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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
19/12/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	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
19/12/2016	2025 On 02-February-17			Bond Future	127.21	127.2217	127.2083	127.2217	3,231.00
19/12/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2025 On 02-February-17	129.99	Put	Bond Future	2782	3	2782	3	0.00
19/12/2016	2025 On 02-February-17	130.00	Put	Bond Future	2792	3	2792	3	0.00
19/12/2016	2025 On 02-February-17	130.01	Put	Bond Future	2802	3	2802	3	0.00
19/12/2016	2025 On 04-May-17			Bond Future	129.67	129.6905	129.6747	129.6905	0.00
19/12/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2025 On 04-May-17	132.57	Put	Bond Future	2895	3	2895	3	0.00
19/12/2016	2025 On 04-May-17	132.58	Put	Bond Future	2905	3	2905	3	0.00
19/12/2016	2025 On 04-May-17	132.56	Put	Bond Future	2885	3	2885	3	0.00
19/12/2016	2025 On 03-August-17			Bond Future	130.94	130.9532	130.9353	130.9532	0.00
19/12/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2025 On 03-August-17	133.96	Put	Bond Future	3025	3	3025	3	0.00
19/12/2016	2025 On 03-August-17	133.97	Put	Bond Future	3035	3	3035	3	0.00
19/12/2016	2025 On 03-August-17	133.98	Put	Bond Future	3045	3	3045	3	0.00
19/12/2016	2030 On 02-February-17			Bond Future	9.40	89.3673	9.3984	89.3673	35,303.00
19/12/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2030 On 02-February-17	9.30	Put	Bond Future	680	1	680	1	0.00
19/12/2016	2030 On 02-February-17	9.31	Put	Bond Future	610	1	610	1	0.00
19/12/2016	2030 On 02-February-17	9.29	Put	Bond Future	749	1	749	1	0.00
19/12/2016	2030 On 04-May-17			Bond Future	9.45	91.0963	9.4517	91.0963	0.00
19/12/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2030 On 04-May-17	9.33	Put	Bond Future	829	1	829	1	0.00
19/12/2016	2030 On 04-May-17	9.32	Put	Bond Future	898	1	898	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
19/12/2016	2030 On 04-May-17	9.34	Put	Bond Future	761	1	761	1	0.00
19/12/2016	2030 On 03-August-17			Bond Future	9.50	88.9076	9.4995	88.9076	0.00
19/12/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2030 On 03-August-17	9.34	Put	Bond Future	1073	2	1073	2	0.00
19/12/2016	2030 On 03-August-17	9.33	Put	Bond Future	1141	2	1141	2	0.00
19/12/2016	2030 On 03-August-17	9.35	Put	Bond Future	1005	1	1005	1	0.00
19/12/2016	2032 On 02-February-17			Bond Future	9.55	92.1787	9.5501	92.1787	19,889.00
19/12/2016	2032 On 02-February-17	9.51	Call	Bond Future	1503	1	1503	1	0.00
19/12/2016	2032 On 02-February-17	9.53	Call	Bond Future	1574	1	1574	1	0.00
19/12/2016	2032 On 02-February-17	9.52	Call	Bond Future	1538	1	1538	1	0.00
19/12/2016	2032 On 02-February-17	9.52	Put	Bond Future	1759	2	1759	2	0.00
19/12/2016	2032 On 02-February-17	9.53	Put	Bond Future	1722	2	1722	2	0.00
19/12/2016	2032 On 02-February-17	9.51	Put	Bond Future	1798	2	1798	2	0.00
19/12/2016	2032 On 04-May-17			Bond Future	9.60	89.8027	9.6029	89.8027	0.00
19/12/2016	2032 On 04-May-17	9.46	Call	Bond Future	2376	2	2376	2	0.00
19/12/2016	2032 On 04-May-17	9.45	Call	Bond Future	2344	2	2344	2	0.00
19/12/2016	2032 On 04-May-17	9.44	Call	Bond Future	2312	2	2312	2	0.00
19/12/2016	2032 On 04-May-17	9.45	Put	Bond Future	3460	4	3460	4	0.00
19/12/2016	2032 On 04-May-17	9.44	Put	Bond Future	3502	4	3502	4	0.00
19/12/2016	2032 On 04-May-17	9.46	Put	Bond Future	3418	4	3418	4	0.00
19/12/2016	2032 On 03-August-17			Bond Future	9.65	91.5956	9.6488	91.5956	0.00
19/12/2016	2032 On 03-August-17	9.43	Call	Bond Future	3000	3	3000	3	0.00
19/12/2016	2032 On 03-August-17	9.45	Call	Bond Future	3063	3	3063	3	0.00
19/12/2016	2032 On 03-August-17	9.44	Call	Bond Future	3031	3	3031	3	0.00
19/12/2016	2032 On 03-August-17	9.45	Put	Bond Future	4500	5	4500	5	0.00
19/12/2016	2032 On 03-August-17	9.43	Put	Bond Future	4583	5	4583	5	0.00
19/12/2016	2032 On 03-August-17	9.44	Put	Bond Future	4541	5	4541	5	0.00
19/12/2016	2033 On 02-February-17			Bond Future	105.89	105.8993	105.8883	105.8993	5,474.00
19/12/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2033 On 02-February-17	109.71	Put	Bond Future	3822	4	3822	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
19/12/2016	2033 On 02-February-17	109.72	Put	Bond Future	3832	4	3832	4	0.00
19/12/2016	2033 On 02-February-17	109.70	Put	Bond Future	3812	4	3812	4	0.00
19/12/2016	2033 On 04-May-17			Bond Future	106.90	106.9144	106.9017	106.9144	0.00
19/12/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2033 On 04-May-17	110.84	Put	Bond Future	3938	4	3938	4	0.00
19/12/2016	2033 On 04-May-17	110.85	Put	Bond Future	3948	4	3948	4	0.00
19/12/2016	2033 On 04-May-17	110.83	Put	Bond Future	3928	4	3928	4	0.00
19/12/2016	2033 On 03-August-17			Bond Future	109.04	109.0546	109.0402	109.0546	0.00
19/12/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2033 On 03-August-17	113.12	Put	Bond Future	4080	4	4080	4	0.00
19/12/2016	2033 On 03-August-17	113.13	Put	Bond Future	4090	4	4090	4	0.00
19/12/2016	2033 On 03-August-17	113.14	Put	Bond Future	4100	4	4100	4	0.00
19/12/2016	2037 On 02-February-17			Bond Future	9.69	89.2949	9.6884	89.2949	45,256.00
19/12/2016	2037 On 02-February-17	9.66	Call	Bond Future	1743	2	1743	2	0.00
19/12/2016	2037 On 02-February-17	9.68	Call	Bond Future	1821	2	1821	2	0.00
19/12/2016	2037 On 02-February-17	9.67	Call	Bond Future	1782	2	1782	2	0.00
19/12/2016	2037 On 02-February-17	9.66	Put	Bond Future	1972	2	1972	2	0.00
19/12/2016	2037 On 02-February-17	9.67	Put	Bond Future	1930	2	1930	2	0.00
19/12/2016	2037 On 02-February-17	9.68	Put	Bond Future	1889	2	1889	2	0.00
19/12/2016	2037 On 04-May-17			Bond Future	9.74	91.0225	9.7417	91.0225	0.00
19/12/2016	2037 On 04-May-17	9.59	Call	Bond Future	2670	3	2670	3	0.00
19/12/2016	2037 On 04-May-17	9.58	Call	Bond Future	2635	2	2635	2	0.00
