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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
15/12/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	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
15/12/2016	2025 On 02-February-17			Bond Future	127.22	127.2340	127.2217	127.2340	3,231.00
15/12/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2025 On 02-February-17	129.99	Put	Bond Future	2768	3	2768	3	0.00
15/12/2016	2025 On 02-February-17	130.00	Put	Bond Future	2778	3	2778	3	0.00
15/12/2016	2025 On 02-February-17	130.01	Put	Bond Future	2788	3	2788	3	0.00
15/12/2016	2025 On 04-May-17			Bond Future	129.69	129.7033	129.6905	129.7033	0.00
15/12/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2025 On 04-May-17	132.57	Put	Bond Future	2880	3	2880	3	0.00
15/12/2016	2025 On 04-May-17	132.58	Put	Bond Future	2890	3	2890	3	0.00
15/12/2016	2025 On 04-May-17	132.56	Put	Bond Future	2870	3	2870	3	0.00
15/12/2016	2025 On 03-August-17			Bond Future	130.95	130.9684	130.9532	130.9684	0.00
15/12/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2025 On 03-August-17	133.96	Put	Bond Future	3007	3	3007	3	0.00
15/12/2016	2025 On 03-August-17	133.97	Put	Bond Future	3017	3	3017	3	0.00
15/12/2016	2025 On 03-August-17	133.98	Put	Bond Future	3027	3	3027	3	0.00
15/12/2016	2030 On 02-February-17			Bond Future	9.46	90.0614	9.4600	90.0614	35,481.00
15/12/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2030 On 02-February-17	9.30	Put	Bond Future	1101	0	1101	0	0.00
15/12/2016	2030 On 02-February-17	9.31	Put	Bond Future	1032	0	1032	0	0.00
15/12/2016	2030 On 02-February-17	9.29	Put	Bond Future	1170	0	1170	0	0.00
15/12/2016	2030 On 04-May-17			Bond Future	9.52	91.8040	9.5151	91.8040	0.00
15/12/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2030 On 04-May-17	9.33	Put	Bond Future	1257	1	1257	1	0.00
15/12/2016	2030 On 04-May-17	9.32	Put	Bond Future	1326	1	1326	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
15/12/2016	2030 On 04-May-17	9.34	Put	Bond Future	1189	0	1189	0	0.00
15/12/2016	2030 On 03-August-17			Bond Future	9.56	89.6311	9.5650	89.6311	0.00
15/12/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2030 On 03-August-17	9.34	Put	Bond Future	1508	1	1508	1	0.00
15/12/2016	2030 On 03-August-17	9.33	Put	Bond Future	1576	1	1576	1	0.00
15/12/2016	2030 On 03-August-17	9.35	Put	Bond Future	1441	1	1441	1	0.00
15/12/2016	2032 On 02-February-17			Bond Future	9.61	92.9180	9.6117	92.9180	19,889.00
15/12/2016	2032 On 02-February-17	9.51	Call	Bond Future	1367	2	1367	2	0.00
15/12/2016	2032 On 02-February-17	9.53	Call	Bond Future	1432	2	1432	2	0.00
15/12/2016	2032 On 02-February-17	9.52	Call	Bond Future	1400	2	1400	2	0.00
15/12/2016	2032 On 02-February-17	9.52	Put	Bond Future	2070	2	2070	2	0.00
15/12/2016	2032 On 02-February-17	9.53	Put	Bond Future	2029	2	2029	2	0.00
15/12/2016	2032 On 02-February-17	9.51	Put	Bond Future	2111	2	2111	2	0.00
15/12/2016	2032 On 04-May-17			Bond Future	9.67	90.5565	9.6663	90.5565	0.00
15/12/2016	2032 On 04-May-17	9.46	Call	Bond Future	2214	3	2214	3	0.00
15/12/2016	2032 On 04-May-17	9.45	Call	Bond Future	2184	3	2184	3	0.00
15/12/2016	2032 On 04-May-17	9.44	Call	Bond Future	2153	3	2153	3	0.00
15/12/2016	2032 On 04-May-17	9.45	Put	Bond Future	3756	3	3756	3	0.00
15/12/2016	2032 On 04-May-17	9.44	Put	Bond Future	3799	3	3799	3	0.00
15/12/2016	2032 On 04-May-17	9.46	Put	Bond Future	3712	3	3712	3	0.00
15/12/2016	2032 On 03-August-17			Bond Future	9.71	92.3660	9.7141	92.3660	0.00
15/12/2016	2032 On 03-August-17	9.43	Call	Bond Future	2826	3	2826	3	0.00
15/12/2016	2032 On 03-August-17	9.45	Call	Bond Future	2886	3	2886	3	0.00
15/12/2016	2032 On 03-August-17	9.44	Call	Bond Future	2856	3	2856	3	0.00
15/12/2016	2032 On 03-August-17	9.45	Put	Bond Future	4788	4	4788	4	0.00
15/12/2016	2032 On 03-August-17	9.43	Put	Bond Future	4874	4	4874	4	0.00
15/12/2016	2032 On 03-August-17	9.44	Put	Bond Future	4830	4	4830	4	0.00
15/12/2016	2033 On 02-February-17			Bond Future	105.90	105.9091	105.8993	105.9091	5,474.00
15/12/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2033 On 02-February-17	109.71	Put	Bond Future	3811	4	3811	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
15/12/2016	2033 On 02-February-17	109.72	Put	Bond Future	3821	4	3821	4	0.00
15/12/2016	2033 On 02-February-17	109.70	Put	Bond Future	3801	4	3801	4	0.00
15/12/2016	2033 On 04-May-17			Bond Future	106.91	106.9247	106.9144	106.9247	0.00
15/12/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2033 On 04-May-17	110.84	Put	Bond Future	3926	4	3926	4	0.00
15/12/2016	2033 On 04-May-17	110.85	Put	Bond Future	3936	4	3936	4	0.00
15/12/2016	2033 On 04-May-17	110.83	Put	Bond Future	3916	4	3916	4	0.00
15/12/2016	2033 On 03-August-17			Bond Future	109.05	109.0669	109.0546	109.0669	0.00
15/12/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2033 On 03-August-17	113.12	Put	Bond Future	4065	4	4065	4	0.00
15/12/2016	2033 On 03-August-17	113.13	Put	Bond Future	4075	4	4075	4	0.00
15/12/2016	2033 On 03-August-17	113.14	Put	Bond Future	4085	4	4085	4	0.00
15/12/2016	2037 On 02-February-17			Bond Future	9.74	89.8194	9.7448	89.8194	45,256.00
15/12/2016	2037 On 02-February-17	9.66	Call	Bond Future	1610	2	1610	2	0.00
15/12/2016	2037 On 02-February-17	9.68	Call	Bond Future	1682	2	1682	2	0.00
15/12/2016	2037 On 02-February-17	9.67	Call	Bond Future	1646	2	1646	2	0.00
15/12/2016	2037 On 02-February-17	9.66	Put	Bond Future	2290	2	2290	2	0.00
15/12/2016	2037 On 02-February-17	9.67	Put	Bond Future	2246	2	2246	2	0.00
15/12/2016	2037 On 02-February-17	9.68	Put	Bond Future	2201	2	2201	2	0.00
15/12/2016	2037 On 04-May-17			Bond Future	9.80	91.5573	9.7996	91.5573	0.00
15/12/2016	2037 On 04-May-17	9.59	Call	Bond Future	2512	3	2512	3	0.00
15/12/2016	2037 On 04-May-17	9.58	Call	Bond Future	2478	3	2478	3	0.00
