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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
26/10/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	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
26/10/2016	2025 On 03-November-16			Bond Future	129.14	129.0954	129.1380	129.0954	2,542.00
26/10/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2025 On 03-November-16	129.22	Put	Bond Future	82	0	82	0	0.00
26/10/2016	2025 On 03-November-16	129.21	Put	Bond Future	72	0	72	0	0.00
26/10/2016	2025 On 03-November-16	129.23	Put	Bond Future	92	0	92	0	0.00
26/10/2016	2025 On 02-February-17			Bond Future	130.32	130.2823	130.3245	130.2823	3,231.00
26/10/2016	2025 On 02-February-17	129.99	Call	Bond Future	335	0	335	0	0.00
26/10/2016	2025 On 02-February-17	130.01	Call	Bond Future	315	0	315	0	0.00
26/10/2016	2025 On 02-February-17	130.00	Call	Bond Future	325	0	325	0	0.00
26/10/2016	2025 On 02-February-17	129.99	Put	Bond Future	0	0	0	0	0.00
26/10/2016	2025 On 02-February-17	130.00	Put	Bond Future	0	0	0	0	0.00
26/10/2016	2025 On 02-February-17	130.01	Put	Bond Future	0	0	0	0	0.00
26/10/2016	2025 On 04-May-17			Bond Future	132.90	132.8577	132.8999	132.8577	0.00
26/10/2016	2025 On 04-May-17	132.58	Call	Bond Future	320	0	320	0	0.00
26/10/2016	2025 On 04-May-17	132.57	Call	Bond Future	330	0	330	0	0.00
26/10/2016	2025 On 04-May-17	132.56	Call	Bond Future	340	0	340	0	0.00
26/10/2016	2025 On 04-May-17	132.57	Put	Bond Future	0	0	0	0	0.00
26/10/2016	2025 On 04-May-17	132.58	Put	Bond Future	0	0	0	0	0.00
26/10/2016	2025 On 04-May-17	132.56	Put	Bond Future	0	0	0	0	0.00
26/10/2016	2025 On 03-August-17			Bond Future	134.30	134.2609	134.2998	134.2609	0.00
26/10/2016	2025 On 03-August-17	133.98	Call	Bond Future	320	0	320	0	0.00
26/10/2016	2025 On 03-August-17	133.96	Call	Bond Future	340	0	340	0	0.00
26/10/2016	2025 On 03-August-17	133.97	Call	Bond Future	330	0	330	0	0.00
26/10/2016	2025 On 03-August-17	133.96	Put	Bond Future	0	0	0	0	0.00
26/10/2016	2025 On 03-August-17	133.98	Put	Bond Future	0	0	0	0	0.00
26/10/2016	2025 On 03-August-17	133.97	Put	Bond Future	0	0	0	0	0.00
26/10/2016	2030 On 03-November-16			Bond Future	9.29	93.2831	9.2897	93.2831	17,500.00
26/10/2016	2030 On 03-November-16	9.33	Call	Bond Future	282	1	282	1	0.00
26/10/2016	2030 On 03-November-16	9.34	Call	Bond Future	352	1	352	1	0.00
26/10/2016	2030 On 03-November-16	9.35	Call	Bond Future	422	1	422	1	0.00
26/10/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
26/10/2016	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
26/10/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
26/10/2016	2030 On 02-February-17			Bond Future	9.34	91.0535	9.3389	91.0535	20,176.00
26/10/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	1	0	1	0.00
26/10/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	1	0	1	0.00
26/10/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	1	0	1	0.00
26/10/2016	2030 On 02-February-17	9.30	Put	Bond Future	269	0	269	0	0.00
26/10/2016	2030 On 02-February-17	9.31	Put	Bond Future	200	0	200	0	0.00
26/10/2016	2030 On 02-February-17	9.29	Put	Bond Future	339	0	339	0	0.00
26/10/2016	2030 On 04-May-17			Bond Future	9.39	92.8485	9.3851	92.8485	0.00
26/10/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	1	0	1	0.00
26/10/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2030 On 04-May-17	9.33	Put	Bond Future	377	0	377	0	0.00
26/10/2016	2030 On 04-May-17	9.32	Put	Bond Future	446	0	446	0	0.00
26/10/2016	2030 On 04-May-17	9.34	Put	Bond Future	308	0	308	0	0.00
26/10/2016	2030 On 03-August-17			Bond Future	9.42	90.7484	9.4230	90.7484	0.00
26/10/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2030 On 03-August-17	9.34	Put	Bond Future	560	0	560	0	0.00
26/10/2016	2030 On 03-August-17	9.33	Put	Bond Future	628	0	628	0	0.00
26/10/2016	2030 On 03-August-17	9.35	Put	Bond Future	493	0	493	0	0.00
26/10/2016	2032 On 03-November-16			Bond Future	9.39	92.5834	9.3898	92.5834	7,118.00
26/10/2016	2032 On 03-November-16	10.29	Call	Bond Future	6413	7	6413	7	0.00
26/10/2016	2032 On 03-November-16	10.28	Call	Bond Future	6346	7	6346	7	0.00
26/10/2016	2032 On 03-November-16	10.30	Call	Bond Future	6481	7	6481	7	0.00
26/10/2016	2032 On 03-November-16	10.28	Put	Bond Future	0	0	0	0	0.00
26/10/2016	2032 On 03-November-16	10.29	Put	Bond Future	0	0	0	0	0.00
26/10/2016	2032 On 03-November-16	10.30	Put	Bond Future	0	0	0	0	0.00
26/10/2016	2032 On 02-February-17			Bond Future	9.44	94.3464	9.4412	94.3464	11,580.00
26/10/2016	2032 On 02-February-17	9.51	Call	Bond Future	2726	3	2726	3	0.00
26/10/2016	2032 On 02-February-17	9.53	Call	Bond Future	2806	3	2806	3	0.00
26/10/2016	2032 On 02-February-17	9.52	Call	Bond Future	2766	3	2766	3	0.00
26/10/2016	2032 On 02-February-17	9.51	Put	Bond Future	2218	2	2218	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
26/10/2016	2032 On 02-February-17	9.53	Put	Bond Future	2151	2	2151	2	0.00
26/10/2016	2032 On 02-February-17	9.52	Put	Bond Future	2184	2	2184	2	0.00
26/10/2016	2032 On 04-May-17			Bond Future	9.49	92.0462	9.4858	92.0462	0.00
26/10/2016	2032 On 04-May-17	9.46	Call	Bond Future	3320	4	3320	4	0.00
26/10/2016	2032 On 04-May-17	9.45	Call	Bond Future	3283	4	3283	4	0.00
26/10/2016	2032 On 04-May-17	9.44	Call	Bond Future	3247	4	3247	4	0.00
26/10/2016	2032 On 04-May-17	9.45	Put	Bond Future	3547	3	3547	3	0.00
26/10/2016	2032 On 04-May-17	9.46	Put	Bond Future	3510	3	3510	3	0.00
26/10/2016	2032 On 04-May-17	9.44	Put	Bond Future	3584	3	3584	3	0.00
26/10/2016	2032 On 03-August-17			Bond Future	9.52	93.9371	9.5209	93.9371	0.00
26/10/2016	2032 On 03-August-17	9.44	Call	Bond Future	3800	4	3800	4	0.00
26/10/2016	2032 On 03-August-17	9.45	Call	Bond Future	3834	4	3834	4	0.00
26/10/2016	2032 On 03-August-17	9.43	Call	Bond Future	3765	4	3765	4	0.00
26/10/2016	2032 On 03-August-17	9.45	Put	Bond Future	4351	4	4351	4	0.00
26/10/2016	2032 On 03-August-17	9.43	Put	Bond Future	4428	4	4428	4	0.00
26/10/2016	2032 On 03-August-17	9.44	Put	Bond Future	4389	4	4389	4	0.00
26/10/2016	2033 On 03-November-16			Bond Future	107.61	107.5780	107.6144	107.5780	4,942.00
26/10/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2033 On 03-November-16	109.16	Put	Bond Future	1546	2	1546	2	0.00
26/10/2016	2033 On 03-November-16	109.17	Put	Bond Future	1556	2	1556	2	0.00
26/10/2016	2033 On 03-November-16	109.18	Put	Bond Future	1566	2	1566	2	0.00
26/10/2016	2033 On 02-February-17			Bond Future	109.67	109.6332	109.6694	109.6332	4,681.00
26/10/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2033 On 02-February-17	109.71	Put	Bond Future	41	0	41	0	0.00
26/10/2016	2033 On 02-February-17	109.72	Put	Bond Future	51	0	51	0	0.00
26/10/2016	2033 On 02-February-17	109.70	Put	Bond Future	31	0	31	0	0.00
26/10/2016	2033 On 04-May-17			Bond Future	110.80	110.7613	110.7974	110.7613	0.00
26/10/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00

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26/10/2016	2033 On 04-May-17	110.84	Put	Bond Future	43	0	43	0	0.00
26/10/2016	2033 On 04-May-17	110.85	Put	Bond Future	53	0	53	0	0.00
26/10/2016	2033 On 04-May-17	110.83	Put	Bond Future	33	0	33	0	0.00
26/10/2016	2033 On 03-August-17			Bond Future	113.08	113.0417	113.0751	113.0417	0.00
26/10/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2033 On 03-August-17	113.12	Put	Bond Future	45	0	45	0	0.00
26/10/2016	2033 On 03-August-17	113.13	Put	Bond Future	55	0	55	0	0.00
26/10/2016	2033 On 03-August-17	113.14	Put	Bond Future	65	0	65	0	0.00
26/10/2016	2037 On 03-November-16			Bond Future	9.53	94.1556	9.5346	94.1556	23,986.00
26/10/2016	2037 On 03-November-16	10.35	Call	Bond Future	6354	7	6354	7	0.00
26/10/2016	2037 On 03-November-16	10.37	Call	Bond Future	6501	8	6501	8	0.00
26/10/2016	2037 On 03-November-16	10.36	Call	Bond Future	6427	7	6427	7	0.00
26/10/2016	2037 On 03-November-16	10.36	Put	Bond Future	0	0	0	0	0.00
26/10/2016	2037 On 03-November-16	10.37	Put	Bond Future	0	0	0	0	0.00
26/10/2016	2037 On 03-November-16	10.35	Put	Bond Future	0	0	0	0	0.00
26/10/2016	2037 On 02-February-17			Bond Future	9.58	91.6923	9.5832	91.6923	40,456.00
26/10/2016	2037 On 02-February-17	9.68	Call	Bond Future	3183	4	3183	4	0.00
26/10/2016	2037 On 02-February-17	9.66	Call	Bond Future	3095	4	3095	4	0.00
