February-17	10.59	Put	Bond Future	513	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
17/11/2016	ES33 On 02-February-17	10.61	Put	Bond Future	387	1	0	1	0.00
17/11/2016	ES33 On 04-May-17			Bond Future	10.75	76.0961	76.2979	76.0961	0.00
17/11/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
17/11/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
17/11/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
17/11/2016	ES33 On 04-May-17	10.55	Put	Bond Future	1276	1	1	1	0.00
17/11/2016	ES33 On 04-May-17	10.56	Put	Bond Future	1212	1	1	1	0.00
17/11/2016	ES33 On 04-May-17	10.54	Put	Bond Future	1339	2	1	2	0.00
17/11/2016	ES33 On 03-August-17			Bond Future	10.83	77.6286	77.8348	77.6286	0.00
17/11/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
17/11/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
17/11/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
17/11/2016	ES33 On 03-August-17	10.53	Put	Bond Future	1862	2	2	2	0.00
17/11/2016	ES33 On 03-August-17	10.55	Put	Bond Future	1736	2	2	2	0.00
17/11/2016	ES33 On 03-August-17	10.54	Put	Bond Future	1799	2	2	2	0.00
17/11/2016	ES42 On 02-February-17			Bond Future	10.79	82.4973	82.7239	82.4973	8,777.00
17/11/2016	ES42 On 04-May-17			Bond Future	10.87	79.8446	80.0748	79.8446	0.00
17/11/2016	ES42 On 03-August-17			Bond Future	10.94	81.4529	81.6880	81.4529	0.00
17/11/2016	GOVI On 02-February-17			GOVI	531.08	529.8900	531.0820	529.8900	486.00
17/11/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
17/11/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
17/11/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
17/11/2016	GOVI On 02-February-17	533.33	Put	GOVI	22480	3	2	3	0.00
17/11/2016	GOVI On 02-February-17	533.34	Put	GOVI	22580	3	2	3	0.00
17/11/2016	GOVI On 02-February-17	533.32	Put	GOVI	22380	3	2	3	0.00
17/11/2016	GOVI On 04-May-17			GOVI	541.44	540.2310	541.4420	540.2310	0.00
17/11/2016	GOVI On 04-May-17	262.20	Call	GOVI	2792420	278	279	278	0.00
17/11/2016	GOVI On 04-May-17	262.19	Call	GOVI	2792520	278	279	278	0.00
17/11/2016	GOVI On 04-May-17	262.18	Call	GOVI	2792620	278	279	278	0.00
17/11/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
17/11/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
17/11/2016	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
17/11/2016	GOVI On 03-August-17			GOVI	552.34	551.1070	552.3430	551.1070	0.00
17/11/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
17/11/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
17/11/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
17/11/2016	GOVI On 03-August-17	561.11	Put	GOVI	87670	10	9	10	0.00
17/11/2016	GOVI On 03-August-17	561.09	Put	GOVI	87470	10	9	10	0.00
17/11/2016	GOVI On 03-August-17	561.10	Put	GOVI	87570	10	9	10	0.00
17/11/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/11/2016	IGOV On 02-February-17			Index Future	251.98	252.1990	251.9800	252.1990	1,070.00
17/11/2016	IGOV On 04-May-17			Index Future	256.91	257.1360	256.9100	257.1360	0.00
17/11/2016	IGOV On 03-August-17			Index Future	262.10	262.3270	262.0980	262.3270	0.00
17/11/2016	ILBI On 02-February-17			Index Future	682.57	683.0410	682.5680	683.0410	155.00
17/11/2016	ILBI On 04-May-17			Index Future	695.84	696.3210	695.8380	696.3210	0.00
17/11/2016	ILBI On 03-August-17			Index Future	709.53	710.0280	709.5340	710.0280	0.00
17/11/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
17/11/2016	IS01 On 16-March-17			Interest Rate Swap	100.02	100.0171	100.0171	100.0171	0.00
17/11/2016	IS01 On 15-June-17			Interest Rate Swap	99.66	99.6601	99.6567	99.6601	0.00
17/11/2016	IS01 On 21-September-17			Interest Rate Swap	99.74	99.7491	99.7417	99.7491	0.00
