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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
20/12/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	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
20/12/2016	2025 On 02-February-17			Bond Future	127.20	127.2083	127.1958	127.2083	3,231.00
20/12/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2025 On 02-February-17	129.99	Put	Bond Future	2794	3	2794	3	0.00
20/12/2016	2025 On 02-February-17	130.00	Put	Bond Future	2804	3	2804	3	0.00
20/12/2016	2025 On 02-February-17	130.01	Put	Bond Future	2814	3	2814	3	0.00
20/12/2016	2025 On 04-May-17			Bond Future	129.66	129.6747	129.6616	129.6747	0.00
20/12/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2025 On 04-May-17	132.57	Put	Bond Future	2908	3	2908	3	0.00
20/12/2016	2025 On 04-May-17	132.58	Put	Bond Future	2918	3	2918	3	0.00
20/12/2016	2025 On 04-May-17	132.56	Put	Bond Future	2898	3	2898	3	0.00
20/12/2016	2025 On 03-August-17			Bond Future	130.92	130.9353	130.9203	130.9353	0.00
20/12/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2025 On 03-August-17	133.96	Put	Bond Future	3040	3	3040	3	0.00
20/12/2016	2025 On 03-August-17	133.97	Put	Bond Future	3050	3	3050	3	0.00
20/12/2016	2025 On 03-August-17	133.98	Put	Bond Future	3060	3	3060	3	0.00
20/12/2016	2030 On 02-February-17			Bond Future	9.42	89.7887	9.4182	89.7887	34,064.00
20/12/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2030 On 02-February-17	9.30	Put	Bond Future	815	1	815	1	0.00
20/12/2016	2030 On 02-February-17	9.31	Put	Bond Future	746	1	746	1	0.00
20/12/2016	2030 On 02-February-17	9.29	Put	Bond Future	885	1	885	1	0.00
20/12/2016	2030 On 04-May-17			Bond Future	9.47	91.5243	9.4722	91.5243	0.00
20/12/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2030 On 04-May-17	9.33	Put	Bond Future	967	1	967	1	0.00
20/12/2016	2030 On 04-May-17	9.32	Put	Bond Future	1036	1	1036	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
20/12/2016	2030 On 04-May-17	9.34	Put	Bond Future	899	1	899	1	0.00
20/12/2016	2030 On 03-August-17			Bond Future	9.52	89.3430	9.5209	89.3430	0.00
20/12/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2030 On 03-August-17	9.34	Put	Bond Future	1215	1	1215	1	0.00
20/12/2016	2030 On 03-August-17	9.33	Put	Bond Future	1283	1	1283	1	0.00
20/12/2016	2030 On 03-August-17	9.35	Put	Bond Future	1148	1	1148	1	0.00
20/12/2016	2032 On 02-February-17			Bond Future	9.57	92.6280	9.5698	92.6280	19,889.00
20/12/2016	2032 On 02-February-17	9.51	Call	Bond Future	1417	2	1417	2	0.00
20/12/2016	2032 On 02-February-17	9.53	Call	Bond Future	1486	2	1486	2	0.00
20/12/2016	2032 On 02-February-17	9.52	Call	Bond Future	1451	2	1451	2	0.00
20/12/2016	2032 On 02-February-17	9.52	Put	Bond Future	1816	2	1816	2	0.00
20/12/2016	2032 On 02-February-17	9.53	Put	Bond Future	1777	2	1777	2	0.00
20/12/2016	2032 On 02-February-17	9.51	Put	Bond Future	1855	2	1855	2	0.00
20/12/2016	2032 On 04-May-17			Bond Future	9.62	90.2592	9.6233	90.2592	0.00
20/12/2016	2032 On 04-May-17	9.46	Call	Bond Future	2299	2	2299	2	0.00
20/12/2016	2032 On 04-May-17	9.45	Call	Bond Future	2268	2	2268	2	0.00
20/12/2016	2032 On 04-May-17	9.44	Call	Bond Future	2236	2	2236	2	0.00
20/12/2016	2032 On 04-May-17	9.45	Put	Bond Future	3531	3	3531	3	0.00
20/12/2016	2032 On 04-May-17	9.44	Put	Bond Future	3573	4	3573	4	0.00