26/10/2016	2037 On 02-February-17	9.67	Call	Bond Future	3139	4	3139	4	0.00
26/10/2016	2037 On 02-February-17	9.66	Put	Bond Future	2472	2	2472	2	0.00
26/10/2016	2037 On 02-February-17	9.67	Put	Bond Future	2435	2	2435	2	0.00
26/10/2016	2037 On 02-February-17	9.68	Put	Bond Future	2399	2	2399	2	0.00
26/10/2016	2037 On 04-May-17			Bond Future	9.63	93.4999	9.6291	93.4999	0.00
26/10/2016	2037 On 04-May-17	9.59	Call	Bond Future	3700	4	3700	4	0.00
26/10/2016	2037 On 04-May-17	9.58	Call	Bond Future	3660	4	3660	4	0.00
26/10/2016	2037 On 04-May-17	9.60	Call	Bond Future	3740	4	3740	4	0.00
26/10/2016	2037 On 04-May-17	9.58	Put	Bond Future	4058	4	4058	4	0.00
26/10/2016	2037 On 04-May-17	9.59	Put	Bond Future	4016	3	4016	3	0.00
26/10/2016	2037 On 04-May-17	9.60	Put	Bond Future	3975	3	3975	3	0.00
26/10/2016	2037 On 03-August-17			Bond Future	9.67	91.1627	9.6678	91.1627	0.00
26/10/2016	2037 On 03-August-17	9.58	Call	Bond Future	4342	5	4342	5	0.00
26/10/2016	2037 On 03-August-17	9.57	Call	Bond Future	4303	5	4303	5	0.00

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26/10/2016	2037 On 03-August-17	9.56	Call	Bond Future	4264	5	4264	5	0.00
26/10/2016	2037 On 03-August-17	9.56	Put	Bond Future	5134	5	5134	5	0.00
26/10/2016	2037 On 03-August-17	9.57	Put	Bond Future	5092	5	5092	5	0.00
26/10/2016	2037 On 03-August-17	9.58	Put	Bond Future	5049	5	5049	5	0.00
26/10/2016	2038 On 03-November-16			Bond Future	135.82	135.7720	135.8170	135.7720	13,411.00
26/10/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2038 On 03-November-16	136.32	Put	Bond Future	503	1	503	1	0.00
26/10/2016	2038 On 03-November-16	136.33	Put	Bond Future	513	1	513	1	0.00
26/10/2016	2038 On 03-November-16	136.31	Put	Bond Future	493	1	493	1	0.00
26/10/2016	2038 On 02-February-17			Bond Future	136.97	136.9265	136.9712	136.9265	17,942.00
26/10/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2038 On 02-February-17	137.05	Put	Bond Future	79	0	79	0	0.00
26/10/2016	2038 On 02-February-17	137.06	Put	Bond Future	89	0	89	0	0.00
26/10/2016	2038 On 02-February-17	137.07	Put	Bond Future	99	0	99	0	0.00
26/10/2016	2038 On 04-May-17			Bond Future	139.68	139.6334	139.6779	139.6334	0.00
26/10/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2038 On 04-May-17	139.78	Put	Bond Future	102	0	102	0	0.00
26/10/2016	2038 On 04-May-17	139.79	Put	Bond Future	112	0	112	0	0.00
26/10/2016	2038 On 04-May-17	139.77	Put	Bond Future	92	0	92	0	0.00
26/10/2016	2038 On 03-August-17			Bond Future	141.05	141.0096	141.0507	141.0096	0.00
26/10/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2038 On 03-August-17	141.17	Put	Bond Future	119	0	119	0	0.00
26/10/2016	2038 On 03-August-17	141.16	Put	Bond Future	109	0	109	0	0.00
26/10/2016	2038 On 03-August-17	141.18	Put	Bond Future	129	0	129	0	0.00
26/10/2016	2040 On 03-November-16			Bond Future	9.58	98.2538	9.5846	98.2538	257.00
26/10/2016	2040 On 03-November-16	9.71	Call	Bond Future	1516	3	1516	3	0.00

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26/10/2016	2040 On 03-November-16	9.69	Call	Bond Future	1398	2	1398	2	0.00
26/10/2016	2040 On 03-November-16	9.70	Call	Bond Future	1457	2	1457	2	0.00
26/10/2016	2040 On 03-November-16	9.69	Put	Bond Future	473	0	473	0	0.00
26/10/2016	2040 On 03-November-16	9.70	Put	Bond Future	445	0	445	0	0.00
26/10/2016	2040 On 03-November-16	9.71	Put	Bond Future	418	0	418	0	0.00
26/10/2016	2040 On 02-February-17			Bond Future	9.63	95.6182	9.6332	95.6182	4,986.00
26/10/2016	2040 On 02-February-17	9.58	Call	Bond Future	2804	4	2804	4	0.00
26/10/2016	2040 On 02-February-17	9.59	Call	Bond Future	2846	4	2846	4	0.00
26/10/2016	2040 On 02-February-17	9.60	Call	Bond Future	2889	4	2889	4	0.00
26/10/2016	2040 On 02-February-17	9.59	Put	Bond Future	3225	3	3225	3	0.00
26/10/2016	2040 On 02-February-17	9.60	Put	Bond Future	3180	3	3180	3	0.00
26/10/2016	2040 On 02-February-17	9.58	Put	Bond Future	3271	3	3271	3	0.00
26/10/2016	2040 On 04-May-17			Bond Future	9.68	97.5033	9.6790	97.5033	0.00
26/10/2016	2040 On 04-May-17	9.62	Call	Bond Future	3966	5	3966	5	0.00
26/10/2016	2040 On 04-May-17	9.63	Call	Bond Future	4008	5	4008	5	0.00
26/10/2016	2040 On 04-May-17	9.64	Call	Bond Future	4051	5	4051	5	0.00
26/10/2016	2040 On 04-May-17	9.63	Put	Bond Future	4434	4	4434	4	0.00
26/10/2016	2040 On 04-May-17	9.64	Put	Bond Future	4390	4	4390	4	0.00
26/10/2016	2040 On 04-May-17	9.62	Put	Bond Future	4479	4	4479	4	0.00
26/10/2016	2040 On 03-August-17			Bond Future	9.72	94.9979	9.7180	94.9979	0.00
26/10/2016	2040 On 03-August-17	9.61	Call	Bond Future	4672	5	4672	5	0.00
26/10/2016	2040 On 03-August-17	9.63	Call	Bond Future	4755	5	4755	5	0.00
26/10/2016	2040 On 03-August-17	9.62	Call	Bond Future	4714	5	4714	5	0.00
26/10/2016	2040 On 03-August-17	9.62	Put	Bond Future	5562	5	5562	5	0.00
26/10/2016	2040 On 03-August-17	9.61	Put	Bond Future	5607	5	5607	5	0.00
26/10/2016	2040 On 03-August-17	9.63	Put	Bond Future	5516	5	5516	5	0.00
26/10/2016	2044 On 03-November-16			Bond Future	9.60	95.4939	9.5994	95.4939	3,589.00
26/10/2016	2044 On 03-November-16	10.42	Call	Bond Future	6861	8	6861	8	0.00
26/10/2016	2044 On 03-November-16	10.43	Call	Bond Future	6939	8	6939	8	0.00
26/10/2016	2044 On 03-November-16	10.41	Call	Bond Future	6783	8	6783	8	0.00
26/10/2016	2044 On 03-November-16	10.43	Put	Bond Future	0	0	0	0	0.00
26/10/2016	2044 On 03-November-16	10.42	Put	Bond Future	1	0	1	0	0.00
26/10/2016	2044 On 03-November-16	10.41	Put	Bond Future	1	0	1	0	0.00
26/10/2016	2044 On 02-February-17			Bond Future	9.65	92.9309	9.6464	92.9309	18,328.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2016	2044 On 02-February-17	9.77	Call	Bond Future	3664	4	3664	4	0.00
26/10/2016	2044 On 02-February-17	9.76	Call	Bond Future	3615	4	3615	4	0.00
26/10/2016	2044 On 02-February-17	9.78	Call	Bond Future	3712	5	3712	5	0.00
26/10/2016	2044 On 02-February-17	9.77	Put	Bond Future	2581	2	2581	2	0.00
26/10/2016	2044 On 02-February-17	9.78	Put	Bond Future	2543	2	2543	2	0.00
26/10/2016	2044 On 02-February-17	9.76	Put	Bond Future	2619	2	2619	2	0.00
26/10/2016	2044 On 04-May-17			Bond Future	9.69	94.7630	9.6907	94.7630	0.00
26/10/2016	2044 On 04-May-17	9.67	Call	Bond Future	4209	5	4209	5	0.00
26/10/2016	2044 On 04-May-17	9.68	Call	Bond Future	4254	5	4254	5	0.00
26/10/2016	2044 On 04-May-17	9.66	Call	Bond Future	4166	5	4166	5	0.00
26/10/2016	2044 On 04-May-17	9.68	Put	Bond Future	4348	4	4348	4	0.00
26/10/2016	2044 On 04-May-17	9.67	Put	Bond Future	4392	4	4392	4	0.00
26/10/2016	2044 On 04-May-17	9.66	Put	Bond Future	4436	4	4436	4	0.00
26/10/2016	2044 On 03-August-17			Bond Future	9.73	92.3266	9.7284	92.3266	0.00
26/10/2016	2044 On 03-August-17	9.62	Call	Bond Future	4765	6	4765	6	0.00
26/10/2016	2044 On 03-August-17	9.64	Call	Bond Future	4850	6	4850	6	0.00
26/10/2016	2044 On 03-August-17	9.63	Call	Bond Future	4808	6	4808	6	0.00
26/10/2016	2044 On 03-August-17	9.62	Put	Bond Future	5717	5	5717	5	0.00
26/10/2016	2044 On 03-August-17	9.63	Put	Bond Future	5671	5	5671	5	0.00
26/10/2016	2044 On 03-August-17	9.64	Put	Bond Future	5625	5	5625	5	0.00
26/10/2016	2046 On 03-November-16			Bond Future	135.43	135.3840	135.4296	135.3840	6,645.00
26/10/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2046 On 03-November-16	137.09	Put	Bond Future	1660	2	1660	2	0.00
26/10/2016	2046 On 03-November-16	137.07	Put	Bond Future	1640	2	1640	2	0.00
26/10/2016	2046 On 03-November-16	137.08	Put	Bond Future	1650	2	1650	2	0.00
26/10/2016	2046 On 02-February-17			Bond Future	138.02	137.9705	138.0156	137.9705	17,260.00
26/10/2016	2046 On 02-February-17	137.13	Call	Bond Future	886	1	886	1	0.00
26/10/2016	2046 On 02-February-17	137.14	Call	Bond Future	876	1	876	1	0.00
26/10/2016	2046 On 02-February-17	137.15	Call	Bond Future	866	1	866	1	0.00
26/10/2016	2046 On 02-February-17	137.14	Put	Bond Future	0	0	0	0	0.00
26/10/2016	2046 On 02-February-17	137.15	Put	Bond Future	0	0	0	0	0.00
26/10/2016	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
26/10/2016	2046 On 04-May-17			Bond Future	139.21	139.1700	139.2149	139.1700	0.00
26/10/2016	2046 On 04-May-17	138.34	Call	Bond Future	875	1	875	1	0.00
26/10/2016	2046 On 04-May-17	138.33	Call	Bond Future	885	1	885	1	0.00
26/10/2016	2046 On 04-May-17	138.32	Call	Bond Future	895	1	895	1	0.00
