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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/11/2016 TO: 30/11/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	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
30/11/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	2025 On 02-February-17			Bond Future	128.19	128.2315	128.1935	128.2315	3,278.00
30/11/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2025 On 02-February-17	129.99	Put	Bond Future	1796	2	2	2	0.00
30/11/2016	2025 On 02-February-17	130.00	Put	Bond Future	1806	2	2	2	0.00
30/11/2016	2025 On 02-February-17	130.01	Put	Bond Future	1816	2	2	2	0.00
30/11/2016	2025 On 04-May-17			Bond Future	130.69	130.7318	130.6919	130.7318	0.00
30/11/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2025 On 04-May-17	132.57	Put	Bond Future	1878	2	2	2	0.00
30/11/2016	2025 On 04-May-17	132.58	Put	Bond Future	1888	2	2	2	0.00
30/11/2016	2025 On 04-May-17	132.56	Put	Bond Future	1868	2	2	2	0.00
30/11/2016	2025 On 03-August-17			Bond Future	131.99	132.0295	131.9888	132.0295	0.00
30/11/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2025 On 03-August-17	133.96	Put	Bond Future	1971	2	2	2	0.00
30/11/2016	2025 On 03-August-17	133.97	Put	Bond Future	1981	2	2	2	0.00
30/11/2016	2025 On 03-August-17	133.98	Put	Bond Future	1991	2	2	2	0.00
30/11/2016	2030 On 02-February-17			Bond Future	9.45	89.4997	89.4075	89.4997	32,061.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2030 On 02-February-17	9.30	Put	Bond Future	1061	1	1	1	0.00
30/11/2016	2030 On 02-February-17	9.31	Put	Bond Future	991	1	1	1	0.00
30/11/2016	2030 On 02-February-17	9.29	Put	Bond Future	1130	1	1	1	0.00
30/11/2016	2030 On 04-May-17			Bond Future	9.51	91.2397	91.1448	91.2397	0.00
30/11/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2030 On 04-May-17	9.33	Put	Bond Future	1209	1	1	1	0.00
30/11/2016	2030 On 04-May-17	9.32	Put	Bond Future	1277	1	1	1	0.00
30/11/2016	2030 On 04-May-17	9.34	Put	Bond Future	1140	1	1	1	0.00
30/11/2016	2030 On 03-August-17			Bond Future	9.56	89.0632	88.9665	89.0632	0.00
30/11/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2030 On 03-August-17	9.34	Put	Bond Future	1449	1	1	1	0.00
30/11/2016	2030 On 03-August-17	9.33	Put	Bond Future	1517	1	2	1	0.00
30/11/2016	2030 On 03-August-17	9.35	Put	Bond Future	1382	1	1	1	0.00
30/11/2016	2032 On 02-February-17			Bond Future	9.59	92.5008	92.3657	92.5008	18,016.00
30/11/2016	2032 On 02-February-17	9.51	Call	Bond Future	1701	2	2	2	0.00
30/11/2016	2032 On 02-February-17	9.53	Call	Bond Future	1769	2	2	2	0.00
30/11/2016	2032 On 02-February-17	9.52	Call	Bond Future	1735	2	2	2	0.00
30/11/2016	2032 On 02-February-17	9.52	Put	Bond Future	2218	2	2	2	0.00
30/11/2016	2032 On 02-February-17	9.53	Put	Bond Future	2179	2	2	2	0.00
30/11/2016	2032 On 02-February-17	9.51	Put	Bond Future	2257	2	2	2	0.00
30/11/2016	2032 On 04-May-17			Bond Future	9.64	90.1395	90.0011	90.1395	0.00
30/11/2016	2032 On 04-May-17	9.46	Call	Bond Future	2457	3	2	3	0.00
30/11/2016	2032 On 04-May-17	9.45	Call	Bond Future	2425	2	2	2	0.00
30/11/2016	2032 On 04-May-17	9.44	Call	Bond Future	2394	2	2	2	0.00
30/11/2016	2032 On 04-May-17	9.45	Put	Bond Future	3799	4	4	4	0.00
30/11/2016	2032 On 04-May-17	9.44	Put	Bond Future	3842	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
30/11/2016	2032 On 04-May-17	9.46	Put	Bond Future	3757	4	4	4	0.00
30/11/2016	2032 On 03-August-17			Bond Future	9.68	91.9484	91.8071	91.9484	0.00
30/11/2016	2032 On 03-August-17	9.43	Call	Bond Future	3004	3	3	3	0.00
30/11/2016	2032 On 03-August-17	9.45	Call	Bond Future	3066	3	3	3	0.00
30/11/2016	2032 On 03-August-17	9.44	Call	Bond Future	3035	3	3	3	0.00
30/11/2016	2032 On 03-August-17	9.45	Put	Bond Future	4756	5	5	5	0.00
30/11/2016	2032 On 03-August-17	9.43	Put	Bond Future	4840	5	5	5	0.00
30/11/2016	2032 On 03-August-17	9.44	Put	Bond Future	4798	5	5	5	0.00
30/11/2016	2033 On 02-February-17			Bond Future	107.24	107.2710	107.2402	107.2710	5,474.00
30/11/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2033 On 02-February-17	109.71	Put	Bond Future	2470	2	2	2	0.00
30/11/2016	2033 On 02-February-17	109.72	Put	Bond Future	2480	2	2	2	0.00
30/11/2016	2033 On 02-February-17	109.70	Put	Bond Future	2460	2	2	2	0.00
30/11/2016	2033 On 04-May-17			Bond Future	108.29	108.3233	108.2912	108.3233	0.00
30/11/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2033 On 04-May-17	110.84	Put	Bond Future	2549	3	3	3	0.00
30/11/2016	2033 On 04-May-17	110.85	Put	Bond Future	2559	3	3	3	0.00
30/11/2016	2033 On 04-May-17	110.83	Put	Bond Future	2539	3	3	3	0.00
30/11/2016	2033 On 03-August-17			Bond Future	110.47	110.5026	110.4699	110.5026	0.00
30/11/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2033 On 03-August-17	113.12	Put	Bond Future	2650	3	3	3	0.00
30/11/2016	2033 On 03-August-17	113.13	Put	Bond Future	2660	3	3	3	0.00
30/11/2016	2033 On 03-August-17	113.14	Put	Bond Future	2670	3	3	3	0.00
30/11/2016	2037 On 02-February-17			Bond Future	9.77	89.2042	89.0566	89.2042	45,471.00
30/11/2016	2037 On 02-February-17	9.66	Call	Bond Future	1782	2	2	2	0.00
30/11/2016	2037 On 02-February-17	9.68	Call	Bond Future	1852	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
30/11/2016	2037 On 02-February-17	9.67	Call	Bond Future	1817	2	2	2	0.00
30/11/2016	2037 On 02-February-17	9.66	Put	Bond Future	2701	3	3	3	0.00
30/11/2016	2037 On 02-February-17	9.67	Put	Bond Future	2655	3	3	3	0.00
30/11/2016	2037 On 02-February-17	9.68	Put	Bond Future	2610	3	3	3	0.00
30/11/2016	2037 On 04-May-17			Bond Future	9.83	90.9384	90.7872	90.9384	0.00
30/11/2016	2037 On 04-May-17	9.59	Call	Bond Future	2584	3	3	3	0.00