20/12/2016	2032 On 04-May-17	9.46	Put	Bond Future	3488	3	3488	3	0.00
20/12/2016	2032 On 03-August-17			Bond Future	9.67	92.0599	9.6700	92.0599	0.00
20/12/2016	2032 On 03-August-17	9.43	Call	Bond Future	2924	3	2924	3	0.00
20/12/2016	2032 On 03-August-17	9.45	Call	Bond Future	2986	3	2986	3	0.00
20/12/2016	2032 On 03-August-17	9.44	Call	Bond Future	2955	3	2955	3	0.00
20/12/2016	2032 On 03-August-17	9.45	Put	Bond Future	4574	4	4574	4	0.00
20/12/2016	2032 On 03-August-17	9.43	Put	Bond Future	4658	5	4658	5	0.00
20/12/2016	2032 On 03-August-17	9.44	Put	Bond Future	4616	5	4616	5	0.00
20/12/2016	2033 On 02-February-17			Bond Future	105.88	105.8883	105.8785	105.8883	5,474.00
20/12/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2033 On 02-February-17	109.71	Put	Bond Future	3831	4	3831	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
20/12/2016	2033 On 02-February-17	109.72	Put	Bond Future	3841	4	3841	4	0.00
20/12/2016	2033 On 02-February-17	109.70	Put	Bond Future	3821	4	3821	4	0.00
20/12/2016	2033 On 04-May-17			Bond Future	106.89	106.9017	106.8910	106.9017	0.00
20/12/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2033 On 04-May-17	110.84	Put	Bond Future	3949	4	3949	4	0.00
20/12/2016	2033 On 04-May-17	110.85	Put	Bond Future	3959	4	3959	4	0.00
20/12/2016	2033 On 04-May-17	110.83	Put	Bond Future	3939	4	3939	4	0.00
20/12/2016	2033 On 03-August-17			Bond Future	109.03	109.0402	109.0280	109.0402	0.00
20/12/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2033 On 03-August-17	113.12	Put	Bond Future	4092	4	4092	4	0.00
20/12/2016	2033 On 03-August-17	113.13	Put	Bond Future	4102	4	4102	4	0.00
20/12/2016	2033 On 03-August-17	113.14	Put	Bond Future	4112	4	4112	4	0.00
20/12/2016	2037 On 02-February-17			Bond Future	9.71	89.7466	9.7081	89.7466	45,256.00
20/12/2016	2037 On 02-February-17	9.66	Call	Bond Future	1646	2	1646	2	0.00
20/12/2016	2037 On 02-February-17	9.68	Call	Bond Future	1722	2	1722	2	0.00
20/12/2016	2037 On 02-February-17	9.67	Call	Bond Future	1683	2	1683	2	0.00
20/12/2016	2037 On 02-February-17	9.66	Put	Bond Future	2033	2	2033	2	0.00
20/12/2016	2037 On 02-February-17	9.67	Put	Bond Future	1990	2	1990	2	0.00
20/12/2016	2037 On 02-February-17	9.68	Put	Bond Future	1948	2	1948	2	0.00
20/12/2016	2037 On 04-May-17			Bond Future	9.76	91.4814	9.7620	91.4814	0.00
20/12/2016	2037 On 04-May-17	9.59	Call	Bond Future	2585	3	2585	3	0.00
20/12/2016	2037 On 04-May-17	9.58	Call	Bond Future	2551	3	2551	3	0.00
20/12/2016	2037 On 04-May-17	9.60	Call	Bond Future	2620	3	2620	3	0.00
20/12/2016	2037 On 04-May-17	9.58	Put	Bond Future	4013	4	4013	4	0.00
20/12/2016	2037 On 04-May-17	9.60	Put	Bond Future	3920	4	3920	4	0.00
20/12/2016	2037 On 04-May-17	9.59	Put	Bond Future	3966	4	3966	4	0.00
20/12/2016	2037 On 03-August-17			Bond Future	9.81	89.0489	9.8115	89.0489	0.00
20/12/2016	2037 On 03-August-17	9.58	Call	Bond Future	3364	3	3364	3	0.00
20/12/2016	2037 On 03-August-17	9.57	Call	Bond Future	3329	3	3329	3	0.00
20/12/2016	2037 On 03-August-17	9.56	Call	Bond Future	3296	3	3296	3	0.00

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20/12/2016	2037 On 03-August-17	9.56	Put	Bond Future	5304	5	5304	5	0.00
20/12/2016	2037 On 03-August-17	9.57	Put	Bond Future	5257	5	5257	5	0.00
20/12/2016	2037 On 03-August-17	9.58	Put	Bond Future	5210	5	5210	5	0.00
20/12/2016	2038 On 02-February-17			Bond Future	130.72	130.7361	130.7234	130.7361	22,790.00
