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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
21/10/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	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
21/10/2016	2025 On 03-November-16			Bond Future	129.07	128.7611	129.0676	128.7611	2,542.00
21/10/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
21/10/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
21/10/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
21/10/2016	2025 On 03-November-16	129.22	Put	Bond Future	152	0	152	0	0.00
21/10/2016	2025 On 03-November-16	129.21	Put	Bond Future	142	0	142	0	0.00
21/10/2016	2025 On 03-November-16	129.23	Put	Bond Future	162	0	162	0	0.00
21/10/2016	2025 On 02-February-17			Bond Future	130.26	129.9452	130.2558	129.9452	0.00
21/10/2016	2025 On 02-February-17	129.99	Call	Bond Future	266	0	266	0	0.00
21/10/2016	2025 On 02-February-17	130.01	Call	Bond Future	246	0	246	0	0.00
21/10/2016	2025 On 02-February-17	130.00	Call	Bond Future	256	0	256	0	0.00
21/10/2016	2025 On 02-February-17	129.99	Put	Bond Future	0	0	0	0	0.00
21/10/2016	2025 On 02-February-17	130.00	Put	Bond Future	0	0	0	0	0.00
21/10/2016	2025 On 02-February-17	130.01	Put	Bond Future	0	0	0	0	0.00
21/10/2016	2025 On 04-May-17			Bond Future	132.84	132.5190	132.8360	132.5190	0.00
21/10/2016	2025 On 04-May-17	132.58	Call	Bond Future	256	0	256	0	0.00
21/10/2016	2025 On 04-May-17	132.57	Call	Bond Future	266	0	266	0	0.00
21/10/2016	2025 On 04-May-17	132.56	Call	Bond Future	276	0	276	0	0.00
21/10/2016	2025 On 04-May-17	132.57	Put	Bond Future	0	0	0	0	0.00
21/10/2016	2025 On 04-May-17	132.58	Put	Bond Future	0	0	0	0	0.00
21/10/2016	2025 On 04-May-17	132.56	Put	Bond Future	0	0	0	0	0.00
21/10/2016	2025 On 03-August-17			Bond Future	134.24	133.9205	134.2423	133.9205	0.00
21/10/2016	2025 On 03-August-17	133.98	Call	Bond Future	262	0	262	0	0.00
21/10/2016	2025 On 03-August-17	133.96	Call	Bond Future	282	0	282	0	0.00
21/10/2016	2025 On 03-August-17	133.97	Call	Bond Future	272	0	272	0	0.00
21/10/2016	2025 On 03-August-17	133.96	Put	Bond Future	0	0	0	0	0.00
21/10/2016	2025 On 03-August-17	133.98	Put	Bond Future	0	0	0	0	0.00
21/10/2016	2025 On 03-August-17	133.97	Put	Bond Future	0	0	0	0	0.00
21/10/2016	2030 On 03-November-16			Bond Future	9.22	93.2364	9.2172	93.2364	26,073.00
21/10/2016	2030 On 03-November-16	9.33	Call	Bond Future	793	1	793	1	0.00
21/10/2016	2030 On 03-November-16	9.34	Call	Bond Future	862	1	862	1	0.00
21/10/2016	2030 On 03-November-16	9.35	Call	Bond Future	932	1	932	1	0.00
21/10/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
21/10/2016	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
21/10/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
21/10/2016	2030 On 02-February-17			Bond Future	9.26	91.0085	9.2636	91.0085	8,240.00
21/10/2016	2030 On 02-February-17	9.29	Call	Bond Future	183	0	183	0	0.00
21/10/2016	2030 On 02-February-17	9.31	Call	Bond Future	322	1	322	1	0.00
21/10/2016	2030 On 02-February-17	9.30	Call	Bond Future	253	1	253	1	0.00
21/10/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
21/10/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
21/10/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
21/10/2016	2030 On 04-May-17			Bond Future	9.31	92.8062	9.3067	92.8062	0.00
21/10/2016	2030 On 04-May-17	9.34	Call	Bond Future	229	1	229	1	0.00
21/10/2016	2030 On 04-May-17	9.33	Call	Bond Future	160	0	160	0	0.00
21/10/2016	2030 On 04-May-17	9.32	Call	Bond Future	91	0	91	0	0.00
21/10/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
21/10/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
21/10/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
21/10/2016	2030 On 03-August-17			Bond Future	9.34	90.7089	9.3411	90.7089	0.00
21/10/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
21/10/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
21/10/2016	2030 On 03-August-17	9.35	Call	Bond Future	61	0	61	0	0.00
21/10/2016	2030 On 03-August-17	9.34	Put	Bond Future	7	0	7	0	0.00
21/10/2016	2030 On 03-August-17	9.33	Put	Bond Future	75	0	75	0	0.00
21/10/2016	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
21/10/2016	2032 On 03-November-16			Bond Future	9.31	92.5327	9.3124	92.5327	13,093.00
21/10/2016	2032 On 03-November-16	10.29	Call	Bond Future	6998	7	6998	7	0.00
21/10/2016	2032 On 03-November-16	10.28	Call	Bond Future	6930	7	6930	7	0.00
21/10/2016	2032 On 03-November-16	10.30	Call	Bond Future	7065	7	7065	7	0.00
21/10/2016	2032 On 03-November-16	10.28	Put	Bond Future	1	0	1	0	0.00
21/10/2016	2032 On 03-November-16	10.29	Put	Bond Future	1	0	1	0	0.00
21/10/2016	2032 On 03-November-16	10.30	Put	Bond Future	1	0	1	0	0.00
21/10/2016	2032 On 02-February-17			Bond Future	9.36	94.2973	9.3611	94.2973	1,000.00
21/10/2016	2032 On 02-February-17	9.51	Call	Bond Future	3110	3	3110	3	0.00
21/10/2016	2032 On 02-February-17	9.53	Call	Bond Future	3196	3	3196	3	0.00
21/10/2016	2032 On 02-February-17	9.52	Call	Bond Future	3153	3	3153	3	0.00
21/10/2016	2032 On 02-February-17	9.51	Put	Bond Future	2005	2	2005	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
21/10/2016	2032 On 02-February-17	9.53	Put	Bond Future	1943	2	1943	2	0.00
21/10/2016	2032 On 02-February-17	9.52	Put	Bond Future	1974	2	1974	2	0.00
21/10/2016	2032 On 04-May-17			Bond Future	9.40	91.9997	9.4025	91.9997	0.00
21/10/2016	2032 On 04-May-17	9.46	Call	Bond Future	3676	4	3676	4	0.00
21/10/2016	2032 On 04-May-17	9.45	Call	Bond Future	3639	4	3639	4	0.00
21/10/2016	2032 On 04-May-17	9.44	Call	Bond Future	3601	4	3601	4	0.00
21/10/2016	2032 On 04-May-17	9.45	Put	Bond Future	3288	3	3288	3	0.00
21/10/2016	2032 On 04-May-17	9.46	Put	Bond Future	3252	3	3252	3	0.00
21/10/2016	2032 On 04-May-17	9.44	Put	Bond Future	3324	3	3324	3	0.00
21/10/2016	2032 On 03-August-17			Bond Future	9.43	93.8934	9.4342	93.8934	0.00
21/10/2016	2032 On 03-August-17	9.44	Call	Bond Future	4225	4	4225	4	0.00
21/10/2016	2032 On 03-August-17	9.45	Call	Bond Future	4261	4	4261	4	0.00
21/10/2016	2032 On 03-August-17	9.43	Call	Bond Future	4189	4	4189	4	0.00
21/10/2016	2032 On 03-August-17	9.45	Put	Bond Future	4146	4	4146	4	0.00
21/10/2016	2032 On 03-August-17	9.43	Put	Bond Future	4220	4	4220	4	0.00
21/10/2016	2032 On 03-August-17	9.44	Put	Bond Future	4183	4	4183	4	0.00
21/10/2016	2033 On 03-November-16			Bond Future	107.55	107.6923	107.5541	107.6923	5,045.00
21/10/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
21/10/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
21/10/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
21/10/2016	2033 On 03-November-16	109.16	Put	Bond Future	1606	1	1606	1	0.00
21/10/2016	2033 On 03-November-16	109.17	Put	Bond Future	1616	1	1616	1	0.00
21/10/2016	2033 On 03-November-16	109.18	Put	Bond Future	1626	1	1626	1	0.00
21/10/2016	2033 On 02-February-17			Bond Future	109.61	109.7526	109.6104	109.7526	0.00
21/10/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
21/10/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
21/10/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
21/10/2016	2033 On 02-February-17	109.71	Put	Bond Future	100	0	100	0	0.00
21/10/2016	2033 On 02-February-17	109.72	Put	Bond Future	110	0	110	0	0.00
21/10/2016	2033 On 02-February-17	109.70	Put	Bond Future	90	0	90	0	0.00
21/10/2016	2033 On 04-May-17			Bond Future	110.74	110.8873	110.7425	110.8873	0.00
21/10/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
21/10/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
21/10/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00

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21/10/2016	2033 On 04-May-17	110.84	Put	Bond Future	98	0	98	0	0.00
21/10/2016	2033 On 04-May-17	110.85	Put	Bond Future	108	0	108	0	0.00
21/10/2016	2033 On 04-May-17	110.83	Put	Bond Future	88	0	88	0	0.00
21/10/2016	2033 On 03-August-17			Bond Future	113.03	113.1748	113.0256	113.1748	0.00
21/10/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
21/10/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
21/10/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
21/10/2016	2033 On 03-August-17	113.12	Put	Bond Future	94	0	94	0	0.00
21/10/2016	2033 On 03-August-17	113.13	Put	Bond Future	104	0	104	0	0.00
21/10/2016	2033 On 03-August-17	113.14	Put	Bond Future	114	0	114	0	0.00
21/10/2016	2037 On 03-November-16			Bond Future	9.45	94.0584	9.4520	94.0584	31,945.00
21/10/2016	2037 On 03-November-16	10.35	Call	Bond Future	7041	7	7041	7	0.00