19/12/2016	2037 On 04-May-17	9.60	Call	Bond Future	2706	3	2706	3	0.00
19/12/2016	2037 On 04-May-17	9.58	Put	Bond Future	3936	4	3936	4	0.00
19/12/2016	2037 On 04-May-17	9.60	Put	Bond Future	3844	4	3844	4	0.00
19/12/2016	2037 On 04-May-17	9.59	Put	Bond Future	3890	4	3890	4	0.00
19/12/2016	2037 On 03-August-17			Bond Future	9.79	88.5820	9.7903	88.5820	0.00
19/12/2016	2037 On 03-August-17	9.58	Call	Bond Future	3449	3	3449	3	0.00
19/12/2016	2037 On 03-August-17	9.57	Call	Bond Future	3414	3	3414	3	0.00
19/12/2016	2037 On 03-August-17	9.56	Call	Bond Future	3380	3	3380	3	0.00

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19/12/2016	2037 On 03-August-17	9.56	Put	Bond Future	5222	6	5222	6	0.00
19/12/2016	2037 On 03-August-17	9.57	Put	Bond Future	5175	5	5175	5	0.00
19/12/2016	2037 On 03-August-17	9.58	Put	Bond Future	5129	5	5129	5	0.00
19/12/2016	2038 On 02-February-17			Bond Future	130.74	130.7499	130.7361	130.7499	22,790.00
19/12/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2038 On 02-February-17	137.05	Put	Bond Future	6314	6	6314	6	0.00
19/12/2016	2038 On 02-February-17	137.06	Put	Bond Future	6324	6	6324	6	0.00
19/12/2016	2038 On 02-February-17	137.07	Put	Bond Future	6334	6	6334	6	0.00
19/12/2016	2038 On 04-May-17			Bond Future	133.27	133.2871	133.2709	133.2871	0.00
19/12/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2038 On 04-May-17	139.78	Put	Bond Future	6509	6	6509	6	0.00
19/12/2016	2038 On 04-May-17	139.79	Put	Bond Future	6519	7	6519	7	0.00
19/12/2016	2038 On 04-May-17	139.77	Put	Bond Future	6499	6	6499	6	0.00
19/12/2016	2038 On 03-August-17			Bond Future	134.44	134.4551	134.4369	134.4551	0.00
19/12/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2038 On 03-August-17	141.17	Put	Bond Future	6733	7	6733	7	0.00
19/12/2016	2038 On 03-August-17	141.16	Put	Bond Future	6723	7	6723	7	0.00
19/12/2016	2038 On 03-August-17	141.18	Put	Bond Future	6743	7	6743	7	0.00
19/12/2016	2040 On 02-February-17			Bond Future	9.69	93.3055	9.6926	93.3055	8,238.00
19/12/2016	2040 On 02-February-17	9.58	Call	Bond Future	1576	1	1576	1	0.00
19/12/2016	2040 On 02-February-17	9.60	Call	Bond Future	1651	2	1651	2	0.00
19/12/2016	2040 On 02-February-17	9.59	Call	Bond Future	1613	1	1613	1	0.00
19/12/2016	2040 On 02-February-17	9.58	Put	Bond Future	2561	3	2561	3	0.00
19/12/2016	2040 On 02-February-17	9.60	Put	Bond Future	2460	3	2460	3	0.00
19/12/2016	2040 On 02-February-17	9.59	Put	Bond Future	2510	3	2510	3	0.00
19/12/2016	2040 On 04-May-17			Bond Future	9.74	95.1107	9.7444	95.1107	0.00
19/12/2016	2040 On 04-May-17	9.64	Call	Bond Future	3110	3	3110	3	0.00
19/12/2016	2040 On 04-May-17	9.63	Call	Bond Future	3071	3	3071	3	0.00

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19/12/2016	2040 On 04-May-17	9.62	Call	Bond Future	3032	3	3032	3	0.00
19/12/2016	2040 On 04-May-17	9.63	Put	Bond Future	4061	4	4061	4	0.00
19/12/2016	2040 On 04-May-17	9.62	Put	Bond Future	4109	4	4109	4	0.00
19/12/2016	2040 On 04-May-17	9.64	Put	Bond Future	4013	4	4013	4	0.00
19/12/2016	2040 On 03-August-17			Bond Future	9.79	92.5013	9.7916	92.5013	0.00
19/12/2016	2040 On 03-August-17	9.61	Call	Bond Future	3890	4	3890	4	0.00
19/12/2016	2040 On 03-August-17	9.62	Call	Bond Future	3928	4	3928	4	0.00
19/12/2016	2040 On 03-August-17	9.63	Call	Bond Future	3966	4	3966	4	0.00
19/12/2016	2040 On 03-August-17	9.62	Put	Bond Future	5405	6	5405	6	0.00
19/12/2016	2040 On 03-August-17	9.63	Put	Bond Future	5356	6	5356	6	0.00
19/12/2016	2040 On 03-August-17	9.61	Put	Bond Future	5453	6	5453	6	0.00
19/12/2016	2044 On 02-February-17			Bond Future	9.69	90.7139	9.6864	90.7139	20,651.00
19/12/2016	2044 On 02-February-17	9.77	Call	Bond Future	2445	2	2445	2	0.00
19/12/2016	2044 On 02-February-17	9.76	Call	Bond Future	2397	2	2397	2	0.00
19/12/2016	2044 On 02-February-17	9.78	Call	Bond Future	2493	2	2493	2	0.00
19/12/2016	2044 On 02-February-17	9.78	Put	Bond Future	1677	2	1677	2	0.00
19/12/2016	2044 On 02-February-17	9.77	Put	Bond Future	1715	2	1715	2	0.00
19/12/2016	2044 On 02-February-17	9.76	Put	Bond Future	1754	2	1754	2	0.00
19/12/2016	2044 On 04-May-17			Bond Future	9.74	92.4689	9.7358	92.4689	0.00
19/12/2016	2044 On 04-May-17	9.67	Call	Bond Future	3322	3	3322	3	0.00
19/12/2016	2044 On 04-May-17	9.68	Call	Bond Future	3363	3	3363	3	0.00
19/12/2016	2044 On 04-May-17	9.66	Call	Bond Future	3281	3	3281	3	0.00
19/12/2016	2044 On 04-May-17	9.67	Put	Bond Future	3898	4	3898	4	0.00
19/12/2016	2044 On 04-May-17	9.68	Put	Bond Future	3851	4	3851	4	0.00
19/12/2016	2044 On 04-May-17	9.66	Put	Bond Future	3945	4	3945	4	0.00
19/12/2016	2044 On 03-August-17			Bond Future	9.78	89.9322	9.7808	89.9322	0.00
19/12/2016	2044 On 03-August-17	9.64	Call	Bond Future	4119	4	4119	4	0.00
19/12/2016	2044 On 03-August-17	9.62	Call	Bond Future	4040	4	4040	4	0.00
19/12/2016	2044 On 03-August-17	9.63	Call	Bond Future	4079	4	4079	4	0.00
19/12/2016	2044 On 03-August-17	9.62	Put	Bond Future	5446	6	5446	6	0.00
19/12/2016	2044 On 03-August-17	9.63	Put	Bond Future	5397	6	5397	6	0.00
19/12/2016	2044 On 03-August-17	9.64	Put	Bond Future	5348	6	5348	6	0.00
19/12/2016	2046 On 02-February-17			Bond Future	130.91	130.9246	130.9112	130.9246	18,408.00
19/12/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00

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19/12/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2046 On 02-February-17	137.14	Put	Bond Future	6229	6	6229	6	0.00
19/12/2016	2046 On 02-February-17	137.15	Put	Bond Future	6239	6	6239	6	0.00
19/12/2016	2046 On 02-February-17	137.13	Put	Bond Future	6219	6	6219	6	0.00
19/12/2016	2046 On 04-May-17			Bond Future	131.92	131.9362	131.9203	131.9362	0.00
19/12/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2046 On 04-May-17	138.33	Put	Bond Future	6410	6	6410	6	0.00