26/10/2016	2046 On 04-May-17	138.33	Put	Bond Future	0	0	0	0	0.00
26/10/2016	2046 On 04-May-17	138.34	Put	Bond Future	0	0	0	0	0.00
26/10/2016	2046 On 04-May-17	138.32	Put	Bond Future	0	0	0	0	0.00
26/10/2016	2046 On 03-August-17			Bond Future	142.08	142.0355	142.0771	142.0355	0.00
26/10/2016	2046 On 03-August-17	141.19	Call	Bond Future	887	1	887	1	0.00
26/10/2016	2046 On 03-August-17	141.17	Call	Bond Future	907	1	907	1	0.00
26/10/2016	2046 On 03-August-17	141.18	Call	Bond Future	897	1	897	1	0.00
26/10/2016	2046 On 03-August-17	141.19	Put	Bond Future	0	0	0	0	0.00
26/10/2016	2046 On 03-August-17	141.17	Put	Bond Future	0	0	0	0	0.00
26/10/2016	2046 On 03-August-17	141.18	Put	Bond Future	0	0	0	0	0.00
26/10/2016	2050 On 03-November-16			Bond Future	143.98	143.9265	143.9754	143.9265	19,763.00
26/10/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
26/10/2016	2050 On 03-November-16	149.53	Put	Bond Future	5555	6	5555	6	0.00
26/10/2016	2050 On 03-November-16	149.54	Put	Bond Future	5565	6	5565	6	0.00
26/10/2016	2050 On 03-November-16	149.52	Put	Bond Future	5545	6	5545	6	0.00
26/10/2016	2050 On 02-February-17			Bond Future	145.12	145.0747	145.1231	145.0747	21,827.00
26/10/2016	2050 On 02-February-17	144.96	Call	Bond Future	163	0	163	0	0.00
26/10/2016	2050 On 02-February-17	144.97	Call	Bond Future	153	0	153	0	0.00
26/10/2016	2050 On 02-February-17	144.98	Call	Bond Future	143	0	143	0	0.00
26/10/2016	2050 On 02-February-17	144.97	Put	Bond Future	0	0	0	0	0.00
26/10/2016	2050 On 02-February-17	144.98	Put	Bond Future	0	0	0	0	0.00
26/10/2016	2050 On 02-February-17	144.96	Put	Bond Future	0	0	0	0	0.00
26/10/2016	2050 On 04-May-17			Bond Future	147.99	147.9425	147.9907	147.9425	0.00
26/10/2016	2050 On 04-May-17	147.84	Call	Bond Future	151	0	151	0	0.00
26/10/2016	2050 On 04-May-17	147.85	Call	Bond Future	141	0	141	0	0.00
26/10/2016	2050 On 04-May-17	147.83	Call	Bond Future	161	0	161	0	0.00
26/10/2016	2050 On 04-May-17	147.84	Put	Bond Future	0	0	0	0	0.00
26/10/2016	2050 On 04-May-17	147.85	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2016	2050 On 04-May-17	147.83	Put	Bond Future	0	0	0	0	0.00
26/10/2016	2050 On 03-August-17			Bond Future	149.37	149.3267	149.3718	149.3267	0.00
26/10/2016	2050 On 03-August-17	149.22	Call	Bond Future	152	0	152	0	0.00
26/10/2016	2050 On 03-August-17	149.24	Call	Bond Future	132	0	132	0	0.00
26/10/2016	2050 On 03-August-17	149.23	Call	Bond Future	142	0	142	0	0.00
26/10/2016	2050 On 03-August-17	149.22	Put	Bond Future	0	0	0	0	0.00
26/10/2016	2050 On 03-August-17	149.24	Put	Bond Future	0	0	0	0	0.00
26/10/2016	2050 On 03-August-17	149.23	Put	Bond Future	0	0	0	0	0.00
26/10/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	AL37 On 03-November-16			Index Future	502.86	504.2090	502.8610	504.2090	9.00
26/10/2016	AL37 On 02-February-17			Index Future	512.43	513.8070	512.4320	513.8070	7.00
26/10/2016	AL37 On 04-May-17			Index Future	522.53	523.9310	522.5270	523.9310	0.00
26/10/2016	AL37 On 03-August-17			Index Future	533.24	534.6850	533.2380	534.6850	0.00
26/10/2016	AL7T On 03-November-16			Index Future	580.40	584.3600	580.4030	584.3600	2.00
26/10/2016	AL7T On 02-February-17			Index Future	591.45	595.4840	591.4500	595.4840	2.00
26/10/2016	AL7T On 04-May-17			Index Future	603.10	607.2170	603.1010	607.2170	0.00
26/10/2016	AL7T On 03-August-17			Index Future	615.46	619.6810	615.4640	619.6810	0.00
26/10/2016	ALBI On 03-November-16			Index Future	528.12	532.8330	528.1160	532.8330	250.00
26/10/2016	ALBI On 02-February-17			Index Future	538.17	542.9760	538.1680	542.9760	373.00
26/10/2016	ALBI On 04-May-17			Index Future	548.77	553.6750	548.7690	553.6750	0.00
26/10/2016	ALBI On 03-August-17			Index Future	560.02	565.0400	560.0190	565.0400	0.00
26/10/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	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
26/10/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/10/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2016	EL28 On 03-November-16			Bond Future	129.20	129.1547	129.2044	129.1547	0.00
26/10/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
26/10/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
26/10/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
26/10/2016	EL28 On 03-November-16	132.15	Put	Bond Future	2946	3	2946	3	0.00
26/10/2016	EL28 On 03-November-16	132.16	Put	Bond Future	2956	3	2956	3	0.00
26/10/2016	EL28 On 03-November-16	132.17	Put	Bond Future	2966	3	2966	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
26/10/2016	EL28 On 02-February-17			Bond Future	131.67	131.6220	131.6716	131.6220	0.00
26/10/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
26/10/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
26/10/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
26/10/2016	EL28 On 02-February-17	135.12	Put	Bond Future	3448	3	3448	3	0.00
26/10/2016	EL28 On 02-February-17	135.11	Put	Bond Future	3438	3	3438	3	0.00
26/10/2016	EL28 On 02-February-17	135.10	Put	Bond Future	3428	3	3428	3	0.00
26/10/2016	EL28 On 04-May-17			Bond Future	132.59	132.5422	132.5918	132.5422	0.00
26/10/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
26/10/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
26/10/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
26/10/2016	EL28 On 04-May-17	137.90	Put	Bond Future	5308	5	5308	5	0.00
26/10/2016	EL28 On 04-May-17	137.91	Put	Bond Future	5318	5	5318	5	0.00
26/10/2016	EL28 On 04-May-17	137.92	Put	Bond Future	5328	5	5328	5	0.00
26/10/2016	EL28 On 03-August-17			Bond Future	135.32	135.2714	135.3180	135.2714	0.00
26/10/2016	EL28 On 03-August-17	135.18	Call	Bond Future	138	0	138	0	0.00
26/10/2016	EL28 On 03-August-17	135.17	Call	Bond Future	148	0	148	0	0.00
26/10/2016	EL28 On 03-August-17	135.16	Call	Bond Future	158	0	158	0	0.00
26/10/2016	EL28 On 03-August-17	135.17	Put	Bond Future	0	0	0	0	0.00
26/10/2016	EL28 On 03-August-17	135.16	Put	Bond Future	0	0	0	0	0.00
26/10/2016	EL28 On 03-August-17	135.18	Put	Bond Future	0	0	0	0	0.00
26/10/2016	ES33 On 03-November-16			Bond Future	10.41	79.0186	10.4075	79.0186	2,000.00
26/10/2016	ES33 On 03-November-16	11.29	Call	Bond Future	5415	6	5415	6	0.00
26/10/2016	ES33 On 03-November-16	11.31	Call	Bond Future	5531	6	5531	6	0.00
26/10/2016	ES33 On 03-November-16	11.30	Call	Bond Future	5473	6	5473	6	0.00
26/10/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
26/10/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
26/10/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
26/10/2016	ES33 On 02-February-17			Bond Future	10.49	80.5233	10.4903	80.5233	6,789.00
26/10/2016	ES33 On 02-February-17	10.61	Call	Bond Future	760	2	760	2	0.00
26/10/2016	ES33 On 02-February-17	10.60	Call	Bond Future	697	2	697	2	0.00
26/10/2016	ES33 On 02-February-17	10.59	Call	Bond Future	634	1	634	1	0.00
26/10/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
26/10/2016	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
26/10/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
26/10/2016	ES33 On 04-May-17			Bond Future	10.56	78.3159	10.5645	78.3159	0.00
26/10/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	1	0	1	0.00
26/10/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	1	0	1	0.00
26/10/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	1	0	1	0.00
26/10/2016	ES33 On 04-May-17	10.55	Put	Bond Future	92	0	92	0	0.00
26/10/2016	ES33 On 04-May-17	10.54	Put	Bond Future	155	0	155	0	0.00
26/10/2016	ES33 On 04-May-17	10.56	Put	Bond Future	29	0	29	0	0.00
26/10/2016	ES33 On 03-August-17			Bond Future	10.63	79.9247	10.6298	79.9247	0.00
26/10/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
26/10/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
26/10/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
26/10/2016	ES33 On 03-August-17	10.53	Put	Bond Future	626	0	626	0	0.00
26/10/2016	ES33 On 03-August-17	10.54	Put	Bond Future	563	0	563	0	0.00
26/10/2016	ES33 On 03-August-17	10.55	Put	Bond Future	500	0	500	0	0.00
26/10/2016	ES42 On 03-November-16			Bond Future	10.54	83.4390	10.5370	83.4390	4,277.00
26/10/2016	ES42 On 02-February-17			Bond Future	10.61	85.0278	10.6148	85.0278	4,500.00
26/10/2016	ES42 On 04-May-17			Bond Future	10.69	82.4407	10.6888	82.4407	0.00