21/10/2016	2037 On 03-November-16	10.37	Call	Bond Future	7187	7	7187	7	0.00
21/10/2016	2037 On 03-November-16	10.36	Call	Bond Future	7114	7	7114	7	0.00
21/10/2016	2037 On 03-November-16	10.36	Put	Bond Future	2	0	2	0	0.00
21/10/2016	2037 On 03-November-16	10.37	Put	Bond Future	2	0	2	0	0.00
21/10/2016	2037 On 03-November-16	10.35	Put	Bond Future	2	0	2	0	0.00
21/10/2016	2037 On 02-February-17			Bond Future	9.50	91.5958	9.4979	91.5958	18,589.00
21/10/2016	2037 On 02-February-17	9.68	Call	Bond Future	3680	4	3680	4	0.00
21/10/2016	2037 On 02-February-17	9.66	Call	Bond Future	3586	4	3586	4	0.00
21/10/2016	2037 On 02-February-17	9.67	Call	Bond Future	3633	4	3633	4	0.00
21/10/2016	2037 On 02-February-17	9.66	Put	Bond Future	2262	2	2262	2	0.00
21/10/2016	2037 On 02-February-17	9.67	Put	Bond Future	2229	2	2229	2	0.00
21/10/2016	2037 On 02-February-17	9.68	Put	Bond Future	2195	2	2195	2	0.00
21/10/2016	2037 On 04-May-17			Bond Future	9.54	93.4052	9.5407	93.4052	0.00
21/10/2016	2037 On 04-May-17	9.59	Call	Bond Future	4122	4	4122	4	0.00
21/10/2016	2037 On 04-May-17	9.58	Call	Bond Future	4081	4	4081	4	0.00
21/10/2016	2037 On 04-May-17	9.60	Call	Bond Future	4164	4	4164	4	0.00
21/10/2016	2037 On 04-May-17	9.58	Put	Bond Future	3760	4	3760	4	0.00
21/10/2016	2037 On 04-May-17	9.59	Put	Bond Future	3720	4	3720	4	0.00
21/10/2016	2037 On 04-May-17	9.60	Put	Bond Future	3681	4	3681	4	0.00
21/10/2016	2037 On 03-August-17			Bond Future	9.58	91.0698	9.5761	91.0698	0.00
21/10/2016	2037 On 03-August-17	9.58	Call	Bond Future	4785	5	4785	5	0.00
21/10/2016	2037 On 03-August-17	9.57	Call	Bond Future	4746	5	4746	5	0.00

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21/10/2016	2037 On 03-August-17	9.56	Call	Bond Future	4706	5	4706	5	0.00
21/10/2016	2037 On 03-August-17	9.56	Put	Bond Future	4837	5	4837	5	0.00
21/10/2016	2037 On 03-August-17	9.57	Put	Bond Future	4795	5	4795	5	0.00
21/10/2016	2037 On 03-August-17	9.58	Put	Bond Future	4754	5	4754	5	0.00
21/10/2016	2038 On 03-November-16			Bond Future	135.97	135.9574	135.9724	135.9574	19,405.00
21/10/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
21/10/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
21/10/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
21/10/2016	2038 On 03-November-16	136.32	Put	Bond Future	348	0	348	0	0.00
21/10/2016	2038 On 03-November-16	136.33	Put	Bond Future	358	0	358	0	0.00
21/10/2016	2038 On 03-November-16	136.31	Put	Bond Future	338	0	338	0	0.00
21/10/2016	2038 On 02-February-17			Bond Future	137.13	137.1194	137.1328	137.1194	779.00
21/10/2016	2038 On 02-February-17	137.05	Call	Bond Future	83	0	83	0	0.00
21/10/2016	2038 On 02-February-17	137.07	Call	Bond Future	63	0	63	0	0.00
21/10/2016	2038 On 02-February-17	137.06	Call	Bond Future	73	0	73	0	0.00
21/10/2016	2038 On 02-February-17	137.05	Put	Bond Future	0	0	0	0	0.00
21/10/2016	2038 On 02-February-17	137.06	Put	Bond Future	0	0	0	0	0.00
21/10/2016	2038 On 02-February-17	137.07	Put	Bond Future	0	0	0	0	0.00
21/10/2016	2038 On 04-May-17			Bond Future	139.85	139.8353	139.8493	139.8353	0.00
21/10/2016	2038 On 04-May-17	139.77	Call	Bond Future	79	0	79	0	0.00
21/10/2016	2038 On 04-May-17	139.79	Call	Bond Future	59	0	59	0	0.00
21/10/2016	2038 On 04-May-17	139.78	Call	Bond Future	69	0	69	0	0.00
21/10/2016	2038 On 04-May-17	139.78	Put	Bond Future	0	0	0	0	0.00
21/10/2016	2038 On 04-May-17	139.79	Put	Bond Future	0	0	0	0	0.00
21/10/2016	2038 On 04-May-17	139.77	Put	Bond Future	0	0	0	0	0.00
21/10/2016	2038 On 03-August-17			Bond Future	141.23	141.2211	141.2337	141.2211	0.00
21/10/2016	2038 On 03-August-17	141.17	Call	Bond Future	64	0	64	0	0.00
21/10/2016	2038 On 03-August-17	141.16	Call	Bond Future	74	0	74	0	0.00
21/10/2016	2038 On 03-August-17	141.18	Call	Bond Future	54	0	54	0	0.00
21/10/2016	2038 On 03-August-17	141.17	Put	Bond Future	0	0	0	0	0.00
21/10/2016	2038 On 03-August-17	141.16	Put	Bond Future	0	0	0	0	0.00
21/10/2016	2038 On 03-August-17	141.18	Put	Bond Future	0	0	0	0	0.00
21/10/2016	2040 On 03-November-16			Bond Future	9.49	98.1494	9.4920	98.1494	4,818.00
21/10/2016	2040 On 03-November-16	9.71	Call	Bond Future	2327	3	2327	3	0.00

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21/10/2016	2040 On 03-November-16	9.69	Call	Bond Future	2198	2	2198	2	0.00
21/10/2016	2040 On 03-November-16	9.70	Call	Bond Future	2262	3	2262	3	0.00
21/10/2016	2040 On 03-November-16	9.69	Put	Bond Future	449	0	449	0	0.00
21/10/2016	2040 On 03-November-16	9.70	Put	Bond Future	426	0	426	0	0.00
21/10/2016	2040 On 03-November-16	9.71	Put	Bond Future	405	0	405	0	0.00
21/10/2016	2040 On 02-February-17			Bond Future	9.54	95.5146	9.5376	95.5146	0.00
21/10/2016	2040 On 02-February-17	9.58	Call	Bond Future	3332	4	3332	4	0.00
21/10/2016	2040 On 02-February-17	9.59	Call	Bond Future	3379	4	3379	4	0.00
21/10/2016	2040 On 02-February-17	9.60	Call	Bond Future	3425	4	3425	4	0.00
21/10/2016	2040 On 02-February-17	9.59	Put	Bond Future	2915	3	2915	3	0.00
21/10/2016	2040 On 02-February-17	9.60	Put	Bond Future	2874	3	2874	3	0.00
21/10/2016	2040 On 02-February-17	9.58	Put	Bond Future	2957	3	2957	3	0.00
21/10/2016	2040 On 04-May-17			Bond Future	9.58	97.4014	9.5801	97.4014	0.00
21/10/2016	2040 On 04-May-17	9.62	Call	Bond Future	4458	5	4458	5	0.00
21/10/2016	2040 On 04-May-17	9.63	Call	Bond Future	4502	5	4502	5	0.00
21/10/2016	2040 On 04-May-17	9.64	Call	Bond Future	4547	5	4547	5	0.00
21/10/2016	2040 On 04-May-17	9.63	Put	Bond Future	4065	4	4065	4	0.00
21/10/2016	2040 On 04-May-17	9.64	Put	Bond Future	4022	4	4022	4	0.00
21/10/2016	2040 On 04-May-17	9.62	Put	Bond Future	4108	4	4108	4	0.00
21/10/2016	2040 On 03-August-17			Bond Future	9.62	94.8978	9.6155	94.8978	0.00
21/10/2016	2040 On 03-August-17	9.61	Call	Bond Future	5189	5	5189	5	0.00
21/10/2016	2040 On 03-August-17	9.63	Call	Bond Future	5274	5	5274	5	0.00
21/10/2016	2040 On 03-August-17	9.62	Call	Bond Future	5232	5	5232	5	0.00
21/10/2016	2040 On 03-August-17	9.62	Put	Bond Future	5192	5	5192	5	0.00
21/10/2016	2040 On 03-August-17	9.61	Put	Bond Future	5237	5	5237	5	0.00
21/10/2016	2040 On 03-August-17	9.63	Put	Bond Future	5148	5	5148	5	0.00
21/10/2016	2044 On 03-November-16			Bond Future	9.51	95.3427	9.5067	95.3427	19,113.00
21/10/2016	2044 On 03-November-16	10.42	Call	Bond Future	7698	8	7698	8	0.00
21/10/2016	2044 On 03-November-16	10.43	Call	Bond Future	7776	8	7776	8	0.00
21/10/2016	2044 On 03-November-16	10.41	Call	Bond Future	7620	8	7620	8	0.00
21/10/2016	2044 On 03-November-16	10.43	Put	Bond Future	2	0	2	0	0.00
21/10/2016	2044 On 03-November-16	10.42	Put	Bond Future	3	0	3	0	0.00
21/10/2016	2044 On 03-November-16	10.41	Put	Bond Future	3	0	3	0	0.00
21/10/2016	2044 On 02-February-17			Bond Future	9.55	92.7796	9.5508	92.7796	670.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2016	2044 On 02-February-17	9.77	Call	Bond Future	4220	4	4220	4	0.00
21/10/2016	2044 On 02-February-17	9.76	Call	Bond Future	4169	4	4169	4	0.00
21/10/2016	2044 On 02-February-17	9.78	Call	Bond Future	4272	4	4272	4	0.00
21/10/2016	2044 On 02-February-17	9.77	Put	Bond Future	2285	2	2285	2	0.00
21/10/2016	2044 On 02-February-17	9.78	Put	Bond Future	2250	2	2250	2	0.00
21/10/2016	2044 On 02-February-17	9.76	Put	Bond Future	2320	2	2320	2	0.00
21/10/2016	2044 On 04-May-17			Bond Future	9.59	94.6123	9.5919	94.6123	0.00
21/10/2016	2044 On 04-May-17	9.67	Call	Bond Future	4711	5	4711	5	0.00
21/10/2016	2044 On 04-May-17	9.68	Call	Bond Future	4756	5	4756	5	0.00
21/10/2016	2044 On 04-May-17	9.66	Call	Bond Future	4665	5	4665	5	0.00
21/10/2016	2044 On 04-May-17	9.68	Put	Bond Future	3976	4	3976	4	0.00
21/10/2016	2044 On 04-May-17	9.67	Put	Bond Future	4019	4	4019	4	0.00
21/10/2016	2044 On 04-May-17	9.66	Put	Bond Future	4061	4	4061	4	0.00
21/10/2016	2044 On 03-August-17			Bond Future	9.63	92.1766	9.6261	92.1766	0.00
21/10/2016	2044 On 03-August-17	9.62	Call	Bond Future	5282	5	5282	5	0.00
21/10/2016	2044 On 03-August-17	9.64	Call	Bond Future	5368	6	5368	6	0.00
21/10/2016	2044 On 03-August-17	9.63	Call	Bond Future	5325	6	5325	6	0.00
21/10/2016	2044 On 03-August-17	9.62	Put	Bond Future	5336	5	5336	5	0.00
21/10/2016	2044 On 03-August-17	9.63	Put	Bond Future	5290	5	5290	5	0.00
21/10/2016	2044 On 03-August-17	9.64	Put	Bond Future	5245	5	5245	5	0.00
21/10/2016	2046 On 03-November-16			Bond Future	135.35	135.3391	135.3543	135.3391	17,487.00
21/10/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