19/12/2016	2046 On 04-May-17	138.34	Put	Bond Future	6420	6	6420	6	0.00
19/12/2016	2046 On 04-May-17	138.32	Put	Bond Future	6400	6	6400	6	0.00
19/12/2016	2046 On 03-August-17			Bond Future	134.56	134.5776	134.5596	134.5776	0.00
19/12/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2046 On 03-August-17	141.19	Put	Bond Future	6630	7	6630	7	0.00
19/12/2016	2046 On 03-August-17	141.17	Put	Bond Future	6610	7	6610	7	0.00
19/12/2016	2046 On 03-August-17	141.18	Put	Bond Future	6620	7	6620	7	0.00
19/12/2016	2050 On 02-February-17			Bond Future	139.37	139.3798	139.3656	139.3798	24,832.00
19/12/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2050 On 02-February-17	144.97	Put	Bond Future	5604	6	5604	6	0.00
19/12/2016	2050 On 02-February-17	144.98	Put	Bond Future	5614	6	5614	6	0.00
19/12/2016	2050 On 02-February-17	144.96	Put	Bond Future	5594	6	5594	6	0.00
19/12/2016	2050 On 04-May-17			Bond Future	142.07	142.0845	142.0675	142.0845	0.00
19/12/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2050 On 04-May-17	147.84	Put	Bond Future	5772	6	5772	6	0.00
19/12/2016	2050 On 04-May-17	147.85	Put	Bond Future	5782	6	5782	6	0.00
19/12/2016	2050 On 04-May-17	147.83	Put	Bond Future	5762	6	5762	6	0.00
19/12/2016	2050 On 03-August-17			Bond Future	143.25	143.2661	143.2467	143.2661	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
19/12/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
19/12/2016	2050 On 03-August-17	149.22	Put	Bond Future	5973	6	5973	6	0.00
19/12/2016	2050 On 03-August-17	149.24	Put	Bond Future	5993	6	5993	6	0.00
19/12/2016	2050 On 03-August-17	149.23	Put	Bond Future	5983	6	5983	6	0.00
19/12/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	AL37 On 02-February-17			Index Future	510.96	509.7360	510.9580	509.7360	7.00
19/12/2016	AL37 On 04-May-17			Index Future	520.83	519.5960	520.8320	519.5960	0.00
19/12/2016	AL37 On 03-August-17			Index Future	531.22	529.9670	531.2180	529.9670	0.00
19/12/2016	AL7T On 02-February-17			Index Future	589.48	587.1640	589.4760	587.1640	2.00
19/12/2016	AL7T On 04-May-17			Index Future	600.87	598.5230	600.8670	598.5230	0.00
19/12/2016	AL7T On 03-August-17			Index Future	612.85	610.4700	612.8490	610.4700	0.00
19/12/2016	ALBI On 02-February-17			Index Future	535.55	533.1700	535.5480	533.1700	746.00
19/12/2016	ALBI On 04-May-17			Index Future	545.90	543.4840	545.8970	543.4840	0.00
19/12/2016	ALBI On 03-August-17			Index Future	556.78	554.3320	556.7830	554.3320	0.00
19/12/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	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
19/12/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/12/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2016	EL28 On 02-February-17			Bond Future	128.02	128.0295	128.0186	128.0295	0.00
19/12/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
19/12/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
19/12/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
19/12/2016	EL28 On 02-February-17	135.10	Put	Bond Future	7081	7	7081	7	0.00
19/12/2016	EL28 On 02-February-17	135.11	Put	Bond Future	7091	7	7091	7	0.00
19/12/2016	EL28 On 02-February-17	135.12	Put	Bond Future	7101	7	7101	7	0.00
19/12/2016	EL28 On 04-May-17			Bond Future	128.82	128.8308	128.8176	128.8308	0.00
19/12/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
19/12/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
19/12/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
19/12/2016	EL28 On 04-May-17	137.90	Put	Bond Future	9082	9	9082	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
19/12/2016	EL28 On 04-May-17	137.91	Put	Bond Future	9092	9	9092	9	0.00
19/12/2016	EL28 On 04-May-17	137.92	Put	Bond Future	9102	9	9102	9	0.00
19/12/2016	EL28 On 03-August-17			Bond Future	131.39	131.4099	131.3947	131.4099	0.00
19/12/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
19/12/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
19/12/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
19/12/2016	EL28 On 03-August-17	135.17	Put	Bond Future	3775	4	3775	4	0.00
19/12/2016	EL28 On 03-August-17	135.16	Put	Bond Future	3765	4	3765	4	0.00
19/12/2016	EL28 On 03-August-17	135.18	Put	Bond Future	3785	4	3785	4	0.00
19/12/2016	ES33 On 02-February-17			Bond Future	10.59	78.7051	10.5864	78.7051	8,849.00
19/12/2016	ES33 On 02-February-17	10.59	Call	Bond Future	23	0	23	0	0.00
19/12/2016	ES33 On 02-February-17	10.60	Call	Bond Future	86	0	86	0	0.00
19/12/2016	ES33 On 02-February-17	10.61	Call	Bond Future	149	0	149	0	0.00
19/12/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
19/12/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
19/12/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
19/12/2016	ES33 On 04-May-17			Bond Future	10.67	76.4339	10.6685	76.4339	0.00
19/12/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
19/12/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
19/12/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
19/12/2016	ES33 On 04-May-17	10.55	Put	Bond Future	743	1	743	1	0.00
19/12/2016	ES33 On 04-May-17	10.56	Put	Bond Future	680	1	680	1	0.00
19/12/2016	ES33 On 04-May-17	10.54	Put	Bond Future	807	1	807	1	0.00
19/12/2016	ES33 On 03-August-17			Bond Future	10.74	77.9598	10.7441	77.9598	0.00
19/12/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
19/12/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
19/12/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
19/12/2016	ES33 On 03-August-17	10.53	Put	Bond Future	1334	2	1334	2	0.00
19/12/2016	ES33 On 03-August-17	10.55	Put	Bond Future	1208	2	1208	2	0.00
19/12/2016	ES33 On 03-August-17	10.54	Put	Bond Future	1271	2	1271	2	0.00
19/12/2016	ES42 On 02-February-17			Bond Future	10.71	82.8052	10.7136	82.8052	8,777.00