17/11/2016	IS01 On 21-December-17			Interest Rate Swap	100.08	100.0965	100.0813	100.0965	0.00
17/11/2016	IS02 On 18-December-17			Interest Rate Swap	100.10	100.1193	100.1042	100.1193	0.00
17/11/2016	IS02 On 16-March-18			Interest Rate Swap	99.45	99.4722	99.4511	99.4722	0.00
17/11/2016	IS02 On 15-June-18			Interest Rate Swap	99.19	99.2154	99.1862	99.2154	0.00
17/11/2016	IS02 On 21-September-18			Interest Rate Swap	99.32	99.3634	99.3238	99.3634	0.00
17/11/2016	IS02 On 21-December-18			Interest Rate Swap	99.89	99.9500	99.8900	99.9500	0.00
17/11/2016	IS05 On 17-December-20			Interest Rate Swap	98.97	99.0597	98.9682	99.0597	0.00
17/11/2016	IS05 On 16-March-21			Interest Rate Swap	98.38	98.4854	98.3841	98.4854	0.00
17/11/2016	IS05 On 15-June-21			Interest Rate Swap	97.77	97.8789	97.7665	97.8789	0.00
17/11/2016	IS05 On 21-September-21			Interest Rate Swap	98.12	98.2447	98.1216	98.2447	0.00
17/11/2016	IS05 On 21-December-21			Interest Rate Swap	100.43	100.5543	100.4255	100.5543	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
17/11/2016	IS10 On 17-December-25			Interest Rate Swap	100.15	100.4015	100.1484	100.4015	0.00
17/11/2016	IS10 On 16-March-26			Interest Rate Swap	97.33	97.5922	97.3257	97.5922	0.00
17/11/2016	IS10 On 15-June-26			Interest Rate Swap	96.18	96.4567	96.1787	96.4567	0.00
17/11/2016	IS10 On 21-September-26			Interest Rate Swap	98.32	98.5996	98.3150	98.5996	0.00
17/11/2016	IS10 On 21-December-26			Interest Rate Swap	101.99	102.2728	101.9875	102.2728	0.00
17/11/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
17/11/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
17/11/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
17/11/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
17/11/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	10,000.00
17/11/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
17/11/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
17/11/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	1,000.00
17/11/2016	JBAF On 19-April-17			Jibar Tradeable Future	7.42	7.4200	92.5800	7.4200	0.00
17/11/2016	JBAF On 17-May-17			Jibar Tradeable Future	7.42	7.4200	92.5800	7.4200	0.00
17/11/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.43	92.5700	92.5700	92.5700	0.00
17/11/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.45	92.5500	92.5500	92.5500	0.00
17/11/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
17/11/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.46	92.5400	92.5400	92.5400	0.00
17/11/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.85	92.1500	92.1500	92.1500	0.00
17/11/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.88	92.1200	92.1200	92.1200	0.00
17/11/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
17/11/2016	R023 On 02-February-17			Bond Future	8.73	98.7896	98.8863	98.7896	16,460.00
17/11/2016	R023 On 02-February-17	8.86	Call	Bond Future	1542	1	2	1	0.00
17/11/2016	R023 On 02-February-17	8.85	Call	Bond Future	1516	1	2	1	0.00
17/11/2016	R023 On 02-February-17	8.84	Call	Bond Future	1490	1	1	1	0.00
17/11/2016	R023 On 02-February-17	8.85	Put	Bond Future	973	1	1	1	0.00
17/11/2016	R023 On 02-February-17	8.84	Put	Bond Future	991	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
17/11/2016	R023 On 02-February-17	8.86	Put	Bond Future	954	1	1	1	0.00
17/11/2016	R023 On 04-May-17			Bond Future	8.77	96.7847	96.8824	96.7847	0.00
17/11/2016	R023 On 04-May-17	8.59	Call	Bond Future	1365	1	1	1	0.00
17/11/2016	R023 On 04-May-17	8.61	Call	Bond Future	1404	1	1	1	0.00
17/11/2016	R023 On 04-May-17	8.60	Call	Bond Future	1385	1	1	1	0.00