30/11/2016	2037 On 04-May-17	9.58	Call	Bond Future	2551	3	3	3	0.00
30/11/2016	2037 On 04-May-17	9.60	Call	Bond Future	2617	3	3	3	0.00
30/11/2016	2037 On 04-May-17	9.58	Put	Bond Future	4546	4	5	4	0.00
30/11/2016	2037 On 04-May-17	9.60	Put	Bond Future	4450	4	4	4	0.00
30/11/2016	2037 On 04-May-17	9.59	Put	Bond Future	4498	4	4	4	0.00
30/11/2016	2037 On 03-August-17			Bond Future	9.88	88.5055	88.3513	88.5055	0.00
30/11/2016	2037 On 03-August-17	9.58	Call	Bond Future	3268	3	3	3	0.00
30/11/2016	2037 On 03-August-17	9.57	Call	Bond Future	3235	3	3	3	0.00
30/11/2016	2037 On 03-August-17	9.56	Call	Bond Future	3203	3	3	3	0.00
30/11/2016	2037 On 03-August-17	9.56	Put	Bond Future	5743	6	6	6	0.00
30/11/2016	2037 On 03-August-17	9.57	Put	Bond Future	5694	6	6	6	0.00
30/11/2016	2037 On 03-August-17	9.58	Put	Bond Future	5646	6	6	6	0.00
30/11/2016	2038 On 02-February-17			Bond Future	133.42	133.4553	133.4157	133.4553	22,790.00
30/11/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2038 On 02-February-17	137.05	Put	Bond Future	3634	4	4	4	0.00
30/11/2016	2038 On 02-February-17	137.06	Put	Bond Future	3644	4	4	4	0.00
30/11/2016	2038 On 02-February-17	137.07	Put	Bond Future	3654	4	4	4	0.00
30/11/2016	2038 On 04-May-17			Bond Future	136.02	136.0575	136.0160	136.0575	0.00
30/11/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2038 On 04-May-17	139.78	Put	Bond Future	3764	4	4	4	0.00
30/11/2016	2038 On 04-May-17	139.79	Put	Bond Future	3774	4	4	4	0.00
30/11/2016	2038 On 04-May-17	139.77	Put	Bond Future	3754	4	4	4	0.00
30/11/2016	2038 On 03-August-17			Bond Future	137.25	137.2958	137.2535	137.2958	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
30/11/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2038 On 03-August-17	141.17	Put	Bond Future	3917	4	4	4	0.00
30/11/2016	2038 On 03-August-17	141.16	Put	Bond Future	3907	4	4	4	0.00
30/11/2016	2038 On 03-August-17	141.18	Put	Bond Future	3927	4	4	4	0.00
30/11/2016	2040 On 02-February-17			Bond Future	9.81	92.9914	92.8331	92.9914	8,238.00
30/11/2016	2040 On 02-February-17	9.58	Call	Bond Future	1549	2	2	2	0.00
30/11/2016	2040 On 02-February-17	9.60	Call	Bond Future	1615	2	2	2	0.00
30/11/2016	2040 On 02-February-17	9.59	Call	Bond Future	1582	2	2	2	0.00
30/11/2016	2040 On 02-February-17	9.58	Put	Bond Future	3537	3	4	3	0.00
30/11/2016	2040 On 02-February-17	9.60	Put	Bond Future	3426	3	3	3	0.00
30/11/2016	2040 On 02-February-17	9.59	Put	Bond Future	3481	3	3	3	0.00
30/11/2016	2040 On 04-May-17			Bond Future	9.86	94.7993	94.6370	94.7993	0.00
30/11/2016	2040 On 04-May-17	9.64	Call	Bond Future	2886	3	3	3	0.00
30/11/2016	2040 On 04-May-17	9.63	Call	Bond Future	2850	3	3	3	0.00
30/11/2016	2040 On 04-May-17	9.62	Call	Bond Future	2815	3	3	3	0.00
30/11/2016	2040 On 04-May-17	9.63	Put	Bond Future	4853	5	5	5	0.00
30/11/2016	2040 On 04-May-17	9.62	Put	Bond Future	4904	5	5	5	0.00
30/11/2016	2040 On 04-May-17	9.64	Put	Bond Future	4801	5	5	5	0.00
30/11/2016	2040 On 03-August-17			Bond Future	9.91	92.1933	92.0279	92.1933	0.00
30/11/2016	2040 On 03-August-17	9.61	Call	Bond Future	3566	4	4	4	0.00
30/11/2016	2040 On 03-August-17	9.62	Call	Bond Future	3601	4	4	4	0.00
30/11/2016	2040 On 03-August-17	9.63	Call	Bond Future	3637	4	4	4	0.00
30/11/2016	2040 On 03-August-17	9.62	Put	Bond Future	6100	6	6	6	0.00
30/11/2016	2040 On 03-August-17	9.63	Put	Bond Future	6048	6	6	6	0.00
30/11/2016	2040 On 03-August-17	9.61	Put	Bond Future	6151	6	6	6	0.00
30/11/2016	2044 On 02-February-17			Bond Future	9.81	90.3557	90.1509	90.3557	20,651.00
30/11/2016	2044 On 02-February-17	9.77	Call	Bond Future	2263	2	2	2	0.00
30/11/2016	2044 On 02-February-17	9.76	Call	Bond Future	2222	2	2	2	0.00
30/11/2016	2044 On 02-February-17	9.78	Call	Bond Future	2305	2	2	2	0.00
30/11/2016	2044 On 02-February-17	9.78	Put	Bond Future	2588	3	3	3	0.00

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30/11/2016	2044 On 02-February-17	9.77	Put	Bond Future	2634	3	3	3	0.00
30/11/2016	2044 On 02-February-17	9.76	Put	Bond Future	2679	3	3	3	0.00
30/11/2016	2044 On 04-May-17			Bond Future	9.86	92.1124	91.9028	92.1124	0.00
30/11/2016	2044 On 04-May-17	9.67	Call	Bond Future	3038	3	3	3	0.00
30/11/2016	2044 On 04-May-17	9.68	Call	Bond Future	3075	3	3	3	0.00
30/11/2016	2044 On 04-May-17	9.66	Call	Bond Future	3001	3	3	3	0.00
30/11/2016	2044 On 04-May-17	9.67	Put	Bond Future	4726	5	5	5	0.00
30/11/2016	2044 On 04-May-17	9.68	Put	Bond Future	4676	5	5	5	0.00
30/11/2016	2044 On 04-May-17	9.66	Put	Bond Future	4777	5	5	5	0.00
30/11/2016	2044 On 03-August-17			Bond Future	9.91	89.5778	89.3641	89.5778	0.00
30/11/2016	2044 On 03-August-17	9.64	Call	Bond Future	3735	4	4	4	0.00
30/11/2016	2044 On 03-August-17	9.62	Call	Bond Future	3662	4	4	4	0.00
30/11/2016	2044 On 03-August-17	9.63	Call	Bond Future	3698	4	4	4	0.00
30/11/2016	2044 On 03-August-17	9.62	Put	Bond Future	6192	6	6	6	0.00
30/11/2016	2044 On 03-August-17	9.63	Put	Bond Future	6139	6	6	6	0.00
30/11/2016	2044 On 03-August-17	9.64	Put	Bond Future	6087	6	6	6	0.00
30/11/2016	2046 On 02-February-17			Bond Future	132.51	132.5500	132.5123	132.5500	18,408.00
30/11/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2046 On 02-February-17	137.14	Put	Bond Future	4628	5	5	5	0.00
30/11/2016	2046 On 02-February-17	137.15	Put	Bond Future	4638	5	5	5	0.00
30/11/2016	2046 On 02-February-17	137.13	Put	Bond Future	4618	5	5	5	0.00
30/11/2016	2046 On 04-May-17			Bond Future	133.57	133.6064	133.5668	133.6064	0.00
30/11/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2046 On 04-May-17	138.33	Put	Bond Future	4763	5	5	5	0.00
30/11/2016	2046 On 04-May-17	138.34	Put	Bond Future	4773	5	5	5	0.00
30/11/2016	2046 On 04-May-17	138.32	Put	Bond Future	4753	5	5	5	0.00
