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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
31/10/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	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
31/10/2016	2025 On 03-November-16			Bond Future	128.91	129.2263	128.9113	129.2263	2,542.00
31/10/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2025 On 03-November-16	129.22	Put	Bond Future	309	0	309	0	0.00
31/10/2016	2025 On 03-November-16	129.21	Put	Bond Future	299	0	299	0	0.00
31/10/2016	2025 On 03-November-16	129.23	Put	Bond Future	319	0	319	0	0.00
31/10/2016	2025 On 02-February-17			Bond Future	130.09	130.4123	130.0902	130.4123	3,231.00
31/10/2016	2025 On 02-February-17	129.99	Call	Bond Future	100	0	100	0	0.00
31/10/2016	2025 On 02-February-17	130.01	Call	Bond Future	80	0	80	0	0.00
31/10/2016	2025 On 02-February-17	130.00	Call	Bond Future	90	0	90	0	0.00
31/10/2016	2025 On 02-February-17	129.99	Put	Bond Future	0	0	0	0	0.00
31/10/2016	2025 On 02-February-17	130.00	Put	Bond Future	0	0	0	0	0.00
31/10/2016	2025 On 02-February-17	130.01	Put	Bond Future	0	0	0	0	0.00
31/10/2016	2025 On 04-May-17			Bond Future	132.66	132.9873	132.6553	132.9873	0.00
31/10/2016	2025 On 04-May-17	132.58	Call	Bond Future	75	0	75	0	0.00
31/10/2016	2025 On 04-May-17	132.57	Call	Bond Future	85	0	85	0	0.00
31/10/2016	2025 On 04-May-17	132.56	Call	Bond Future	95	0	95	0	0.00
31/10/2016	2025 On 04-May-17	132.57	Put	Bond Future	0	0	0	0	0.00
31/10/2016	2025 On 04-May-17	132.58	Put	Bond Future	0	0	0	0	0.00
31/10/2016	2025 On 04-May-17	132.56	Put	Bond Future	0	0	0	0	0.00
31/10/2016	2025 On 03-August-17			Bond Future	134.05	134.3871	134.0450	134.3871	0.00
31/10/2016	2025 On 03-August-17	133.98	Call	Bond Future	65	0	65	0	0.00
31/10/2016	2025 On 03-August-17	133.96	Call	Bond Future	85	0	85	0	0.00
31/10/2016	2025 On 03-August-17	133.97	Call	Bond Future	75	0	75	0	0.00
31/10/2016	2025 On 03-August-17	133.96	Put	Bond Future	0	0	0	0	0.00
31/10/2016	2025 On 03-August-17	133.98	Put	Bond Future	0	0	0	0	0.00
31/10/2016	2025 On 03-August-17	133.97	Put	Bond Future	0	0	0	0	0.00
31/10/2016	2030 On 03-November-16			Bond Future	9.10	92.6292	9.0976	92.6292	16,974.00
31/10/2016	2030 On 03-November-16	9.33	Call	Bond Future	1643	0	1643	0	0.00
31/10/2016	2030 On 03-November-16	9.34	Call	Bond Future	1713	1	1713	1	0.00
31/10/2016	2030 On 03-November-16	9.35	Call	Bond Future	1783	1	1783	1	0.00
31/10/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
31/10/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00

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31/10/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
31/10/2016	2030 On 02-February-17			Bond Future	9.14	90.3848	9.1407	90.3848	25,856.00
31/10/2016	2030 On 02-February-17	9.29	Call	Bond Future	1046	0	1046	0	0.00
31/10/2016	2030 On 02-February-17	9.31	Call	Bond Future	1184	0	1184	0	0.00
31/10/2016	2030 On 02-February-17	9.30	Call	Bond Future	1115	0	1115	0	0.00
31/10/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
31/10/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
31/10/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
31/10/2016	2030 On 04-May-17			Bond Future	9.18	92.1646	9.1809	92.1646	0.00
31/10/2016	2030 On 04-May-17	9.34	Call	Bond Future	1099	0	1099	0	0.00
31/10/2016	2030 On 04-May-17	9.33	Call	Bond Future	1031	0	1031	0	0.00
31/10/2016	2030 On 04-May-17	9.32	Call	Bond Future	962	0	962	0	0.00
31/10/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
31/10/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
31/10/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
31/10/2016	2030 On 03-August-17			Bond Future	9.21	90.0461	9.2122	90.0461	0.00
31/10/2016	2030 On 03-August-17	9.33	Call	Bond Future	804	0	804	0	0.00
31/10/2016	2030 On 03-August-17	9.34	Call	Bond Future	872	0	872	0	0.00
31/10/2016	2030 On 03-August-17	9.35	Call	Bond Future	940	0	940	0	0.00
31/10/2016	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
31/10/2016	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
31/10/2016	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
31/10/2016	2032 On 03-November-16			Bond Future	9.20	91.8830	9.1977	91.8830	6,600.00
31/10/2016	2032 On 03-November-16	10.29	Call	Bond Future	7874	7	7874	7	0.00
31/10/2016	2032 On 03-November-16	10.28	Call	Bond Future	7806	7	7806	7	0.00
31/10/2016	2032 On 03-November-16	10.30	Call	Bond Future	7941	7	7941	7	0.00
31/10/2016	2032 On 03-November-16	10.28	Put	Bond Future	0	0	0	0	0.00
31/10/2016	2032 On 03-November-16	10.29	Put	Bond Future	0	0	0	0	0.00
31/10/2016	2032 On 03-November-16	10.30	Put	Bond Future	0	0	0	0	0.00
31/10/2016	2032 On 02-February-17			Bond Future	9.24	93.6303	9.2433	93.6303	12,587.00
31/10/2016	2032 On 02-February-17	9.51	Call	Bond Future	3550	3	3550	3	0.00
31/10/2016	2032 On 02-February-17	9.53	Call	Bond Future	3644	3	3644	3	0.00
31/10/2016	2032 On 02-February-17	9.52	Call	Bond Future	3597	3	3597	3	0.00
31/10/2016	2032 On 02-February-17	9.51	Put	Bond Future	1556	2	1556	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
31/10/2016	2032 On 02-February-17	9.53	Put	Bond Future	1503	2	1503	2	0.00
31/10/2016	2032 On 02-February-17	9.52	Put	Bond Future	1529	2	1529	2	0.00
31/10/2016	2032 On 04-May-17			Bond Future	9.28	91.3139	9.2821	91.3139	0.00
31/10/2016	2032 On 04-May-17	9.46	Call	Bond Future	4103	3	4103	3	0.00
31/10/2016	2032 On 04-May-17	9.45	Call	Bond Future	4061	3	4061	3	0.00
31/10/2016	2032 On 04-May-17	9.44	Call	Bond Future	4019	3	4019	3	0.00
31/10/2016	2032 On 04-May-17	9.45	Put	Bond Future	2813	3	2813	3	0.00
31/10/2016	2032 On 04-May-17	9.46	Put	Bond Future	2782	3	2782	3	0.00
31/10/2016	2032 On 04-May-17	9.44	Put	Bond Future	2845	3	2845	3	0.00
31/10/2016	2032 On 03-August-17			Bond Future	9.31	93.1855	9.3113	93.1855	0.00
31/10/2016	2032 On 03-August-17	9.44	Call	Bond Future	4635	4	4635	4	0.00
31/10/2016	2032 On 03-August-17	9.43	Call	Bond Future	4595	4	4595	4	0.00
31/10/2016	2032 On 03-August-17	9.45	Call	Bond Future	4675	4	4675	4	0.00
31/10/2016	2032 On 03-August-17	9.45	Put	Bond Future	3653	4	3653	4	0.00
31/10/2016	2032 On 03-August-17	9.43	Put	Bond Future	3720	4	3720	4	0.00
31/10/2016	2032 On 03-August-17	9.44	Put	Bond Future	3686	4	3686	4	0.00
31/10/2016	2033 On 03-November-16			Bond Future	107.29	107.3080	107.2890	107.3080	4,578.00
31/10/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2033 On 03-November-16	109.16	Put	Bond Future	1871	2	1871	2	0.00
31/10/2016	2033 On 03-November-16	109.17	Put	Bond Future	1881	2	1881	2	0.00
31/10/2016	2033 On 03-November-16	109.18	Put	Bond Future	1891	2	1891	2	0.00
31/10/2016	2033 On 02-February-17			Bond Future	109.34	109.3551	109.3351	109.3551	5,278.00
31/10/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2033 On 02-February-17	109.71	Put	Bond Future	375	0	375	0	0.00
31/10/2016	2033 On 02-February-17	109.72	Put	Bond Future	385	0	385	0	0.00
31/10/2016	2033 On 02-February-17	109.70	Put	Bond Future	365	0	365	0	0.00
31/10/2016	2033 On 04-May-17			Bond Future	110.45	110.4753	110.4517	110.4753	0.00
31/10/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00

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31/10/2016	2033 On 04-May-17	110.84	Put	Bond Future	388	0	388	0	0.00
31/10/2016	2033 On 04-May-17	110.85	Put	Bond Future	398	0	398	0	0.00
31/10/2016	2033 On 04-May-17	110.83	Put	Bond Future	378	0	378	0	0.00
31/10/2016	2033 On 03-August-17			Bond Future	112.72	112.7449	112.7181	112.7449	0.00
31/10/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2033 On 03-August-17	113.12	Put	Bond Future	402	0	402	0	0.00
31/10/2016	2033 On 03-August-17	113.13	Put	Bond Future	412	0	412	0	0.00
31/10/2016	2033 On 03-August-17	113.14	Put	Bond Future	422	0	422	0	0.00
31/10/2016	2037 On 03-November-16			Bond Future	9.35	93.3415	9.3476	93.3415	23,655.00
31/10/2016	2037 On 03-November-16	10.35	Call	Bond Future	7917	7	7917	7	0.00
31/10/2016	2037 On 03-November-16	10.37	Call	Bond Future	8064	7	8064	7	0.00
