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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	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
13/12/2016	2025 On 02-February-17			Bond Future	127.25	126.0653	127.2470	126.0653	3,231.00
13/12/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2025 On 02-February-17	129.99	Put	Bond Future	2743	4	2743	4	0.00
13/12/2016	2025 On 02-February-17	130.00	Put	Bond Future	2753	4	2753	4	0.00
13/12/2016	2025 On 02-February-17	130.01	Put	Bond Future	2763	4	2763	4	0.00
13/12/2016	2025 On 04-May-17			Bond Future	129.72	128.5134	129.7177	128.5134	0.00
13/12/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2025 On 04-May-17	132.57	Put	Bond Future	2852	4	2852	4	0.00
13/12/2016	2025 On 04-May-17	132.58	Put	Bond Future	2862	4	2862	4	0.00
13/12/2016	2025 On 04-May-17	132.56	Put	Bond Future	2842	4	2842	4	0.00
13/12/2016	2025 On 03-August-17			Bond Future	130.98	129.7558	130.9828	129.7558	0.00
13/12/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2025 On 03-August-17	133.96	Put	Bond Future	2977	4	2977	4	0.00
13/12/2016	2025 On 03-August-17	133.97	Put	Bond Future	2987	4	2987	4	0.00
13/12/2016	2025 On 03-August-17	133.98	Put	Bond Future	2997	4	2997	4	0.00
13/12/2016	2030 On 02-February-17			Bond Future	9.36	90.1825	9.3644	90.1825	36,381.00
13/12/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2030 On 02-February-17	9.30	Put	Bond Future	446	0	446	0	0.00
13/12/2016	2030 On 02-February-17	9.31	Put	Bond Future	376	0	376	0	0.00
13/12/2016	2030 On 02-February-17	9.29	Put	Bond Future	515	0	515	0	0.00
13/12/2016	2030 On 04-May-17			Bond Future	9.42	91.9285	9.4161	91.9285	0.00
13/12/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2030 On 04-May-17	9.33	Put	Bond Future	588	0	588	0	0.00
13/12/2016	2030 On 04-May-17	9.32	Put	Bond Future	657	0	657	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
13/12/2016	2030 On 04-May-17	9.34	Put	Bond Future	519	0	519	0	0.00
13/12/2016	2030 On 03-August-17			Bond Future	9.46	89.7589	9.4623	89.7589	0.00
13/12/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2030 On 03-August-17	9.34	Put	Bond Future	825	1	825	1	0.00
13/12/2016	2030 On 03-August-17	9.33	Put	Bond Future	892	1	892	1	0.00
13/12/2016	2030 On 03-August-17	9.35	Put	Bond Future	757	1	757	1	0.00
13/12/2016	2032 On 02-February-17			Bond Future	9.51	93.0832	9.5112	93.0832	19,889.00
13/12/2016	2032 On 02-February-17	9.51	Call	Bond Future	1751	2	1751	2	0.00
13/12/2016	2032 On 02-February-17	9.53	Call	Bond Future	1826	2	1826	2	0.00
13/12/2016	2032 On 02-February-17	9.52	Call	Bond Future	1788	2	1788	2	0.00
13/12/2016	2032 On 02-February-17	9.52	Put	Bond Future	1723	2	1723	2	0.00
13/12/2016	2032 On 02-February-17	9.53	Put	Bond Future	1687	2	1687	2	0.00
13/12/2016	2032 On 02-February-17	9.51	Put	Bond Future	1759	2	1759	2	0.00
13/12/2016	2032 On 04-May-17			Bond Future	9.56	90.7259	9.5624	90.7259	0.00
13/12/2016	2032 On 04-May-17	9.46	Call	Bond Future	2576	3	2576	3	0.00
13/12/2016	2032 On 04-May-17	9.45	Call	Bond Future	2542	3	2542	3	0.00
13/12/2016	2032 On 04-May-17	9.44	Call	Bond Future	2509	3	2509	3	0.00
13/12/2016	2032 On 04-May-17	9.45	Put	Bond Future	3364	3	3364	3	0.00
13/12/2016	2032 On 04-May-17	9.44	Put	Bond Future	3405	3	3405	3	0.00
13/12/2016	2032 On 04-May-17	9.46	Put	Bond Future	3324	3	3324	3	0.00
13/12/2016	2032 On 03-August-17			Bond Future	9.61	92.5396	9.6066	92.5396	0.00
13/12/2016	2032 On 03-August-17	9.43	Call	Bond Future	3187	3	3187	3	0.00
13/12/2016	2032 On 03-August-17	9.45	Call	Bond Future	3252	3	3252	3	0.00
13/12/2016	2032 On 03-August-17	9.44	Call	Bond Future	3220	3	3220	3	0.00
13/12/2016	2032 On 03-August-17	9.45	Put	Bond Future	4387	4	4387	4	0.00
13/12/2016	2032 On 03-August-17	9.43	Put	Bond Future	4468	4	4468	4	0.00
13/12/2016	2032 On 03-August-17	9.44	Put	Bond Future	4427	4	4427	4	0.00
13/12/2016	2033 On 02-February-17			Bond Future	105.92	105.9592	105.9195	105.9592	5,474.00
13/12/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2033 On 02-February-17	109.71	Put	Bond Future	3790	4	3790	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
13/12/2016	2033 On 02-February-17	109.72	Put	Bond Future	3800	4	3800	4	0.00
13/12/2016	2033 On 02-February-17	109.70	Put	Bond Future	3780	4	3780	4	0.00
13/12/2016	2033 On 04-May-17			Bond Future	106.94	106.9771	106.9363	106.9771	0.00
13/12/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2033 On 04-May-17	110.84	Put	Bond Future	3904	4	3904	4	0.00
13/12/2016	2033 On 04-May-17	110.85	Put	Bond Future	3914	4	3914	4	0.00
13/12/2016	2033 On 04-May-17	110.83	Put	Bond Future	3894	4	3894	4	0.00
13/12/2016	2033 On 03-August-17			Bond Future	109.08	109.1212	109.0784	109.1212	0.00
13/12/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2033 On 03-August-17	113.12	Put	Bond Future	4042	4	4042	4	0.00
13/12/2016	2033 On 03-August-17	113.13	Put	Bond Future	4052	4	4052	4	0.00
13/12/2016	2033 On 03-August-17	113.14	Put	Bond Future	4062	4	4062	4	0.00
13/12/2016	2037 On 02-February-17			Bond Future	9.68	90.0009	9.6799	90.0009	45,256.00
13/12/2016	2037 On 02-February-17	9.66	Call	Bond Future	1896	2	1896	2	0.00
13/12/2016	2037 On 02-February-17	9.68	Call	Bond Future	1975	2	1975	2	0.00
13/12/2016	2037 On 02-February-17	9.67	Call	Bond Future	1936	2	1936	2	0.00
13/12/2016	2037 On 02-February-17	9.66	Put	Bond Future	2057	2	2057	2	0.00
13/12/2016	2037 On 02-February-17	9.67	Put	Bond Future	2016	2	2016	2	0.00
13/12/2016	2037 On 02-February-17	9.68	Put	Bond Future	1975	2	1975	2	0.00
13/12/2016	2037 On 04-May-17			Bond Future	9.73	91.7434	9.7326	91.7434	0.00
13/12/2016	2037 On 04-May-17	9.59	Call	Bond Future	2774	3	2774	3	0.00
13/12/2016	2037 On 04-May-17	9.58	Call	Bond Future	2738	3	2738	3	0.00