19/12/2016	ES42 On 04-May-17			Bond Future	10.80	80.1443	10.7952	80.1443	0.00
19/12/2016	ES42 On 03-August-17			Bond Future	10.87	81.7446	10.8695	81.7446	0.00
19/12/2016	GOVI On 02-February-17			GOVI	533.44	531.0770	533.4390	531.0770	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
19/12/2016	GOVI On 02-February-17	533.32	Call	GOVI	1190	0	1190	0	0.00
19/12/2016	GOVI On 02-February-17	533.34	Call	GOVI	990	0	990	0	0.00
19/12/2016	GOVI On 02-February-17	533.33	Call	GOVI	1090	0	1090	0	0.00
19/12/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	2	0	2	0.00
19/12/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	2	0	2	0.00
19/12/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	2	0	2	0.00
19/12/2016	GOVI On 04-May-17			GOVI	543.75	541.3510	543.7480	541.3510	0.00
19/12/2016	GOVI On 04-May-17	262.20	Call	GOVI	2815480	279	2815480	279	0.00
19/12/2016	GOVI On 04-May-17	262.19	Call	GOVI	2815580	279	2815580	279	0.00
19/12/2016	GOVI On 04-May-17	262.18	Call	GOVI	2815680	279	2815680	279	0.00
19/12/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
19/12/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
19/12/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
19/12/2016	GOVI On 03-August-17			GOVI	554.59	552.1560	554.5910	552.1560	0.00
19/12/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
19/12/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
19/12/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
19/12/2016	GOVI On 03-August-17	561.11	Put	GOVI	65190	9	65190	9	0.00
19/12/2016	GOVI On 03-August-17	561.09	Put	GOVI	64990	9	64990	9	0.00
19/12/2016	GOVI On 03-August-17	561.10	Put	GOVI	65090	9	65090	9	0.00
19/12/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/12/2016	IGOV On 02-February-17			Index Future	247.20	247.2960	247.2010	247.2960	1,030.00
19/12/2016	IGOV On 04-May-17			Index Future	251.99	252.0950	251.9930	252.0950	0.00
19/12/2016	IGOV On 03-August-17			Index Future	257.03	257.1420	257.0330	257.1420	0.00
19/12/2016	ILBI On 02-February-17			Index Future	671.58	671.7760	671.5750	671.7760	157.00
19/12/2016	ILBI On 04-May-17			Index Future	684.60	684.8090	684.6000	684.8090	0.00
19/12/2016	ILBI On 03-August-17			Index Future	698.08	698.2900	698.0780	698.2900	0.00
19/12/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
19/12/2016	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0062	100.0027	100.0062	0.00
19/12/2016	IS01 On 15-June-17			Interest Rate Swap	99.63	99.6265	99.6252	99.6265	0.00
19/12/2016	IS01 On 21-September-17			Interest Rate Swap	99.68	99.6837	99.6779	99.6837	0.00
19/12/2016	IS01 On 21-December-17			Interest Rate Swap	99.96	99.9685	99.9562	99.9685	0.00
19/12/2016	IS01 On 15-March-18			Interest Rate Swap	100.00	100.0150	100.0019	100.0150	0.00
19/12/2016	IS02 On 18-December-17			Interest Rate Swap	99.98	99.9902	99.9782	99.9902	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
19/12/2016	IS02 On 16-March-18			Interest Rate Swap	99.29	99.3050	99.2886	99.3050	0.00
19/12/2016	IS02 On 15-June-18			Interest Rate Swap	98.99	99.0032	98.9855	99.0032	0.00
19/12/2016	IS02 On 21-September-18			Interest Rate Swap	99.09	99.1163	99.0903	99.1163	0.00
19/12/2016	IS02 On 21-December-18			Interest Rate Swap	99.62	99.6600	99.6200	99.6600	0.00
19/12/2016	IS02 On 15-March-19			Interest Rate Swap	100.15	100.1996	100.1514	100.1996	0.00
19/12/2016	IS05 On 17-December-20			Interest Rate Swap	98.29	98.4370	98.2888	98.4370	0.00
19/12/2016	IS05 On 16-March-21			Interest Rate Swap	97.67	97.8346	97.6708	97.8346	0.00
19/12/2016	IS05 On 15-June-21			Interest Rate Swap	97.02	97.1980	97.0243	97.1980	0.00
19/12/2016	IS05 On 21-September-21			Interest Rate Swap	97.36	97.5455	97.3565	97.5455	0.00
19/12/2016	IS05 On 21-December-21			Interest Rate Swap	99.65	99.8434	99.6465	99.8434	50.00
19/12/2016	IS05 On 15-March-22			Interest Rate Swap	99.89	100.0928	99.8917	100.0928	0.00
19/12/2016	IS10 On 17-December-25			Interest Rate Swap	99.35	99.6779	99.3513	99.6779	0.00
19/12/2016	IS10 On 16-March-26			Interest Rate Swap	96.52	96.8592	96.5150	96.8592	0.00
19/12/2016	IS10 On 15-June-26			Interest Rate Swap	95.37	95.7222	95.3694	95.7222	0.00
19/12/2016	IS10 On 21-September-26			Interest Rate Swap	97.53	97.8941	97.5330	97.8941	0.00
19/12/2016	IS10 On 21-December-26			Interest Rate Swap	101.24	101.5998	101.2387	101.5998	0.00
19/12/2016	IS10 On 15-March-27			Interest Rate Swap	99.90	100.2639	99.8977	100.2639	0.00
19/12/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/12/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/12/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/12/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/12/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	10,000.00
19/12/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	0.00
19/12/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
19/12/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	1,000.00
19/12/2016	JBAF On 19-April-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
19/12/2016	JBAF On 17-May-17			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
19/12/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
19/12/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
19/12/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
19/12/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.59	92.4100	7.5900	92.4100	0.00
19/12/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.62	92.3800	7.6200	92.3800	0.00
19/12/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
19/12/2016	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
19/12/2016	R023 On 02-February-17			Bond Future	8.71	98.7106	8.7057	98.7106	19,260.00
19/12/2016	R023 On 02-February-17	8.86	Call	Bond Future	1305	1	1305	1	0.00
19/12/2016	R023 On 02-February-17	8.85	Call	Bond Future	1277	1	1277	1	0.00
