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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
24/10/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	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
24/10/2016	2025 On 03-November-16			Bond Future	129.08	129.0676	129.0814	129.0676	2,542.00
24/10/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
24/10/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
24/10/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
24/10/2016	2025 On 03-November-16	129.22	Put	Bond Future	139	0	139	0	0.00
24/10/2016	2025 On 03-November-16	129.21	Put	Bond Future	129	0	129	0	0.00
24/10/2016	2025 On 03-November-16	129.23	Put	Bond Future	149	0	149	0	0.00
24/10/2016	2025 On 02-February-17			Bond Future	130.27	130.2558	130.2690	130.2558	817.00
24/10/2016	2025 On 02-February-17	129.99	Call	Bond Future	279	0	279	0	0.00
24/10/2016	2025 On 02-February-17	130.01	Call	Bond Future	259	0	259	0	0.00
24/10/2016	2025 On 02-February-17	130.00	Call	Bond Future	269	0	269	0	0.00
24/10/2016	2025 On 02-February-17	129.99	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2025 On 02-February-17	130.00	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2025 On 02-February-17	130.01	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2025 On 04-May-17			Bond Future	132.85	132.8360	132.8452	132.8360	0.00
24/10/2016	2025 On 04-May-17	132.58	Call	Bond Future	265	0	265	0	0.00
24/10/2016	2025 On 04-May-17	132.57	Call	Bond Future	275	0	275	0	0.00
24/10/2016	2025 On 04-May-17	132.56	Call	Bond Future	285	0	285	0	0.00
24/10/2016	2025 On 04-May-17	132.57	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2025 On 04-May-17	132.58	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2025 On 04-May-17	132.56	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2025 On 03-August-17			Bond Future	134.25	134.2423	134.2491	134.2423	0.00
24/10/2016	2025 On 03-August-17	133.98	Call	Bond Future	269	0	269	0	0.00
24/10/2016	2025 On 03-August-17	133.96	Call	Bond Future	289	0	289	0	0.00
24/10/2016	2025 On 03-August-17	133.97	Call	Bond Future	279	0	279	0	0.00
24/10/2016	2025 On 03-August-17	133.96	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2025 On 03-August-17	133.98	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2025 On 03-August-17	133.97	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2030 On 03-November-16			Bond Future	9.19	92.9555	9.1915	92.9555	21,196.00
24/10/2016	2030 On 03-November-16	9.33	Call	Bond Future	974	1	974	1	0.00
24/10/2016	2030 On 03-November-16	9.34	Call	Bond Future	1044	1	1044	1	0.00
24/10/2016	2030 On 03-November-16	9.35	Call	Bond Future	1113	1	1113	1	0.00
24/10/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
24/10/2016	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
24/10/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2030 On 02-February-17			Bond Future	9.24	90.7211	9.2372	90.7211	13,236.00
24/10/2016	2030 On 02-February-17	9.29	Call	Bond Future	368	0	368	0	0.00
24/10/2016	2030 On 02-February-17	9.31	Call	Bond Future	506	0	506	0	0.00
24/10/2016	2030 On 02-February-17	9.30	Call	Bond Future	437	0	437	0	0.00
24/10/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2030 On 04-May-17			Bond Future	9.28	92.5134	9.2799	92.5134	0.00
24/10/2016	2030 On 04-May-17	9.34	Call	Bond Future	413	0	413	0	0.00
24/10/2016	2030 On 04-May-17	9.33	Call	Bond Future	345	0	345	0	0.00
24/10/2016	2030 On 04-May-17	9.32	Call	Bond Future	276	0	276	0	0.00
24/10/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2030 On 03-August-17			Bond Future	9.31	90.4088	9.3136	90.4088	0.00
24/10/2016	2030 On 03-August-17	9.33	Call	Bond Future	112	0	112	0	0.00
24/10/2016	2030 On 03-August-17	9.34	Call	Bond Future	180	0	180	0	0.00
24/10/2016	2030 On 03-August-17	9.35	Call	Bond Future	247	0	247	0	0.00
24/10/2016	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2032 On 03-November-16			Bond Future	9.29	92.2697	9.2918	92.2697	7,536.00
24/10/2016	2032 On 03-November-16	10.29	Call	Bond Future	7154	7	7154	7	0.00
24/10/2016	2032 On 03-November-16	10.28	Call	Bond Future	7086	7	7086	7	0.00
24/10/2016	2032 On 03-November-16	10.30	Call	Bond Future	7221	7	7221	7	0.00
24/10/2016	2032 On 03-November-16	10.28	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2032 On 03-November-16	10.29	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2032 On 03-November-16	10.30	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2032 On 02-February-17			Bond Future	9.34	94.0281	9.3399	94.0281	7,262.00
24/10/2016	2032 On 02-February-17	9.51	Call	Bond Future	3168	3	3168	3	0.00
24/10/2016	2032 On 02-February-17	9.53	Call	Bond Future	3255	3	3255	3	0.00
24/10/2016	2032 On 02-February-17	9.52	Call	Bond Future	3211	3	3211	3	0.00
24/10/2016	2032 On 02-February-17	9.51	Put	Bond Future	1903	2	1903	2	0.00

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24/10/2016	2032 On 02-February-17	9.53	Put	Bond Future	1843	2	1843	2	0.00
24/10/2016	2032 On 02-February-17	9.52	Put	Bond Future	1873	2	1873	2	0.00
24/10/2016	2032 On 04-May-17			Bond Future	9.38	91.7254	9.3811	91.7254	0.00
24/10/2016	2032 On 04-May-17	9.46	Call	Bond Future	3736	4	3736	4	0.00
24/10/2016	2032 On 04-May-17	9.45	Call	Bond Future	3698	4	3698	4	0.00
24/10/2016	2032 On 04-May-17	9.44	Call	Bond Future	3660	4	3660	4	0.00
24/10/2016	2032 On 04-May-17	9.45	Put	Bond Future	3188	3	3188	3	0.00
24/10/2016	2032 On 04-May-17	9.46	Put	Bond Future	3153	3	3153	3	0.00
24/10/2016	2032 On 04-May-17	9.44	Put	Bond Future	3224	3	3224	3	0.00
24/10/2016	2032 On 03-August-17			Bond Future	9.41	93.6123	9.4123	93.6123	0.00
24/10/2016	2032 On 03-August-17	9.44	Call	Bond Future	4287	4	4287	4	0.00
24/10/2016	2032 On 03-August-17	9.45	Call	Bond Future	4324	4	4324	4	0.00
24/10/2016	2032 On 03-August-17	9.43	Call	Bond Future	4251	4	4251	4	0.00
24/10/2016	2032 On 03-August-17	9.45	Put	Bond Future	4049	4	4049	4	0.00
24/10/2016	2032 On 03-August-17	9.43	Put	Bond Future	4121	4	4121	4	0.00
24/10/2016	2032 On 03-August-17	9.44	Put	Bond Future	4085	4	4085	4	0.00
24/10/2016	2033 On 03-November-16			Bond Future	107.57	107.5541	107.5659	107.5541	5,045.00
24/10/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
24/10/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
24/10/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
24/10/2016	2033 On 03-November-16	109.16	Put	Bond Future	1594	2	1594	2	0.00
24/10/2016	2033 On 03-November-16	109.17	Put	Bond Future	1604	2	1604	2	0.00
24/10/2016	2033 On 03-November-16	109.18	Put	Bond Future	1614	2	1614	2	0.00
24/10/2016	2033 On 02-February-17			Bond Future	109.62	109.6104	109.6218	109.6104	0.00
24/10/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
24/10/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
24/10/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
24/10/2016	2033 On 02-February-17	109.71	Put	Bond Future	88	0	88	0	0.00
24/10/2016	2033 On 02-February-17	109.72	Put	Bond Future	98	0	98	0	0.00
24/10/2016	2033 On 02-February-17	109.70	Put	Bond Future	78	0	78	0	0.00
24/10/2016	2033 On 04-May-17			Bond Future	110.75	110.7425	110.7504	110.7425	0.00
24/10/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
24/10/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
24/10/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00

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24/10/2016	2033 On 04-May-17	110.84	Put	Bond Future	90	0	90	0	0.00
24/10/2016	2033 On 04-May-17	110.85	Put	Bond Future	100	0	100	0	0.00
24/10/2016	2033 On 04-May-17	110.83	Put	Bond Future	80	0	80	0	0.00
24/10/2016	2033 On 03-August-17			Bond Future	113.03	113.0256	113.0315	113.0256	0.00
24/10/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
24/10/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
24/10/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
24/10/2016	2033 On 03-August-17	113.12	Put	Bond Future	89	0	89	0	0.00
24/10/2016	2033 On 03-August-17	113.13	Put	Bond Future	99	0	99	0	0.00
24/10/2016	2033 On 03-August-17	113.14	Put	Bond Future	109	0	109	0	0.00
24/10/2016	2037 On 03-November-16			Bond Future	9.43	93.7686	9.4264	93.7686	24,148.00
24/10/2016	2037 On 03-November-16	10.35	Call	Bond Future	7253	7	7253	7	0.00
24/10/2016	2037 On 03-November-16	10.37	Call	Bond Future	7400	7	7400	7	0.00
24/10/2016	2037 On 03-November-16	10.36	Call	Bond Future	7327	7	7327	7	0.00