13/12/2016	2037 On 04-May-17	9.60	Call	Bond Future	2810	3	2810	3	0.00
13/12/2016	2037 On 04-May-17	9.58	Put	Bond Future	3967	4	3967	4	0.00
13/12/2016	2037 On 04-May-17	9.60	Put	Bond Future	3876	4	3876	4	0.00
13/12/2016	2037 On 04-May-17	9.59	Put	Bond Future	3921	4	3921	4	0.00
13/12/2016	2037 On 03-August-17			Bond Future	9.78	89.3197	9.7807	89.3197	0.00
13/12/2016	2037 On 03-August-17	9.58	Call	Bond Future	3541	4	3541	4	0.00
13/12/2016	2037 On 03-August-17	9.57	Call	Bond Future	3506	4	3506	4	0.00
13/12/2016	2037 On 03-August-17	9.56	Call	Bond Future	3471	4	3471	4	0.00

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13/12/2016	2037 On 03-August-17	9.56	Put	Bond Future	5237	5	5237	5	0.00
13/12/2016	2037 On 03-August-17	9.57	Put	Bond Future	5191	5	5191	5	0.00
13/12/2016	2037 On 03-August-17	9.58	Put	Bond Future	5145	5	5145	5	0.00
13/12/2016	2038 On 02-February-17			Bond Future	130.34	130.1667	130.3361	130.1667	22,790.00
13/12/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2038 On 02-February-17	137.05	Put	Bond Future	6714	7	6714	7	0.00
13/12/2016	2038 On 02-February-17	137.06	Put	Bond Future	6724	7	6724	7	0.00
13/12/2016	2038 On 02-February-17	137.07	Put	Bond Future	6734	7	6734	7	0.00
13/12/2016	2038 On 04-May-17			Bond Future	132.87	132.6944	132.8666	132.6944	0.00
13/12/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2038 On 04-May-17	139.78	Put	Bond Future	6913	7	6913	7	0.00
13/12/2016	2038 On 04-May-17	139.79	Put	Bond Future	6923	7	6923	7	0.00
13/12/2016	2038 On 04-May-17	139.77	Put	Bond Future	6903	7	6903	7	0.00
13/12/2016	2038 On 03-August-17			Bond Future	134.03	133.8540	134.0282	133.8540	0.00
13/12/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2038 On 03-August-17	141.17	Put	Bond Future	7142	7	7142	7	0.00
13/12/2016	2038 On 03-August-17	141.16	Put	Bond Future	7132	7	7132	7	0.00
13/12/2016	2038 On 03-August-17	141.18	Put	Bond Future	7152	7	7152	7	0.00
13/12/2016	2040 On 02-February-17			Bond Future	9.69	93.9780	9.6943	93.9780	8,238.00
13/12/2016	2040 On 02-February-17	9.58	Call	Bond Future	1699	2	1699	2	0.00
13/12/2016	2040 On 02-February-17	9.60	Call	Bond Future	1775	2	1775	2	0.00
13/12/2016	2040 On 02-February-17	9.59	Call	Bond Future	1737	2	1737	2	0.00
13/12/2016	2040 On 02-February-17	9.58	Put	Bond Future	2698	3	2698	3	0.00
13/12/2016	2040 On 02-February-17	9.60	Put	Bond Future	2598	3	2598	3	0.00
13/12/2016	2040 On 02-February-17	9.59	Put	Bond Future	2648	3	2648	3	0.00
13/12/2016	2040 On 04-May-17			Bond Future	9.75	95.7976	9.7457	95.7976	0.00
13/12/2016	2040 On 04-May-17	9.64	Call	Bond Future	3182	3	3182	3	0.00
13/12/2016	2040 On 04-May-17	9.63	Call	Bond Future	3142	3	3142	3	0.00

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13/12/2016	2040 On 04-May-17	9.62	Call	Bond Future	3103	3	3103	3	0.00
13/12/2016	2040 On 04-May-17	9.63	Put	Bond Future	4144	4	4144	4	0.00
13/12/2016	2040 On 04-May-17	9.62	Put	Bond Future	4192	4	4192	4	0.00
13/12/2016	2040 On 04-May-17	9.64	Put	Bond Future	4096	4	4096	4	0.00
13/12/2016	2040 On 03-August-17			Bond Future	9.79	93.2044	9.7927	93.2044	0.00
13/12/2016	2040 On 03-August-17	9.61	Call	Bond Future	3945	4	3945	4	0.00
13/12/2016	2040 On 03-August-17	9.62	Call	Bond Future	3984	4	3984	4	0.00
13/12/2016	2040 On 03-August-17	9.63	Call	Bond Future	4022	4	4022	4	0.00
13/12/2016	2040 On 03-August-17	9.62	Put	Bond Future	5470	5	5470	5	0.00
13/12/2016	2040 On 03-August-17	9.63	Put	Bond Future	5421	5	5421	5	0.00
13/12/2016	2040 On 03-August-17	9.61	Put	Bond Future	5518	5	5518	5	0.00
13/12/2016	2044 On 02-February-17			Bond Future	9.70	91.3072	9.7032	91.3072	20,651.00
13/12/2016	2044 On 02-February-17	9.77	Call	Bond Future	2494	3	2494	3	0.00
13/12/2016	2044 On 02-February-17	9.76	Call	Bond Future	2447	3	2447	3	0.00
13/12/2016	2044 On 02-February-17	9.78	Call	Bond Future	2541	3	2541	3	0.00
13/12/2016	2044 On 02-February-17	9.78	Put	Bond Future	1872	2	1872	2	0.00
13/12/2016	2044 On 02-February-17	9.77	Put	Bond Future	1912	2	1912	2	0.00
13/12/2016	2044 On 02-February-17	9.76	Put	Bond Future	1952	2	1952	2	0.00
13/12/2016	2044 On 04-May-17			Bond Future	9.75	93.0750	9.7528	93.0750	0.00
13/12/2016	2044 On 04-May-17	9.67	Call	Bond Future	3327	3	3327	3	0.00
13/12/2016	2044 On 04-May-17	9.68	Call	Bond Future	3368	3	3368	3	0.00
13/12/2016	2044 On 04-May-17	9.66	Call	Bond Future	3287	3	3287	3	0.00
13/12/2016	2044 On 04-May-17	9.67	Put	Bond Future	4052	4	4052	4	0.00
13/12/2016	2044 On 04-May-17	9.68	Put	Bond Future	4004	4	4004	4	0.00
13/12/2016	2044 On 04-May-17	9.66	Put	Bond Future	4099	4	4099	4	0.00
13/12/2016	2044 On 03-August-17			Bond Future	9.80	90.5527	9.7980	90.5527	0.00
13/12/2016	2044 On 03-August-17	9.64	Call	Bond Future	4109	4	4109	4	0.00
13/12/2016	2044 On 03-August-17	9.62	Call	Bond Future	4031	4	4031	4	0.00
13/12/2016	2044 On 03-August-17	9.63	Call	Bond Future	4070	4	4070	4	0.00
13/12/2016	2044 On 03-August-17	9.62	Put	Bond Future	5585	5	5585	5	0.00
13/12/2016	2044 On 03-August-17	9.63	Put	Bond Future	5535	5	5535	5	0.00
13/12/2016	2044 On 03-August-17	9.64	Put	Bond Future	5486	5	5486	5	0.00
13/12/2016	2046 On 02-February-17			Bond Future	130.95	129.3649	130.9499	129.3649	18,408.00
13/12/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00

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13/12/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2046 On 02-February-17	137.14	Put	Bond Future	6190	8	6190	8	0.00
13/12/2016	2046 On 02-February-17	137.15	Put	Bond Future	6200	8	6200	8	0.00
13/12/2016	2046 On 02-February-17	137.13	Put	Bond Future	6180	8	6180	8	0.00
13/12/2016	2046 On 04-May-17			Bond Future	131.96	130.3480	131.9634	130.3480	0.00
13/12/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2046 On 04-May-17	138.33	Put	Bond Future	6367	8	6367	8	0.00
