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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For October 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	1409 On 28-February-41			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
19/10/2016	2025 On 03-November-16			Bond Future	128.84	128.8018	128.8443	128.8018	2,542.00
19/10/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
19/10/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
19/10/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
19/10/2016	2025 On 03-November-16	129.22	Put	Bond Future	376	0	376	0	0.00
19/10/2016	2025 On 03-November-16	129.21	Put	Bond Future	366	0	366	0	0.00
19/10/2016	2025 On 03-November-16	129.23	Put	Bond Future	386	0	386	0	0.00
19/10/2016	2025 On 02-February-17			Bond Future	130.03	130.0000	130.0305	130.0000	0.00
19/10/2016	2025 On 02-February-17	129.99	Call	Bond Future	40	0	40	0	0.00
19/10/2016	2025 On 02-February-17	130.01	Call	Bond Future	20	0	20	0	0.00
19/10/2016	2025 On 02-February-17	130.00	Call	Bond Future	30	0	30	0	0.00
19/10/2016	2025 On 02-February-17	129.99	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2025 On 02-February-17	130.00	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2025 On 02-February-17	130.01	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2025 On 04-May-17			Bond Future	132.61	132.5700	132.6076	132.5700	0.00
19/10/2016	2025 On 04-May-17	132.58	Call	Bond Future	28	0	28	0	0.00
19/10/2016	2025 On 04-May-17	132.57	Call	Bond Future	38	0	38	0	0.00
19/10/2016	2025 On 04-May-17	132.56	Call	Bond Future	48	0	48	0	0.00
19/10/2016	2025 On 04-May-17	132.57	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2025 On 04-May-17	132.58	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2025 On 04-May-17	132.56	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2025 On 03-August-17			Bond Future	134.01	133.9700	134.0119	133.9700	0.00
19/10/2016	2025 On 03-August-17	133.98	Call	Bond Future	32	0	32	0	0.00
19/10/2016	2025 On 03-August-17	133.96	Call	Bond Future	52	0	52	0	0.00
19/10/2016	2025 On 03-August-17	133.97	Call	Bond Future	42	0	42	0	0.00
19/10/2016	2025 On 03-August-17	133.96	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2025 On 03-August-17	133.98	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2025 On 03-August-17	133.97	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2030 On 03-November-16			Bond Future	9.18	92.9362	9.1780	92.9362	26,853.00
19/10/2016	2030 On 03-November-16	9.33	Call	Bond Future	1070	1	1070	1	0.00
19/10/2016	2030 On 03-November-16	9.34	Call	Bond Future	1139	1	1139	1	0.00
19/10/2016	2030 On 03-November-16	9.35	Call	Bond Future	1209	1	1209	1	0.00
19/10/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2030 On 03-November-16	9.34	Put	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
19/10/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2030 On 02-February-17			Bond Future	9.22	90.7039	9.2230	90.7039	444.00
19/10/2016	2030 On 02-February-17	9.29	Call	Bond Future	467	0	467	0	0.00
19/10/2016	2030 On 02-February-17	9.31	Call	Bond Future	606	0	606	0	0.00
19/10/2016	2030 On 02-February-17	9.30	Call	Bond Future	537	0	537	0	0.00
19/10/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2030 On 04-May-17			Bond Future	9.26	92.4985	9.2645	92.4985	0.00
19/10/2016	2030 On 04-May-17	9.34	Call	Bond Future	519	0	519	0	0.00
19/10/2016	2030 On 04-May-17	9.33	Call	Bond Future	451	0	451	0	0.00
19/10/2016	2030 On 04-May-17	9.32	Call	Bond Future	382	0	382	0	0.00
19/10/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2030 On 03-August-17			Bond Future	9.30	9.3400	9.2972	9.3400	0.00
19/10/2016	2030 On 03-August-17	9.33	Call	Bond Future	223	0	223	0	0.00
19/10/2016	2030 On 03-August-17	9.34	Call	Bond Future	291	0	291	0	0.00
19/10/2016	2030 On 03-August-17	9.35	Call	Bond Future	359	0	359	0	0.00
19/10/2016	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2032 On 03-November-16			Bond Future	9.27	92.2483	9.2734	92.2483	13,093.00
19/10/2016	2032 On 03-November-16	10.29	Call	Bond Future	7295	7	7295	7	0.00
19/10/2016	2032 On 03-November-16	10.28	Call	Bond Future	7228	7	7228	7	0.00
19/10/2016	2032 On 03-November-16	10.30	Call	Bond Future	7363	7	7363	7	0.00
19/10/2016	2032 On 03-November-16	10.28	Put	Bond Future	1	0	1	0	0.00
19/10/2016	2032 On 03-November-16	10.29	Put	Bond Future	1	0	1	0	0.00
19/10/2016	2032 On 03-November-16	10.30	Put	Bond Future	1	0	1	0	0.00
19/10/2016	2032 On 02-February-17			Bond Future	9.32	94.0086	9.3205	94.0086	1,000.00
19/10/2016	2032 On 02-February-17	9.51	Call	Bond Future	3314	3	3314	3	0.00
19/10/2016	2032 On 02-February-17	9.53	Call	Bond Future	3402	3	3402	3	0.00
19/10/2016	2032 On 02-February-17	9.52	Call	Bond Future	3358	3	3358	3	0.00
19/10/2016	2032 On 02-February-17	9.51	Put	Bond Future	1904	2	1904	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
19/10/2016	2032 On 02-February-17	9.53	Put	Bond Future	1845	2	1845	2	0.00
19/10/2016	2032 On 02-February-17	9.52	Put	Bond Future	1874	2	1874	2	0.00
19/10/2016	2032 On 04-May-17			Bond Future	9.36	91.7082	9.3606	91.7082	0.00
19/10/2016	2032 On 04-May-17	9.46	Call	Bond Future	3864	4	3864	4	0.00
19/10/2016	2032 On 04-May-17	9.45	Call	Bond Future	3825	4	3825	4	0.00
19/10/2016	2032 On 04-May-17	9.44	Call	Bond Future	3786	4	3786	4	0.00
19/10/2016	2032 On 04-May-17	9.45	Put	Bond Future	3163	3	3163	3	0.00
19/10/2016	2032 On 04-May-17	9.46	Put	Bond Future	3129	3	3129	3	0.00
19/10/2016	2032 On 04-May-17	9.44	Put	Bond Future	3198	3	3198	3	0.00
19/10/2016	2032 On 03-August-17			Bond Future	9.39	9.4400	9.3907	9.4400	0.00
19/10/2016	2032 On 03-August-17	9.44	Call	Bond Future	4409	0	4409	0	0.00
19/10/2016	2032 On 03-August-17	9.45	Call	Bond Future	4446	0	4446	0	0.00
19/10/2016	2032 On 03-August-17	9.43	Call	Bond Future	4372	0	4372	0	0.00
19/10/2016	2032 On 03-August-17	9.45	Put	Bond Future	4011	0	4011	0	0.00
19/10/2016	2032 On 03-August-17	9.43	Put	Bond Future	4083	0	4083	0	0.00
19/10/2016	2032 On 03-August-17	9.44	Put	Bond Future	4047	0	4047	0	0.00
19/10/2016	2033 On 03-November-16			Bond Future	107.68	107.6438	107.6801	107.6438	5,045.00
19/10/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
19/10/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
19/10/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
19/10/2016	2033 On 03-November-16	109.16	Put	Bond Future	1480	2	1480	2	0.00
19/10/2016	2033 On 03-November-16	109.17	Put	Bond Future	1490	2	1490	2	0.00
19/10/2016	2033 On 03-November-16	109.18	Put	Bond Future	1500	2	1500	2	0.00
19/10/2016	2033 On 02-February-17			Bond Future	109.74	109.7100	109.7408	109.7100	0.00
19/10/2016	2033 On 02-February-17	109.71	Call	Bond Future	31	0	31	0	0.00
19/10/2016	2033 On 02-February-17	109.70	Call	Bond Future	41	0	41	0	0.00
19/10/2016	2033 On 02-February-17	109.72	Call	Bond Future	21	0	21	0	0.00
19/10/2016	2033 On 02-February-17	109.71	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2033 On 02-February-17	109.72	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2033 On 02-February-17	109.70	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2033 On 04-May-17			Bond Future	110.88	110.8400	110.8765	110.8400	0.00
19/10/2016	2033 On 04-May-17	110.83	Call	Bond Future	47	0	47	0	0.00
19/10/2016	2033 On 04-May-17	110.84	Call	Bond Future	37	0	37	0	0.00
19/10/2016	2033 On 04-May-17	110.85	Call	Bond Future	27	0	27	0	0.00

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19/10/2016	2033 On 04-May-17	110.84	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2033 On 04-May-17	110.85	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2033 On 04-May-17	110.83	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2033 On 03-August-17			Bond Future	113.16	113.1300	113.1646	113.1300	0.00
19/10/2016	2033 On 03-August-17	113.14	Call	Bond Future	25	0	25	0	0.00
19/10/2016	2033 On 03-August-17	113.12	Call	Bond Future	45	0	45	0	0.00
19/10/2016	2033 On 03-August-17	113.13	Call	Bond Future	35	0	35	0	0.00
19/10/2016	2033 On 03-August-17	113.12	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2033 On 03-August-17	113.13	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2033 On 03-August-17	113.14	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2037 On 03-November-16			Bond Future	9.41	93.7883	9.4078	93.7883	36,770.00
19/10/2016	2037 On 03-November-16	10.35	Call	Bond Future	7411	7	7411	7	0.00
19/10/2016	2037 On 03-November-16	10.37	Call	Bond Future	7558	7	7558	7	0.00