31/10/2016	2037 On 03-November-16	10.36	Call	Bond Future	7990	7	7990	7	0.00
31/10/2016	2037 On 03-November-16	10.36	Put	Bond Future	0	0	0	0	0.00
31/10/2016	2037 On 03-November-16	10.37	Put	Bond Future	0	0	0	0	0.00
31/10/2016	2037 On 03-November-16	10.35	Put	Bond Future	0	0	0	0	0.00
31/10/2016	2037 On 02-February-17			Bond Future	9.39	90.8602	9.3909	90.8602	40,834.00
31/10/2016	2037 On 02-February-17	9.68	Call	Bond Future	4079	3	4079	3	0.00
31/10/2016	2037 On 02-February-17	9.66	Call	Bond Future	3976	3	3976	3	0.00
31/10/2016	2037 On 02-February-17	9.67	Call	Bond Future	4027	3	4027	3	0.00
31/10/2016	2037 On 02-February-17	9.66	Put	Bond Future	1762	2	1762	2	0.00
31/10/2016	2037 On 02-February-17	9.67	Put	Bond Future	1732	2	1732	2	0.00
31/10/2016	2037 On 02-February-17	9.68	Put	Bond Future	1703	2	1703	2	0.00
31/10/2016	2037 On 04-May-17			Bond Future	9.43	92.6494	9.4316	92.6494	0.00
31/10/2016	2037 On 04-May-17	9.59	Call	Bond Future	4525	4	4525	4	0.00
31/10/2016	2037 On 04-May-17	9.58	Call	Bond Future	4479	4	4479	4	0.00
31/10/2016	2037 On 04-May-17	9.60	Call	Bond Future	4570	4	4570	4	0.00
31/10/2016	2037 On 04-May-17	9.58	Put	Bond Future	3259	4	3259	4	0.00
31/10/2016	2037 On 04-May-17	9.59	Put	Bond Future	3223	4	3223	4	0.00
31/10/2016	2037 On 04-May-17	9.60	Put	Bond Future	3188	4	3188	4	0.00
31/10/2016	2037 On 03-August-17			Bond Future	9.46	90.2904	9.4649	90.2904	0.00
31/10/2016	2037 On 03-August-17	9.58	Call	Bond Future	5176	4	5176	4	0.00
31/10/2016	2037 On 03-August-17	9.57	Call	Bond Future	5132	4	5132	4	0.00

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31/10/2016	2037 On 03-August-17	9.56	Call	Bond Future	5089	4	5089	4	0.00
31/10/2016	2037 On 03-August-17	9.56	Put	Bond Future	4311	5	4311	5	0.00
31/10/2016	2037 On 03-August-17	9.57	Put	Bond Future	4273	5	4273	5	0.00
31/10/2016	2037 On 03-August-17	9.58	Put	Bond Future	4236	5	4236	5	0.00
31/10/2016	2038 On 03-November-16			Bond Future	135.33	135.3496	135.3251	135.3496	13,411.00
31/10/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2038 On 03-November-16	136.32	Put	Bond Future	995	1	995	1	0.00
31/10/2016	2038 On 03-November-16	136.33	Put	Bond Future	1005	1	1005	1	0.00
31/10/2016	2038 On 03-November-16	136.31	Put	Bond Future	985	1	985	1	0.00
31/10/2016	2038 On 02-February-17			Bond Future	136.47	136.4923	136.4666	136.4923	22,147.00
31/10/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2038 On 02-February-17	137.05	Put	Bond Future	583	1	583	1	0.00
31/10/2016	2038 On 02-February-17	137.06	Put	Bond Future	593	1	593	1	0.00
31/10/2016	2038 On 02-February-17	137.07	Put	Bond Future	603	1	603	1	0.00
31/10/2016	2038 On 04-May-17			Bond Future	139.16	139.1875	139.1575	139.1875	0.00
31/10/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2038 On 04-May-17	139.78	Put	Bond Future	622	1	622	1	0.00
31/10/2016	2038 On 04-May-17	139.79	Put	Bond Future	632	1	632	1	0.00
31/10/2016	2038 On 04-May-17	139.77	Put	Bond Future	612	1	612	1	0.00
31/10/2016	2038 On 03-August-17			Bond Future	140.51	140.5481	140.5141	140.5481	0.00
31/10/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2038 On 03-August-17	141.17	Put	Bond Future	656	1	656	1	0.00
31/10/2016	2038 On 03-August-17	141.16	Put	Bond Future	646	1	646	1	0.00
31/10/2016	2038 On 03-August-17	141.18	Put	Bond Future	666	1	666	1	0.00
31/10/2016	2040 On 03-November-16			Bond Future	9.40	97.2901	9.3976	97.2901	257.00
31/10/2016	2040 On 03-November-16	9.71	Call	Bond Future	2784	2	2784	2	0.00

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31/10/2016	2040 On 03-November-16	9.69	Call	Bond Future	2614	1	2614	1	0.00
31/10/2016	2040 On 03-November-16	9.70	Call	Bond Future	2699	2	2699	2	0.00
31/10/2016	2040 On 03-November-16	9.69	Put	Bond Future	13	0	13	0	0.00
31/10/2016	2040 On 03-November-16	9.70	Put	Bond Future	11	0	11	0	0.00
31/10/2016	2040 On 03-November-16	9.71	Put	Bond Future	9	0	9	0	0.00
31/10/2016	2040 On 02-February-17			Bond Future	9.44	94.6337	9.4410	94.6337	5,109.00
31/10/2016	2040 On 02-February-17	9.58	Call	Bond Future	3639	3	3639	3	0.00
31/10/2016	2040 On 02-February-17	9.59	Call	Bond Future	3690	3	3690	3	0.00
31/10/2016	2040 On 02-February-17	9.60	Call	Bond Future	3740	3	3740	3	0.00
31/10/2016	2040 On 02-February-17	9.59	Put	Bond Future	2362	3	2362	3	0.00
31/10/2016	2040 On 02-February-17	9.60	Put	Bond Future	2325	3	2325	3	0.00
31/10/2016	2040 On 02-February-17	9.58	Put	Bond Future	2400	3	2400	3	0.00
31/10/2016	2040 On 04-May-17			Bond Future	9.48	96.4972	9.4817	96.4972	0.00
31/10/2016	2040 On 04-May-17	9.62	Call	Bond Future	4835	4	4835	4	0.00
31/10/2016	2040 On 04-May-17	9.63	Call	Bond Future	4884	4	4884	4	0.00
31/10/2016	2040 On 04-May-17	9.64	Call	Bond Future	4932	4	4932	4	0.00
31/10/2016	2040 On 04-May-17	9.63	Put	Bond Future	3574	4	3574	4	0.00
31/10/2016	2040 On 04-May-17	9.64	Put	Bond Future	3536	4	3536	4	0.00
31/10/2016	2040 On 04-May-17	9.62	Put	Bond Future	3614	4	3614	4	0.00
31/10/2016	2040 On 03-August-17			Bond Future	9.52	93.9666	9.5153	93.9666	0.00
31/10/2016	2040 On 03-August-17	9.61	Call	Bond Future	5555	5	5555	5	0.00
31/10/2016	2040 On 03-August-17	9.63	Call	Bond Future	5648	5	5648	5	0.00
31/10/2016	2040 On 03-August-17	9.62	Call	Bond Future	5601	5	5601	5	0.00
31/10/2016	2040 On 03-August-17	9.62	Put	Bond Future	4682	5	4682	5	0.00
31/10/2016	2040 On 03-August-17	9.61	Put	Bond Future	4723	5	4723	5	0.00
31/10/2016	2040 On 03-August-17	9.63	Put	Bond Future	4641	5	4641	5	0.00
31/10/2016	2044 On 03-November-16			Bond Future	9.41	94.4718	9.4125	94.4718	2,058.00
31/10/2016	2044 On 03-November-16	10.42	Call	Bond Future	8558	7	8558	7	0.00
31/10/2016	2044 On 03-November-16	10.43	Call	Bond Future	8636	7	8636	7	0.00
31/10/2016	2044 On 03-November-16	10.41	Call	Bond Future	8480	7	8480	7	0.00
31/10/2016	2044 On 03-November-16	10.43	Put	Bond Future	0	0	0	0	0.00
31/10/2016	2044 On 03-November-16	10.42	Put	Bond Future	0	0	0	0	0.00
31/10/2016	2044 On 03-November-16	10.41	Put	Bond Future	0	0	0	0	0.00
31/10/2016	2044 On 02-February-17			Bond Future	9.45	91.8869	9.4544	91.8869	20,287.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2016	2044 On 02-February-17	9.77	Call	Bond Future	4647	4	4647	4	0.00
31/10/2016	2044 On 02-February-17	9.76	Call	Bond Future	4591	4	4591	4	0.00
31/10/2016	2044 On 02-February-17	9.78	Call	Bond Future	4703	4	4703	4	0.00
31/10/2016	2044 On 02-February-17	9.77	Put	Bond Future	1838	2	1838	2	0.00
31/10/2016	2044 On 02-February-17	9.78	Put	Bond Future	1807	2	1807	2	0.00
31/10/2016	2044 On 02-February-17	9.76	Put	Bond Future	1868	2	1868	2	0.00
31/10/2016	2044 On 04-May-17			Bond Future	9.49	93.6963	9.4937	93.6963	0.00
31/10/2016	2044 On 04-May-17	9.67	Call	Bond Future	5111	4	5111	4	0.00
31/10/2016	2044 On 04-May-17	9.68	Call	Bond Future	5161	4	5161	4	0.00
31/10/2016	2044 On 04-May-17	9.66	Call	Bond Future	5061	4	5061	4	0.00
31/10/2016	2044 On 04-May-17	9.68	Put	Bond Future	3498	4	3498	4	0.00
31/10/2016	2044 On 04-May-17	9.67	Put	Bond Future	3536	4	3536	4	0.00
31/10/2016	2044 On 04-May-17	9.66	Put	Bond Future	3575	4	3575	4	0.00
31/10/2016	2044 On 03-August-17			Bond Future	9.53	91.2336	9.5262	91.2336	0.00
31/10/2016	2044 On 03-August-17	9.62	Call	Bond Future	5655	5	5655	5	0.00
31/10/2016	2044 On 03-August-17	9.64	Call	Bond Future	5749	5	5749	5	0.00
31/10/2016	2044 On 03-August-17	9.63	Call	Bond Future	5702	5	5702	5	0.00
31/10/2016	2044 On 03-August-17	9.62	Put	Bond Future	4817	6	4817	6	0.00
31/10/2016	2044 On 03-August-17	9.63	Put	Bond Future	4776	6	4776	6	0.00
31/10/2016	2044 On 03-August-17	9.64	Put	Bond Future	4735	5	4735	5	0.00
31/10/2016	2046 On 03-November-16			Bond Future	134.39	134.4154	134.3914	134.4154	6,418.00
31/10/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2046 On 03-November-16	137.09	Put	Bond Future	2699	3	2699	3	0.00
31/10/2016	2046 On 03-November-16	137.07	Put	Bond Future	2679	3	2679	3	0.00
31/10/2016	2046 On 03-November-16	137.08	Put	Bond Future	2689	3	2689	3	0.00