13/12/2016	2046 On 04-May-17	138.34	Put	Bond Future	6377	8	6377	8	0.00
13/12/2016	2046 On 04-May-17	138.32	Put	Bond Future	6357	8	6357	8	0.00
13/12/2016	2046 On 03-August-17			Bond Future	134.61	132.9607	134.6071	132.9607	0.00
13/12/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2046 On 03-August-17	141.19	Put	Bond Future	6583	8	6583	8	0.00
13/12/2016	2046 On 03-August-17	141.17	Put	Bond Future	6563	8	6563	8	0.00
13/12/2016	2046 On 03-August-17	141.18	Put	Bond Future	6573	8	6573	8	0.00
13/12/2016	2050 On 02-February-17			Bond Future	138.11	138.1654	138.1129	138.1654	24,832.00
13/12/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2050 On 02-February-17	144.97	Put	Bond Future	6857	7	6857	7	0.00
13/12/2016	2050 On 02-February-17	144.98	Put	Bond Future	6867	7	6867	7	0.00
13/12/2016	2050 On 02-February-17	144.96	Put	Bond Future	6847	7	6847	7	0.00
13/12/2016	2050 On 04-May-17			Bond Future	140.79	140.8484	140.7942	140.8484	0.00
13/12/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2050 On 04-May-17	147.84	Put	Bond Future	7046	7	7046	7	0.00
13/12/2016	2050 On 04-May-17	147.85	Put	Bond Future	7056	7	7056	7	0.00
13/12/2016	2050 On 04-May-17	147.83	Put	Bond Future	7036	7	7036	7	0.00
13/12/2016	2050 On 03-August-17			Bond Future	141.95	142.0085	141.9520	142.0085	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
13/12/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
13/12/2016	2050 On 03-August-17	149.22	Put	Bond Future	7268	7	7268	7	0.00
13/12/2016	2050 On 03-August-17	149.24	Put	Bond Future	7288	7	7288	7	0.00
13/12/2016	2050 On 03-August-17	149.23	Put	Bond Future	7278	7	7278	7	0.00
13/12/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	AL37 On 02-February-17			Index Future	511.10	511.4700	511.1020	511.4700	7.00
13/12/2016	AL37 On 04-May-17			Index Future	521.00	521.3690	520.9950	521.3690	0.00
13/12/2016	AL37 On 03-August-17			Index Future	531.40	531.7870	531.4020	531.7870	0.00
13/12/2016	AL7T On 02-February-17			Index Future	590.69	591.3860	590.6880	591.3860	2.00
13/12/2016	AL7T On 04-May-17			Index Future	602.12	602.8320	602.1220	602.8320	0.00
13/12/2016	AL7T On 03-August-17			Index Future	614.15	614.8770	614.1480	614.8770	0.00
13/12/2016	ALBI On 02-February-17			Index Future	535.91	536.8180	535.9130	536.8180	746.00
13/12/2016	ALBI On 04-May-17			Index Future	546.29	547.2080	546.2870	547.2080	0.00
13/12/2016	ALBI On 03-August-17			Index Future	557.20	558.1420	557.1980	558.1420	0.00
13/12/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	C197 On 07-December-23			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
13/12/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/12/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	EL28 On 02-February-17			Bond Future	128.05	128.0888	128.0495	128.0888	0.00
13/12/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
13/12/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
13/12/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
13/12/2016	EL28 On 02-February-17	135.10	Put	Bond Future	7050	7	7050	7	0.00
13/12/2016	EL28 On 02-February-17	135.11	Put	Bond Future	7060	7	7060	7	0.00
13/12/2016	EL28 On 02-February-17	135.12	Put	Bond Future	7070	7	7070	7	0.00
13/12/2016	EL28 On 04-May-17			Bond Future	128.85	128.8930	128.8528	128.8930	0.00
13/12/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
13/12/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
13/12/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
13/12/2016	EL28 On 04-May-17	137.90	Put	Bond Future	9047	9	9047	9	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
13/12/2016	EL28 On 04-May-17	137.91	Put	Bond Future	9057	9	9057	9	0.00
13/12/2016	EL28 On 04-May-17	137.92	Put	Bond Future	9067	9	9067	9	0.00
13/12/2016	EL28 On 03-August-17			Bond Future	131.43	131.4766	131.4341	131.4766	0.00
13/12/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
13/12/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
13/12/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
13/12/2016	EL28 On 03-August-17	135.17	Put	Bond Future	3736	4	3736	4	0.00
13/12/2016	EL28 On 03-August-17	135.16	Put	Bond Future	3726	4	3726	4	0.00
13/12/2016	EL28 On 03-August-17	135.18	Put	Bond Future	3746	4	3746	4	0.00
13/12/2016	ES33 On 02-February-17			Bond Future	10.58	79.2457	10.5841	79.2457	8,849.00
13/12/2016	ES33 On 02-February-17	10.59	Call	Bond Future	37	0	37	0	0.00
13/12/2016	ES33 On 02-February-17	10.60	Call	Bond Future	100	0	100	0	0.00
13/12/2016	ES33 On 02-February-17	10.61	Call	Bond Future	163	0	163	0	0.00
13/12/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
13/12/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
13/12/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
13/12/2016	ES33 On 04-May-17			Bond Future	10.67	76.9860	10.6658	76.9860	0.00
13/12/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
13/12/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
13/12/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
13/12/2016	ES33 On 04-May-17	10.55	Put	Bond Future	727	1	727	1	0.00
13/12/2016	ES33 On 04-May-17	10.56	Put	Bond Future	663	1	663	1	0.00
13/12/2016	ES33 On 04-May-17	10.54	Put	Bond Future	790	1	790	1	0.00
13/12/2016	ES33 On 03-August-17			Bond Future	10.74	78.5249	10.7410	78.5249	0.00
13/12/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
13/12/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
13/12/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
13/12/2016	ES33 On 03-August-17	10.53	Put	Bond Future	1315	1	1315	1	0.00
13/12/2016	ES33 On 03-August-17	10.55	Put	Bond Future	1189	1	1189	1	0.00
13/12/2016	ES33 On 03-August-17	10.54	Put	Bond Future	1252	1	1252	1	0.00
13/12/2016	ES42 On 02-February-17			Bond Future	10.72	83.3520	10.7214	83.3520	8,777.00