15/12/2016	2037 On 04-May-17	9.60	Call	Bond Future	2546	3	2546	3	0.00
15/12/2016	2037 On 04-May-17	9.58	Put	Bond Future	4238	4	4238	4	0.00
15/12/2016	2037 On 04-May-17	9.60	Put	Bond Future	4143	4	4143	4	0.00
15/12/2016	2037 On 04-May-17	9.59	Put	Bond Future	4190	4	4190	4	0.00
15/12/2016	2037 On 03-August-17			Bond Future	9.85	89.1290	9.8499	89.1290	0.00
15/12/2016	2037 On 03-August-17	9.58	Call	Bond Future	3274	4	3274	4	0.00
15/12/2016	2037 On 03-August-17	9.57	Call	Bond Future	3241	3	3241	3	0.00
15/12/2016	2037 On 03-August-17	9.56	Call	Bond Future	3208	3	3208	3	0.00

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15/12/2016	2037 On 03-August-17	9.56	Put	Bond Future	5517	5	5517	5	0.00
15/12/2016	2037 On 03-August-17	9.57	Put	Bond Future	5469	5	5469	5	0.00
15/12/2016	2037 On 03-August-17	9.58	Put	Bond Future	5421	5	5421	5	0.00
15/12/2016	2038 On 02-February-17			Bond Future	130.75	130.7623	130.7499	130.7623	22,790.00
15/12/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2038 On 02-February-17	137.05	Put	Bond Future	6300	6	6300	6	0.00
15/12/2016	2038 On 02-February-17	137.06	Put	Bond Future	6310	6	6310	6	0.00
15/12/2016	2038 On 02-February-17	137.07	Put	Bond Future	6320	6	6320	6	0.00
15/12/2016	2038 On 04-May-17			Bond Future	133.29	133.3000	133.2871	133.3000	0.00
15/12/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2038 On 04-May-17	139.78	Put	Bond Future	6493	6	6493	6	0.00
15/12/2016	2038 On 04-May-17	139.79	Put	Bond Future	6503	6	6503	6	0.00
15/12/2016	2038 On 04-May-17	139.77	Put	Bond Future	6483	6	6483	6	0.00
15/12/2016	2038 On 03-August-17			Bond Future	134.46	134.4705	134.4551	134.4705	0.00
15/12/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2038 On 03-August-17	141.17	Put	Bond Future	6715	7	6715	7	0.00
15/12/2016	2038 On 03-August-17	141.16	Put	Bond Future	6705	7	6705	7	0.00
15/12/2016	2038 On 03-August-17	141.18	Put	Bond Future	6725	7	6725	7	0.00
15/12/2016	2040 On 02-February-17			Bond Future	9.75	93.8263	9.7541	93.8263	8,238.00
15/12/2016	2040 On 02-February-17	9.58	Call	Bond Future	1441	2	1441	2	0.00
15/12/2016	2040 On 02-February-17	9.60	Call	Bond Future	1510	2	1510	2	0.00
15/12/2016	2040 On 02-February-17	9.59	Call	Bond Future	1475	2	1475	2	0.00
15/12/2016	2040 On 02-February-17	9.58	Put	Bond Future	2956	3	2956	3	0.00
15/12/2016	2040 On 02-February-17	9.60	Put	Bond Future	2849	3	2849	3	0.00
15/12/2016	2040 On 02-February-17	9.59	Put	Bond Future	2902	3	2902	3	0.00
15/12/2016	2040 On 04-May-17			Bond Future	9.81	95.6417	9.8075	95.6417	0.00
15/12/2016	2040 On 04-May-17	9.64	Call	Bond Future	2910	3	2910	3	0.00
15/12/2016	2040 On 04-May-17	9.63	Call	Bond Future	2873	3	2873	3	0.00

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15/12/2016	2040 On 04-May-17	9.62	Call	Bond Future	2836	3	2836	3	0.00
15/12/2016	2040 On 04-May-17	9.63	Put	Bond Future	4402	4	4402	4	0.00
15/12/2016	2040 On 04-May-17	9.62	Put	Bond Future	4452	4	4452	4	0.00
15/12/2016	2040 On 04-May-17	9.64	Put	Bond Future	4352	4	4352	4	0.00
15/12/2016	2040 On 03-August-17			Bond Future	9.86	93.0447	9.8564	93.0447	0.00
15/12/2016	2040 On 03-August-17	9.61	Call	Bond Future	3676	4	3676	4	0.00
15/12/2016	2040 On 03-August-17	9.62	Call	Bond Future	3713	4	3713	4	0.00
15/12/2016	2040 On 03-August-17	9.63	Call	Bond Future	3750	4	3750	4	0.00
15/12/2016	2040 On 03-August-17	9.62	Put	Bond Future	5738	5	5738	5	0.00
15/12/2016	2040 On 03-August-17	9.63	Put	Bond Future	5688	5	5688	5	0.00
15/12/2016	2040 On 03-August-17	9.61	Put	Bond Future	5788	6	5788	6	0.00
15/12/2016	2044 On 02-February-17			Bond Future	9.75	91.1527	9.7478	91.1527	20,651.00
15/12/2016	2044 On 02-February-17	9.77	Call	Bond Future	2240	2	2240	2	0.00
15/12/2016	2044 On 02-February-17	9.76	Call	Bond Future	2196	2	2196	2	0.00
15/12/2016	2044 On 02-February-17	9.78	Call	Bond Future	2285	3	2285	3	0.00
15/12/2016	2044 On 02-February-17	9.78	Put	Bond Future	2006	2	2006	2	0.00
15/12/2016	2044 On 02-February-17	9.77	Put	Bond Future	2048	2	2048	2	0.00
15/12/2016	2044 On 02-February-17	9.76	Put	Bond Future	2090	2	2090	2	0.00
15/12/2016	2044 On 04-May-17			Bond Future	9.80	92.9164	9.7988	92.9164	0.00
15/12/2016	2044 On 04-May-17	9.67	Call	Bond Future	3111	3	3111	3	0.00
15/12/2016	2044 On 04-May-17	9.68	Call	Bond Future	3150	3	3150	3	0.00
15/12/2016	2044 On 04-May-17	9.66	Call	Bond Future	3072	3	3072	3	0.00
15/12/2016	2044 On 04-May-17	9.67	Put	Bond Future	4233	4	4233	4	0.00
15/12/2016	2044 On 04-May-17	9.68	Put	Bond Future	4184	4	4184	4	0.00
15/12/2016	2044 On 04-May-17	9.66	Put	Bond Future	4282	4	4282	4	0.00
15/12/2016	2044 On 03-August-17			Bond Future	9.85	90.3900	9.8455	90.3900	0.00
15/12/2016	2044 On 03-August-17	9.64	Call	Bond Future	3896	4	3896	4	0.00
15/12/2016	2044 On 03-August-17	9.62	Call	Bond Future	3820	4	3820	4	0.00
15/12/2016	2044 On 03-August-17	9.63	Call	Bond Future	3858	4	3858	4	0.00
15/12/2016	2044 On 03-August-17	9.62	Put	Bond Future	5782	6	5782	6	0.00
15/12/2016	2044 On 03-August-17	9.63	Put	Bond Future	5731	5	5731	5	0.00
15/12/2016	2044 On 03-August-17	9.64	Put	Bond Future	5680	5	5680	5	0.00
15/12/2016	2046 On 02-February-17			Bond Future	130.92	130.9368	130.9246	130.9368	18,408.00
15/12/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00

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15/12/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2046 On 02-February-17	137.14	Put	Bond Future	6215	6	6215	6	0.00
15/12/2016	2046 On 02-February-17	137.15	Put	Bond Future	6225	6	6225	6	0.00
15/12/2016	2046 On 02-February-17	137.13	Put	Bond Future	6205	6	6205	6	0.00
15/12/2016	2046 On 04-May-17			Bond Future	131.94	131.9491	131.9362	131.9491	0.00
15/12/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2046 On 04-May-17	138.33	Put	Bond Future	6394	6	6394	6	0.00