26/10/2016	ES42 On 03-August-17			Bond Future	10.75	84.1347	10.7533	84.1347	0.00
26/10/2016	GOVI On 03-November-16			GOVI	526.37	530.5630	526.3670	530.5630	217.00
26/10/2016	GOVI On 03-November-16	476.11	Call	GOVI	502570	54	502570	54	0.00
26/10/2016	GOVI On 03-November-16	476.12	Call	GOVI	502470	54	502470	54	0.00
26/10/2016	GOVI On 03-November-16	476.13	Call	GOVI	502370	54	502370	54	0.00
26/10/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
26/10/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
26/10/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
26/10/2016	GOVI On 02-February-17			GOVI	536.39	540.6630	536.3860	540.6630	327.00
26/10/2016	GOVI On 02-February-17	533.32	Call	GOVI	30660	7	30660	7	0.00
26/10/2016	GOVI On 02-February-17	533.34	Call	GOVI	30460	7	30460	7	0.00
26/10/2016	GOVI On 02-February-17	533.33	Call	GOVI	30560	7	30560	7	0.00
26/10/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
26/10/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
26/10/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
26/10/2016	GOVI On 04-May-17			GOVI	546.95	551.3160	546.9520	551.3160	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
26/10/2016	GOVI On 04-May-17	262.20	Call	GOVI	2847520	289	2847520	289	0.00
26/10/2016	GOVI On 04-May-17	262.19	Call	GOVI	2847620	289	2847620	289	0.00
26/10/2016	GOVI On 04-May-17	262.18	Call	GOVI	2847720	289	2847720	289	0.00
26/10/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
26/10/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
26/10/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
26/10/2016	GOVI On 03-August-17			GOVI	558.16	562.6320	558.1640	562.6320	0.00
26/10/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	2	0	2	0.00
26/10/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	2	0	2	0.00
26/10/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	2	0	2	0.00
26/10/2016	GOVI On 03-August-17	561.09	Put	GOVI	29260	0	29260	0	0.00
26/10/2016	GOVI On 03-August-17	561.11	Put	GOVI	29460	0	29460	0	0.00
26/10/2016	GOVI On 03-August-17	561.10	Put	GOVI	29360	0	29360	0	0.00
26/10/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/10/2016	IGOV On 03-November-16			Index Future	250.34	250.3140	250.3420	250.3140	455.00
26/10/2016	IGOV On 02-February-17			Index Future	255.12	255.0950	255.1220	255.0950	653.00
26/10/2016	IGOV On 04-May-17			Index Future	260.16	260.1370	260.1640	260.1370	0.00
26/10/2016	IGOV On 03-August-17			Index Future	265.51	265.4910	265.5120	265.4910	0.00
26/10/2016	ILBI On 03-November-16			Index Future	678.39	678.1590	678.3890	678.1590	0.00
26/10/2016	ILBI On 02-February-17			Index Future	691.51	691.2770	691.5090	691.2770	155.00
26/10/2016	ILBI On 04-May-17			Index Future	705.12	704.8870	705.1240	704.8870	0.00
26/10/2016	ILBI On 03-August-17			Index Future	718.98	718.7370	718.9800	718.7370	0.00
26/10/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
26/10/2016	IS01 On 16-March-17			Interest Rate Swap	100.02	100.0150	100.0171	100.0150	0.00
26/10/2016	IS01 On 15-June-17			Interest Rate Swap	99.65	99.6495	99.6549	99.6495	0.00
26/10/2016	IS01 On 21-September-17			Interest Rate Swap	99.72	99.7051	99.7170	99.7051	0.00
26/10/2016	IS01 On 21-December-17			Interest Rate Swap	100.02	100.0023	100.0200	100.0023	0.00
26/10/2016	IS02 On 18-December-17			Interest Rate Swap	100.05	100.0297	100.0471	100.0297	0.00
26/10/2016	IS02 On 16-March-18			Interest Rate Swap	99.35	99.3286	99.3544	99.3286	0.00
26/10/2016	IS02 On 15-June-18			Interest Rate Swap	99.04	99.0097	99.0436	99.0097	0.00
26/10/2016	IS02 On 21-September-18			Interest Rate Swap	99.13	99.0834	99.1251	99.0834	0.00
26/10/2016	IS02 On 21-December-18			Interest Rate Swap	99.65	99.6000	99.6500	99.6000	0.00
26/10/2016	IS05 On 17-December-20			Interest Rate Swap	98.35	98.1218	98.3478	98.1218	0.00
26/10/2016	IS05 On 16-March-21			Interest Rate Swap	97.72	97.4775	97.7191	97.4775	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
26/10/2016	IS05 On 15-June-21			Interest Rate Swap	97.06	96.7999	97.0562	96.7999	0.00
26/10/2016	IS05 On 21-September-21			Interest Rate Swap	97.36	97.0892	97.3607	97.0892	0.00
26/10/2016	IS05 On 21-December-21			Interest Rate Swap	99.62	99.3402	99.6248	99.3402	50.00
26/10/2016	IS10 On 17-December-25			Interest Rate Swap	98.68	98.1853	98.6837	98.1853	0.00
26/10/2016	IS10 On 16-March-26			Interest Rate Swap	95.80	95.2854	95.7980	95.2854	0.00
26/10/2016	IS10 On 15-June-26			Interest Rate Swap	94.60	94.0778	94.5996	94.0778	0.00
26/10/2016	IS10 On 21-September-26			Interest Rate Swap	96.70	96.1822	96.7036	96.1822	0.00
26/10/2016	IS10 On 21-December-26			Interest Rate Swap	100.36	99.8479	100.3632	99.8479	0.00
26/10/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/10/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
26/10/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
26/10/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/10/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
26/10/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	10,000.00
26/10/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
26/10/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
26/10/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	1,000.00
26/10/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
26/10/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
26/10/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.54	92.4600	7.5400	92.4600	0.00
26/10/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
26/10/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
26/10/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
26/10/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
26/10/2016	R023 On 03-November-16			Bond Future	8.55	97.9657	8.5498	97.9657	8,067.00
26/10/2016	R023 On 03-November-16	9.73	Call	Bond Future	5339	6	5339	6	0.00
26/10/2016	R023 On 03-November-16	9.74	Call	Bond Future	5383	6	5383	6	0.00
26/10/2016	R023 On 03-November-16	9.75	Call	Bond Future	5426	6	5426	6	0.00
26/10/2016	R023 On 03-November-16	9.74	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R023 On 03-November-16	9.75	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R023 On 03-November-16	9.73	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R023 On 02-February-17			Bond Future	8.60	99.8311	8.5978	99.8311	11,486.00
26/10/2016	R023 On 02-February-17	8.86	Call	Bond Future	2034	2	2034	2	0.00
26/10/2016	R023 On 02-February-17	8.85	Call	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
26/10/2016	R023 On 02-February-17	8.84	Call	Bond Future	1977	2	1977	2	0.00
26/10/2016	R023 On 02-February-17	8.85	Put	Bond Future	871	1	871	1	0.00
26/10/2016	R023 On 02-February-17	8.86	Put	Bond Future	855	1	855	1	0.00
26/10/2016	R023 On 02-February-17	8.84	Put	Bond Future	887	1	887	1	0.00
26/10/2016	R023 On 04-May-17			Bond Future	8.63	97.8653	8.6290	97.8653	0.00
26/10/2016	R023 On 04-May-17	8.59	Call	Bond Future	1752	2	1752	2	0.00
26/10/2016	R023 On 04-May-17	8.61	Call	Bond Future	1796	2	1796	2	0.00
26/10/2016	R023 On 04-May-17	8.60	Call	Bond Future	1774	2	1774	2	0.00
26/10/2016	R023 On 04-May-17	8.59	Put	Bond Future	1923	2	1923	2	0.00
26/10/2016	R023 On 04-May-17	8.61	Put	Bond Future	1879	2	1879	2	0.00
26/10/2016	R023 On 04-May-17	8.60	Put	Bond Future	1901	2	1901	2	0.00
26/10/2016	R023 On 03-August-17			Bond Future	8.64	99.8753	8.6428	99.8753	0.00
26/10/2016	R023 On 03-August-17	8.58	Call	Bond Future	2033	2	2033	2	0.00
26/10/2016	R023 On 03-August-17	8.60	Call	Bond Future	2076	2	2076	2	0.00
26/10/2016	R023 On 03-August-17	8.59	Call	Bond Future	2055	2	2055	2	0.00
26/10/2016	R023 On 03-August-17	8.58	Put	Bond Future	2300	2	2300	2	0.00
26/10/2016	R023 On 03-August-17	8.59	Put	Bond Future	2279	2	2279	2	0.00
26/10/2016	R023 On 03-August-17	8.60	Put	Bond Future	2257	2	2257	2	0.00
26/10/2016	R035 On 03-November-16			Bond Future	9.47	97.5296	9.4750	97.5296	1,031.00
26/10/2016	R035 On 03-November-16	9.59	Call	Bond Future	945	2	945	2	0.00
26/10/2016	R035 On 03-November-16	9.57	Call	Bond Future	782	2	782	2	0.00
26/10/2016	R035 On 03-November-16	9.58	Call	Bond Future	863	2	863	2	0.00
26/10/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R035 On 02-February-17			Bond Future	9.53	99.3868	9.5280	99.3868	5,726.00