13/12/2016	ES42 On 04-May-17			Bond Future	10.80	80.7029	10.8029	80.7029	0.00
13/12/2016	ES42 On 03-August-17			Bond Future	10.88	82.3165	10.8771	82.3165	0.00
13/12/2016	GOVI On 02-February-17			GOVI	533.81	534.7130	533.8060	534.7130	487.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2016	GOVI On 02-February-17	533.32	Call	GOVI	4860	1	4860	1	0.00
13/12/2016	GOVI On 02-February-17	533.34	Call	GOVI	4660	1	4660	1	0.00
13/12/2016	GOVI On 02-February-17	533.33	Call	GOVI	4760	1	4760	1	0.00
13/12/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
13/12/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
13/12/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
13/12/2016	GOVI On 04-May-17			GOVI	544.14	545.0620	544.1380	545.0620	0.00
13/12/2016	GOVI On 04-May-17	262.20	Call	GOVI	2819380	283	2819380	283	0.00
13/12/2016	GOVI On 04-May-17	262.19	Call	GOVI	2819480	283	2819480	283	0.00
13/12/2016	GOVI On 04-May-17	262.18	Call	GOVI	2819580	283	2819580	283	0.00
13/12/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
13/12/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
13/12/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
13/12/2016	GOVI On 03-August-17			GOVI	555.01	555.9530	555.0060	555.9530	0.00
13/12/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
13/12/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
13/12/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
13/12/2016	GOVI On 03-August-17	561.11	Put	GOVI	61040	5	61040	5	0.00
13/12/2016	GOVI On 03-August-17	561.09	Put	GOVI	60840	5	60840	5	0.00
13/12/2016	GOVI On 03-August-17	561.10	Put	GOVI	60940	5	60940	5	0.00
13/12/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/12/2016	IGOV On 02-February-17			Index Future	246.78	246.3450	246.7760	246.3450	1,030.00
13/12/2016	IGOV On 04-May-17			Index Future	251.57	251.1280	251.5680	251.1280	0.00
13/12/2016	IGOV On 03-August-17			Index Future	256.61	256.1600	256.6080	256.1600	0.00
13/12/2016	ILBI On 02-February-17			Index Future	669.87	669.8100	669.8690	669.8100	155.00
13/12/2016	ILBI On 04-May-17			Index Future	682.87	682.8080	682.8670	682.8080	0.00
13/12/2016	ILBI On 03-August-17			Index Future	696.31	696.2500	696.3100	696.2500	0.00
13/12/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
13/12/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0077	100.0067	100.0077	0.00
13/12/2016	IS01 On 15-June-17			Interest Rate Swap	99.63	99.6303	99.6267	99.6303	0.00
13/12/2016	IS01 On 21-September-17			Interest Rate Swap	99.68	99.6834	99.6771	99.6834	0.00
13/12/2016	IS01 On 21-December-17			Interest Rate Swap	99.96	99.9655	99.9551	99.9655	0.00
13/12/2016	IS01 On 15-March-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	IS02 On 18-December-17			Interest Rate Swap	99.98	99.9875	99.9771	99.9875	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
13/12/2016	IS02 On 16-March-18			Interest Rate Swap	99.28	99.2946	99.2798	99.2946	0.00
13/12/2016	IS02 On 15-June-18			Interest Rate Swap	98.97	98.9863	98.9668	98.9863	0.00
13/12/2016	IS02 On 21-September-18			Interest Rate Swap	99.06	99.0867	99.0619	99.0867	0.00
13/12/2016	IS02 On 21-December-18			Interest Rate Swap	99.58	99.6100	99.5800	99.6100	0.00
13/12/2016	IS02 On 15-March-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	IS05 On 17-December-20			Interest Rate Swap	98.22	98.2546	98.2181	98.2546	0.00
13/12/2016	IS05 On 16-March-21			Interest Rate Swap	97.60	97.6293	97.5954	97.6293	0.00
13/12/2016	IS05 On 15-June-21			Interest Rate Swap	96.94	96.9712	96.9409	96.9712	0.00
13/12/2016	IS05 On 21-September-21			Interest Rate Swap	97.27	97.2948	97.2689	97.2948	0.00
13/12/2016	IS05 On 21-December-21			Interest Rate Swap	99.55	99.5770	99.5543	99.5770	50.00
13/12/2016	IS05 On 15-March-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	IS10 On 17-December-25			Interest Rate Swap	99.13	99.1703	99.1325	99.1703	0.00
13/12/2016	IS10 On 16-March-26			Interest Rate Swap	96.29	96.3240	96.2885	96.3240	0.00
13/12/2016	IS10 On 15-June-26			Interest Rate Swap	95.13	95.1631	95.1340	95.1631	0.00
13/12/2016	IS10 On 21-September-26			Interest Rate Swap	97.30	97.3160	97.2955	97.3160	0.00
13/12/2016	IS10 On 21-December-26			Interest Rate Swap	101.00	101.0137	100.9993	101.0137	0.00
13/12/2016	IS10 On 15-March-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
13/12/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/12/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/12/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/12/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/12/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	10,000.00
13/12/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	0.00
13/12/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
13/12/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	1,000.00
13/12/2016	JBAF On 19-April-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
13/12/2016	JBAF On 17-May-17			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
13/12/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
13/12/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
13/12/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
13/12/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.59	92.4100	7.5900	92.4100	0.00
13/12/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.62	92.3800	7.6200	92.3800	0.00
13/12/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
13/12/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	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
13/12/2016	R023 On 02-February-17			Bond Future	8.69	99.1335	8.6920	99.1335	19,260.00
13/12/2016	R023 On 02-February-17	8.86	Call	Bond Future	1400	1	1400	1	0.00
13/12/2016	R023 On 02-February-17	8.85	Call	Bond Future	1373	1	1373	1	0.00