24/10/2016	2037 On 03-November-16	10.36	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2037 On 03-November-16	10.37	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2037 On 03-November-16	10.35	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2037 On 02-February-17			Bond Future	9.47	91.2993	9.4716	91.2993	28,044.00
24/10/2016	2037 On 02-February-17	9.68	Call	Bond Future	3770	4	3770	4	0.00
24/10/2016	2037 On 02-February-17	9.66	Call	Bond Future	3675	4	3675	4	0.00
24/10/2016	2037 On 02-February-17	9.67	Call	Bond Future	3722	4	3722	4	0.00
24/10/2016	2037 On 02-February-17	9.66	Put	Bond Future	2133	2	2133	2	0.00
24/10/2016	2037 On 02-February-17	9.67	Put	Bond Future	2100	2	2100	2	0.00
24/10/2016	2037 On 02-February-17	9.68	Put	Bond Future	2068	2	2068	2	0.00
24/10/2016	2037 On 04-May-17			Bond Future	9.51	93.1031	9.5140	93.1031	0.00
24/10/2016	2037 On 04-May-17	9.59	Call	Bond Future	4210	4	4210	4	0.00
24/10/2016	2037 On 04-May-17	9.58	Call	Bond Future	4169	4	4169	4	0.00
24/10/2016	2037 On 04-May-17	9.60	Call	Bond Future	4253	4	4253	4	0.00
24/10/2016	2037 On 04-May-17	9.58	Put	Bond Future	3629	4	3629	4	0.00
24/10/2016	2037 On 04-May-17	9.59	Put	Bond Future	3590	4	3590	4	0.00
24/10/2016	2037 On 04-May-17	9.60	Put	Bond Future	3551	4	3551	4	0.00
24/10/2016	2037 On 03-August-17			Bond Future	9.55	90.7602	9.5489	90.7602	0.00
24/10/2016	2037 On 03-August-17	9.58	Call	Bond Future	4878	5	4878	5	0.00
24/10/2016	2037 On 03-August-17	9.57	Call	Bond Future	4838	5	4838	5	0.00

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24/10/2016	2037 On 03-August-17	9.56	Call	Bond Future	4797	5	4797	5	0.00
24/10/2016	2037 On 03-August-17	9.56	Put	Bond Future	4707	5	4707	5	0.00
24/10/2016	2037 On 03-August-17	9.57	Put	Bond Future	4666	5	4666	5	0.00
24/10/2016	2037 On 03-August-17	9.58	Put	Bond Future	4625	5	4625	5	0.00
24/10/2016	2038 On 03-November-16			Bond Future	135.99	135.9724	135.9870	135.9724	17,597.00
24/10/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
24/10/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
24/10/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
24/10/2016	2038 On 03-November-16	136.32	Put	Bond Future	333	0	333	0	0.00
24/10/2016	2038 On 03-November-16	136.33	Put	Bond Future	343	0	343	0	0.00
24/10/2016	2038 On 03-November-16	136.31	Put	Bond Future	323	0	323	0	0.00
24/10/2016	2038 On 02-February-17			Bond Future	137.15	137.1328	137.1467	137.1328	2,587.00
24/10/2016	2038 On 02-February-17	137.05	Call	Bond Future	97	0	97	0	0.00
24/10/2016	2038 On 02-February-17	137.07	Call	Bond Future	77	0	77	0	0.00
24/10/2016	2038 On 02-February-17	137.06	Call	Bond Future	87	0	87	0	0.00
24/10/2016	2038 On 02-February-17	137.05	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2038 On 02-February-17	137.06	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2038 On 02-February-17	137.07	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2038 On 04-May-17			Bond Future	139.86	139.8493	139.8590	139.8493	0.00
24/10/2016	2038 On 04-May-17	139.77	Call	Bond Future	89	0	89	0	0.00
24/10/2016	2038 On 04-May-17	139.79	Call	Bond Future	69	0	69	0	0.00
24/10/2016	2038 On 04-May-17	139.78	Call	Bond Future	79	0	79	0	0.00
24/10/2016	2038 On 04-May-17	139.78	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2038 On 04-May-17	139.79	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2038 On 04-May-17	139.77	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2038 On 03-August-17			Bond Future	141.24	141.2337	141.2409	141.2337	0.00
24/10/2016	2038 On 03-August-17	141.17	Call	Bond Future	71	0	71	0	0.00
24/10/2016	2038 On 03-August-17	141.16	Call	Bond Future	81	0	81	0	0.00
24/10/2016	2038 On 03-August-17	141.18	Call	Bond Future	61	0	61	0	0.00
24/10/2016	2038 On 03-August-17	141.17	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2038 On 03-August-17	141.16	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2038 On 03-August-17	141.18	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2040 On 03-November-16			Bond Future	9.47	97.8382	9.4663	97.8382	257.00
24/10/2016	2040 On 03-November-16	9.71	Call	Bond Future	2408	2	2408	2	0.00

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24/10/2016	2040 On 03-November-16	9.69	Call	Bond Future	2268	2	2268	2	0.00
24/10/2016	2040 On 03-November-16	9.70	Call	Bond Future	2338	2	2338	2	0.00
24/10/2016	2040 On 03-November-16	9.69	Put	Bond Future	289	0	289	0	0.00
24/10/2016	2040 On 03-November-16	9.70	Put	Bond Future	271	0	271	0	0.00
24/10/2016	2040 On 03-November-16	9.71	Put	Bond Future	255	0	255	0	0.00
24/10/2016	2040 On 02-February-17			Bond Future	9.51	95.1961	9.5113	95.1961	4,958.00
24/10/2016	2040 On 02-February-17	9.58	Call	Bond Future	3413	3	3413	3	0.00
24/10/2016	2040 On 02-February-17	9.59	Call	Bond Future	3461	3	3461	3	0.00
24/10/2016	2040 On 02-February-17	9.60	Call	Bond Future	3508	3	3508	3	0.00
24/10/2016	2040 On 02-February-17	9.59	Put	Bond Future	2764	3	2764	3	0.00
24/10/2016	2040 On 02-February-17	9.60	Put	Bond Future	2723	3	2723	3	0.00
24/10/2016	2040 On 02-February-17	9.58	Put	Bond Future	2804	3	2804	3	0.00
24/10/2016	2040 On 04-May-17			Bond Future	9.55	97.0768	9.5534	97.0768	0.00
24/10/2016	2040 On 04-May-17	9.62	Call	Bond Future	4552	4	4552	4	0.00
24/10/2016	2040 On 04-May-17	9.63	Call	Bond Future	4597	5	4597	5	0.00
24/10/2016	2040 On 04-May-17	9.64	Call	Bond Future	4642	5	4642	5	0.00
24/10/2016	2040 On 04-May-17	9.63	Put	Bond Future	3924	4	3924	4	0.00
24/10/2016	2040 On 04-May-17	9.64	Put	Bond Future	3883	4	3883	4	0.00
24/10/2016	2040 On 04-May-17	9.62	Put	Bond Future	3967	4	3967	4	0.00
24/10/2016	2040 On 03-August-17			Bond Future	9.59	94.5653	9.5883	94.5653	0.00
24/10/2016	2040 On 03-August-17	9.61	Call	Bond Future	5287	5	5287	5	0.00
24/10/2016	2040 On 03-August-17	9.63	Call	Bond Future	5374	5	5374	5	0.00
24/10/2016	2040 On 03-August-17	9.62	Call	Bond Future	5331	5	5331	5	0.00
24/10/2016	2040 On 03-August-17	9.62	Put	Bond Future	5054	5	5054	5	0.00
24/10/2016	2040 On 03-August-17	9.61	Put	Bond Future	5097	5	5097	5	0.00
24/10/2016	2040 On 03-August-17	9.63	Put	Bond Future	5010	5	5010	5	0.00
24/10/2016	2044 On 03-November-16			Bond Future	9.48	95.0274	9.4811	95.0274	16,025.00
24/10/2016	2044 On 03-November-16	10.42	Call	Bond Future	7929	8	7929	8	0.00
24/10/2016	2044 On 03-November-16	10.43	Call	Bond Future	8007	8	8007	8	0.00
24/10/2016	2044 On 03-November-16	10.41	Call	Bond Future	7851	8	7851	8	0.00
24/10/2016	2044 On 03-November-16	10.43	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2044 On 03-November-16	10.42	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2044 On 03-November-16	10.41	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2044 On 02-February-17			Bond Future	9.52	92.4570	9.5246	92.4570	3,841.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2016	2044 On 02-February-17	9.77	Call	Bond Future	4323	4	4323	4	0.00
24/10/2016	2044 On 02-February-17	9.76	Call	Bond Future	4270	4	4270	4	0.00
24/10/2016	2044 On 02-February-17	9.78	Call	Bond Future	4376	4	4376	4	0.00
24/10/2016	2044 On 02-February-17	9.77	Put	Bond Future	2150	2	2150	2	0.00
24/10/2016	2044 On 02-February-17	9.78	Put	Bond Future	2117	2	2117	2	0.00
24/10/2016	2044 On 02-February-17	9.76	Put	Bond Future	2184	2	2184	2	0.00
24/10/2016	2044 On 04-May-17			Bond Future	9.57	94.2835	9.5653	94.2835	0.00
24/10/2016	2044 On 04-May-17	9.67	Call	Bond Future	4809	5	4809	5	0.00
24/10/2016	2044 On 04-May-17	9.68	Call	Bond Future	4855	5	4855	5	0.00
24/10/2016	2044 On 04-May-17	9.66	Call	Bond Future	4763	5	4763	5	0.00
24/10/2016	2044 On 04-May-17	9.68	Put	Bond Future	3837	4	3837	4	0.00
24/10/2016	2044 On 04-May-17	9.67	Put	Bond Future	3879	4	3879	4	0.00
24/10/2016	2044 On 04-May-17	9.66	Put	Bond Future	3921	4	3921	4	0.00
24/10/2016	2044 On 03-August-17			Bond Future	9.60	91.8398	9.5989	91.8398	0.00
24/10/2016	2044 On 03-August-17	9.62	Call	Bond Future	5382	5	5382	5	0.00
24/10/2016	2044 On 03-August-17	9.64	Call	Bond Future	5470	5	5470	5	0.00
24/10/2016	2044 On 03-August-17	9.63	Call	Bond Future	5425	5	5425	5	0.00
24/10/2016	2044 On 03-August-17	9.62	Put	Bond Future	5195	5	5195	5	0.00
24/10/2016	2044 On 03-August-17	9.63	Put	Bond Future	5150	5	5150	5	0.00
24/10/2016	2044 On 03-August-17	9.64	Put	Bond Future	5106	5	5106	5	0.00
24/10/2016	2046 On 03-November-16			Bond Future	135.37	135.3543	135.3691	135.3543	17,487.00
24/10/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