19/10/2016	2037 On 03-November-16	10.36	Call	Bond Future	7485	7	7485	7	0.00
19/10/2016	2037 On 03-November-16	10.36	Put	Bond Future	3	0	3	0	0.00
19/10/2016	2037 On 03-November-16	10.37	Put	Bond Future	3	0	3	0	0.00
19/10/2016	2037 On 03-November-16	10.35	Put	Bond Future	3	0	3	0	0.00
19/10/2016	2037 On 02-February-17			Bond Future	9.45	91.3218	9.4523	91.3218	0.00
19/10/2016	2037 On 02-February-17	9.68	Call	Bond Future	3936	4	3936	4	0.00
19/10/2016	2037 On 02-February-17	9.66	Call	Bond Future	3839	4	3839	4	0.00
19/10/2016	2037 On 02-February-17	9.67	Call	Bond Future	3888	4	3888	4	0.00
19/10/2016	2037 On 02-February-17	9.66	Put	Bond Future	2137	2	2137	2	0.00
19/10/2016	2037 On 02-February-17	9.67	Put	Bond Future	2105	2	2105	2	0.00
19/10/2016	2037 On 02-February-17	9.68	Put	Bond Future	2073	2	2073	2	0.00
19/10/2016	2037 On 04-May-17			Bond Future	9.49	93.1288	9.4936	93.1288	0.00
19/10/2016	2037 On 04-May-17	9.59	Call	Bond Future	4353	4	4353	4	0.00
19/10/2016	2037 On 04-May-17	9.58	Call	Bond Future	4310	4	4310	4	0.00
19/10/2016	2037 On 04-May-17	9.60	Call	Bond Future	4396	4	4396	4	0.00
19/10/2016	2037 On 04-May-17	9.58	Put	Bond Future	3603	4	3603	4	0.00
19/10/2016	2037 On 04-May-17	9.59	Put	Bond Future	3564	4	3564	4	0.00
19/10/2016	2037 On 04-May-17	9.60	Put	Bond Future	3526	4	3526	4	0.00
19/10/2016	2037 On 03-August-17			Bond Future	9.53	9.5700	9.5274	9.5700	0.00
19/10/2016	2037 On 03-August-17	9.58	Call	Bond Future	5014	0	5014	0	0.00
19/10/2016	2037 On 03-August-17	9.57	Call	Bond Future	4973	0	4973	0	0.00

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19/10/2016	2037 On 03-August-17	9.56	Call	Bond Future	4932	0	4932	0	0.00
19/10/2016	2037 On 03-August-17	9.56	Put	Bond Future	4666	0	4666	0	0.00
19/10/2016	2037 On 03-August-17	9.57	Put	Bond Future	4626	0	4626	0	0.00
19/10/2016	2037 On 03-August-17	9.58	Put	Bond Future	4586	0	4586	0	0.00
19/10/2016	2038 On 03-November-16			Bond Future	136.40	135.8980	136.4038	135.8980	19,405.00
19/10/2016	2038 On 03-November-16	136.33	Call	Bond Future	74	0	74	0	0.00
19/10/2016	2038 On 03-November-16	136.32	Call	Bond Future	84	0	84	0	0.00
19/10/2016	2038 On 03-November-16	136.31	Call	Bond Future	94	0	94	0	0.00
19/10/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2038 On 02-February-17			Bond Future	137.57	137.0600	137.5747	137.0600	779.00
19/10/2016	2038 On 02-February-17	137.05	Call	Bond Future	525	0	525	0	0.00
19/10/2016	2038 On 02-February-17	137.07	Call	Bond Future	505	0	505	0	0.00
19/10/2016	2038 On 02-February-17	137.06	Call	Bond Future	515	0	515	0	0.00
19/10/2016	2038 On 02-February-17	137.05	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2038 On 02-February-17	137.06	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2038 On 02-February-17	137.07	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2038 On 04-May-17			Bond Future	140.30	139.7800	140.3013	139.7800	0.00
19/10/2016	2038 On 04-May-17	139.77	Call	Bond Future	531	0	531	0	0.00
19/10/2016	2038 On 04-May-17	139.79	Call	Bond Future	511	0	511	0	0.00
19/10/2016	2038 On 04-May-17	139.78	Call	Bond Future	521	0	521	0	0.00
19/10/2016	2038 On 04-May-17	139.78	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2038 On 04-May-17	139.79	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2038 On 04-May-17	139.77	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2038 On 03-August-17			Bond Future	141.70	141.1700	141.6980	141.1700	0.00
19/10/2016	2038 On 03-August-17	141.17	Call	Bond Future	528	0	528	0	0.00
19/10/2016	2038 On 03-August-17	141.16	Call	Bond Future	538	0	538	0	0.00
19/10/2016	2038 On 03-August-17	141.18	Call	Bond Future	518	0	518	0	0.00
19/10/2016	2038 On 03-August-17	141.17	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2038 On 03-August-17	141.16	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2038 On 03-August-17	141.18	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2040 On 03-November-16			Bond Future	9.46	97.7694	9.4578	97.7694	4,818.00
19/10/2016	2040 On 03-November-16	9.71	Call	Bond Future	2627	2	2627	2	0.00

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19/10/2016	2040 On 03-November-16	9.69	Call	Bond Future	2494	2	2494	2	0.00
19/10/2016	2040 On 03-November-16	9.70	Call	Bond Future	2560	2	2560	2	0.00
19/10/2016	2040 On 03-November-16	9.69	Put	Bond Future	438	1	438	1	0.00
19/10/2016	2040 On 03-November-16	9.70	Put	Bond Future	417	1	417	1	0.00
19/10/2016	2040 On 03-November-16	9.71	Put	Bond Future	397	1	397	1	0.00
19/10/2016	2040 On 02-February-17			Bond Future	9.50	95.1285	9.5023	95.1285	0.00
19/10/2016	2040 On 02-February-17	9.58	Call	Bond Future	3533	3	3533	3	0.00
19/10/2016	2040 On 02-February-17	9.59	Call	Bond Future	3581	3	3581	3	0.00
19/10/2016	2040 On 02-February-17	9.60	Call	Bond Future	3629	3	3629	3	0.00
19/10/2016	2040 On 02-February-17	9.59	Put	Bond Future	2803	3	2803	3	0.00
19/10/2016	2040 On 02-February-17	9.60	Put	Bond Future	2763	3	2763	3	0.00
19/10/2016	2040 On 02-February-17	9.58	Put	Bond Future	2844	3	2844	3	0.00
19/10/2016	2040 On 04-May-17			Bond Future	9.54	97.0107	9.5437	97.0107	0.00
19/10/2016	2040 On 04-May-17	9.62	Call	Bond Future	4654	4	4654	4	0.00
19/10/2016	2040 On 04-May-17	9.63	Call	Bond Future	4699	5	4699	5	0.00
19/10/2016	2040 On 04-May-17	9.64	Call	Bond Future	4745	5	4745	5	0.00
19/10/2016	2040 On 04-May-17	9.63	Put	Bond Future	3940	4	3940	4	0.00
19/10/2016	2040 On 04-May-17	9.64	Put	Bond Future	3899	4	3899	4	0.00
19/10/2016	2040 On 04-May-17	9.62	Put	Bond Future	3983	4	3983	4	0.00
19/10/2016	2040 On 03-August-17			Bond Future	9.58	9.6200	9.5778	9.6200	0.00
19/10/2016	2040 On 03-August-17	9.61	Call	Bond Future	5382	0	5382	0	0.00
19/10/2016	2040 On 03-August-17	9.63	Call	Bond Future	5470	0	5470	0	0.00
19/10/2016	2040 On 03-August-17	9.62	Call	Bond Future	5426	0	5426	0	0.00
19/10/2016	2040 On 03-August-17	9.62	Put	Bond Future	5057	0	5057	0	0.00
19/10/2016	2040 On 03-August-17	9.61	Put	Bond Future	5100	0	5100	0	0.00
19/10/2016	2040 On 03-August-17	9.63	Put	Bond Future	5013	0	5013	0	0.00
19/10/2016	2044 On 03-November-16			Bond Future	9.47	95.0042	9.4676	95.0042	19,783.00
19/10/2016	2044 On 03-November-16	10.42	Call	Bond Future	8056	8	8056	8	0.00
19/10/2016	2044 On 03-November-16	10.43	Call	Bond Future	8134	8	8134	8	0.00
19/10/2016	2044 On 03-November-16	10.41	Call	Bond Future	7978	8	7978	8	0.00
19/10/2016	2044 On 03-November-16	10.43	Put	Bond Future	3	0	3	0	0.00
19/10/2016	2044 On 03-November-16	10.42	Put	Bond Future	4	0	4	0	0.00
19/10/2016	2044 On 03-November-16	10.41	Put	Bond Future	4	0	4	0	0.00
19/10/2016	2044 On 02-February-17			Bond Future	9.51	92.4357	9.5104	92.4357	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
19/10/2016	2044 On 02-February-17	9.77	Call	Bond Future	4476	4	4476	4	0.00
19/10/2016	2044 On 02-February-17	9.76	Call	Bond Future	4423	4	4423	4	0.00
19/10/2016	2044 On 02-February-17	9.78	Call	Bond Future	4530	4	4530	4	0.00
19/10/2016	2044 On 02-February-17	9.77	Put	Bond Future	2176	2	2176	2	0.00
19/10/2016	2044 On 02-February-17	9.78	Put	Bond Future	2142	2	2142	2	0.00
19/10/2016	2044 On 02-February-17	9.76	Put	Bond Future	2209	2	2209	2	0.00
19/10/2016	2044 On 04-May-17			Bond Future	9.55	94.2646	9.5502	94.2646	0.00
19/10/2016	2044 On 04-May-17	9.67	Call	Bond Future	4940	5	4940	5	0.00
19/10/2016	2044 On 04-May-17	9.68	Call	Bond Future	4987	5	4987	5	0.00
19/10/2016	2044 On 04-May-17	9.66	Call	Bond Future	4894	5	4894	5	0.00
19/10/2016	2044 On 04-May-17	9.68	Put	Bond Future	3834	4	3834	4	0.00
19/10/2016	2044 On 04-May-17	9.67	Put	Bond Future	3875	4	3875	4	0.00
19/10/2016	2044 On 04-May-17	9.66	Put	Bond Future	3916	4	3916	4	0.00
19/10/2016	2044 On 03-August-17			Bond Future	9.58	9.6300	9.5830	9.6300	0.00
19/10/2016	2044 On 03-August-17	9.62	Call	Bond Future	5504	0	5504	0	0.00
19/10/2016	2044 On 03-August-17	9.64	Call	Bond Future	5593	0	5593	0	0.00
19/10/2016	2044 On 03-August-17	9.63	Call	Bond Future	5548	0	5548	0	0.00
19/10/2016	2044 On 03-August-17	9.62	Put	Bond Future	5175	0	5175	0	0.00
19/10/2016	2044 On 03-August-17	9.63	Put	Bond Future	5131	0	5131	0	0.00
19/10/2016	2044 On 03-August-17	9.64	Put	Bond Future	5087	0	5087	0	0.00
19/10/2016	2046 On 03-November-16			Bond Future	135.32	134.5595	135.3241	134.5595	17,487.00
19/10/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
19/10/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
19/10/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
19/10/2016	2046 On 03-November-16	137.09	Put	Bond Future	1766	3	1766	3	0.00