30/11/2016	2046 On 03-August-17			Bond Future	136.25	136.2944	136.2541	136.2944	0.00
30/11/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
30/11/2016	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
30/11/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2046 On 03-August-17	141.19	Put	Bond Future	4936	5	5	5	0.00
30/11/2016	2046 On 03-August-17	141.17	Put	Bond Future	4916	5	5	5	0.00
30/11/2016	2046 On 03-August-17	141.18	Put	Bond Future	4926	5	5	5	0.00
30/11/2016	2050 On 02-February-17			Bond Future	141.91	141.9560	141.9145	141.9560	24,942.00
30/11/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2050 On 02-February-17	144.97	Put	Bond Future	3055	3	3	3	0.00
30/11/2016	2050 On 02-February-17	144.98	Put	Bond Future	3065	3	3	3	0.00
30/11/2016	2050 On 02-February-17	144.96	Put	Bond Future	3045	3	3	3	0.00
30/11/2016	2050 On 04-May-17			Bond Future	144.68	144.7236	144.6801	144.7236	0.00
30/11/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2050 On 04-May-17	147.84	Put	Bond Future	3160	3	3	3	0.00
30/11/2016	2050 On 04-May-17	147.85	Put	Bond Future	3170	3	3	3	0.00
30/11/2016	2050 On 04-May-17	147.83	Put	Bond Future	3150	3	3	3	0.00
30/11/2016	2050 On 03-August-17			Bond Future	145.93	145.9737	145.9293	145.9737	0.00
30/11/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
30/11/2016	2050 On 03-August-17	149.22	Put	Bond Future	3291	3	3	3	0.00
30/11/2016	2050 On 03-August-17	149.24	Put	Bond Future	3311	3	3	3	0.00
30/11/2016	2050 On 03-August-17	149.23	Put	Bond Future	3301	3	3	3	0.00
30/11/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	AL37 On 02-February-17			Index Future	509.36	509.5160	509.3600	509.5160	7.00
30/11/2016	AL37 On 04-May-17			Index Future	519.26	519.4180	519.2560	519.4180	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
30/11/2016	AL37 On 03-August-17			Index Future	529.67	529.8350	529.6720	529.8350	0.00
30/11/2016	AL7T On 02-February-17			Index Future	586.86	587.4110	586.8620	587.4110	2.00
30/11/2016	AL7T On 04-May-17			Index Future	598.26	598.8260	598.2640	598.8260	0.00
30/11/2016	AL7T On 03-August-17			Index Future	610.27	610.8370	610.2650	610.8370	0.00
30/11/2016	ALBI On 02-February-17			Index Future	532.19	532.8160	532.1890	532.8160	746.00
30/11/2016	ALBI On 04-May-17			Index Future	542.53	543.1710	542.5280	543.1710	0.00
30/11/2016	ALBI On 03-August-17			Index Future	553.41	554.0650	553.4110	554.0650	0.00
30/11/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	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
30/11/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/11/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	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
30/11/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2016	EL28 On 02-February-17			Bond Future	129.07	129.1032	129.0732	129.1032	0.00
30/11/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
30/11/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
30/11/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
30/11/2016	EL28 On 02-February-17	135.10	Put	Bond Future	6027	6	6	6	0.00
30/11/2016	EL28 On 02-February-17	135.11	Put	Bond Future	6037	6	6	6	0.00
30/11/2016	EL28 On 02-February-17	135.12	Put	Bond Future	6047	6	6	6	0.00
30/11/2016	EL28 On 04-May-17			Bond Future	129.91	129.9386	129.9068	129.9386	0.00
30/11/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
30/11/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
30/11/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
30/11/2016	EL28 On 04-May-17	137.90	Put	Bond Future	7993	8	8	8	0.00
30/11/2016	EL28 On 04-May-17	137.91	Put	Bond Future	8003	8	8	8	0.00
30/11/2016	EL28 On 04-May-17	137.92	Put	Bond Future	8013	8	8	8	0.00
30/11/2016	EL28 On 03-August-17			Bond Future	132.52	132.5530	132.5206	132.5530	0.00
30/11/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
30/11/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
30/11/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
30/11/2016	EL28 On 03-August-17	135.17	Put	Bond Future	2649	3	3	3	0.00
30/11/2016	EL28 On 03-August-17	135.16	Put	Bond Future	2639	3	3	3	0.00
30/11/2016	EL28 On 03-August-17	135.18	Put	Bond Future	2659	3	3	3	0.00
30/11/2016	ES33 On 02-February-17			Bond Future	10.69	78.4596	78.4469	78.4596	8,849.00
30/11/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
30/11/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
30/11/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
30/11/2016	ES33 On 02-February-17	10.60	Put	Bond Future	562	1	1	1	0.00
30/11/2016	ES33 On 02-February-17	10.59	Put	Bond Future	625	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
30/11/2016	ES33 On 02-February-17	10.61	Put	Bond Future	499	0	0	0	0.00
30/11/2016	ES33 On 04-May-17			Bond Future	10.77	76.1908	76.1772	76.1908	0.00
30/11/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
30/11/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
30/11/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
30/11/2016	ES33 On 04-May-17	10.55	Put	Bond Future	1396	1	1	1	0.00
30/11/2016	ES33 On 04-May-17	10.56	Put	Bond Future	1333	1	1	1	0.00
30/11/2016	ES33 On 04-May-17	10.54	Put	Bond Future	1459	1	1	1	0.00
30/11/2016	ES33 On 03-August-17			Bond Future	10.85	77.7197	77.7058	77.7197	0.00
30/11/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
30/11/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
30/11/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
30/11/2016	ES33 On 03-August-17	10.53	Put	Bond Future	1991	2	2	2	0.00
30/11/2016	ES33 On 03-August-17	10.55	Put	Bond Future	1865	2	2	2	0.00
30/11/2016	ES33 On 03-August-17	10.54	Put	Bond Future	1928	2	2	2	0.00