13/12/2016	R023 On 02-February-17	8.84	Call	Bond Future	1345	1	1345	1	0.00
13/12/2016	R023 On 02-February-17	8.85	Put	Bond Future	663	1	663	1	0.00
13/12/2016	R023 On 02-February-17	8.84	Put	Bond Future	680	1	680	1	0.00
13/12/2016	R023 On 02-February-17	8.86	Put	Bond Future	647	1	647	1	0.00
13/12/2016	R023 On 04-May-17			Bond Future	8.74	97.1200	8.7358	97.1200	0.00
13/12/2016	R023 On 04-May-17	8.59	Call	Bond Future	1293	1	1293	1	0.00
13/12/2016	R023 On 04-May-17	8.61	Call	Bond Future	1332	1	1332	1	0.00
13/12/2016	R023 On 04-May-17	8.60	Call	Bond Future	1313	1	1313	1	0.00
13/12/2016	R023 On 04-May-17	8.59	Put	Bond Future	1931	2	1931	2	0.00
13/12/2016	R023 On 04-May-17	8.61	Put	Bond Future	1883	2	1883	2	0.00
13/12/2016	R023 On 04-May-17	8.60	Put	Bond Future	1907	2	1907	2	0.00
13/12/2016	R023 On 03-August-17			Bond Future	8.77	99.0613	8.7679	99.0613	0.00
13/12/2016	R023 On 03-August-17	8.58	Call	Bond Future	1626	2	1626	2	0.00
13/12/2016	R023 On 03-August-17	8.60	Call	Bond Future	1664	2	1664	2	0.00
13/12/2016	R023 On 03-August-17	8.59	Call	Bond Future	1645	2	1645	2	0.00
13/12/2016	R023 On 03-August-17	8.58	Put	Bond Future	2421	2	2421	2	0.00
13/12/2016	R023 On 03-August-17	8.59	Put	Bond Future	2397	2	2397	2	0.00
13/12/2016	R023 On 03-August-17	8.60	Put	Bond Future	2374	2	2374	2	0.00
13/12/2016	R035 On 02-February-17			Bond Future	9.62	97.7526	9.6224	97.7526	7,194.00
13/12/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R035 On 02-February-17	9.51	Put	Bond Future	914	1	914	1	0.00
13/12/2016	R035 On 02-February-17	9.52	Put	Bond Future	833	1	833	1	0.00
13/12/2016	R035 On 02-February-17	9.50	Put	Bond Future	996	1	996	1	0.00
13/12/2016	R035 On 04-May-17			Bond Future	9.67	95.1416	9.6724	95.1416	0.00
13/12/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R035 On 04-May-17	9.53	Put	Bond Future	1147	1	1147	1	0.00
13/12/2016	R035 On 04-May-17	9.54	Put	Bond Future	1066	1	1066	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
13/12/2016	R035 On 04-May-17	9.55	Put	Bond Future	985	1	985	1	0.00
13/12/2016	R035 On 03-August-17			Bond Future	9.72	97.0434	9.7162	97.0434	0.00
13/12/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R035 On 03-August-17	9.52	Put	Bond Future	1570	1	1570	1	0.00
13/12/2016	R035 On 03-August-17	9.50	Put	Bond Future	1732	2	1732	2	0.00
13/12/2016	R035 On 03-August-17	9.51	Put	Bond Future	1651	1	1651	1	0.00
13/12/2016	R186 On 02-February-17			Bond Future	8.95	111.5221	8.9479	111.5221	114,061.00
13/12/2016	R186 On 02-February-17	9.50	Call	Bond Future	4075	4	4075	4	0.00
13/12/2016	R186 On 02-February-17	8.87	Call	Bond Future	1277	1	1277	1	0.00
13/12/2016	R186 On 02-February-17	9.40	Call	Bond Future	3538	4	3538	4	0.00
13/12/2016	R186 On 02-February-17	8.37	Call	Bond Future	282	0	282	0	500.00
13/12/2016	R186 On 02-February-17	8.79	Call	Bond Future	1045	1	1045	1	0.00
13/12/2016	R186 On 02-February-17	8.95	Call	Bond Future	1539	2	1539	2	0.00
13/12/2016	R186 On 02-February-17	9.02	Call	Bond Future	1794	2	1794	2	0.00
13/12/2016	R186 On 02-February-17	8.00	Call	Bond Future	58	0	58	0	7,000.00
13/12/2016	R186 On 02-February-17	8.60	Call	Bond Future	612	1	612	1	7,000.00
13/12/2016	R186 On 02-February-17	8.81	Call	Bond Future	1100	1	1100	1	0.00
13/12/2016	R186 On 02-February-17	8.43	Call	Bond Future	350	0	350	0	750.00
13/12/2016	R186 On 02-February-17	8.80	Call	Bond Future	1072	1	1072	1	0.00
13/12/2016	R186 On 02-February-17	8.90	Call	Bond Future	1372	1	1372	1	0.00
13/12/2016	R186 On 02-February-17	9.10	Call	Bond Future	2115	2	2115	2	0.00
13/12/2016	R186 On 02-February-17	8.62	Call	Bond Future	650	1	650	1	500.00
13/12/2016	R186 On 02-February-17	8.79	Put	Bond Future	2142	2	2142	2	0.00
13/12/2016	R186 On 02-February-17	8.95	Put	Bond Future	1525	1	1525	1	2,546.00
13/12/2016	R186 On 02-February-17	9.02	Put	Bond Future	1298	1	1298	1	500.00
13/12/2016	R186 On 02-February-17	8.37	Put	Bond Future	4368	4	4368	4	0.00
13/12/2016	R186 On 02-February-17	8.60	Put	Bond Future	3047	3	3047	3	0.00
13/12/2016	R186 On 02-February-17	9.40	Put	Bond Future	479	0	479	0	750.00
13/12/2016	R186 On 02-February-17	9.50	Put	Bond Future	355	0	355	0	13,500.00
13/12/2016	R186 On 02-February-17	8.87	Put	Bond Future	1816	2	1816	2	500.00
13/12/2016	R186 On 02-February-17	8.62	Put	Bond Future	2944	3	2944	3	0.00
13/12/2016	R186 On 02-February-17	8.81	Put	Bond Future	2057	2	2057	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
13/12/2016	R186 On 02-February-17	9.10	Put	Bond Future	1072	1	1072	1	2,546.00
13/12/2016	R186 On 02-February-17	8.00	Put	Bond Future	6866	7	6866	7	0.00
13/12/2016	R186 On 02-February-17	8.80	Put	Bond Future	2099	2	2099	2	0.00
13/12/2016	R186 On 02-February-17	8.43	Put	Bond Future	4002	4	4002	4	0.00
13/12/2016	R186 On 02-February-17	8.90	Put	Bond Future	1703	2	1703	2	750.00
13/12/2016	R186 On 04-May-17			Bond Future	8.99	113.6810	8.9936	113.6810	0.00
13/12/2016	R186 On 04-May-17	8.91	Call	Bond Future	2273	2	2273	2	0.00
13/12/2016	R186 On 04-May-17	8.89	Call	Bond Future	2211	2	2211	2	0.00
13/12/2016	R186 On 04-May-17	8.90	Call	Bond Future	2242	2	2242	2	0.00
13/12/2016	R186 On 04-May-17	8.89	Put	Bond Future	2913	3	2913	3	0.00
13/12/2016	R186 On 04-May-17	8.90	Put	Bond Future	2876	3	2876	3	0.00
13/12/2016	R186 On 04-May-17	8.91	Put	Bond Future	2840	3	2840	3	0.00
13/12/2016	R186 On 03-August-17			Bond Future	9.03	110.6480	9.0303	110.6480	0.00
13/12/2016	R186 On 03-August-17	8.91	Call	Bond Future	2889	3	2889	3	0.00
13/12/2016	R186 On 03-August-17	8.93	Call	Bond Future	2951	3	2951	3	0.00
13/12/2016	R186 On 03-August-17	8.92	Call	Bond Future	2920	3	2920	3	0.00
13/12/2016	R186 On 03-August-17	8.91	Put	Bond Future	3689	4	3689	4	0.00
13/12/2016	R186 On 03-August-17	8.92	Put	Bond Future	3653	4	3653	4	0.00
13/12/2016	R186 On 03-August-17	8.93	Put	Bond Future	3618	4	3618	4	0.00