24/10/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
24/10/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
24/10/2016	2046 On 03-November-16	137.09	Put	Bond Future	1721	2	1721	2	0.00
24/10/2016	2046 On 03-November-16	137.07	Put	Bond Future	1701	2	1701	2	0.00
24/10/2016	2046 On 03-November-16	137.08	Put	Bond Future	1711	2	1711	2	0.00
24/10/2016	2046 On 02-February-17			Bond Future	137.96	137.9419	137.9562	137.9419	0.00
24/10/2016	2046 On 02-February-17	137.13	Call	Bond Future	826	1	826	1	0.00
24/10/2016	2046 On 02-February-17	137.14	Call	Bond Future	816	1	816	1	0.00
24/10/2016	2046 On 02-February-17	137.15	Call	Bond Future	806	1	806	1	0.00
24/10/2016	2046 On 02-February-17	137.14	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2046 On 02-February-17	137.15	Put	Bond Future	0	0	0	0	0.00
24/10/2016	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
24/10/2016	2046 On 04-May-17			Bond Future	139.16	139.1465	139.1565	139.1465	0.00
24/10/2016	2046 On 04-May-17	138.34	Call	Bond Future	817	1	817	1	0.00
24/10/2016	2046 On 04-May-17	138.33	Call	Bond Future	827	1	827	1	0.00
24/10/2016	2046 On 04-May-17	138.32	Call	Bond Future	837	1	837	1	0.00
24/10/2016	2046 On 04-May-17	138.33	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2046 On 04-May-17	138.34	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2046 On 04-May-17	138.32	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2046 On 03-August-17			Bond Future	142.02	142.0154	142.0228	142.0154	0.00
24/10/2016	2046 On 03-August-17	141.19	Call	Bond Future	833	1	833	1	0.00
24/10/2016	2046 On 03-August-17	141.17	Call	Bond Future	853	1	853	1	0.00
24/10/2016	2046 On 03-August-17	141.18	Call	Bond Future	843	1	843	1	0.00
24/10/2016	2046 On 03-August-17	141.19	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2046 On 03-August-17	141.17	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2046 On 03-August-17	141.18	Put	Bond Future	0	0	0	0	0.00
24/10/2016	2050 On 03-November-16			Bond Future	143.91	143.2211	143.9103	143.2211	19,763.00
24/10/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
24/10/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
24/10/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
24/10/2016	2050 On 03-November-16	149.53	Put	Bond Future	5620	6	5620	6	0.00
24/10/2016	2050 On 03-November-16	149.54	Put	Bond Future	5630	6	5630	6	0.00
24/10/2016	2050 On 03-November-16	149.52	Put	Bond Future	5610	6	5610	6	0.00
24/10/2016	2050 On 02-February-17			Bond Future	145.06	144.3576	145.0593	144.3576	2,108.00
24/10/2016	2050 On 02-February-17	144.96	Call	Bond Future	99	0	99	0	0.00
24/10/2016	2050 On 02-February-17	144.97	Call	Bond Future	89	0	89	0	0.00
24/10/2016	2050 On 02-February-17	144.98	Call	Bond Future	79	0	79	0	0.00
24/10/2016	2050 On 02-February-17	144.97	Put	Bond Future	0	1	0	1	0.00
24/10/2016	2050 On 02-February-17	144.98	Put	Bond Future	0	1	0	1	0.00
24/10/2016	2050 On 02-February-17	144.96	Put	Bond Future	0	1	0	1	0.00
24/10/2016	2050 On 04-May-17			Bond Future	147.93	147.2171	147.9277	147.2171	0.00
24/10/2016	2050 On 04-May-17	147.84	Call	Bond Future	88	0	88	0	0.00
24/10/2016	2050 On 04-May-17	147.85	Call	Bond Future	78	0	78	0	0.00
24/10/2016	2050 On 04-May-17	147.83	Call	Bond Future	98	0	98	0	0.00
24/10/2016	2050 On 04-May-17	147.84	Put	Bond Future	0	1	0	1	0.00
24/10/2016	2050 On 04-May-17	147.85	Put	Bond Future	0	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2016	2050 On 04-May-17	147.83	Put	Bond Future	0	1	0	1	0.00
24/10/2016	2050 On 03-August-17			Bond Future	149.31	148.5905	149.3132	148.5905	0.00
24/10/2016	2050 On 03-August-17	149.22	Call	Bond Future	93	0	93	0	0.00
24/10/2016	2050 On 03-August-17	149.24	Call	Bond Future	73	0	73	0	0.00
24/10/2016	2050 On 03-August-17	149.23	Call	Bond Future	83	0	83	0	0.00
24/10/2016	2050 On 03-August-17	149.22	Put	Bond Future	0	1	0	1	0.00
24/10/2016	2050 On 03-August-17	149.24	Put	Bond Future	0	1	0	1	0.00
24/10/2016	2050 On 03-August-17	149.23	Put	Bond Future	0	1	0	1	0.00
24/10/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	AL37 On 03-November-16			Index Future	504.01	503.6010	504.0090	503.6010	9.00
24/10/2016	AL37 On 02-February-17			Index Future	513.61	513.1980	513.6090	513.1980	7.00
24/10/2016	AL37 On 04-May-17			Index Future	523.73	523.3330	523.7330	523.3330	0.00
24/10/2016	AL37 On 03-August-17			Index Future	534.49	534.0910	534.4860	534.0910	0.00
24/10/2016	AL7T On 03-November-16			Index Future	583.65	582.8630	583.6480	582.8630	4.00
24/10/2016	AL7T On 02-February-17			Index Future	594.76	593.9700	594.7640	593.9700	2.00
24/10/2016	AL7T On 04-May-17			Index Future	606.49	605.7000	606.4870	605.7000	0.00
24/10/2016	AL7T On 03-August-17			Index Future	618.94	618.1510	618.9400	618.1510	0.00
24/10/2016	ALBI On 03-November-16			Index Future	532.06	531.1050	532.0630	531.1050	527.00
24/10/2016	ALBI On 02-February-17			Index Future	542.20	541.2270	542.1970	541.2270	96.00
24/10/2016	ALBI On 04-May-17			Index Future	552.88	551.9150	552.8840	551.9150	0.00
24/10/2016	ALBI On 03-August-17			Index Future	564.24	563.2600	564.2370	563.2600	0.00
24/10/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	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
24/10/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/10/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2016	EL28 On 03-November-16			Bond Future	129.14	129.1218	129.1382	129.1218	0.00
24/10/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
24/10/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
24/10/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
24/10/2016	EL28 On 03-November-16	132.16	Put	Bond Future	3022	3	3022	3	0.00
24/10/2016	EL28 On 03-November-16	132.17	Put	Bond Future	3032	3	3032	3	0.00
24/10/2016	EL28 On 03-November-16	132.15	Put	Bond Future	3012	3	3012	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
24/10/2016	EL28 On 02-February-17			Bond Future	131.61	131.5905	131.6062	131.5905	0.00
24/10/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
24/10/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
24/10/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
24/10/2016	EL28 On 02-February-17	135.10	Put	Bond Future	3494	4	3494	4	0.00
24/10/2016	EL28 On 02-February-17	135.12	Put	Bond Future	3514	4	3514	4	0.00
24/10/2016	EL28 On 02-February-17	135.11	Put	Bond Future	3504	4	3504	4	0.00
24/10/2016	EL28 On 04-May-17			Bond Future	132.53	132.5155	132.5271	132.5155	0.00
24/10/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
24/10/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
24/10/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
24/10/2016	EL28 On 04-May-17	137.90	Put	Bond Future	5373	5	5373	5	0.00
24/10/2016	EL28 On 04-May-17	137.91	Put	Bond Future	5383	5	5383	5	0.00
24/10/2016	EL28 On 04-May-17	137.92	Put	Bond Future	5393	5	5393	5	0.00
24/10/2016	EL28 On 03-August-17			Bond Future	135.26	135.2478	135.2571	135.2478	0.00
24/10/2016	EL28 On 03-August-17	135.18	Call	Bond Future	77	0	77	0	0.00
24/10/2016	EL28 On 03-August-17	135.17	Call	Bond Future	87	0	87	0	0.00
24/10/2016	EL28 On 03-August-17	135.16	Call	Bond Future	97	0	97	0	0.00
24/10/2016	EL28 On 03-August-17	135.17	Put	Bond Future	0	0	0	0	0.00
24/10/2016	EL28 On 03-August-17	135.16	Put	Bond Future	0	0	0	0	0.00
24/10/2016	EL28 On 03-August-17	135.18	Put	Bond Future	0	0	0	0	0.00
24/10/2016	ES33 On 03-November-16			Bond Future	10.30	78.7433	10.3007	78.7433	8,789.00
24/10/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6111	6	6111	6	0.00
24/10/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6227	6	6227	6	0.00
24/10/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6169	6	6169	6	0.00
24/10/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
24/10/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
24/10/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
24/10/2016	ES33 On 02-February-17			Bond Future	10.38	80.2439	10.3797	80.2439	0.00
24/10/2016	ES33 On 02-February-17	10.61	Call	Bond Future	1471	1	1471	1	0.00
24/10/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1408	1	1408	1	0.00
24/10/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1345	1	1345	1	0.00
24/10/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
24/10/2016	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
24/10/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