15/12/2016	2046 On 04-May-17	138.34	Put	Bond Future	6404	6	6404	6	0.00
15/12/2016	2046 On 04-May-17	138.32	Put	Bond Future	6384	6	6384	6	0.00
15/12/2016	2046 On 03-August-17			Bond Future	134.58	134.5927	134.5776	134.5927	0.00
15/12/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2046 On 03-August-17	141.19	Put	Bond Future	6612	7	6612	7	0.00
15/12/2016	2046 On 03-August-17	141.17	Put	Bond Future	6592	7	6592	7	0.00
15/12/2016	2046 On 03-August-17	141.18	Put	Bond Future	6602	7	6602	7	0.00
15/12/2016	2050 On 02-February-17			Bond Future	139.38	139.3948	139.3798	139.3948	24,832.00
15/12/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2050 On 02-February-17	144.97	Put	Bond Future	5590	6	5590	6	0.00
15/12/2016	2050 On 02-February-17	144.98	Put	Bond Future	5600	6	5600	6	0.00
15/12/2016	2050 On 02-February-17	144.96	Put	Bond Future	5580	6	5580	6	0.00
15/12/2016	2050 On 04-May-17			Bond Future	142.08	142.0999	142.0845	142.0999	0.00
15/12/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2050 On 04-May-17	147.84	Put	Bond Future	5755	6	5755	6	0.00
15/12/2016	2050 On 04-May-17	147.85	Put	Bond Future	5765	6	5765	6	0.00
15/12/2016	2050 On 04-May-17	147.83	Put	Bond Future	5745	6	5745	6	0.00
15/12/2016	2050 On 03-August-17			Bond Future	143.27	143.2842	143.2661	143.2842	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
15/12/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
15/12/2016	2050 On 03-August-17	149.22	Put	Bond Future	5954	6	5954	6	0.00
15/12/2016	2050 On 03-August-17	149.24	Put	Bond Future	5974	6	5974	6	0.00
15/12/2016	2050 On 03-August-17	149.23	Put	Bond Future	5964	6	5964	6	0.00
15/12/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	AL37 On 02-February-17			Index Future	509.74	511.1380	509.7360	511.1380	7.00
15/12/2016	AL37 On 04-May-17			Index Future	519.60	521.0270	519.5960	521.0270	0.00
15/12/2016	AL37 On 03-August-17			Index Future	529.97	531.4350	529.9670	531.4350	0.00
15/12/2016	AL7T On 02-February-17			Index Future	587.16	590.8860	587.1640	590.8860	2.00
15/12/2016	AL7T On 04-May-17			Index Future	598.52	602.3180	598.5230	602.3180	0.00
15/12/2016	AL7T On 03-August-17			Index Future	610.47	614.3500	610.4700	614.3500	0.00
15/12/2016	ALBI On 02-February-17			Index Future	533.17	536.0090	533.1700	536.0090	746.00
15/12/2016	ALBI On 04-May-17			Index Future	543.48	546.3790	543.4840	546.3790	0.00
15/12/2016	ALBI On 03-August-17			Index Future	554.33	557.2940	554.3320	557.2940	0.00
15/12/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	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
15/12/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/12/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2016	EL28 On 02-February-17			Bond Future	128.03	128.0392	128.0295	128.0392	0.00
15/12/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
15/12/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
15/12/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
15/12/2016	EL28 On 02-February-17	135.10	Put	Bond Future	7071	7	7071	7	0.00
15/12/2016	EL28 On 02-February-17	135.11	Put	Bond Future	7081	7	7081	7	0.00
15/12/2016	EL28 On 02-February-17	135.12	Put	Bond Future	7091	7	7091	7	0.00
15/12/2016	EL28 On 04-May-17			Bond Future	128.83	128.8409	128.8308	128.8409	0.00
15/12/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
15/12/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
15/12/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
15/12/2016	EL28 On 04-May-17	137.90	Put	Bond Future	9069	9	9069	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
15/12/2016	EL28 On 04-May-17	137.91	Put	Bond Future	9079	9	9079	9	0.00
15/12/2016	EL28 On 04-May-17	137.92	Put	Bond Future	9089	9	9089	9	0.00
15/12/2016	EL28 On 03-August-17			Bond Future	131.41	131.4224	131.4099	131.4224	0.00
15/12/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
15/12/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
15/12/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
15/12/2016	EL28 On 03-August-17	135.17	Put	Bond Future	3760	4	3760	4	0.00
15/12/2016	EL28 On 03-August-17	135.16	Put	Bond Future	3750	4	3750	4	0.00
15/12/2016	EL28 On 03-August-17	135.18	Put	Bond Future	3770	4	3770	4	0.00
15/12/2016	ES33 On 02-February-17			Bond Future	10.65	79.1152	10.6484	79.1152	8,849.00
15/12/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
15/12/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
15/12/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
15/12/2016	ES33 On 02-February-17	10.60	Put	Bond Future	304	0	304	0	0.00
15/12/2016	ES33 On 02-February-17	10.59	Put	Bond Future	367	0	367	0	0.00
15/12/2016	ES33 On 02-February-17	10.61	Put	Bond Future	241	0	241	0	0.00
15/12/2016	ES33 On 04-May-17			Bond Future	10.73	76.8520	10.7323	76.8520	0.00
15/12/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
15/12/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
15/12/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
15/12/2016	ES33 On 04-May-17	10.55	Put	Bond Future	1140	1	1140	1	0.00
15/12/2016	ES33 On 04-May-17	10.56	Put	Bond Future	1076	1	1076	1	0.00
15/12/2016	ES33 On 04-May-17	10.54	Put	Bond Future	1203	1	1203	1	0.00
15/12/2016	ES33 On 03-August-17			Bond Future	10.81	78.3876	10.8099	78.3876	0.00
15/12/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
15/12/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
15/12/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
15/12/2016	ES33 On 03-August-17	10.53	Put	Bond Future	1737	1	1737	1	0.00
15/12/2016	ES33 On 03-August-17	10.55	Put	Bond Future	1611	1	1611	1	0.00
15/12/2016	ES33 On 03-August-17	10.54	Put	Bond Future	1674	1	1674	1	0.00
15/12/2016	ES42 On 02-February-17			Bond Future	10.78	83.2377	10.7755	83.2377	8,777.00