30/11/2016	ES42 On 02-February-17			Bond Future	10.83	82.6422	82.4440	82.6422	8,777.00
30/11/2016	ES42 On 04-May-17			Bond Future	10.91	79.9858	79.7831	79.9858	0.00
30/11/2016	ES42 On 03-August-17			Bond Future	10.99	81.5911	81.3844	81.5911	0.00
30/11/2016	GOVI On 02-February-17			GOVI	530.07	530.6830	530.0730	530.6830	487.00
30/11/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
30/11/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
30/11/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
30/11/2016	GOVI On 02-February-17	533.33	Put	GOVI	32570	3	3	3	0.00
30/11/2016	GOVI On 02-February-17	533.34	Put	GOVI	32670	3	3	3	0.00
30/11/2016	GOVI On 02-February-17	533.32	Put	GOVI	32470	3	3	3	0.00
30/11/2016	GOVI On 04-May-17			GOVI	540.37	540.9960	540.3710	540.9960	0.00
30/11/2016	GOVI On 04-May-17	262.20	Call	GOVI	2781710	279	278	279	0.00
30/11/2016	GOVI On 04-May-17	262.19	Call	GOVI	2781810	279	278	279	0.00
30/11/2016	GOVI On 04-May-17	262.18	Call	GOVI	2781910	279	278	279	0.00
30/11/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
30/11/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
30/11/2016	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
30/11/2016	GOVI On 03-August-17			GOVI	551.21	551.8470	551.2110	551.8470	0.00
30/11/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
30/11/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
30/11/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
30/11/2016	GOVI On 03-August-17	561.11	Put	GOVI	98990	9	10	9	0.00
30/11/2016	GOVI On 03-August-17	561.09	Put	GOVI	98790	9	10	9	0.00
30/11/2016	GOVI On 03-August-17	561.10	Put	GOVI	98890	9	10	9	0.00
30/11/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/11/2016	IGOV On 02-February-17			Index Future	249.96	250.1400	249.9620	250.1400	1,030.00
30/11/2016	IGOV On 04-May-17			Index Future	254.83	255.0160	254.8330	255.0160	0.00
30/11/2016	IGOV On 03-August-17			Index Future	259.96	260.1460	259.9600	260.1460	0.00
30/11/2016	ILBI On 02-February-17			Index Future	677.98	678.5590	677.9830	678.5590	155.00
30/11/2016	ILBI On 04-May-17			Index Future	691.15	691.7400	691.1510	691.7400	0.00
30/11/2016	ILBI On 03-August-17			Index Future	704.76	705.3560	704.7560	705.3560	0.00
30/11/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
30/11/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0074	100.0093	100.0074	0.00
30/11/2016	IS01 On 15-June-17			Interest Rate Swap	99.64	99.6379	99.6411	99.6379	0.00
30/11/2016	IS01 On 21-September-17			Interest Rate Swap	99.70	99.6954	99.7039	99.6954	0.00
30/11/2016	IS01 On 21-December-17			Interest Rate Swap	100.02	100.0107	100.0219	100.0107	0.00
30/11/2016	IS02 On 18-December-17			Interest Rate Swap	100.04	100.0333	100.0444	100.0333	0.00
30/11/2016	IS02 On 16-March-18			Interest Rate Swap	99.38	99.3599	99.3789	99.3599	0.00
30/11/2016	IS02 On 15-June-18			Interest Rate Swap	99.10	99.0750	99.1011	99.0750	0.00
30/11/2016	IS02 On 21-September-18			Interest Rate Swap	99.23	99.1900	99.2252	99.1900	0.00
30/11/2016	IS02 On 21-December-18			Interest Rate Swap	99.78	99.7400	99.7800	99.7400	0.00
30/11/2016	IS05 On 17-December-20			Interest Rate Swap	98.73	98.7559	98.7323	98.7559	0.00
30/11/2016	IS05 On 16-March-21			Interest Rate Swap	98.15	98.1653	98.1470	98.1653	0.00
30/11/2016	IS05 On 15-June-21			Interest Rate Swap	97.53	97.5417	97.5330	97.5417	0.00
30/11/2016	IS05 On 21-September-21			Interest Rate Swap	97.89	97.8882	97.8921	97.8882	0.00
30/11/2016	IS05 On 21-December-21			Interest Rate Swap	100.20	100.1890	100.2013	100.1890	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
30/11/2016	IS10 On 17-December-25			Interest Rate Swap	100.10	99.9988	100.0953	99.9988	0.00
30/11/2016	IS10 On 16-March-26			Interest Rate Swap	97.27	97.1737	97.2704	97.1737	0.00
30/11/2016	IS10 On 15-June-26			Interest Rate Swap	96.12	96.0300	96.1232	96.0300	0.00
30/11/2016	IS10 On 21-September-26			Interest Rate Swap	98.26	98.1740	98.2632	98.1740	0.00
30/11/2016	IS10 On 21-December-26			Interest Rate Swap	101.94	101.8579	101.9446	101.8579	0.00
30/11/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/11/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
30/11/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
30/11/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
30/11/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.37	92.6200	92.6300	92.6200	10,000.00
30/11/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.41	92.5700	92.5900	92.5700	0.00
30/11/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.44	92.5300	92.5600	92.5300	0.00
30/11/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.45	92.5300	92.5500	92.5300	1,000.00
30/11/2016	JBAF On 19-April-17			Jibar Tradeable Future	7.48	92.4600	92.5200	92.4600	0.00
30/11/2016	JBAF On 17-May-17			Jibar Tradeable Future	7.51	92.4500	92.4900	92.4500	0.00
30/11/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.54	92.3900	92.4600	92.3900	0.00
30/11/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.61	92.3200	92.3900	92.3200	0.00
30/11/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.66	92.2700	92.3400	92.2700	0.00
30/11/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.69	92.2300	92.3100	92.2300	0.00
30/11/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.71	92.2000	92.2900	92.2000	0.00
30/11/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.73	91.6900	92.2700	91.6900	0.00
30/11/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
30/11/2016	R023 On 02-February-17			Bond Future	8.77	98.7253	98.6881	98.7253	16,460.00
30/11/2016	R023 On 02-February-17	8.86	Call	Bond Future	1305	1	1	1	0.00