31/10/2016	2046 On 02-February-17			Bond Future	136.95	136.9797	136.9544	136.9797	17,789.00
31/10/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2046 On 02-February-17	137.14	Put	Bond Future	186	0	186	0	0.00
31/10/2016	2046 On 02-February-17	137.15	Put	Bond Future	196	0	196	0	0.00
31/10/2016	2046 On 02-February-17	137.13	Put	Bond Future	176	0	176	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
31/10/2016	2046 On 04-May-17			Bond Future	138.13	138.1565	138.1269	138.1565	0.00
31/10/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2046 On 04-May-17	138.33	Put	Bond Future	203	0	203	0	0.00
31/10/2016	2046 On 04-May-17	138.34	Put	Bond Future	213	0	213	0	0.00
31/10/2016	2046 On 04-May-17	138.32	Put	Bond Future	193	0	193	0	0.00
31/10/2016	2046 On 03-August-17			Bond Future	140.96	140.9948	140.9612	140.9948	0.00
31/10/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2046 On 03-August-17	141.19	Put	Bond Future	229	0	229	0	0.00
31/10/2016	2046 On 03-August-17	141.17	Put	Bond Future	209	0	209	0	0.00
31/10/2016	2046 On 03-August-17	141.18	Put	Bond Future	219	0	219	0	0.00
31/10/2016	2050 On 03-November-16			Bond Future	143.27	142.6235	143.2674	142.6235	19,763.00
31/10/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2050 On 03-November-16	149.53	Put	Bond Future	6263	7	6263	7	0.00
31/10/2016	2050 On 03-November-16	149.54	Put	Bond Future	6273	7	6273	7	0.00
31/10/2016	2050 On 03-November-16	149.52	Put	Bond Future	6253	7	6253	7	0.00
31/10/2016	2050 On 02-February-17			Bond Future	144.40	143.7427	144.3979	143.7427	23,975.00
31/10/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2050 On 02-February-17	144.97	Put	Bond Future	572	1	572	1	0.00
31/10/2016	2050 On 02-February-17	144.98	Put	Bond Future	582	1	582	1	0.00
31/10/2016	2050 On 02-February-17	144.96	Put	Bond Future	562	1	562	1	0.00
31/10/2016	2050 On 04-May-17			Bond Future	147.25	146.5813	147.2452	146.5813	0.00
31/10/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2050 On 04-May-17	147.84	Put	Bond Future	595	1	595	1	0.00
31/10/2016	2050 On 04-May-17	147.85	Put	Bond Future	605	1	605	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
31/10/2016	2050 On 04-May-17	147.83	Put	Bond Future	585	1	585	1	0.00
31/10/2016	2050 On 03-August-17			Bond Future	148.60	147.9308	148.6050	147.9308	0.00
31/10/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
31/10/2016	2050 On 03-August-17	149.22	Put	Bond Future	615	1	615	1	0.00
31/10/2016	2050 On 03-August-17	149.24	Put	Bond Future	635	1	635	1	0.00
31/10/2016	2050 On 03-August-17	149.23	Put	Bond Future	625	1	625	1	0.00
31/10/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	AL37 On 03-November-16			Index Future	506.09	503.1030	506.0900	503.1030	9.00
31/10/2016	AL37 On 02-February-17			Index Future	515.71	512.6700	515.7070	512.6700	7.00
31/10/2016	AL37 On 04-May-17			Index Future	525.84	522.7610	525.8430	522.7610	0.00
31/10/2016	AL37 On 03-August-17			Index Future	536.60	533.4690	536.5990	533.4690	0.00
31/10/2016	AL7T On 03-November-16			Index Future	587.02	580.9850	587.0240	580.9850	2.00
31/10/2016	AL7T On 02-February-17			Index Future	598.18	592.0330	598.1790	592.0330	2.00
31/10/2016	AL7T On 04-May-17			Index Future	609.94	603.6870	609.9360	603.6870	0.00
31/10/2016	AL7T On 03-August-17			Index Future	622.41	616.0530	622.4120	616.0530	0.00
31/10/2016	ALBI On 03-November-16			Index Future	535.34	529.1110	535.3420	529.1110	119.00
31/10/2016	ALBI On 02-February-17			Index Future	545.52	539.1730	545.5150	539.1730	500.00
31/10/2016	ALBI On 04-May-17			Index Future	556.24	549.7860	556.2360	549.7860	0.00
31/10/2016	ALBI On 03-August-17			Index Future	567.61	561.0480	567.6140	561.0480	0.00
31/10/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	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
31/10/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/10/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2016	EL28 On 03-November-16			Bond Future	128.03	128.8165	128.0332	128.8165	0.00
31/10/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
31/10/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
31/10/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
31/10/2016	EL28 On 03-November-16	132.15	Put	Bond Future	4117	3	4117	3	0.00
31/10/2016	EL28 On 03-November-16	132.16	Put	Bond Future	4127	3	4127	3	0.00
31/10/2016	EL28 On 03-November-16	132.17	Put	Bond Future	4137	3	4137	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
31/10/2016	EL28 On 02-February-17			Bond Future	130.47	131.2741	130.4750	131.2741	0.00
31/10/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
31/10/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
31/10/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
31/10/2016	EL28 On 02-February-17	135.12	Put	Bond Future	4645	4	4645	4	0.00
31/10/2016	EL28 On 02-February-17	135.11	Put	Bond Future	4635	4	4635	4	0.00
31/10/2016	EL28 On 02-February-17	135.10	Put	Bond Future	4625	4	4625	4	0.00
31/10/2016	EL28 On 04-May-17			Bond Future	131.37	132.1846	131.3659	132.1846	0.00
31/10/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
31/10/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
31/10/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
31/10/2016	EL28 On 04-May-17	137.90	Put	Bond Future	6534	6	6534	6	0.00
31/10/2016	EL28 On 04-May-17	137.91	Put	Bond Future	6544	6	6544	6	0.00
31/10/2016	EL28 On 04-May-17	137.92	Put	Bond Future	6554	6	6554	6	0.00
31/10/2016	EL28 On 03-August-17			Bond Future	134.06	134.9004	134.0617	134.9004	0.00
31/10/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
31/10/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
31/10/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
31/10/2016	EL28 On 03-August-17	135.17	Put	Bond Future	1108	0	1108	0	0.00
31/10/2016	EL28 On 03-August-17	135.16	Put	Bond Future	1098	0	1098	0	0.00
31/10/2016	EL28 On 03-August-17	135.18	Put	Bond Future	1118	0	1118	0	0.00
31/10/2016	ES33 On 03-November-16			Bond Future	10.22	78.4244	10.2194	78.4244	2,000.00
31/10/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6649	6	6649	6	0.00
31/10/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6765	6	6765	6	0.00
31/10/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6707	6	6707	6	0.00
31/10/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
31/10/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
31/10/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
31/10/2016	ES33 On 02-February-17			Bond Future	10.30	79.9157	10.2962	79.9157	8,789.00
31/10/2016	ES33 On 02-February-17	10.61	Call	Bond Future	2015	1	2015	1	0.00
31/10/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1952	1	1952	1	0.00
31/10/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1889	1	1889	1	0.00
31/10/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
31/10/2016	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
31/10/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
31/10/2016	ES33 On 04-May-17			Bond Future	10.36	77.6946	10.3646	77.6946	0.00
31/10/2016	ES33 On 04-May-17	10.55	Call	Bond Future	1185	0	1185	0	0.00
31/10/2016	ES33 On 04-May-17	10.56	Call	Bond Future	1248	0	1248	0	0.00
31/10/2016	ES33 On 04-May-17	10.54	Call	Bond Future	1122	0	1122	0	0.00
31/10/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
31/10/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
31/10/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
31/10/2016	ES33 On 03-August-17			Bond Future	10.42	79.2871	10.4239	79.2871	0.00
31/10/2016	ES33 On 03-August-17	10.55	Call	Bond Future	800	0	800	0	0.00
31/10/2016	ES33 On 03-August-17	10.53	Call	Bond Future	674	0	674	0	0.00
31/10/2016	ES33 On 03-August-17	10.54	Call	Bond Future	737	0	737	0	0.00
31/10/2016	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
31/10/2016	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
31/10/2016	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