17/11/2016	R023 On 04-May-17	8.59	Put	Bond Future	2158	2	2	2	0.00
17/11/2016	R023 On 04-May-17	8.61	Put	Bond Future	2109	2	2	2	0.00
17/11/2016	R023 On 04-May-17	8.60	Put	Bond Future	2134	2	2	2	0.00
17/11/2016	R023 On 03-August-17			Bond Future	8.80	98.7336	98.8336	98.7336	0.00
17/11/2016	R023 On 03-August-17	8.58	Call	Bond Future	1652	2	2	2	0.00
17/11/2016	R023 On 03-August-17	8.60	Call	Bond Future	1690	2	2	2	0.00
17/11/2016	R023 On 03-August-17	8.59	Call	Bond Future	1671	2	2	2	0.00
17/11/2016	R023 On 03-August-17	8.58	Put	Bond Future	2589	3	3	3	0.00
17/11/2016	R023 On 03-August-17	8.59	Put	Bond Future	2565	3	3	3	0.00
17/11/2016	R023 On 03-August-17	8.60	Put	Bond Future	2542	3	3	3	0.00
17/11/2016	R035 On 02-February-17			Bond Future	9.69	96.7688	97.0200	96.7688	5,957.00
17/11/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R035 On 02-February-17	9.51	Put	Bond Future	1462	2	1	2	0.00
17/11/2016	R035 On 02-February-17	9.52	Put	Bond Future	1380	2	1	2	0.00
17/11/2016	R035 On 02-February-17	9.50	Put	Bond Future	1544	2	2	2	0.00
17/11/2016	R035 On 04-May-17			Bond Future	9.74	94.1536	94.4088	94.1536	0.00
17/11/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R035 On 04-May-17	9.53	Put	Bond Future	1691	2	2	2	0.00
17/11/2016	R035 On 04-May-17	9.54	Put	Bond Future	1610	2	2	2	0.00
17/11/2016	R035 On 04-May-17	9.55	Put	Bond Future	1529	2	2	2	0.00
17/11/2016	R035 On 03-August-17			Bond Future	9.78	96.0496	96.3104	96.0496	0.00
17/11/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
17/11/2016	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
17/11/2016	R035 On 03-August-17	9.50	Put	Bond Future	2271	3	2	3	0.00
17/11/2016	R035 On 03-August-17	9.52	Put	Bond Future	2109	2	2	2	0.00
17/11/2016	R035 On 03-August-17	9.51	Put	Bond Future	2190	2	2	2	0.00
17/11/2016	R186 On 02-February-17			Bond Future	9.03	110.5487	110.8000	110.5487	112,731.00
17/11/2016	R186 On 02-February-17	9.50	Call	Bond Future	3881	4	4	4	0.00
17/11/2016	R186 On 02-February-17	8.87	Call	Bond Future	1376	1	1	1	0.00
17/11/2016	R186 On 02-February-17	9.40	Call	Bond Future	3401	3	3	3	0.00
17/11/2016	R186 On 02-February-17	8.37	Call	Bond Future	397	0	0	0	500.00
17/11/2016	R186 On 02-February-17	8.79	Call	Bond Future	1158	1	1	1	0.00
17/11/2016	R186 On 02-February-17	8.95	Call	Bond Future	1618	2	2	2	0.00
17/11/2016	R186 On 02-February-17	9.02	Call	Bond Future	1850	2	2	2	0.00
17/11/2016	R186 On 02-February-17	8.00	Call	Bond Future	116	0	0	0	7,000.00
17/11/2016	R186 On 02-February-17	8.60	Call	Bond Future	741	1	1	1	7,000.00
17/11/2016	R186 On 02-February-17	8.81	Call	Bond Future	1210	1	1	1	0.00
17/11/2016	R186 On 02-February-17	8.43	Call	Bond Future	472	0	0	0	750.00
17/11/2016	R186 On 02-February-17	8.80	Call	Bond Future	1184	1	1	1	0.00
17/11/2016	R186 On 02-February-17	8.90	Call	Bond Future	1464	1	1	1	0.00
17/11/2016	R186 On 02-February-17	9.10	Call	Bond Future	2136	2	2	2	0.00
17/11/2016	R186 On 02-February-17	8.62	Call	Bond Future	779	1	1	1	500.00
17/11/2016	R186 On 02-February-17	8.79	Put	Bond Future	2851	3	3	3	0.00
17/11/2016	R186 On 02-February-17	8.95	Put	Bond Future	2200	2	2	2	2,546.00
17/11/2016	R186 On 02-February-17	9.02	Put	Bond Future	1950	2	2	2	500.00
17/11/2016	R186 On 02-February-17	8.37	Put	Bond Future	5079	5	5	5	0.00
17/11/2016	R186 On 02-February-17	8.60	Put	Bond Future	3773	4	4	4	0.00
17/11/2016	R186 On 02-February-17	9.40	Put	Bond Future	937	1	1	1	750.00
17/11/2016	R186 On 02-February-17	9.50	Put	Bond Future	756	1	1	1	13,500.00
17/11/2016	R186 On 02-February-17	8.87	Put	Bond Future	2511	3	3	3	500.00
17/11/2016	R186 On 02-February-17	8.62	Put	Bond Future	3668	4	4	4	0.00
17/11/2016	R186 On 02-February-17	8.81	Put	Bond Future	2763	3	3	3	0.00