19/10/2016	2046 On 03-November-16	137.07	Put	Bond Future	1746	3	1746	3	0.00
19/10/2016	2046 On 03-November-16	137.08	Put	Bond Future	1756	3	1756	3	0.00
19/10/2016	2046 On 02-February-17			Bond Future	137.91	137.1400	137.9137	137.1400	0.00
19/10/2016	2046 On 02-February-17	137.13	Call	Bond Future	784	0	784	0	0.00
19/10/2016	2046 On 02-February-17	137.14	Call	Bond Future	774	0	774	0	0.00
19/10/2016	2046 On 02-February-17	137.15	Call	Bond Future	764	0	764	0	0.00
19/10/2016	2046 On 02-February-17	137.14	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2046 On 02-February-17	137.15	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2046 On 02-February-17	137.13	Put	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
19/10/2016	2046 On 04-May-17			Bond Future	139.12	138.3300	139.1190	138.3300	0.00
19/10/2016	2046 On 04-May-17	138.34	Call	Bond Future	779	0	779	0	0.00
19/10/2016	2046 On 04-May-17	138.33	Call	Bond Future	789	0	789	0	0.00
19/10/2016	2046 On 04-May-17	138.32	Call	Bond Future	799	0	799	0	0.00
19/10/2016	2046 On 04-May-17	138.33	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2046 On 04-May-17	138.34	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2046 On 04-May-17	138.32	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2046 On 03-August-17			Bond Future	141.99	141.1800	141.9900	141.1800	0.00
19/10/2016	2046 On 03-August-17	141.19	Call	Bond Future	800	0	800	0	0.00
19/10/2016	2046 On 03-August-17	141.17	Call	Bond Future	820	0	820	0	0.00
19/10/2016	2046 On 03-August-17	141.18	Call	Bond Future	810	0	810	0	0.00
19/10/2016	2046 On 03-August-17	141.19	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2046 On 03-August-17	141.17	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2046 On 03-August-17	141.18	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2050 On 03-November-16			Bond Future	144.54	143.8135	144.5395	143.8135	21,871.00
19/10/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
19/10/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
19/10/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
19/10/2016	2050 On 03-November-16	149.53	Put	Bond Future	4990	6	4990	6	0.00
19/10/2016	2050 On 03-November-16	149.54	Put	Bond Future	5000	6	5000	6	0.00
19/10/2016	2050 On 03-November-16	149.52	Put	Bond Future	4980	6	4980	6	0.00
19/10/2016	2050 On 02-February-17			Bond Future	145.70	144.9700	145.7040	144.9700	0.00
19/10/2016	2050 On 02-February-17	144.96	Call	Bond Future	744	0	744	0	0.00
19/10/2016	2050 On 02-February-17	144.97	Call	Bond Future	734	0	734	0	0.00
19/10/2016	2050 On 02-February-17	144.98	Call	Bond Future	724	0	724	0	0.00
19/10/2016	2050 On 02-February-17	144.97	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2050 On 02-February-17	144.98	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2050 On 02-February-17	144.96	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2050 On 04-May-17			Bond Future	148.59	147.8400	148.5917	147.8400	0.00
19/10/2016	2050 On 04-May-17	147.84	Call	Bond Future	752	0	752	0	0.00
19/10/2016	2050 On 04-May-17	147.85	Call	Bond Future	742	0	742	0	0.00
19/10/2016	2050 On 04-May-17	147.83	Call	Bond Future	762	0	762	0	0.00
19/10/2016	2050 On 04-May-17	147.84	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2050 On 04-May-17	147.85	Put	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
19/10/2016	2050 On 04-May-17	147.83	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2050 On 03-August-17			Bond Future	150.00	149.2300	149.9965	149.2300	0.00
19/10/2016	2050 On 03-August-17	149.22	Call	Bond Future	776	0	776	0	0.00
19/10/2016	2050 On 03-August-17	149.24	Call	Bond Future	756	0	756	0	0.00
19/10/2016	2050 On 03-August-17	149.23	Call	Bond Future	766	0	766	0	0.00
19/10/2016	2050 On 03-August-17	149.22	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2050 On 03-August-17	149.24	Put	Bond Future	0	0	0	0	0.00
19/10/2016	2050 On 03-August-17	149.23	Put	Bond Future	0	0	0	0	0.00
19/10/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	AL37 On 03-November-16			Index Future	504.38	503.6300	504.3780	503.6300	9.00
19/10/2016	AL37 On 02-February-17			Index Future	514.00	513.2390	513.9980	513.2390	0.00
19/10/2016	AL37 On 04-May-17			Index Future	524.15	523.3900	524.1540	523.3900	0.00
19/10/2016	AL37 On 03-August-17			Index Future	534.94	534.1600	534.9390	534.1600	0.00
19/10/2016	AL7T On 03-November-16			Index Future	584.46	582.8030	584.4590	582.8030	2.00
19/10/2016	AL7T On 02-February-17			Index Future	595.61	593.9220	595.6070	593.9220	0.00
19/10/2016	AL7T On 04-May-17			Index Future	607.38	605.6700	607.3750	605.6700	0.00
19/10/2016	AL7T On 03-August-17			Index Future	619.87	618.1300	619.8730	618.1300	0.00
19/10/2016	ALBI On 03-November-16			Index Future	532.69	531.1320	532.6900	531.1320	604.00
19/10/2016	ALBI On 02-February-17			Index Future	542.85	541.2650	542.8500	541.2650	19.00
19/10/2016	ALBI On 04-May-17			Index Future	553.58	551.9690	553.5760	551.9690	0.00
19/10/2016	ALBI On 03-August-17			Index Future	564.97	563.3300	564.9670	563.3300	0.00
19/10/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	C048 On 28-February-48			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
19/10/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/10/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2016	EL28 On 03-November-16			Bond Future	129.09	129.0371	129.0889	129.0371	0.00
19/10/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
19/10/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
19/10/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
19/10/2016	EL28 On 03-November-16	132.16	Put	Bond Future	3071	3	3071	3	0.00
19/10/2016	EL28 On 03-November-16	132.17	Put	Bond Future	3081	3	3081	3	0.00
19/10/2016	EL28 On 03-November-16	132.15	Put	Bond Future	3061	3	3061	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
19/10/2016	EL28 On 02-February-17			Bond Future	131.56	131.5075	131.5591	131.5075	0.00
19/10/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
19/10/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
19/10/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
19/10/2016	EL28 On 02-February-17	135.10	Put	Bond Future	3541	4	3541	4	0.00
19/10/2016	EL28 On 02-February-17	135.12	Put	Bond Future	3561	4	3561	4	0.00
19/10/2016	EL28 On 02-February-17	135.11	Put	Bond Future	3551	4	3551	4	0.00
19/10/2016	EL28 On 04-May-17			Bond Future	132.48	132.4348	132.4847	132.4348	0.00
19/10/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
19/10/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
19/10/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
19/10/2016	EL28 On 04-May-17	137.90	Put	Bond Future	5415	5	5415	5	0.00
19/10/2016	EL28 On 04-May-17	137.91	Put	Bond Future	5425	5	5425	5	0.00
19/10/2016	EL28 On 04-May-17	137.92	Put	Bond Future	5435	5	5435	5	0.00
19/10/2016	EL28 On 03-August-17			Bond Future	135.22	135.1700	135.2191	135.1700	0.00
19/10/2016	EL28 On 03-August-17	135.18	Call	Bond Future	39	0	39	0	0.00
19/10/2016	EL28 On 03-August-17	135.17	Call	Bond Future	49	0	49	0	0.00
19/10/2016	EL28 On 03-August-17	135.16	Call	Bond Future	59	0	59	0	0.00
19/10/2016	EL28 On 03-August-17	135.17	Put	Bond Future	0	0	0	0	0.00
19/10/2016	EL28 On 03-August-17	135.16	Put	Bond Future	0	0	0	0	0.00
19/10/2016	EL28 On 03-August-17	135.18	Put	Bond Future	0	0	0	0	0.00
19/10/2016	ES33 On 03-November-16			Bond Future	10.29	78.7469	10.2883	78.7469	8,789.00
19/10/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6193	6	6193	6	0.00
19/10/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6309	6	6309	6	0.00
19/10/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6251	6	6251	6	0.00
19/10/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
19/10/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
19/10/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
19/10/2016	ES33 On 02-February-17			Bond Future	10.37	80.2496	10.3666	80.2496	0.00
19/10/2016	ES33 On 02-February-17	10.61	Call	Bond Future	1556	1	1556	1	0.00
19/10/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1493	1	1493	1	0.00
19/10/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1430	1	1430	1	0.00
19/10/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
19/10/2016	ES33 On 02-February-17	10.61	Put	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
19/10/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
19/10/2016	ES33 On 04-May-17			Bond Future	10.44	78.0424	10.4361	78.0424	0.00