24/10/2016	ES33 On 04-May-17			Bond Future	10.45	78.0342	10.4502	78.0342	0.00
24/10/2016	ES33 On 04-May-17	10.55	Call	Bond Future	635	0	635	0	0.00
24/10/2016	ES33 On 04-May-17	10.56	Call	Bond Future	698	1	698	1	0.00
24/10/2016	ES33 On 04-May-17	10.54	Call	Bond Future	572	0	572	0	0.00
24/10/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
24/10/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
24/10/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
24/10/2016	ES33 On 03-August-17			Bond Future	10.51	79.6394	10.5113	79.6394	0.00
24/10/2016	ES33 On 03-August-17	10.55	Call	Bond Future	245	0	245	0	0.00
24/10/2016	ES33 On 03-August-17	10.53	Call	Bond Future	118	0	118	0	0.00
24/10/2016	ES33 On 03-August-17	10.54	Call	Bond Future	182	0	182	0	0.00
24/10/2016	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
24/10/2016	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
24/10/2016	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
24/10/2016	ES42 On 03-November-16			Bond Future	10.42	83.0844	10.4200	83.0844	8,777.00
24/10/2016	ES42 On 02-February-17			Bond Future	10.49	84.6677	10.4939	84.6677	0.00
24/10/2016	ES42 On 04-May-17			Bond Future	10.56	82.0770	10.5637	82.0770	0.00
24/10/2016	ES42 On 03-August-17			Bond Future	10.62	83.7658	10.6239	83.7658	0.00
24/10/2016	GOVI On 03-November-16			GOVI	529.86	528.9890	529.8590	528.9890	220.00
24/10/2016	GOVI On 03-November-16	476.11	Call	GOVI	537490	53	537490	53	0.00
24/10/2016	GOVI On 03-November-16	476.12	Call	GOVI	537390	53	537390	53	0.00
24/10/2016	GOVI On 03-November-16	476.13	Call	GOVI	537290	53	537290	53	0.00
24/10/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
24/10/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
24/10/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
24/10/2016	GOVI On 02-February-17			GOVI	539.95	539.0700	539.9500	539.0700	327.00
24/10/2016	GOVI On 02-February-17	533.32	Call	GOVI	66300	6	66300	6	0.00
24/10/2016	GOVI On 02-February-17	533.34	Call	GOVI	66100	6	66100	6	0.00
24/10/2016	GOVI On 02-February-17	533.33	Call	GOVI	66200	6	66200	6	0.00
24/10/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
24/10/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
24/10/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
24/10/2016	GOVI On 04-May-17			GOVI	550.59	549.7150	550.5930	549.7150	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
24/10/2016	GOVI On 04-May-17	262.20	Call	GOVI	2883930	288	2883930	288	0.00
24/10/2016	GOVI On 04-May-17	262.19	Call	GOVI	2884030	288	2884030	288	0.00
24/10/2016	GOVI On 04-May-17	262.18	Call	GOVI	2884130	288	2884130	288	0.00
24/10/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
24/10/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
24/10/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
24/10/2016	GOVI On 03-August-17			GOVI	561.90	561.0160	561.8990	561.0160	0.00
24/10/2016	GOVI On 03-August-17	561.10	Call	GOVI	7990	0	7990	0	0.00
24/10/2016	GOVI On 03-August-17	561.11	Call	GOVI	7890	0	7890	0	0.00
24/10/2016	GOVI On 03-August-17	561.09	Call	GOVI	8090	0	8090	0	0.00
24/10/2016	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
24/10/2016	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
24/10/2016	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
24/10/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/10/2016	IGOV On 03-November-16			Index Future	250.32	250.2410	250.3240	250.2410	455.00
24/10/2016	IGOV On 02-February-17			Index Future	255.11	255.0250	255.1070	255.0250	653.00
24/10/2016	IGOV On 04-May-17			Index Future	260.15	260.0770	260.1510	260.0770	0.00
24/10/2016	IGOV On 03-August-17			Index Future	265.51	265.4380	265.5080	265.4380	0.00
24/10/2016	ILBI On 03-November-16			Index Future	678.18	678.2800	678.1800	678.2800	0.00
24/10/2016	ILBI On 02-February-17			Index Future	691.30	691.4030	691.2990	691.4030	155.00
24/10/2016	ILBI On 04-May-17			Index Future	704.91	705.0160	704.9090	705.0160	0.00
24/10/2016	ILBI On 03-August-17			Index Future	718.76	718.8640	718.7590	718.8640	0.00
24/10/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0686	100.0687	100.0686	0.00
24/10/2016	IS01 On 16-March-17			Interest Rate Swap	100.02	100.0168	100.0160	100.0168	0.00
24/10/2016	IS01 On 15-June-17			Interest Rate Swap	99.65	99.6531	99.6509	99.6531	0.00
24/10/2016	IS01 On 21-September-17			Interest Rate Swap	99.71	99.7147	99.7111	99.7147	0.00
24/10/2016	IS01 On 21-December-17			Interest Rate Swap	100.01	100.0086	100.0053	100.0086	0.00
24/10/2016	IS02 On 18-December-17			Interest Rate Swap	100.03	100.0366	100.0340	100.0366	0.00
24/10/2016	IS02 On 16-March-18			Interest Rate Swap	99.34	99.3468	99.3389	99.3468	0.00
24/10/2016	IS02 On 15-June-18			Interest Rate Swap	99.02	99.0356	99.0212	99.0356	0.00
24/10/2016	IS02 On 21-September-18			Interest Rate Swap	99.10	99.1177	99.1030	99.1177	0.00
24/10/2016	IS02 On 21-December-18			Interest Rate Swap	99.63	99.6400	99.6300	99.6400	0.00
24/10/2016	IS05 On 17-December-20			Interest Rate Swap	98.18	98.2717	98.1811	98.2717	0.00
24/10/2016	IS05 On 16-March-21			Interest Rate Swap	97.54	97.6389	97.5398	97.6389	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
24/10/2016	IS05 On 15-June-21			Interest Rate Swap	96.86	96.9720	96.8638	96.9720	0.00
24/10/2016	IS05 On 21-September-21			Interest Rate Swap	97.16	97.2736	97.1573	97.2736	0.00
24/10/2016	IS05 On 21-December-21			Interest Rate Swap	99.41	99.5360	99.4123	99.5360	50.00
24/10/2016	IS10 On 17-December-25			Interest Rate Swap	98.32	98.5079	98.3212	98.5079	0.00
24/10/2016	IS10 On 16-March-26			Interest Rate Swap	95.42	95.6156	95.4162	95.6156	0.00
24/10/2016	IS10 On 15-June-26			Interest Rate Swap	94.20	94.4093	94.1979	94.4093	0.00
24/10/2016	IS10 On 21-September-26			Interest Rate Swap	96.29	96.5092	96.2914	96.5092	0.00
24/10/2016	IS10 On 21-December-26			Interest Rate Swap	99.95	100.1686	99.9490	100.1686	0.00
24/10/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/10/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/10/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/10/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/10/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
24/10/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	10,000.00
24/10/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
24/10/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
24/10/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	1,000.00
24/10/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.55	92.4500	7.5500	92.4500	0.00
24/10/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
24/10/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.58	92.4200	7.5800	92.4200	0.00
24/10/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.58	92.4200	7.5800	92.4200	0.00
24/10/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
24/10/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.58	92.4200	7.5800	92.4200	0.00
24/10/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
24/10/2016	R023 On 03-November-16			Bond Future	8.49	97.8187	8.4867	97.8187	11,782.00
24/10/2016	R023 On 03-November-16	9.73	Call	Bond Future	5635	6	5635	6	0.00
24/10/2016	R023 On 03-November-16	9.74	Call	Bond Future	5679	6	5679	6	0.00
24/10/2016	R023 On 03-November-16	9.75	Call	Bond Future	5723	6	5723	6	0.00
24/10/2016	R023 On 03-November-16	9.74	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R023 On 03-November-16	9.75	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R023 On 03-November-16	9.73	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R023 On 02-February-17			Bond Future	8.53	99.6828	8.5310	99.6828	10,526.00
24/10/2016	R023 On 02-February-17	8.86	Call	Bond Future	2257	2	2257	2	0.00
24/10/2016	R023 On 02-February-17	8.85	Call	Bond Future	2226	2	2226	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
24/10/2016	R023 On 02-February-17	8.84	Call	Bond Future	2197	2	2197	2	0.00
24/10/2016	R023 On 02-February-17	8.85	Put	Bond Future	788	1	788	1	0.00
24/10/2016	R023 On 02-February-17	8.86	Put	Bond Future	774	1	774	1	0.00
24/10/2016	R023 On 02-February-17	8.84	Put	Bond Future	803	1	803	1	0.00
24/10/2016	R023 On 04-May-17			Bond Future	8.56	97.7180	8.5582	97.7180	0.00
24/10/2016	R023 On 04-May-17	8.59	Call	Bond Future	1912	2	1912	2	0.00
24/10/2016	R023 On 04-May-17	8.61	Call	Bond Future	1958	2	1958	2	0.00
24/10/2016	R023 On 04-May-17	8.60	Call	Bond Future	1935	2	1935	2	0.00