17/11/2016	R186 On 02-February-17	9.10	Put	Bond Future	1690	2	2	2	2,546.00
17/11/2016	R186 On 02-February-17	8.00	Put	Bond Future	7521	8	8	8	0.00
17/11/2016	R186 On 02-February-17	8.90	Put	Bond Future	2391	3	2	3	750.00
17/11/2016	R186 On 02-February-17	8.80	Put	Bond Future	2807	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
17/11/2016	R186 On 02-February-17	8.43	Put	Bond Future	4720	5	5	5	0.00
17/11/2016	R186 On 04-May-17			Bond Future	9.08	112.7063	112.9615	112.7063	0.00
17/11/2016	R186 On 04-May-17	8.91	Call	Bond Future	2247	2	2	2	0.00
17/11/2016	R186 On 04-May-17	8.89	Call	Bond Future	2186	2	2	2	0.00
17/11/2016	R186 On 04-May-17	8.90	Call	Bond Future	2216	2	2	2	0.00
17/11/2016	R186 On 04-May-17	8.89	Put	Bond Future	3479	4	3	4	0.00
17/11/2016	R186 On 04-May-17	8.90	Put	Bond Future	3441	4	3	4	0.00
17/11/2016	R186 On 04-May-17	8.91	Put	Bond Future	3403	4	3	4	0.00
17/11/2016	R186 On 03-August-17			Bond Future	9.12	109.6704	109.9311	109.6704	0.00
17/11/2016	R186 On 03-August-17	8.91	Call	Bond Future	2785	3	3	3	0.00
17/11/2016	R186 On 03-August-17	8.93	Call	Bond Future	2846	3	3	3	0.00
17/11/2016	R186 On 03-August-17	8.92	Call	Bond Future	2816	3	3	3	0.00
17/11/2016	R186 On 03-August-17	8.91	Put	Bond Future	4169	4	4	4	0.00
17/11/2016	R186 On 03-August-17	8.92	Put	Bond Future	4132	4	4	4	0.00
17/11/2016	R186 On 03-August-17	8.93	Put	Bond Future	4096	4	4	4	0.00
17/11/2016	R197 On 02-February-17			Bond Future	299.10	299.1508	299.0953	299.1508	1,246.00
17/11/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R197 On 02-February-17	302.58	Put	Bond Future	3485	3	3	3	0.00
17/11/2016	R197 On 02-February-17	302.59	Put	Bond Future	3495	3	3	3	0.00
17/11/2016	R197 On 02-February-17	302.57	Put	Bond Future	3475	3	3	3	0.00
17/11/2016	R197 On 04-May-17			Bond Future	304.95	305.0072	304.9477	305.0072	0.00
17/11/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R197 On 04-May-17	308.59	Put	Bond Future	3642	4	4	4	0.00
17/11/2016	R197 On 04-May-17	308.60	Put	Bond Future	3652	4	4	4	0.00
17/11/2016	R197 On 04-May-17	308.58	Put	Bond Future	3632	4	4	4	0.00
17/11/2016	R197 On 03-August-17			Bond Future	304.21	304.2662	304.2066	304.2662	0.00
17/11/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
17/11/2016	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
17/11/2016	R197 On 03-August-17	308.05	Put	Bond Future	3843	4	4	4	0.00
17/11/2016	R197 On 03-August-17	308.07	Put	Bond Future	3863	4	4	4	0.00
17/11/2016	R197 On 03-August-17	308.06	Put	Bond Future	3853	4	4	4	0.00
17/11/2016	R202 On 02-February-17			Bond Future	248.20	248.2497	248.2041	248.2497	36,619.00
17/11/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R202 On 02-February-17	251.73	Put	Bond Future	3526	3	4	3	0.00
17/11/2016	R202 On 02-February-17	251.74	Put	Bond Future	3536	3	4	3	0.00
17/11/2016	R202 On 02-February-17	251.72	Put	Bond Future	3516	3	4	3	0.00
17/11/2016	R202 On 04-May-17			Bond Future	253.06	253.1093	253.0608	253.1093	0.00
17/11/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R202 On 04-May-17	256.71	Put	Bond Future	3649	4	4	4	0.00
17/11/2016	R202 On 04-May-17	256.72	Put	Bond Future	3659	4	4	4	0.00
17/11/2016	R202 On 04-May-17	256.73	Put	Bond Future	3669	4	4	4	0.00
17/11/2016	R202 On 03-August-17			Bond Future	254.51	254.5552	254.5063	254.5552	0.00
17/11/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R202 On 03-August-17	258.36	Put	Bond Future	3854	4	4	4	0.00
17/11/2016	R202 On 03-August-17	258.37	Put	Bond Future	3864	4	4	4	0.00
17/11/2016	R202 On 03-August-17	258.35	Put	Bond Future	3844	4	4	4	0.00
17/11/2016	R203 On 02-February-17			Bond Future	7.80	103.5540	103.5503	103.5540	24,463.00