21/10/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
21/10/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
21/10/2016	2046 On 03-November-16	137.09	Put	Bond Future	1736	2	1736	2	0.00
21/10/2016	2046 On 03-November-16	137.07	Put	Bond Future	1716	2	1716	2	0.00
21/10/2016	2046 On 03-November-16	137.08	Put	Bond Future	1726	2	1726	2	0.00
21/10/2016	2046 On 02-February-17			Bond Future	137.94	137.9286	137.9419	137.9286	0.00
21/10/2016	2046 On 02-February-17	137.13	Call	Bond Future	812	1	812	1	0.00
21/10/2016	2046 On 02-February-17	137.14	Call	Bond Future	802	1	802	1	0.00
21/10/2016	2046 On 02-February-17	137.15	Call	Bond Future	792	1	792	1	0.00
21/10/2016	2046 On 02-February-17	137.14	Put	Bond Future	0	0	0	0	0.00
21/10/2016	2046 On 02-February-17	137.15	Put	Bond Future	0	0	0	0	0.00
21/10/2016	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
21/10/2016	2046 On 04-May-17			Bond Future	139.15	139.1325	139.1465	139.1325	0.00
21/10/2016	2046 On 04-May-17	138.34	Call	Bond Future	807	1	807	1	0.00
21/10/2016	2046 On 04-May-17	138.33	Call	Bond Future	817	1	817	1	0.00
21/10/2016	2046 On 04-May-17	138.32	Call	Bond Future	827	1	827	1	0.00
21/10/2016	2046 On 04-May-17	138.33	Put	Bond Future	0	0	0	0	0.00
21/10/2016	2046 On 04-May-17	138.34	Put	Bond Future	0	0	0	0	0.00
21/10/2016	2046 On 04-May-17	138.32	Put	Bond Future	0	0	0	0	0.00
21/10/2016	2046 On 03-August-17			Bond Future	142.02	142.0027	142.0154	142.0027	0.00
21/10/2016	2046 On 03-August-17	141.19	Call	Bond Future	825	1	825	1	0.00
21/10/2016	2046 On 03-August-17	141.17	Call	Bond Future	845	1	845	1	0.00
21/10/2016	2046 On 03-August-17	141.18	Call	Bond Future	835	1	835	1	0.00
21/10/2016	2046 On 03-August-17	141.19	Put	Bond Future	0	0	0	0	0.00
21/10/2016	2046 On 03-August-17	141.17	Put	Bond Future	0	0	0	0	0.00
21/10/2016	2046 On 03-August-17	141.18	Put	Bond Future	0	0	0	0	0.00
21/10/2016	2050 On 03-November-16			Bond Future	143.22	144.5558	143.2211	144.5558	21,871.00
21/10/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
21/10/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
21/10/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
21/10/2016	2050 On 03-November-16	149.53	Put	Bond Future	6309	5	6309	5	0.00
21/10/2016	2050 On 03-November-16	149.54	Put	Bond Future	6319	5	6319	5	0.00
21/10/2016	2050 On 03-November-16	149.52	Put	Bond Future	6299	5	6299	5	0.00
21/10/2016	2050 On 02-February-17			Bond Future	144.36	145.7198	144.3576	145.7198	0.00
21/10/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	1	0	1	0.00
21/10/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	1	0	1	0.00
21/10/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	1	0	1	0.00
21/10/2016	2050 On 02-February-17	144.97	Put	Bond Future	612	0	612	0	0.00
21/10/2016	2050 On 02-February-17	144.98	Put	Bond Future	622	0	622	0	0.00
21/10/2016	2050 On 02-February-17	144.96	Put	Bond Future	602	0	602	0	0.00
21/10/2016	2050 On 04-May-17			Bond Future	147.22	148.6063	147.2171	148.6063	0.00
21/10/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	1	0	1	0.00
21/10/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	1	0	1	0.00
21/10/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	1	0	1	0.00
21/10/2016	2050 On 04-May-17	147.84	Put	Bond Future	623	0	623	0	0.00
21/10/2016	2050 On 04-May-17	147.85	Put	Bond Future	633	0	633	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
21/10/2016	2050 On 04-May-17	147.83	Put	Bond Future	613	0	613	0	0.00
21/10/2016	2050 On 03-August-17			Bond Future	148.59	150.0101	148.5905	150.0101	0.00
21/10/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	1	0	1	0.00
21/10/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	1	0	1	0.00
21/10/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	1	0	1	0.00
21/10/2016	2050 On 03-August-17	149.22	Put	Bond Future	629	0	629	0	0.00
21/10/2016	2050 On 03-August-17	149.24	Put	Bond Future	649	0	649	0	0.00
21/10/2016	2050 On 03-August-17	149.23	Put	Bond Future	639	0	639	0	0.00
21/10/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	AL37 On 03-November-16			Index Future	503.60	504.3470	503.6010	504.3470	9.00
21/10/2016	AL37 On 02-February-17			Index Future	513.20	513.9650	513.1980	513.9650	0.00
21/10/2016	AL37 On 04-May-17			Index Future	523.33	524.1140	523.3330	524.1140	0.00
21/10/2016	AL37 On 03-August-17			Index Future	534.09	534.8950	534.0910	534.8950	0.00
21/10/2016	AL7T On 03-November-16			Index Future	582.86	584.2960	582.8630	584.2960	2.00
21/10/2016	AL7T On 02-February-17			Index Future	593.97	595.4380	593.9700	595.4380	0.00
21/10/2016	AL7T On 04-May-17			Index Future	605.70	607.1960	605.7000	607.1960	0.00
21/10/2016	AL7T On 03-August-17			Index Future	618.15	619.6860	618.1510	619.6860	0.00
21/10/2016	ALBI On 03-November-16			Index Future	531.11	532.5080	531.1050	532.5080	538.00
21/10/2016	ALBI On 02-February-17			Index Future	541.23	542.6630	541.2270	542.6630	85.00
21/10/2016	ALBI On 04-May-17			Index Future	551.92	553.3790	551.9150	553.3790	0.00
21/10/2016	ALBI On 03-August-17			Index Future	563.26	564.7610	563.2600	564.7610	0.00
21/10/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	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
21/10/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/10/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2016	EL28 On 03-November-16			Bond Future	129.12	129.1053	129.1218	129.1053	0.00
21/10/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
21/10/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
21/10/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
21/10/2016	EL28 On 03-November-16	132.16	Put	Bond Future	3038	3	3038	3	0.00
21/10/2016	EL28 On 03-November-16	132.17	Put	Bond Future	3048	3	3048	3	0.00
21/10/2016	EL28 On 03-November-16	132.15	Put	Bond Future	3028	3	3028	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
21/10/2016	EL28 On 02-February-17			Bond Future	131.59	131.5753	131.5905	131.5753	0.00
21/10/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
21/10/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
21/10/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
21/10/2016	EL28 On 02-February-17	135.10	Put	Bond Future	3510	4	3510	4	0.00
21/10/2016	EL28 On 02-February-17	135.12	Put	Bond Future	3530	4	3530	4	0.00
21/10/2016	EL28 On 02-February-17	135.11	Put	Bond Future	3520	4	3520	4	0.00
21/10/2016	EL28 On 04-May-17			Bond Future	132.52	132.4998	132.5155	132.4998	0.00
21/10/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
21/10/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
21/10/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
21/10/2016	EL28 On 04-May-17	137.90	Put	Bond Future	5384	5	5384	5	0.00
21/10/2016	EL28 On 04-May-17	137.91	Put	Bond Future	5394	5	5394	5	0.00
21/10/2016	EL28 On 04-May-17	137.92	Put	Bond Future	5404	5	5404	5	0.00
21/10/2016	EL28 On 03-August-17			Bond Future	135.25	135.2334	135.2478	135.2334	0.00
21/10/2016	EL28 On 03-August-17	135.18	Call	Bond Future	68	0	68	0	0.00
21/10/2016	EL28 On 03-August-17	135.17	Call	Bond Future	78	0	78	0	0.00
21/10/2016	EL28 On 03-August-17	135.16	Call	Bond Future	88	0	88	0	0.00
21/10/2016	EL28 On 03-August-17	135.17	Put	Bond Future	0	0	0	0	0.00
21/10/2016	EL28 On 03-August-17	135.16	Put	Bond Future	0	0	0	0	0.00
21/10/2016	EL28 On 03-August-17	135.18	Put	Bond Future	0	0	0	0	0.00
21/10/2016	ES33 On 03-November-16			Bond Future	10.33	78.9683	10.3267	78.9683	8,789.00
21/10/2016	ES33 On 03-November-16	11.29	Call	Bond Future	5941	6	5941	6	0.00
21/10/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6057	6	6057	6	0.00
21/10/2016	ES33 On 03-November-16	11.30	Call	Bond Future	5999	6	5999	6	0.00
21/10/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
21/10/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
21/10/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
21/10/2016	ES33 On 02-February-17			Bond Future	10.41	80.4742	10.4065	80.4742	0.00
21/10/2016	ES33 On 02-February-17	10.61	Call	Bond Future	1298	2	1298	2	0.00
21/10/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1235	1	1235	1	0.00
21/10/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1172	1	1172	1	0.00
21/10/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
21/10/2016	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
21/10/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
21/10/2016	ES33 On 04-May-17			Bond Future	10.48	78.2689	10.4774	78.2689	0.00
21/10/2016	ES33 On 04-May-17	10.55	Call	Bond Future	461	1	461	1	0.00