26/10/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	1	0	1	0.00
26/10/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	1	0	1	0.00
26/10/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	1	0	1	0.00
26/10/2016	R035 On 02-February-17	9.52	Put	Bond Future	65	0	65	0	0.00
26/10/2016	R035 On 02-February-17	9.51	Put	Bond Future	147	0	147	0	0.00
26/10/2016	R035 On 02-February-17	9.50	Put	Bond Future	229	0	229	0	0.00
26/10/2016	R035 On 04-May-17			Bond Future	9.57	96.8412	9.5710	96.8412	0.00
26/10/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	1	0	1	0.00

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26/10/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	1	0	1	0.00
26/10/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	1	0	1	0.00
26/10/2016	R035 On 04-May-17	9.53	Put	Bond Future	332	0	332	0	0.00
26/10/2016	R035 On 04-May-17	9.54	Put	Bond Future	251	0	251	0	0.00
26/10/2016	R035 On 04-May-17	9.55	Put	Bond Future	170	0	170	0	0.00
26/10/2016	R035 On 03-August-17			Bond Future	9.61	98.8305	9.6053	98.8305	0.00
26/10/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
26/10/2016	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
26/10/2016	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
26/10/2016	R035 On 03-August-17	9.50	Put	Bond Future	850	0	850	0	0.00
26/10/2016	R035 On 03-August-17	9.52	Put	Bond Future	687	0	687	0	0.00
26/10/2016	R035 On 03-August-17	9.51	Put	Bond Future	768	0	768	0	0.00
26/10/2016	R186 On 03-November-16			Bond Future	8.88	115.4042	8.8845	115.4042	54,224.00
26/10/2016	R186 On 03-November-16	9.10	Call	Bond Future	1641	2	1641	2	0.00
26/10/2016	R186 On 03-November-16	9.66	Call	Bond Future	5291	6	5291	6	0.00
26/10/2016	R186 On 03-November-16	8.30	Call	Bond Future	1	0	1	0	150.00
26/10/2016	R186 On 03-November-16	8.90	Call	Bond Future	669	1	669	1	0.00
26/10/2016	R186 On 03-November-16	8.97	Call	Bond Future	961	2	961	2	0.00
26/10/2016	R186 On 03-November-16	9.71	Call	Bond Future	5621	6	5621	6	0.00
26/10/2016	R186 On 03-November-16	8.52	Call	Bond Future	27	0	27	0	0.00
26/10/2016	R186 On 03-November-16	8.82	Call	Bond Future	410	1	410	1	0.00
26/10/2016	R186 On 03-November-16	8.95	Call	Bond Future	871	1	871	1	0.00
26/10/2016	R186 On 03-November-16	9.20	Call	Bond Future	2250	3	2250	3	1,425.00
26/10/2016	R186 On 03-November-16	9.40	Call	Bond Future	3562	4	3562	4	1,425.00
26/10/2016	R186 On 03-November-16	8.96	Call	Bond Future	915	2	915	2	0.00
26/10/2016	R186 On 03-November-16	9.10	Put	Bond Future	135	0	135	0	108.00
26/10/2016	R186 On 03-November-16	9.66	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R186 On 03-November-16	9.71	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R186 On 03-November-16	8.90	Put	Bond Future	560	0	560	0	5,092.00
26/10/2016	R186 On 03-November-16	8.96	Put	Bond Future	385	0	385	0	0.00
26/10/2016	R186 On 03-November-16	8.97	Put	Bond Future	360	0	360	0	0.00
26/10/2016	R186 On 03-November-16	8.30	Put	Bond Future	4230	3	4230	3	0.00
26/10/2016	R186 On 03-November-16	8.52	Put	Bond Future	2639	2	2639	2	150.00
26/10/2016	R186 On 03-November-16	8.95	Put	Bond Future	411	0	411	0	0.00

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26/10/2016	R186 On 03-November-16	9.20	Put	Bond Future	55	0	55	0	0.00
26/10/2016	R186 On 03-November-16	8.82	Put	Bond Future	866	1	866	1	150.00
26/10/2016	R186 On 03-November-16	9.40	Put	Bond Future	6	0	6	0	0.00
26/10/2016	R186 On 02-February-17			Bond Future	8.93	112.2991	8.9311	112.2991	48,570.00
26/10/2016	R186 On 02-February-17	9.50	Call	Bond Future	4616	5	4616	5	0.00
26/10/2016	R186 On 02-February-17	8.87	Call	Bond Future	1933	2	1933	2	0.00
26/10/2016	R186 On 02-February-17	9.40	Call	Bond Future	4121	5	4121	5	0.00
26/10/2016	R186 On 02-February-17	8.60	Call	Bond Future	1167	1	1167	1	7,000.00
26/10/2016	R186 On 02-February-17	8.81	Call	Bond Future	1740	2	1740	2	0.00
26/10/2016	R186 On 02-February-17	8.00	Call	Bond Future	265	0	265	0	7,000.00
26/10/2016	R186 On 02-February-17	8.37	Call	Bond Future	705	1	705	1	500.00
26/10/2016	R186 On 02-February-17	8.79	Call	Bond Future	1678	2	1678	2	0.00
26/10/2016	R186 On 02-February-17	9.02	Call	Bond Future	2469	3	2469	3	0.00
26/10/2016	R186 On 02-February-17	8.62	Call	Bond Future	1214	2	1214	2	500.00
26/10/2016	R186 On 02-February-17	8.80	Call	Bond Future	1709	2	1709	2	0.00
26/10/2016	R186 On 02-February-17	8.43	Call	Bond Future	810	1	810	1	750.00
26/10/2016	R186 On 02-February-17	8.90	Call	Bond Future	2035	2	2035	2	0.00
26/10/2016	R186 On 02-February-17	9.50	Put	Bond Future	779	1	779	1	13,500.00
26/10/2016	R186 On 02-February-17	8.87	Put	Bond Future	2356	2	2356	2	500.00
26/10/2016	R186 On 02-February-17	8.79	Put	Bond Future	2658	2	2658	2	0.00
26/10/2016	R186 On 02-February-17	9.02	Put	Bond Future	1857	2	1857	2	500.00
26/10/2016	R186 On 02-February-17	8.37	Put	Bond Future	4675	4	4675	4	0.00
26/10/2016	R186 On 02-February-17	8.60	Put	Bond Future	3486	3	3486	3	0.00
26/10/2016	R186 On 02-February-17	9.40	Put	Bond Future	945	1	945	1	750.00
26/10/2016	R186 On 02-February-17	8.62	Put	Bond Future	3392	3	3392	3	0.00
26/10/2016	R186 On 02-February-17	8.81	Put	Bond Future	2580	2	2580	2	0.00
26/10/2016	R186 On 02-February-17	8.00	Put	Bond Future	6957	6	6957	6	0.00
26/10/2016	R186 On 02-February-17	8.43	Put	Bond Future	4346	4	4346	4	0.00
26/10/2016	R186 On 02-February-17	8.90	Put	Bond Future	2250	2	2250	2	750.00
26/10/2016	R186 On 02-February-17	8.80	Put	Bond Future	2619	2	2619	2	0.00
26/10/2016	R186 On 04-May-17			Bond Future	8.97	114.5126	8.9703	114.5126	0.00
26/10/2016	R186 On 04-May-17	8.90	Call	Bond Future	2720	3	2720	3	0.00
26/10/2016	R186 On 04-May-17	8.91	Call	Bond Future	2754	3	2754	3	0.00
26/10/2016	R186 On 04-May-17	8.89	Call	Bond Future	2687	3	2687	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
26/10/2016	R186 On 04-May-17	8.89	Put	Bond Future	3232	3	3232	3	0.00
26/10/2016	R186 On 04-May-17	8.90	Put	Bond Future	3197	3	3197	3	0.00
26/10/2016	R186 On 04-May-17	8.91	Put	Bond Future	3163	3	3163	3	0.00
26/10/2016	R186 On 03-August-17			Bond Future	9.00	111.5583	8.9971	111.5583	0.00
26/10/2016	R186 On 03-August-17	8.93	Call	Bond Future	3299	4	3299	4	0.00
26/10/2016	R186 On 03-August-17	8.91	Call	Bond Future	3234	4	3234	4	0.00
26/10/2016	R186 On 03-August-17	8.92	Call	Bond Future	3266	4	3266	4	0.00
26/10/2016	R186 On 03-August-17	8.91	Put	Bond Future	3814	3	3814	3	0.00
26/10/2016	R186 On 03-August-17	8.92	Put	Bond Future	3779	3	3779	3	0.00
26/10/2016	R186 On 03-August-17	8.93	Put	Bond Future	3745	3	3745	3	0.00
26/10/2016	R197 On 03-November-16			Bond Future	303.42	303.3189	303.4182	303.3189	861.00
26/10/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
26/10/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
26/10/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
26/10/2016	R197 On 03-November-16	303.57	Put	Bond Future	152	0	152	0	0.00
26/10/2016	R197 On 03-November-16	303.58	Put	Bond Future	162	0	162	0	0.00
26/10/2016	R197 On 03-November-16	303.56	Put	Bond Future	142	0	142	0	0.00
26/10/2016	R197 On 02-February-17			Bond Future	302.54	302.4380	302.5366	302.4380	159.00
26/10/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
26/10/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
26/10/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
26/10/2016	R197 On 02-February-17	302.58	Put	Bond Future	43	0	43	0	0.00
26/10/2016	R197 On 02-February-17	302.59	Put	Bond Future	53	0	53	0	0.00
26/10/2016	R197 On 02-February-17	302.57	Put	Bond Future	33	0	33	0	0.00
26/10/2016	R197 On 04-May-17			Bond Future	308.51	308.4166	308.5149	308.4166	0.00
26/10/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
26/10/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
26/10/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
26/10/2016	R197 On 04-May-17	308.59	Put	Bond Future	75	0	75	0	0.00
26/10/2016	R197 On 04-May-17	308.60	Put	Bond Future	85	0	85	0	0.00
26/10/2016	R197 On 04-May-17	308.58	Put	Bond Future	65	0	65	0	0.00
26/10/2016	R197 On 03-August-17			Bond Future	307.96	307.8677	307.9587	307.8677	0.00
26/10/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
26/10/2016	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