20/12/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2038 On 02-February-17	137.05	Put	Bond Future	6327	6	6327	6	0.00
20/12/2016	2038 On 02-February-17	137.06	Put	Bond Future	6337	6	6337	6	0.00
20/12/2016	2038 On 02-February-17	137.07	Put	Bond Future	6347	6	6347	6	0.00
20/12/2016	2038 On 04-May-17			Bond Future	133.26	133.2709	133.2575	133.2709	0.00
20/12/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2038 On 04-May-17	139.78	Put	Bond Future	6523	7	6523	7	0.00
20/12/2016	2038 On 04-May-17	139.79	Put	Bond Future	6533	7	6533	7	0.00
20/12/2016	2038 On 04-May-17	139.77	Put	Bond Future	6513	6	6513	6	0.00
20/12/2016	2038 On 03-August-17			Bond Future	134.42	134.4369	134.4215	134.4369	0.00
20/12/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2038 On 03-August-17	141.17	Put	Bond Future	6749	7	6749	7	0.00
20/12/2016	2038 On 03-August-17	141.16	Put	Bond Future	6739	7	6739	7	0.00
20/12/2016	2038 On 03-August-17	141.18	Put	Bond Future	6759	7	6759	7	0.00
20/12/2016	2040 On 02-February-17			Bond Future	9.71	93.8357	9.7124	93.8357	8,238.00
20/12/2016	2040 On 02-February-17	9.58	Call	Bond Future	1481	2	1481	2	0.00
20/12/2016	2040 On 02-February-17	9.60	Call	Bond Future	1553	2	1553	2	0.00
20/12/2016	2040 On 02-February-17	9.59	Call	Bond Future	1517	2	1517	2	0.00
20/12/2016	2040 On 02-February-17	9.58	Put	Bond Future	2637	3	2637	3	0.00
20/12/2016	2040 On 02-February-17	9.60	Put	Bond Future	2533	2	2533	2	0.00
20/12/2016	2040 On 02-February-17	9.59	Put	Bond Future	2584	3	2584	3	0.00
20/12/2016	2040 On 04-May-17			Bond Future	9.76	95.6496	9.7647	95.6496	0.00
20/12/2016	2040 On 04-May-17	9.64	Call	Bond Future	3015	3	3015	3	0.00
20/12/2016	2040 On 04-May-17	9.63	Call	Bond Future	2976	3	2976	3	0.00

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20/12/2016	2040 On 04-May-17	9.62	Call	Bond Future	2938	3	2938	3	0.00
20/12/2016	2040 On 04-May-17	9.63	Put	Bond Future	4140	4	4140	4	0.00
20/12/2016	2040 On 04-May-17	9.62	Put	Bond Future	4189	4	4189	4	0.00
20/12/2016	2040 On 04-May-17	9.64	Put	Bond Future	4092	4	4092	4	0.00
20/12/2016	2040 On 03-August-17			Bond Future	9.81	93.0498	9.8127	93.0498	0.00
20/12/2016	2040 On 03-August-17	9.61	Call	Bond Future	3796	4	3796	4	0.00
20/12/2016	2040 On 03-August-17	9.62	Call	Bond Future	3834	4	3834	4	0.00
20/12/2016	2040 On 03-August-17	9.63	Call	Bond Future	3871	4	3871	4	0.00
20/12/2016	2040 On 03-August-17	9.62	Put	Bond Future	5489	5	5489	5	0.00
20/12/2016	2040 On 03-August-17	9.63	Put	Bond Future	5440	5	5440	5	0.00
20/12/2016	2040 On 03-August-17	9.61	Put	Bond Future	5539	5	5539	5	0.00
20/12/2016	2044 On 02-February-17			Bond Future	9.71	91.2511	9.7113	91.2511	20,531.00
20/12/2016	2044 On 02-February-17	9.77	Call	Bond Future	2300	2	2300	2	0.00
20/12/2016	2044 On 02-February-17	9.76	Call	Bond Future	2253	2	2253	2	0.00
20/12/2016	2044 On 02-February-17	9.78	Call	Bond Future	2347	2	2347	2	0.00
20/12/2016	2044 On 02-February-17	9.78	Put	Bond Future	1749	2	1749	2	0.00
20/12/2016	2044 On 02-February-17	9.77	Put	Bond Future	1788	2	1788	2	0.00
20/12/2016	2044 On 02-February-17	9.76	Put	Bond Future	1828	2	1828	2	0.00
20/12/2016	2044 On 04-May-17			Bond Future	9.76	93.0150	9.7614	93.0150	0.00
20/12/2016	2044 On 04-May-17	9.67	Call	Bond Future	3200	3	3200	3	0.00
20/12/2016	2044 On 04-May-17	9.68	Call	Bond Future	3240	3	3240	3	0.00