21/10/2016	ES33 On 04-May-17	10.56	Call	Bond Future	524	1	524	1	0.00
21/10/2016	ES33 On 04-May-17	10.54	Call	Bond Future	398	1	398	1	0.00
21/10/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
21/10/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
21/10/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
21/10/2016	ES33 On 03-August-17			Bond Future	10.54	79.8800	10.5391	79.8800	0.00
21/10/2016	ES33 On 03-August-17	10.55	Call	Bond Future	69	0	69	0	0.00
21/10/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
21/10/2016	ES33 On 03-August-17	10.54	Call	Bond Future	6	0	6	0	0.00
21/10/2016	ES33 On 03-August-17	10.53	Put	Bond Future	58	0	58	0	0.00
21/10/2016	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
21/10/2016	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
21/10/2016	ES42 On 03-November-16			Bond Future	10.45	83.3441	10.4460	83.3441	8,777.00
21/10/2016	ES42 On 02-February-17			Bond Future	10.52	84.9334	10.5205	84.9334	0.00
21/10/2016	ES42 On 04-May-17			Bond Future	10.59	82.3478	10.5909	82.3478	0.00
21/10/2016	ES42 On 03-August-17			Bond Future	10.65	84.0432	10.6516	84.0432	0.00
21/10/2016	GOVI On 03-November-16			GOVI	528.99	530.3100	528.9890	530.3100	415.00
21/10/2016	GOVI On 03-November-16	476.11	Call	GOVI	528790	54	528790	54	0.00
21/10/2016	GOVI On 03-November-16	476.12	Call	GOVI	528690	54	528690	54	0.00
21/10/2016	GOVI On 03-November-16	476.13	Call	GOVI	528590	54	528590	54	0.00
21/10/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
21/10/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
21/10/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
21/10/2016	GOVI On 02-February-17			GOVI	539.07	540.4230	539.0700	540.4230	27.00
21/10/2016	GOVI On 02-February-17	533.32	Call	GOVI	57500	7	57500	7	0.00
21/10/2016	GOVI On 02-February-17	533.34	Call	GOVI	57300	7	57300	7	0.00
21/10/2016	GOVI On 02-February-17	533.33	Call	GOVI	57400	7	57400	7	0.00
21/10/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
21/10/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
21/10/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
21/10/2016	GOVI On 04-May-17			GOVI	549.72	551.0940	549.7150	551.0940	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
21/10/2016	GOVI On 04-May-17	262.20	Call	GOVI	2875150	289	2875150	289	0.00
21/10/2016	GOVI On 04-May-17	262.19	Call	GOVI	2875250	289	2875250	289	0.00
21/10/2016	GOVI On 04-May-17	262.18	Call	GOVI	2875350	289	2875350	289	0.00
21/10/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
21/10/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
21/10/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
21/10/2016	GOVI On 03-August-17			GOVI	561.02	562.4300	561.0160	562.4300	0.00
21/10/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	1	0	1	0.00
21/10/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	1	0	1	0.00
21/10/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	1	0	1	0.00
21/10/2016	GOVI On 03-August-17	561.09	Put	GOVI	740	0	740	0	0.00
21/10/2016	GOVI On 03-August-17	561.11	Put	GOVI	940	0	940	0	0.00
21/10/2016	GOVI On 03-August-17	561.10	Put	GOVI	840	0	840	0	0.00
21/10/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/10/2016	IGOV On 03-November-16			Index Future	250.24	250.5030	250.2410	250.5030	990.00
21/10/2016	IGOV On 02-February-17			Index Future	255.03	255.2950	255.0250	255.2950	118.00
21/10/2016	IGOV On 04-May-17			Index Future	260.08	260.3520	260.0770	260.3520	0.00
21/10/2016	IGOV On 03-August-17			Index Future	265.44	265.7220	265.4380	265.7220	0.00
21/10/2016	ILBI On 03-November-16			Index Future	678.28	678.8020	678.2800	678.8020	0.00
21/10/2016	ILBI On 02-February-17			Index Future	691.40	691.9370	691.4030	691.9370	155.00
21/10/2016	ILBI On 04-May-17			Index Future	705.02	705.5600	705.0160	705.5600	0.00
21/10/2016	ILBI On 03-August-17			Index Future	718.86	719.4180	718.8640	719.4180	0.00
21/10/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0686	100.0686	100.0686	0.00
21/10/2016	IS01 On 16-March-17			Interest Rate Swap	100.02	100.0176	100.0168	100.0176	0.00
21/10/2016	IS01 On 15-June-17			Interest Rate Swap	99.65	99.6530	99.6531	99.6530	0.00
21/10/2016	IS01 On 21-September-17			Interest Rate Swap	99.71	99.7141	99.7147	99.7141	0.00
21/10/2016	IS01 On 21-December-17			Interest Rate Swap	100.01	100.0017	100.0086	100.0017	0.00
21/10/2016	IS02 On 18-December-17			Interest Rate Swap	100.04	100.0296	100.0366	100.0296	0.00
21/10/2016	IS02 On 16-March-18			Interest Rate Swap	99.35	99.3355	99.3468	99.3355	0.00
21/10/2016	IS02 On 15-June-18			Interest Rate Swap	99.04	99.0208	99.0356	99.0208	0.00
21/10/2016	IS02 On 21-September-18			Interest Rate Swap	99.12	99.0979	99.1177	99.0979	0.00
21/10/2016	IS02 On 21-December-18			Interest Rate Swap	99.64	99.6200	99.6400	99.6200	0.00
21/10/2016	IS05 On 17-December-20			Interest Rate Swap	98.27	98.1513	98.2717	98.1513	0.00
21/10/2016	IS05 On 16-March-21			Interest Rate Swap	97.64	97.5009	97.6389	97.5009	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
21/10/2016	IS05 On 15-June-21			Interest Rate Swap	96.97	96.8158	96.9720	96.8158	0.00
21/10/2016	IS05 On 21-September-21			Interest Rate Swap	97.27	97.0996	97.2736	97.0996	0.00
21/10/2016	IS05 On 21-December-21			Interest Rate Swap	99.54	99.3503	99.5360	99.3503	50.00
21/10/2016	IS10 On 17-December-25			Interest Rate Swap	98.51	98.2064	98.5079	98.2064	0.00
21/10/2016	IS10 On 16-March-26			Interest Rate Swap	95.62	95.3005	95.6156	95.3005	0.00
21/10/2016	IS10 On 15-June-26			Interest Rate Swap	94.41	94.0832	94.4093	94.0832	0.00
21/10/2016	IS10 On 21-September-26			Interest Rate Swap	96.51	96.1771	96.5092	96.1771	0.00
21/10/2016	IS10 On 21-December-26			Interest Rate Swap	100.17	99.8358	100.1686	99.8358	0.00
21/10/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/10/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/10/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/10/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/10/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
21/10/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	10,000.00
21/10/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
21/10/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
21/10/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	1,000.00
21/10/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.55	92.4500	7.5500	92.4500	0.00
21/10/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
21/10/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.58	92.4300	7.5800	92.4300	0.00
21/10/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.58	92.4300	7.5800	92.4300	0.00
21/10/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
21/10/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.58	92.4300	7.5800	92.4300	0.00
21/10/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
21/10/2016	R023 On 03-November-16			Bond Future	8.51	98.0057	8.5073	98.0057	15,367.00
21/10/2016	R023 On 03-November-16	9.73	Call	Bond Future	5538	6	5538	6	0.00
21/10/2016	R023 On 03-November-16	9.74	Call	Bond Future	5582	6	5582	6	0.00
21/10/2016	R023 On 03-November-16	9.75	Call	Bond Future	5626	6	5626	6	0.00
21/10/2016	R023 On 03-November-16	9.74	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R023 On 03-November-16	9.75	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R023 On 03-November-16	9.73	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R023 On 02-February-17			Bond Future	8.55	99.8746	8.5526	99.8746	3,064.00
21/10/2016	R023 On 02-February-17	8.86	Call	Bond Future	2210	2	2210	2	0.00
21/10/2016	R023 On 02-February-17	8.85	Call	Bond Future	2181	2	2181	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
21/10/2016	R023 On 02-February-17	8.84	Call	Bond Future	2151	2	2151	2	0.00
21/10/2016	R023 On 02-February-17	8.85	Put	Bond Future	841	1	841	1	0.00
21/10/2016	R023 On 02-February-17	8.86	Put	Bond Future	826	1	826	1	0.00
21/10/2016	R023 On 02-February-17	8.84	Put	Bond Future	856	1	856	1	0.00
21/10/2016	R023 On 04-May-17			Bond Future	8.58	97.9135	8.5802	97.9135	0.00
21/10/2016	R023 On 04-May-17	8.59	Call	Bond Future	1877	2	1877	2	0.00
21/10/2016	R023 On 04-May-17	8.61	Call	Bond Future	1921	2	1921	2	0.00
21/10/2016	R023 On 04-May-17	8.60	Call	Bond Future	1899	2	1899	2	0.00
21/10/2016	R023 On 04-May-17	8.59	Put	Bond Future	1834	2	1834	2	0.00
21/10/2016	R023 On 04-May-17	8.61	Put	Bond Future	1791	2	1791	2	0.00