13/12/2016	R197 On 02-February-17			Bond Future	294.62	294.7287	294.6181	294.7287	1,246.00
13/12/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R197 On 02-February-17	302.58	Put	Bond Future	7962	8	7962	8	0.00
13/12/2016	R197 On 02-February-17	302.59	Put	Bond Future	7972	8	7972	8	0.00
13/12/2016	R197 On 02-February-17	302.57	Put	Bond Future	7952	8	7952	8	0.00
13/12/2016	R197 On 04-May-17			Bond Future	300.34	300.4518	300.3383	300.4518	0.00
13/12/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R197 On 04-May-17	308.59	Put	Bond Future	8252	8	8252	8	0.00
13/12/2016	R197 On 04-May-17	308.60	Put	Bond Future	8262	8	8262	8	0.00
13/12/2016	R197 On 04-May-17	308.58	Put	Bond Future	8242	8	8242	8	0.00
13/12/2016	R197 On 03-August-17			Bond Future	299.45	299.5701	299.4510	299.5701	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
13/12/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R197 On 03-August-17	308.05	Put	Bond Future	8599	8	8599	8	0.00
13/12/2016	R197 On 03-August-17	308.07	Put	Bond Future	8619	8	8619	8	0.00
13/12/2016	R197 On 03-August-17	308.06	Put	Bond Future	8609	8	8609	8	0.00
13/12/2016	R202 On 02-February-17			Bond Future	242.81	243.2210	242.8083	243.2210	36,523.00
13/12/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R202 On 02-February-17	251.73	Put	Bond Future	8922	9	8922	9	0.00
13/12/2016	R202 On 02-February-17	251.74	Put	Bond Future	8932	9	8932	9	0.00
13/12/2016	R202 On 02-February-17	251.72	Put	Bond Future	8912	8	8912	8	0.00
13/12/2016	R202 On 04-May-17			Bond Future	247.52	247.9438	247.5224	247.9438	0.00
13/12/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R202 On 04-May-17	256.71	Put	Bond Future	9188	9	9188	9	0.00
13/12/2016	R202 On 04-May-17	256.72	Put	Bond Future	9198	9	9198	9	0.00
13/12/2016	R202 On 04-May-17	256.73	Put	Bond Future	9208	9	9208	9	0.00
13/12/2016	R202 On 03-August-17			Bond Future	248.81	249.2465	248.8139	249.2465	0.00
13/12/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R202 On 03-August-17	258.36	Put	Bond Future	9546	9	9546	9	0.00
13/12/2016	R202 On 03-August-17	258.37	Put	Bond Future	9556	9	9556	9	0.00
13/12/2016	R202 On 03-August-17	258.35	Put	Bond Future	9536	9	9536	9	0.00
13/12/2016	R203 On 02-February-17			Bond Future	7.76	103.5880	7.7573	103.5880	27,216.00
13/12/2016	R203 On 02-February-17	7.70	Call	Bond Future	80	0	80	0	0.00
13/12/2016	R203 On 02-February-17	7.71	Call	Bond Future	82	0	82	0	0.00
13/12/2016	R203 On 02-February-17	7.72	Call	Bond Future	85	0	85	0	0.00
13/12/2016	R203 On 02-February-17	7.71	Put	Bond Future	110	0	110	0	0.00
13/12/2016	R203 On 02-February-17	7.70	Put	Bond Future	113	0	113	0	0.00
13/12/2016	R203 On 02-February-17	7.72	Put	Bond Future	107	0	107	0	0.00

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13/12/2016	R203 On 04-May-17			Bond Future	7.58	101.4201	7.5841	101.4201	0.00
13/12/2016	R203 On 04-May-17	6.91	Call	Bond Future	20	0	20	0	0.00
13/12/2016	R203 On 04-May-17	6.93	Call	Bond Future	22	0	22	0	0.00
13/12/2016	R203 On 04-May-17	6.92	Call	Bond Future	21	0	21	0	0.00
13/12/2016	R203 On 04-May-17	6.92	Put	Bond Future	253	0	253	0	0.00
13/12/2016	R203 On 04-May-17	6.93	Put	Bond Future	250	0	250	0	0.00
13/12/2016	R203 On 04-May-17	6.91	Put	Bond Future	256	0	256	0	0.00
13/12/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
13/12/2016	R203 On 03-August-17	4.87	Call	Bond Future	52	0	52	0	0.00
13/12/2016	R203 On 03-August-17	4.89	Call	Bond Future	53	0	53	0	0.00
13/12/2016	R203 On 03-August-17	4.88	Call	Bond Future	52	0	52	0	0.00
13/12/2016	R203 On 03-August-17	4.89	Put	Bond Future	29	0	29	0	0.00
13/12/2016	R203 On 03-August-17	4.88	Put	Bond Future	29	0	29	0	0.00
13/12/2016	R203 On 03-August-17	4.87	Put	Bond Future	30	0	30	0	0.00
13/12/2016	R204 On 02-February-17			Bond Future	7.96	101.1501	7.9552	101.1501	30,150.00
13/12/2016	R204 On 02-February-17	8.28	Call	Bond Future	651	1	651	1	0.00
13/12/2016	R204 On 02-February-17	8.30	Call	Bond Future	678	1	678	1	0.00
13/12/2016	R204 On 02-February-17	8.29	Call	Bond Future	665	1	665	1	0.00
13/12/2016	R204 On 02-February-17	8.28	Put	Bond Future	99	0	99	0	0.00
13/12/2016	R204 On 02-February-17	8.29	Put	Bond Future	95	0	95	0	0.00
13/12/2016	R204 On 02-February-17	8.30	Put	Bond Future	92	0	92	0	0.00
13/12/2016	R204 On 04-May-17			Bond Future	7.98	103.1082	7.9782	103.1082	0.00
13/12/2016	R204 On 04-May-17	7.90	Call	Bond Future	380	0	380	0	0.00
13/12/2016	R204 On 04-May-17	7.92	Call	Bond Future	394	0	394	0	0.00
13/12/2016	R204 On 04-May-17	7.91	Call	Bond Future	387	0	387	0	0.00
13/12/2016	R204 On 04-May-17	7.91	Put	Bond Future	489	0	489	0	0.00
13/12/2016	R204 On 04-May-17	7.92	Put	Bond Future	481	0	481	0	0.00
13/12/2016	R204 On 04-May-17	7.90	Put	Bond Future	497	0	497	0	0.00
13/12/2016	R204 On 03-August-17			Bond Future	7.96	101.1269	7.9560	101.1269	0.00
13/12/2016	R204 On 03-August-17	7.75	Call	Bond Future	383	0	383	0	0.00
13/12/2016	R204 On 03-August-17	7.76	Call	Bond Future	388	0	388	0	0.00
13/12/2016	R204 On 03-August-17	7.77	Call	Bond Future	394	0	394	0	0.00
13/12/2016	R204 On 03-August-17	7.75	Put	Bond Future	646	1	646	1	0.00
13/12/2016	R204 On 03-August-17	7.76	Put	Bond Future	639	1	639	1	0.00

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13/12/2016	R204 On 03-August-17	7.77	Put	Bond Future	632	1	632	1	0.00
13/12/2016	R207 On 02-February-17			Bond Future	8.20	98.0572	8.2033	98.0572	75,635.00
13/12/2016	R207 On 02-February-17	8.91	Call	Bond Future	1802	2	1802	2	62.00
13/12/2016	R207 On 02-February-17	9.22	Call	Bond Future	2534	3	2534	3	0.00
13/12/2016	R207 On 02-February-17	9.24	Call	Bond Future	2582	3	2582	3	0.00
13/12/2016	R207 On 02-February-17	9.23	Call	Bond Future	2558	3	2558	3	0.00
13/12/2016	R207 On 02-February-17	9.23	Put	Bond Future	8	0	8	0	0.00