15/12/2016	ES42 On 04-May-17			Bond Future	10.86	80.5854	10.8590	80.5854	0.00
15/12/2016	ES42 On 03-August-17			Bond Future	10.94	82.1958	10.9352	82.1958	0.00
15/12/2016	GOVI On 02-February-17			GOVI	531.08	533.9080	531.0770	533.9080	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
15/12/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	1	0	1	0.00
15/12/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	1	0	1	0.00
15/12/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	1	0	1	0.00
15/12/2016	GOVI On 02-February-17	533.33	Put	GOVI	22530	0	22530	0	0.00
15/12/2016	GOVI On 02-February-17	533.34	Put	GOVI	22630	0	22630	0	0.00
15/12/2016	GOVI On 02-February-17	533.32	Put	GOVI	22430	0	22430	0	0.00
15/12/2016	GOVI On 04-May-17			GOVI	541.35	544.2370	541.3510	544.2370	0.00
15/12/2016	GOVI On 04-May-17	262.20	Call	GOVI	2791510	282	2791510	282	0.00
15/12/2016	GOVI On 04-May-17	262.19	Call	GOVI	2791610	282	2791610	282	0.00
15/12/2016	GOVI On 04-May-17	262.18	Call	GOVI	2791710	282	2791710	282	0.00
15/12/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
15/12/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
15/12/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
15/12/2016	GOVI On 03-August-17			GOVI	552.16	555.1090	552.1560	555.1090	0.00
15/12/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
15/12/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
15/12/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
15/12/2016	GOVI On 03-August-17	561.11	Put	GOVI	89540	6	89540	6	0.00
15/12/2016	GOVI On 03-August-17	561.09	Put	GOVI	89340	6	89340	6	0.00
15/12/2016	GOVI On 03-August-17	561.10	Put	GOVI	89440	6	89440	6	0.00
15/12/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/12/2016	IGOV On 02-February-17			Index Future	247.30	247.3190	247.2960	247.3190	1,030.00
15/12/2016	IGOV On 04-May-17			Index Future	252.10	252.1190	252.0950	252.1190	0.00
15/12/2016	IGOV On 03-August-17			Index Future	257.14	257.1700	257.1420	257.1700	0.00
15/12/2016	ILBI On 02-February-17			Index Future	671.78	671.8310	671.7760	671.8310	157.00
15/12/2016	ILBI On 04-May-17			Index Future	684.81	684.8660	684.8090	684.8660	0.00
15/12/2016	ILBI On 03-August-17			Index Future	698.29	698.3480	698.2900	698.3480	0.00
15/12/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
15/12/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0067	100.0062	100.0067	0.00
15/12/2016	IS01 On 15-June-17			Interest Rate Swap	99.63	99.6205	99.6265	99.6205	0.00
15/12/2016	IS01 On 21-September-17			Interest Rate Swap	99.68	99.6625	99.6837	99.6625	0.00
15/12/2016	IS01 On 21-December-17			Interest Rate Swap	99.97	99.9282	99.9685	99.9282	0.00
15/12/2016	IS01 On 15-March-18			Interest Rate Swap	100.02	99.9534	100.0150	99.9534	0.00
15/12/2016	IS02 On 18-December-17			Interest Rate Swap	99.99	99.9505	99.9902	99.9505	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
15/12/2016	IS02 On 16-March-18			Interest Rate Swap	99.31	99.2436	99.3050	99.2436	0.00
15/12/2016	IS02 On 15-June-18			Interest Rate Swap	99.00	98.9207	99.0032	98.9207	0.00
15/12/2016	IS02 On 21-September-18			Interest Rate Swap	99.12	99.0077	99.1163	99.0077	0.00
15/12/2016	IS02 On 21-December-18			Interest Rate Swap	99.66	99.5200	99.6600	99.5200	0.00
15/12/2016	IS02 On 15-March-19			Interest Rate Swap	100.20	100.0361	100.1996	100.0361	0.00
15/12/2016	IS05 On 17-December-20			Interest Rate Swap	98.44	98.0786	98.4370	98.0786	0.00
15/12/2016	IS05 On 16-March-21			Interest Rate Swap	97.83	97.4413	97.8346	97.4413	0.00
15/12/2016	IS05 On 15-June-21			Interest Rate Swap	97.20	96.7693	97.1980	96.7693	0.00
15/12/2016	IS05 On 21-September-21			Interest Rate Swap	97.55	97.0818	97.5455	97.0818	0.00
15/12/2016	IS05 On 21-December-21			Interest Rate Swap	99.84	99.3571	99.8434	99.3571	50.00
15/12/2016	IS05 On 15-March-22			Interest Rate Swap	100.09	99.5870	100.0928	99.5870	0.00
15/12/2016	IS10 On 17-December-25			Interest Rate Swap	99.68	98.8964	99.6779	98.8964	0.00
15/12/2016	IS10 On 16-March-26			Interest Rate Swap	96.86	96.0484	96.8592	96.0484	0.00
15/12/2016	IS10 On 15-June-26			Interest Rate Swap	95.72	94.8885	95.7222	94.8885	0.00
15/12/2016	IS10 On 21-September-26			Interest Rate Swap	97.89	97.0509	97.8941	97.0509	0.00
15/12/2016	IS10 On 21-December-26			Interest Rate Swap	101.60	100.7587	101.5998	100.7587	0.00
15/12/2016	IS10 On 15-March-27			Interest Rate Swap	100.26	99.4006	100.2639	99.4006	0.00
15/12/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/12/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/12/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/12/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/12/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	10,000.00
15/12/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	0.00
15/12/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
15/12/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	1,000.00
15/12/2016	JBAF On 19-April-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
15/12/2016	JBAF On 17-May-17			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
15/12/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
15/12/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
15/12/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
15/12/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.59	92.4100	7.5900	92.4100	0.00
15/12/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.62	92.3800	7.6200	92.3800	0.00
15/12/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
15/12/2016	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
15/12/2016	R023 On 02-February-17			Bond Future	8.77	99.0545	8.7679	99.0545	19,260.00
15/12/2016	R023 On 02-February-17	8.86	Call	Bond Future	1177	1	1177	1	0.00
15/12/2016	R023 On 02-February-17	8.85	Call	Bond Future	1151	1	1151	1	0.00