17/11/2016	R203 On 02-February-17	7.70	Call	Bond Future	91	0	0	0	0.00
17/11/2016	R203 On 02-February-17	7.71	Call	Bond Future	93	0	0	0	0.00
17/11/2016	R203 On 02-February-17	7.72	Call	Bond Future	96	0	0	0	0.00
17/11/2016	R203 On 02-February-17	7.71	Put	Bond Future	145	0	0	0	0.00
17/11/2016	R203 On 02-February-17	7.70	Put	Bond Future	149	0	0	0	0.00
17/11/2016	R203 On 02-February-17	7.72	Put	Bond Future	142	0	0	0	0.00
17/11/2016	R203 On 04-May-17			Bond Future	7.61	101.4016	101.3968	101.4016	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
17/11/2016	R203 On 04-May-17	6.91	Call	Bond Future	26	0	0	0	0.00
17/11/2016	R203 On 04-May-17	6.93	Call	Bond Future	28	0	0	0	0.00
17/11/2016	R203 On 04-May-17	6.92	Call	Bond Future	27	0	0	0	0.00
17/11/2016	R203 On 04-May-17	6.92	Put	Bond Future	269	0	0	0	0.00
17/11/2016	R203 On 04-May-17	6.93	Put	Bond Future	266	0	0	0	0.00
17/11/2016	R203 On 04-May-17	6.91	Put	Bond Future	272	0	0	0	0.00
17/11/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	103.6219	103.6219	0.00
17/11/2016	R203 On 03-August-17	4.87	Call	Bond Future	50	0	0	0	0.00
17/11/2016	R203 On 03-August-17	4.89	Call	Bond Future	52	0	0	0	0.00
17/11/2016	R203 On 03-August-17	4.88	Call	Bond Future	51	0	0	0	0.00
17/11/2016	R203 On 03-August-17	4.89	Put	Bond Future	27	0	0	0	0.00
17/11/2016	R203 On 03-August-17	4.88	Put	Bond Future	28	0	0	0	0.00
17/11/2016	R203 On 03-August-17	4.87	Put	Bond Future	28	0	0	0	0.00
17/11/2016	R204 On 02-February-17			Bond Future	7.99	101.0529	101.0631	101.0529	30,219.00
17/11/2016	R204 On 02-February-17	8.28	Call	Bond Future	669	1	1	1	0.00
17/11/2016	R204 On 02-February-17	8.30	Call	Bond Future	694	1	1	1	0.00
17/11/2016	R204 On 02-February-17	8.29	Call	Bond Future	681	1	1	1	0.00
17/11/2016	R204 On 02-February-17	8.28	Put	Bond Future	170	0	0	0	0.00
17/11/2016	R204 On 02-February-17	8.29	Put	Bond Future	165	0	0	0	0.00
17/11/2016	R204 On 02-February-17	8.30	Put	Bond Future	160	0	0	0	0.00
17/11/2016	R204 On 04-May-17			Bond Future	8.00	103.0252	103.0346	103.0252	0.00
17/11/2016	R204 On 04-May-17	7.90	Call	Bond Future	420	0	0	0	0.00
17/11/2016	R204 On 04-May-17	7.92	Call	Bond Future	434	0	0	0	0.00
17/11/2016	R204 On 04-May-17	7.91	Call	Bond Future	427	0	0	0	0.00
17/11/2016	R204 On 04-May-17	7.91	Put	Bond Future	567	1	1	1	0.00
17/11/2016	R204 On 04-May-17	7.92	Put	Bond Future	559	1	1	1	0.00
17/11/2016	R204 On 04-May-17	7.90	Put	Bond Future	575	1	1	1	0.00
17/11/2016	R204 On 03-August-17			Bond Future	7.97	101.0574	101.0673	101.0574	0.00
17/11/2016	R204 On 03-August-17	7.75	Call	Bond Future	406	0	0	0	0.00
17/11/2016	R204 On 03-August-17	7.76	Call	Bond Future	412	0	0	0	0.00
17/11/2016	R204 On 03-August-17	7.77	Call	Bond Future	418	0	0	0	0.00
17/11/2016	R204 On 03-August-17	7.75	Put	Bond Future	692	1	1	1	0.00
17/11/2016	R204 On 03-August-17	7.76	Put	Bond Future	685	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
17/11/2016	R204 On 03-August-17	7.77	Put	Bond Future	678	1	1	1	0.00
17/11/2016	R207 On 02-February-17			Bond Future	8.24	97.8567	97.9124	97.8567	86,326.00
17/11/2016	R207 On 02-February-17	8.91	Call	Bond Future	1762	2	2	2	62.00
17/11/2016	R207 On 02-February-17	9.22	Call	Bond Future	2460	2	2	2	0.00
17/11/2016	R207 On 02-February-17	9.24	Call	Bond Future	2506	2	3	2	0.00
17/11/2016	R207 On 02-February-17	9.23	Call	Bond Future	2483	2	2	2	0.00
17/11/2016	R207 On 02-February-17	9.23	Put	Bond Future	29	0	0	0	0.00
17/11/2016	R207 On 02-February-17	9.24	Put	Bond Future	28	0	0	0	0.00
17/11/2016	R207 On 02-February-17	8.91	Put	Bond Future	94	0	0	0	0.00
17/11/2016	R207 On 02-February-17	9.22	Put	Bond Future	30	0	0	0	0.00