19/12/2016	R023 On 02-February-17	8.84	Call	Bond Future	1250	1	1250	1	0.00
19/12/2016	R023 On 02-February-17	8.85	Put	Bond Future	630	1	630	1	0.00
19/12/2016	R023 On 02-February-17	8.84	Put	Bond Future	647	1	647	1	0.00
19/12/2016	R023 On 02-February-17	8.86	Put	Bond Future	613	1	613	1	0.00
19/12/2016	R023 On 04-May-17			Bond Future	8.75	96.6876	8.7509	96.6876	0.00
19/12/2016	R023 On 04-May-17	8.59	Call	Bond Future	1231	1	1231	1	0.00
19/12/2016	R023 On 04-May-17	8.61	Call	Bond Future	1269	1	1269	1	0.00
19/12/2016	R023 On 04-May-17	8.60	Call	Bond Future	1250	1	1250	1	0.00
19/12/2016	R023 On 04-May-17	8.59	Put	Bond Future	1935	2	1935	2	0.00
19/12/2016	R023 On 04-May-17	8.61	Put	Bond Future	1885	2	1885	2	0.00
19/12/2016	R023 On 04-May-17	8.60	Put	Bond Future	1910	2	1910	2	0.00
19/12/2016	R023 On 03-August-17			Bond Future	8.78	98.6176	8.7845	98.6176	0.00
19/12/2016	R023 On 03-August-17	8.58	Call	Bond Future	1569	1	1569	1	0.00
19/12/2016	R023 On 03-August-17	8.60	Call	Bond Future	1607	1	1607	1	0.00
19/12/2016	R023 On 03-August-17	8.59	Call	Bond Future	1588	1	1588	1	0.00
19/12/2016	R023 On 03-August-17	8.58	Put	Bond Future	2434	3	2434	3	0.00
19/12/2016	R023 On 03-August-17	8.59	Put	Bond Future	2411	3	2411	3	0.00
19/12/2016	R023 On 03-August-17	8.60	Put	Bond Future	2387	3	2387	3	0.00
19/12/2016	R035 On 02-February-17			Bond Future	9.63	97.0056	9.6308	97.0056	7,194.00
19/12/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R035 On 02-February-17	9.51	Put	Bond Future	982	1	982	1	0.00
19/12/2016	R035 On 02-February-17	9.52	Put	Bond Future	900	1	900	1	0.00
19/12/2016	R035 On 02-February-17	9.50	Put	Bond Future	1064	2	1064	2	0.00
19/12/2016	R035 On 04-May-17			Bond Future	9.68	94.3788	9.6813	94.3788	0.00
19/12/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R035 On 04-May-17	9.53	Put	Bond Future	1219	2	1219	2	0.00
19/12/2016	R035 On 04-May-17	9.54	Put	Bond Future	1137	2	1137	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
19/12/2016	R035 On 04-May-17	9.55	Put	Bond Future	1056	2	1056	2	0.00
19/12/2016	R035 On 03-August-17			Bond Future	9.73	96.2629	9.7257	96.2629	0.00
19/12/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R035 On 03-August-17	9.50	Put	Bond Future	1807	2	1807	2	0.00
19/12/2016	R035 On 03-August-17	9.52	Put	Bond Future	1645	2	1645	2	0.00
19/12/2016	R035 On 03-August-17	9.51	Put	Bond Future	1726	2	1726	2	0.00
19/12/2016	R186 On 02-February-17			Bond Future	8.99	110.7016	8.9873	110.7016	114,226.00
19/12/2016	R186 On 02-February-17	9.50	Call	Bond Future	3789	3	3789	3	0.00
19/12/2016	R186 On 02-February-17	8.87	Call	Bond Future	1068	1	1068	1	0.00
19/12/2016	R186 On 02-February-17	9.40	Call	Bond Future	3255	3	3255	3	0.00
19/12/2016	R186 On 02-February-17	8.37	Call	Bond Future	197	0	197	0	500.00
19/12/2016	R186 On 02-February-17	8.79	Call	Bond Future	855	1	855	1	0.00
19/12/2016	R186 On 02-February-17	8.95	Call	Bond Future	1313	1	1313	1	0.00
19/12/2016	R186 On 02-February-17	9.02	Call	Bond Future	1553	1	1553	1	0.00
19/12/2016	R186 On 02-February-17	8.00	Call	Bond Future	33	0	33	0	7,000.00
19/12/2016	R186 On 02-February-17	8.60	Call	Bond Future	470	0	470	0	7,000.00
19/12/2016	R186 On 02-February-17	8.81	Call	Bond Future	905	1	905	1	0.00
19/12/2016	R186 On 02-February-17	8.43	Call	Bond Future	251	0	251	0	750.00
19/12/2016	R186 On 02-February-17	8.80	Call	Bond Future	880	1	880	1	0.00
19/12/2016	R186 On 02-February-17	8.90	Call	Bond Future	1156	1	1156	1	0.00
19/12/2016	R186 On 02-February-17	9.10	Call	Bond Future	1860	2	1860	2	0.00
19/12/2016	R186 On 02-February-17	8.62	Call	Bond Future	503	0	503	0	500.00
19/12/2016	R186 On 02-February-17	8.79	Put	Bond Future	2223	3	2223	3	0.00
19/12/2016	R186 On 02-February-17	8.95	Put	Bond Future	1570	2	1570	2	2,546.00
19/12/2016	R186 On 02-February-17	9.02	Put	Bond Future	1329	2	1329	2	500.00
19/12/2016	R186 On 02-February-17	8.37	Put	Bond Future	4554	5	4554	5	0.00
19/12/2016	R186 On 02-February-17	8.60	Put	Bond Future	3177	4	3177	4	0.00
19/12/2016	R186 On 02-February-17	9.40	Put	Bond Future	467	1	467	1	750.00
19/12/2016	R186 On 02-February-17	9.50	Put	Bond Future	340	0	340	0	13,500.00
19/12/2016	R186 On 02-February-17	8.87	Put	Bond Future	1878	2	1878	2	500.00
19/12/2016	R186 On 02-February-17	8.62	Put	Bond Future	3068	3	3068	3	0.00
19/12/2016	R186 On 02-February-17	8.81	Put	Bond Future	2134	2	2134	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
19/12/2016	R186 On 02-February-17	9.10	Put	Bond Future	1089	1	1089	1	2,546.00
19/12/2016	R186 On 02-February-17	8.00	Put	Bond Future	7113	8	7113	8	0.00
19/12/2016	R186 On 02-February-17	8.90	Put	Bond Future	1758	2	1758	2	750.00
19/12/2016	R186 On 02-February-17	8.43	Put	Bond Future	4174	5	4174	5	0.00
19/12/2016	R186 On 02-February-17	8.80	Put	Bond Future	2178	3	2178	3	0.00
19/12/2016	R186 On 04-May-17			Bond Future	9.04	112.8429	9.0350	112.8429	0.00
19/12/2016	R186 On 04-May-17	8.91	Call	Bond Future	2086	2	2086	2	0.00
19/12/2016	R186 On 04-May-17	8.89	Call	Bond Future	2026	2	2026	2	0.00
19/12/2016	R186 On 04-May-17	8.90	Call	Bond Future	2056	2	2056	2	0.00
19/12/2016	R186 On 04-May-17	8.89	Put	Bond Future	3008	3	3008	3	0.00
19/12/2016	R186 On 04-May-17	8.90	Put	Bond Future	2970	3	2970	3	0.00
19/12/2016	R186 On 04-May-17	8.91	Put	Bond Future	2932	3	2932	3	0.00
19/12/2016	R186 On 03-August-17			Bond Future	9.07	109.7903	9.0740	109.7903	0.00
19/12/2016	R186 On 03-August-17	8.91	Call	Bond Future	2709	3	2709	3	0.00
19/12/2016	R186 On 03-August-17	8.93	Call	Bond Future	2769	3	2769	3	0.00
19/12/2016	R186 On 03-August-17	8.92	Call	Bond Future	2739	3	2739	3	0.00
19/12/2016	R186 On 03-August-17	8.91	Put	Bond Future	3796	4	3796	4	0.00
19/12/2016	R186 On 03-August-17	8.92	Put	Bond Future	3759	4	3759	4	0.00