15/12/2016	R023 On 02-February-17	8.84	Call	Bond Future	1126	1	1126	1	0.00
15/12/2016	R023 On 02-February-17	8.85	Put	Bond Future	784	1	784	1	0.00
15/12/2016	R023 On 02-February-17	8.84	Put	Bond Future	803	1	803	1	0.00
15/12/2016	R023 On 02-February-17	8.86	Put	Bond Future	765	1	765	1	0.00
15/12/2016	R023 On 04-May-17			Bond Future	8.82	97.0383	8.8161	97.0383	0.00
15/12/2016	R023 On 04-May-17	8.59	Call	Bond Future	1133	1	1133	1	0.00
15/12/2016	R023 On 04-May-17	8.61	Call	Bond Future	1169	1	1169	1	0.00
15/12/2016	R023 On 04-May-17	8.60	Call	Bond Future	1151	1	1151	1	0.00
15/12/2016	R023 On 04-May-17	8.59	Put	Bond Future	2121	2	2121	2	0.00
15/12/2016	R023 On 04-May-17	8.61	Put	Bond Future	2069	2	2069	2	0.00
15/12/2016	R023 On 04-May-17	8.60	Put	Bond Future	2094	2	2094	2	0.00
15/12/2016	R023 On 03-August-17			Bond Future	8.85	98.9771	8.8530	98.9771	0.00
15/12/2016	R023 On 03-August-17	8.58	Call	Bond Future	1463	2	1463	2	0.00
15/12/2016	R023 On 03-August-17	8.60	Call	Bond Future	1498	2	1498	2	0.00
15/12/2016	R023 On 03-August-17	8.59	Call	Bond Future	1481	2	1481	2	0.00
15/12/2016	R023 On 03-August-17	8.58	Put	Bond Future	2615	2	2615	2	0.00
15/12/2016	R023 On 03-August-17	8.59	Put	Bond Future	2591	2	2591	2	0.00
15/12/2016	R023 On 03-August-17	8.60	Put	Bond Future	2566	2	2566	2	0.00
15/12/2016	R035 On 02-February-17			Bond Future	9.69	97.5724	9.6923	97.5724	7,194.00
15/12/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R035 On 02-February-17	9.51	Put	Bond Future	1477	1	1477	1	0.00
15/12/2016	R035 On 02-February-17	9.52	Put	Bond Future	1395	1	1395	1	0.00
15/12/2016	R035 On 02-February-17	9.50	Put	Bond Future	1559	1	1559	1	0.00
15/12/2016	R035 On 04-May-17			Bond Future	9.74	94.9567	9.7446	94.9567	0.00
15/12/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R035 On 04-May-17	9.53	Put	Bond Future	1721	1	1721	1	0.00
15/12/2016	R035 On 04-May-17	9.54	Put	Bond Future	1640	1	1640	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
15/12/2016	R035 On 04-May-17	9.55	Put	Bond Future	1559	1	1559	1	0.00
15/12/2016	R035 On 03-August-17			Bond Future	9.79	96.8540	9.7908	96.8540	0.00
15/12/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R035 On 03-August-17	9.52	Put	Bond Future	2156	2	2156	2	0.00
15/12/2016	R035 On 03-August-17	9.50	Put	Bond Future	2319	2	2319	2	0.00
15/12/2016	R035 On 03-August-17	9.51	Put	Bond Future	2237	2	2237	2	0.00
15/12/2016	R186 On 02-February-17			Bond Future	9.05	111.4342	9.0490	111.4342	114,116.00
15/12/2016	R186 On 02-February-17	9.50	Call	Bond Future	3490	4	3490	4	0.00
15/12/2016	R186 On 02-February-17	8.87	Call	Bond Future	960	1	960	1	0.00
15/12/2016	R186 On 02-February-17	9.40	Call	Bond Future	2983	4	2983	4	0.00
15/12/2016	R186 On 02-February-17	8.37	Call	Bond Future	179	0	179	0	500.00
15/12/2016	R186 On 02-February-17	8.79	Call	Bond Future	768	1	768	1	0.00
15/12/2016	R186 On 02-February-17	8.95	Call	Bond Future	1182	2	1182	2	0.00
15/12/2016	R186 On 02-February-17	9.02	Call	Bond Future	1401	2	1401	2	0.00
15/12/2016	R186 On 02-February-17	8.00	Call	Bond Future	31	0	31	0	7,000.00
15/12/2016	R186 On 02-February-17	8.60	Call	Bond Future	423	1	423	1	7,000.00
15/12/2016	R186 On 02-February-17	8.81	Call	Bond Future	813	1	813	1	0.00
15/12/2016	R186 On 02-February-17	8.43	Call	Bond Future	228	0	228	0	750.00
15/12/2016	R186 On 02-February-17	8.80	Call	Bond Future	791	1	791	1	0.00
15/12/2016	R186 On 02-February-17	8.90	Call	Bond Future	1040	1	1040	1	0.00
15/12/2016	R186 On 02-February-17	9.10	Call	Bond Future	1682	2	1682	2	0.00
15/12/2016	R186 On 02-February-17	8.62	Call	Bond Future	453	1	453	1	500.00
15/12/2016	R186 On 02-February-17	8.79	Put	Bond Future	2559	2	2559	2	0.00
15/12/2016	R186 On 02-February-17	8.95	Put	Bond Future	1862	1	1862	1	2,546.00
15/12/2016	R186 On 02-February-17	9.02	Put	Bond Future	1600	1	1600	1	500.00
15/12/2016	R186 On 02-February-17	8.37	Put	Bond Future	4959	4	4959	4	0.00
15/12/2016	R186 On 02-February-17	8.60	Put	Bond Future	3553	3	3553	3	0.00
15/12/2016	R186 On 02-February-17	9.40	Put	Bond Future	618	0	618	0	750.00
15/12/2016	R186 On 02-February-17	9.50	Put	Bond Future	463	0	463	0	13,500.00
15/12/2016	R186 On 02-February-17	8.87	Put	Bond Future	2194	2	2194	2	500.00
15/12/2016	R186 On 02-February-17	8.62	Put	Bond Future	3441	3	3441	3	0.00
15/12/2016	R186 On 02-February-17	8.81	Put	Bond Future	2465	2	2465	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
15/12/2016	R186 On 02-February-17	9.10	Put	Bond Future	1334	1	1334	1	2,546.00
15/12/2016	R186 On 02-February-17	8.00	Put	Bond Future	7534	7	7534	7	0.00
15/12/2016	R186 On 02-February-17	8.90	Put	Bond Future	2065	2	2065	2	750.00
15/12/2016	R186 On 02-February-17	8.43	Put	Bond Future	4574	4	4574	4	0.00
15/12/2016	R186 On 02-February-17	8.80	Put	Bond Future	2512	2	2512	2	0.00
15/12/2016	R186 On 04-May-17			Bond Future	9.10	113.5900	9.0990	113.5900	0.00
15/12/2016	R186 On 04-May-17	8.91	Call	Bond Future	1931	2	1931	2	0.00
15/12/2016	R186 On 04-May-17	8.89	Call	Bond Future	1875	2	1875	2	0.00
15/12/2016	R186 On 04-May-17	8.90	Call	Bond Future	1903	2	1903	2	0.00
15/12/2016	R186 On 04-May-17	8.89	Put	Bond Future	3286	3	3286	3	0.00
15/12/2016	R186 On 04-May-17	8.90	Put	Bond Future	3246	3	3246	3	0.00
15/12/2016	R186 On 04-May-17	8.91	Put	Bond Future	3207	3	3207	3	0.00
15/12/2016	R186 On 03-August-17			Bond Future	9.14	110.5542	9.1404	110.5542	0.00
15/12/2016	R186 On 03-August-17	8.91	Call	Bond Future	2540	3	2540	3	0.00
15/12/2016	R186 On 03-August-17	8.93	Call	Bond Future	2597	3	2597	3	0.00
15/12/2016	R186 On 03-August-17	8.92	Call	Bond Future	2568	3	2568	3	0.00
15/12/2016	R186 On 03-August-17	8.91	Put	Bond Future	4064	4	4064	4	0.00
15/12/2016	R186 On 03-August-17	8.92	Put	Bond Future	4026	4	4026	4	0.00