31/10/2016	ES42 On 03-November-16			Bond Future	10.35	82.6394	10.3491	82.6394	4,277.00
31/10/2016	ES42 On 02-February-17			Bond Future	10.42	84.2108	10.4211	84.2108	8,777.00
31/10/2016	ES42 On 04-May-17			Bond Future	10.49	81.6057	10.4893	81.6057	0.00
31/10/2016	ES42 On 03-August-17			Bond Future	10.55	83.2788	10.5480	83.2788	0.00
31/10/2016	GOVI On 03-November-16			GOVI	533.01	527.2300	533.0120	527.2300	214.00
31/10/2016	GOVI On 03-November-16	476.11	Call	GOVI	569020	51	569020	51	0.00
31/10/2016	GOVI On 03-November-16	476.12	Call	GOVI	568920	51	568920	51	0.00
31/10/2016	GOVI On 03-November-16	476.13	Call	GOVI	568820	51	568820	51	0.00
31/10/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
31/10/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
31/10/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
31/10/2016	GOVI On 02-February-17			GOVI	543.14	537.2560	543.1410	537.2560	514.00
31/10/2016	GOVI On 02-February-17	533.32	Call	GOVI	98210	4	98210	4	0.00
31/10/2016	GOVI On 02-February-17	533.34	Call	GOVI	98010	4	98010	4	0.00
31/10/2016	GOVI On 02-February-17	533.33	Call	GOVI	98110	4	98110	4	0.00
31/10/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
31/10/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
31/10/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
31/10/2016	GOVI On 04-May-17			GOVI	553.82	547.8310	553.8160	547.8310	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
31/10/2016	GOVI On 04-May-17	262.20	Call	GOVI	2916160	286	2916160	286	0.00
31/10/2016	GOVI On 04-May-17	262.19	Call	GOVI	2916260	286	2916260	286	0.00
31/10/2016	GOVI On 04-May-17	262.18	Call	GOVI	2916360	286	2916360	286	0.00
31/10/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
31/10/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
31/10/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
31/10/2016	GOVI On 03-August-17			GOVI	565.15	559.0530	565.1450	559.0530	0.00
31/10/2016	GOVI On 03-August-17	561.10	Call	GOVI	40450	0	40450	0	0.00
31/10/2016	GOVI On 03-August-17	561.11	Call	GOVI	40350	0	40350	0	0.00
31/10/2016	GOVI On 03-August-17	561.09	Call	GOVI	40550	0	40550	0	0.00
31/10/2016	GOVI On 03-August-17	561.11	Put	GOVI	0	2	0	2	0.00
31/10/2016	GOVI On 03-August-17	561.09	Put	GOVI	0	2	0	2	0.00
31/10/2016	GOVI On 03-August-17	561.10	Put	GOVI	0	2	0	2	0.00
31/10/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/10/2016	IGOV On 03-November-16			Index Future	249.56	249.5260	249.5570	249.5260	70.00
31/10/2016	IGOV On 02-February-17			Index Future	254.32	254.2870	254.3150	254.2870	1,018.00
31/10/2016	IGOV On 04-May-17			Index Future	259.33	259.3070	259.3280	259.3070	0.00
31/10/2016	IGOV On 03-August-17			Index Future	264.65	264.6340	264.6480	264.6340	0.00
31/10/2016	ILBI On 03-November-16			Index Future	675.98	676.3770	675.9800	676.3770	0.00
31/10/2016	ILBI On 02-February-17			Index Future	689.05	689.4570	689.0490	689.4570	155.00
31/10/2016	ILBI On 04-May-17			Index Future	702.62	703.0320	702.6160	703.0320	0.00
31/10/2016	ILBI On 03-August-17			Index Future	716.43	716.8490	716.4270	716.8490	0.00
31/10/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
31/10/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0154	100.0113	100.0154	0.00
31/10/2016	IS01 On 15-June-17			Interest Rate Swap	99.64	99.6498	99.6375	99.6498	0.00
31/10/2016	IS01 On 21-September-17			Interest Rate Swap	99.68	99.7044	99.6793	99.7044	0.00
31/10/2016	IS01 On 21-December-17			Interest Rate Swap	99.96	100.0054	99.9564	100.0054	0.00
31/10/2016	IS02 On 18-December-17			Interest Rate Swap	99.98	100.0318	99.9839	100.0318	0.00
31/10/2016	IS02 On 16-March-18			Interest Rate Swap	99.27	99.3380	99.2737	99.3380	0.00
31/10/2016	IS02 On 15-June-18			Interest Rate Swap	98.95	99.0281	98.9450	99.0281	0.00
31/10/2016	IS02 On 21-September-18			Interest Rate Swap	99.01	99.1064	99.0058	99.1064	0.00
31/10/2016	IS02 On 21-December-18			Interest Rate Swap	99.50	99.6200	99.5000	99.6200	0.00
31/10/2016	IS05 On 17-December-20			Interest Rate Swap	97.87	98.2478	97.8750	98.2478	0.00
31/10/2016	IS05 On 16-March-21			Interest Rate Swap	97.21	97.6211	97.2121	97.6211	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
31/10/2016	IS05 On 15-June-21			Interest Rate Swap	96.52	96.9626	96.5167	96.9626	0.00
31/10/2016	IS05 On 21-September-21			Interest Rate Swap	96.79	97.2710	96.7911	97.2710	0.00
31/10/2016	IS05 On 21-December-21			Interest Rate Swap	99.03	99.5372	99.0345	99.5372	50.00
31/10/2016	IS10 On 17-December-25			Interest Rate Swap	97.80	98.6490	97.7993	98.6490	0.00
31/10/2016	IS10 On 16-March-26			Interest Rate Swap	94.88	95.7625	94.8817	95.7625	0.00
31/10/2016	IS10 On 15-June-26			Interest Rate Swap	93.66	94.5645	93.6591	94.5645	0.00
31/10/2016	IS10 On 21-September-26			Interest Rate Swap	95.76	96.6715	95.7585	96.6715	0.00
31/10/2016	IS10 On 21-December-26			Interest Rate Swap	99.43	100.3357	99.4272	100.3357	0.00
31/10/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/10/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
31/10/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
31/10/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
31/10/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.37	92.6200	7.3700	92.6200	0.00
31/10/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.38	92.5800	7.3800	92.5800	10,000.00
31/10/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.40	92.5600	7.4000	92.5600	0.00
31/10/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.42	92.5400	7.4200	92.5400	0.00
31/10/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.43	92.5200	7.4300	92.5200	1,000.00
31/10/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.47	92.4600	7.4700	92.4600	0.00
31/10/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.51	92.4100	7.5100	92.4100	0.00
31/10/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.50	92.4100	7.5000	92.4100	0.00
31/10/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.53	92.4000	7.5300	92.4000	0.00
31/10/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
31/10/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.54	92.4100	7.5400	92.4100	0.00
31/10/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
31/10/2016	R023 On 03-November-16			Bond Future	8.38	97.6721	8.3775	97.6721	6,863.00
31/10/2016	R023 On 03-November-16	9.73	Call	Bond Future	6151	5	6151	5	0.00
31/10/2016	R023 On 03-November-16	9.74	Call	Bond Future	6194	5	6194	5	0.00
31/10/2016	R023 On 03-November-16	9.75	Call	Bond Future	6238	5	6238	5	0.00
31/10/2016	R023 On 03-November-16	9.74	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R023 On 03-November-16	9.75	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R023 On 03-November-16	9.73	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R023 On 02-February-17			Bond Future	8.42	99.5295	8.4170	99.5295	16,416.00
31/10/2016	R023 On 02-February-17	8.86	Call	Bond Future	2571	2	2571	2	0.00
31/10/2016	R023 On 02-February-17	8.85	Call	Bond Future	2539	2	2539	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
31/10/2016	R023 On 02-February-17	8.84	Call	Bond Future	2506	2	2506	2	0.00
31/10/2016	R023 On 02-February-17	8.85	Put	Bond Future	580	1	580	1	0.00
31/10/2016	R023 On 02-February-17	8.86	Put	Bond Future	568	1	568	1	0.00
31/10/2016	R023 On 02-February-17	8.84	Put	Bond Future	592	1	592	1	0.00
31/10/2016	R023 On 04-May-17			Bond Future	8.44	97.5555	8.4393	97.5555	0.00
31/10/2016	R023 On 04-May-17	8.59	Call	Bond Future	2176	2	2176	2	0.00
31/10/2016	R023 On 04-May-17	8.61	Call	Bond Future	2226	2	2226	2	0.00
31/10/2016	R023 On 04-May-17	8.60	Call	Bond Future	2201	2	2201	2	0.00
31/10/2016	R023 On 04-May-17	8.59	Put	Bond Future	1510	2	1510	2	0.00
31/10/2016	R023 On 04-May-17	8.61	Put	Bond Future	1473	2	1473	2	0.00
31/10/2016	R023 On 04-May-17	8.60	Put	Bond Future	1492	2	1492	2	0.00
31/10/2016	R023 On 03-August-17			Bond Future	8.44	99.5547	8.4435	99.5547	0.00
31/10/2016	R023 On 03-August-17	8.58	Call	Bond Future	2465	2	2465	2	0.00