19/12/2016	R186 On 03-August-17	8.93	Put	Bond Future	3723	4	3723	4	0.00
19/12/2016	R197 On 02-February-17			Bond Future	295.23	295.2604	295.2298	295.2604	1,246.00
19/12/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R197 On 02-February-17	302.58	Put	Bond Future	7350	7	7350	7	0.00
19/12/2016	R197 On 02-February-17	302.59	Put	Bond Future	7360	7	7360	7	0.00
19/12/2016	R197 On 02-February-17	302.57	Put	Bond Future	7340	7	7340	7	0.00
19/12/2016	R197 On 04-May-17			Bond Future	300.95	300.9898	300.9538	300.9898	0.00
19/12/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R197 On 04-May-17	308.59	Put	Bond Future	7636	8	7636	8	0.00
19/12/2016	R197 On 04-May-17	308.60	Put	Bond Future	7646	8	7646	8	0.00
19/12/2016	R197 On 04-May-17	308.58	Put	Bond Future	7626	8	7626	8	0.00
19/12/2016	R197 On 03-August-17			Bond Future	300.07	300.1114	300.0706	300.1114	0.00

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19/12/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R197 On 03-August-17	308.05	Put	Bond Future	7979	8	7979	8	0.00
19/12/2016	R197 On 03-August-17	308.07	Put	Bond Future	7999	8	7999	8	0.00
19/12/2016	R197 On 03-August-17	308.06	Put	Bond Future	7989	8	7989	8	0.00
19/12/2016	R202 On 02-February-17			Bond Future	243.06	243.0824	243.0572	243.0824	36,370.00
19/12/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R202 On 02-February-17	251.73	Put	Bond Future	8673	9	8673	9	0.00
19/12/2016	R202 On 02-February-17	251.74	Put	Bond Future	8683	9	8683	9	0.00
19/12/2016	R202 On 02-February-17	251.72	Put	Bond Future	8663	9	8663	9	0.00
19/12/2016	R202 On 04-May-17			Bond Future	247.77	247.7992	247.7697	247.7992	0.00
19/12/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R202 On 04-May-17	256.71	Put	Bond Future	8940	9	8940	9	0.00
19/12/2016	R202 On 04-May-17	256.72	Put	Bond Future	8950	9	8950	9	0.00
19/12/2016	R202 On 04-May-17	256.73	Put	Bond Future	8960	9	8960	9	0.00
19/12/2016	R202 On 03-August-17			Bond Future	249.06	249.0925	249.0592	249.0925	0.00
19/12/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R202 On 03-August-17	258.36	Put	Bond Future	9301	9	9301	9	0.00
19/12/2016	R202 On 03-August-17	258.37	Put	Bond Future	9311	9	9311	9	0.00
19/12/2016	R202 On 03-August-17	258.35	Put	Bond Future	9291	9	9291	9	0.00
19/12/2016	R203 On 02-February-17			Bond Future	7.80	103.5083	7.8000	103.5083	27,216.00
19/12/2016	R203 On 02-February-17	7.70	Call	Bond Future	64	0	64	0	0.00
19/12/2016	R203 On 02-February-17	7.71	Call	Bond Future	66	0	66	0	0.00
19/12/2016	R203 On 02-February-17	7.72	Call	Bond Future	69	0	69	0	0.00
19/12/2016	R203 On 02-February-17	7.71	Put	Bond Future	118	0	118	0	0.00
19/12/2016	R203 On 02-February-17	7.70	Put	Bond Future	122	0	122	0	0.00
19/12/2016	R203 On 02-February-17	7.72	Put	Bond Future	115	0	115	0	0.00

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19/12/2016	R203 On 04-May-17			Bond Future	7.66	101.3375	7.6642	101.3375	0.00
19/12/2016	R203 On 04-May-17	6.91	Call	Bond Future	15	0	15	0	0.00
19/12/2016	R203 On 04-May-17	6.93	Call	Bond Future	16	0	16	0	0.00
19/12/2016	R203 On 04-May-17	6.92	Call	Bond Future	16	0	16	0	0.00
19/12/2016	R203 On 04-May-17	6.92	Put	Bond Future	276	0	276	0	0.00
19/12/2016	R203 On 04-May-17	6.93	Put	Bond Future	273	0	273	0	0.00
19/12/2016	R203 On 04-May-17	6.91	Put	Bond Future	279	0	279	0	0.00
19/12/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
19/12/2016	R203 On 03-August-17	4.87	Call	Bond Future	51	0	51	0	0.00
19/12/2016	R203 On 03-August-17	4.89	Call	Bond Future	52	0	52	0	0.00
19/12/2016	R203 On 03-August-17	4.88	Call	Bond Future	52	0	52	0	0.00
19/12/2016	R203 On 03-August-17	4.89	Put	Bond Future	28	0	28	0	0.00
19/12/2016	R203 On 03-August-17	4.88	Put	Bond Future	29	0	29	0	0.00
19/12/2016	R203 On 03-August-17	4.87	Put	Bond Future	29	0	29	0	0.00
19/12/2016	R204 On 02-February-17			Bond Future	8.00	100.9340	7.9975	100.9340	30,150.00
19/12/2016	R204 On 02-February-17	8.28	Call	Bond Future	582	1	582	1	0.00
19/12/2016	R204 On 02-February-17	8.30	Call	Bond Future	609	1	609	1	0.00
19/12/2016	R204 On 02-February-17	8.29	Call	Bond Future	595	1	595	1	0.00
19/12/2016	R204 On 02-February-17	8.28	Put	Bond Future	102	0	102	0	0.00
19/12/2016	R204 On 02-February-17	8.29	Put	Bond Future	98	0	98	0	0.00
19/12/2016	R204 On 02-February-17	8.30	Put	Bond Future	94	0	94	0	0.00
19/12/2016	R204 On 04-May-17			Bond Future	8.03	102.8864	8.0294	102.8864	0.00
19/12/2016	R204 On 04-May-17	7.90	Call	Bond Future	338	0	338	0	0.00
19/12/2016	R204 On 04-May-17	7.92	Call	Bond Future	351	0	351	0	0.00
19/12/2016	R204 On 04-May-17	7.91	Call	Bond Future	344	0	344	0	0.00
19/12/2016	R204 On 04-May-17	7.91	Put	Bond Future	522	1	522	1	0.00
19/12/2016	R204 On 04-May-17	7.92	Put	Bond Future	514	1	514	1	0.00
19/12/2016	R204 On 04-May-17	7.90	Put	Bond Future	531	1	531	1	0.00
19/12/2016	R204 On 03-August-17			Bond Future	8.02	100.8981	8.0192	100.8981	0.00
19/12/2016	R204 On 03-August-17	7.75	Call	Bond Future	347	0	347	0	0.00
19/12/2016	R204 On 03-August-17	7.76	Call	Bond Future	352	0	352	0	0.00
19/12/2016	R204 On 03-August-17	7.77	Call	Bond Future	357	0	357	0	0.00
19/12/2016	R204 On 03-August-17	7.75	Put	Bond Future	690	1	690	1	0.00
19/12/2016	R204 On 03-August-17	7.76	Put	Bond Future	683	1	683	1	0.00

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19/12/2016	R204 On 03-August-17	7.77	Put	Bond Future	675	1	675	1	0.00
19/12/2016	R207 On 02-February-17			Bond Future	8.21	97.8126	8.2127	97.8126	75,535.00
19/12/2016	R207 On 02-February-17	8.91	Call	Bond Future	1770	2	1770	2	62.00
19/12/2016	R207 On 02-February-17	9.22	Call	Bond Future	2508	2	2508	2	0.00
19/12/2016	R207 On 02-February-17	9.24	Call	Bond Future	2556	2	2556	2	0.00
19/12/2016	R207 On 02-February-17	9.23	Call	Bond Future	2532	2	2532	2	0.00