15/12/2016	R186 On 03-August-17	8.93	Put	Bond Future	3988	4	3988	4	0.00
15/12/2016	R197 On 02-February-17			Bond Future	295.26	295.2881	295.2604	295.2881	1,246.00
15/12/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R197 On 02-February-17	302.58	Put	Bond Future	7320	7	7320	7	0.00
15/12/2016	R197 On 02-February-17	302.59	Put	Bond Future	7330	7	7330	7	0.00
15/12/2016	R197 On 02-February-17	302.57	Put	Bond Future	7310	7	7310	7	0.00
15/12/2016	R197 On 04-May-17			Bond Future	300.99	301.0185	300.9898	301.0185	0.00
15/12/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R197 On 04-May-17	308.59	Put	Bond Future	7600	8	7600	8	0.00
15/12/2016	R197 On 04-May-17	308.60	Put	Bond Future	7610	8	7610	8	0.00
15/12/2016	R197 On 04-May-17	308.58	Put	Bond Future	7590	8	7590	8	0.00
15/12/2016	R197 On 03-August-17			Bond Future	300.11	300.1456	300.1114	300.1456	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
15/12/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R197 On 03-August-17	308.05	Put	Bond Future	7939	8	7939	8	0.00
15/12/2016	R197 On 03-August-17	308.07	Put	Bond Future	7959	8	7959	8	0.00
15/12/2016	R197 On 03-August-17	308.06	Put	Bond Future	7949	8	7949	8	0.00
15/12/2016	R202 On 02-February-17			Bond Future	243.08	243.1049	243.0824	243.1049	36,370.00
15/12/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R202 On 02-February-17	251.73	Put	Bond Future	8648	9	8648	9	0.00
15/12/2016	R202 On 02-February-17	251.74	Put	Bond Future	8658	9	8658	9	0.00
15/12/2016	R202 On 02-February-17	251.72	Put	Bond Future	8638	9	8638	9	0.00
15/12/2016	R202 On 04-May-17			Bond Future	247.80	247.8228	247.7992	247.8228	0.00
15/12/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R202 On 04-May-17	256.71	Put	Bond Future	8911	9	8911	9	0.00
15/12/2016	R202 On 04-May-17	256.72	Put	Bond Future	8921	9	8921	9	0.00
15/12/2016	R202 On 04-May-17	256.73	Put	Bond Future	8931	9	8931	9	0.00
15/12/2016	R202 On 03-August-17			Bond Future	249.09	249.1208	249.0925	249.1208	0.00
15/12/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R202 On 03-August-17	258.36	Put	Bond Future	9267	9	9267	9	0.00
15/12/2016	R202 On 03-August-17	258.37	Put	Bond Future	9277	9	9277	9	0.00
15/12/2016	R202 On 03-August-17	258.35	Put	Bond Future	9257	9	9257	9	0.00
15/12/2016	R203 On 02-February-17			Bond Future	7.87	103.5681	7.8731	103.5681	27,216.00
15/12/2016	R203 On 02-February-17	7.70	Call	Bond Future	52	0	52	0	0.00
15/12/2016	R203 On 02-February-17	7.71	Call	Bond Future	54	0	54	0	0.00
15/12/2016	R203 On 02-February-17	7.72	Call	Bond Future	56	0	56	0	0.00
15/12/2016	R203 On 02-February-17	7.71	Put	Bond Future	148	0	148	0	0.00
15/12/2016	R203 On 02-February-17	7.70	Put	Bond Future	152	0	152	0	0.00
15/12/2016	R203 On 02-February-17	7.72	Put	Bond Future	145	0	145	0	0.00

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15/12/2016	R203 On 04-May-17			Bond Future	7.78	101.3986	7.7829	101.3986	0.00
15/12/2016	R203 On 04-May-17	6.91	Call	Bond Future	11	0	11	0	0.00
15/12/2016	R203 On 04-May-17	6.93	Call	Bond Future	12	0	12	0	0.00
15/12/2016	R203 On 04-May-17	6.92	Call	Bond Future	11	0	11	0	0.00
15/12/2016	R203 On 04-May-17	6.92	Put	Bond Future	313	0	313	0	0.00
15/12/2016	R203 On 04-May-17	6.93	Put	Bond Future	310	0	310	0	0.00
15/12/2016	R203 On 04-May-17	6.91	Put	Bond Future	316	0	316	0	0.00
15/12/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
15/12/2016	R203 On 03-August-17	4.87	Call	Bond Future	52	0	52	0	0.00
15/12/2016	R203 On 03-August-17	4.89	Call	Bond Future	53	0	53	0	0.00
15/12/2016	R203 On 03-August-17	4.88	Call	Bond Future	52	0	52	0	0.00
15/12/2016	R203 On 03-August-17	4.89	Put	Bond Future	29	0	29	0	0.00
15/12/2016	R203 On 03-August-17	4.88	Put	Bond Future	29	0	29	0	0.00
15/12/2016	R203 On 03-August-17	4.87	Put	Bond Future	29	0	29	0	0.00
15/12/2016	R204 On 02-February-17			Bond Future	8.06	101.0981	8.0621	101.0981	30,150.00
15/12/2016	R204 On 02-February-17	8.28	Call	Bond Future	513	1	513	1	0.00
15/12/2016	R204 On 02-February-17	8.30	Call	Bond Future	537	1	537	1	0.00
15/12/2016	R204 On 02-February-17	8.29	Call	Bond Future	525	1	525	1	0.00
15/12/2016	R204 On 02-February-17	8.28	Put	Bond Future	142	0	142	0	0.00
15/12/2016	R204 On 02-February-17	8.29	Put	Bond Future	137	0	137	0	0.00
15/12/2016	R204 On 02-February-17	8.30	Put	Bond Future	133	0	133	0	0.00
15/12/2016	R204 On 04-May-17			Bond Future	8.10	103.0539	8.1036	103.0539	0.00
15/12/2016	R204 On 04-May-17	7.90	Call	Bond Future	298	0	298	0	0.00
15/12/2016	R204 On 04-May-17	7.92	Call	Bond Future	311	0	311	0	0.00
15/12/2016	R204 On 04-May-17	7.91	Call	Bond Future	304	0	304	0	0.00
15/12/2016	R204 On 04-May-17	7.91	Put	Bond Future	593	0	593	0	0.00
15/12/2016	R204 On 04-May-17	7.92	Put	Bond Future	584	0	584	0	0.00
15/12/2016	R204 On 04-May-17	7.90	Put	Bond Future	602	1	602	1	0.00
15/12/2016	R204 On 03-August-17			Bond Future	8.11	101.0706	8.1067	101.0706	0.00
15/12/2016	R204 On 03-August-17	7.75	Call	Bond Future	309	0	309	0	0.00
15/12/2016	R204 On 03-August-17	7.76	Call	Bond Future	314	0	314	0	0.00
15/12/2016	R204 On 03-August-17	7.77	Call	Bond Future	318	0	318	0	0.00
15/12/2016	R204 On 03-August-17	7.75	Put	Bond Future	764	1	764	1	0.00
15/12/2016	R204 On 03-August-17	7.76	Put	Bond Future	756	1	756	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
15/12/2016	R204 On 03-August-17	7.77	Put	Bond Future	748	1	748	1	0.00
15/12/2016	R207 On 02-February-17			Bond Future	8.28	98.0099	8.2811	98.0099	75,535.00
15/12/2016	R207 On 02-February-17	8.91	Call	Bond Future	1617	2	1617	2	62.00
15/12/2016	R207 On 02-February-17	9.22	Call	Bond Future	2341	3	2341	3	0.00
15/12/2016	R207 On 02-February-17	9.24	Call	Bond Future	2389	3	2389	3	0.00
15/12/2016	R207 On 02-February-17	9.23	Call	Bond Future	2365	3	2365	3	0.00