19/10/2016	ES33 On 04-May-17	10.55	Call	Bond Future	725	0	725	0	0.00
19/10/2016	ES33 On 04-May-17	10.56	Call	Bond Future	788	1	788	1	0.00
19/10/2016	ES33 On 04-May-17	10.54	Call	Bond Future	662	0	662	0	0.00
19/10/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
19/10/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
19/10/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
19/10/2016	ES33 On 03-August-17			Bond Future	10.50	10.5400	10.4962	10.5400	0.00
19/10/2016	ES33 On 03-August-17	10.55	Call	Bond Future	340	0	340	0	0.00
19/10/2016	ES33 On 03-August-17	10.53	Call	Bond Future	214	0	214	0	0.00
19/10/2016	ES33 On 03-August-17	10.54	Call	Bond Future	277	0	277	0	0.00
19/10/2016	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
19/10/2016	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
19/10/2016	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
19/10/2016	ES42 On 03-November-16			Bond Future	10.40	83.0912	10.4024	83.0912	8,777.00
19/10/2016	ES42 On 02-February-17			Bond Future	10.48	84.6768	10.4754	84.6768	0.00
19/10/2016	ES42 On 04-May-17			Bond Future	10.54	82.0887	10.5442	82.0887	0.00
19/10/2016	ES42 On 03-August-17			Bond Future	10.60	10.6500	10.6032	10.6500	0.00
19/10/2016	GOVI On 03-November-16			GOVI	530.46	529.0290	530.4580	529.0290	415.00
19/10/2016	GOVI On 03-November-16	476.11	Call	GOVI	543480	53	543480	53	0.00
19/10/2016	GOVI On 03-November-16	476.12	Call	GOVI	543380	53	543380	53	0.00
19/10/2016	GOVI On 03-November-16	476.13	Call	GOVI	543280	53	543280	53	0.00
19/10/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
19/10/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
19/10/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
19/10/2016	GOVI On 02-February-17			GOVI	540.58	539.1230	540.5760	539.1230	27.00
19/10/2016	GOVI On 02-February-17	533.32	Call	GOVI	72560	6	72560	6	0.00
19/10/2016	GOVI On 02-February-17	533.34	Call	GOVI	72360	6	72360	6	0.00
19/10/2016	GOVI On 02-February-17	533.33	Call	GOVI	72460	6	72460	6	0.00
19/10/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
19/10/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
19/10/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
19/10/2016	GOVI On 04-May-17			GOVI	551.26	549.7830	551.2570	549.7830	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
19/10/2016	GOVI On 04-May-17	262.20	Call	GOVI	2890570	288	2890570	288	0.00
19/10/2016	GOVI On 04-May-17	262.19	Call	GOVI	2890670	288	2890670	288	0.00
19/10/2016	GOVI On 04-May-17	262.18	Call	GOVI	2890770	288	2890770	288	0.00
19/10/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
19/10/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
19/10/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
19/10/2016	GOVI On 03-August-17			GOVI	562.60	561.1000	562.6000	561.1000	0.00
19/10/2016	GOVI On 03-August-17	561.10	Call	GOVI	15000	0	15000	0	0.00
19/10/2016	GOVI On 03-August-17	561.11	Call	GOVI	14900	0	14900	0	0.00
19/10/2016	GOVI On 03-August-17	561.09	Call	GOVI	15100	0	15100	0	0.00
19/10/2016	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
19/10/2016	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
19/10/2016	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
19/10/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/10/2016	IGOV On 03-November-16			Index Future	250.57	250.1860	250.5650	250.1860	990.00
19/10/2016	IGOV On 02-February-17			Index Future	255.36	254.9740	255.3600	254.9740	118.00
19/10/2016	IGOV On 04-May-17			Index Future	260.42	260.0310	260.4210	260.0310	0.00
19/10/2016	IGOV On 03-August-17			Index Future	265.80	265.4000	265.7950	265.4000	0.00
19/10/2016	ILBI On 03-November-16			Index Future	678.96	678.2450	678.9570	678.2450	0.00
19/10/2016	ILBI On 02-February-17			Index Future	692.10	691.3710	692.0960	691.3710	155.00
19/10/2016	ILBI On 04-May-17			Index Future	705.72	704.9800	705.7220	704.9800	0.00
19/10/2016	ILBI On 03-August-17			Index Future	719.58	718.8300	719.5820	718.8300	0.00
19/10/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0686	100.0686	100.0686	0.00
19/10/2016	IS01 On 16-March-17			Interest Rate Swap	100.02	100.0193	100.0170	100.0193	0.00
19/10/2016	IS01 On 15-June-17			Interest Rate Swap	99.65	99.6577	99.6539	99.6577	0.00
19/10/2016	IS01 On 21-September-17			Interest Rate Swap	99.72	99.7239	99.7161	99.7239	0.00
19/10/2016	IS01 On 21-December-17			Interest Rate Swap	100.01	100.0125	100.0072	100.0125	0.00
19/10/2016	IS02 On 18-December-17			Interest Rate Swap	100.04	100.0400	100.0352	100.0400	0.00
19/10/2016	IS02 On 16-March-18			Interest Rate Swap	99.34	99.3531	99.3435	99.3531	0.00
19/10/2016	IS02 On 15-June-18			Interest Rate Swap	99.03	99.0444	99.0307	99.0444	0.00
19/10/2016	IS02 On 21-September-18			Interest Rate Swap	99.11	99.1321	99.1084	99.1321	0.00
19/10/2016	IS02 On 21-December-18			Interest Rate Swap	99.63	99.6600	99.6300	99.6600	0.00
19/10/2016	IS05 On 17-December-20			Interest Rate Swap	98.17	98.3006	98.1733	98.3006	0.00
19/10/2016	IS05 On 16-March-21			Interest Rate Swap	97.53	97.6674	97.5299	97.6674	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
19/10/2016	IS05 On 15-June-21			Interest Rate Swap	96.85	96.9986	96.8526	96.9986	0.00
19/10/2016	IS05 On 21-September-21			Interest Rate Swap	97.14	97.2955	97.1427	97.2955	0.00
19/10/2016	IS05 On 21-December-21			Interest Rate Swap	99.40	99.5509	99.3952	99.5509	50.00
19/10/2016	IS10 On 17-December-25			Interest Rate Swap	98.25	98.4785	98.2491	98.4785	0.00
19/10/2016	IS10 On 16-March-26			Interest Rate Swap	95.34	95.5897	95.3418	95.5897	0.00
19/10/2016	IS10 On 15-June-26			Interest Rate Swap	94.12	94.3882	94.1233	94.3882	0.00
19/10/2016	IS10 On 21-September-26			Interest Rate Swap	96.22	96.4924	96.2158	96.4924	0.00
19/10/2016	IS10 On 21-December-26			Interest Rate Swap	99.87	100.1551	99.8737	100.1551	0.00
19/10/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/10/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/10/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/10/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/10/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.36	92.6400	7.3600	92.6400	0.00
19/10/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.35	92.6400	7.3500	92.6400	0.00
19/10/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.42	92.5700	7.4200	92.5700	10,000.00
19/10/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.43	92.5600	7.4300	92.5600	0.00
19/10/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.47	92.5200	7.4700	92.5200	0.00
19/10/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.48	92.5100	7.4800	92.5100	1,000.00
19/10/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.55	92.4300	7.5500	92.4300	0.00
19/10/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.57	92.4100	7.5700	92.4100	0.00
19/10/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.57	92.4000	7.5700	92.4000	0.00
19/10/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.57	92.4000	7.5700	92.4000	0.00
19/10/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
19/10/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.57	92.4000	7.5700	92.4000	0.00
19/10/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
19/10/2016	R023 On 03-November-16			Bond Future	8.46	97.8056	8.4631	97.8056	15,367.00
19/10/2016	R023 On 03-November-16	9.73	Call	Bond Future	5747	6	5747	6	0.00
19/10/2016	R023 On 03-November-16	9.74	Call	Bond Future	5790	6	5790	6	0.00
19/10/2016	R023 On 03-November-16	9.75	Call	Bond Future	5834	6	5834	6	0.00
19/10/2016	R023 On 03-November-16	9.74	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R023 On 03-November-16	9.75	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R023 On 03-November-16	9.73	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R023 On 02-February-17			Bond Future	8.51	99.6720	8.5056	99.6720	2,245.00
19/10/2016	R023 On 02-February-17	8.86	Call	Bond Future	2366	2	2366	2	0.00

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19/10/2016	R023 On 02-February-17	8.85	Call	Bond Future	2335	2	2335	2	0.00
19/10/2016	R023 On 02-February-17	8.84	Call	Bond Future	2305	2	2305	2	0.00
19/10/2016	R023 On 02-February-17	8.85	Put	Bond Future	781	1	781	1	0.00
19/10/2016	R023 On 02-February-17	8.86	Put	Bond Future	767	1	767	1	0.00
19/10/2016	R023 On 02-February-17	8.84	Put	Bond Future	796	1	796	1	0.00
19/10/2016	R023 On 04-May-17			Bond Future	8.53	97.7099	8.5305	97.7099	0.00
19/10/2016	R023 On 04-May-17	8.59	Call	Bond Future	2000	2	2000	2	0.00