17/11/2016	R207 On 04-May-17			Bond Future	8.28	99.7667	99.8225	99.7667	0.00
17/11/2016	R207 On 04-May-17	8.20	Call	Bond Future	713	1	1	1	0.00
17/11/2016	R207 On 04-May-17	8.22	Call	Bond Future	735	1	1	1	0.00
17/11/2016	R207 On 04-May-17	8.21	Call	Bond Future	724	1	1	1	0.00
17/11/2016	R207 On 04-May-17	8.20	Put	Bond Future	908	1	1	1	0.00
17/11/2016	R207 On 04-May-17	8.22	Put	Bond Future	883	1	1	1	0.00
17/11/2016	R207 On 04-May-17	8.21	Put	Bond Future	896	1	1	1	0.00
17/11/2016	R207 On 03-August-17			Bond Future	8.30	98.1315	98.1887	98.1315	0.00
17/11/2016	R207 On 03-August-17	8.19	Call	Bond Future	836	1	1	1	51.00
17/11/2016	R207 On 03-August-17	8.40	Call	Bond Future	1071	1	1	1	0.00
17/11/2016	R207 On 03-August-17	8.39	Call	Bond Future	1059	1	1	1	0.00
17/11/2016	R207 On 03-August-17	8.41	Call	Bond Future	1083	1	1	1	0.00
17/11/2016	R207 On 03-August-17	8.39	Put	Bond Future	871	1	1	1	0.00
17/11/2016	R207 On 03-August-17	8.41	Put	Bond Future	852	1	1	1	0.00
17/11/2016	R207 On 03-August-17	8.19	Put	Bond Future	1075	1	1	1	0.00
17/11/2016	R207 On 03-August-17	8.40	Put	Bond Future	861	1	1	1	0.00
17/11/2016	R208 On 02-February-17			Bond Future	8.45	96.5003	96.5724	96.5003	33,544.00
17/11/2016	R208 On 02-February-17	8.64	Call	Bond Future	1179	1	1	1	0.00
17/11/2016	R208 On 02-February-17	8.63	Call	Bond Future	1159	1	1	1	0.00
17/11/2016	R208 On 02-February-17	8.65	Call	Bond Future	1200	1	1	1	0.00
17/11/2016	R208 On 02-February-17	8.65	Put	Bond Future	525	1	1	1	0.00
17/11/2016	R208 On 02-February-17	8.64	Put	Bond Future	537	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
17/11/2016	R208 On 02-February-17	8.63	Put	Bond Future	549	1	1	1	0.00
17/11/2016	R208 On 04-May-17			Bond Future	8.49	94.9805	95.0530	94.9805	0.00
17/11/2016	R208 On 04-May-17	8.37	Call	Bond Future	976	1	1	1	0.00
17/11/2016	R208 On 04-May-17	8.39	Call	Bond Future	1006	1	1	1	0.00
17/11/2016	R208 On 04-May-17	8.38	Call	Bond Future	991	1	1	1	0.00
17/11/2016	R208 On 04-May-17	8.37	Put	Bond Future	1341	1	1	1	0.00
17/11/2016	R208 On 04-May-17	8.39	Put	Bond Future	1307	1	1	1	0.00
17/11/2016	R208 On 04-May-17	8.38	Put	Bond Future	1324	1	1	1	0.00
17/11/2016	R208 On 03-August-17			Bond Future	8.51	96.8933	96.9675	96.8933	0.00
17/11/2016	R208 On 03-August-17	8.30	Call	Bond Future	1087	1	1	1	0.00
17/11/2016	R208 On 03-August-17	8.32	Call	Bond Future	1114	1	1	1	0.00
17/11/2016	R208 On 03-August-17	8.31	Call	Bond Future	1100	1	1	1	0.00
17/11/2016	R208 On 03-August-17	8.31	Put	Bond Future	1695	2	2	2	0.00
17/11/2016	R208 On 03-August-17	8.32	Put	Bond Future	1679	2	2	2	0.00
17/11/2016	R208 On 03-August-17	8.30	Put	Bond Future	1712	2	2	2	0.00
17/11/2016	R209 On 02-February-17			Bond Future	9.63	72.6879	72.8965	72.6879	62,091.00
17/11/2016	R209 On 02-February-17	9.53	Call	Bond Future	1668	2	2	2	0.00
17/11/2016	R209 On 02-February-17	9.55	Call	Bond Future	1730	2	2	2	0.00
17/11/2016	R209 On 02-February-17	9.54	Call	Bond Future	1699	2	2	2	0.00
17/11/2016	R209 On 02-February-17	9.53	Put	Bond Future	2363	2	2	2	0.00
17/11/2016	R209 On 02-February-17	9.54	Put	Bond Future	2325	2	2	2	0.00
17/11/2016	R209 On 02-February-17	9.55	Put	Bond Future	2289	2	2	2	0.00
17/11/2016	R209 On 04-May-17			Bond Future	9.68	70.9555	71.1674	70.9555	0.00
17/11/2016	R209 On 04-May-17	9.46	Call	Bond Future	2293	2	2	2	0.00
17/11/2016	R209 On 04-May-17	9.48	Call	Bond Future	2351	2	2	2	0.00
17/11/2016	R209 On 04-May-17	9.47	Call	Bond Future	2322	2	2	2	0.00
17/11/2016	R209 On 04-May-17	9.46	Put	Bond Future	3765	4	4	4	0.00
17/11/2016	R209 On 04-May-17	9.47	Put	Bond Future	3726	4	4	4	0.00
17/11/2016	R209 On 04-May-17	9.48	Put	Bond Future	3687	4	4	4	0.00