26/10/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
26/10/2016	R197 On 03-August-17	308.05	Put	Bond Future	91	0	91	0	0.00
26/10/2016	R197 On 03-August-17	308.06	Put	Bond Future	101	0	101	0	0.00
26/10/2016	R197 On 03-August-17	308.07	Put	Bond Future	111	0	111	0	0.00
26/10/2016	R202 On 03-November-16			Bond Future	250.26	250.1760	250.2599	250.1760	23,802.00
26/10/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
26/10/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
26/10/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
26/10/2016	R202 On 03-November-16	253.86	Put	Bond Future	3600	4	3600	4	0.00
26/10/2016	R202 On 03-November-16	253.87	Put	Bond Future	3610	4	3610	4	0.00
26/10/2016	R202 On 03-November-16	253.85	Put	Bond Future	3590	4	3590	4	0.00
26/10/2016	R202 On 02-February-17			Bond Future	251.49	251.4094	251.4929	251.4094	34,146.00
26/10/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
26/10/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
26/10/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
26/10/2016	R202 On 02-February-17	251.72	Put	Bond Future	227	0	227	0	0.00
26/10/2016	R202 On 02-February-17	251.74	Put	Bond Future	247	0	247	0	0.00
26/10/2016	R202 On 02-February-17	251.73	Put	Bond Future	237	0	237	0	0.00
26/10/2016	R202 On 04-May-17			Bond Future	256.46	256.3792	256.4626	256.3792	0.00
26/10/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
26/10/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
26/10/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
26/10/2016	R202 On 04-May-17	256.71	Put	Bond Future	247	0	247	0	0.00
26/10/2016	R202 On 04-May-17	256.72	Put	Bond Future	257	0	257	0	0.00
26/10/2016	R202 On 04-May-17	256.73	Put	Bond Future	267	0	267	0	0.00
26/10/2016	R202 On 03-August-17			Bond Future	258.07	257.9935	258.0706	257.9935	0.00
26/10/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
26/10/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
26/10/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
26/10/2016	R202 On 03-August-17	258.36	Put	Bond Future	289	0	289	0	0.00
26/10/2016	R202 On 03-August-17	258.37	Put	Bond Future	299	0	299	0	0.00
26/10/2016	R202 On 03-August-17	258.35	Put	Bond Future	279	0	279	0	0.00
26/10/2016	R203 On 03-November-16			Bond Future	7.71	101.7071	7.7062	101.7071	20,801.00
26/10/2016	R203 On 03-November-16	8.84	Call	Bond Future	916	1	916	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
26/10/2016	R203 On 03-November-16	8.86	Call	Bond Future	932	1	932	1	0.00
26/10/2016	R203 On 03-November-16	8.85	Call	Bond Future	924	1	924	1	0.00
26/10/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R203 On 02-February-17			Bond Future	7.73	103.6438	7.7337	103.6438	5,183.00
26/10/2016	R203 On 02-February-17	7.70	Call	Bond Future	121	0	121	0	0.00
26/10/2016	R203 On 02-February-17	7.72	Call	Bond Future	127	0	127	0	0.00
26/10/2016	R203 On 02-February-17	7.71	Call	Bond Future	124	0	124	0	0.00
26/10/2016	R203 On 02-February-17	7.71	Put	Bond Future	138	0	138	0	0.00
26/10/2016	R203 On 02-February-17	7.72	Put	Bond Future	135	0	135	0	0.00
26/10/2016	R203 On 02-February-17	7.70	Put	Bond Future	141	0	141	0	0.00
26/10/2016	R203 On 04-May-17			Bond Future	7.44	101.5126	7.4439	101.5126	0.00
26/10/2016	R203 On 04-May-17	6.91	Call	Bond Future	43	0	43	0	0.00
26/10/2016	R203 On 04-May-17	6.92	Call	Bond Future	44	0	44	0	0.00
26/10/2016	R203 On 04-May-17	6.93	Call	Bond Future	45	0	45	0	0.00
26/10/2016	R203 On 04-May-17	6.92	Put	Bond Future	228	0	228	0	0.00
26/10/2016	R203 On 04-May-17	6.91	Put	Bond Future	230	0	230	0	0.00
26/10/2016	R203 On 04-May-17	6.93	Put	Bond Future	225	0	225	0	0.00
26/10/2016	R203 On 03-August-17			Bond Future	5.46	103.5977	5.4577	103.5977	0.00
26/10/2016	R203 On 03-August-17	4.87	Call	Bond Future	16	0	16	0	0.00
26/10/2016	R203 On 03-August-17	4.89	Call	Bond Future	17	0	17	0	0.00
26/10/2016	R203 On 03-August-17	4.88	Call	Bond Future	16	0	16	0	0.00
26/10/2016	R203 On 03-August-17	4.88	Put	Bond Future	78	0	78	0	0.00
26/10/2016	R203 On 03-August-17	4.89	Put	Bond Future	78	0	78	0	0.00
26/10/2016	R203 On 03-August-17	4.87	Put	Bond Future	79	0	79	0	0.00
26/10/2016	R204 On 03-November-16			Bond Future	7.90	103.3638	7.8989	103.3638	21,022.00
26/10/2016	R204 On 03-November-16	9.22	Call	Bond Future	2495	3	2495	3	0.00
26/10/2016	R204 On 03-November-16	9.21	Call	Bond Future	2477	3	2477	3	0.00
26/10/2016	R204 On 03-November-16	9.23	Call	Bond Future	2514	3	2514	3	0.00
26/10/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R204 On 02-February-17			Bond Future	7.93	101.2920	7.9268	101.2920	12,082.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2016	R204 On 02-February-17	8.28	Call	Bond Future	785	1	785	1	0.00
26/10/2016	R204 On 02-February-17	8.29	Call	Bond Future	798	1	798	1	0.00
26/10/2016	R204 On 02-February-17	8.30	Call	Bond Future	810	1	810	1	0.00
26/10/2016	R204 On 02-February-17	8.28	Put	Bond Future	184	0	184	0	0.00
26/10/2016	R204 On 02-February-17	8.29	Put	Bond Future	180	0	180	0	0.00
26/10/2016	R204 On 02-February-17	8.30	Put	Bond Future	175	0	175	0	0.00
26/10/2016	R204 On 04-May-17			Bond Future	7.92	103.2885	7.9215	103.2885	0.00
26/10/2016	R204 On 04-May-17	7.90	Call	Bond Future	498	1	498	1	0.00
26/10/2016	R204 On 04-May-17	7.92	Call	Bond Future	514	1	514	1	0.00
26/10/2016	R204 On 04-May-17	7.91	Call	Bond Future	506	1	506	1	0.00
26/10/2016	R204 On 04-May-17	7.91	Put	Bond Future	523	0	523	0	0.00
26/10/2016	R204 On 04-May-17	7.92	Put	Bond Future	516	0	516	0	0.00
26/10/2016	R204 On 04-May-17	7.90	Put	Bond Future	531	0	531	0	0.00
26/10/2016	R204 On 03-August-17			Bond Future	7.85	101.3669	7.8461	101.3669	0.00
26/10/2016	R204 On 03-August-17	7.75	Call	Bond Future	497	1	497	1	0.00
26/10/2016	R204 On 03-August-17	7.76	Call	Bond Future	504	1	504	1	0.00
26/10/2016	R204 On 03-August-17	7.77	Call	Bond Future	510	1	510	1	0.00
26/10/2016	R204 On 03-August-17	7.75	Put	Bond Future	620	1	620	1	0.00
26/10/2016	R204 On 03-August-17	7.76	Put	Bond Future	614	1	614	1	0.00
26/10/2016	R204 On 03-August-17	7.77	Put	Bond Future	608	1	608	1	0.00
26/10/2016	R207 On 03-November-16			Bond Future	8.11	100.0744	8.1140	100.0744	34,702.00
26/10/2016	R207 On 03-November-16	7.94	Call	Bond Future	42	0	42	0	0.00
26/10/2016	R207 On 03-November-16	7.93	Call	Bond Future	38	0	38	0	0.00
26/10/2016	R207 On 03-November-16	7.95	Call	Bond Future	47	0	47	0	0.00
26/10/2016	R207 On 03-November-16	7.94	Put	Bond Future	517	0	517	0	0.00
26/10/2016	R207 On 03-November-16	7.95	Put	Bond Future	494	0	494	0	0.00
26/10/2016	R207 On 03-November-16	7.93	Put	Bond Future	540	0	540	0	0.00
26/10/2016	R207 On 02-February-17			Bond Future	8.15	98.3376	8.1497	98.3376	33,757.00
26/10/2016	R207 On 02-February-17	8.91	Call	Bond Future	2004	2	2004	2	62.00
26/10/2016	R207 On 02-February-17	9.22	Call	Bond Future	2700	3	2700	3	0.00
26/10/2016	R207 On 02-February-17	9.24	Call	Bond Future	2746	3	2746	3	0.00
26/10/2016	R207 On 02-February-17	9.23	Call	Bond Future	2723	3	2723	3	0.00
26/10/2016	R207 On 02-February-17	8.91	Put	Bond Future	104	0	104	0	0.00
26/10/2016	R207 On 02-February-17	9.22	Put	Bond Future	38	0	38	0	0.00

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26/10/2016	R207 On 02-February-17	9.24	Put	Bond Future	36	0	36	0	0.00
26/10/2016	R207 On 02-February-17	9.23	Put	Bond Future	37	0	37	0	0.00
26/10/2016	R207 On 04-May-17			Bond Future	8.17	100.2760	8.1739	100.2760	0.00
26/10/2016	R207 On 04-May-17	8.20	Call	Bond Future	887	1	887	1	0.00
26/10/2016	R207 On 04-May-17	8.22	Call	Bond Future	911	1	911	1	0.00
26/10/2016	R207 On 04-May-17	8.21	Call	Bond Future	899	1	899	1	0.00
26/10/2016	R207 On 04-May-17	8.22	Put	Bond Future	804	1	804	1	0.00
26/10/2016	R207 On 04-May-17	8.20	Put	Bond Future	826	1	826	1	0.00
26/10/2016	R207 On 04-May-17	8.21	Put	Bond Future	815	1	815	1	0.00
26/10/2016	R207 On 03-August-17			Bond Future	8.16	98.6909	8.1624	98.6909	0.00
26/10/2016	R207 On 03-August-17	8.19	Call	Bond Future	1015	1	1015	1	51.00
26/10/2016	R207 On 03-August-17	8.40	Call	Bond Future	1271	1	1271	1	0.00
26/10/2016	R207 On 03-August-17	8.39	Call	Bond Future	1258	1	1258	1	0.00
26/10/2016	R207 On 03-August-17	8.41	Call	Bond Future	1284	1	1284	1	0.00