20/12/2016	2044 On 04-May-17	9.66	Call	Bond Future	3160	3	3160	3	0.00
20/12/2016	2044 On 04-May-17	9.67	Put	Bond Future	3999	4	3999	4	0.00
20/12/2016	2044 On 04-May-17	9.68	Put	Bond Future	3951	4	3951	4	0.00
20/12/2016	2044 On 04-May-17	9.66	Put	Bond Future	4047	4	4047	4	0.00
20/12/2016	2044 On 03-August-17			Bond Future	9.81	90.4878	9.8073	90.4878	0.00
20/12/2016	2044 On 03-August-17	9.64	Call	Bond Future	3999	4	3999	4	0.00
20/12/2016	2044 On 03-August-17	9.62	Call	Bond Future	3922	4	3922	4	0.00
20/12/2016	2044 On 03-August-17	9.63	Call	Bond Future	3960	4	3960	4	0.00
20/12/2016	2044 On 03-August-17	9.62	Put	Bond Future	5556	5	5556	5	0.00
20/12/2016	2044 On 03-August-17	9.63	Put	Bond Future	5505	5	5505	5	0.00
20/12/2016	2044 On 03-August-17	9.64	Put	Bond Future	5456	5	5456	5	0.00
20/12/2016	2046 On 02-February-17			Bond Future	132.83	130.9112	132.8348	130.9112	18,408.00
20/12/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00

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20/12/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2046 On 02-February-17	137.14	Put	Bond Future	4305	6	4305	6	0.00
20/12/2016	2046 On 02-February-17	137.15	Put	Bond Future	4315	6	4315	6	0.00
20/12/2016	2046 On 02-February-17	137.13	Put	Bond Future	4295	6	4295	6	0.00
20/12/2016	2046 On 04-May-17			Bond Future	133.88	131.9203	133.8808	131.9203	0.00
20/12/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2046 On 04-May-17	138.33	Put	Bond Future	4449	6	4449	6	0.00
20/12/2016	2046 On 04-May-17	138.34	Put	Bond Future	4459	6	4459	6	0.00
20/12/2016	2046 On 04-May-17	138.32	Put	Bond Future	4439	6	4439	6	0.00
20/12/2016	2046 On 03-August-17			Bond Future	136.56	134.5596	136.5572	134.5596	0.00
20/12/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2046 On 03-August-17	141.19	Put	Bond Future	4633	7	4633	7	0.00
20/12/2016	2046 On 03-August-17	141.17	Put	Bond Future	4613	7	4613	7	0.00
20/12/2016	2046 On 03-August-17	141.18	Put	Bond Future	4623	7	4623	7	0.00
20/12/2016	2050 On 02-February-17			Bond Future	139.35	139.3656	139.3523	139.3656	24,832.00
20/12/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2050 On 02-February-17	144.97	Put	Bond Future	5618	6	5618	6	0.00
20/12/2016	2050 On 02-February-17	144.98	Put	Bond Future	5628	6	5628	6	0.00
20/12/2016	2050 On 02-February-17	144.96	Put	Bond Future	5608	6	5608	6	0.00
20/12/2016	2050 On 04-May-17			Bond Future	142.05	142.0675	142.0535	142.0675	0.00
20/12/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2050 On 04-May-17	147.84	Put	Bond Future	5787	6	5787	6	0.00
20/12/2016	2050 On 04-May-17	147.85	Put	Bond Future	5797	6	5797	6	0.00
20/12/2016	2050 On 04-May-17	147.83	Put	Bond Future	5777	6	5777	6	0.00
20/12/2016	2050 On 03-August-17			Bond Future	143.23	143.2467	143.2307	143.2467	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
20/12/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
20/12/2016	2050 On 03-August-17	149.22	Put	Bond Future	5989	6	5989	6	0.00
20/12/2016	2050 On 03-August-17	149.24	Put	Bond Future	6009	6	6009	6	0.00
20/12/2016	2050 On 03-August-17	149.23	Put	Bond Future	5999	6	5999	6	0.00
20/12/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	AL37 On 02-February-17			Index Future	510.59	510.9580	510.5940	510.9580	7.00
20/12/2016	AL37 On 04-May-17			Index Future	520.46	520.8320	520.4590	520.8320	0.00
20/12/2016	AL37 On 03-August-17			Index Future	530.83	531.2180	530.8310	531.2180	0.00