31/10/2016	R023 On 03-August-17	8.60	Call	Bond Future	2512	2	2512	2	0.00
31/10/2016	R023 On 03-August-17	8.59	Call	Bond Future	2489	2	2489	2	0.00
31/10/2016	R023 On 03-August-17	8.58	Put	Bond Future	1882	2	1882	2	0.00
31/10/2016	R023 On 03-August-17	8.59	Put	Bond Future	1863	2	1863	2	0.00
31/10/2016	R023 On 03-August-17	8.60	Put	Bond Future	1845	2	1845	2	0.00
31/10/2016	R035 On 03-November-16			Bond Future	9.29	96.7576	9.2878	96.7576	1,031.00
31/10/2016	R035 On 03-November-16	9.59	Call	Bond Future	2513	1	2513	1	0.00
31/10/2016	R035 On 03-November-16	9.57	Call	Bond Future	2350	1	2350	1	0.00
31/10/2016	R035 On 03-November-16	9.58	Call	Bond Future	2432	1	2432	1	0.00
31/10/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R035 On 02-February-17			Bond Future	9.34	98.5975	9.3353	98.5975	5,762.00
31/10/2016	R035 On 02-February-17	9.51	Call	Bond Future	1448	0	1448	0	0.00
31/10/2016	R035 On 02-February-17	9.52	Call	Bond Future	1530	0	1530	0	0.00
31/10/2016	R035 On 02-February-17	9.50	Call	Bond Future	1366	0	1366	0	0.00
31/10/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R035 On 04-May-17			Bond Future	9.37	96.0342	9.3730	96.0342	0.00
31/10/2016	R035 On 04-May-17	9.53	Call	Bond Future	1291	0	1291	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
31/10/2016	R035 On 04-May-17	9.55	Call	Bond Future	1453	0	1453	0	0.00
31/10/2016	R035 On 04-May-17	9.54	Call	Bond Future	1372	0	1372	0	0.00
31/10/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R035 On 03-August-17			Bond Future	9.40	98.0024	9.4018	98.0024	0.00
31/10/2016	R035 On 03-August-17	9.52	Call	Bond Future	965	0	965	0	0.00
31/10/2016	R035 On 03-August-17	9.51	Call	Bond Future	884	0	884	0	0.00
31/10/2016	R035 On 03-August-17	9.50	Call	Bond Future	803	0	803	0	0.00
31/10/2016	R035 On 03-August-17	9.50	Put	Bond Future	0	1	0	1	0.00
31/10/2016	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R186 On 03-November-16			Bond Future	8.70	114.7470	8.7025	114.7470	37,838.00
31/10/2016	R186 On 03-November-16	9.10	Call	Bond Future	2800	2	2800	2	0.00
31/10/2016	R186 On 03-November-16	9.66	Call	Bond Future	6585	5	6585	5	0.00
31/10/2016	R186 On 03-November-16	8.30	Call	Bond Future	0	0	0	0	150.00
31/10/2016	R186 On 03-November-16	8.90	Call	Bond Future	1432	1	1432	1	0.00
31/10/2016	R186 On 03-November-16	8.97	Call	Bond Future	1903	1	1903	1	0.00
31/10/2016	R186 On 03-November-16	9.71	Call	Bond Future	6915	6	6915	6	0.00
31/10/2016	R186 On 03-November-16	8.52	Call	Bond Future	35	0	35	0	0.00
31/10/2016	R186 On 03-November-16	8.82	Call	Bond Future	935	0	935	0	0.00
31/10/2016	R186 On 03-November-16	8.95	Call	Bond Future	1767	1	1767	1	0.00
31/10/2016	R186 On 03-November-16	9.20	Call	Bond Future	3489	2	3489	2	1,425.00
31/10/2016	R186 On 03-November-16	9.40	Call	Bond Future	4850	4	4850	4	1,425.00
31/10/2016	R186 On 03-November-16	8.96	Call	Bond Future	1835	1	1835	1	0.00
31/10/2016	R186 On 03-November-16	9.10	Put	Bond Future	0	0	0	0	108.00
31/10/2016	R186 On 03-November-16	9.66	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R186 On 03-November-16	9.71	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R186 On 03-November-16	8.90	Put	Bond Future	29	0	29	0	5,092.00
31/10/2016	R186 On 03-November-16	8.96	Put	Bond Future	10	0	10	0	0.00
31/10/2016	R186 On 03-November-16	8.97	Put	Bond Future	8	0	8	0	0.00
31/10/2016	R186 On 03-November-16	8.30	Put	Bond Future	2935	4	2935	4	0.00
31/10/2016	R186 On 03-November-16	8.52	Put	Bond Future	1352	3	1352	3	150.00
31/10/2016	R186 On 03-November-16	8.95	Put	Bond Future	12	0	12	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
31/10/2016	R186 On 03-November-16	9.20	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R186 On 03-November-16	8.82	Put	Bond Future	97	1	97	1	150.00
31/10/2016	R186 On 03-November-16	9.40	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R186 On 02-February-17			Bond Future	8.74	111.6265	8.7421	111.6265	98,055.00
31/10/2016	R186 On 02-February-17	8.87	Call	Bond Future	2577	2	2577	2	0.00
31/10/2016	R186 On 02-February-17	9.50	Call	Bond Future	5637	5	5637	5	0.00
31/10/2016	R186 On 02-February-17	9.40	Call	Bond Future	5094	4	5094	4	0.00
31/10/2016	R186 On 02-February-17	8.60	Call	Bond Future	1627	1	1627	1	7,000.00
31/10/2016	R186 On 02-February-17	8.81	Call	Bond Future	2342	2	2342	2	0.00
31/10/2016	R186 On 02-February-17	8.00	Call	Bond Future	413	0	413	0	7,000.00
31/10/2016	R186 On 02-February-17	8.37	Call	Bond Future	1025	1	1025	1	500.00
31/10/2016	R186 On 02-February-17	8.79	Call	Bond Future	2267	2	2267	2	0.00
31/10/2016	R186 On 02-February-17	8.95	Call	Bond Future	2908	0	2908	0	0.00
31/10/2016	R186 On 02-February-17	9.02	Call	Bond Future	3213	3	3213	3	0.00
31/10/2016	R186 On 02-February-17	9.10	Call	Bond Future	3580	3	3580	3	0.00
31/10/2016	R186 On 02-February-17	8.62	Call	Bond Future	1688	1	1688	1	500.00
31/10/2016	R186 On 02-February-17	8.43	Call	Bond Future	1164	1	1164	1	750.00
31/10/2016	R186 On 02-February-17	8.80	Call	Bond Future	2304	2	2304	2	0.00
31/10/2016	R186 On 02-February-17	8.90	Call	Bond Future	2699	2	2699	2	0.00
31/10/2016	R186 On 02-February-17	9.50	Put	Bond Future	484	1	484	1	13,500.00
31/10/2016	R186 On 02-February-17	8.87	Put	Bond Future	1684	2	1684	2	500.00
31/10/2016	R186 On 02-February-17	8.79	Put	Bond Future	1931	3	1931	3	0.00
31/10/2016	R186 On 02-February-17	8.95	Put	Bond Future	1461	0	1461	0	2,546.00
31/10/2016	R186 On 02-February-17	9.02	Put	Bond Future	1286	2	1286	2	500.00
31/10/2016	R186 On 02-February-17	8.37	Put	Bond Future	3678	5	3678	5	0.00
31/10/2016	R186 On 02-February-17	8.60	Put	Bond Future	2630	3	2630	3	0.00
31/10/2016	R186 On 02-February-17	9.40	Put	Bond Future	602	1	602	1	750.00
31/10/2016	R186 On 02-February-17	8.62	Put	Bond Future	2549	3	2549	3	0.00
31/10/2016	R186 On 02-February-17	8.81	Put	Bond Future	1867	2	1867	2	0.00
31/10/2016	R186 On 02-February-17	9.10	Put	Bond Future	1105	2	1105	2	2,546.00
31/10/2016	R186 On 02-February-17	8.00	Put	Bond Future	5789	7	5789	7	0.00
31/10/2016	R186 On 02-February-17	8.90	Put	Bond Future	1598	2	1598	2	750.00
31/10/2016	R186 On 02-February-17	8.80	Put	Bond Future	1899	3	1899	3	0.00
31/10/2016	R186 On 02-February-17	8.43	Put	Bond Future	3384	4	3384	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
31/10/2016	R186 On 04-May-17			Bond Future	8.77	113.8242	8.7742	113.8242	0.00
31/10/2016	R186 On 04-May-17	8.90	Call	Bond Future	3389	3	3389	3	0.00
31/10/2016	R186 On 04-May-17	8.91	Call	Bond Future	3428	3	3428	3	0.00
31/10/2016	R186 On 04-May-17	8.89	Call	Bond Future	3351	3	3351	3	0.00
31/10/2016	R186 On 04-May-17	8.89	Put	Bond Future	2559	3	2559	3	0.00
31/10/2016	R186 On 04-May-17	8.90	Put	Bond Future	2529	3	2529	3	0.00
31/10/2016	R186 On 04-May-17	8.91	Put	Bond Future	2499	3	2499	3	0.00
31/10/2016	R186 On 03-August-17			Bond Future	8.79	110.8505	8.7937	110.8505	0.00
31/10/2016	R186 On 03-August-17	8.91	Call	Bond Future	3967	3	3967	3	0.00
31/10/2016	R186 On 03-August-17	8.93	Call	Bond Future	4041	3	4041	3	0.00
31/10/2016	R186 On 03-August-17	8.92	Call	Bond Future	4004	3	4004	3	0.00
31/10/2016	R186 On 03-August-17	8.91	Put	Bond Future	3186	4	3186	4	0.00
31/10/2016	R186 On 03-August-17	8.92	Put	Bond Future	3156	4	3156	4	0.00
31/10/2016	R186 On 03-August-17	8.93	Put	Bond Future	3127	4	3127	4	0.00
31/10/2016	R197 On 03-November-16			Bond Future	303.34	303.3966	303.3418	303.3966	861.00
31/10/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R197 On 03-November-16	303.57	Put	Bond Future	228	0	228	0	0.00
31/10/2016	R197 On 03-November-16	303.58	Put	Bond Future	238	0	238	0	0.00
31/10/2016	R197 On 03-November-16	303.56	Put	Bond Future	218	0	218	0	0.00
31/10/2016	R197 On 02-February-17			Bond Future	302.45	302.5095	302.4512	302.5095	1,246.00
31/10/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R197 On 02-February-17	302.58	Put	Bond Future	129	0	129	0	0.00
31/10/2016	R197 On 02-February-17	302.59	Put	Bond Future	139	0	139	0	0.00
31/10/2016	R197 On 02-February-17	302.57	Put	Bond Future	119	0	119	0	0.00