24/10/2016	R023 On 04-May-17	8.59	Put	Bond Future	1772	2	1772	2	0.00
24/10/2016	R023 On 04-May-17	8.61	Put	Bond Future	1730	2	1730	2	0.00
24/10/2016	R023 On 04-May-17	8.60	Put	Bond Future	1751	2	1751	2	0.00
24/10/2016	R023 On 03-August-17			Bond Future	8.57	99.7277	8.5672	99.7277	0.00
24/10/2016	R023 On 03-August-17	8.58	Call	Bond Future	2193	2	2193	2	0.00
24/10/2016	R023 On 03-August-17	8.60	Call	Bond Future	2237	2	2237	2	0.00
24/10/2016	R023 On 03-August-17	8.59	Call	Bond Future	2215	2	2215	2	0.00
24/10/2016	R023 On 03-August-17	8.58	Put	Bond Future	2139	2	2139	2	0.00
24/10/2016	R023 On 03-August-17	8.59	Put	Bond Future	2118	2	2118	2	0.00
24/10/2016	R023 On 03-August-17	8.60	Put	Bond Future	2098	2	2098	2	0.00
24/10/2016	R035 On 03-November-16			Bond Future	9.37	97.1832	9.3670	97.1832	1,154.00
24/10/2016	R035 On 03-November-16	9.59	Call	Bond Future	1845	2	1845	2	0.00
24/10/2016	R035 On 03-November-16	9.57	Call	Bond Future	1682	1	1682	1	0.00
24/10/2016	R035 On 03-November-16	9.58	Call	Bond Future	1764	2	1764	2	0.00
24/10/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R035 On 02-February-17			Bond Future	9.42	99.0352	9.4164	99.0352	5,320.00
24/10/2016	R035 On 02-February-17	9.51	Call	Bond Future	772	1	772	1	0.00
24/10/2016	R035 On 02-February-17	9.52	Call	Bond Future	854	1	854	1	0.00
24/10/2016	R035 On 02-February-17	9.50	Call	Bond Future	690	0	690	0	0.00
24/10/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R035 On 04-May-17			Bond Future	9.46	96.4867	9.4559	96.4867	0.00
24/10/2016	R035 On 04-May-17	9.53	Call	Bond Future	606	0	606	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
24/10/2016	R035 On 04-May-17	9.55	Call	Bond Future	769	1	769	1	0.00
24/10/2016	R035 On 04-May-17	9.54	Call	Bond Future	687	0	687	0	0.00
24/10/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R035 On 03-August-17			Bond Future	9.49	98.4712	9.4862	98.4712	0.00
24/10/2016	R035 On 03-August-17	9.52	Call	Bond Future	274	0	274	0	0.00
24/10/2016	R035 On 03-August-17	9.51	Call	Bond Future	193	0	193	0	0.00
24/10/2016	R035 On 03-August-17	9.50	Call	Bond Future	112	0	112	0	0.00
24/10/2016	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R186 On 03-November-16			Bond Future	8.80	115.1113	8.7963	115.1113	81,855.00
24/10/2016	R186 On 03-November-16	9.10	Call	Bond Future	2222	2	2222	2	0.00
24/10/2016	R186 On 03-November-16	9.66	Call	Bond Future	5916	6	5916	6	0.00
24/10/2016	R186 On 03-November-16	8.30	Call	Bond Future	11	0	11	0	150.00
24/10/2016	R186 On 03-November-16	8.90	Call	Bond Future	1117	1	1117	1	0.00
24/10/2016	R186 On 03-November-16	8.97	Call	Bond Future	1469	1	1469	1	0.00
24/10/2016	R186 On 03-November-16	9.71	Call	Bond Future	6245	6	6245	6	0.00
24/10/2016	R186 On 03-November-16	8.52	Call	Bond Future	107	0	107	0	0.00
24/10/2016	R186 On 03-November-16	8.82	Call	Bond Future	777	1	777	1	0.00
24/10/2016	R186 On 03-November-16	8.95	Call	Bond Future	1364	1	1364	1	0.00
24/10/2016	R186 On 03-November-16	9.20	Call	Bond Future	2858	3	2858	3	1,425.00
24/10/2016	R186 On 03-November-16	9.40	Call	Bond Future	4186	4	4186	4	1,425.00
24/10/2016	R186 On 03-November-16	8.96	Call	Bond Future	1416	1	1416	1	0.00
24/10/2016	R186 On 03-November-16	9.10	Put	Bond Future	92	0	92	0	108.00
24/10/2016	R186 On 03-November-16	9.66	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R186 On 03-November-16	9.71	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R186 On 03-November-16	8.90	Put	Bond Future	384	1	384	1	5,092.00
24/10/2016	R186 On 03-November-16	8.96	Put	Bond Future	261	0	261	0	0.00
24/10/2016	R186 On 03-November-16	8.97	Put	Bond Future	243	0	243	0	0.00
24/10/2016	R186 On 03-November-16	8.30	Put	Bond Future	3615	4	3615	4	0.00
24/10/2016	R186 On 03-November-16	8.52	Put	Bond Future	2094	2	2094	2	150.00
24/10/2016	R186 On 03-November-16	8.95	Put	Bond Future	279	0	279	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
24/10/2016	R186 On 03-November-16	9.20	Put	Bond Future	38	0	38	0	0.00
24/10/2016	R186 On 03-November-16	8.82	Put	Bond Future	608	1	608	1	150.00
24/10/2016	R186 On 03-November-16	9.40	Put	Bond Future	5	0	5	0	0.00
24/10/2016	R186 On 02-February-17			Bond Future	8.84	112.0023	8.8390	112.0023	27,252.00
24/10/2016	R186 On 02-February-17	9.50	Call	Bond Future	5123	5	5123	5	0.00
24/10/2016	R186 On 02-February-17	8.87	Call	Bond Future	2274	2	2274	2	0.00
24/10/2016	R186 On 02-February-17	9.40	Call	Bond Future	4607	5	4607	5	0.00
24/10/2016	R186 On 02-February-17	8.60	Call	Bond Future	1425	1	1425	1	7,000.00
24/10/2016	R186 On 02-February-17	8.81	Call	Bond Future	2065	2	2065	2	0.00
24/10/2016	R186 On 02-February-17	8.00	Call	Bond Future	357	0	357	0	7,000.00
24/10/2016	R186 On 02-February-17	8.79	Call	Bond Future	1998	2	1998	2	0.00
24/10/2016	R186 On 02-February-17	9.02	Call	Bond Future	2850	3	2850	3	0.00
24/10/2016	R186 On 02-February-17	8.37	Call	Bond Future	892	1	892	1	500.00
24/10/2016	R186 On 02-February-17	8.62	Call	Bond Future	1480	1	1480	1	500.00
24/10/2016	R186 On 02-February-17	8.80	Call	Bond Future	2031	2	2031	2	0.00
24/10/2016	R186 On 02-February-17	8.43	Call	Bond Future	1015	1	1015	1	750.00
24/10/2016	R186 On 02-February-17	8.90	Call	Bond Future	2384	2	2384	2	0.00
24/10/2016	R186 On 02-February-17	9.50	Put	Bond Future	648	1	648	1	13,500.00
24/10/2016	R186 On 02-February-17	8.87	Put	Bond Future	2059	2	2059	2	500.00
24/10/2016	R186 On 02-February-17	8.79	Put	Bond Future	2340	2	2340	2	0.00
24/10/2016	R186 On 02-February-17	9.02	Put	Bond Future	1599	2	1599	2	500.00
24/10/2016	R186 On 02-February-17	8.60	Put	Bond Future	3106	3	3106	3	0.00
24/10/2016	R186 On 02-February-17	8.37	Put	Bond Future	4222	4	4222	4	0.00
24/10/2016	R186 On 02-February-17	9.40	Put	Bond Future	792	1	792	1	750.00
24/10/2016	R186 On 02-February-17	8.62	Put	Bond Future	3019	3	3019	3	0.00
24/10/2016	R186 On 02-February-17	8.81	Put	Bond Future	2267	2	2267	2	0.00
24/10/2016	R186 On 02-February-17	8.00	Put	Bond Future	6411	7	6411	7	0.00
24/10/2016	R186 On 02-February-17	8.90	Put	Bond Future	1960	2	1960	2	750.00
24/10/2016	R186 On 02-February-17	8.80	Put	Bond Future	2303	2	2303	2	0.00
24/10/2016	R186 On 02-February-17	8.43	Put	Bond Future	3912	4	3912	4	0.00
24/10/2016	R186 On 04-May-17			Bond Future	8.87	114.2147	8.8741	114.2147	0.00
24/10/2016	R186 On 04-May-17	8.90	Call	Bond Future	3065	3	3065	3	0.00
24/10/2016	R186 On 04-May-17	8.91	Call	Bond Future	3100	3	3100	3	0.00
24/10/2016	R186 On 04-May-17	8.89	Call	Bond Future	3030	3	3030	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
24/10/2016	R186 On 04-May-17	8.89	Put	Bond Future	2922	3	2922	3	0.00
24/10/2016	R186 On 04-May-17	8.90	Put	Bond Future	2889	3	2889	3	0.00
24/10/2016	R186 On 04-May-17	8.91	Put	Bond Future	2856	3	2856	3	0.00
24/10/2016	R186 On 03-August-17			Bond Future	8.90	111.2573	8.8964	111.2573	0.00
24/10/2016	R186 On 03-August-17	8.93	Call	Bond Future	3713	4	3713	4	0.00
24/10/2016	R186 On 03-August-17	8.91	Call	Bond Future	3646	4	3646	4	0.00
24/10/2016	R186 On 03-August-17	8.92	Call	Bond Future	3679	4	3679	4	0.00
24/10/2016	R186 On 03-August-17	8.91	Put	Bond Future	3555	4	3555	4	0.00
24/10/2016	R186 On 03-August-17	8.92	Put	Bond Future	3522	4	3522	4	0.00
24/10/2016	R186 On 03-August-17	8.93	Put	Bond Future	3489	4	3489	4	0.00
24/10/2016	R197 On 03-November-16			Bond Future	303.29	303.2536	303.2860	303.2536	861.00
24/10/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
24/10/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
24/10/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
24/10/2016	R197 On 03-November-16	303.57	Put	Bond Future	284	0	284	0	0.00
24/10/2016	R197 On 03-November-16	303.58	Put	Bond Future	294	0	294	0	0.00
24/10/2016	R197 On 03-November-16	303.56	Put	Bond Future	274	0	274	0	0.00
24/10/2016	R197 On 02-February-17			Bond Future	302.41	302.3758	302.4070	302.3758	0.00
24/10/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
24/10/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
24/10/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
24/10/2016	R197 On 02-February-17	302.58	Put	Bond Future	173	0	173	0	0.00
24/10/2016	R197 On 02-February-17	302.59	Put	Bond Future	183	0	183	0	0.00
24/10/2016	R197 On 02-February-17	302.57	Put	Bond Future	163	0	163	0	0.00
24/10/2016	R197 On 04-May-17			Bond Future	308.39	308.3657	308.3872	308.3657	0.00
24/10/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