20/12/2016	AL7T On 02-February-17			Index Future	588.76	589.4760	588.7550	589.4760	2.00
20/12/2016	AL7T On 04-May-17			Index Future	600.13	600.8670	600.1300	600.8670	0.00
20/12/2016	AL7T On 03-August-17			Index Future	612.09	612.8490	612.0900	612.8490	0.00
20/12/2016	ALBI On 02-February-17			Index Future	534.75	535.5480	534.7470	535.5480	746.00
20/12/2016	ALBI On 04-May-17			Index Future	545.08	545.8970	545.0780	545.8970	0.00
20/12/2016	ALBI On 03-August-17			Index Future	555.94	556.7830	555.9410	556.7830	0.00
20/12/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	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
20/12/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/12/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2016	EL28 On 02-February-17			Bond Future	128.01	128.0186	128.0088	128.0186	0.00
20/12/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
20/12/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
20/12/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
20/12/2016	EL28 On 02-February-17	135.10	Put	Bond Future	7091	7	7091	7	0.00
20/12/2016	EL28 On 02-February-17	135.11	Put	Bond Future	7101	7	7101	7	0.00
20/12/2016	EL28 On 02-February-17	135.12	Put	Bond Future	7111	7	7111	7	0.00
20/12/2016	EL28 On 04-May-17			Bond Future	128.81	128.8176	128.8070	128.8176	0.00
20/12/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
20/12/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
20/12/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
20/12/2016	EL28 On 04-May-17	137.90	Put	Bond Future	9093	9	9093	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
20/12/2016	EL28 On 04-May-17	137.91	Put	Bond Future	9103	9	9103	9	0.00
20/12/2016	EL28 On 04-May-17	137.92	Put	Bond Future	9113	9	9113	9	0.00
20/12/2016	EL28 On 03-August-17			Bond Future	131.38	131.3947	131.3823	131.3947	0.00
20/12/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
20/12/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
20/12/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
20/12/2016	EL28 On 03-August-17	135.17	Put	Bond Future	3788	4	3788	4	0.00
20/12/2016	EL28 On 03-August-17	135.16	Put	Bond Future	3778	4	3778	4	0.00
20/12/2016	EL28 On 03-August-17	135.18	Put	Bond Future	3798	4	3798	4	0.00
20/12/2016	ES33 On 02-February-17			Bond Future	10.61	79.0949	10.6109	79.0949	8,849.00
20/12/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
20/12/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
20/12/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
20/12/2016	ES33 On 02-February-17	10.60	Put	Bond Future	68	0	68	0	0.00
20/12/2016	ES33 On 02-February-17	10.59	Put	Bond Future	131	0	131	0	0.00
20/12/2016	ES33 On 02-February-17	10.61	Put	Bond Future	5	0	5	0	0.00
20/12/2016	ES33 On 04-May-17			Bond Future	10.69	76.8299	10.6938	76.8299	0.00
20/12/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
20/12/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
20/12/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
20/12/2016	ES33 On 04-May-17	10.55	Put	Bond Future	901	1	901	1	0.00
20/12/2016	ES33 On 04-May-17	10.56	Put	Bond Future	838	1	838	1	0.00
20/12/2016	ES33 On 04-May-17	10.54	Put	Bond Future	964	1	964	1	0.00
20/12/2016	ES33 On 03-August-17			Bond Future	10.77	78.3627	10.7705	78.3627	0.00
20/12/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