19/10/2016	R023 On 04-May-17	8.61	Call	Bond Future	2047	2	2047	2	0.00
19/10/2016	R023 On 04-May-17	8.60	Call	Bond Future	2024	2	2024	2	0.00
19/10/2016	R023 On 04-May-17	8.59	Put	Bond Future	1738	2	1738	2	0.00
19/10/2016	R023 On 04-May-17	8.61	Put	Bond Future	1697	2	1697	2	0.00
19/10/2016	R023 On 04-May-17	8.60	Put	Bond Future	1718	2	1718	2	0.00
19/10/2016	R023 On 03-August-17			Bond Future	8.54	8.5900	8.5370	8.5900	0.00
19/10/2016	R023 On 03-August-17	8.58	Call	Bond Future	2279	0	2279	0	0.00
19/10/2016	R023 On 03-August-17	8.60	Call	Bond Future	2324	0	2324	0	0.00
19/10/2016	R023 On 03-August-17	8.59	Call	Bond Future	2302	0	2302	0	0.00
19/10/2016	R023 On 03-August-17	8.58	Put	Bond Future	2096	0	2096	0	0.00
19/10/2016	R023 On 03-August-17	8.59	Put	Bond Future	2076	0	2076	0	0.00
19/10/2016	R023 On 03-August-17	8.60	Put	Bond Future	2056	0	2056	0	0.00
19/10/2016	R035 On 03-November-16			Bond Future	9.35	97.2010	9.3486	97.2010	4,673.00
19/10/2016	R035 On 03-November-16	9.59	Call	Bond Future	2000	2	2000	2	0.00
19/10/2016	R035 On 03-November-16	9.57	Call	Bond Future	1837	1	1837	1	0.00
19/10/2016	R035 On 03-November-16	9.58	Call	Bond Future	1918	2	1918	2	0.00
19/10/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R035 On 02-February-17			Bond Future	9.40	99.0558	9.3972	99.0558	0.00
19/10/2016	R035 On 02-February-17	9.51	Call	Bond Future	932	1	932	1	0.00
19/10/2016	R035 On 02-February-17	9.52	Call	Bond Future	1014	1	1014	1	0.00
19/10/2016	R035 On 02-February-17	9.50	Call	Bond Future	850	0	850	0	0.00
19/10/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R035 On 04-May-17			Bond Future	9.44	96.5105	9.4355	96.5105	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
19/10/2016	R035 On 04-May-17	9.53	Call	Bond Future	773	0	773	0	0.00
19/10/2016	R035 On 04-May-17	9.55	Call	Bond Future	936	1	936	1	0.00
19/10/2016	R035 On 04-May-17	9.54	Call	Bond Future	855	0	855	0	0.00
19/10/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R035 On 03-August-17			Bond Future	9.46	9.5100	9.4648	9.5100	0.00
19/10/2016	R035 On 03-August-17	9.52	Call	Bond Future	449	0	449	0	0.00
19/10/2016	R035 On 03-August-17	9.51	Call	Bond Future	368	0	368	0	0.00
19/10/2016	R035 On 03-August-17	9.50	Call	Bond Future	287	0	287	0	0.00
19/10/2016	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R186 On 03-November-16			Bond Future	8.77	115.0928	8.7727	115.0928	90,096.00
19/10/2016	R186 On 03-November-16	9.66	Call	Bond Future	6086	6	6086	6	0.00
19/10/2016	R186 On 03-November-16	9.10	Call	Bond Future	2450	2	2450	2	0.00
19/10/2016	R186 On 03-November-16	8.30	Call	Bond Future	46	0	46	0	150.00
19/10/2016	R186 On 03-November-16	8.90	Call	Bond Future	1371	1	1371	1	0.00
19/10/2016	R186 On 03-November-16	8.97	Call	Bond Future	1718	2	1718	2	0.00
19/10/2016	R186 On 03-November-16	9.71	Call	Bond Future	6414	6	6414	6	0.00
19/10/2016	R186 On 03-November-16	8.52	Call	Bond Future	228	0	228	0	0.00
19/10/2016	R186 On 03-November-16	8.82	Call	Bond Future	1024	1	1024	1	0.00
19/10/2016	R186 On 03-November-16	8.95	Call	Bond Future	1616	1	1616	1	0.00
19/10/2016	R186 On 03-November-16	9.20	Call	Bond Future	3066	3	3066	3	1,425.00
19/10/2016	R186 On 03-November-16	9.40	Call	Bond Future	4366	4	4366	4	1,425.00
19/10/2016	R186 On 03-November-16	8.96	Call	Bond Future	1667	1	1667	1	0.00
19/10/2016	R186 On 03-November-16	9.10	Put	Bond Future	151	0	151	0	108.00
19/10/2016	R186 On 03-November-16	9.66	Put	Bond Future	2	0	2	0	0.00
19/10/2016	R186 On 03-November-16	9.71	Put	Bond Future	1	0	1	0	0.00
19/10/2016	R186 On 03-November-16	8.90	Put	Bond Future	470	1	470	1	5,092.00
19/10/2016	R186 On 03-November-16	8.96	Put	Bond Future	343	0	343	0	0.00
19/10/2016	R186 On 03-November-16	8.97	Put	Bond Future	325	0	325	0	0.00
19/10/2016	R186 On 03-November-16	8.30	Put	Bond Future	3482	4	3482	4	0.00
19/10/2016	R186 On 03-November-16	8.52	Put	Bond Future	2047	2	2047	2	150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2016	R186 On 03-November-16	8.95	Put	Bond Future	362	0	362	0	0.00
19/10/2016	R186 On 03-November-16	9.20	Put	Bond Future	78	0	78	0	0.00
19/10/2016	R186 On 03-November-16	8.82	Put	Bond Future	687	1	687	1	150.00
19/10/2016	R186 On 03-November-16	9.40	Put	Bond Future	17	0	17	0	0.00
19/10/2016	R186 On 02-February-17			Bond Future	8.81	111.9863	8.8140	111.9863	5,191.00
19/10/2016	R186 On 02-February-17	9.50	Call	Bond Future	5301	5	5301	5	0.00
19/10/2016	R186 On 02-February-17	8.87	Call	Bond Future	2420	2	2420	2	0.00
19/10/2016	R186 On 02-February-17	9.40	Call	Bond Future	4782	5	4782	5	0.00
19/10/2016	R186 On 02-February-17	8.60	Call	Bond Future	1545	1	1545	1	7,000.00
19/10/2016	R186 On 02-February-17	8.81	Call	Bond Future	2205	2	2205	2	0.00
19/10/2016	R186 On 02-February-17	8.00	Call	Bond Future	411	0	411	0	7,000.00
19/10/2016	R186 On 02-February-17	8.37	Call	Bond Future	986	1	986	1	500.00
19/10/2016	R186 On 02-February-17	8.79	Call	Bond Future	2136	2	2136	2	0.00
19/10/2016	R186 On 02-February-17	8.43	Call	Bond Future	1116	1	1116	1	750.00
19/10/2016	R186 On 02-February-17	8.80	Call	Bond Future	2170	2	2170	2	0.00
19/10/2016	R186 On 02-February-17	8.90	Call	Bond Future	2531	2	2531	2	0.00
19/10/2016	R186 On 02-February-17	9.50	Put	Bond Future	652	1	652	1	13,500.00
19/10/2016	R186 On 02-February-17	8.87	Put	Bond Future	2030	2	2030	2	500.00
19/10/2016	R186 On 02-February-17	9.40	Put	Bond Future	794	1	794	1	750.00
19/10/2016	R186 On 02-February-17	8.37	Put	Bond Future	4142	4	4142	4	0.00
19/10/2016	R186 On 02-February-17	8.79	Put	Bond Future	2304	3	2304	3	0.00
19/10/2016	R186 On 02-February-17	8.60	Put	Bond Future	3052	3	3052	3	0.00
19/10/2016	R186 On 02-February-17	8.00	Put	Bond Future	6291	7	6291	7	0.00
19/10/2016	R186 On 02-February-17	8.81	Put	Bond Future	2233	2	2233	2	0.00
19/10/2016	R186 On 02-February-17	8.80	Put	Bond Future	2268	2	2268	2	0.00
19/10/2016	R186 On 02-February-17	8.90	Put	Bond Future	1934	2	1934	2	750.00
19/10/2016	R186 On 02-February-17	8.43	Put	Bond Future	3839	4	3839	4	0.00
19/10/2016	R186 On 04-May-17			Bond Future	8.85	114.2017	8.8474	114.2017	0.00
19/10/2016	R186 On 04-May-17	8.90	Call	Bond Future	3200	3	3200	3	0.00
19/10/2016	R186 On 04-May-17	8.91	Call	Bond Future	3235	3	3235	3	0.00
19/10/2016	R186 On 04-May-17	8.89	Call	Bond Future	3164	3	3164	3	0.00
19/10/2016	R186 On 04-May-17	8.89	Put	Bond Future	2874	3	2874	3	0.00
19/10/2016	R186 On 04-May-17	8.90	Put	Bond Future	2841	3	2841	3	0.00
19/10/2016	R186 On 04-May-17	8.91	Put	Bond Future	2808	3	2808	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
19/10/2016	R186 On 03-August-17			Bond Future	8.87	8.9200	8.8679	8.9200	0.00
19/10/2016	R186 On 03-August-17	8.93	Call	Bond Future	3846	0	3846	0	0.00
19/10/2016	R186 On 03-August-17	8.91	Call	Bond Future	3777	0	3777	0	0.00
19/10/2016	R186 On 03-August-17	8.92	Call	Bond Future	3812	0	3812	0	0.00
19/10/2016	R186 On 03-August-17	8.91	Put	Bond Future	3496	0	3496	0	0.00
19/10/2016	R186 On 03-August-17	8.92	Put	Bond Future	3463	0	3463	0	0.00
19/10/2016	R186 On 03-August-17	8.93	Put	Bond Future	3431	0	3431	0	0.00
19/10/2016	R197 On 03-November-16			Bond Future	303.55	303.4510	303.5498	303.4510	861.00
19/10/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
19/10/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
19/10/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
19/10/2016	R197 On 03-November-16	303.57	Put	Bond Future	20	0	20	0	0.00
19/10/2016	R197 On 03-November-16	303.58	Put	Bond Future	30	0	30	0	0.00
19/10/2016	R197 On 03-November-16	303.56	Put	Bond Future	10	0	10	0	0.00
19/10/2016	R197 On 02-February-17			Bond Future	302.68	302.5800	302.6828	302.5800	0.00
19/10/2016	R197 On 02-February-17	302.58	Call	Bond Future	103	0	103	0	0.00
19/10/2016	R197 On 02-February-17	302.59	Call	Bond Future	93	0	93	0	0.00
19/10/2016	R197 On 02-February-17	302.57	Call	Bond Future	113	0	113	0	0.00
19/10/2016	R197 On 02-February-17	302.58	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R197 On 02-February-17	302.59	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R197 On 02-February-17	302.57	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R197 On 04-May-17			Bond Future	308.68	308.5900	308.6818	308.5900	0.00
19/10/2016	R197 On 04-May-17	308.58	Call	Bond Future	102	0	102	0	0.00
19/10/2016	R197 On 04-May-17	308.59	Call	Bond Future	92	0	92	0	0.00
19/10/2016	R197 On 04-May-17	308.60	Call	Bond Future	82	0	82	0	0.00