19/12/2016	R207 On 02-February-17	9.23	Put	Bond Future	5	0	5	0	0.00
19/12/2016	R207 On 02-February-17	9.24	Put	Bond Future	5	0	5	0	0.00
19/12/2016	R207 On 02-February-17	8.91	Put	Bond Future	29	0	29	0	0.00
19/12/2016	R207 On 02-February-17	9.22	Put	Bond Future	6	0	6	0	0.00
19/12/2016	R207 On 04-May-17			Bond Future	8.26	99.7048	8.2593	99.7048	0.00
19/12/2016	R207 On 04-May-17	8.20	Call	Bond Future	639	1	639	1	0.00
19/12/2016	R207 On 04-May-17	8.22	Call	Bond Future	662	1	662	1	0.00
19/12/2016	R207 On 04-May-17	8.21	Call	Bond Future	651	1	651	1	0.00
19/12/2016	R207 On 04-May-17	8.20	Put	Bond Future	778	1	778	1	0.00
19/12/2016	R207 On 04-May-17	8.22	Put	Bond Future	754	1	754	1	0.00
19/12/2016	R207 On 04-May-17	8.21	Put	Bond Future	766	1	766	1	0.00
19/12/2016	R207 On 03-August-17			Bond Future	8.28	98.0510	8.2834	98.0510	0.00
19/12/2016	R207 On 03-August-17	8.19	Call	Bond Future	788	1	788	1	51.00
19/12/2016	R207 On 03-August-17	8.40	Call	Bond Future	1023	1	1023	1	0.00
19/12/2016	R207 On 03-August-17	8.39	Call	Bond Future	1011	1	1011	1	0.00
19/12/2016	R207 On 03-August-17	8.41	Call	Bond Future	1035	1	1035	1	0.00
19/12/2016	R207 On 03-August-17	8.39	Put	Bond Future	784	1	784	1	0.00
19/12/2016	R207 On 03-August-17	8.41	Put	Bond Future	765	1	765	1	0.00
19/12/2016	R207 On 03-August-17	8.19	Put	Bond Future	988	1	988	1	0.00
19/12/2016	R207 On 03-August-17	8.40	Put	Bond Future	774	1	774	1	0.00
19/12/2016	R208 On 02-February-17			Bond Future	8.37	96.5904	8.3721	96.5904	29,322.00
19/12/2016	R208 On 02-February-17	8.64	Call	Bond Future	1164	1	1164	1	0.00
19/12/2016	R208 On 02-February-17	8.63	Call	Bond Future	1141	1	1141	1	0.00
19/12/2016	R208 On 02-February-17	8.65	Call	Bond Future	1188	1	1188	1	0.00
19/12/2016	R208 On 02-February-17	8.65	Put	Bond Future	270	0	270	0	0.00
19/12/2016	R208 On 02-February-17	8.64	Put	Bond Future	279	0	279	0	0.00
19/12/2016	R208 On 02-February-17	8.63	Put	Bond Future	288	0	288	0	0.00
19/12/2016	R208 On 04-May-17			Bond Future	8.41	95.0559	8.4126	95.0559	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
19/12/2016	R208 On 04-May-17	8.37	Call	Bond Future	948	1	948	1	0.00
19/12/2016	R208 On 04-May-17	8.39	Call	Bond Future	979	1	979	1	0.00
19/12/2016	R208 On 04-May-17	8.38	Call	Bond Future	963	1	963	1	0.00
19/12/2016	R208 On 04-May-17	8.37	Put	Bond Future	1082	1	1082	1	0.00
19/12/2016	R208 On 04-May-17	8.39	Put	Bond Future	1050	1	1050	1	0.00
19/12/2016	R208 On 04-May-17	8.38	Put	Bond Future	1066	1	1066	1	0.00
19/12/2016	R208 On 03-August-17			Bond Future	8.44	96.9536	8.4365	96.9536	0.00
19/12/2016	R208 On 03-August-17	8.30	Call	Bond Future	1092	1	1092	1	0.00
19/12/2016	R208 On 03-August-17	8.32	Call	Bond Future	1120	1	1120	1	0.00
19/12/2016	R208 On 03-August-17	8.31	Call	Bond Future	1106	1	1106	1	0.00
19/12/2016	R208 On 03-August-17	8.31	Put	Bond Future	1485	2	1485	2	0.00
19/12/2016	R208 On 03-August-17	8.32	Put	Bond Future	1468	2	1468	2	0.00
19/12/2016	R208 On 03-August-17	8.30	Put	Bond Future	1501	2	1501	2	0.00
19/12/2016	R209 On 02-February-17			Bond Future	9.57	72.9003	9.5712	72.9003	66,512.00
19/12/2016	R209 On 02-February-17	9.53	Call	Bond Future	1378	1	1378	1	0.00
19/12/2016	R209 On 02-February-17	9.55	Call	Bond Future	1443	1	1443	1	0.00
19/12/2016	R209 On 02-February-17	9.54	Call	Bond Future	1410	1	1410	1	0.00
19/12/2016	R209 On 02-February-17	9.53	Put	Bond Future	1656	2	1656	2	0.00
19/12/2016	R209 On 02-February-17	9.54	Put	Bond Future	1621	2	1621	2	0.00
19/12/2016	R209 On 02-February-17	9.55	Put	Bond Future	1586	2	1586	2	0.00
19/12/2016	R209 On 04-May-17			Bond Future	9.62	71.1597	9.6170	71.1597	0.00
19/12/2016	R209 On 04-May-17	9.46	Call	Bond Future	2157	2	2157	2	0.00
19/12/2016	R209 On 04-May-17	9.48	Call	Bond Future	2217	2	2217	2	0.00
19/12/2016	R209 On 04-May-17	9.47	Call	Bond Future	2187	2	2187	2	0.00
19/12/2016	R209 On 04-May-17	9.46	Put	Bond Future	3219	3	3219	3	0.00
19/12/2016	R209 On 04-May-17	9.47	Put	Bond Future	3180	3	3180	3	0.00
19/12/2016	R209 On 04-May-17	9.48	Put	Bond Future	3141	3	3141	3	0.00
19/12/2016	R209 On 03-August-17			Bond Future	9.66	72.5804	9.6566	72.5804	0.00
19/12/2016	R209 On 03-August-17	9.44	Call	Bond Future	2779	3	2779	3	0.00
19/12/2016	R209 On 03-August-17	9.43	Call	Bond Future	2750	3	2750	3	0.00
19/12/2016	R209 On 03-August-17	9.45	Call	Bond Future	2808	3	2808	3	0.00
19/12/2016	R209 On 03-August-17	9.45	Put	Bond Future	4198	4	4198	4	0.00
19/12/2016	R209 On 03-August-17	9.44	Put	Bond Future	4237	5	4237	5	0.00
19/12/2016	R209 On 03-August-17	9.43	Put	Bond Future	4277	5	4277	5	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
19/12/2016	R210 On 02-February-17			Bond Future	185.95	185.9661	185.9468	185.9661	1,885.00
19/12/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R210 On 02-February-17	190.84	Put	Bond Future	4893	5	4893	5	0.00
19/12/2016	R210 On 02-February-17	190.86	Put	Bond Future	4913	5	4913	5	0.00
19/12/2016	R210 On 02-February-17	190.85	Put	Bond Future	4903	5	4903	5	0.00
19/12/2016	R210 On 04-May-17			Bond Future	187.23	187.2569	187.2342	187.2569	0.00
19/12/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R210 On 04-May-17	192.31	Put	Bond Future	5076	5	5076	5	0.00
19/12/2016	R210 On 04-May-17	192.33	Put	Bond Future	5096	5	5096	5	0.00
19/12/2016	R210 On 04-May-17	192.32	Put	Bond Future	5086	5	5086	5	0.00
19/12/2016	R210 On 03-August-17			Bond Future	190.98	191.0055	190.9798	191.0055	0.00
19/12/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R210 On 03-August-17	196.29	Put	Bond Future	5310	5	5310	5	0.00
19/12/2016	R210 On 03-August-17	196.30	Put	Bond Future	5320	5	5320	5	0.00
19/12/2016	R210 On 03-August-17	196.28	Put	Bond Future	5300	5	5300	5	0.00
19/12/2016	R212 On 02-February-17			Bond Future	146.16	146.1706	146.1551	146.1706	3,380.00