20/12/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
20/12/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
20/12/2016	ES33 On 03-August-17	10.53	Put	Bond Future	1496	1	1496	1	0.00
20/12/2016	ES33 On 03-August-17	10.55	Put	Bond Future	1370	1	1370	1	0.00
20/12/2016	ES33 On 03-August-17	10.54	Put	Bond Future	1433	1	1433	1	0.00
20/12/2016	ES42 On 02-February-17			Bond Future	10.73	83.2505	10.7330	83.2505	8,777.00
20/12/2016	ES42 On 04-May-17			Bond Future	10.82	80.5969	10.8153	80.5969	0.00
20/12/2016	ES42 On 03-August-17			Bond Future	10.89	82.2051	10.8904	82.2051	0.00
20/12/2016	GOVI On 02-February-17			GOVI	532.63	533.4390	532.6260	533.4390	486.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
20/12/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
20/12/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
20/12/2016	GOVI On 02-February-17	533.33	Put	GOVI	7040	0	7040	0	0.00
20/12/2016	GOVI On 02-February-17	533.34	Put	GOVI	7140	0	7140	0	0.00
20/12/2016	GOVI On 02-February-17	533.32	Put	GOVI	6940	0	6940	0	0.00
20/12/2016	GOVI On 04-May-17			GOVI	542.92	543.7480	542.9160	543.7480	0.00
20/12/2016	GOVI On 04-May-17	262.20	Call	GOVI	2807160	282	2807160	282	0.00
20/12/2016	GOVI On 04-May-17	262.19	Call	GOVI	2807260	282	2807260	282	0.00
20/12/2016	GOVI On 04-May-17	262.18	Call	GOVI	2807360	282	2807360	282	0.00
20/12/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
20/12/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
20/12/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
20/12/2016	GOVI On 03-August-17			GOVI	553.74	554.5910	553.7360	554.5910	0.00
20/12/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
20/12/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
20/12/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
20/12/2016	GOVI On 03-August-17	561.11	Put	GOVI	73740	7	73740	7	0.00
20/12/2016	GOVI On 03-August-17	561.09	Put	GOVI	73540	6	73540	6	0.00
20/12/2016	GOVI On 03-August-17	561.10	Put	GOVI	73640	7	73640	7	0.00
20/12/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/12/2016	IGOV On 02-February-17			Index Future	247.45	247.2010	247.4510	247.2010	1,030.00
20/12/2016	IGOV On 04-May-17			Index Future	252.25	251.9930	252.2470	251.9930	0.00
20/12/2016	IGOV On 03-August-17			Index Future	257.29	257.0330	257.2890	257.0330	0.00
20/12/2016	ILBI On 02-February-17			Index Future	671.92	671.5750	671.9190	671.5750	157.00
20/12/2016	ILBI On 04-May-17			Index Future	684.95	684.6000	684.9500	684.6000	0.00
20/12/2016	ILBI On 03-August-17			Index Future	698.43	698.0780	698.4340	698.0780	0.00
20/12/2016	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0027	100.0027	100.0027	0.00
20/12/2016	IS01 On 15-June-17			Interest Rate Swap	99.63	99.6252	99.6263	99.6252	0.00
20/12/2016	IS01 On 21-September-17			Interest Rate Swap	99.68	99.6779	99.6767	99.6779	0.00
20/12/2016	IS01 On 21-December-17			Interest Rate Swap	99.95	99.9562	99.9539	99.9562	0.00
20/12/2016	IS01 On 15-March-18			Interest Rate Swap	100.00	100.0019	100.0011	100.0019	0.00
20/12/2016	IS02 On 18-December-17			Interest Rate Swap	99.98	99.9782	99.9775	99.9782	0.00
20/12/2016	IS02 On 16-March-18			Interest Rate Swap	99.29	99.2886	99.2877	99.2886	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
20/12/2016	IS02 On 15-June-18			Interest Rate Swap	98.98	98.9855	98.9839	98.9855	0.00