26/10/2016	R207 On 03-August-17	8.39	Put	Bond Future	772	1	772	1	0.00
26/10/2016	R207 On 03-August-17	8.41	Put	Bond Future	756	1	756	1	0.00
26/10/2016	R207 On 03-August-17	8.19	Put	Bond Future	956	1	956	1	0.00
26/10/2016	R207 On 03-August-17	8.40	Put	Bond Future	764	1	764	1	0.00
26/10/2016	R208 On 03-November-16			Bond Future	8.30	95.3447	8.2995	95.3447	20,924.00
26/10/2016	R208 On 03-November-16	9.57	Call	Bond Future	4317	5	4317	5	0.00
26/10/2016	R208 On 03-November-16	9.58	Call	Bond Future	4350	5	4350	5	0.00
26/10/2016	R208 On 03-November-16	9.59	Call	Bond Future	4383	5	4383	5	0.00
26/10/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R208 On 02-February-17			Bond Future	8.34	97.1602	8.3425	97.1602	31,645.00
26/10/2016	R208 On 02-February-17	8.64	Call	Bond Future	1487	2	1487	2	0.00
26/10/2016	R208 On 02-February-17	8.63	Call	Bond Future	1464	2	1464	2	0.00
26/10/2016	R208 On 02-February-17	8.65	Call	Bond Future	1509	2	1509	2	0.00
26/10/2016	R208 On 02-February-17	8.64	Put	Bond Future	503	0	503	0	0.00
26/10/2016	R208 On 02-February-17	8.65	Put	Bond Future	492	0	492	0	0.00
26/10/2016	R208 On 02-February-17	8.63	Put	Bond Future	513	0	513	0	0.00
26/10/2016	R208 On 04-May-17			Bond Future	8.37	95.6717	8.3695	95.6717	0.00
26/10/2016	R208 On 04-May-17	8.37	Call	Bond Future	1220	1	1220	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
26/10/2016	R208 On 04-May-17	8.39	Call	Bond Future	1253	1	1253	1	0.00
26/10/2016	R208 On 04-May-17	8.38	Call	Bond Future	1236	1	1236	1	0.00
26/10/2016	R208 On 04-May-17	8.37	Put	Bond Future	1218	1	1218	1	0.00
26/10/2016	R208 On 04-May-17	8.39	Put	Bond Future	1188	1	1188	1	0.00
26/10/2016	R208 On 04-May-17	8.38	Put	Bond Future	1203	1	1203	1	0.00
26/10/2016	R208 On 03-August-17			Bond Future	8.37	97.6369	8.3722	97.6369	0.00
26/10/2016	R208 On 03-August-17	8.30	Call	Bond Future	1321	1	1321	1	0.00
26/10/2016	R208 On 03-August-17	8.32	Call	Bond Future	1351	1	1351	1	0.00
26/10/2016	R208 On 03-August-17	8.31	Call	Bond Future	1336	1	1336	1	0.00
26/10/2016	R208 On 03-August-17	8.31	Put	Bond Future	1523	1	1523	1	0.00
26/10/2016	R208 On 03-August-17	8.32	Put	Bond Future	1508	1	1508	1	0.00
26/10/2016	R208 On 03-August-17	8.30	Put	Bond Future	1538	1	1538	1	0.00
26/10/2016	R209 On 03-November-16			Bond Future	9.42	73.4854	9.4242	73.4854	25,890.00
26/10/2016	R209 On 03-November-16	10.24	Call	Bond Future	5313	6	5313	6	0.00
26/10/2016	R209 On 03-November-16	10.26	Call	Bond Future	5436	6	5436	6	0.00
26/10/2016	R209 On 03-November-16	10.25	Call	Bond Future	5374	6	5374	6	0.00
26/10/2016	R209 On 03-November-16	9.05	Call	Bond Future	32	0	32	0	0.00
26/10/2016	R209 On 03-November-16	9.45	Call	Bond Future	730	1	730	1	0.00
26/10/2016	R209 On 03-November-16	8.81	Call	Bond Future	1	0	1	0	345.00
26/10/2016	R209 On 03-November-16	9.04	Call	Bond Future	29	0	29	0	0.00
26/10/2016	R209 On 03-November-16	9.34	Call	Bond Future	386	1	386	1	0.00
26/10/2016	R209 On 03-November-16	8.87	Call	Bond Future	3	0	3	0	250.00
26/10/2016	R209 On 03-November-16	9.42	Call	Bond Future	623	1	623	1	120.00
26/10/2016	R209 On 03-November-16	9.05	Put	Bond Future	2688	2	2688	2	250.00
26/10/2016	R209 On 03-November-16	8.81	Put	Bond Future	4439	4	4439	4	0.00
26/10/2016	R209 On 03-November-16	10.26	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R209 On 03-November-16	9.45	Put	Bond Future	553	0	553	0	250.00
26/10/2016	R209 On 03-November-16	10.25	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R209 On 03-November-16	10.24	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R209 On 03-November-16	9.04	Put	Bond Future	2757	2	2757	2	345.00
26/10/2016	R209 On 03-November-16	9.42	Put	Bond Future	652	0	652	0	0.00
26/10/2016	R209 On 03-November-16	8.87	Put	Bond Future	3989	3	3989	3	0.00
26/10/2016	R209 On 03-November-16	9.34	Put	Bond Future	972	1	972	1	345.00
26/10/2016	R209 On 02-February-17			Bond Future	9.47	74.8847	9.4693	74.8847	21,404.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2016	R209 On 02-February-17	9.55	Call	Bond Future	2551	3	2551	3	0.00
26/10/2016	R209 On 02-February-17	9.53	Call	Bond Future	2478	3	2478	3	0.00
26/10/2016	R209 On 02-February-17	9.54	Call	Bond Future	2514	3	2514	3	0.00
26/10/2016	R209 On 02-February-17	9.53	Put	Bond Future	2064	2	2064	2	0.00
26/10/2016	R209 On 02-February-17	9.54	Put	Bond Future	2033	2	2033	2	0.00
26/10/2016	R209 On 02-February-17	9.55	Put	Bond Future	2002	2	2002	2	0.00
26/10/2016	R209 On 04-May-17			Bond Future	9.51	73.2093	9.5082	73.2093	0.00
26/10/2016	R209 On 04-May-17	9.46	Call	Bond Future	2954	3	2954	3	0.00
26/10/2016	R209 On 04-May-17	9.48	Call	Bond Future	3019	4	3019	4	0.00
26/10/2016	R209 On 04-May-17	9.47	Call	Bond Future	2987	4	2987	4	0.00
26/10/2016	R209 On 04-May-17	9.46	Put	Bond Future	3282	3	3282	3	0.00
26/10/2016	R209 On 04-May-17	9.47	Put	Bond Future	3247	3	3247	3	0.00
26/10/2016	R209 On 04-May-17	9.48	Put	Bond Future	3211	3	3211	3	0.00
26/10/2016	R209 On 03-August-17			Bond Future	9.54	74.7132	9.5387	74.7132	0.00
26/10/2016	R209 On 03-August-17	9.44	Call	Bond Future	3484	4	3484	4	0.00
26/10/2016	R209 On 03-August-17	9.43	Call	Bond Future	3452	4	3452	4	0.00
26/10/2016	R209 On 03-August-17	9.45	Call	Bond Future	3516	4	3516	4	0.00
26/10/2016	R209 On 03-August-17	9.45	Put	Bond Future	4117	4	4117	4	0.00
26/10/2016	R209 On 03-August-17	9.44	Put	Bond Future	4154	4	4154	4	0.00
26/10/2016	R209 On 03-August-17	9.43	Put	Bond Future	4191	4	4191	4	0.00
26/10/2016	R210 On 03-November-16			Bond Future	187.47	187.4085	187.4712	187.4085	891.00
26/10/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
26/10/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
26/10/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
26/10/2016	R210 On 03-November-16	188.90	Put	Bond Future	1429	1	1429	1	0.00
26/10/2016	R210 On 03-November-16	188.91	Put	Bond Future	1439	2	1439	2	0.00
26/10/2016	R210 On 03-November-16	188.92	Put	Bond Future	1449	2	1449	2	0.00
26/10/2016	R210 On 02-February-17			Bond Future	191.05	190.9889	191.0509	190.9889	1,699.00
26/10/2016	R210 On 02-February-17	190.86	Call	Bond Future	191	0	191	0	0.00
26/10/2016	R210 On 02-February-17	190.84	Call	Bond Future	211	0	211	0	0.00
26/10/2016	R210 On 02-February-17	190.85	Call	Bond Future	201	0	201	0	0.00
26/10/2016	R210 On 02-February-17	190.86	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R210 On 02-February-17	190.84	Put	Bond Future	0	0	0	0	0.00
26/10/2016	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
26/10/2016	R210 On 04-May-17			Bond Future	192.51	192.4481	192.5101	192.4481	0.00
26/10/2016	R210 On 04-May-17	192.32	Call	Bond Future	190	0	190	0	0.00
26/10/2016	R210 On 04-May-17	192.31	Call	Bond Future	200	0	200	0	0.00
26/10/2016	R210 On 04-May-17	192.33	Call	Bond Future	180	0	180	0	0.00
26/10/2016	R210 On 04-May-17	192.31	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R210 On 04-May-17	192.32	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R210 On 04-May-17	192.33	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R210 On 03-August-17			Bond Future	196.47	196.4107	196.4681	196.4107	0.00
26/10/2016	R210 On 03-August-17	196.28	Call	Bond Future	188	0	188	0	0.00
26/10/2016	R210 On 03-August-17	196.29	Call	Bond Future	178	0	178	0	0.00
26/10/2016	R210 On 03-August-17	196.30	Call	Bond Future	168	0	168	0	0.00
26/10/2016	R210 On 03-August-17	196.29	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R210 On 03-August-17	196.30	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R210 On 03-August-17	196.28	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R211 On 03-November-16			Bond Future	141.49	141.4108	141.4903	141.4108	56.00
26/10/2016	R211 On 03-November-16	141.76	Call	Bond Future	0	0	0	0	0.00
26/10/2016	R211 On 03-November-16	141.75	Call	Bond Future	0	0	0	0	0.00
26/10/2016	R211 On 03-November-16	141.74	Call	Bond Future	0	0	0	0	0.00
26/10/2016	R211 On 03-November-16	141.75	Put	Bond Future	260	0	260	0	0.00
26/10/2016	R211 On 03-November-16	141.74	Put	Bond Future	250	0	250	0	0.00
26/10/2016	R211 On 03-November-16	141.76	Put	Bond Future	270	0	270	0	0.00
26/10/2016	R212 On 03-November-16			Bond Future	148.62	148.5722	148.6204	148.5722	3,049.00
26/10/2016	R212 On 03-November-16	148.11	Call	Bond Future	510	0	510	0	0.00