21/10/2016	R023 On 04-May-17	8.60	Put	Bond Future	1812	2	1812	2	0.00
21/10/2016	R023 On 03-August-17			Bond Future	8.59	99.9285	8.5900	99.9285	0.00
21/10/2016	R023 On 03-August-17	8.58	Call	Bond Future	2155	2	2155	2	0.00
21/10/2016	R023 On 03-August-17	8.60	Call	Bond Future	2198	2	2198	2	0.00
21/10/2016	R023 On 03-August-17	8.59	Call	Bond Future	2177	2	2177	2	0.00
21/10/2016	R023 On 03-August-17	8.58	Put	Bond Future	2198	2	2198	2	0.00
21/10/2016	R023 On 03-August-17	8.59	Put	Bond Future	2177	2	2177	2	0.00
21/10/2016	R023 On 03-August-17	8.60	Put	Bond Future	2156	2	2156	2	0.00
21/10/2016	R035 On 03-November-16			Bond Future	9.39	97.4732	9.3926	97.4732	4,673.00
21/10/2016	R035 On 03-November-16	9.59	Call	Bond Future	1630	2	1630	2	0.00
21/10/2016	R035 On 03-November-16	9.57	Call	Bond Future	1467	2	1467	2	0.00
21/10/2016	R035 On 03-November-16	9.58	Call	Bond Future	1548	2	1548	2	0.00
21/10/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R035 On 02-February-17			Bond Future	9.44	99.3320	9.4428	99.3320	1,566.00
21/10/2016	R035 On 02-February-17	9.51	Call	Bond Future	553	1	553	1	0.00
21/10/2016	R035 On 02-February-17	9.52	Call	Bond Future	635	1	635	1	0.00
21/10/2016	R035 On 02-February-17	9.50	Call	Bond Future	471	1	471	1	0.00
21/10/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R035 On 04-May-17			Bond Future	9.48	96.7892	9.4826	96.7892	0.00
21/10/2016	R035 On 04-May-17	9.53	Call	Bond Future	387	1	387	1	0.00

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21/10/2016	R035 On 04-May-17	9.55	Call	Bond Future	549	1	549	1	0.00
21/10/2016	R035 On 04-May-17	9.54	Call	Bond Future	468	1	468	1	0.00
21/10/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R035 On 03-August-17			Bond Future	9.51	98.7812	9.5136	98.7812	0.00
21/10/2016	R035 On 03-August-17	9.52	Call	Bond Future	52	0	52	0	0.00
21/10/2016	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
21/10/2016	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
21/10/2016	R035 On 03-August-17	9.50	Put	Bond Future	110	0	110	0	0.00
21/10/2016	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R035 On 03-August-17	9.51	Put	Bond Future	29	0	29	0	0.00
21/10/2016	R186 On 03-November-16			Bond Future	8.82	115.3936	8.8169	115.3936	90,165.00
21/10/2016	R186 On 03-November-16	9.10	Call	Bond Future	2147	2	2147	2	0.00
21/10/2016	R186 On 03-November-16	9.66	Call	Bond Future	5771	6	5771	6	0.00
21/10/2016	R186 On 03-November-16	8.30	Call	Bond Future	21	0	21	0	150.00
21/10/2016	R186 On 03-November-16	8.90	Call	Bond Future	1114	1	1114	1	0.00
21/10/2016	R186 On 03-November-16	8.97	Call	Bond Future	1440	2	1440	2	0.00
21/10/2016	R186 On 03-November-16	9.71	Call	Bond Future	6100	6	6100	6	0.00
21/10/2016	R186 On 03-November-16	8.52	Call	Bond Future	139	0	139	0	0.00
21/10/2016	R186 On 03-November-16	8.82	Call	Bond Future	796	1	796	1	0.00
21/10/2016	R186 On 03-November-16	8.95	Call	Bond Future	1343	2	1343	2	0.00
21/10/2016	R186 On 03-November-16	9.20	Call	Bond Future	2755	3	2755	3	1,425.00
21/10/2016	R186 On 03-November-16	9.40	Call	Bond Future	4050	4	4050	4	1,425.00
21/10/2016	R186 On 03-November-16	8.96	Call	Bond Future	1391	2	1391	2	0.00
21/10/2016	R186 On 03-November-16	9.10	Put	Bond Future	163	0	163	0	108.00
21/10/2016	R186 On 03-November-16	9.66	Put	Bond Future	1	0	1	0	0.00
21/10/2016	R186 On 03-November-16	9.71	Put	Bond Future	1	0	1	0	0.00
21/10/2016	R186 On 03-November-16	8.90	Put	Bond Future	527	0	527	0	5,092.00
21/10/2016	R186 On 03-November-16	8.96	Put	Bond Future	382	0	382	0	0.00
21/10/2016	R186 On 03-November-16	8.97	Put	Bond Future	361	0	361	0	0.00
21/10/2016	R186 On 03-November-16	8.30	Put	Bond Future	3772	4	3772	4	0.00
21/10/2016	R186 On 03-November-16	8.52	Put	Bond Future	2273	2	2273	2	150.00
21/10/2016	R186 On 03-November-16	8.95	Put	Bond Future	404	0	404	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
21/10/2016	R186 On 03-November-16	9.20	Put	Bond Future	81	0	81	0	0.00
21/10/2016	R186 On 03-November-16	8.82	Put	Bond Future	774	1	774	1	150.00
21/10/2016	R186 On 03-November-16	9.40	Put	Bond Future	16	0	16	0	0.00
21/10/2016	R186 On 02-February-17			Bond Future	8.86	112.2915	8.8603	112.2915	11,383.00
21/10/2016	R186 On 02-February-17	9.50	Call	Bond Future	5029	5	5029	5	0.00
21/10/2016	R186 On 02-February-17	8.87	Call	Bond Future	2229	2	2229	2	0.00
21/10/2016	R186 On 02-February-17	9.40	Call	Bond Future	4520	5	4520	5	0.00
21/10/2016	R186 On 02-February-17	8.60	Call	Bond Future	1399	2	1399	2	7,000.00
21/10/2016	R186 On 02-February-17	8.81	Call	Bond Future	2024	2	2024	2	0.00
21/10/2016	R186 On 02-February-17	8.00	Call	Bond Future	354	0	354	0	7,000.00
21/10/2016	R186 On 02-February-17	8.37	Call	Bond Future	877	1	877	1	500.00
21/10/2016	R186 On 02-February-17	8.79	Call	Bond Future	1958	2	1958	2	0.00
21/10/2016	R186 On 02-February-17	9.02	Call	Bond Future	2793	3	2793	3	0.00
21/10/2016	R186 On 02-February-17	8.62	Call	Bond Future	1452	2	1452	2	500.00
21/10/2016	R186 On 02-February-17	8.80	Call	Bond Future	1991	2	1991	2	0.00
21/10/2016	R186 On 02-February-17	8.43	Call	Bond Future	997	1	997	1	750.00
21/10/2016	R186 On 02-February-17	8.90	Call	Bond Future	2336	3	2336	3	0.00
21/10/2016	R186 On 02-February-17	9.50	Put	Bond Future	702	1	702	1	13,500.00
21/10/2016	R186 On 02-February-17	8.87	Put	Bond Future	2162	2	2162	2	500.00
21/10/2016	R186 On 02-February-17	8.79	Put	Bond Future	2449	2	2449	2	0.00
21/10/2016	R186 On 02-February-17	9.02	Put	Bond Future	1691	2	1691	2	500.00
21/10/2016	R186 On 02-February-17	8.60	Put	Bond Future	3228	3	3228	3	0.00
21/10/2016	R186 On 02-February-17	8.37	Put	Bond Future	4356	4	4356	4	0.00
21/10/2016	R186 On 02-February-17	9.40	Put	Bond Future	854	1	854	1	750.00
21/10/2016	R186 On 02-February-17	8.62	Put	Bond Future	3139	3	3139	3	0.00
21/10/2016	R186 On 02-February-17	8.81	Put	Bond Future	2375	2	2375	2	0.00
21/10/2016	R186 On 02-February-17	8.00	Put	Bond Future	6556	6	6556	6	0.00
21/10/2016	R186 On 02-February-17	8.43	Put	Bond Future	4043	4	4043	4	0.00
21/10/2016	R186 On 02-February-17	8.90	Put	Bond Future	2061	2	2061	2	750.00
21/10/2016	R186 On 02-February-17	8.80	Put	Bond Future	2411	2	2411	2	0.00
21/10/2016	R186 On 04-May-17			Bond Future	8.90	114.5093	8.8958	114.5093	0.00
21/10/2016	R186 On 04-May-17	8.90	Call	Bond Future	3012	3	3012	3	0.00
21/10/2016	R186 On 04-May-17	8.91	Call	Bond Future	3046	3	3046	3	0.00
21/10/2016	R186 On 04-May-17	8.89	Call	Bond Future	2977	3	2977	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
21/10/2016	R186 On 04-May-17	8.89	Put	Bond Future	3017	3	3017	3	0.00
21/10/2016	R186 On 04-May-17	8.90	Put	Bond Future	2983	3	2983	3	0.00
21/10/2016	R186 On 04-May-17	8.91	Put	Bond Future	2949	3	2949	3	0.00
21/10/2016	R186 On 03-August-17			Bond Future	8.92	111.5595	8.9186	111.5595	0.00
21/10/2016	R186 On 03-August-17	8.93	Call	Bond Future	3655	4	3655	4	0.00
21/10/2016	R186 On 03-August-17	8.91	Call	Bond Future	3588	4	3588	4	0.00
21/10/2016	R186 On 03-August-17	8.92	Call	Bond Future	3621	4	3621	4	0.00
21/10/2016	R186 On 03-August-17	8.91	Put	Bond Future	3645	4	3645	4	0.00
21/10/2016	R186 On 03-August-17	8.92	Put	Bond Future	3612	3	3612	3	0.00
21/10/2016	R186 On 03-August-17	8.93	Put	Bond Future	3578	3	3578	3	0.00
21/10/2016	R197 On 03-November-16			Bond Future	303.25	303.5825	303.2536	303.5825	861.00
21/10/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
21/10/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
21/10/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
21/10/2016	R197 On 03-November-16	303.57	Put	Bond Future	316	0	316	0	0.00
21/10/2016	R197 On 03-November-16	303.58	Put	Bond Future	326	0	326	0	0.00
21/10/2016	R197 On 03-November-16	303.56	Put	Bond Future	306	0	306	0	0.00
21/10/2016	R197 On 02-February-17			Bond Future	302.38	302.7151	302.3758	302.7151	0.00
21/10/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
21/10/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
21/10/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
21/10/2016	R197 On 02-February-17	302.58	Put	Bond Future	204	0	204	0	0.00
21/10/2016	R197 On 02-February-17	302.59	Put	Bond Future	214	0	214	0	0.00
21/10/2016	R197 On 02-February-17	302.57	Put	Bond Future	194	0	194	0	0.00
21/10/2016	R197 On 04-May-17			Bond Future	308.37	308.7110	308.3657	308.7110	0.00
21/10/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
21/10/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