30/11/2016	R023 On 02-February-17	8.85	Call	Bond Future	1280	1	1	1	0.00
30/11/2016	R023 On 02-February-17	8.84	Call	Bond Future	1255	1	1	1	0.00
30/11/2016	R023 On 02-February-17	8.85	Put	Bond Future	935	1	1	1	0.00
30/11/2016	R023 On 02-February-17	8.84	Put	Bond Future	955	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
30/11/2016	R023 On 02-February-17	8.86	Put	Bond Future	915	1	1	1	0.00
30/11/2016	R023 On 04-May-17			Bond Future	8.82	96.7116	96.6728	96.7116	0.00
30/11/2016	R023 On 04-May-17	8.59	Call	Bond Future	1214	1	1	1	0.00
30/11/2016	R023 On 04-May-17	8.61	Call	Bond Future	1250	1	1	1	0.00
30/11/2016	R023 On 04-May-17	8.60	Call	Bond Future	1232	1	1	1	0.00
30/11/2016	R023 On 04-May-17	8.59	Put	Bond Future	2217	2	2	2	0.00
30/11/2016	R023 On 04-May-17	8.61	Put	Bond Future	2165	2	2	2	0.00
30/11/2016	R023 On 04-May-17	8.60	Put	Bond Future	2191	2	2	2	0.00
30/11/2016	R023 On 03-August-17			Bond Future	8.85	98.6520	98.6124	98.6520	0.00
30/11/2016	R023 On 03-August-17	8.58	Call	Bond Future	1513	2	2	2	0.00
30/11/2016	R023 On 03-August-17	8.60	Call	Bond Future	1549	2	2	2	0.00
30/11/2016	R023 On 03-August-17	8.59	Call	Bond Future	1531	2	2	2	0.00
30/11/2016	R023 On 03-August-17	8.58	Put	Bond Future	2671	3	3	3	0.00
30/11/2016	R023 On 03-August-17	8.59	Put	Bond Future	2646	3	3	3	0.00
30/11/2016	R023 On 03-August-17	8.60	Put	Bond Future	2622	3	3	3	0.00
30/11/2016	R035 On 02-February-17			Bond Future	9.73	96.8655	96.7188	96.8655	6,557.00
30/11/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R035 On 02-February-17	9.51	Put	Bond Future	1763	2	2	2	0.00
30/11/2016	R035 On 02-February-17	9.52	Put	Bond Future	1681	2	2	2	0.00
30/11/2016	R035 On 02-February-17	9.50	Put	Bond Future	1845	2	2	2	0.00
30/11/2016	R035 On 04-May-17			Bond Future	9.78	94.2447	94.0943	94.2447	0.00
30/11/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R035 On 04-May-17	9.53	Put	Bond Future	2006	2	2	2	0.00
30/11/2016	R035 On 04-May-17	9.54	Put	Bond Future	1925	2	2	2	0.00
30/11/2016	R035 On 04-May-17	9.55	Put	Bond Future	1843	2	2	2	0.00
30/11/2016	R035 On 03-August-17			Bond Future	9.83	96.1357	95.9824	96.1357	0.00
30/11/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
30/11/2016	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
30/11/2016	R035 On 03-August-17	9.52	Put	Bond Future	2437	2	2	2	0.00
30/11/2016	R035 On 03-August-17	9.50	Put	Bond Future	2599	2	3	2	0.00
30/11/2016	R035 On 03-August-17	9.51	Put	Bond Future	2518	2	3	2	0.00
30/11/2016	R186 On 02-February-17			Bond Future	9.06	110.7313	110.6385	110.7313	115,625.00
30/11/2016	R186 On 02-February-17	9.50	Call	Bond Future	3614	4	4	4	0.00
30/11/2016	R186 On 02-February-17	8.87	Call	Bond Future	1148	1	1	1	0.00
30/11/2016	R186 On 02-February-17	9.40	Call	Bond Future	3130	3	3	3	0.00
30/11/2016	R186 On 02-February-17	8.37	Call	Bond Future	280	0	0	0	500.00
30/11/2016	R186 On 02-February-17	8.79	Call	Bond Future	949	1	1	1	0.00
30/11/2016	R186 On 02-February-17	8.95	Call	Bond Future	1374	1	1	1	0.00
30/11/2016	R186 On 02-February-17	9.02	Call	Bond Future	1593	2	2	2	0.00
30/11/2016	R186 On 02-February-17	8.00	Call	Bond Future	68	0	0	0	7,000.00
30/11/2016	R186 On 02-February-17	8.60	Call	Bond Future	573	1	1	1	7,000.00
30/11/2016	R186 On 02-February-17	8.81	Call	Bond Future	996	1	1	1	0.00
30/11/2016	R186 On 02-February-17	8.43	Call	Bond Future	342	0	0	0	750.00
30/11/2016	R186 On 02-February-17	8.80	Call	Bond Future	972	1	1	1	0.00
30/11/2016	R186 On 02-February-17	8.90	Call	Bond Future	1230	1	1	1	0.00
30/11/2016	R186 On 02-February-17	9.10	Call	Bond Future	1872	2	2	2	0.00
30/11/2016	R186 On 02-February-17	8.62	Call	Bond Future	606	1	1	1	500.00
30/11/2016	R186 On 02-February-17	8.79	Put	Bond Future	2803	3	3	3	0.00
30/11/2016	R186 On 02-February-17	8.95	Put	Bond Future	2117	2	2	2	2,546.00
30/11/2016	R186 On 02-February-17	9.02	Put	Bond Future	1855	2	2	2	500.00
30/11/2016	R186 On 02-February-17	8.37	Put	Bond Future	5123	5	5	5	0.00
30/11/2016	R186 On 02-February-17	8.60	Put	Bond Future	3766	4	4	4	0.00
30/11/2016	R186 On 02-February-17	9.40	Put	Bond Future	827	1	1	1	750.00
30/11/2016	R186 On 02-February-17	9.50	Put	Bond Future	650	1	1	1	13,550.00
30/11/2016	R186 On 02-February-17	8.87	Put	Bond Future	2445	2	2	2	500.00
30/11/2016	R186 On 02-February-17	8.62	Put	Bond Future	3657	4	4	4	0.00
30/11/2016	R186 On 02-February-17	8.81	Put	Bond Future	2710	3	3	3	0.00
30/11/2016	R186 On 02-February-17	9.10	Put	Bond Future	1587	2	2	2	2,546.00
30/11/2016	R186 On 02-February-17	8.00	Put	Bond Future	7634	8	8	8	0.00
30/11/2016	R186 On 02-February-17	8.80	Put	Bond Future	2756	3	3	3	0.00
30/11/2016	R186 On 02-February-17	8.43	Put	Bond Future	4751	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
30/11/2016	R186 On 02-February-17	8.90	Put	Bond Future	2318	2	2	2	750.00
30/11/2016	R186 On 04-May-17			Bond Future	9.11	112.8837	112.7881	112.8837	0.00
30/11/2016	R186 On 04-May-17	8.91	Call	Bond Future	2052	2	2	2	0.00
30/11/2016	R186 On 04-May-17	8.89	Call	Bond Future	1995	2	2	2	0.00
30/11/2016	R186 On 04-May-17	8.90	Call	Bond Future	2024	2	2	2	0.00
30/11/2016	R186 On 04-May-17	8.89	Put	Bond Future	3461	3	3	3	0.00
30/11/2016	R186 On 04-May-17	8.90	Put	Bond Future	3421	3	3	3	0.00
30/11/2016	R186 On 04-May-17	8.91	Put	Bond Future	3382	3	3	3	0.00
30/11/2016	R186 On 03-August-17			Bond Future	9.15	109.8433	109.7458	109.8433	0.00
30/11/2016	R186 On 03-August-17	8.91	Call	Bond Future	2608	3	3	3	0.00
30/11/2016	R186 On 03-August-17	8.93	Call	Bond Future	2665	3	3	3	0.00
30/11/2016	R186 On 03-August-17	8.92	Call	Bond Future	2636	3	3	3	0.00
30/11/2016	R186 On 03-August-17	8.91	Put	Bond Future	4177	4	4	4	0.00