19/10/2016	R197 On 04-May-17	308.59	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R197 On 04-May-17	308.60	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R197 On 04-May-17	308.58	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R197 On 03-August-17			Bond Future	308.15	308.0600	308.1529	308.0600	0.00
19/10/2016	R197 On 03-August-17	308.05	Call	Bond Future	103	0	103	0	0.00
19/10/2016	R197 On 03-August-17	308.07	Call	Bond Future	83	0	83	0	0.00
19/10/2016	R197 On 03-August-17	308.06	Call	Bond Future	93	0	93	0	0.00
19/10/2016	R197 On 03-August-17	308.05	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R197 On 03-August-17	308.06	Put	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
19/10/2016	R197 On 03-August-17	308.07	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R202 On 03-November-16			Bond Future	250.73	250.4784	250.7283	250.4784	33,832.00
19/10/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
19/10/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
19/10/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
19/10/2016	R202 On 03-November-16	253.86	Put	Bond Future	3132	3	3132	3	0.00
19/10/2016	R202 On 03-November-16	253.87	Put	Bond Future	3142	3	3142	3	0.00
19/10/2016	R202 On 03-November-16	253.85	Put	Bond Future	3122	3	3122	3	0.00
19/10/2016	R202 On 02-February-17			Bond Future	251.98	251.7300	251.9801	251.7300	1,746.00
19/10/2016	R202 On 02-February-17	251.72	Call	Bond Future	260	0	260	0	0.00
19/10/2016	R202 On 02-February-17	251.74	Call	Bond Future	240	0	240	0	0.00
19/10/2016	R202 On 02-February-17	251.73	Call	Bond Future	250	0	250	0	0.00
19/10/2016	R202 On 02-February-17	251.72	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R202 On 02-February-17	251.74	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R202 On 02-February-17	251.73	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R202 On 04-May-17			Bond Future	256.97	256.7200	256.9743	256.7200	0.00
19/10/2016	R202 On 04-May-17	256.71	Call	Bond Future	264	0	264	0	0.00
19/10/2016	R202 On 04-May-17	256.73	Call	Bond Future	244	0	244	0	0.00
19/10/2016	R202 On 04-May-17	256.72	Call	Bond Future	254	0	254	0	0.00
19/10/2016	R202 On 04-May-17	256.71	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R202 On 04-May-17	256.72	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R202 On 04-May-17	256.73	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R202 On 03-August-17			Bond Future	258.61	258.3600	258.6125	258.3600	0.00
19/10/2016	R202 On 03-August-17	258.37	Call	Bond Future	243	0	243	0	0.00
19/10/2016	R202 On 03-August-17	258.36	Call	Bond Future	253	0	253	0	0.00
19/10/2016	R202 On 03-August-17	258.35	Call	Bond Future	263	0	263	0	0.00
19/10/2016	R202 On 03-August-17	258.36	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R202 On 03-August-17	258.37	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R202 On 03-August-17	258.35	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R203 On 03-November-16			Bond Future	7.63	101.6917	7.6322	101.6917	23,024.00
19/10/2016	R203 On 03-November-16	8.84	Call	Bond Future	976	1	976	1	0.00
19/10/2016	R203 On 03-November-16	8.86	Call	Bond Future	992	1	992	1	0.00
19/10/2016	R203 On 03-November-16	8.85	Call	Bond Future	984	1	984	1	0.00
19/10/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00

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19/10/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R203 On 02-February-17			Bond Future	7.62	103.6323	7.6204	103.6323	620.00
19/10/2016	R203 On 02-February-17	7.70	Call	Bond Future	169	0	169	0	0.00
19/10/2016	R203 On 02-February-17	7.72	Call	Bond Future	175	0	175	0	0.00
19/10/2016	R203 On 02-February-17	7.71	Call	Bond Future	172	0	172	0	0.00
19/10/2016	R203 On 02-February-17	7.71	Put	Bond Future	120	0	120	0	0.00
19/10/2016	R203 On 02-February-17	7.72	Put	Bond Future	118	0	118	0	0.00
19/10/2016	R203 On 02-February-17	7.70	Put	Bond Future	123	0	123	0	0.00
19/10/2016	R203 On 04-May-17			Bond Future	7.24	101.5080	7.2357	101.5080	0.00
19/10/2016	R203 On 04-May-17	6.91	Call	Bond Future	67	0	67	0	0.00
19/10/2016	R203 On 04-May-17	6.92	Call	Bond Future	68	0	68	0	0.00
19/10/2016	R203 On 04-May-17	6.93	Call	Bond Future	70	0	70	0	0.00
19/10/2016	R203 On 04-May-17	6.92	Put	Bond Future	179	0	179	0	0.00
19/10/2016	R203 On 04-May-17	6.91	Put	Bond Future	181	0	181	0	0.00
19/10/2016	R203 On 04-May-17	6.93	Put	Bond Future	177	0	177	0	0.00
19/10/2016	R203 On 03-August-17			Bond Future	4.69	4.8800	4.6904	4.8800	0.00
19/10/2016	R203 On 03-August-17	4.87	Call	Bond Future	51	0	51	0	0.00
19/10/2016	R203 On 03-August-17	4.89	Call	Bond Future	52	0	52	0	0.00
19/10/2016	R203 On 03-August-17	4.88	Call	Bond Future	51	0	51	0	0.00
19/10/2016	R203 On 03-August-17	4.88	Put	Bond Future	31	0	31	0	0.00
19/10/2016	R203 On 03-August-17	4.89	Put	Bond Future	31	0	31	0	0.00
19/10/2016	R203 On 03-August-17	4.87	Put	Bond Future	31	0	31	0	0.00
19/10/2016	R204 On 03-November-16			Bond Future	7.83	103.3199	7.8254	103.3199	32,592.00
19/10/2016	R204 On 03-November-16	9.22	Call	Bond Future	2636	3	2636	3	0.00
19/10/2016	R204 On 03-November-16	9.21	Call	Bond Future	2618	3	2618	3	0.00
19/10/2016	R204 On 03-November-16	9.23	Call	Bond Future	2655	3	2655	3	0.00
19/10/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R204 On 02-February-17			Bond Future	7.84	101.2513	7.8403	101.2513	28.00
19/10/2016	R204 On 02-February-17	8.28	Call	Bond Future	920	1	920	1	0.00
19/10/2016	R204 On 02-February-17	8.29	Call	Bond Future	933	1	933	1	0.00
19/10/2016	R204 On 02-February-17	8.30	Call	Bond Future	946	1	946	1	0.00

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19/10/2016	R204 On 02-February-17	8.28	Put	Bond Future	171	0	171	0	0.00
19/10/2016	R204 On 02-February-17	8.29	Put	Bond Future	167	0	167	0	0.00
19/10/2016	R204 On 02-February-17	8.30	Put	Bond Future	163	0	163	0	0.00
19/10/2016	R204 On 04-May-17			Bond Future	7.82	103.2543	7.8166	103.2543	0.00
19/10/2016	R204 On 04-May-17	7.90	Call	Bond Future	595	1	595	1	0.00
19/10/2016	R204 On 04-May-17	7.92	Call	Bond Future	612	1	612	1	0.00
19/10/2016	R204 On 04-May-17	7.91	Call	Bond Future	603	1	603	1	0.00
19/10/2016	R204 On 04-May-17	7.91	Put	Bond Future	464	0	464	0	0.00
19/10/2016	R204 On 04-May-17	7.92	Put	Bond Future	457	0	457	0	0.00
19/10/2016	R204 On 04-May-17	7.90	Put	Bond Future	470	0	470	0	0.00
19/10/2016	R204 On 03-August-17			Bond Future	7.71	7.7600	7.7146	7.7600	0.00
19/10/2016	R204 On 03-August-17	7.75	Call	Bond Future	573	0	573	0	0.00
19/10/2016	R204 On 03-August-17	7.76	Call	Bond Future	580	0	580	0	0.00
19/10/2016	R204 On 03-August-17	7.77	Call	Bond Future	586	0	586	0	0.00
19/10/2016	R204 On 03-August-17	7.75	Put	Bond Future	527	0	527	0	0.00
19/10/2016	R204 On 03-August-17	7.76	Put	Bond Future	521	0	521	0	0.00
19/10/2016	R204 On 03-August-17	7.77	Put	Bond Future	516	0	516	0	0.00
19/10/2016	R207 On 03-November-16			Bond Future	8.04	100.0115	8.0361	100.0115	58,813.00
19/10/2016	R207 On 03-November-16	7.94	Call	Bond Future	165	0	165	0	0.00
19/10/2016	R207 On 03-November-16	7.93	Call	Bond Future	155	0	155	0	0.00
19/10/2016	R207 On 03-November-16	7.95	Call	Bond Future	175	0	175	0	0.00
19/10/2016	R207 On 03-November-16	7.94	Put	Bond Future	427	0	427	0	0.00
19/10/2016	R207 On 03-November-16	7.95	Put	Bond Future	410	0	410	0	0.00
19/10/2016	R207 On 03-November-16	7.93	Put	Bond Future	445	1	445	1	0.00
19/10/2016	R207 On 02-February-17			Bond Future	8.06	98.2775	8.0627	98.2775	21.00
19/10/2016	R207 On 02-February-17	8.91	Call	Bond Future	2222	2	2222	2	62.00
19/10/2016	R207 On 02-February-17	9.22	Call	Bond Future	2924	3	2924	3	0.00
19/10/2016	R207 On 02-February-17	9.24	Call	Bond Future	2970	3	2970	3	0.00
19/10/2016	R207 On 02-February-17	9.23	Call	Bond Future	2947	3	2947	3	0.00
19/10/2016	R207 On 02-February-17	8.91	Put	Bond Future	101	0	101	0	0.00
19/10/2016	R207 On 02-February-17	9.22	Put	Bond Future	42	0	42	0	0.00
19/10/2016	R207 On 02-February-17	9.24	Put	Bond Future	39	0	39	0	0.00
19/10/2016	R207 On 02-February-17	9.23	Put	Bond Future	40	0	40	0	0.00
19/10/2016	R207 On 04-May-17			Bond Future	8.08	100.2218	8.0756	100.2218	0.00

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19/10/2016	R207 On 04-May-17	8.20	Call	Bond Future	1021	1	1021	1	0.00
19/10/2016	R207 On 04-May-17	8.22	Call	Bond Future	1047	1	1047	1	0.00
19/10/2016	R207 On 04-May-17	8.21	Call	Bond Future	1034	1	1034	1	0.00
19/10/2016	R207 On 04-May-17	8.22	Put	Bond Future	709	1	709	1	0.00
19/10/2016	R207 On 04-May-17	8.20	Put	Bond Future	729	1	729	1	0.00