21/10/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
21/10/2016	R197 On 04-May-17	308.59	Put	Bond Future	224	0	224	0	0.00
21/10/2016	R197 On 04-May-17	308.60	Put	Bond Future	234	0	234	0	0.00
21/10/2016	R197 On 04-May-17	308.58	Put	Bond Future	214	0	214	0	0.00
21/10/2016	R197 On 03-August-17			Bond Future	307.82	308.1804	307.8240	308.1804	0.00
21/10/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
21/10/2016	R197 On 03-August-17	308.07	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
21/10/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
21/10/2016	R197 On 03-August-17	308.05	Put	Bond Future	226	0	226	0	0.00
21/10/2016	R197 On 03-August-17	308.06	Put	Bond Future	236	0	236	0	0.00
21/10/2016	R197 On 03-August-17	308.07	Put	Bond Future	246	0	246	0	0.00
21/10/2016	R202 On 03-November-16			Bond Future	250.78	250.7558	250.7839	250.7558	33,832.00
21/10/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
21/10/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
21/10/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
21/10/2016	R202 On 03-November-16	253.86	Put	Bond Future	3076	3	3076	3	0.00
21/10/2016	R202 On 03-November-16	253.87	Put	Bond Future	3086	3	3086	3	0.00
21/10/2016	R202 On 03-November-16	253.85	Put	Bond Future	3066	3	3066	3	0.00
21/10/2016	R202 On 02-February-17			Bond Future	252.03	252.0076	252.0329	252.0076	1,746.00
21/10/2016	R202 On 02-February-17	251.72	Call	Bond Future	313	0	313	0	0.00
21/10/2016	R202 On 02-February-17	251.74	Call	Bond Future	293	0	293	0	0.00
21/10/2016	R202 On 02-February-17	251.73	Call	Bond Future	303	0	303	0	0.00
21/10/2016	R202 On 02-February-17	251.72	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R202 On 02-February-17	251.74	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R202 On 02-February-17	251.73	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R202 On 04-May-17			Bond Future	257.03	256.9992	257.0251	256.9992	0.00
21/10/2016	R202 On 04-May-17	256.71	Call	Bond Future	315	0	315	0	0.00
21/10/2016	R202 On 04-May-17	256.73	Call	Bond Future	295	0	295	0	0.00
21/10/2016	R202 On 04-May-17	256.72	Call	Bond Future	305	0	305	0	0.00
21/10/2016	R202 On 04-May-17	256.71	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R202 On 04-May-17	256.72	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R202 On 04-May-17	256.73	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R202 On 03-August-17			Bond Future	258.66	258.6361	258.6593	258.6361	0.00
21/10/2016	R202 On 03-August-17	258.37	Call	Bond Future	289	0	289	0	0.00
21/10/2016	R202 On 03-August-17	258.36	Call	Bond Future	299	0	299	0	0.00
21/10/2016	R202 On 03-August-17	258.35	Call	Bond Future	309	0	309	0	0.00
21/10/2016	R202 On 03-August-17	258.36	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R202 On 03-August-17	258.37	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R202 On 03-August-17	258.35	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R203 On 03-November-16			Bond Future	7.67	101.7104	7.6731	101.7104	23,024.00
21/10/2016	R203 On 03-November-16	8.84	Call	Bond Future	943	1	943	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
21/10/2016	R203 On 03-November-16	8.86	Call	Bond Future	959	1	959	1	0.00
21/10/2016	R203 On 03-November-16	8.85	Call	Bond Future	951	1	951	1	0.00
21/10/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R203 On 02-February-17			Bond Future	7.68	103.6500	7.6821	103.6500	620.00
21/10/2016	R203 On 02-February-17	7.70	Call	Bond Future	148	0	148	0	0.00
21/10/2016	R203 On 02-February-17	7.72	Call	Bond Future	154	0	154	0	0.00
21/10/2016	R203 On 02-February-17	7.71	Call	Bond Future	151	0	151	0	0.00
21/10/2016	R203 On 02-February-17	7.71	Put	Bond Future	135	0	135	0	0.00
21/10/2016	R203 On 02-February-17	7.72	Put	Bond Future	132	0	132	0	0.00
21/10/2016	R203 On 02-February-17	7.70	Put	Bond Future	138	0	138	0	0.00
21/10/2016	R203 On 04-May-17			Bond Future	7.34	101.5229	7.3425	101.5229	0.00
21/10/2016	R203 On 04-May-17	6.91	Call	Bond Future	54	0	54	0	0.00
21/10/2016	R203 On 04-May-17	6.92	Call	Bond Future	56	0	56	0	0.00
21/10/2016	R203 On 04-May-17	6.93	Call	Bond Future	57	0	57	0	0.00
21/10/2016	R203 On 04-May-17	6.92	Put	Bond Future	203	0	203	0	0.00
21/10/2016	R203 On 04-May-17	6.91	Put	Bond Future	206	0	206	0	0.00
21/10/2016	R203 On 04-May-17	6.93	Put	Bond Future	201	0	201	0	0.00
21/10/2016	R203 On 03-August-17			Bond Future	5.07	103.6124	5.0657	103.6124	0.00
21/10/2016	R203 On 03-August-17	4.87	Call	Bond Future	31	0	31	0	0.00
21/10/2016	R203 On 03-August-17	4.89	Call	Bond Future	32	0	32	0	0.00
21/10/2016	R203 On 03-August-17	4.88	Call	Bond Future	31	0	31	0	0.00
21/10/2016	R203 On 03-August-17	4.88	Put	Bond Future	51	0	51	0	0.00
21/10/2016	R203 On 03-August-17	4.89	Put	Bond Future	50	0	50	0	0.00
21/10/2016	R203 On 03-August-17	4.87	Put	Bond Future	52	0	52	0	0.00
21/10/2016	R204 On 03-November-16			Bond Future	7.86	103.3816	7.8604	103.3816	30,540.00
21/10/2016	R204 On 03-November-16	9.22	Call	Bond Future	2569	3	2569	3	0.00
21/10/2016	R204 On 03-November-16	9.21	Call	Bond Future	2550	3	2550	3	0.00
21/10/2016	R204 On 03-November-16	9.23	Call	Bond Future	2588	3	2588	3	0.00
21/10/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R204 On 02-February-17			Bond Future	7.88	101.3129	7.8813	101.3129	10,031.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2016	R204 On 02-February-17	8.28	Call	Bond Future	865	1	865	1	0.00
21/10/2016	R204 On 02-February-17	8.29	Call	Bond Future	878	1	878	1	0.00
21/10/2016	R204 On 02-February-17	8.30	Call	Bond Future	890	1	890	1	0.00
21/10/2016	R204 On 02-February-17	8.28	Put	Bond Future	186	0	186	0	0.00
21/10/2016	R204 On 02-February-17	8.29	Put	Bond Future	182	0	182	0	0.00
21/10/2016	R204 On 02-February-17	8.30	Put	Bond Future	178	0	178	0	0.00
21/10/2016	R204 On 04-May-17			Bond Future	7.87	103.3139	7.8651	103.3139	0.00
21/10/2016	R204 On 04-May-17	7.90	Call	Bond Future	554	1	554	1	0.00
21/10/2016	R204 On 04-May-17	7.92	Call	Bond Future	570	1	570	1	0.00
21/10/2016	R204 On 04-May-17	7.91	Call	Bond Future	562	1	562	1	0.00
21/10/2016	R204 On 04-May-17	7.91	Put	Bond Future	495	0	495	0	0.00
21/10/2016	R204 On 04-May-17	7.92	Put	Bond Future	488	0	488	0	0.00
21/10/2016	R204 On 04-May-17	7.90	Put	Bond Future	502	0	502	0	0.00
21/10/2016	R204 On 03-August-17			Bond Future	7.77	101.3969	7.7742	101.3969	0.00
21/10/2016	R204 On 03-August-17	7.75	Call	Bond Future	532	1	532	1	0.00
21/10/2016	R204 On 03-August-17	7.76	Call	Bond Future	539	1	539	1	0.00
21/10/2016	R204 On 03-August-17	7.77	Call	Bond Future	545	1	545	1	0.00
21/10/2016	R204 On 03-August-17	7.75	Put	Bond Future	563	1	563	1	0.00
21/10/2016	R204 On 03-August-17	7.76	Put	Bond Future	557	1	557	1	0.00
21/10/2016	R204 On 03-August-17	7.77	Put	Bond Future	551	1	551	1	0.00
21/10/2016	R207 On 03-November-16			Bond Future	8.08	100.0989	8.0758	100.0989	38,942.00
21/10/2016	R207 On 03-November-16	7.94	Call	Bond Future	113	0	113	0	0.00
21/10/2016	R207 On 03-November-16	7.93	Call	Bond Future	106	0	106	0	0.00
21/10/2016	R207 On 03-November-16	7.95	Call	Bond Future	121	0	121	0	0.00
21/10/2016	R207 On 03-November-16	7.94	Put	Bond Future	484	0	484	0	0.00
21/10/2016	R207 On 03-November-16	7.95	Put	Bond Future	465	0	465	0	0.00
21/10/2016	R207 On 03-November-16	7.93	Put	Bond Future	504	0	504	0	0.00
21/10/2016	R207 On 02-February-17			Bond Future	8.11	98.3653	8.1069	98.3653	20,469.00
21/10/2016	R207 On 02-February-17	8.91	Call	Bond Future	2120	2	2120	2	62.00
21/10/2016	R207 On 02-February-17	9.22	Call	Bond Future	2816	3	2816	3	0.00
21/10/2016	R207 On 02-February-17	9.24	Call	Bond Future	2862	3	2862	3	0.00
21/10/2016	R207 On 02-February-17	9.23	Call	Bond Future	2839	3	2839	3	0.00
21/10/2016	R207 On 02-February-17	8.91	Put	Bond Future	111	0	111	0	0.00
21/10/2016	R207 On 02-February-17	9.22	Put	Bond Future	46	0	46	0	0.00

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21/10/2016	R207 On 02-February-17	9.24	Put	Bond Future	43	0	43	0	0.00
21/10/2016	R207 On 02-February-17	9.23	Put	Bond Future	45	0	45	0	0.00
21/10/2016	R207 On 04-May-17			Bond Future	8.12	100.3082	8.1247	100.3082	0.00
21/10/2016	R207 On 04-May-17	8.20	Call	Bond Future	953	1	953	1	0.00
21/10/2016	R207 On 04-May-17	8.22	Call	Bond Future	979	1	979	1	0.00
21/10/2016	R207 On 04-May-17	8.21	Call	Bond Future	966	1	966	1	0.00
21/10/2016	R207 On 04-May-17	8.22	Put	Bond Future	756	1	756	1	0.00
21/10/2016	R207 On 04-May-17	8.20	Put	Bond Future	777	1	777	1	0.00