30/11/2016	R186 On 03-August-17	8.92	Put	Bond Future	4138	4	4	4	0.00
30/11/2016	R186 On 03-August-17	8.93	Put	Bond Future	4101	4	4	4	0.00
30/11/2016	R197 On 02-February-17			Bond Future	296.69	297.2220	296.6926	297.2220	1,246.00
30/11/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R197 On 02-February-17	302.58	Put	Bond Future	5887	5	6	5	0.00
30/11/2016	R197 On 02-February-17	302.59	Put	Bond Future	5897	5	6	5	0.00
30/11/2016	R197 On 02-February-17	302.57	Put	Bond Future	5877	5	6	5	0.00
30/11/2016	R197 On 04-May-17			Bond Future	302.47	303.0170	302.4747	303.0170	0.00
30/11/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R197 On 04-May-17	308.59	Put	Bond Future	6115	6	6	6	0.00
30/11/2016	R197 On 04-May-17	308.60	Put	Bond Future	6125	6	6	6	0.00
30/11/2016	R197 On 04-May-17	308.58	Put	Bond Future	6105	6	6	6	0.00
30/11/2016	R197 On 03-August-17			Bond Future	301.66	302.2142	301.6612	302.2142	0.00
30/11/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
30/11/2016	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
30/11/2016	R197 On 03-August-17	308.05	Put	Bond Future	6389	6	6	6	0.00
30/11/2016	R197 On 03-August-17	308.07	Put	Bond Future	6409	6	6	6	0.00
30/11/2016	R197 On 03-August-17	308.06	Put	Bond Future	6399	6	6	6	0.00
30/11/2016	R202 On 02-February-17			Bond Future	246.38	246.4528	246.3814	246.4528	36,619.00
30/11/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R202 On 02-February-17	251.73	Put	Bond Future	5349	5	5	5	0.00
30/11/2016	R202 On 02-February-17	251.74	Put	Bond Future	5359	5	5	5	0.00
30/11/2016	R202 On 02-February-17	251.72	Put	Bond Future	5339	5	5	5	0.00
30/11/2016	R202 On 04-May-17			Bond Future	251.18	251.2579	251.1829	251.2579	0.00
30/11/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R202 On 04-May-17	256.71	Put	Bond Future	5527	5	6	5	0.00
30/11/2016	R202 On 04-May-17	256.72	Put	Bond Future	5537	5	6	5	0.00
30/11/2016	R202 On 04-May-17	256.73	Put	Bond Future	5547	5	6	5	0.00
30/11/2016	R202 On 03-August-17			Bond Future	252.57	252.6484	252.5720	252.6484	0.00
30/11/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R202 On 03-August-17	258.36	Put	Bond Future	5788	6	6	6	0.00
30/11/2016	R202 On 03-August-17	258.37	Put	Bond Future	5798	6	6	6	0.00
30/11/2016	R202 On 03-August-17	258.35	Put	Bond Future	5778	6	6	6	0.00
30/11/2016	R203 On 02-February-17			Bond Future	7.84	103.5289	103.5271	103.5289	27,039.00
30/11/2016	R203 On 02-February-17	7.70	Call	Bond Future	71	0	0	0	0.00
30/11/2016	R203 On 02-February-17	7.71	Call	Bond Future	73	0	0	0	0.00
30/11/2016	R203 On 02-February-17	7.72	Call	Bond Future	76	0	0	0	0.00
30/11/2016	R203 On 02-February-17	7.71	Put	Bond Future	149	0	0	0	0.00
30/11/2016	R203 On 02-February-17	7.70	Put	Bond Future	152	0	0	0	0.00
30/11/2016	R203 On 02-February-17	7.72	Put	Bond Future	146	0	0	0	0.00
30/11/2016	R203 On 04-May-17			Bond Future	7.70	101.3679	101.3652	101.3679	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
30/11/2016	R203 On 04-May-17	6.91	Call	Bond Future	19	0	0	0	0.00
30/11/2016	R203 On 04-May-17	6.93	Call	Bond Future	20	0	0	0	0.00
30/11/2016	R203 On 04-May-17	6.92	Call	Bond Future	19	0	0	0	0.00
30/11/2016	R203 On 04-May-17	6.92	Put	Bond Future	293	0	0	0	0.00
30/11/2016	R203 On 04-May-17	6.93	Put	Bond Future	290	0	0	0	0.00
30/11/2016	R203 On 04-May-17	6.91	Put	Bond Future	296	0	0	0	0.00
30/11/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	103.6219	103.6219	0.00
30/11/2016	R203 On 03-August-17	4.87	Call	Bond Future	53	0	0	0	0.00
30/11/2016	R203 On 03-August-17	4.89	Call	Bond Future	54	0	0	0	0.00
30/11/2016	R203 On 03-August-17	4.88	Call	Bond Future	53	0	0	0	0.00
30/11/2016	R203 On 03-August-17	4.89	Put	Bond Future	30	0	0	0	0.00
30/11/2016	R203 On 03-August-17	4.88	Put	Bond Future	30	0	0	0	0.00
30/11/2016	R203 On 03-August-17	4.87	Put	Bond Future	31	0	0	0	0.00
30/11/2016	R204 On 02-February-17			Bond Future	8.03	101.0019	100.9955	101.0019	30,194.00
30/11/2016	R204 On 02-February-17	8.28	Call	Bond Future	592	1	1	1	0.00
30/11/2016	R204 On 02-February-17	8.30	Call	Bond Future	616	1	1	1	0.00
30/11/2016	R204 On 02-February-17	8.29	Call	Bond Future	604	1	1	1	0.00
30/11/2016	R204 On 02-February-17	8.28	Put	Bond Future	160	0	0	0	0.00
30/11/2016	R204 On 02-February-17	8.29	Put	Bond Future	155	0	0	0	0.00
30/11/2016	R204 On 02-February-17	8.30	Put	Bond Future	151	0	0	0	0.00
30/11/2016	R204 On 04-May-17			Bond Future	8.06	102.9651	102.9578	102.9651	0.00
30/11/2016	R204 On 04-May-17	7.90	Call	Bond Future	365	0	0	0	0.00
30/11/2016	R204 On 04-May-17	7.92	Call	Bond Future	378	0	0	0	0.00
30/11/2016	R204 On 04-May-17	7.91	Call	Bond Future	372	0	0	0	0.00
30/11/2016	R204 On 04-May-17	7.91	Put	Bond Future	589	1	1	1	0.00
30/11/2016	R204 On 04-May-17	7.92	Put	Bond Future	581	1	1	1	0.00
30/11/2016	R204 On 04-May-17	7.90	Put	Bond Future	597	1	1	1	0.00
30/11/2016	R204 On 03-August-17			Bond Future	8.04	100.9888	100.9813	100.9888	0.00
30/11/2016	R204 On 03-August-17	7.75	Call	Bond Future	358	0	0	0	0.00
30/11/2016	R204 On 03-August-17	7.76	Call	Bond Future	364	0	0	0	0.00
30/11/2016	R204 On 03-August-17	7.77	Call	Bond Future	369	0	0	0	0.00
30/11/2016	R204 On 03-August-17	7.75	Put	Bond Future	730	1	1	1	0.00
30/11/2016	R204 On 03-August-17	7.76	Put	Bond Future	723	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
30/11/2016	R204 On 03-August-17	7.77	Put	Bond Future	715	1	1	1	0.00
30/11/2016	R207 On 02-February-17			Bond Future	8.30	97.7741	97.7654	97.7741	85,575.00
30/11/2016	R207 On 02-February-17	8.91	Call	Bond Future	1606	2	2	2	62.00
30/11/2016	R207 On 02-February-17	9.22	Call	Bond Future	2309	2	2	2	0.00
30/11/2016	R207 On 02-February-17	9.24	Call	Bond Future	2355	2	2	2	0.00