19/10/2016	R207 On 04-May-17	8.21	Put	Bond Future	719	1	719	1	0.00
19/10/2016	R207 On 03-August-17			Bond Future	8.05	98.6410	8.0492	98.6410	0.00
19/10/2016	R207 On 03-August-17	8.19	Call	Bond Future	1127	1	1127	1	51.00
19/10/2016	R207 On 03-August-17	8.40	Call	Bond Future	1400	1	1400	1	0.00
19/10/2016	R207 On 03-August-17	8.39	Call	Bond Future	1386	1	1386	1	0.00
19/10/2016	R207 On 03-August-17	8.41	Call	Bond Future	1414	1	1414	1	0.00
19/10/2016	R207 On 03-August-17	8.39	Put	Bond Future	657	1	657	1	0.00
19/10/2016	R207 On 03-August-17	8.41	Put	Bond Future	642	1	642	1	0.00
19/10/2016	R207 On 03-August-17	8.19	Put	Bond Future	825	1	825	1	0.00
19/10/2016	R207 On 03-August-17	8.40	Put	Bond Future	650	1	650	1	0.00
19/10/2016	R208 On 03-November-16			Bond Future	8.22	95.2440	8.2225	95.2440	30,390.00
19/10/2016	R208 On 03-November-16	9.57	Call	Bond Future	4587	4	4587	4	0.00
19/10/2016	R208 On 03-November-16	9.58	Call	Bond Future	4620	4	4620	4	0.00
19/10/2016	R208 On 03-November-16	9.59	Call	Bond Future	4653	5	4653	5	0.00
19/10/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R208 On 02-February-17			Bond Future	8.26	97.0615	8.2588	97.0615	0.00
19/10/2016	R208 On 02-February-17	8.64	Call	Bond Future	1733	2	1733	2	0.00
19/10/2016	R208 On 02-February-17	8.63	Call	Bond Future	1710	2	1710	2	0.00
19/10/2016	R208 On 02-February-17	8.65	Call	Bond Future	1757	2	1757	2	0.00
19/10/2016	R208 On 02-February-17	8.64	Put	Bond Future	470	1	470	1	0.00
19/10/2016	R208 On 02-February-17	8.65	Put	Bond Future	461	1	461	1	0.00
19/10/2016	R208 On 02-February-17	8.63	Put	Bond Future	480	1	480	1	0.00
19/10/2016	R208 On 04-May-17			Bond Future	8.28	95.5778	8.2779	95.5778	0.00
19/10/2016	R208 On 04-May-17	8.37	Call	Bond Future	1406	1	1406	1	0.00
19/10/2016	R208 On 04-May-17	8.39	Call	Bond Future	1441	1	1441	1	0.00
19/10/2016	R208 On 04-May-17	8.38	Call	Bond Future	1423	1	1423	1	0.00
19/10/2016	R208 On 04-May-17	8.37	Put	Bond Future	1114	1	1114	1	0.00

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19/10/2016	R208 On 04-May-17	8.39	Put	Bond Future	1086	1	1086	1	0.00
19/10/2016	R208 On 04-May-17	8.38	Put	Bond Future	1100	1	1100	1	0.00
19/10/2016	R208 On 03-August-17			Bond Future	8.27	8.3100	8.2710	8.3100	0.00
19/10/2016	R208 On 03-August-17	8.30	Call	Bond Future	1459	0	1459	0	0.00
19/10/2016	R208 On 03-August-17	8.32	Call	Bond Future	1491	0	1491	0	0.00
19/10/2016	R208 On 03-August-17	8.31	Call	Bond Future	1475	0	1475	0	0.00
19/10/2016	R208 On 03-August-17	8.31	Put	Bond Future	1358	0	1358	0	0.00
19/10/2016	R208 On 03-August-17	8.32	Put	Bond Future	1344	0	1344	0	0.00
19/10/2016	R208 On 03-August-17	8.30	Put	Bond Future	1372	0	1372	0	0.00
19/10/2016	R209 On 03-November-16			Bond Future	9.30	73.2151	9.3023	73.2151	37,761.00
19/10/2016	R209 On 03-November-16	10.24	Call	Bond Future	6164	6	6164	6	0.00
19/10/2016	R209 On 03-November-16	10.26	Call	Bond Future	6286	6	6286	6	0.00
19/10/2016	R209 On 03-November-16	8.81	Call	Bond Future	50	0	50	0	345.00
19/10/2016	R209 On 03-November-16	10.25	Call	Bond Future	6225	6	6225	6	0.00
19/10/2016	R209 On 03-November-16	9.05	Call	Bond Future	259	0	259	0	0.00
19/10/2016	R209 On 03-November-16	9.45	Call	Bond Future	1486	1	1486	1	0.00
19/10/2016	R209 On 03-November-16	9.04	Call	Bond Future	244	0	244	0	0.00
19/10/2016	R209 On 03-November-16	9.34	Call	Bond Future	1018	1	1018	1	0.00
19/10/2016	R209 On 03-November-16	8.87	Call	Bond Future	79	0	79	0	250.00
19/10/2016	R209 On 03-November-16	9.42	Call	Bond Future	1349	1	1349	1	120.00
19/10/2016	R209 On 03-November-16	9.05	Put	Bond Future	2066	2	2066	2	250.00
19/10/2016	R209 On 03-November-16	8.81	Put	Bond Future	3638	4	3638	4	0.00
19/10/2016	R209 On 03-November-16	10.26	Put	Bond Future	2	0	2	0	0.00
19/10/2016	R209 On 03-November-16	9.45	Put	Bond Future	459	1	459	1	250.00
19/10/2016	R209 On 03-November-16	10.25	Put	Bond Future	2	0	2	0	0.00
19/10/2016	R209 On 03-November-16	10.24	Put	Bond Future	2	0	2	0	0.00
19/10/2016	R209 On 03-November-16	9.04	Put	Bond Future	2124	2	2124	2	345.00
19/10/2016	R209 On 03-November-16	9.42	Put	Bond Future	529	1	529	1	0.00
19/10/2016	R209 On 03-November-16	8.87	Put	Bond Future	3216	3	3216	3	0.00
19/10/2016	R209 On 03-November-16	9.34	Put	Bond Future	754	1	754	1	345.00
19/10/2016	R209 On 02-February-17			Bond Future	9.34	74.6123	9.3435	74.6123	0.00
19/10/2016	R209 On 02-February-17	9.55	Call	Bond Future	3119	3	3119	3	0.00
19/10/2016	R209 On 02-February-17	9.53	Call	Bond Future	3038	3	3038	3	0.00
19/10/2016	R209 On 02-February-17	9.54	Call	Bond Future	3079	3	3079	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
19/10/2016	R209 On 02-February-17	9.53	Put	Bond Future	1756	2	1756	2	0.00
19/10/2016	R209 On 02-February-17	9.54	Put	Bond Future	1728	2	1728	2	0.00
19/10/2016	R209 On 02-February-17	9.55	Put	Bond Future	1701	2	1701	2	0.00
19/10/2016	R209 On 04-May-17			Bond Future	9.38	72.9366	9.3783	72.9366	0.00
19/10/2016	R209 On 04-May-17	9.46	Call	Bond Future	3514	3	3514	3	0.00
19/10/2016	R209 On 04-May-17	9.48	Call	Bond Future	3586	3	3586	3	0.00
19/10/2016	R209 On 04-May-17	9.47	Call	Bond Future	3550	3	3550	3	0.00
19/10/2016	R209 On 04-May-17	9.46	Put	Bond Future	2953	3	2953	3	0.00
19/10/2016	R209 On 04-May-17	9.47	Put	Bond Future	2920	3	2920	3	0.00
19/10/2016	R209 On 04-May-17	9.48	Put	Bond Future	2888	3	2888	3	0.00
19/10/2016	R209 On 03-August-17			Bond Future	9.40	9.4400	9.4044	9.4400	0.00
19/10/2016	R209 On 03-August-17	9.44	Call	Bond Future	4061	0	4061	0	0.00
19/10/2016	R209 On 03-August-17	9.43	Call	Bond Future	4027	0	4027	0	0.00
19/10/2016	R209 On 03-August-17	9.45	Call	Bond Future	4096	0	4096	0	0.00
19/10/2016	R209 On 03-August-17	9.45	Put	Bond Future	3784	0	3784	0	0.00
19/10/2016	R209 On 03-August-17	9.44	Put	Bond Future	3818	0	3818	0	0.00
19/10/2016	R209 On 03-August-17	9.43	Put	Bond Future	3852	0	3852	0	0.00
19/10/2016	R210 On 03-November-16			Bond Future	187.33	187.2633	187.3258	187.2633	2,071.00
19/10/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
19/10/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
19/10/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
19/10/2016	R210 On 03-November-16	188.90	Put	Bond Future	1574	2	1574	2	0.00
19/10/2016	R210 On 03-November-16	188.91	Put	Bond Future	1584	2	1584	2	0.00
19/10/2016	R210 On 03-November-16	188.92	Put	Bond Future	1594	2	1594	2	0.00
19/10/2016	R210 On 02-February-17			Bond Future	190.91	190.8500	190.9105	190.8500	0.00
19/10/2016	R210 On 02-February-17	190.86	Call	Bond Future	50	0	50	0	0.00
19/10/2016	R210 On 02-February-17	190.84	Call	Bond Future	70	0	70	0	0.00
19/10/2016	R210 On 02-February-17	190.85	Call	Bond Future	60	0	60	0	0.00
19/10/2016	R210 On 02-February-17	190.86	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R210 On 02-February-17	190.84	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R210 On 02-February-17	190.85	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R210 On 04-May-17			Bond Future	192.38	192.3200	192.3779	192.3200	0.00
19/10/2016	R210 On 04-May-17	192.32	Call	Bond Future	58	0	58	0	0.00
19/10/2016	R210 On 04-May-17	192.31	Call	Bond Future	68	0	68	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
19/10/2016	R210 On 04-May-17	192.33	Call	Bond Future	48	0	48	0	0.00
19/10/2016	R210 On 04-May-17	192.31	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R210 On 04-May-17	192.32	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R210 On 04-May-17	192.33	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R210 On 03-August-17			Bond Future	196.35	196.2900	196.3482	196.2900	0.00
19/10/2016	R210 On 03-August-17	196.28	Call	Bond Future	68	0	68	0	0.00
19/10/2016	R210 On 03-August-17	196.29	Call	Bond Future	58	0	58	0	0.00
19/10/2016	R210 On 03-August-17	196.30	Call	Bond Future	48	0	48	0	0.00
19/10/2016	R210 On 03-August-17	196.29	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R210 On 03-August-17	196.30	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R210 On 03-August-17	196.28	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R211 On 03-November-16			Bond Future	141.59	142.2065	141.5897	142.2065	56.00
19/10/2016	R211 On 03-November-16	141.76	Call	Bond Future	0	0	0	0	0.00
19/10/2016	R211 On 03-November-16	141.75	Call	Bond Future	0	0	0	0	0.00
19/10/2016	R211 On 03-November-16	141.74	Call	Bond Future	0	0	0	0	0.00
19/10/2016	R211 On 03-November-16	141.75	Put	Bond Future	160	0	160	0	0.00
19/10/2016	R211 On 03-November-16	141.74	Put	Bond Future	150	0	150	0	0.00