19/12/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R212 On 02-February-17	149.29	Put	Bond Future	3135	3	3135	3	0.00
19/12/2016	R212 On 02-February-17	149.28	Put	Bond Future	3125	3	3125	3	0.00
19/12/2016	R212 On 02-February-17	149.27	Put	Bond Future	3115	3	3115	3	0.00
19/12/2016	R212 On 04-May-17			Bond Future	148.99	149.0071	148.9889	149.0071	0.00
19/12/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R212 On 04-May-17	152.24	Put	Bond Future	3251	3	3251	3	0.00
19/12/2016	R212 On 04-May-17	152.25	Put	Bond Future	3261	3	3261	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
19/12/2016	R212 On 04-May-17	152.23	Put	Bond Future	3241	3	3241	3	0.00
19/12/2016	R212 On 03-August-17			Bond Future	149.94	149.9582	149.9377	149.9582	0.00
19/12/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
19/12/2016	R212 On 03-August-17	153.34	Put	Bond Future	3402	3	3402	3	0.00
19/12/2016	R212 On 03-August-17	153.35	Put	Bond Future	3412	3	3412	3	0.00
19/12/2016	R212 On 03-August-17	153.36	Put	Bond Future	3422	3	3422	3	0.00
19/12/2016	R213 On 02-February-17			Bond Future	9.41	84.0706	9.4138	84.0706	50,655.00
19/12/2016	R213 On 02-February-17	9.40	Call	Bond Future	1432	1	1432	1	0.00
19/12/2016	R213 On 02-February-17	9.42	Call	Bond Future	1499	1	1499	1	0.00
19/12/2016	R213 On 02-February-17	9.41	Call	Bond Future	1466	1	1466	1	0.00
19/12/2016	R213 On 02-February-17	9.41	Put	Bond Future	1491	2	1491	2	0.00
19/12/2016	R213 On 02-February-17	9.42	Put	Bond Future	1458	2	1458	2	0.00
19/12/2016	R213 On 02-February-17	9.40	Put	Bond Future	1525	2	1525	2	0.00
19/12/2016	R213 On 04-May-17			Bond Future	9.46	82.1450	9.4605	82.1450	0.00
19/12/2016	R213 On 04-May-17	9.35	Call	Bond Future	2204	2	2204	2	0.00
19/12/2016	R213 On 04-May-17	9.36	Call	Bond Future	2234	2	2234	2	0.00
19/12/2016	R213 On 04-May-17	9.37	Call	Bond Future	2265	2	2265	2	0.00
19/12/2016	R213 On 04-May-17	9.36	Put	Bond Future	2901	3	2901	3	0.00
19/12/2016	R213 On 04-May-17	9.37	Put	Bond Future	2865	3	2865	3	0.00
19/12/2016	R213 On 04-May-17	9.35	Put	Bond Future	2937	3	2937	3	0.00
19/12/2016	R213 On 03-August-17			Bond Future	9.50	83.7848	9.5005	83.7848	0.00
19/12/2016	R213 On 03-August-17	9.33	Call	Bond Future	2812	3	2812	3	0.00
19/12/2016	R213 On 03-August-17	9.34	Call	Bond Future	2842	3	2842	3	0.00
19/12/2016	R213 On 03-August-17	9.35	Call	Bond Future	2871	3	2871	3	0.00
19/12/2016	R213 On 03-August-17	9.34	Put	Bond Future	3898	4	3898	4	0.00
19/12/2016	R213 On 03-August-17	9.35	Put	Bond Future	3861	4	3861	4	0.00
19/12/2016	R213 On 03-August-17	9.33	Put	Bond Future	3935	4	3935	4	0.00
19/12/2016	R214 On 02-February-17			Bond Future	9.62	73.3732	9.6215	73.3732	36,737.00
19/12/2016	R214 On 02-February-17	9.67	Call	Bond Future	1784	2	1784	2	0.00
19/12/2016	R214 On 02-February-17	9.66	Call	Bond Future	1746	2	1746	2	0.00
19/12/2016	R214 On 02-February-17	9.68	Call	Bond Future	1822	2	1822	2	0.00
19/12/2016	R214 On 02-February-17	9.67	Put	Bond Future	1443	2	1443	2	0.00

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19/12/2016	R214 On 02-February-17	9.66	Put	Bond Future	1475	2	1475	2	0.00
19/12/2016	R214 On 02-February-17	9.68	Put	Bond Future	1410	2	1410	2	0.00
19/12/2016	R214 On 04-May-17			Bond Future	9.66	71.4944	9.6649	71.4944	0.00
19/12/2016	R214 On 04-May-17	9.56	Call	Bond Future	2431	2	2431	2	0.00
19/12/2016	R214 On 04-May-17	9.58	Call	Bond Future	2496	2	2496	2	0.00
19/12/2016	R214 On 04-May-17	9.57	Call	Bond Future	2463	2	2463	2	0.00
19/12/2016	R214 On 04-May-17	9.56	Put	Bond Future	3172	3	3172	3	0.00
19/12/2016	R214 On 04-May-17	9.57	Put	Bond Future	3133	3	3133	3	0.00
19/12/2016	R214 On 04-May-17	9.58	Put	Bond Future	3095	3	3095	3	0.00
19/12/2016	R214 On 03-August-17			Bond Future	9.70	72.9216	9.7026	72.9216	0.00
19/12/2016	R214 On 03-August-17	9.51	Call	Bond Future	3016	3	3016	3	0.00
19/12/2016	R214 On 03-August-17	9.52	Call	Bond Future	3047	3	3047	3	0.00
19/12/2016	R214 On 03-August-17	9.53	Call	Bond Future	3078	3	3078	3	0.00
19/12/2016	R214 On 03-August-17	9.52	Put	Bond Future	4337	5	4337	5	0.00
19/12/2016	R214 On 03-August-17	9.53	Put	Bond Future	4296	5	4296	5	0.00
19/12/2016	R214 On 03-August-17	9.51	Put	Bond Future	4377	5	4377	5	0.00
19/12/2016	R248 On 02-February-17			Bond Future	9.67	94.3229	9.6673	94.3229	74,008.00
19/12/2016	R248 On 02-February-17	9.76	Call	Bond Future	2556	2	2556	2	0.00
19/12/2016	R248 On 02-February-17	9.78	Call	Bond Future	2657	2	2657	2	0.00
19/12/2016	R248 On 02-February-17	9.77	Call	Bond Future	2606	2	2606	2	0.00
19/12/2016	R248 On 02-February-17	9.77	Put	Bond Future	1688	2	1688	2	0.00
19/12/2016	R248 On 02-February-17	9.76	Put	Bond Future	1727	2	1727	2	0.00
19/12/2016	R248 On 02-February-17	9.78	Put	Bond Future	1651	2	1651	2	0.00
19/12/2016	R248 On 04-May-17			Bond Future	9.71	91.7076	9.7121	91.7076	0.00
19/12/2016	R248 On 04-May-17	9.67	Call	Bond Future	3519	3	3519	3	0.00
19/12/2016	R248 On 04-May-17	9.66	Call	Bond Future	3477	3	3477	3	0.00
19/12/2016	R248 On 04-May-17	9.65	Call	Bond Future	3434	3	3434	3	0.00
19/12/2016	R248 On 04-May-17	9.66	Put	Bond Future	3944	4	3944	4	0.00
19/12/2016	R248 On 04-May-17	9.65	Put	Bond Future	3992	4	3992	4	0.00
19/12/2016	R248 On 04-May-17	9.67	Put	Bond Future	3896	4	3896	4	0.00
19/12/2016	R248 On 03-August-17			Bond Future	9.75	93.5384	9.7513	93.5384	0.00
19/12/2016	R248 On 03-August-17	9.57	Call	Bond Future	4075	4	4075	4	0.00
19/12/2016	R248 On 03-August-17	9.58	Call	Bond Future	4115	4	4115	4	0.00
19/12/2016	R248 On 03-August-17	9.56	Call	Bond Future	4035	4	4035	4	0.00

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19/12/2016	R248 On 03-August-17	9.57	Put	Bond Future	5707	6	5707	6	0.00
19/12/2016	R248 On 03-August-17	9.58	Put	Bond Future	5656	6	5656	6	0.00
19/12/2016	R248 On 03-August-17	9.56	Put	Bond Future	5759	6	5759	6	0.00