30/11/2016	R207 On 02-February-17	9.23	Call	Bond Future	2332	2	2	2	0.00
30/11/2016	R207 On 02-February-17	9.23	Put	Bond Future	25	0	0	0	0.00
30/11/2016	R207 On 02-February-17	9.24	Put	Bond Future	24	0	0	0	0.00
30/11/2016	R207 On 02-February-17	8.91	Put	Bond Future	85	0	0	0	0.00
30/11/2016	R207 On 02-February-17	9.22	Put	Bond Future	26	0	0	0	0.00
30/11/2016	R207 On 04-May-17			Bond Future	8.35	99.6747	99.6650	99.6747	0.00
30/11/2016	R207 On 04-May-17	8.20	Call	Bond Future	613	1	1	1	0.00
30/11/2016	R207 On 04-May-17	8.22	Call	Bond Future	634	1	1	1	0.00
30/11/2016	R207 On 04-May-17	8.21	Call	Bond Future	624	1	1	1	0.00
30/11/2016	R207 On 04-May-17	8.20	Put	Bond Future	966	1	1	1	0.00
30/11/2016	R207 On 04-May-17	8.22	Put	Bond Future	940	1	1	1	0.00
30/11/2016	R207 On 04-May-17	8.21	Put	Bond Future	953	1	1	1	0.00
30/11/2016	R207 On 03-August-17			Bond Future	8.38	98.0304	98.0205	98.0304	0.00
30/11/2016	R207 On 03-August-17	8.19	Call	Bond Future	738	1	1	1	51.00
30/11/2016	R207 On 03-August-17	8.40	Call	Bond Future	958	1	1	1	0.00
30/11/2016	R207 On 03-August-17	8.39	Call	Bond Future	947	1	1	1	0.00
30/11/2016	R207 On 03-August-17	8.41	Call	Bond Future	970	1	1	1	0.00
30/11/2016	R207 On 03-August-17	8.39	Put	Bond Future	927	1	1	1	0.00
30/11/2016	R207 On 03-August-17	8.41	Put	Bond Future	907	1	1	1	0.00
30/11/2016	R207 On 03-August-17	8.19	Put	Bond Future	1145	1	1	1	0.00
30/11/2016	R207 On 03-August-17	8.40	Put	Bond Future	917	1	1	1	0.00
30/11/2016	R208 On 02-February-17			Bond Future	8.49	96.4500	96.4219	96.4500	33,544.00
30/11/2016	R208 On 02-February-17	8.64	Call	Bond Future	1008	1	1	1	0.00
30/11/2016	R208 On 02-February-17	8.63	Call	Bond Future	988	1	1	1	0.00
30/11/2016	R208 On 02-February-17	8.65	Call	Bond Future	1028	1	1	1	0.00
30/11/2016	R208 On 02-February-17	8.65	Put	Bond Future	503	0	1	0	0.00
30/11/2016	R208 On 02-February-17	8.64	Put	Bond Future	516	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
30/11/2016	R208 On 02-February-17	8.63	Put	Bond Future	528	1	1	1	0.00
30/11/2016	R208 On 04-May-17			Bond Future	8.54	94.9216	94.8922	94.9216	0.00
30/11/2016	R208 On 04-May-17	8.37	Call	Bond Future	864	1	1	1	0.00
30/11/2016	R208 On 04-May-17	8.39	Call	Bond Future	891	1	1	1	0.00
30/11/2016	R208 On 04-May-17	8.38	Call	Bond Future	877	1	1	1	0.00
30/11/2016	R208 On 04-May-17	8.37	Put	Bond Future	1389	1	1	1	0.00
30/11/2016	R208 On 04-May-17	8.39	Put	Bond Future	1354	1	1	1	0.00
30/11/2016	R208 On 04-May-17	8.38	Put	Bond Future	1372	1	1	1	0.00
30/11/2016	R208 On 03-August-17			Bond Future	8.57	96.8263	96.7962	96.8263	0.00
30/11/2016	R208 On 03-August-17	8.30	Call	Bond Future	985	1	1	1	0.00
30/11/2016	R208 On 03-August-17	8.32	Call	Bond Future	1011	1	1	1	0.00
30/11/2016	R208 On 03-August-17	8.31	Call	Bond Future	998	1	1	1	0.00
30/11/2016	R208 On 03-August-17	8.31	Put	Bond Future	1765	2	2	2	0.00
30/11/2016	R208 On 03-August-17	8.32	Put	Bond Future	1748	2	2	2	0.00
30/11/2016	R208 On 03-August-17	8.30	Put	Bond Future	1782	2	2	2	0.00
30/11/2016	R209 On 02-February-17			Bond Future	9.67	72.7616	72.6715	72.7616	63,573.00
30/11/2016	R209 On 02-February-17	9.53	Call	Bond Future	1381	1	1	1	0.00
30/11/2016	R209 On 02-February-17	9.55	Call	Bond Future	1439	1	1	1	0.00
30/11/2016	R209 On 02-February-17	9.54	Call	Bond Future	1410	1	1	1	0.00
30/11/2016	R209 On 02-February-17	9.53	Put	Bond Future	2301	2	2	2	0.00
30/11/2016	R209 On 02-February-17	9.54	Put	Bond Future	2262	2	2	2	0.00
30/11/2016	R209 On 02-February-17	9.55	Put	Bond Future	2223	2	2	2	0.00
30/11/2016	R209 On 04-May-17			Bond Future	9.71	71.0250	70.9325	71.0250	0.00
30/11/2016	R209 On 04-May-17	9.46	Call	Bond Future	2059	2	2	2	0.00
30/11/2016	R209 On 04-May-17	9.48	Call	Bond Future	2115	2	2	2	0.00
30/11/2016	R209 On 04-May-17	9.47	Call	Bond Future	2087	2	2	2	0.00
30/11/2016	R209 On 04-May-17	9.46	Put	Bond Future	3767	4	4	4	0.00
30/11/2016	R209 On 04-May-17	9.47	Put	Bond Future	3726	4	4	4	0.00
30/11/2016	R209 On 04-May-17	9.48	Put	Bond Future	3685	4	4	4	0.00
30/11/2016	R209 On 03-August-17			Bond Future	9.76	72.4502	72.3559	72.4502	0.00
30/11/2016	R209 On 03-August-17	9.44	Call	Bond Future	2603	3	3	3	0.00
30/11/2016	R209 On 03-August-17	9.43	Call	Bond Future	2576	3	3	3	0.00
30/11/2016	R209 On 03-August-17	9.45	Call	Bond Future	2630	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
30/11/2016	R209 On 03-August-17	9.45	Put	Bond Future	4671	5	5	5	0.00
30/11/2016	R209 On 03-August-17	9.44	Put	Bond Future	4712	5	5	5	0.00
30/11/2016	R209 On 03-August-17	9.43	Put	Bond Future	4753	5	5	5	0.00
30/11/2016	R210 On 02-February-17			Bond Future	187.54	187.5897	187.5354	187.5897	1,885.00
30/11/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R210 On 02-February-17	190.84	Put	Bond Future	3305	3	3	3	0.00
30/11/2016	R210 On 02-February-17	190.86	Put	Bond Future	3325	3	3	3	0.00
30/11/2016	R210 On 02-February-17	190.85	Put	Bond Future	3315	3	3	3	0.00
30/11/2016	R210 On 04-May-17			Bond Future	188.87	188.9309	188.8741	188.9309	0.00
30/11/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R210 On 04-May-17	192.31	Put	Bond Future	3436	3	3	3	0.00
30/11/2016	R210 On 04-May-17	192.33	Put	Bond Future	3456	3	3	3	0.00
30/11/2016	R210 On 04-May-17	192.32	Put	Bond Future	3446	3	3	3	0.00
30/11/2016	R210 On 03-August-17			Bond Future	192.67	192.7321	192.6742	192.7321	0.00
30/11/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R210 On 03-August-17	196.29	Put	Bond Future	3616	4	4	4	0.00
30/11/2016	R210 On 03-August-17	196.30	Put	Bond Future	3626	4	4	4	0.00
30/11/2016	R210 On 03-August-17	196.28	Put	Bond Future	3606	4	4	4	0.00