13/12/2016	R207 On 02-February-17	9.24	Put	Bond Future	7	0	7	0	0.00
13/12/2016	R207 On 02-February-17	8.91	Put	Bond Future	37	0	37	0	0.00
13/12/2016	R207 On 02-February-17	9.22	Put	Bond Future	8	0	8	0	0.00
13/12/2016	R207 On 04-May-17			Bond Future	8.25	99.9555	8.2477	99.9555	0.00
13/12/2016	R207 On 04-May-17	8.20	Call	Bond Future	665	1	665	1	0.00
13/12/2016	R207 On 04-May-17	8.22	Call	Bond Future	688	1	688	1	0.00
13/12/2016	R207 On 04-May-17	8.21	Call	Bond Future	677	1	677	1	0.00
13/12/2016	R207 On 04-May-17	8.20	Put	Bond Future	776	1	776	1	0.00
13/12/2016	R207 On 04-May-17	8.22	Put	Bond Future	753	1	753	1	0.00
13/12/2016	R207 On 04-May-17	8.21	Put	Bond Future	765	1	765	1	0.00
13/12/2016	R207 On 03-August-17			Bond Future	8.27	98.3092	8.2692	98.3092	0.00
13/12/2016	R207 On 03-August-17	8.19	Call	Bond Future	812	1	812	1	51.00
13/12/2016	R207 On 03-August-17	8.40	Call	Bond Future	1050	1	1050	1	0.00
13/12/2016	R207 On 03-August-17	8.39	Call	Bond Future	1038	1	1038	1	0.00
13/12/2016	R207 On 03-August-17	8.41	Call	Bond Future	1062	1	1062	1	0.00
13/12/2016	R207 On 03-August-17	8.39	Put	Bond Future	780	1	780	1	0.00
13/12/2016	R207 On 03-August-17	8.41	Put	Bond Future	762	1	762	1	0.00
13/12/2016	R207 On 03-August-17	8.19	Put	Bond Future	982	1	982	1	0.00
13/12/2016	R207 On 03-August-17	8.40	Put	Bond Future	771	1	771	1	0.00
13/12/2016	R208 On 02-February-17			Bond Future	8.37	96.8897	8.3682	96.8897	33,611.00
13/12/2016	R208 On 02-February-17	8.64	Call	Bond Future	1208	1	1208	1	0.00
13/12/2016	R208 On 02-February-17	8.63	Call	Bond Future	1185	1	1185	1	0.00
13/12/2016	R208 On 02-February-17	8.65	Call	Bond Future	1232	1	1232	1	0.00
13/12/2016	R208 On 02-February-17	8.65	Put	Bond Future	300	0	300	0	0.00
13/12/2016	R208 On 02-February-17	8.64	Put	Bond Future	310	0	310	0	0.00
13/12/2016	R208 On 02-February-17	8.63	Put	Bond Future	319	0	319	0	0.00
13/12/2016	R208 On 04-May-17			Bond Future	8.41	95.3623	8.4076	95.3623	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
13/12/2016	R208 On 04-May-17	8.37	Call	Bond Future	977	1	977	1	0.00
13/12/2016	R208 On 04-May-17	8.39	Call	Bond Future	1009	1	1009	1	0.00
13/12/2016	R208 On 04-May-17	8.38	Call	Bond Future	993	1	993	1	0.00
13/12/2016	R208 On 04-May-17	8.37	Put	Bond Future	1096	1	1096	1	0.00
13/12/2016	R208 On 04-May-17	8.39	Put	Bond Future	1064	1	1064	1	0.00
13/12/2016	R208 On 04-May-17	8.38	Put	Bond Future	1080	1	1080	1	0.00
13/12/2016	R208 On 03-August-17			Bond Future	8.43	97.2685	8.4303	97.2685	0.00
13/12/2016	R208 On 03-August-17	8.30	Call	Bond Future	1118	1	1118	1	0.00
13/12/2016	R208 On 03-August-17	8.32	Call	Bond Future	1146	1	1146	1	0.00
13/12/2016	R208 On 03-August-17	8.31	Call	Bond Future	1132	1	1132	1	0.00
13/12/2016	R208 On 03-August-17	8.31	Put	Bond Future	1492	1	1492	1	0.00
13/12/2016	R208 On 03-August-17	8.32	Put	Bond Future	1476	1	1476	1	0.00
13/12/2016	R208 On 03-August-17	8.30	Put	Bond Future	1508	1	1508	1	0.00
13/12/2016	R209 On 02-February-17			Bond Future	9.57	73.4930	9.5677	73.4930	66,540.00
13/12/2016	R209 On 02-February-17	9.53	Call	Bond Future	1487	2	1487	2	0.00
13/12/2016	R209 On 02-February-17	9.55	Call	Bond Future	1552	2	1552	2	0.00
13/12/2016	R209 On 02-February-17	9.54	Call	Bond Future	1519	2	1519	2	0.00
13/12/2016	R209 On 02-February-17	9.53	Put	Bond Future	1742	2	1742	2	0.00
13/12/2016	R209 On 02-February-17	9.54	Put	Bond Future	1706	2	1706	2	0.00
13/12/2016	R209 On 02-February-17	9.55	Put	Bond Future	1672	2	1672	2	0.00
13/12/2016	R209 On 04-May-17			Bond Future	9.61	71.7649	9.6131	71.7649	0.00
13/12/2016	R209 On 04-May-17	9.46	Call	Bond Future	2228	2	2228	2	0.00
13/12/2016	R209 On 04-May-17	9.48	Call	Bond Future	2288	2	2288	2	0.00
13/12/2016	R209 On 04-May-17	9.47	Call	Bond Future	2258	2	2258	2	0.00
13/12/2016	R209 On 04-May-17	9.46	Put	Bond Future	3263	3	3263	3	0.00
13/12/2016	R209 On 04-May-17	9.47	Put	Bond Future	3224	3	3224	3	0.00
13/12/2016	R209 On 04-May-17	9.48	Put	Bond Future	3186	3	3186	3	0.00
13/12/2016	R209 On 03-August-17			Bond Future	9.65	73.1995	9.6523	73.1995	0.00
13/12/2016	R209 On 03-August-17	9.44	Call	Bond Future	2837	3	2837	3	0.00
13/12/2016	R209 On 03-August-17	9.43	Call	Bond Future	2808	3	2808	3	0.00
13/12/2016	R209 On 03-August-17	9.45	Call	Bond Future	2867	3	2867	3	0.00
13/12/2016	R209 On 03-August-17	9.45	Put	Bond Future	4228	4	4228	4	0.00
13/12/2016	R209 On 03-August-17	9.44	Put	Bond Future	4267	4	4267	4	0.00
13/12/2016	R209 On 03-August-17	9.43	Put	Bond Future	4306	4	4306	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
13/12/2016	R210 On 02-February-17			Bond Future	186.00	186.0730	186.0021	186.0730	1,885.00
13/12/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R210 On 02-February-17	190.84	Put	Bond Future	4838	5	4838	5	0.00
13/12/2016	R210 On 02-February-17	190.86	Put	Bond Future	4858	5	4858	5	0.00
13/12/2016	R210 On 02-February-17	190.85	Put	Bond Future	4848	5	4848	5	0.00
13/12/2016	R210 On 04-May-17			Bond Future	187.30	187.3685	187.2957	187.3685	0.00
13/12/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R210 On 04-May-17	192.31	Put	Bond Future	5014	5	5014	5	0.00
13/12/2016	R210 On 04-May-17	192.33	Put	Bond Future	5034	5	5034	5	0.00
13/12/2016	R210 On 04-May-17	192.32	Put	Bond Future	5024	5	5024	5	0.00
13/12/2016	R210 On 03-August-17			Bond Future	191.05	191.1240	191.0478	191.1240	0.00
13/12/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R210 On 03-August-17	196.29	Put	Bond Future	5242	5	5242	5	0.00
13/12/2016	R210 On 03-August-17	196.30	Put	Bond Future	5252	5	5252	5	0.00
13/12/2016	R210 On 03-August-17	196.28	Put	Bond Future	5232	5	5232	5	0.00
13/12/2016	R212 On 02-February-17			Bond Future	145.92	145.5923	145.9203	145.5923	3,380.00