24/10/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
24/10/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
24/10/2016	R197 On 04-May-17	308.59	Put	Bond Future	203	0	203	0	0.00
24/10/2016	R197 On 04-May-17	308.60	Put	Bond Future	213	0	213	0	0.00
24/10/2016	R197 On 04-May-17	308.58	Put	Bond Future	193	0	193	0	0.00
24/10/2016	R197 On 03-August-17			Bond Future	307.84	307.8240	307.8401	307.8240	0.00
24/10/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
24/10/2016	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
24/10/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
24/10/2016	R197 On 03-August-17	308.05	Put	Bond Future	210	0	210	0	0.00
24/10/2016	R197 On 03-August-17	308.06	Put	Bond Future	220	0	220	0	0.00
24/10/2016	R197 On 03-August-17	308.07	Put	Bond Future	230	0	230	0	0.00
24/10/2016	R202 On 03-November-16			Bond Future	250.15	250.7839	250.1482	250.7839	33,807.00
24/10/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
24/10/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
24/10/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
24/10/2016	R202 On 03-November-16	253.86	Put	Bond Future	3712	3	3712	3	0.00
24/10/2016	R202 On 03-November-16	253.87	Put	Bond Future	3722	3	3722	3	0.00
24/10/2016	R202 On 03-November-16	253.85	Put	Bond Future	3702	3	3702	3	0.00
24/10/2016	R202 On 02-February-17			Bond Future	251.38	252.0329	251.3833	252.0329	1,771.00
24/10/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
24/10/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
24/10/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
24/10/2016	R202 On 02-February-17	251.72	Put	Bond Future	337	0	337	0	0.00
24/10/2016	R202 On 02-February-17	251.74	Put	Bond Future	357	0	357	0	0.00
24/10/2016	R202 On 02-February-17	251.73	Put	Bond Future	347	0	347	0	0.00
24/10/2016	R202 On 04-May-17			Bond Future	256.35	257.0251	256.3543	257.0251	0.00
24/10/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
24/10/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
24/10/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
24/10/2016	R202 On 04-May-17	256.71	Put	Bond Future	356	0	356	0	0.00
24/10/2016	R202 On 04-May-17	256.72	Put	Bond Future	366	0	366	0	0.00
24/10/2016	R202 On 04-May-17	256.73	Put	Bond Future	376	0	376	0	0.00
24/10/2016	R202 On 03-August-17			Bond Future	257.97	258.6593	257.9700	258.6593	0.00
24/10/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
24/10/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
24/10/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
24/10/2016	R202 On 03-August-17	258.36	Put	Bond Future	390	0	390	0	0.00
24/10/2016	R202 On 03-August-17	258.37	Put	Bond Future	400	0	400	0	0.00
24/10/2016	R202 On 03-August-17	258.35	Put	Bond Future	380	0	380	0	0.00
24/10/2016	R203 On 03-November-16			Bond Future	7.65	101.6810	7.6519	101.6810	23,024.00
24/10/2016	R203 On 03-November-16	8.84	Call	Bond Future	960	1	960	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
24/10/2016	R203 On 03-November-16	8.86	Call	Bond Future	976	1	976	1	0.00
24/10/2016	R203 On 03-November-16	8.85	Call	Bond Future	968	1	968	1	0.00
24/10/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R203 On 02-February-17			Bond Future	7.65	103.6188	7.6529	103.6188	920.00
24/10/2016	R203 On 02-February-17	7.70	Call	Bond Future	155	0	155	0	0.00
24/10/2016	R203 On 02-February-17	7.72	Call	Bond Future	161	0	161	0	0.00
24/10/2016	R203 On 02-February-17	7.71	Call	Bond Future	158	0	158	0	0.00
24/10/2016	R203 On 02-February-17	7.71	Put	Bond Future	125	0	125	0	0.00
24/10/2016	R203 On 02-February-17	7.72	Put	Bond Future	123	0	123	0	0.00
24/10/2016	R203 On 02-February-17	7.70	Put	Bond Future	128	0	128	0	0.00
24/10/2016	R203 On 04-May-17			Bond Future	7.30	101.4913	7.3032	101.4913	0.00
24/10/2016	R203 On 04-May-17	6.91	Call	Bond Future	58	0	58	0	0.00
24/10/2016	R203 On 04-May-17	6.92	Call	Bond Future	59	0	59	0	0.00
24/10/2016	R203 On 04-May-17	6.93	Call	Bond Future	60	0	60	0	0.00
24/10/2016	R203 On 04-May-17	6.92	Put	Bond Future	193	0	193	0	0.00
24/10/2016	R203 On 04-May-17	6.91	Put	Bond Future	195	0	195	0	0.00
24/10/2016	R203 On 04-May-17	6.93	Put	Bond Future	191	0	191	0	0.00
24/10/2016	R203 On 03-August-17			Bond Future	4.95	103.5787	4.9530	103.5787	0.00
24/10/2016	R203 On 03-August-17	4.87	Call	Bond Future	36	0	36	0	0.00
24/10/2016	R203 On 03-August-17	4.89	Call	Bond Future	37	0	37	0	0.00
24/10/2016	R203 On 03-August-17	4.88	Call	Bond Future	36	0	36	0	0.00
24/10/2016	R203 On 03-August-17	4.88	Put	Bond Future	44	0	44	0	0.00
24/10/2016	R203 On 03-August-17	4.89	Put	Bond Future	44	0	44	0	0.00
24/10/2016	R203 On 03-August-17	4.87	Put	Bond Future	45	0	45	0	0.00
24/10/2016	R204 On 03-November-16			Bond Future	7.84	103.3137	7.8398	103.3137	22,163.00
24/10/2016	R204 On 03-November-16	9.22	Call	Bond Future	2609	3	2609	3	0.00
24/10/2016	R204 On 03-November-16	9.21	Call	Bond Future	2590	3	2590	3	0.00
24/10/2016	R204 On 03-November-16	9.23	Call	Bond Future	2627	3	2627	3	0.00
24/10/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R204 On 02-February-17			Bond Future	7.86	101.2424	7.8581	101.2424	10,941.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2016	R204 On 02-February-17	8.28	Call	Bond Future	889	1	889	1	0.00
24/10/2016	R204 On 02-February-17	8.29	Call	Bond Future	902	1	902	1	0.00
24/10/2016	R204 On 02-February-17	8.30	Call	Bond Future	915	1	915	1	0.00
24/10/2016	R204 On 02-February-17	8.28	Put	Bond Future	171	0	171	0	0.00
24/10/2016	R204 On 02-February-17	8.29	Put	Bond Future	166	0	166	0	0.00
24/10/2016	R204 On 02-February-17	8.30	Put	Bond Future	162	0	162	0	0.00
24/10/2016	R204 On 04-May-17			Bond Future	7.84	103.2422	7.8404	103.2422	0.00
24/10/2016	R204 On 04-May-17	7.90	Call	Bond Future	569	1	569	1	0.00
24/10/2016	R204 On 04-May-17	7.92	Call	Bond Future	586	1	586	1	0.00
24/10/2016	R204 On 04-May-17	7.91	Call	Bond Future	577	1	577	1	0.00
24/10/2016	R204 On 04-May-17	7.91	Put	Bond Future	473	0	473	0	0.00
24/10/2016	R204 On 04-May-17	7.92	Put	Bond Future	466	0	466	0	0.00
24/10/2016	R204 On 04-May-17	7.90	Put	Bond Future	480	1	480	1	0.00
24/10/2016	R204 On 03-August-17			Bond Future	7.75	101.3224	7.7462	101.3224	0.00
24/10/2016	R204 On 03-August-17	7.75	Call	Bond Future	547	1	547	1	0.00
24/10/2016	R204 On 03-August-17	7.76	Call	Bond Future	554	1	554	1	0.00
24/10/2016	R204 On 03-August-17	7.77	Call	Bond Future	561	1	561	1	0.00
24/10/2016	R204 On 03-August-17	7.75	Put	Bond Future	542	1	542	1	0.00
24/10/2016	R204 On 03-August-17	7.76	Put	Bond Future	536	1	536	1	0.00
24/10/2016	R204 On 03-August-17	7.77	Put	Bond Future	530	1	530	1	0.00
24/10/2016	R207 On 03-November-16			Bond Future	8.06	99.9896	8.0552	99.9896	35,059.00
24/10/2016	R207 On 03-November-16	7.94	Call	Bond Future	102	0	102	0	0.00
24/10/2016	R207 On 03-November-16	7.93	Call	Bond Future	95	0	95	0	0.00
24/10/2016	R207 On 03-November-16	7.95	Call	Bond Future	111	0	111	0	0.00
24/10/2016	R207 On 03-November-16	7.94	Put	Bond Future	417	0	417	0	0.00
24/10/2016	R207 On 03-November-16	7.95	Put	Bond Future	398	0	398	0	0.00
24/10/2016	R207 On 03-November-16	7.93	Put	Bond Future	437	1	437	1	0.00
24/10/2016	R207 On 02-February-17			Bond Future	8.08	98.2527	8.0846	98.2527	33,642.00
24/10/2016	R207 On 02-February-17	8.91	Call	Bond Future	2164	2	2164	2	62.00
24/10/2016	R207 On 02-February-17	9.22	Call	Bond Future	2866	3	2866	3	0.00
24/10/2016	R207 On 02-February-17	9.24	Call	Bond Future	2913	3	2913	3	0.00
24/10/2016	R207 On 02-February-17	9.23	Call	Bond Future	2890	3	2890	3	0.00
24/10/2016	R207 On 02-February-17	8.91	Put	Bond Future	99	0	99	0	0.00
24/10/2016	R207 On 02-February-17	9.22	Put	Bond Future	40	0	40	0	0.00

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24/10/2016	R207 On 02-February-17	9.24	Put	Bond Future	37	0	37	0	0.00
24/10/2016	R207 On 02-February-17	9.23	Put	Bond Future	39	0	39	0	0.00
24/10/2016	R207 On 04-May-17			Bond Future	8.10	100.1935	8.1016	100.1935	0.00
24/10/2016	R207 On 04-May-17	8.20	Call	Bond Future	976	1	976	1	0.00
24/10/2016	R207 On 04-May-17	8.22	Call	Bond Future	1002	1	1002	1	0.00
24/10/2016	R207 On 04-May-17	8.21	Call	Bond Future	989	1	989	1	0.00
24/10/2016	R207 On 04-May-17	8.22	Put	Bond Future	725	1	725	1	0.00
24/10/2016	R207 On 04-May-17	8.20	Put	Bond Future	746	1	746	1	0.00
24/10/2016	R207 On 04-May-17	8.21	Put	Bond Future	735	1	735	1	0.00
24/10/2016	R207 On 03-August-17			Bond Future	8.08	98.6095	8.0800	98.6095	0.00