21/10/2016	R207 On 04-May-17	8.21	Put	Bond Future	766	1	766	1	0.00
21/10/2016	R207 On 03-August-17			Bond Future	8.10	98.7278	8.1049	98.7278	0.00
21/10/2016	R207 On 03-August-17	8.19	Call	Bond Future	1059	1	1059	1	51.00
21/10/2016	R207 On 03-August-17	8.40	Call	Bond Future	1323	1	1323	1	0.00
21/10/2016	R207 On 03-August-17	8.39	Call	Bond Future	1310	1	1310	1	0.00
21/10/2016	R207 On 03-August-17	8.41	Call	Bond Future	1336	1	1336	1	0.00
21/10/2016	R207 On 03-August-17	8.39	Put	Bond Future	700	1	700	1	0.00
21/10/2016	R207 On 03-August-17	8.41	Put	Bond Future	684	1	684	1	0.00
21/10/2016	R207 On 03-August-17	8.19	Put	Bond Future	876	1	876	1	0.00
21/10/2016	R207 On 03-August-17	8.40	Put	Bond Future	692	1	692	1	0.00
21/10/2016	R208 On 03-November-16			Bond Future	8.26	95.3751	8.2619	95.3751	27,205.00
21/10/2016	R208 On 03-November-16	9.57	Call	Bond Future	4449	5	4449	5	0.00
21/10/2016	R208 On 03-November-16	9.58	Call	Bond Future	4482	5	4482	5	0.00
21/10/2016	R208 On 03-November-16	9.59	Call	Bond Future	4515	5	4515	5	0.00
21/10/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R208 On 02-February-17			Bond Future	8.30	97.1939	8.3015	97.1939	20,796.00
21/10/2016	R208 On 02-February-17	8.64	Call	Bond Future	1627	2	1627	2	0.00
21/10/2016	R208 On 02-February-17	8.63	Call	Bond Future	1604	2	1604	2	0.00
21/10/2016	R208 On 02-February-17	8.65	Call	Bond Future	1649	2	1649	2	0.00
21/10/2016	R208 On 02-February-17	8.64	Put	Bond Future	506	0	506	0	0.00
21/10/2016	R208 On 02-February-17	8.65	Put	Bond Future	496	0	496	0	0.00
21/10/2016	R208 On 02-February-17	8.63	Put	Bond Future	516	0	516	0	0.00
21/10/2016	R208 On 04-May-17			Bond Future	8.32	95.7098	8.3240	95.7098	0.00
21/10/2016	R208 On 04-May-17	8.37	Call	Bond Future	1321	1	1321	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
21/10/2016	R208 On 04-May-17	8.39	Call	Bond Future	1355	1	1355	1	0.00
21/10/2016	R208 On 04-May-17	8.38	Call	Bond Future	1338	1	1338	1	0.00
21/10/2016	R208 On 04-May-17	8.37	Put	Bond Future	1176	1	1176	1	0.00
21/10/2016	R208 On 04-May-17	8.39	Put	Bond Future	1147	1	1147	1	0.00
21/10/2016	R208 On 04-May-17	8.38	Put	Bond Future	1161	1	1161	1	0.00
21/10/2016	R208 On 03-August-17			Bond Future	8.32	97.6796	8.3213	97.6796	0.00
21/10/2016	R208 On 03-August-17	8.30	Call	Bond Future	1377	1	1377	1	0.00
21/10/2016	R208 On 03-August-17	8.32	Call	Bond Future	1408	1	1408	1	0.00
21/10/2016	R208 On 03-August-17	8.31	Call	Bond Future	1393	1	1393	1	0.00
21/10/2016	R208 On 03-August-17	8.31	Put	Bond Future	1427	1	1427	1	0.00
21/10/2016	R208 On 03-August-17	8.32	Put	Bond Future	1412	1	1412	1	0.00
21/10/2016	R208 On 03-August-17	8.30	Put	Bond Future	1441	1	1441	1	0.00
21/10/2016	R209 On 03-November-16			Bond Future	9.34	73.4401	9.3415	73.4401	35,381.00
21/10/2016	R209 On 03-November-16	10.24	Call	Bond Future	5889	6	5889	6	0.00
21/10/2016	R209 On 03-November-16	10.26	Call	Bond Future	6011	6	6011	6	0.00
21/10/2016	R209 On 03-November-16	8.81	Call	Bond Future	25	0	25	0	345.00
21/10/2016	R209 On 03-November-16	10.25	Call	Bond Future	5950	6	5950	6	0.00
21/10/2016	R209 On 03-November-16	9.05	Call	Bond Future	168	0	168	0	0.00
21/10/2016	R209 On 03-November-16	9.45	Call	Bond Future	1247	1	1247	1	0.00
21/10/2016	R209 On 03-November-16	9.04	Call	Bond Future	157	0	157	0	0.00
21/10/2016	R209 On 03-November-16	9.34	Call	Bond Future	812	1	812	1	0.00
21/10/2016	R209 On 03-November-16	8.87	Call	Bond Future	42	0	42	0	250.00
21/10/2016	R209 On 03-November-16	9.42	Call	Bond Future	1118	1	1118	1	120.00
21/10/2016	R209 On 03-November-16	9.05	Put	Bond Future	2249	2	2249	2	250.00
21/10/2016	R209 On 03-November-16	8.81	Put	Bond Future	3887	4	3887	4	0.00
21/10/2016	R209 On 03-November-16	10.26	Put	Bond Future	1	0	1	0	0.00
21/10/2016	R209 On 03-November-16	9.45	Put	Bond Future	495	0	495	0	250.00
21/10/2016	R209 On 03-November-16	10.25	Put	Bond Future	1	0	1	0	0.00
21/10/2016	R209 On 03-November-16	10.24	Put	Bond Future	1	0	1	0	0.00
21/10/2016	R209 On 03-November-16	9.04	Put	Bond Future	2311	2	2311	2	345.00
21/10/2016	R209 On 03-November-16	9.42	Put	Bond Future	573	1	573	1	0.00
21/10/2016	R209 On 03-November-16	8.87	Put	Bond Future	3454	3	3454	3	0.00
21/10/2016	R209 On 03-November-16	9.34	Put	Bond Future	823	1	823	1	345.00
21/10/2016	R209 On 02-February-17			Bond Future	9.38	74.8406	9.3840	74.8406	2,390.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2016	R209 On 02-February-17	9.55	Call	Bond Future	2928	3	2928	3	0.00
21/10/2016	R209 On 02-February-17	9.53	Call	Bond Future	2850	3	2850	3	0.00
21/10/2016	R209 On 02-February-17	9.54	Call	Bond Future	2889	3	2889	3	0.00
21/10/2016	R209 On 02-February-17	9.53	Put	Bond Future	1849	2	1849	2	0.00
21/10/2016	R209 On 02-February-17	9.54	Put	Bond Future	1820	2	1820	2	0.00
21/10/2016	R209 On 02-February-17	9.55	Put	Bond Future	1792	2	1792	2	0.00
21/10/2016	R209 On 04-May-17			Bond Future	9.42	73.1672	9.4200	73.1672	0.00
21/10/2016	R209 On 04-May-17	9.46	Call	Bond Future	3342	3	3342	3	0.00
21/10/2016	R209 On 04-May-17	9.48	Call	Bond Future	3412	4	3412	4	0.00
21/10/2016	R209 On 04-May-17	9.47	Call	Bond Future	3377	4	3377	4	0.00
21/10/2016	R209 On 04-May-17	9.46	Put	Bond Future	3068	3	3068	3	0.00
21/10/2016	R209 On 04-May-17	9.47	Put	Bond Future	3034	3	3034	3	0.00
21/10/2016	R209 On 04-May-17	9.48	Put	Bond Future	3001	3	3001	3	0.00
21/10/2016	R209 On 03-August-17			Bond Future	9.45	74.6731	9.4475	74.6731	0.00
21/10/2016	R209 On 03-August-17	9.44	Call	Bond Future	3891	4	3891	4	0.00
21/10/2016	R209 On 03-August-17	9.43	Call	Bond Future	3858	4	3858	4	0.00
21/10/2016	R209 On 03-August-17	9.45	Call	Bond Future	3925	4	3925	4	0.00
21/10/2016	R209 On 03-August-17	9.45	Put	Bond Future	3908	4	3908	4	0.00
21/10/2016	R209 On 03-August-17	9.44	Put	Bond Future	3943	4	3943	4	0.00
21/10/2016	R209 On 03-August-17	9.43	Put	Bond Future	3977	4	3977	4	0.00
21/10/2016	R210 On 03-November-16			Bond Future	187.37	187.3465	187.3674	187.3465	2,071.00
21/10/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
21/10/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
21/10/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
21/10/2016	R210 On 03-November-16	188.90	Put	Bond Future	1533	2	1533	2	0.00
21/10/2016	R210 On 03-November-16	188.91	Put	Bond Future	1543	2	1543	2	0.00
21/10/2016	R210 On 03-November-16	188.92	Put	Bond Future	1553	2	1553	2	0.00
21/10/2016	R210 On 02-February-17			Bond Future	190.95	190.9307	190.9497	190.9307	0.00
21/10/2016	R210 On 02-February-17	190.86	Call	Bond Future	90	0	90	0	0.00
21/10/2016	R210 On 02-February-17	190.84	Call	Bond Future	110	0	110	0	0.00
21/10/2016	R210 On 02-February-17	190.85	Call	Bond Future	100	0	100	0	0.00
21/10/2016	R210 On 02-February-17	190.86	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R210 On 02-February-17	190.84	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R210 On 02-February-17	190.85	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
21/10/2016	R210 On 04-May-17			Bond Future	192.42	192.3963	192.4159	192.3963	0.00
21/10/2016	R210 On 04-May-17	192.32	Call	Bond Future	96	0	96	0	0.00
21/10/2016	R210 On 04-May-17	192.31	Call	Bond Future	106	0	106	0	0.00
21/10/2016	R210 On 04-May-17	192.33	Call	Bond Future	86	0	86	0	0.00
21/10/2016	R210 On 04-May-17	192.31	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R210 On 04-May-17	192.32	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R210 On 04-May-17	192.33	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R210 On 03-August-17			Bond Future	196.38	196.3656	196.3831	196.3656	0.00
21/10/2016	R210 On 03-August-17	196.28	Call	Bond Future	103	0	103	0	0.00
21/10/2016	R210 On 03-August-17	196.29	Call	Bond Future	93	0	93	0	0.00
21/10/2016	R210 On 03-August-17	196.30	Call	Bond Future	83	0	83	0	0.00
21/10/2016	R210 On 03-August-17	196.29	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R210 On 03-August-17	196.30	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R210 On 03-August-17	196.28	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R211 On 03-November-16			Bond Future	141.45	141.6133	141.4510	141.6133	56.00
21/10/2016	R211 On 03-November-16	141.76	Call	Bond Future	0	0	0	0	0.00
21/10/2016	R211 On 03-November-16	141.75	Call	Bond Future	0	0	0	0	0.00
21/10/2016	R211 On 03-November-16	141.74	Call	Bond Future	0	0	0	0	0.00
21/10/2016	R211 On 03-November-16	141.75	Put	Bond Future	299	0	299	0	0.00
21/10/2016	R211 On 03-November-16	141.74	Put	Bond Future	289	0	289	0	0.00