31/10/2016	R197 On 04-May-17			Bond Future	308.41	308.4826	308.4147	308.4826	0.00
31/10/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R197 On 04-May-17	308.59	Put	Bond Future	175	0	175	0	0.00
31/10/2016	R197 On 04-May-17	308.60	Put	Bond Future	185	0	185	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
31/10/2016	R197 On 04-May-17	308.58	Put	Bond Future	165	0	165	0	0.00
31/10/2016	R197 On 03-August-17			Bond Future	307.84	307.9212	307.8444	307.9212	0.00
31/10/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R197 On 03-August-17	308.05	Put	Bond Future	206	0	206	0	0.00
31/10/2016	R197 On 03-August-17	308.06	Put	Bond Future	216	0	216	0	0.00
31/10/2016	R197 On 03-August-17	308.07	Put	Bond Future	226	0	226	0	0.00
31/10/2016	R202 On 03-November-16			Bond Future	248.88	248.9247	248.8808	248.9247	22,587.00
31/10/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R202 On 03-November-16	253.86	Put	Bond Future	4979	5	4979	5	0.00
31/10/2016	R202 On 03-November-16	253.87	Put	Bond Future	4989	5	4989	5	0.00
31/10/2016	R202 On 03-November-16	253.85	Put	Bond Future	4969	5	4969	5	0.00
31/10/2016	R202 On 02-February-17			Bond Future	250.08	250.1280	250.0813	250.1280	35,592.00
31/10/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R202 On 02-February-17	251.72	Put	Bond Future	1639	2	1639	2	0.00
31/10/2016	R202 On 02-February-17	251.74	Put	Bond Future	1659	2	1659	2	0.00
31/10/2016	R202 On 02-February-17	251.73	Put	Bond Future	1649	2	1649	2	0.00
31/10/2016	R202 On 04-May-17			Bond Future	255.01	255.0669	255.0123	255.0669	0.00
31/10/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R202 On 04-May-17	256.71	Put	Bond Future	1698	2	1698	2	0.00
31/10/2016	R202 On 04-May-17	256.72	Put	Bond Future	1708	2	1708	2	0.00
31/10/2016	R202 On 04-May-17	256.73	Put	Bond Future	1718	2	1718	2	0.00
31/10/2016	R202 On 03-August-17			Bond Future	256.58	256.6424	256.5805	256.6424	0.00
31/10/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R202 On 03-August-17	258.36	Put	Bond Future	1779	2	1779	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
31/10/2016	R202 On 03-August-17	258.37	Put	Bond Future	1789	2	1789	2	0.00
31/10/2016	R202 On 03-August-17	258.35	Put	Bond Future	1769	2	1769	2	0.00
31/10/2016	R203 On 03-November-16			Bond Future	7.53	101.6719	7.5312	101.6719	3,090.00
31/10/2016	R203 On 03-November-16	8.84	Call	Bond Future	1058	1	1058	1	0.00
31/10/2016	R203 On 03-November-16	8.86	Call	Bond Future	1074	1	1074	1	0.00
31/10/2016	R203 On 03-November-16	8.85	Call	Bond Future	1066	1	1066	1	0.00
31/10/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R203 On 02-February-17			Bond Future	7.49	103.6053	7.4873	103.6053	24,463.00
31/10/2016	R203 On 02-February-17	7.70	Call	Bond Future	199	0	199	0	0.00
31/10/2016	R203 On 02-February-17	7.72	Call	Bond Future	206	0	206	0	0.00
31/10/2016	R203 On 02-February-17	7.71	Call	Bond Future	202	0	202	0	0.00
31/10/2016	R203 On 02-February-17	7.71	Put	Bond Future	73	0	73	0	0.00
31/10/2016	R203 On 02-February-17	7.72	Put	Bond Future	72	0	72	0	0.00
31/10/2016	R203 On 02-February-17	7.70	Put	Bond Future	75	0	75	0	0.00
31/10/2016	R203 On 04-May-17			Bond Future	7.04	101.4710	7.0406	101.4710	0.00
31/10/2016	R203 On 04-May-17	6.91	Call	Bond Future	90	0	90	0	0.00
31/10/2016	R203 On 04-May-17	6.92	Call	Bond Future	92	0	92	0	0.00
31/10/2016	R203 On 04-May-17	6.93	Call	Bond Future	93	0	93	0	0.00
31/10/2016	R203 On 04-May-17	6.92	Put	Bond Future	134	0	134	0	0.00
31/10/2016	R203 On 04-May-17	6.91	Put	Bond Future	136	0	136	0	0.00
31/10/2016	R203 On 04-May-17	6.93	Put	Bond Future	132	0	132	0	0.00
31/10/2016	R203 On 03-August-17			Bond Future	4.15	103.5506	4.1540	103.5506	0.00
31/10/2016	R203 On 03-August-17	4.87	Call	Bond Future	89	0	89	0	0.00
31/10/2016	R203 On 03-August-17	4.89	Call	Bond Future	91	0	91	0	0.00
31/10/2016	R203 On 03-August-17	4.88	Call	Bond Future	90	0	90	0	0.00
31/10/2016	R203 On 03-August-17	4.88	Put	Bond Future	12	0	12	0	0.00
31/10/2016	R203 On 03-August-17	4.89	Put	Bond Future	12	0	12	0	0.00
31/10/2016	R203 On 03-August-17	4.87	Put	Bond Future	12	0	12	0	0.00
31/10/2016	R204 On 03-November-16			Bond Future	7.73	103.2707	7.7263	103.2707	10,861.00
31/10/2016	R204 On 03-November-16	9.22	Call	Bond Future	2827	3	2827	3	0.00
31/10/2016	R204 On 03-November-16	9.21	Call	Bond Future	2808	3	2808	3	0.00
31/10/2016	R204 On 03-November-16	9.23	Call	Bond Future	2846	3	2846	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
31/10/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R204 On 02-February-17			Bond Future	7.73	101.1943	7.7308	101.1943	29,473.00
31/10/2016	R204 On 02-February-17	8.28	Call	Bond Future	1036	1	1036	1	0.00
31/10/2016	R204 On 02-February-17	8.29	Call	Bond Future	1050	1	1050	1	0.00
31/10/2016	R204 On 02-February-17	8.30	Call	Bond Future	1065	1	1065	1	0.00
31/10/2016	R204 On 02-February-17	8.28	Put	Bond Future	100	0	100	0	0.00
31/10/2016	R204 On 02-February-17	8.29	Put	Bond Future	97	0	97	0	0.00
31/10/2016	R204 On 02-February-17	8.30	Put	Bond Future	94	0	94	0	0.00
31/10/2016	R204 On 04-May-17			Bond Future	7.70	103.1866	7.6958	103.1866	0.00
31/10/2016	R204 On 04-May-17	7.90	Call	Bond Future	686	1	686	1	0.00
31/10/2016	R204 On 04-May-17	7.92	Call	Bond Future	704	1	704	1	0.00
31/10/2016	R204 On 04-May-17	7.91	Call	Bond Future	695	1	695	1	0.00
31/10/2016	R204 On 04-May-17	7.91	Put	Bond Future	375	1	375	1	0.00
31/10/2016	R204 On 04-May-17	7.92	Put	Bond Future	369	0	369	0	0.00
31/10/2016	R204 On 04-May-17	7.90	Put	Bond Future	380	1	380	1	0.00
31/10/2016	R204 On 03-August-17			Bond Future	7.58	101.2582	7.5800	101.2582	0.00
31/10/2016	R204 On 03-August-17	7.75	Call	Bond Future	672	1	672	1	0.00
31/10/2016	R204 On 03-August-17	7.76	Call	Bond Future	679	1	679	1	0.00
31/10/2016	R204 On 03-August-17	7.77	Call	Bond Future	687	1	687	1	0.00
31/10/2016	R204 On 03-August-17	7.75	Put	Bond Future	454	1	454	1	0.00
31/10/2016	R204 On 03-August-17	7.76	Put	Bond Future	449	1	449	1	0.00
31/10/2016	R204 On 03-August-17	7.77	Put	Bond Future	443	1	443	1	0.00
31/10/2016	R207 On 03-November-16			Bond Future	7.95	99.9158	7.9467	99.9158	20,120.00
31/10/2016	R207 On 03-November-16	7.94	Call	Bond Future	110	0	110	0	0.00
31/10/2016	R207 On 03-November-16	7.93	Call	Bond Future	98	0	98	0	0.00
31/10/2016	R207 On 03-November-16	7.95	Call	Bond Future	124	0	124	0	0.00
31/10/2016	R207 On 03-November-16	7.94	Put	Bond Future	129	0	129	0	0.00
31/10/2016	R207 On 03-November-16	7.95	Put	Bond Future	115	0	115	0	0.00
31/10/2016	R207 On 03-November-16	7.93	Put	Bond Future	143	0	143	0	0.00
31/10/2016	R207 On 02-February-17			Bond Future	7.97	98.1734	7.9675	98.1734	76,151.00
31/10/2016	R207 On 02-February-17	8.91	Call	Bond Future	2415	2	2415	2	62.00
31/10/2016	R207 On 02-February-17	9.22	Call	Bond Future	3141	3	3141	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
31/10/2016	R207 On 02-February-17	9.24	Call	Bond Future	3188	3	3188	3	0.00
31/10/2016	R207 On 02-February-17	9.23	Call	Bond Future	3165	3	3165	3	0.00
31/10/2016	R207 On 02-February-17	8.91	Put	Bond Future	53	0	53	0	0.00
31/10/2016	R207 On 02-February-17	9.22	Put	Bond Future	17	0	17	0	0.00
31/10/2016	R207 On 02-February-17	9.24	Put	Bond Future	16	0	16	0	0.00
31/10/2016	R207 On 02-February-17	9.23	Put	Bond Future	16	0	16	0	0.00
31/10/2016	R207 On 04-May-17			Bond Future	7.97	100.1063	7.9747	100.1063	0.00
31/10/2016	R207 On 04-May-17	8.20	Call	Bond Future	1139	1	1139	1	0.00
31/10/2016	R207 On 04-May-17	8.22	Call	Bond Future	1168	1	1168	1	0.00
31/10/2016	R207 On 04-May-17	8.21	Call	Bond Future	1153	1	1153	1	0.00
31/10/2016	R207 On 04-May-17	8.22	Put	Bond Future	593	1	593	1	0.00
31/10/2016	R207 On 04-May-17	8.20	Put	Bond Future	611	1	611	1	0.00
31/10/2016	R207 On 04-May-17	8.21	Put	Bond Future	602	1	602	1	0.00
31/10/2016	R207 On 03-August-17			Bond Future	7.94	98.5132	7.9424	98.5132	0.00
31/10/2016	R207 On 03-August-17	8.19	Call	Bond Future	1271	1	1271	1	51.00