24/10/2016	R207 On 03-August-17	8.19	Call	Bond Future	1082	1	1082	1	51.00
24/10/2016	R207 On 03-August-17	8.40	Call	Bond Future	1351	1	1351	1	0.00
24/10/2016	R207 On 03-August-17	8.39	Call	Bond Future	1337	1	1337	1	0.00
24/10/2016	R207 On 03-August-17	8.41	Call	Bond Future	1364	1	1364	1	0.00
24/10/2016	R207 On 03-August-17	8.39	Put	Bond Future	674	1	674	1	0.00
24/10/2016	R207 On 03-August-17	8.41	Put	Bond Future	659	1	659	1	0.00
24/10/2016	R207 On 03-August-17	8.19	Put	Bond Future	847	1	847	1	0.00
24/10/2016	R207 On 03-August-17	8.40	Put	Bond Future	667	1	667	1	0.00
24/10/2016	R208 On 03-November-16			Bond Future	8.24	95.2353	8.2412	95.2353	24,272.00
24/10/2016	R208 On 03-November-16	9.57	Call	Bond Future	4522	4	4522	4	0.00
24/10/2016	R208 On 03-November-16	9.58	Call	Bond Future	4555	4	4555	4	0.00
24/10/2016	R208 On 03-November-16	9.59	Call	Bond Future	4588	5	4588	5	0.00
24/10/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R208 On 02-February-17			Bond Future	8.28	97.0502	8.2796	97.0502	26,127.00
24/10/2016	R208 On 02-February-17	8.64	Call	Bond Future	1664	2	1664	2	0.00
24/10/2016	R208 On 02-February-17	8.63	Call	Bond Future	1641	2	1641	2	0.00
24/10/2016	R208 On 02-February-17	8.65	Call	Bond Future	1688	2	1688	2	0.00
24/10/2016	R208 On 02-February-17	8.64	Put	Bond Future	471	1	471	1	0.00
24/10/2016	R208 On 02-February-17	8.65	Put	Bond Future	461	0	461	0	0.00
24/10/2016	R208 On 02-February-17	8.63	Put	Bond Future	481	1	481	1	0.00
24/10/2016	R208 On 04-May-17			Bond Future	8.30	95.5634	8.3015	95.5634	0.00
24/10/2016	R208 On 04-May-17	8.37	Call	Bond Future	1349	1	1349	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
24/10/2016	R208 On 04-May-17	8.39	Call	Bond Future	1384	1	1384	1	0.00
24/10/2016	R208 On 04-May-17	8.38	Call	Bond Future	1366	1	1366	1	0.00
24/10/2016	R208 On 04-May-17	8.37	Put	Bond Future	1133	1	1133	1	0.00
24/10/2016	R208 On 04-May-17	8.39	Put	Bond Future	1104	1	1104	1	0.00
24/10/2016	R208 On 04-May-17	8.38	Put	Bond Future	1118	1	1118	1	0.00
24/10/2016	R208 On 03-August-17			Bond Future	8.30	97.5290	8.2977	97.5290	0.00
24/10/2016	R208 On 03-August-17	8.30	Call	Bond Future	1406	1	1406	1	0.00
24/10/2016	R208 On 03-August-17	8.32	Call	Bond Future	1437	1	1437	1	0.00
24/10/2016	R208 On 03-August-17	8.31	Call	Bond Future	1421	1	1421	1	0.00
24/10/2016	R208 On 03-August-17	8.31	Put	Bond Future	1384	1	1384	1	0.00
24/10/2016	R208 On 03-August-17	8.32	Put	Bond Future	1370	1	1370	1	0.00
24/10/2016	R208 On 03-August-17	8.30	Put	Bond Future	1399	1	1399	1	0.00
24/10/2016	R209 On 03-November-16			Bond Future	9.32	73.1973	9.3159	73.1973	29,869.00
24/10/2016	R209 On 03-November-16	10.24	Call	Bond Future	6067	6	6067	6	0.00
24/10/2016	R209 On 03-November-16	10.26	Call	Bond Future	6189	6	6189	6	0.00
24/10/2016	R209 On 03-November-16	8.81	Call	Bond Future	14	0	14	0	345.00
24/10/2016	R209 On 03-November-16	10.25	Call	Bond Future	6128	6	6128	6	0.00
24/10/2016	R209 On 03-November-16	9.05	Call	Bond Future	136	0	136	0	0.00
24/10/2016	R209 On 03-November-16	9.45	Call	Bond Future	1276	1	1276	1	0.00
24/10/2016	R209 On 03-November-16	9.34	Call	Bond Future	805	1	805	1	0.00
24/10/2016	R209 On 03-November-16	9.04	Call	Bond Future	126	0	126	0	0.00
24/10/2016	R209 On 03-November-16	8.87	Call	Bond Future	27	0	27	0	250.00
24/10/2016	R209 On 03-November-16	9.42	Call	Bond Future	1137	1	1137	1	120.00
24/10/2016	R209 On 03-November-16	9.05	Put	Bond Future	2038	2	2038	2	250.00
24/10/2016	R209 On 03-November-16	8.81	Put	Bond Future	3698	4	3698	4	0.00
24/10/2016	R209 On 03-November-16	10.25	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R209 On 03-November-16	10.26	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R209 On 03-November-16	9.45	Put	Bond Future	345	0	345	0	250.00
24/10/2016	R209 On 03-November-16	10.24	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R209 On 03-November-16	9.04	Put	Bond Future	2101	2	2101	2	345.00
24/10/2016	R209 On 03-November-16	9.42	Put	Bond Future	412	1	412	1	0.00
24/10/2016	R209 On 03-November-16	8.87	Put	Bond Future	3259	3	3259	3	0.00
24/10/2016	R209 On 03-November-16	9.34	Put	Bond Future	637	1	637	1	345.00
24/10/2016	R209 On 02-February-17			Bond Future	9.36	74.5922	9.3577	74.5922	10,642.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2016	R209 On 02-February-17	9.55	Call	Bond Future	3004	3	3004	3	0.00
24/10/2016	R209 On 02-February-17	9.53	Call	Bond Future	2924	3	2924	3	0.00
24/10/2016	R209 On 02-February-17	9.54	Call	Bond Future	2964	3	2964	3	0.00
24/10/2016	R209 On 02-February-17	9.53	Put	Bond Future	1741	2	1741	2	0.00
24/10/2016	R209 On 02-February-17	9.54	Put	Bond Future	1713	2	1713	2	0.00
24/10/2016	R209 On 02-February-17	9.55	Put	Bond Future	1686	2	1686	2	0.00
24/10/2016	R209 On 04-May-17			Bond Future	9.39	72.9141	9.3934	72.9141	0.00
24/10/2016	R209 On 04-May-17	9.46	Call	Bond Future	3416	3	3416	3	0.00
24/10/2016	R209 On 04-May-17	9.48	Call	Bond Future	3487	3	3487	3	0.00
24/10/2016	R209 On 04-May-17	9.47	Call	Bond Future	3452	3	3452	3	0.00
24/10/2016	R209 On 04-May-17	9.46	Put	Bond Future	2959	3	2959	3	0.00
24/10/2016	R209 On 04-May-17	9.47	Put	Bond Future	2926	3	2926	3	0.00
24/10/2016	R209 On 04-May-17	9.48	Put	Bond Future	2893	3	2893	3	0.00
24/10/2016	R209 On 03-August-17			Bond Future	9.42	74.4139	9.4204	74.4139	0.00
24/10/2016	R209 On 03-August-17	9.44	Call	Bond Future	3969	4	3969	4	0.00
24/10/2016	R209 On 03-August-17	9.43	Call	Bond Future	3935	4	3935	4	0.00
24/10/2016	R209 On 03-August-17	9.45	Call	Bond Future	4003	4	4003	4	0.00
24/10/2016	R209 On 03-August-17	9.45	Put	Bond Future	3800	4	3800	4	0.00
24/10/2016	R209 On 03-August-17	9.44	Put	Bond Future	3834	4	3834	4	0.00
24/10/2016	R209 On 03-August-17	9.43	Put	Bond Future	3869	4	3869	4	0.00
24/10/2016	R210 On 03-November-16			Bond Future	187.39	187.3674	187.3878	187.3674	2,071.00
24/10/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
24/10/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
24/10/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
24/10/2016	R210 On 03-November-16	188.90	Put	Bond Future	1512	2	1512	2	0.00
24/10/2016	R210 On 03-November-16	188.91	Put	Bond Future	1522	2	1522	2	0.00
24/10/2016	R210 On 03-November-16	188.92	Put	Bond Future	1532	2	1532	2	0.00
24/10/2016	R210 On 02-February-17			Bond Future	190.97	190.9497	190.9692	190.9497	0.00
24/10/2016	R210 On 02-February-17	190.86	Call	Bond Future	109	0	109	0	0.00
24/10/2016	R210 On 02-February-17	190.84	Call	Bond Future	129	0	129	0	0.00
24/10/2016	R210 On 02-February-17	190.85	Call	Bond Future	119	0	119	0	0.00
24/10/2016	R210 On 02-February-17	190.86	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R210 On 02-February-17	190.84	Put	Bond Future	0	0	0	0	0.00
24/10/2016	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
24/10/2016	R210 On 04-May-17			Bond Future	192.43	192.4159	192.4294	192.4159	0.00
24/10/2016	R210 On 04-May-17	192.32	Call	Bond Future	109	0	109	0	0.00
24/10/2016	R210 On 04-May-17	192.31	Call	Bond Future	119	0	119	0	0.00
24/10/2016	R210 On 04-May-17	192.33	Call	Bond Future	99	0	99	0	0.00
24/10/2016	R210 On 04-May-17	192.31	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R210 On 04-May-17	192.32	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R210 On 04-May-17	192.33	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R210 On 03-August-17			Bond Future	196.39	196.3831	196.3933	196.3831	0.00
24/10/2016	R210 On 03-August-17	196.28	Call	Bond Future	113	0	113	0	0.00
24/10/2016	R210 On 03-August-17	196.29	Call	Bond Future	103	0	103	0	0.00
24/10/2016	R210 On 03-August-17	196.30	Call	Bond Future	93	0	93	0	0.00
24/10/2016	R210 On 03-August-17	196.29	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R210 On 03-August-17	196.30	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R210 On 03-August-17	196.28	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R211 On 03-November-16			Bond Future	141.38	141.4510	141.3844	141.4510	56.00
24/10/2016	R211 On 03-November-16	141.76	Call	Bond Future	0	0	0	0	0.00
24/10/2016	R211 On 03-November-16	141.75	Call	Bond Future	0	0	0	0	0.00
24/10/2016	R211 On 03-November-16	141.74	Call	Bond Future	0	0	0	0	0.00
24/10/2016	R211 On 03-November-16	141.75	Put	Bond Future	366	0	366	0	0.00
24/10/2016	R211 On 03-November-16	141.74	Put	Bond Future	356	0	356	0	0.00
24/10/2016	R211 On 03-November-16	141.76	Put	Bond Future	376	0	376	0	0.00