15/12/2016	R207 On 02-February-17	9.23	Put	Bond Future	11	0	11	0	0.00
15/12/2016	R207 On 02-February-17	9.24	Put	Bond Future	10	0	10	0	0.00
15/12/2016	R207 On 02-February-17	8.91	Put	Bond Future	49	0	49	0	0.00
15/12/2016	R207 On 02-February-17	9.22	Put	Bond Future	11	0	11	0	0.00
15/12/2016	R207 On 04-May-17			Bond Future	8.33	99.9061	8.3342	99.9061	0.00
15/12/2016	R207 On 04-May-17	8.20	Call	Bond Future	570	1	570	1	0.00
15/12/2016	R207 On 04-May-17	8.22	Call	Bond Future	591	1	591	1	0.00
15/12/2016	R207 On 04-May-17	8.21	Call	Bond Future	581	1	581	1	0.00
15/12/2016	R207 On 04-May-17	8.20	Put	Bond Future	883	1	883	1	0.00
15/12/2016	R207 On 04-May-17	8.22	Put	Bond Future	857	1	857	1	0.00
15/12/2016	R207 On 04-May-17	8.21	Put	Bond Future	870	1	870	1	0.00
15/12/2016	R207 On 03-August-17			Bond Future	8.37	98.2579	8.3662	98.2579	0.00
15/12/2016	R207 On 03-August-17	8.19	Call	Bond Future	716	1	716	1	51.00
15/12/2016	R207 On 03-August-17	8.40	Call	Bond Future	937	1	937	1	0.00
15/12/2016	R207 On 03-August-17	8.39	Call	Bond Future	925	1	925	1	0.00
15/12/2016	R207 On 03-August-17	8.41	Call	Bond Future	948	1	948	1	0.00
15/12/2016	R207 On 03-August-17	8.39	Put	Bond Future	875	1	875	1	0.00
15/12/2016	R207 On 03-August-17	8.41	Put	Bond Future	855	1	855	1	0.00
15/12/2016	R207 On 03-August-17	8.19	Put	Bond Future	1092	1	1092	1	0.00
15/12/2016	R207 On 03-August-17	8.40	Put	Bond Future	865	1	865	1	0.00
15/12/2016	R208 On 02-February-17			Bond Future	8.44	96.8467	8.4398	96.8467	29,322.00
15/12/2016	R208 On 02-February-17	8.64	Call	Bond Future	1034	1	1034	1	0.00
15/12/2016	R208 On 02-February-17	8.63	Call	Bond Future	1012	1	1012	1	0.00
15/12/2016	R208 On 02-February-17	8.65	Call	Bond Future	1056	1	1056	1	0.00
15/12/2016	R208 On 02-February-17	8.65	Put	Bond Future	362	0	362	0	0.00
15/12/2016	R208 On 02-February-17	8.64	Put	Bond Future	373	0	373	0	0.00
15/12/2016	R208 On 02-February-17	8.63	Put	Bond Future	384	0	384	0	0.00
15/12/2016	R208 On 04-May-17			Bond Future	8.48	95.3173	8.4848	95.3173	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
15/12/2016	R208 On 04-May-17	8.37	Call	Bond Future	856	1	856	1	0.00
15/12/2016	R208 On 04-May-17	8.39	Call	Bond Future	885	1	885	1	0.00
15/12/2016	R208 On 04-May-17	8.38	Call	Bond Future	870	1	870	1	0.00
15/12/2016	R208 On 04-May-17	8.37	Put	Bond Future	1218	1	1218	1	0.00
15/12/2016	R208 On 04-May-17	8.39	Put	Bond Future	1184	1	1184	1	0.00
15/12/2016	R208 On 04-May-17	8.38	Put	Bond Future	1201	1	1201	1	0.00
15/12/2016	R208 On 03-August-17			Bond Future	8.51	97.2218	8.5139	97.2218	0.00
15/12/2016	R208 On 03-August-17	8.30	Call	Bond Future	1001	1	1001	1	0.00
15/12/2016	R208 On 03-August-17	8.32	Call	Bond Future	1027	1	1027	1	0.00
15/12/2016	R208 On 03-August-17	8.31	Call	Bond Future	1014	1	1014	1	0.00
15/12/2016	R208 On 03-August-17	8.31	Put	Bond Future	1624	1	1624	1	0.00
15/12/2016	R208 On 03-August-17	8.32	Put	Bond Future	1607	1	1607	1	0.00
15/12/2016	R208 On 03-August-17	8.30	Put	Bond Future	1641	1	1641	1	0.00
15/12/2016	R209 On 02-February-17			Bond Future	9.63	73.3397	9.6326	73.3397	66,512.00
15/12/2016	R209 On 02-February-17	9.53	Call	Bond Future	1253	1	1253	1	0.00
15/12/2016	R209 On 02-February-17	9.55	Call	Bond Future	1313	2	1313	2	0.00
15/12/2016	R209 On 02-February-17	9.54	Call	Bond Future	1283	2	1283	2	0.00
15/12/2016	R209 On 02-February-17	9.53	Put	Bond Future	1944	2	1944	2	0.00
15/12/2016	R209 On 02-February-17	9.54	Put	Bond Future	1906	2	1906	2	0.00
15/12/2016	R209 On 02-February-17	9.55	Put	Bond Future	1868	2	1868	2	0.00
15/12/2016	R209 On 04-May-17			Bond Future	9.68	71.6077	9.6800	71.6077	0.00
15/12/2016	R209 On 04-May-17	9.46	Call	Bond Future	2010	2	2010	2	0.00
15/12/2016	R209 On 04-May-17	9.48	Call	Bond Future	2066	2	2066	2	0.00
15/12/2016	R209 On 04-May-17	9.47	Call	Bond Future	2038	2	2038	2	0.00
15/12/2016	R209 On 04-May-17	9.46	Put	Bond Future	3490	3	3490	3	0.00
15/12/2016	R209 On 04-May-17	9.47	Put	Bond Future	3449	3	3449	3	0.00
15/12/2016	R209 On 04-May-17	9.48	Put	Bond Future	3409	3	3409	3	0.00
15/12/2016	R209 On 03-August-17			Bond Future	9.72	73.0385	9.7212	73.0385	0.00
15/12/2016	R209 On 03-August-17	9.44	Call	Bond Future	2618	3	2618	3	0.00
15/12/2016	R209 On 03-August-17	9.43	Call	Bond Future	2590	3	2590	3	0.00
15/12/2016	R209 On 03-August-17	9.45	Call	Bond Future	2646	3	2646	3	0.00
15/12/2016	R209 On 03-August-17	9.45	Put	Bond Future	4462	4	4462	4	0.00
15/12/2016	R209 On 03-August-17	9.44	Put	Bond Future	4503	4	4503	4	0.00
15/12/2016	R209 On 03-August-17	9.43	Put	Bond Future	4543	4	4543	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
15/12/2016	R210 On 02-February-17			Bond Future	185.97	185.9836	185.9661	185.9836	1,885.00
15/12/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R210 On 02-February-17	190.84	Put	Bond Future	4874	5	4874	5	0.00
15/12/2016	R210 On 02-February-17	190.86	Put	Bond Future	4894	5	4894	5	0.00
15/12/2016	R210 On 02-February-17	190.85	Put	Bond Future	4884	5	4884	5	0.00
15/12/2016	R210 On 04-May-17			Bond Future	187.26	187.2752	187.2569	187.2752	0.00
15/12/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R210 On 04-May-17	192.31	Put	Bond Future	5053	5	5053	5	0.00
15/12/2016	R210 On 04-May-17	192.33	Put	Bond Future	5073	5	5073	5	0.00
15/12/2016	R210 On 04-May-17	192.32	Put	Bond Future	5063	5	5063	5	0.00
15/12/2016	R210 On 03-August-17			Bond Future	191.01	191.0273	191.0055	191.0273	0.00
15/12/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R210 On 03-August-17	196.29	Put	Bond Future	5285	5	5285	5	0.00
15/12/2016	R210 On 03-August-17	196.30	Put	Bond Future	5295	5	5295	5	0.00
15/12/2016	R210 On 03-August-17	196.28	Put	Bond Future	5275	5	5275	5	0.00
15/12/2016	R212 On 02-February-17			Bond Future	146.17	146.1846	146.1706	146.1846	3,380.00