21/10/2016	R211 On 03-November-16	141.76	Put	Bond Future	309	0	309	0	0.00
21/10/2016	R212 On 03-November-16			Bond Future	148.54	148.5244	148.5405	148.5244	3,049.00
21/10/2016	R212 On 03-November-16	148.11	Call	Bond Future	430	0	430	0	0.00
21/10/2016	R212 On 03-November-16	148.12	Call	Bond Future	420	0	420	0	0.00
21/10/2016	R212 On 03-November-16	148.10	Call	Bond Future	440	0	440	0	0.00
21/10/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R212 On 02-February-17			Bond Future	149.43	149.4165	149.4309	149.4165	0.00
21/10/2016	R212 On 02-February-17	149.27	Call	Bond Future	161	0	161	0	0.00
21/10/2016	R212 On 02-February-17	149.29	Call	Bond Future	141	0	141	0	0.00
21/10/2016	R212 On 02-February-17	149.28	Call	Bond Future	151	0	151	0	0.00
21/10/2016	R212 On 02-February-17	149.27	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R212 On 02-February-17	149.28	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
21/10/2016	R212 On 02-February-17	149.29	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R212 On 04-May-17			Bond Future	152.39	152.3762	152.3912	152.3762	0.00
21/10/2016	R212 On 04-May-17	152.25	Call	Bond Future	141	0	141	0	0.00
21/10/2016	R212 On 04-May-17	152.24	Call	Bond Future	151	0	151	0	0.00
21/10/2016	R212 On 04-May-17	152.23	Call	Bond Future	161	0	161	0	0.00
21/10/2016	R212 On 04-May-17	152.24	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R212 On 04-May-17	152.25	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R212 On 04-May-17	152.23	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R212 On 03-August-17			Bond Future	153.50	153.4897	153.5030	153.4897	0.00
21/10/2016	R212 On 03-August-17	153.34	Call	Bond Future	163	0	163	0	0.00
21/10/2016	R212 On 03-August-17	153.35	Call	Bond Future	153	0	153	0	0.00
21/10/2016	R212 On 03-August-17	153.36	Call	Bond Future	143	0	143	0	0.00
21/10/2016	R212 On 03-August-17	153.34	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R212 On 03-August-17	153.35	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R212 On 03-August-17	153.36	Put	Bond Future	0	0	0	0	0.00
21/10/2016	R213 On 03-November-16			Bond Future	9.23	84.0547	9.2273	84.0547	42,060.00
21/10/2016	R213 On 03-November-16	10.20	Call	Bond Future	6320	7	6320	7	0.00
21/10/2016	R213 On 03-November-16	10.19	Call	Bond Future	6258	6	6258	6	0.00
21/10/2016	R213 On 03-November-16	10.18	Call	Bond Future	6197	6	6197	6	0.00
21/10/2016	R213 On 03-November-16	10.19	Put	Bond Future	1	0	1	0	0.00
21/10/2016	R213 On 03-November-16	10.18	Put	Bond Future	1	0	1	0	0.00
21/10/2016	R213 On 03-November-16	10.20	Put	Bond Future	1	0	1	0	0.00
21/10/2016	R213 On 02-February-17			Bond Future	9.28	85.6576	9.2751	85.6576	300.00
21/10/2016	R213 On 02-February-17	9.40	Call	Bond Future	2707	3	2707	3	0.00
21/10/2016	R213 On 02-February-17	9.42	Call	Bond Future	2783	3	2783	3	0.00
21/10/2016	R213 On 02-February-17	9.41	Call	Bond Future	2745	3	2745	3	0.00
21/10/2016	R213 On 02-February-17	9.40	Put	Bond Future	1866	2	1866	2	0.00
21/10/2016	R213 On 02-February-17	9.42	Put	Bond Future	1808	2	1808	2	0.00
21/10/2016	R213 On 02-February-17	9.41	Put	Bond Future	1837	2	1837	2	0.00
21/10/2016	R213 On 04-May-17			Bond Future	9.31	83.7963	9.3122	83.7963	0.00
21/10/2016	R213 On 04-May-17	9.37	Call	Bond Future	3280	3	3280	3	0.00
21/10/2016	R213 On 04-May-17	9.36	Call	Bond Future	3246	3	3246	3	0.00
21/10/2016	R213 On 04-May-17	9.35	Call	Bond Future	3212	3	3212	3	0.00
21/10/2016	R213 On 04-May-17	9.36	Put	Bond Future	2926	3	2926	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
21/10/2016	R213 On 04-May-17	9.37	Put	Bond Future	2893	3	2893	3	0.00
21/10/2016	R213 On 04-May-17	9.35	Put	Bond Future	2958	3	2958	3	0.00
21/10/2016	R213 On 03-August-17			Bond Future	9.34	85.5209	9.3397	85.5209	0.00
21/10/2016	R213 On 03-August-17	9.33	Call	Bond Future	3724	4	3724	4	0.00
21/10/2016	R213 On 03-August-17	9.34	Call	Bond Future	3757	4	3757	4	0.00
21/10/2016	R213 On 03-August-17	9.35	Call	Bond Future	3790	4	3790	4	0.00
21/10/2016	R213 On 03-August-17	9.34	Put	Bond Future	3755	4	3755	4	0.00
21/10/2016	R213 On 03-August-17	9.35	Put	Bond Future	3722	4	3722	4	0.00
21/10/2016	R213 On 03-August-17	9.33	Put	Bond Future	3788	4	3788	4	0.00
21/10/2016	R214 On 03-November-16			Bond Future	9.42	73.8096	9.4167	73.8096	27,822.00
21/10/2016	R214 On 03-November-16	10.35	Call	Bond Future	6335	7	6335	7	0.00
21/10/2016	R214 On 03-November-16	10.33	Call	Bond Future	6209	6	6209	6	0.00
21/10/2016	R214 On 03-November-16	10.34	Call	Bond Future	6272	7	6272	7	0.00
21/10/2016	R214 On 03-November-16	10.33	Put	Bond Future	2	0	2	0	0.00
21/10/2016	R214 On 03-November-16	10.34	Put	Bond Future	1	0	1	0	0.00
21/10/2016	R214 On 03-November-16	10.35	Put	Bond Future	1	0	1	0	0.00
21/10/2016	R214 On 02-February-17			Bond Future	9.46	75.2171	9.4606	75.2171	9,176.00
21/10/2016	R214 On 02-February-17	9.67	Call	Bond Future	3287	3	3287	3	0.00
21/10/2016	R214 On 02-February-17	9.66	Call	Bond Future	3245	3	3245	3	0.00
21/10/2016	R214 On 02-February-17	9.68	Call	Bond Future	3329	4	3329	4	0.00
21/10/2016	R214 On 02-February-17	9.67	Put	Bond Future	1793	2	1793	2	0.00
21/10/2016	R214 On 02-February-17	9.68	Put	Bond Future	1766	2	1766	2	0.00
21/10/2016	R214 On 02-February-17	9.66	Put	Bond Future	1822	2	1822	2	0.00
21/10/2016	R214 On 04-May-17			Bond Future	9.50	73.4035	9.4953	73.4035	0.00
21/10/2016	R214 On 04-May-17	9.58	Call	Bond Future	3715	4	3715	4	0.00
21/10/2016	R214 On 04-May-17	9.56	Call	Bond Future	3640	4	3640	4	0.00
21/10/2016	R214 On 04-May-17	9.57	Call	Bond Future	3677	4	3677	4	0.00
21/10/2016	R214 On 04-May-17	9.56	Put	Bond Future	3176	3	3176	3	0.00
21/10/2016	R214 On 04-May-17	9.57	Put	Bond Future	3142	3	3142	3	0.00
21/10/2016	R214 On 04-May-17	9.58	Put	Bond Future	3109	3	3109	3	0.00
21/10/2016	R214 On 03-August-17			Bond Future	9.52	74.9142	9.5221	74.9142	0.00
21/10/2016	R214 On 03-August-17	9.51	Call	Bond Future	4107	4	4107	4	0.00
21/10/2016	R214 On 03-August-17	9.53	Call	Bond Future	4180	4	4180	4	0.00
21/10/2016	R214 On 03-August-17	9.52	Call	Bond Future	4143	4	4143	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
21/10/2016	R214 On 03-August-17	9.52	Put	Bond Future	4158	4	4158	4	0.00
21/10/2016	R214 On 03-August-17	9.53	Put	Bond Future	4123	4	4123	4	0.00
21/10/2016	R214 On 03-August-17	9.51	Put	Bond Future	4194	4	4194	4	0.00
21/10/2016	R248 On 03-November-16			Bond Future	9.47	94.8145	9.4669	94.8145	36,107.00
21/10/2016	R248 On 03-November-16	10.39	Call	Bond Future	7973	8	7973	8	0.00
21/10/2016	R248 On 03-November-16	10.38	Call	Bond Future	7894	8	7894	8	0.00
21/10/2016	R248 On 03-November-16	10.37	Call	Bond Future	7814	8	7814	8	0.00
21/10/2016	R248 On 03-November-16	10.38	Put	Bond Future	3	0	3	0	0.00
21/10/2016	R248 On 03-November-16	10.39	Put	Bond Future	3	0	3	0	0.00
21/10/2016	R248 On 03-November-16	10.37	Put	Bond Future	3	0	3	0	0.00
21/10/2016	R248 On 02-February-17			Bond Future	9.51	96.6226	9.5123	96.6226	28,659.00
21/10/2016	R248 On 02-February-17	9.76	Call	Bond Future	4544	5	4544	5	0.00
21/10/2016	R248 On 02-February-17	9.77	Call	Bond Future	4598	5	4598	5	0.00
21/10/2016	R248 On 02-February-17	9.78	Call	Bond Future	4652	5	4652	5	0.00
21/10/2016	R248 On 02-February-17	9.77	Put	Bond Future	2264	2	2264	2	0.00
21/10/2016	R248 On 02-February-17	9.76	Put	Bond Future	2298	2	2298	2	0.00
21/10/2016	R248 On 02-February-17	9.78	Put	Bond Future	2230	2	2230	2	0.00
21/10/2016	R248 On 04-May-17			Bond Future	9.55	94.0896	9.5484	94.0896	0.00
21/10/2016	R248 On 04-May-17	9.67	Call	Bond Future	5062	5	5062	5	0.00
21/10/2016	R248 On 04-May-17	9.66	Call	Bond Future	5015	5	5015	5	0.00
21/10/2016	R248 On 04-May-17	9.65	Call	Bond Future	4967	5	4967	5	0.00
21/10/2016	R248 On 04-May-17	9.66	Put	Bond Future	3998	4	3998	4	0.00
21/10/2016	R248 On 04-May-17	9.67	Put	Bond Future	3956	4	3956	4	0.00
21/10/2016	R248 On 04-May-17	9.65	Put	Bond Future	4041	4	4041	4	0.00
21/10/2016	R248 On 03-August-17			Bond Future	9.58	96.0261	9.5767	96.0261	0.00
21/10/2016	R248 On 03-August-17	9.57	Call	Bond Future	5448	6	5448	6	0.00
21/10/2016	R248 On 03-August-17	9.58	Call	Bond Future	5493	6	5493	6	0.00
21/10/2016	R248 On 03-August-17	9.56	Call	Bond Future	5404	6	5404	6	0.00
21/10/2016	R248 On 03-August-17	9.58	Put	Bond Future	5463	5	5463	5	0.00
21/10/2016	R248 On 03-August-17	9.57	Put	Bond Future	5509	5	5509	5	0.00
21/10/2016	R248 On 03-August-17	9.56	Put	Bond Future	5557	5	5557	5	0.00