31/10/2016	R207 On 03-August-17	8.40	Call	Bond Future	1560	1	1560	1	0.00
31/10/2016	R207 On 03-August-17	8.39	Call	Bond Future	1546	1	1546	1	0.00
31/10/2016	R207 On 03-August-17	8.41	Call	Bond Future	1574	1	1574	1	0.00
31/10/2016	R207 On 03-August-17	8.39	Put	Bond Future	587	1	587	1	0.00
31/10/2016	R207 On 03-August-17	8.41	Put	Bond Future	573	1	573	1	0.00
31/10/2016	R207 On 03-August-17	8.19	Put	Bond Future	739	1	739	1	0.00
31/10/2016	R207 On 03-August-17	8.40	Put	Bond Future	580	1	580	1	0.00
31/10/2016	R208 On 03-November-16			Bond Future	8.13	95.1601	8.1273	95.1601	20,674.00
31/10/2016	R208 On 03-November-16	9.57	Call	Bond Future	4922	4	4922	4	0.00
31/10/2016	R208 On 03-November-16	9.58	Call	Bond Future	4955	4	4955	4	0.00
31/10/2016	R208 On 03-November-16	9.59	Call	Bond Future	4988	4	4988	4	0.00
31/10/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R208 On 02-February-17			Bond Future	8.16	96.9697	8.1588	96.9697	31,225.00
31/10/2016	R208 On 02-February-17	8.64	Call	Bond Future	1909	2	1909	2	0.00
31/10/2016	R208 On 02-February-17	8.63	Call	Bond Future	1884	1	1884	1	0.00
31/10/2016	R208 On 02-February-17	8.65	Call	Bond Future	1935	2	1935	2	0.00
31/10/2016	R208 On 02-February-17	8.64	Put	Bond Future	311	0	311	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
31/10/2016	R208 On 02-February-17	8.65	Put	Bond Future	304	0	304	0	0.00
31/10/2016	R208 On 02-February-17	8.63	Put	Bond Future	319	0	319	0	0.00
31/10/2016	R208 On 04-May-17			Bond Future	8.17	95.4752	8.1736	95.4752	0.00
31/10/2016	R208 On 04-May-17	8.37	Call	Bond Future	1547	1	1547	1	0.00
31/10/2016	R208 On 04-May-17	8.39	Call	Bond Future	1585	1	1585	1	0.00
31/10/2016	R208 On 04-May-17	8.38	Call	Bond Future	1565	1	1565	1	0.00
31/10/2016	R208 On 04-May-17	8.37	Put	Bond Future	923	1	923	1	0.00
31/10/2016	R208 On 04-May-17	8.39	Put	Bond Future	898	1	898	1	0.00
31/10/2016	R208 On 04-May-17	8.38	Put	Bond Future	911	1	911	1	0.00
31/10/2016	R208 On 03-August-17			Bond Future	8.16	97.4319	8.1624	97.4319	0.00
31/10/2016	R208 On 03-August-17	8.30	Call	Bond Future	1639	1	1639	1	0.00
31/10/2016	R208 On 03-August-17	8.32	Call	Bond Future	1673	1	1673	1	0.00
31/10/2016	R208 On 03-August-17	8.31	Call	Bond Future	1656	1	1656	1	0.00
31/10/2016	R208 On 03-August-17	8.31	Put	Bond Future	1212	1	1212	1	0.00
31/10/2016	R208 On 03-August-17	8.32	Put	Bond Future	1199	1	1199	1	0.00
31/10/2016	R208 On 03-August-17	8.30	Put	Bond Future	1225	2	1225	2	0.00
31/10/2016	R209 On 03-November-16			Bond Future	9.24	72.8379	9.2374	72.8379	11,430.00
31/10/2016	R209 On 03-November-16	10.24	Call	Bond Future	6621	6	6621	6	0.00
31/10/2016	R209 On 03-November-16	10.26	Call	Bond Future	6743	6	6743	6	0.00
31/10/2016	R209 On 03-November-16	10.25	Call	Bond Future	6682	6	6682	6	0.00
31/10/2016	R209 On 03-November-16	9.05	Call	Bond Future	39	0	39	0	0.00
31/10/2016	R209 On 03-November-16	9.45	Call	Bond Future	1514	1	1514	1	0.00
31/10/2016	R209 On 03-November-16	8.81	Call	Bond Future	0	0	0	0	345.00
31/10/2016	R209 On 03-November-16	9.04	Call	Bond Future	33	0	33	0	0.00
31/10/2016	R209 On 03-November-16	9.34	Call	Bond Future	856	0	856	0	0.00
31/10/2016	R209 On 03-November-16	8.87	Call	Bond Future	1	0	1	0	250.00
31/10/2016	R209 On 03-November-16	9.42	Call	Bond Future	1324	1	1324	1	120.00
31/10/2016	R209 On 03-November-16	9.05	Put	Bond Future	1387	2	1387	2	250.00
31/10/2016	R209 On 03-November-16	8.81	Put	Bond Future	3130	4	3130	4	0.00
31/10/2016	R209 On 03-November-16	10.26	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R209 On 03-November-16	9.45	Put	Bond Future	29	0	29	0	250.00
31/10/2016	R209 On 03-November-16	10.25	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R209 On 03-November-16	10.24	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R209 On 03-November-16	9.04	Put	Bond Future	1454	3	1454	3	345.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2016	R209 On 03-November-16	9.42	Put	Bond Future	46	0	46	0	0.00
31/10/2016	R209 On 03-November-16	8.87	Put	Bond Future	2679	4	2679	4	0.00
31/10/2016	R209 On 03-November-16	9.34	Put	Bond Future	133	1	133	1	345.00
31/10/2016	R209 On 02-February-17			Bond Future	9.28	74.2230	9.2775	74.2230	47,475.00
31/10/2016	R209 On 02-February-17	9.55	Call	Bond Future	3296	3	3296	3	0.00
31/10/2016	R209 On 02-February-17	9.53	Call	Bond Future	3210	3	3210	3	0.00
31/10/2016	R209 On 02-February-17	9.54	Call	Bond Future	3253	3	3253	3	0.00
31/10/2016	R209 On 02-February-17	9.53	Put	Bond Future	1465	2	1465	2	0.00
31/10/2016	R209 On 02-February-17	9.54	Put	Bond Future	1440	2	1440	2	0.00
31/10/2016	R209 On 02-February-17	9.55	Put	Bond Future	1415	2	1415	2	0.00
31/10/2016	R209 On 04-May-17			Bond Future	9.31	72.5329	9.3115	72.5329	0.00
31/10/2016	R209 On 04-May-17	9.46	Call	Bond Future	3692	3	3692	3	0.00
31/10/2016	R209 On 04-May-17	9.48	Call	Bond Future	3769	3	3769	3	0.00
31/10/2016	R209 On 04-May-17	9.47	Call	Bond Future	3731	3	3731	3	0.00
31/10/2016	R209 On 04-May-17	9.46	Put	Bond Future	2667	3	2667	3	0.00
31/10/2016	R209 On 04-May-17	9.47	Put	Bond Future	2637	3	2637	3	0.00
31/10/2016	R209 On 04-May-17	9.48	Put	Bond Future	2607	3	2607	3	0.00
31/10/2016	R209 On 03-August-17			Bond Future	9.34	74.0196	9.3371	74.0196	0.00
31/10/2016	R209 On 03-August-17	9.44	Call	Bond Future	4183	4	4183	4	0.00
31/10/2016	R209 On 03-August-17	9.43	Call	Bond Future	4147	4	4147	4	0.00
31/10/2016	R209 On 03-August-17	9.45	Call	Bond Future	4219	4	4219	4	0.00
31/10/2016	R209 On 03-August-17	9.45	Put	Bond Future	3442	4	3442	4	0.00
31/10/2016	R209 On 03-August-17	9.44	Put	Bond Future	3474	4	3474	4	0.00
31/10/2016	R209 On 03-August-17	9.43	Put	Bond Future	3507	4	3507	4	0.00
31/10/2016	R210 On 03-November-16			Bond Future	186.13	186.9034	186.1332	186.9034	891.00
31/10/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R210 On 03-November-16	188.90	Put	Bond Future	2767	2	2767	2	0.00
31/10/2016	R210 On 03-November-16	188.91	Put	Bond Future	2777	2	2777	2	0.00
31/10/2016	R210 On 03-November-16	188.92	Put	Bond Future	2787	2	2787	2	0.00
31/10/2016	R210 On 02-February-17			Bond Future	189.68	190.4691	189.6829	190.4691	1,699.00
31/10/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R210 On 02-February-17	190.84	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
31/10/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R210 On 02-February-17	190.86	Put	Bond Future	1177	0	1177	0	0.00
31/10/2016	R210 On 02-February-17	190.84	Put	Bond Future	1157	0	1157	0	0.00
31/10/2016	R210 On 02-February-17	190.85	Put	Bond Future	1167	0	1167	0	0.00
31/10/2016	R210 On 04-May-17			Bond Future	191.11	191.9139	191.1069	191.9139	0.00
31/10/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R210 On 04-May-17	192.31	Put	Bond Future	1203	0	1203	0	0.00
31/10/2016	R210 On 04-May-17	192.32	Put	Bond Future	1213	0	1213	0	0.00
31/10/2016	R210 On 04-May-17	192.33	Put	Bond Future	1223	0	1223	0	0.00
31/10/2016	R210 On 03-August-17			Bond Future	195.03	195.8567	195.0283	195.8567	0.00
31/10/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R210 On 03-August-17	196.29	Put	Bond Future	1262	0	1262	0	0.00
31/10/2016	R210 On 03-August-17	196.30	Put	Bond Future	1272	0	1272	0	0.00
31/10/2016	R210 On 03-August-17	196.28	Put	Bond Future	1252	0	1252	0	0.00
31/10/2016	R211 On 03-November-16			Bond Future	141.47	141.4851	141.4708	141.4851	56.00
31/10/2016	R211 On 03-November-16	141.76	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R211 On 03-November-16	141.75	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R211 On 03-November-16	141.74	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R211 On 03-November-16	141.75	Put	Bond Future	279	0	279	0	0.00
31/10/2016	R211 On 03-November-16	141.74	Put	Bond Future	269	0	269	0	0.00
31/10/2016	R211 On 03-November-16	141.76	Put	Bond Future	289	0	289	0	0.00
31/10/2016	R212 On 03-November-16			Bond Future	148.15	148.3213	148.1508	148.3213	3,049.00
31/10/2016	R212 On 03-November-16	148.11	Call	Bond Future	41	0	41	0	0.00