17/11/2016	R209 On 03-August-17			Bond Future	9.72	72.3844	72.6010	72.3844	0.00
17/11/2016	R209 On 03-August-17	9.44	Call	Bond Future	2848	3	3	3	0.00
17/11/2016	R209 On 03-August-17	9.43	Call	Bond Future	2819	3	3	3	0.00
17/11/2016	R209 On 03-August-17	9.45	Call	Bond Future	2877	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
17/11/2016	R209 On 03-August-17	9.45	Put	Bond Future	4673	5	5	5	0.00
17/11/2016	R209 On 03-August-17	9.44	Put	Bond Future	4712	5	5	5	0.00
17/11/2016	R209 On 03-August-17	9.43	Put	Bond Future	4752	5	5	5	0.00
17/11/2016	R210 On 02-February-17			Bond Future	188.65	188.6868	188.6527	188.6868	1,885.00
17/11/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R210 On 02-February-17	190.84	Put	Bond Future	2187	2	2	2	0.00
17/11/2016	R210 On 02-February-17	190.86	Put	Bond Future	2207	2	2	2	0.00
17/11/2016	R210 On 02-February-17	190.85	Put	Bond Future	2197	2	2	2	0.00
17/11/2016	R210 On 04-May-17			Bond Future	190.03	190.0642	190.0278	190.0642	0.00
17/11/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R210 On 04-May-17	192.31	Put	Bond Future	2282	2	2	2	0.00
17/11/2016	R210 On 04-May-17	192.33	Put	Bond Future	2302	2	2	2	0.00
17/11/2016	R210 On 04-May-17	192.32	Put	Bond Future	2292	2	2	2	0.00
17/11/2016	R210 On 03-August-17			Bond Future	193.87	193.9019	193.8653	193.9019	0.00
17/11/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R210 On 03-August-17	196.29	Put	Bond Future	2425	2	2	2	0.00
17/11/2016	R210 On 03-August-17	196.30	Put	Bond Future	2435	2	2	2	0.00
17/11/2016	R210 On 03-August-17	196.28	Put	Bond Future	2415	2	2	2	0.00
17/11/2016	R212 On 02-February-17			Bond Future	147.34	147.5838	147.3420	147.5838	3,380.00
17/11/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R212 On 02-February-17	149.29	Put	Bond Future	1948	2	2	2	0.00
17/11/2016	R212 On 02-February-17	149.28	Put	Bond Future	1938	2	2	2	0.00
17/11/2016	R212 On 02-February-17	149.27	Put	Bond Future	1928	2	2	2	0.00
17/11/2016	R212 On 04-May-17			Bond Future	150.23	150.4731	150.2251	150.4731	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
17/11/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R212 On 04-May-17	152.24	Put	Bond Future	2015	2	2	2	0.00
17/11/2016	R212 On 04-May-17	152.25	Put	Bond Future	2025	2	2	2	0.00
17/11/2016	R212 On 04-May-17	152.23	Put	Bond Future	2005	2	2	2	0.00
17/11/2016	R212 On 03-August-17			Bond Future	151.23	151.4810	151.2286	151.4810	0.00
17/11/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
17/11/2016	R212 On 03-August-17	153.34	Put	Bond Future	2111	2	2	2	0.00
17/11/2016	R212 On 03-August-17	153.35	Put	Bond Future	2121	2	2	2	0.00
17/11/2016	R212 On 03-August-17	153.36	Put	Bond Future	2131	2	2	2	0.00
17/11/2016	R213 On 02-February-17			Bond Future	9.46	83.9507	84.1931	83.9507	51,202.00
17/11/2016	R213 On 02-February-17	9.40	Call	Bond Future	1771	2	2	2	0.00
17/11/2016	R213 On 02-February-17	9.42	Call	Bond Future	1835	2	2	2	0.00
17/11/2016	R213 On 02-February-17	9.41	Call	Bond Future	1803	2	2	2	0.00
17/11/2016	R213 On 02-February-17	9.41	Put	Bond Future	2115	2	2	2	0.00
17/11/2016	R213 On 02-February-17	9.42	Put	Bond Future	2081	2	2	2	0.00
17/11/2016	R213 On 02-February-17	9.40	Put	Bond Future	2150	2	2	2	0.00
17/11/2016	R213 On 04-May-17			Bond Future	9.50	82.0368	82.2832	82.0368	0.00
17/11/2016	R213 On 04-May-17	9.35	Call	Bond Future	2380	2	2	2	0.00
17/11/2016	R213 On 04-May-17	9.36	Call	Bond Future	2411	2	2	2	0.00
17/11/2016	R213 On 04-May-17	9.37	Call	Bond Future	2441	2	2	2	0.00
17/11/2016	R213 On 04-May-17	9.36	Put	Bond Future	3355	3	3	3	0.00
17/11/2016	R213 On 04-May-17	9.37	Put	Bond Future	3319	3	3	3	0.00