26/10/2016	R212 On 03-November-16	148.12	Call	Bond Future	500	0	500	0	0.00
26/10/2016	R212 On 03-November-16	148.10	Call	Bond Future	520	0	520	0	0.00
26/10/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R212 On 02-February-17			Bond Future	149.51	149.4611	149.5089	149.4611	3,380.00
26/10/2016	R212 On 02-February-17	149.27	Call	Bond Future	239	0	239	0	0.00
26/10/2016	R212 On 02-February-17	149.29	Call	Bond Future	219	0	219	0	0.00
26/10/2016	R212 On 02-February-17	149.28	Call	Bond Future	229	0	229	0	0.00
26/10/2016	R212 On 02-February-17	149.27	Put	Bond Future	0	0	0	0	0.00
26/10/2016	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
26/10/2016	R212 On 02-February-17	149.29	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R212 On 04-May-17			Bond Future	152.46	152.4158	152.4634	152.4158	0.00
26/10/2016	R212 On 04-May-17	152.25	Call	Bond Future	213	0	213	0	0.00
26/10/2016	R212 On 04-May-17	152.24	Call	Bond Future	223	0	223	0	0.00
26/10/2016	R212 On 04-May-17	152.23	Call	Bond Future	233	0	233	0	0.00
26/10/2016	R212 On 04-May-17	152.24	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R212 On 04-May-17	152.25	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R212 On 04-May-17	152.23	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R212 On 03-August-17			Bond Future	153.57	153.5240	153.5680	153.5240	0.00
26/10/2016	R212 On 03-August-17	153.34	Call	Bond Future	228	0	228	0	0.00
26/10/2016	R212 On 03-August-17	153.35	Call	Bond Future	218	0	218	0	0.00
26/10/2016	R212 On 03-August-17	153.36	Call	Bond Future	208	0	208	0	0.00
26/10/2016	R212 On 03-August-17	153.34	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R212 On 03-August-17	153.35	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R212 On 03-August-17	153.36	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R213 On 03-November-16			Bond Future	9.30	84.1005	9.3048	84.1005	16,293.00
26/10/2016	R213 On 03-November-16	10.20	Call	Bond Future	5789	7	5789	7	0.00
26/10/2016	R213 On 03-November-16	10.19	Call	Bond Future	5728	7	5728	7	0.00
26/10/2016	R213 On 03-November-16	10.18	Call	Bond Future	5667	6	5667	6	0.00
26/10/2016	R213 On 03-November-16	10.19	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R213 On 03-November-16	10.18	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R213 On 03-November-16	10.20	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R213 On 02-February-17			Bond Future	9.36	85.7019	9.3553	85.7019	26,029.00
26/10/2016	R213 On 02-February-17	9.40	Call	Bond Future	2331	3	2331	3	0.00
26/10/2016	R213 On 02-February-17	9.42	Call	Bond Future	2402	3	2402	3	0.00
26/10/2016	R213 On 02-February-17	9.41	Call	Bond Future	2366	3	2366	3	0.00
26/10/2016	R213 On 02-February-17	9.40	Put	Bond Future	2031	2	2031	2	0.00
26/10/2016	R213 On 02-February-17	9.42	Put	Bond Future	1969	2	1969	2	0.00
26/10/2016	R213 On 02-February-17	9.41	Put	Bond Future	2000	2	2000	2	0.00
26/10/2016	R213 On 04-May-17			Bond Future	9.40	83.8383	9.3955	83.8383	0.00
26/10/2016	R213 On 04-May-17	9.37	Call	Bond Future	2947	3	2947	3	0.00
26/10/2016	R213 On 04-May-17	9.36	Call	Bond Future	2914	3	2914	3	0.00
26/10/2016	R213 On 04-May-17	9.35	Call	Bond Future	2881	3	2881	3	0.00
26/10/2016	R213 On 04-May-17	9.36	Put	Bond Future	3150	3	3150	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
26/10/2016	R213 On 04-May-17	9.37	Put	Bond Future	3117	3	3117	3	0.00
26/10/2016	R213 On 04-May-17	9.35	Put	Bond Future	3184	3	3184	3	0.00
26/10/2016	R213 On 03-August-17			Bond Future	9.43	85.5602	9.4264	85.5602	0.00
26/10/2016	R213 On 03-August-17	9.33	Call	Bond Future	3381	4	3381	4	0.00
26/10/2016	R213 On 03-August-17	9.34	Call	Bond Future	3413	4	3413	4	0.00
26/10/2016	R213 On 03-August-17	9.35	Call	Bond Future	3445	4	3445	4	0.00
26/10/2016	R213 On 03-August-17	9.34	Put	Bond Future	3984	4	3984	4	0.00
26/10/2016	R213 On 03-August-17	9.35	Put	Bond Future	3950	4	3950	4	0.00
26/10/2016	R213 On 03-August-17	9.33	Put	Bond Future	4018	4	4018	4	0.00
26/10/2016	R214 On 03-November-16			Bond Future	9.51	73.8944	9.5094	73.8944	24,310.00
26/10/2016	R214 On 03-November-16	10.35	Call	Bond Future	5661	7	5661	7	0.00
26/10/2016	R214 On 03-November-16	10.33	Call	Bond Future	5535	7	5535	7	0.00
26/10/2016	R214 On 03-November-16	10.34	Call	Bond Future	5598	7	5598	7	0.00
26/10/2016	R214 On 03-November-16	10.33	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R214 On 03-November-16	10.34	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R214 On 03-November-16	10.35	Put	Bond Future	0	0	0	0	0.00
26/10/2016	R214 On 02-February-17			Bond Future	9.56	75.3015	9.5561	75.3015	21,263.00
26/10/2016	R214 On 02-February-17	9.67	Call	Bond Future	2806	3	2806	3	0.00
26/10/2016	R214 On 02-February-17	9.66	Call	Bond Future	2767	3	2767	3	0.00
26/10/2016	R214 On 02-February-17	9.68	Call	Bond Future	2845	3	2845	3	0.00
26/10/2016	R214 On 02-February-17	9.67	Put	Bond Future	2000	2	2000	2	0.00
26/10/2016	R214 On 02-February-17	9.68	Put	Bond Future	1969	2	1969	2	0.00
26/10/2016	R214 On 02-February-17	9.66	Put	Bond Future	2031	2	2031	2	0.00
26/10/2016	R214 On 04-May-17			Bond Future	9.59	73.4866	9.5938	73.4866	0.00
26/10/2016	R214 On 04-May-17	9.58	Call	Bond Future	3267	4	3267	4	0.00
26/10/2016	R214 On 04-May-17	9.56	Call	Bond Future	3197	4	3197	4	0.00
26/10/2016	R214 On 04-May-17	9.57	Call	Bond Future	3232	4	3232	4	0.00
26/10/2016	R214 On 04-May-17	9.56	Put	Bond Future	3437	3	3437	3	0.00
26/10/2016	R214 On 04-May-17	9.57	Put	Bond Future	3401	3	3401	3	0.00
26/10/2016	R214 On 04-May-17	9.58	Put	Bond Future	3366	3	3366	3	0.00
26/10/2016	R214 On 03-August-17			Bond Future	9.62	74.9961	9.6239	74.9961	0.00
26/10/2016	R214 On 03-August-17	9.51	Call	Bond Future	3647	4	3647	4	0.00
26/10/2016	R214 On 03-August-17	9.53	Call	Bond Future	3716	4	3716	4	0.00
26/10/2016	R214 On 03-August-17	9.52	Call	Bond Future	3681	4	3681	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
26/10/2016	R214 On 03-August-17	9.52	Put	Bond Future	4420	4	4420	4	0.00
26/10/2016	R214 On 03-August-17	9.53	Put	Bond Future	4383	4	4383	4	0.00
26/10/2016	R214 On 03-August-17	9.51	Put	Bond Future	4458	4	4458	4	0.00
26/10/2016	R248 On 03-November-16			Bond Future	9.56	94.9706	9.5595	94.9706	35,826.00
26/10/2016	R248 On 03-November-16	10.39	Call	Bond Future	7112	8	7112	8	0.00
26/10/2016	R248 On 03-November-16	10.38	Call	Bond Future	7032	8	7032	8	0.00
26/10/2016	R248 On 03-November-16	10.37	Call	Bond Future	6952	8	6952	8	0.00
26/10/2016	R248 On 03-November-16	10.38	Put	Bond Future	1	0	1	0	0.00
26/10/2016	R248 On 03-November-16	10.39	Put	Bond Future	1	0	1	0	0.00
26/10/2016	R248 On 03-November-16	10.37	Put	Bond Future	1	0	1	0	0.00
26/10/2016	R248 On 02-February-17			Bond Future	9.61	96.7791	9.6078	96.7791	28,835.00
26/10/2016	R248 On 02-February-17	9.76	Call	Bond Future	3920	5	3920	5	0.00
26/10/2016	R248 On 02-February-17	9.77	Call	Bond Future	3971	5	3971	5	0.00
26/10/2016	R248 On 02-February-17	9.78	Call	Bond Future	4022	5	4022	5	0.00
26/10/2016	R248 On 02-February-17	9.77	Put	Bond Future	2514	2	2514	2	0.00
26/10/2016	R248 On 02-February-17	9.76	Put	Bond Future	2552	2	2552	2	0.00
26/10/2016	R248 On 02-February-17	9.78	Put	Bond Future	2477	2	2477	2	0.00
26/10/2016	R248 On 04-May-17			Bond Future	9.65	94.2455	9.6471	94.2455	0.00
26/10/2016	R248 On 04-May-17	9.67	Call	Bond Future	4537	5	4537	5	0.00
26/10/2016	R248 On 04-May-17	9.66	Call	Bond Future	4492	5	4492	5	0.00
26/10/2016	R248 On 04-May-17	9.65	Call	Bond Future	4446	5	4446	5	0.00
26/10/2016	R248 On 04-May-17	9.66	Put	Bond Future	4375	4	4375	4	0.00
26/10/2016	R248 On 04-May-17	9.67	Put	Bond Future	4330	4	4330	4	0.00
26/10/2016	R248 On 04-May-17	9.65	Put	Bond Future	4419	4	4419	4	0.00
26/10/2016	R248 On 03-August-17			Bond Future	9.68	96.1815	9.6786	96.1815	0.00
26/10/2016	R248 On 03-August-17	9.57	Call	Bond Future	4917	6	4917	6	0.00
26/10/2016	R248 On 03-August-17	9.58	Call	Bond Future	4961	6	4961	6	0.00
26/10/2016	R248 On 03-August-17	9.56	Call	Bond Future	4873	6	4873	6	0.00
26/10/2016	R248 On 03-August-17	9.58	Put	Bond Future	5854	5	5854	5	0.00
26/10/2016	R248 On 03-August-17	9.57	Put	Bond Future	5901	5	5901	5	0.00
26/10/2016	R248 On 03-August-17	9.56	Put	Bond Future	5949	5	5949	5	0.00