31/10/2016	R212 On 03-November-16	148.12	Call	Bond Future	31	0	31	0	0.00
31/10/2016	R212 On 03-November-16	148.10	Call	Bond Future	51	0	51	0	0.00
31/10/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R212 On 02-February-17			Bond Future	149.03	149.2016	149.0267	149.2016	3,380.00
31/10/2016	R212 On 02-February-17	149.27	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
31/10/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R212 On 02-February-17	149.27	Put	Bond Future	243	0	243	0	0.00
31/10/2016	R212 On 02-February-17	149.28	Put	Bond Future	253	0	253	0	0.00
31/10/2016	R212 On 02-February-17	149.29	Put	Bond Future	263	0	263	0	0.00
31/10/2016	R212 On 04-May-17			Bond Future	151.97	152.1478	151.9652	152.1478	0.00
31/10/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R212 On 04-May-17	152.24	Put	Bond Future	275	0	275	0	0.00
31/10/2016	R212 On 04-May-17	152.25	Put	Bond Future	285	0	285	0	0.00
31/10/2016	R212 On 04-May-17	152.23	Put	Bond Future	265	0	265	0	0.00
31/10/2016	R212 On 03-August-17			Bond Future	153.05	153.2435	153.0535	153.2435	0.00
31/10/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
31/10/2016	R212 On 03-August-17	153.34	Put	Bond Future	286	0	286	0	0.00
31/10/2016	R212 On 03-August-17	153.35	Put	Bond Future	296	0	296	0	0.00
31/10/2016	R212 On 03-August-17	153.36	Put	Bond Future	306	0	306	0	0.00
31/10/2016	R213 On 03-November-16			Bond Future	9.11	83.4658	9.1127	83.4658	4,280.00
31/10/2016	R213 On 03-November-16	10.20	Call	Bond Future	7112	6	7112	6	0.00
31/10/2016	R213 On 03-November-16	10.19	Call	Bond Future	7051	6	7051	6	0.00
31/10/2016	R213 On 03-November-16	10.18	Call	Bond Future	6989	6	6989	6	0.00
31/10/2016	R213 On 03-November-16	10.19	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R213 On 03-November-16	10.18	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R213 On 03-November-16	10.20	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R213 On 02-February-17			Bond Future	9.16	85.0530	9.1574	85.0530	48,069.00
31/10/2016	R213 On 02-February-17	9.40	Call	Bond Future	3066	2	3066	2	0.00
31/10/2016	R213 On 02-February-17	9.42	Call	Bond Future	3151	2	3151	2	0.00
31/10/2016	R213 On 02-February-17	9.41	Call	Bond Future	3109	2	3109	2	0.00
31/10/2016	R213 On 02-February-17	9.40	Put	Bond Future	1421	2	1421	2	0.00
31/10/2016	R213 On 02-February-17	9.42	Put	Bond Future	1372	2	1372	2	0.00
31/10/2016	R213 On 02-February-17	9.41	Put	Bond Future	1396	2	1396	2	0.00
31/10/2016	R213 On 04-May-17			Bond Future	9.19	83.1746	9.1919	83.1746	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
31/10/2016	R213 On 04-May-17	9.37	Call	Bond Future	3660	3	3660	3	0.00
31/10/2016	R213 On 04-May-17	9.36	Call	Bond Future	3622	3	3622	3	0.00
31/10/2016	R213 On 04-May-17	9.35	Call	Bond Future	3584	3	3584	3	0.00
31/10/2016	R213 On 04-May-17	9.36	Put	Bond Future	2490	3	2490	3	0.00
31/10/2016	R213 On 04-May-17	9.37	Put	Bond Future	2461	3	2461	3	0.00
31/10/2016	R213 On 04-May-17	9.35	Put	Bond Future	2519	3	2519	3	0.00
31/10/2016	R213 On 03-August-17			Bond Future	9.22	84.8791	9.2170	84.8791	0.00
31/10/2016	R213 On 03-August-17	9.33	Call	Bond Future	4087	3	4087	3	0.00
31/10/2016	R213 On 03-August-17	9.34	Call	Bond Future	4123	3	4123	3	0.00
31/10/2016	R213 On 03-August-17	9.35	Call	Bond Future	4159	4	4159	4	0.00
31/10/2016	R213 On 03-August-17	9.34	Put	Bond Future	3300	4	3300	4	0.00
31/10/2016	R213 On 03-August-17	9.35	Put	Bond Future	3270	4	3270	4	0.00
31/10/2016	R213 On 03-August-17	9.33	Put	Bond Future	3331	4	3331	4	0.00
31/10/2016	R214 On 03-November-16			Bond Future	9.32	73.1074	9.3225	73.1074	17,734.00
31/10/2016	R214 On 03-November-16	10.35	Call	Bond Future	7029	6	7029	6	0.00
31/10/2016	R214 On 03-November-16	10.33	Call	Bond Future	6903	6	6903	6	0.00
31/10/2016	R214 On 03-November-16	10.34	Call	Bond Future	6966	6	6966	6	0.00
31/10/2016	R214 On 03-November-16	10.33	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R214 On 03-November-16	10.34	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R214 On 03-November-16	10.35	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R214 On 02-February-17			Bond Future	9.36	74.4977	9.3642	74.4977	30,884.00
31/10/2016	R214 On 02-February-17	9.67	Call	Bond Future	3603	3	3603	3	0.00
31/10/2016	R214 On 02-February-17	9.66	Call	Bond Future	3557	3	3557	3	0.00
31/10/2016	R214 On 02-February-17	9.68	Call	Bond Future	3649	3	3649	3	0.00
31/10/2016	R214 On 02-February-17	9.67	Put	Bond Future	1405	2	1405	2	0.00
31/10/2016	R214 On 02-February-17	9.68	Put	Bond Future	1380	2	1380	2	0.00
31/10/2016	R214 On 02-February-17	9.66	Put	Bond Future	1429	2	1429	2	0.00
31/10/2016	R214 On 04-May-17			Bond Future	9.40	72.6652	9.3973	72.6652	0.00
31/10/2016	R214 On 04-May-17	9.58	Call	Bond Future	4003	3	4003	3	0.00
31/10/2016	R214 On 04-May-17	9.56	Call	Bond Future	3923	3	3923	3	0.00
31/10/2016	R214 On 04-May-17	9.57	Call	Bond Future	3963	3	3963	3	0.00
31/10/2016	R214 On 04-May-17	9.56	Put	Bond Future	2747	3	2747	3	0.00
31/10/2016	R214 On 04-May-17	9.57	Put	Bond Future	2716	3	2716	3	0.00
31/10/2016	R214 On 04-May-17	9.58	Put	Bond Future	2685	3	2685	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
31/10/2016	R214 On 03-August-17			Bond Future	9.42	74.1545	9.4226	74.1545	0.00
31/10/2016	R214 On 03-August-17	9.51	Call	Bond Future	4371	4	4371	4	0.00
31/10/2016	R214 On 03-August-17	9.53	Call	Bond Future	4448	4	4448	4	0.00
31/10/2016	R214 On 03-August-17	9.52	Call	Bond Future	4410	4	4410	4	0.00
31/10/2016	R214 On 03-August-17	9.52	Put	Bond Future	3706	4	3706	4	0.00
31/10/2016	R214 On 03-August-17	9.53	Put	Bond Future	3672	4	3672	4	0.00
31/10/2016	R214 On 03-August-17	9.51	Put	Bond Future	3739	4	3739	4	0.00
31/10/2016	R248 On 03-November-16			Bond Future	9.37	93.9183	9.3725	93.9183	29,358.00
31/10/2016	R248 On 03-November-16	10.39	Call	Bond Future	8860	7	8860	7	0.00
31/10/2016	R248 On 03-November-16	10.38	Call	Bond Future	8780	7	8780	7	0.00
31/10/2016	R248 On 03-November-16	10.37	Call	Bond Future	8700	7	8700	7	0.00
31/10/2016	R248 On 03-November-16	10.38	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R248 On 03-November-16	10.39	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R248 On 03-November-16	10.37	Put	Bond Future	0	0	0	0	0.00
31/10/2016	R248 On 02-February-17			Bond Future	9.42	95.7043	9.4157	95.7043	61,702.00
31/10/2016	R248 On 02-February-17	9.76	Call	Bond Future	4953	4	4953	4	0.00
31/10/2016	R248 On 02-February-17	9.77	Call	Bond Future	5012	4	5012	4	0.00
31/10/2016	R248 On 02-February-17	9.78	Call	Bond Future	5071	4	5071	4	0.00
31/10/2016	R248 On 02-February-17	9.77	Put	Bond Future	1775	2	1775	2	0.00
31/10/2016	R248 On 02-February-17	9.76	Put	Bond Future	1806	2	1806	2	0.00
31/10/2016	R248 On 02-February-17	9.78	Put	Bond Future	1746	2	1746	2	0.00
31/10/2016	R248 On 04-May-17			Bond Future	9.45	93.1475	9.4502	93.1475	0.00
31/10/2016	R248 On 04-May-17	9.67	Call	Bond Future	5491	5	5491	5	0.00
31/10/2016	R248 On 04-May-17	9.66	Call	Bond Future	5439	5	5439	5	0.00
31/10/2016	R248 On 04-May-17	9.65	Call	Bond Future	5388	5	5388	5	0.00
31/10/2016	R248 On 04-May-17	9.66	Put	Bond Future	3512	4	3512	4	0.00
31/10/2016	R248 On 04-May-17	9.67	Put	Bond Future	3474	4	3474	4	0.00
31/10/2016	R248 On 04-May-17	9.65	Put	Bond Future	3551	4	3551	4	0.00
31/10/2016	R248 On 03-August-17			Bond Future	9.48	95.0565	9.4768	95.0565	0.00
31/10/2016	R248 On 03-August-17	9.57	Call	Bond Future	5828	5	5828	5	0.00
31/10/2016	R248 On 03-August-17	9.58	Call	Bond Future	5876	5	5876	5	0.00
31/10/2016	R248 On 03-August-17	9.56	Call	Bond Future	5780	5	5780	5	0.00
31/10/2016	R248 On 03-August-17	9.58	Put	Bond Future	4926	6	4926	6	0.00
31/10/2016	R248 On 03-August-17	9.57	Put	Bond Future	4969	6	4969	6	0.00

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<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
31/10/2016	R248 On 03-August-17	9.56	Put	Bond Future	5012	6	5012	6	0.00

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