15/12/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R212 On 02-February-17	149.29	Put	Bond Future	3119	3	3119	3	0.00
15/12/2016	R212 On 02-February-17	149.28	Put	Bond Future	3109	3	3109	3	0.00
15/12/2016	R212 On 02-February-17	149.27	Put	Bond Future	3099	3	3099	3	0.00
15/12/2016	R212 On 04-May-17			Bond Future	149.01	149.0216	149.0071	149.0216	0.00
15/12/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R212 On 04-May-17	152.24	Put	Bond Future	3233	3	3233	3	0.00
15/12/2016	R212 On 04-May-17	152.25	Put	Bond Future	3243	3	3243	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
15/12/2016	R212 On 04-May-17	152.23	Put	Bond Future	3223	3	3223	3	0.00
15/12/2016	R212 On 03-August-17			Bond Future	149.96	149.9755	149.9582	149.9755	0.00
15/12/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
15/12/2016	R212 On 03-August-17	153.34	Put	Bond Future	3382	3	3382	3	0.00
15/12/2016	R212 On 03-August-17	153.35	Put	Bond Future	3392	3	3392	3	0.00
15/12/2016	R212 On 03-August-17	153.36	Put	Bond Future	3402	3	3402	3	0.00
15/12/2016	R213 On 02-February-17			Bond Future	9.48	84.7107	9.4754	84.7107	50,655.00
15/12/2016	R213 On 02-February-17	9.40	Call	Bond Future	1301	2	1301	2	0.00
15/12/2016	R213 On 02-February-17	9.42	Call	Bond Future	1362	2	1362	2	0.00
15/12/2016	R213 On 02-February-17	9.41	Call	Bond Future	1331	2	1331	2	0.00
15/12/2016	R213 On 02-February-17	9.41	Put	Bond Future	1766	1	1766	1	0.00
15/12/2016	R213 On 02-February-17	9.42	Put	Bond Future	1730	1	1730	1	0.00
15/12/2016	R213 On 02-February-17	9.40	Put	Bond Future	1803	1	1803	1	0.00
15/12/2016	R213 On 04-May-17			Bond Future	9.52	82.7976	9.5238	82.7976	0.00
15/12/2016	R213 On 04-May-17	9.35	Call	Bond Future	2051	2	2051	2	0.00
15/12/2016	R213 On 04-May-17	9.36	Call	Bond Future	2079	2	2079	2	0.00
15/12/2016	R213 On 04-May-17	9.37	Call	Bond Future	2108	2	2108	2	0.00
15/12/2016	R213 On 04-May-17	9.36	Put	Bond Future	3162	3	3162	3	0.00
15/12/2016	R213 On 04-May-17	9.37	Put	Bond Future	3124	3	3124	3	0.00
15/12/2016	R213 On 04-May-17	9.35	Put	Bond Future	3200	3	3200	3	0.00
15/12/2016	R213 On 03-August-17			Bond Future	9.57	84.4518	9.5657	84.4518	0.00
15/12/2016	R213 On 03-August-17	9.33	Call	Bond Future	2648	3	2648	3	0.00
15/12/2016	R213 On 03-August-17	9.34	Call	Bond Future	2676	3	2676	3	0.00
15/12/2016	R213 On 03-August-17	9.35	Call	Bond Future	2704	3	2704	3	0.00
15/12/2016	R213 On 03-August-17	9.34	Put	Bond Future	4156	4	4156	4	0.00
15/12/2016	R213 On 03-August-17	9.35	Put	Bond Future	4118	4	4118	4	0.00
15/12/2016	R213 On 03-August-17	9.33	Put	Bond Future	4194	4	4194	4	0.00
15/12/2016	R214 On 02-February-17			Bond Future	9.68	73.7974	9.6829	73.7974	36,737.00
15/12/2016	R214 On 02-February-17	9.67	Call	Bond Future	1628	2	1628	2	0.00
15/12/2016	R214 On 02-February-17	9.66	Call	Bond Future	1593	2	1593	2	0.00
15/12/2016	R214 On 02-February-17	9.68	Call	Bond Future	1663	2	1663	2	0.00
15/12/2016	R214 On 02-February-17	9.67	Put	Bond Future	1718	2	1718	2	0.00

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15/12/2016	R214 On 02-February-17	9.66	Put	Bond Future	1754	2	1754	2	0.00
15/12/2016	R214 On 02-February-17	9.68	Put	Bond Future	1683	2	1683	2	0.00
15/12/2016	R214 On 04-May-17			Bond Future	9.73	71.9269	9.7277	71.9269	0.00
15/12/2016	R214 On 04-May-17	9.56	Call	Bond Future	2267	2	2267	2	0.00
15/12/2016	R214 On 04-May-17	9.58	Call	Bond Future	2328	3	2328	3	0.00
15/12/2016	R214 On 04-May-17	9.57	Call	Bond Future	2298	3	2298	3	0.00
15/12/2016	R214 On 04-May-17	9.56	Put	Bond Future	3447	3	3447	3	0.00
15/12/2016	R214 On 04-May-17	9.57	Put	Bond Future	3406	3	3406	3	0.00
15/12/2016	R214 On 04-May-17	9.58	Put	Bond Future	3366	3	3366	3	0.00
15/12/2016	R214 On 03-August-17			Bond Future	9.77	73.3639	9.7671	73.3639	0.00
15/12/2016	R214 On 03-August-17	9.51	Call	Bond Future	2844	3	2844	3	0.00
15/12/2016	R214 On 03-August-17	9.52	Call	Bond Future	2873	3	2873	3	0.00
15/12/2016	R214 On 03-August-17	9.53	Call	Bond Future	2903	3	2903	3	0.00
15/12/2016	R214 On 03-August-17	9.52	Put	Bond Future	4610	4	4610	4	0.00
15/12/2016	R214 On 03-August-17	9.53	Put	Bond Future	4568	4	4568	4	0.00
15/12/2016	R214 On 03-August-17	9.51	Put	Bond Future	4652	4	4652	4	0.00
15/12/2016	R248 On 02-February-17			Bond Future	9.73	94.7267	9.7287	94.7267	74,008.00
15/12/2016	R248 On 02-February-17	9.76	Call	Bond Future	2343	3	2343	3	0.00
15/12/2016	R248 On 02-February-17	9.78	Call	Bond Future	2436	3	2436	3	0.00
15/12/2016	R248 On 02-February-17	9.77	Call	Bond Future	2389	3	2389	3	0.00
15/12/2016	R248 On 02-February-17	9.77	Put	Bond Future	2023	2	2023	2	0.00
15/12/2016	R248 On 02-February-17	9.76	Put	Bond Future	2065	2	2065	2	0.00
15/12/2016	R248 On 02-February-17	9.78	Put	Bond Future	1981	2	1981	2	0.00
15/12/2016	R248 On 04-May-17			Bond Future	9.78	92.1195	9.7750	92.1195	0.00
15/12/2016	R248 On 04-May-17	9.67	Call	Bond Future	3298	4	3298	4	0.00
15/12/2016	R248 On 04-May-17	9.66	Call	Bond Future	3257	3	3257	3	0.00
15/12/2016	R248 On 04-May-17	9.65	Call	Bond Future	3217	3	3217	3	0.00
15/12/2016	R248 On 04-May-17	9.66	Put	Bond Future	4284	4	4284	4	0.00
15/12/2016	R248 On 04-May-17	9.65	Put	Bond Future	4334	4	4334	4	0.00
15/12/2016	R248 On 04-May-17	9.67	Put	Bond Future	4235	4	4235	4	0.00
15/12/2016	R248 On 03-August-17			Bond Future	9.82	93.9600	9.8159	93.9600	0.00
15/12/2016	R248 On 03-August-17	9.57	Call	Bond Future	3853	4	3853	4	0.00
15/12/2016	R248 On 03-August-17	9.58	Call	Bond Future	3891	4	3891	4	0.00
15/12/2016	R248 On 03-August-17	9.56	Call	Bond Future	3815	4	3815	4	0.00

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15/12/2016	R248 On 03-August-17	9.57	Put	Bond Future	6055	6	6055	6	0.00
15/12/2016	R248 On 03-August-17	9.58	Put	Bond Future	6002	6	6002	6	0.00
15/12/2016	R248 On 03-August-17	9.56	Put	Bond Future	6109	6	6109	6	0.00