13/12/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R212 On 02-February-17	149.29	Put	Bond Future	3370	4	3370	4	0.00
13/12/2016	R212 On 02-February-17	149.28	Put	Bond Future	3360	4	3360	4	0.00
13/12/2016	R212 On 02-February-17	149.27	Put	Bond Future	3350	4	3350	4	0.00
13/12/2016	R212 On 04-May-17			Bond Future	148.75	148.4197	148.7535	148.4197	0.00
13/12/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R212 On 04-May-17	152.24	Put	Bond Future	3486	4	3486	4	0.00
13/12/2016	R212 On 04-May-17	152.25	Put	Bond Future	3496	4	3496	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
13/12/2016	R212 On 04-May-17	152.23	Put	Bond Future	3476	4	3476	4	0.00
13/12/2016	R212 On 03-August-17			Bond Future	149.70	149.3628	149.7017	149.3628	0.00
13/12/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
13/12/2016	R212 On 03-August-17	153.34	Put	Bond Future	3638	4	3638	4	0.00
13/12/2016	R212 On 03-August-17	153.35	Put	Bond Future	3648	4	3648	4	0.00
13/12/2016	R212 On 03-August-17	153.36	Put	Bond Future	3658	4	3658	4	0.00
13/12/2016	R213 On 02-February-17			Bond Future	9.38	84.8619	9.3799	84.8619	50,655.00
13/12/2016	R213 On 02-February-17	9.40	Call	Bond Future	1644	2	1644	2	0.00
13/12/2016	R213 On 02-February-17	9.42	Call	Bond Future	1714	2	1714	2	0.00
13/12/2016	R213 On 02-February-17	9.41	Call	Bond Future	1679	2	1679	2	0.00
13/12/2016	R213 On 02-February-17	9.41	Put	Bond Future	1478	1	1478	1	0.00
13/12/2016	R213 On 02-February-17	9.42	Put	Bond Future	1446	1	1446	1	0.00
13/12/2016	R213 On 02-February-17	9.40	Put	Bond Future	1510	1	1510	1	0.00
13/12/2016	R213 On 04-May-17			Bond Future	9.43	82.9528	9.4251	82.9528	0.00
13/12/2016	R213 On 04-May-17	9.35	Call	Bond Future	2373	2	2373	2	0.00
13/12/2016	R213 On 04-May-17	9.36	Call	Bond Future	2404	2	2404	2	0.00
13/12/2016	R213 On 04-May-17	9.37	Call	Bond Future	2436	3	2436	3	0.00
13/12/2016	R213 On 04-May-17	9.36	Put	Bond Future	2837	3	2837	3	0.00
13/12/2016	R213 On 04-May-17	9.37	Put	Bond Future	2802	3	2802	3	0.00
13/12/2016	R213 On 04-May-17	9.35	Put	Bond Future	2873	3	2873	3	0.00
13/12/2016	R213 On 03-August-17			Bond Future	9.46	84.6109	9.4637	84.6109	0.00
13/12/2016	R213 On 03-August-17	9.33	Call	Bond Future	2969	3	2969	3	0.00
13/12/2016	R213 On 03-August-17	9.34	Call	Bond Future	3000	3	3000	3	0.00
13/12/2016	R213 On 03-August-17	9.35	Call	Bond Future	3030	3	3030	3	0.00
13/12/2016	R213 On 03-August-17	9.34	Put	Bond Future	3815	4	3815	4	0.00
13/12/2016	R213 On 03-August-17	9.35	Put	Bond Future	3780	4	3780	4	0.00
13/12/2016	R213 On 03-August-17	9.33	Put	Bond Future	3852	4	3852	4	0.00
13/12/2016	R214 On 02-February-17			Bond Future	9.63	73.9216	9.6282	73.9216	36,737.00
13/12/2016	R214 On 02-February-17	9.67	Call	Bond Future	1862	2	1862	2	0.00
13/12/2016	R214 On 02-February-17	9.66	Call	Bond Future	1825	2	1825	2	0.00
13/12/2016	R214 On 02-February-17	9.68	Call	Bond Future	1899	2	1899	2	0.00
13/12/2016	R214 On 02-February-17	9.67	Put	Bond Future	1568	2	1568	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
13/12/2016	R214 On 02-February-17	9.66	Put	Bond Future	1601	2	1601	2	0.00
13/12/2016	R214 On 02-February-17	9.68	Put	Bond Future	1535	1	1535	1	0.00
13/12/2016	R214 On 04-May-17			Bond Future	9.67	72.0544	9.6714	72.0544	0.00
13/12/2016	R214 On 04-May-17	9.56	Call	Bond Future	2469	3	2469	3	0.00
13/12/2016	R214 On 04-May-17	9.58	Call	Bond Future	2534	3	2534	3	0.00
13/12/2016	R214 On 04-May-17	9.57	Call	Bond Future	2501	3	2501	3	0.00
13/12/2016	R214 On 04-May-17	9.56	Put	Bond Future	3257	3	3257	3	0.00
13/12/2016	R214 On 04-May-17	9.57	Put	Bond Future	3217	3	3217	3	0.00
13/12/2016	R214 On 04-May-17	9.58	Put	Bond Future	3179	3	3179	3	0.00
13/12/2016	R214 On 03-August-17			Bond Future	9.71	73.4947	9.7091	73.4947	0.00
13/12/2016	R214 On 03-August-17	9.51	Call	Bond Future	3042	3	3042	3	0.00
13/12/2016	R214 On 03-August-17	9.52	Call	Bond Future	3073	3	3073	3	0.00
13/12/2016	R214 On 03-August-17	9.53	Call	Bond Future	3104	3	3104	3	0.00
13/12/2016	R214 On 03-August-17	9.52	Put	Bond Future	4408	4	4408	4	0.00
13/12/2016	R214 On 03-August-17	9.53	Put	Bond Future	4368	4	4368	4	0.00
13/12/2016	R214 On 03-August-17	9.51	Put	Bond Future	4449	4	4449	4	0.00
13/12/2016	R248 On 02-February-17			Bond Future	9.68	94.9759	9.6841	94.9759	68,138.00
13/12/2016	R248 On 02-February-17	9.76	Call	Bond Future	2606	3	2606	3	0.00
13/12/2016	R248 On 02-February-17	9.78	Call	Bond Future	2705	3	2705	3	0.00
13/12/2016	R248 On 02-February-17	9.77	Call	Bond Future	2655	3	2655	3	0.00
13/12/2016	R248 On 02-February-17	9.77	Put	Bond Future	1889	2	1889	2	0.00
13/12/2016	R248 On 02-February-17	9.76	Put	Bond Future	1929	2	1929	2	0.00
13/12/2016	R248 On 02-February-17	9.78	Put	Bond Future	1850	2	1850	2	0.00
13/12/2016	R248 On 04-May-17			Bond Future	9.73	92.3745	9.7291	92.3745	0.00
13/12/2016	R248 On 04-May-17	9.67	Call	Bond Future	3524	4	3524	4	0.00
13/12/2016	R248 On 04-May-17	9.66	Call	Bond Future	3482	4	3482	4	0.00
13/12/2016	R248 On 04-May-17	9.65	Call	Bond Future	3440	4	3440	4	0.00
13/12/2016	R248 On 04-May-17	9.66	Put	Bond Future	4101	4	4101	4	0.00
13/12/2016	R248 On 04-May-17	9.65	Put	Bond Future	4149	4	4149	4	0.00
13/12/2016	R248 On 04-May-17	9.67	Put	Bond Future	4053	4	4053	4	0.00
13/12/2016	R248 On 03-August-17			Bond Future	9.77	94.2209	9.7685	94.2209	0.00
13/12/2016	R248 On 03-August-17	9.57	Call	Bond Future	4069	4	4069	4	0.00
13/12/2016	R248 On 03-August-17	9.58	Call	Bond Future	4109	4	4109	4	0.00
13/12/2016	R248 On 03-August-17	9.56	Call	Bond Future	4030	4	4030	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
13/12/2016	R248 On 03-August-17	9.57	Put	Bond Future	5854	6	5854	6	0.00
13/12/2016	R248 On 03-August-17	9.58	Put	Bond Future	5802	6	5802	6	0.00
13/12/2016	R248 On 03-August-17	9.56	Put	Bond Future	5906	6	5906	6	0.00