24/10/2016	R212 On 03-November-16			Bond Future	148.56	148.5405	148.5562	148.5405	3,049.00
24/10/2016	R212 On 03-November-16	148.11	Call	Bond Future	446	0	446	0	0.00
24/10/2016	R212 On 03-November-16	148.12	Call	Bond Future	436	0	436	0	0.00
24/10/2016	R212 On 03-November-16	148.10	Call	Bond Future	456	0	456	0	0.00
24/10/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R212 On 02-February-17			Bond Future	149.45	149.4309	149.4461	149.4309	0.00
24/10/2016	R212 On 02-February-17	149.27	Call	Bond Future	176	0	176	0	0.00
24/10/2016	R212 On 02-February-17	149.29	Call	Bond Future	156	0	156	0	0.00
24/10/2016	R212 On 02-February-17	149.28	Call	Bond Future	166	0	166	0	0.00
24/10/2016	R212 On 02-February-17	149.27	Put	Bond Future	0	0	0	0	0.00
24/10/2016	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
24/10/2016	R212 On 02-February-17	149.29	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R212 On 04-May-17			Bond Future	152.40	152.3912	152.4015	152.3912	0.00
24/10/2016	R212 On 04-May-17	152.25	Call	Bond Future	152	0	152	0	0.00
24/10/2016	R212 On 04-May-17	152.24	Call	Bond Future	162	0	162	0	0.00
24/10/2016	R212 On 04-May-17	152.23	Call	Bond Future	172	0	172	0	0.00
24/10/2016	R212 On 04-May-17	152.24	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R212 On 04-May-17	152.25	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R212 On 04-May-17	152.23	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R212 On 03-August-17			Bond Future	153.51	153.5030	153.5107	153.5030	0.00
24/10/2016	R212 On 03-August-17	153.34	Call	Bond Future	171	0	171	0	0.00
24/10/2016	R212 On 03-August-17	153.35	Call	Bond Future	161	0	161	0	0.00
24/10/2016	R212 On 03-August-17	153.36	Call	Bond Future	151	0	151	0	0.00
24/10/2016	R212 On 03-August-17	153.34	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R212 On 03-August-17	153.35	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R212 On 03-August-17	153.36	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R213 On 03-November-16			Bond Future	9.21	83.8165	9.2067	83.8165	35,766.00
24/10/2016	R213 On 03-November-16	10.20	Call	Bond Future	6461	6	6461	6	0.00
24/10/2016	R213 On 03-November-16	10.19	Call	Bond Future	6400	6	6400	6	0.00
24/10/2016	R213 On 03-November-16	10.18	Call	Bond Future	6338	6	6338	6	0.00
24/10/2016	R213 On 03-November-16	10.19	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R213 On 03-November-16	10.18	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R213 On 03-November-16	10.20	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R213 On 02-February-17			Bond Future	9.25	85.4137	9.2539	85.4137	6,382.00
24/10/2016	R213 On 02-February-17	9.40	Call	Bond Future	2758	3	2758	3	0.00
24/10/2016	R213 On 02-February-17	9.42	Call	Bond Future	2835	3	2835	3	0.00
24/10/2016	R213 On 02-February-17	9.41	Call	Bond Future	2796	3	2796	3	0.00
24/10/2016	R213 On 02-February-17	9.40	Put	Bond Future	1773	2	1773	2	0.00
24/10/2016	R213 On 02-February-17	9.42	Put	Bond Future	1717	2	1717	2	0.00
24/10/2016	R213 On 02-February-17	9.41	Put	Bond Future	1744	2	1744	2	0.00
24/10/2016	R213 On 04-May-17			Bond Future	9.29	83.5478	9.2907	83.5478	0.00
24/10/2016	R213 On 04-May-17	9.37	Call	Bond Future	3334	3	3334	3	0.00
24/10/2016	R213 On 04-May-17	9.36	Call	Bond Future	3300	3	3300	3	0.00
24/10/2016	R213 On 04-May-17	9.35	Call	Bond Future	3265	3	3265	3	0.00
24/10/2016	R213 On 04-May-17	9.36	Put	Bond Future	2835	3	2835	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
24/10/2016	R213 On 04-May-17	9.37	Put	Bond Future	2804	3	2804	3	0.00
24/10/2016	R213 On 04-May-17	9.35	Put	Bond Future	2868	3	2868	3	0.00
24/10/2016	R213 On 03-August-17			Bond Future	9.32	85.2662	9.3179	85.2662	0.00
24/10/2016	R213 On 03-August-17	9.33	Call	Bond Future	3780	4	3780	4	0.00
24/10/2016	R213 On 03-August-17	9.34	Call	Bond Future	3813	4	3813	4	0.00
24/10/2016	R213 On 03-August-17	9.35	Call	Bond Future	3847	4	3847	4	0.00
24/10/2016	R213 On 03-August-17	9.34	Put	Bond Future	3666	4	3666	4	0.00
24/10/2016	R213 On 03-August-17	9.35	Put	Bond Future	3633	4	3633	4	0.00
24/10/2016	R213 On 03-August-17	9.33	Put	Bond Future	3699	4	3699	4	0.00
24/10/2016	R214 On 03-November-16			Bond Future	9.39	73.5554	9.3911	73.5554	24,310.00
24/10/2016	R214 On 03-November-16	10.35	Call	Bond Future	6522	6	6522	6	0.00
24/10/2016	R214 On 03-November-16	10.33	Call	Bond Future	6396	6	6396	6	0.00
24/10/2016	R214 On 03-November-16	10.34	Call	Bond Future	6459	6	6459	6	0.00
24/10/2016	R214 On 03-November-16	10.33	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R214 On 03-November-16	10.34	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R214 On 03-November-16	10.35	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R214 On 02-February-17			Bond Future	9.43	74.9572	9.4343	74.9572	12,853.00
24/10/2016	R214 On 02-February-17	9.67	Call	Bond Future	3370	3	3370	3	0.00
24/10/2016	R214 On 02-February-17	9.66	Call	Bond Future	3327	3	3327	3	0.00
24/10/2016	R214 On 02-February-17	9.68	Call	Bond Future	3413	3	3413	3	0.00
24/10/2016	R214 On 02-February-17	9.67	Put	Bond Future	1686	2	1686	2	0.00
24/10/2016	R214 On 02-February-17	9.68	Put	Bond Future	1659	2	1659	2	0.00
24/10/2016	R214 On 02-February-17	9.66	Put	Bond Future	1713	2	1713	2	0.00
24/10/2016	R214 On 04-May-17			Bond Future	9.47	73.1385	9.4687	73.1385	0.00
24/10/2016	R214 On 04-May-17	9.58	Call	Bond Future	3796	4	3796	4	0.00
24/10/2016	R214 On 04-May-17	9.56	Call	Bond Future	3719	4	3719	4	0.00
24/10/2016	R214 On 04-May-17	9.57	Call	Bond Future	3757	4	3757	4	0.00
24/10/2016	R214 On 04-May-17	9.56	Put	Bond Future	3063	3	3063	3	0.00
24/10/2016	R214 On 04-May-17	9.57	Put	Bond Future	3030	3	3030	3	0.00
24/10/2016	R214 On 04-May-17	9.58	Put	Bond Future	2997	3	2997	3	0.00
24/10/2016	R214 On 03-August-17			Bond Future	9.50	74.6428	9.4950	74.6428	0.00
24/10/2016	R214 On 03-August-17	9.51	Call	Bond Future	4188	4	4188	4	0.00
24/10/2016	R214 On 03-August-17	9.53	Call	Bond Future	4262	4	4262	4	0.00
24/10/2016	R214 On 03-August-17	9.52	Call	Bond Future	4225	4	4225	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
24/10/2016	R214 On 03-August-17	9.52	Put	Bond Future	4045	4	4045	4	0.00
24/10/2016	R214 On 03-August-17	9.53	Put	Bond Future	4011	4	4011	4	0.00
24/10/2016	R214 On 03-August-17	9.51	Put	Bond Future	4080	4	4080	4	0.00
24/10/2016	R248 On 03-November-16			Bond Future	9.44	94.4896	9.4413	94.4896	36,107.00
24/10/2016	R248 On 03-November-16	10.39	Call	Bond Future	8211	8	8211	8	0.00
24/10/2016	R248 On 03-November-16	10.38	Call	Bond Future	8131	8	8131	8	0.00
24/10/2016	R248 On 03-November-16	10.37	Call	Bond Future	8051	8	8051	8	0.00
24/10/2016	R248 On 03-November-16	10.38	Put	Bond Future	1	0	1	0	0.00
24/10/2016	R248 On 03-November-16	10.39	Put	Bond Future	0	0	0	0	0.00
24/10/2016	R248 On 03-November-16	10.37	Put	Bond Future	1	0	1	0	0.00
24/10/2016	R248 On 02-February-17			Bond Future	9.49	96.2903	9.4860	96.2903	28,659.00
24/10/2016	R248 On 02-February-17	9.76	Call	Bond Future	4651	5	4651	5	0.00
24/10/2016	R248 On 02-February-17	9.77	Call	Bond Future	4707	5	4707	5	0.00
24/10/2016	R248 On 02-February-17	9.78	Call	Bond Future	4762	5	4762	5	0.00
24/10/2016	R248 On 02-February-17	9.77	Put	Bond Future	2128	2	2128	2	0.00
24/10/2016	R248 On 02-February-17	9.76	Put	Bond Future	2162	2	2162	2	0.00
24/10/2016	R248 On 02-February-17	9.78	Put	Bond Future	2096	2	2096	2	0.00
24/10/2016	R248 On 04-May-17			Bond Future	9.52	93.7511	9.5218	93.7511	0.00
24/10/2016	R248 On 04-May-17	9.67	Call	Bond Future	5167	5	5167	5	0.00
24/10/2016	R248 On 04-May-17	9.66	Call	Bond Future	5119	5	5119	5	0.00
24/10/2016	R248 On 04-May-17	9.65	Call	Bond Future	5070	5	5070	5	0.00
24/10/2016	R248 On 04-May-17	9.66	Put	Bond Future	3857	4	3857	4	0.00
24/10/2016	R248 On 04-May-17	9.67	Put	Bond Future	3815	4	3815	4	0.00
24/10/2016	R248 On 04-May-17	9.65	Put	Bond Future	3899	4	3899	4	0.00
24/10/2016	R248 On 03-August-17			Bond Future	9.55	95.6793	9.5495	95.6793	0.00
24/10/2016	R248 On 03-August-17	9.57	Call	Bond Future	5551	5	5551	5	0.00
24/10/2016	R248 On 03-August-17	9.58	Call	Bond Future	5597	5	5597	5	0.00
24/10/2016	R248 On 03-August-17	9.56	Call	Bond Future	5506	5	5506	5	0.00
24/10/2016	R248 On 03-August-17	9.58	Put	Bond Future	5318	5	5318	5	0.00
24/10/2016	R248 On 03-August-17	9.57	Put	Bond Future	5364	6	5364	6	0.00
24/10/2016	R248 On 03-August-17	9.56	Put	Bond Future	5410	6	5410	6	0.00