30/11/2016	R212 On 02-February-17			Bond Future	146.90	147.2969	146.8986	147.2969	3,380.00
30/11/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R212 On 02-February-17	149.29	Put	Bond Future	2391	2	2	2	0.00
30/11/2016	R212 On 02-February-17	149.28	Put	Bond Future	2381	2	2	2	0.00
30/11/2016	R212 On 02-February-17	149.27	Put	Bond Future	2371	2	2	2	0.00
30/11/2016	R212 On 04-May-17			Bond Future	149.76	150.1689	149.7616	150.1689	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
30/11/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R212 On 04-May-17	152.24	Put	Bond Future	2478	2	2	2	0.00
30/11/2016	R212 On 04-May-17	152.25	Put	Bond Future	2488	2	2	2	0.00
30/11/2016	R212 On 04-May-17	152.23	Put	Bond Future	2468	2	2	2	0.00
30/11/2016	R212 On 03-August-17			Bond Future	150.74	151.1599	150.7443	151.1599	0.00
30/11/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
30/11/2016	R212 On 03-August-17	153.34	Put	Bond Future	2596	2	3	2	0.00
30/11/2016	R212 On 03-August-17	153.35	Put	Bond Future	2606	2	3	2	0.00
30/11/2016	R212 On 03-August-17	153.36	Put	Bond Future	2616	2	3	2	0.00
30/11/2016	R213 On 02-February-17			Bond Future	9.47	84.1634	84.0742	84.1634	50,566.00
30/11/2016	R213 On 02-February-17	9.40	Call	Bond Future	1508	2	2	2	0.00
30/11/2016	R213 On 02-February-17	9.42	Call	Bond Future	1570	2	2	2	0.00
30/11/2016	R213 On 02-February-17	9.41	Call	Bond Future	1539	2	2	2	0.00
30/11/2016	R213 On 02-February-17	9.41	Put	Bond Future	1970	2	2	2	0.00
30/11/2016	R213 On 02-February-17	9.42	Put	Bond Future	1934	2	2	2	0.00
30/11/2016	R213 On 02-February-17	9.40	Put	Bond Future	2006	2	2	2	0.00
30/11/2016	R213 On 04-May-17			Bond Future	9.52	82.2472	82.1556	82.2472	0.00
30/11/2016	R213 On 04-May-17	9.35	Call	Bond Future	2201	2	2	2	0.00
30/11/2016	R213 On 04-May-17	9.36	Call	Bond Future	2230	2	2	2	0.00
30/11/2016	R213 On 04-May-17	9.37	Call	Bond Future	2259	2	2	2	0.00
30/11/2016	R213 On 04-May-17	9.36	Put	Bond Future	3302	3	3	3	0.00
30/11/2016	R213 On 04-May-17	9.37	Put	Bond Future	3264	3	3	3	0.00
30/11/2016	R213 On 04-May-17	9.35	Put	Bond Future	3340	3	3	3	0.00
30/11/2016	R213 On 03-August-17			Bond Future	9.56	83.8974	83.8040	83.8974	0.00
30/11/2016	R213 On 03-August-17	9.33	Call	Bond Future	2740	3	3	3	0.00
30/11/2016	R213 On 03-August-17	9.34	Call	Bond Future	2769	3	3	3	0.00
30/11/2016	R213 On 03-August-17	9.35	Call	Bond Future	2797	3	3	3	0.00
30/11/2016	R213 On 03-August-17	9.34	Put	Bond Future	4229	4	4	4	0.00
30/11/2016	R213 On 03-August-17	9.35	Put	Bond Future	4191	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
30/11/2016	R213 On 03-August-17	9.33	Put	Bond Future	4267	4	4	4	0.00
30/11/2016	R214 On 02-February-17			Bond Future	9.74	73.1203	72.9911	73.1203	36,737.00
30/11/2016	R214 On 02-February-17	9.67	Call	Bond Future	1660	2	2	2	0.00
30/11/2016	R214 On 02-February-17	9.66	Call	Bond Future	1628	2	2	2	0.00
30/11/2016	R214 On 02-February-17	9.68	Call	Bond Future	1692	2	2	2	0.00
30/11/2016	R214 On 02-February-17	9.67	Put	Bond Future	2133	2	2	2	0.00
30/11/2016	R214 On 02-February-17	9.66	Put	Bond Future	2171	2	2	2	0.00
30/11/2016	R214 On 02-February-17	9.68	Put	Bond Future	2095	2	2	2	0.00
30/11/2016	R214 On 04-May-17			Bond Future	9.78	71.2432	71.1108	71.2432	0.00
30/11/2016	R214 On 04-May-17	9.56	Call	Bond Future	2244	2	2	2	0.00
30/11/2016	R214 On 04-May-17	9.58	Call	Bond Future	2303	2	2	2	0.00
30/11/2016	R214 On 04-May-17	9.57	Call	Bond Future	2274	2	2	2	0.00
30/11/2016	R214 On 04-May-17	9.56	Put	Bond Future	3808	4	4	4	0.00
30/11/2016	R214 On 04-May-17	9.57	Put	Bond Future	3766	4	4	4	0.00
30/11/2016	R214 On 04-May-17	9.58	Put	Bond Future	3724	4	4	4	0.00
30/11/2016	R214 On 03-August-17			Bond Future	9.82	72.6727	72.5377	72.6727	0.00
30/11/2016	R214 On 03-August-17	9.51	Call	Bond Future	2759	3	3	3	0.00
30/11/2016	R214 On 03-August-17	9.52	Call	Bond Future	2787	3	3	3	0.00
30/11/2016	R214 On 03-August-17	9.53	Call	Bond Future	2816	3	3	3	0.00
30/11/2016	R214 On 03-August-17	9.52	Put	Bond Future	4908	5	5	5	0.00
30/11/2016	R214 On 03-August-17	9.53	Put	Bond Future	4865	5	5	5	0.00
30/11/2016	R214 On 03-August-17	9.51	Put	Bond Future	4951	5	5	5	0.00
30/11/2016	R248 On 02-February-17			Bond Future	9.79	93.9523	93.7883	93.9523	67,858.00
30/11/2016	R248 On 02-February-17	9.76	Call	Bond Future	2383	2	2	2	0.00
30/11/2016	R248 On 02-February-17	9.78	Call	Bond Future	2471	3	2	3	0.00
30/11/2016	R248 On 02-February-17	9.77	Call	Bond Future	2427	3	2	3	0.00
30/11/2016	R248 On 02-February-17	9.77	Put	Bond Future	2595	3	3	3	0.00
30/11/2016	R248 On 02-February-17	9.76	Put	Bond Future	2640	3	3	3	0.00
30/11/2016	R248 On 02-February-17	9.78	Put	Bond Future	2550	2	3	2	0.00
30/11/2016	R248 On 04-May-17			Bond Future	9.84	91.3383	91.1702	91.3383	0.00
30/11/2016	R248 On 04-May-17	9.67	Call	Bond Future	3235	3	3	3	0.00
30/11/2016	R248 On 04-May-17	9.66	Call	Bond Future	3196	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
30/11/2016	R248 On 04-May-17	9.65	Call	Bond Future	3157	3	3	3	0.00
30/11/2016	R248 On 04-May-17	9.66	Put	Bond Future	4760	5	5	5	0.00
30/11/2016	R248 On 04-May-17	9.65	Put	Bond Future	4812	5	5	5	0.00
30/11/2016	R248 On 04-May-17	9.67	Put	Bond Future	4709	5	5	5	0.00
30/11/2016	R248 On 03-August-17			Bond Future	9.88	93.1711	92.9997	93.1711	0.00
30/11/2016	R248 On 03-August-17	9.57	Call	Bond Future	3710	4	4	4	0.00
30/11/2016	R248 On 03-August-17	9.58	Call	Bond Future	3747	4	4	4	0.00
30/11/2016	R248 On 03-August-17	9.56	Call	Bond Future	3674	4	4	4	0.00
30/11/2016	R248 On 03-August-17	9.57	Put	Bond Future	6451	6	6	6	0.00
30/11/2016	R248 On 03-August-17	9.58	Put	Bond Future	6397	6	6	6	0.00
30/11/2016	R248 On 03-August-17	9.56	Put	Bond Future	6506	6	7	6	0.00