17/11/2016	R213 On 04-May-17	9.35	Put	Bond Future	3391	4	3	4	0.00
17/11/2016	R213 On 03-August-17			Bond Future	9.54	83.6889	83.9404	83.6889	0.00
17/11/2016	R213 On 03-August-17	9.33	Call	Bond Future	2899	3	3	3	0.00
17/11/2016	R213 On 03-August-17	9.34	Call	Bond Future	2929	3	3	3	0.00
17/11/2016	R213 On 03-August-17	9.35	Call	Bond Future	2959	3	3	3	0.00
17/11/2016	R213 On 03-August-17	9.34	Put	Bond Future	4253	4	4	4	0.00
17/11/2016	R213 On 03-August-17	9.35	Put	Bond Future	4217	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
17/11/2016	R213 On 03-August-17	9.33	Put	Bond Future	4289	4	4	4	0.00
17/11/2016	R214 On 02-February-17			Bond Future	9.71	72.9713	73.1888	72.9713	34,384.00
17/11/2016	R214 On 02-February-17	9.67	Call	Bond Future	1983	2	2	2	0.00
17/11/2016	R214 On 02-February-17	9.66	Call	Bond Future	1950	2	2	2	0.00
17/11/2016	R214 On 02-February-17	9.68	Call	Bond Future	2017	2	2	2	0.00
17/11/2016	R214 On 02-February-17	9.67	Put	Bond Future	2258	2	2	2	0.00
17/11/2016	R214 On 02-February-17	9.66	Put	Bond Future	2295	2	2	2	0.00
17/11/2016	R214 On 02-February-17	9.68	Put	Bond Future	2222	2	2	2	0.00
17/11/2016	R214 On 04-May-17			Bond Future	9.75	71.0969	71.3180	71.0969	0.00
17/11/2016	R214 On 04-May-17	9.56	Call	Bond Future	2514	2	3	2	0.00
17/11/2016	R214 On 04-May-17	9.58	Call	Bond Future	2577	2	3	2	0.00
17/11/2016	R214 On 04-May-17	9.57	Call	Bond Future	2546	2	3	2	0.00
17/11/2016	R214 On 04-May-17	9.56	Put	Bond Future	3871	4	4	4	0.00
17/11/2016	R214 On 04-May-17	9.57	Put	Bond Future	3831	4	4	4	0.00
17/11/2016	R214 On 04-May-17	9.58	Put	Bond Future	3791	4	4	4	0.00
17/11/2016	R214 On 03-August-17			Bond Future	9.79	72.5287	72.7544	72.5287	0.00
17/11/2016	R214 On 03-August-17	9.51	Call	Bond Future	2960	3	3	3	0.00
17/11/2016	R214 On 03-August-17	9.52	Call	Bond Future	2990	3	3	3	0.00
17/11/2016	R214 On 03-August-17	9.53	Call	Bond Future	3021	3	3	3	0.00
17/11/2016	R214 On 03-August-17	9.52	Put	Bond Future	4894	5	5	5	0.00
17/11/2016	R214 On 03-August-17	9.53	Put	Bond Future	4853	5	5	5	0.00
17/11/2016	R214 On 03-August-17	9.51	Put	Bond Future	4935	5	5	5	0.00
17/11/2016	R248 On 02-February-17			Bond Future	9.76	93.8059	94.0833	93.8059	65,316.00
17/11/2016	R248 On 02-February-17	9.76	Call	Bond Future	2845	3	3	3	0.00
17/11/2016	R248 On 02-February-17	9.78	Call	Bond Future	2935	3	3	3	0.00
17/11/2016	R248 On 02-February-17	9.77	Call	Bond Future	2890	3	3	3	0.00
17/11/2016	R248 On 02-February-17	9.77	Put	Bond Future	2763	3	3	3	0.00
17/11/2016	R248 On 02-February-17	9.76	Put	Bond Future	2807	3	3	3	0.00
17/11/2016	R248 On 02-February-17	9.78	Put	Bond Future	2720	3	3	3	0.00
17/11/2016	R248 On 04-May-17			Bond Future	9.80	91.1963	91.4783	91.1963	0.00
17/11/2016	R248 On 04-May-17	9.67	Call	Bond Future	3568	3	4	3	0.00
17/11/2016	R248 On 04-May-17	9.66	Call	Bond Future	3527	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
17/11/2016	R248 On 04-May-17	9.65	Call	Bond Future	3486	3	3	3	0.00
17/11/2016	R248 On 04-May-17	9.66	Put	Bond Future	4783	5	5	5	0.00
17/11/2016	R248 On 04-May-17	9.65	Put	Bond Future	4832	5	5	5	0.00
17/11/2016	R248 On 04-May-17	9.67	Put	Bond Future	4734	5	5	5	0.00
17/11/2016	R248 On 03-August-17			Bond Future	9.84	93.0328	93.3208	93.0328	0.00
17/11/2016	R248 On 03-August-17	9.57	Call	Bond Future	4002	4	4	4	0.00
17/11/2016	R248 On 03-August-17	9.58	Call	Bond Future	4042	4	4	4	0.00
17/11/2016	R248 On 03-August-17	9.56	Call	Bond Future	3963	4	4	4	0.00
17/11/2016	R248 On 03-August-17	9.57	Put	Bond Future	6422	7	6	7	0.00
17/11/2016	R248 On 03-August-17	9.58	Put	Bond Future	6370	7	6	7	0.00
17/11/2016	R248 On 03-August-17	9.56	Put	Bond Future	6474	7	6	7	0.00