19/10/2016	R211 On 03-November-16	141.76	Put	Bond Future	170	0	170	0	0.00
19/10/2016	R212 On 03-November-16			Bond Future	148.51	148.3879	148.5084	148.3879	3,049.00
19/10/2016	R212 On 03-November-16	148.11	Call	Bond Future	398	0	398	0	0.00
19/10/2016	R212 On 03-November-16	148.12	Call	Bond Future	388	0	388	0	0.00
19/10/2016	R212 On 03-November-16	148.10	Call	Bond Future	408	0	408	0	0.00
19/10/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R212 On 02-February-17			Bond Future	149.40	149.2800	149.4009	149.2800	0.00
19/10/2016	R212 On 02-February-17	149.27	Call	Bond Future	131	0	131	0	0.00
19/10/2016	R212 On 02-February-17	149.29	Call	Bond Future	111	0	111	0	0.00
19/10/2016	R212 On 02-February-17	149.28	Call	Bond Future	121	0	121	0	0.00
19/10/2016	R212 On 02-February-17	149.27	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R212 On 02-February-17	149.28	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R212 On 02-February-17	149.29	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R212 On 04-May-17			Bond Future	152.36	152.2400	152.3620	152.2400	0.00
19/10/2016	R212 On 04-May-17	152.25	Call	Bond Future	112	0	112	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
19/10/2016	R212 On 04-May-17	152.24	Call	Bond Future	122	0	122	0	0.00
19/10/2016	R212 On 04-May-17	152.23	Call	Bond Future	132	0	132	0	0.00
19/10/2016	R212 On 04-May-17	152.24	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R212 On 04-May-17	152.25	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R212 On 04-May-17	152.23	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R212 On 03-August-17			Bond Future	153.48	153.3500	153.4764	153.3500	0.00
19/10/2016	R212 On 03-August-17	153.34	Call	Bond Future	136	0	136	0	0.00
19/10/2016	R212 On 03-August-17	153.35	Call	Bond Future	126	0	126	0	0.00
19/10/2016	R212 On 03-August-17	153.36	Call	Bond Future	116	0	116	0	0.00
19/10/2016	R212 On 03-August-17	153.34	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R212 On 03-August-17	153.35	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R212 On 03-August-17	153.36	Put	Bond Future	0	0	0	0	0.00
19/10/2016	R213 On 03-November-16			Bond Future	9.19	83.7973	9.1882	83.7973	42,360.00
19/10/2016	R213 On 03-November-16	10.20	Call	Bond Future	6589	6	6589	6	0.00
19/10/2016	R213 On 03-November-16	10.19	Call	Bond Future	6528	6	6528	6	0.00
19/10/2016	R213 On 03-November-16	10.18	Call	Bond Future	6466	6	6466	6	0.00
19/10/2016	R213 On 03-November-16	10.19	Put	Bond Future	1	0	1	0	0.00
19/10/2016	R213 On 03-November-16	10.18	Put	Bond Future	1	0	1	0	0.00
19/10/2016	R213 On 03-November-16	10.20	Put	Bond Future	1	0	1	0	0.00
19/10/2016	R213 On 02-February-17			Bond Future	9.23	85.3964	9.2346	85.3964	0.00
19/10/2016	R213 On 02-February-17	9.40	Call	Bond Future	2889	3	2889	3	0.00
19/10/2016	R213 On 02-February-17	9.42	Call	Bond Future	2967	3	2967	3	0.00
19/10/2016	R213 On 02-February-17	9.41	Call	Bond Future	2928	3	2928	3	0.00
19/10/2016	R213 On 02-February-17	9.40	Put	Bond Future	1772	2	1772	2	0.00
19/10/2016	R213 On 02-February-17	9.42	Put	Bond Future	1717	2	1717	2	0.00
19/10/2016	R213 On 02-February-17	9.41	Put	Bond Future	1744	2	1744	2	0.00
19/10/2016	R213 On 04-May-17			Bond Future	9.27	83.5326	9.2702	83.5326	0.00
19/10/2016	R213 On 04-May-17	9.37	Call	Bond Future	3450	3	3450	3	0.00
19/10/2016	R213 On 04-May-17	9.36	Call	Bond Future	3414	3	3414	3	0.00
19/10/2016	R213 On 04-May-17	9.35	Call	Bond Future	3379	3	3379	3	0.00
19/10/2016	R213 On 04-May-17	9.36	Put	Bond Future	2812	3	2812	3	0.00
19/10/2016	R213 On 04-May-17	9.37	Put	Bond Future	2781	3	2781	3	0.00
19/10/2016	R213 On 04-May-17	9.35	Put	Bond Future	2844	3	2844	3	0.00
19/10/2016	R213 On 03-August-17			Bond Future	9.30	9.3400	9.2962	9.3400	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
19/10/2016	R213 On 03-August-17	9.33	Call	Bond Future	3889	0	3889	0	0.00
19/10/2016	R213 On 03-August-17	9.34	Call	Bond Future	3923	0	3923	0	0.00
19/10/2016	R213 On 03-August-17	9.35	Call	Bond Future	3957	0	3957	0	0.00
19/10/2016	R213 On 03-August-17	9.34	Put	Bond Future	3632	0	3632	0	0.00
19/10/2016	R213 On 03-August-17	9.35	Put	Bond Future	3599	0	3599	0	0.00
19/10/2016	R213 On 03-August-17	9.33	Put	Bond Future	3664	0	3664	0	0.00
19/10/2016	R214 On 03-November-16			Bond Future	9.37	73.5736	9.3725	73.5736	29,619.00
19/10/2016	R214 On 03-November-16	10.35	Call	Bond Future	6660	6	6660	6	0.00
19/10/2016	R214 On 03-November-16	10.33	Call	Bond Future	6534	6	6534	6	0.00
19/10/2016	R214 On 03-November-16	10.34	Call	Bond Future	6597	6	6597	6	0.00
19/10/2016	R214 On 03-November-16	10.33	Put	Bond Future	2	0	2	0	0.00
19/10/2016	R214 On 03-November-16	10.34	Put	Bond Future	2	0	2	0	0.00
19/10/2016	R214 On 03-November-16	10.35	Put	Bond Future	2	0	2	0	0.00
19/10/2016	R214 On 02-February-17			Bond Future	9.41	74.9775	9.4150	74.9775	7,379.00
19/10/2016	R214 On 02-February-17	9.67	Call	Bond Future	3516	3	3516	3	0.00
19/10/2016	R214 On 02-February-17	9.66	Call	Bond Future	3473	3	3473	3	0.00
19/10/2016	R214 On 02-February-17	9.68	Call	Bond Future	3560	3	3560	3	0.00
19/10/2016	R214 On 02-February-17	9.67	Put	Bond Future	1690	2	1690	2	0.00
19/10/2016	R214 On 02-February-17	9.68	Put	Bond Future	1664	2	1664	2	0.00
19/10/2016	R214 On 02-February-17	9.66	Put	Bond Future	1717	2	1717	2	0.00
19/10/2016	R214 On 04-May-17			Bond Future	9.45	73.1615	9.4484	73.1615	0.00
19/10/2016	R214 On 04-May-17	9.58	Call	Bond Future	3922	4	3922	4	0.00
19/10/2016	R214 On 04-May-17	9.56	Call	Bond Future	3845	4	3845	4	0.00
19/10/2016	R214 On 04-May-17	9.57	Call	Bond Future	3883	4	3883	4	0.00
19/10/2016	R214 On 04-May-17	9.56	Put	Bond Future	3041	3	3041	3	0.00
19/10/2016	R214 On 04-May-17	9.57	Put	Bond Future	3009	3	3009	3	0.00
19/10/2016	R214 On 04-May-17	9.58	Put	Bond Future	2977	3	2977	3	0.00
19/10/2016	R214 On 03-August-17			Bond Future	9.47	9.5200	9.4738	9.5200	0.00
19/10/2016	R214 On 03-August-17	9.51	Call	Bond Future	4306	0	4306	0	0.00
19/10/2016	R214 On 03-August-17	9.53	Call	Bond Future	4381	0	4381	0	0.00
19/10/2016	R214 On 03-August-17	9.52	Call	Bond Future	4343	0	4343	0	0.00
19/10/2016	R214 On 03-August-17	9.52	Put	Bond Future	4011	0	4011	0	0.00
19/10/2016	R214 On 03-August-17	9.53	Put	Bond Future	3977	0	3977	0	0.00
19/10/2016	R214 On 03-August-17	9.51	Put	Bond Future	4046	0	4046	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
19/10/2016	R248 On 03-November-16			Bond Future	9.43	94.5121	9.4278	94.5121	64,689.00
19/10/2016	R248 On 03-November-16	10.39	Call	Bond Future	8342	8	8342	8	0.00
19/10/2016	R248 On 03-November-16	10.38	Call	Bond Future	8262	8	8262	8	0.00
19/10/2016	R248 On 03-November-16	10.37	Call	Bond Future	8183	8	8183	8	0.00
19/10/2016	R248 On 03-November-16	10.38	Put	Bond Future	4	0	4	0	0.00
19/10/2016	R248 On 03-November-16	10.39	Put	Bond Future	4	0	4	0	0.00
19/10/2016	R248 On 03-November-16	10.37	Put	Bond Future	5	0	5	0	0.00
19/10/2016	R248 On 02-February-17			Bond Future	9.47	96.3156	9.4718	96.3156	0.00
19/10/2016	R248 On 02-February-17	9.76	Call	Bond Future	4811	5	4811	5	0.00
19/10/2016	R248 On 02-February-17	9.77	Call	Bond Future	4867	5	4867	5	0.00
19/10/2016	R248 On 02-February-17	9.78	Call	Bond Future	4923	5	4923	5	0.00
19/10/2016	R248 On 02-February-17	9.77	Put	Bond Future	2157	2	2157	2	0.00
19/10/2016	R248 On 02-February-17	9.76	Put	Bond Future	2190	2	2190	2	0.00
19/10/2016	R248 On 02-February-17	9.78	Put	Bond Future	2124	2	2124	2	0.00
19/10/2016	R248 On 04-May-17			Bond Future	9.51	93.7796	9.5068	93.7796	0.00
19/10/2016	R248 On 04-May-17	9.67	Call	Bond Future	5304	5	5304	5	0.00
19/10/2016	R248 On 04-May-17	9.66	Call	Bond Future	5255	5	5255	5	0.00
19/10/2016	R248 On 04-May-17	9.65	Call	Bond Future	5206	5	5206	5	0.00
19/10/2016	R248 On 04-May-17	9.66	Put	Bond Future	3854	4	3854	4	0.00
19/10/2016	R248 On 04-May-17	9.67	Put	Bond Future	3813	4	3813	4	0.00
19/10/2016	R248 On 04-May-17	9.65	Put	Bond Future	3896	4	3896	4	0.00
19/10/2016	R248 On 03-August-17			Bond Future	9.53	9.5700	9.5337	9.5700	0.00
19/10/2016	R248 On 03-August-17	9.57	Call	Bond Future	5677	0	5677	0	0.00
19/10/2016	R248 On 03-August-17	9.58	Call	Bond Future	5723	0	5723	0	0.00
19/10/2016	R248 On 03-August-17	9.56	Call	Bond Future	5632	0	5632	0	0.00
19/10/2016	R248 On 03-August-17	9.58	Put	Bond Future	5298	0	5298	0	0.00
19/10/2016	R248 On 03-August-17	9.57	Put	Bond Future	5344	0	5344	0	0.00
19/10/2016	R248 On 03-August-17	9.56	Put	Bond Future	5390	0	5390	0	0.00