20/12/2016	IS02 On 21-September-18			Interest Rate Swap	99.09	99.0903	99.0869	99.0903	0.00
20/12/2016	IS02 On 21-December-18			Interest Rate Swap	99.62	99.6200	99.6200	99.6200	0.00
20/12/2016	IS02 On 15-March-19			Interest Rate Swap	100.15	100.1514	100.1532	100.1514	0.00
20/12/2016	IS05 On 17-December-20			Interest Rate Swap	98.30	98.2888	98.2990	98.2888	0.00
20/12/2016	IS05 On 16-March-21			Interest Rate Swap	97.68	97.6708	97.6830	97.6708	0.00
20/12/2016	IS05 On 15-June-21			Interest Rate Swap	97.04	97.0243	97.0369	97.0243	0.00
20/12/2016	IS05 On 21-September-21			Interest Rate Swap	97.37	97.3565	97.3675	97.3565	0.00
20/12/2016	IS05 On 21-December-21			Interest Rate Swap	99.66	99.6465	99.6576	99.6465	50.00
20/12/2016	IS05 On 15-March-22			Interest Rate Swap	99.90	99.8917	99.9046	99.8917	0.00
20/12/2016	IS10 On 17-December-25			Interest Rate Swap	99.39	99.3513	99.3864	99.3513	0.00
20/12/2016	IS10 On 16-March-26			Interest Rate Swap	96.55	96.5150	96.5495	96.5150	0.00
20/12/2016	IS10 On 15-June-26			Interest Rate Swap	95.40	95.3694	95.3998	95.3694	0.00
20/12/2016	IS10 On 21-September-26			Interest Rate Swap	97.56	97.5330	97.5561	97.5330	0.00
20/12/2016	IS10 On 21-December-26			Interest Rate Swap	101.26	101.2387	101.2571	101.2387	0.00
20/12/2016	IS10 On 15-March-27			Interest Rate Swap	99.91	99.8977	99.9143	99.8977	0.00
20/12/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/12/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/12/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/12/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/12/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	10,000.00
20/12/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	0.00
20/12/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
20/12/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	1,000.00
20/12/2016	JBAF On 19-April-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
20/12/2016	JBAF On 17-May-17			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
20/12/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
20/12/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
20/12/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
20/12/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.59	92.4100	7.5900	92.4100	0.00
20/12/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.62	92.3800	7.6200	92.3800	0.00
20/12/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
20/12/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
20/12/2016	R023 On 02-February-17			Bond Future	8.73	98.9901	8.7256	98.9901	19,260.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2016	R023 On 02-February-17	8.86	Call	Bond Future	1240	1	1240	1	0.00
20/12/2016	R023 On 02-February-17	8.85	Call	Bond Future	1213	1	1213	1	0.00
20/12/2016	R023 On 02-February-17	8.84	Call	Bond Future	1186	1	1186	1	0.00
20/12/2016	R023 On 02-February-17	8.85	Put	Bond Future	655	1	655	1	0.00
20/12/2016	R023 On 02-February-17	8.84	Put	Bond Future	673	1	673	1	0.00
20/12/2016	R023 On 02-February-17	8.86	Put	Bond Future	638	1	638	1	0.00
20/12/2016	R023 On 04-May-17			Bond Future	8.77	96.9709	8.7720	96.9709	0.00
20/12/2016	R023 On 04-May-17	8.59	Call	Bond Future	1185	1	1185	1	0.00
20/12/2016	R023 On 04-May-17	8.61	Call	Bond Future	1223	1	1223	1	0.00
20/12/2016	R023 On 04-May-17	8.60	Call	Bond Future	1204	1	1204	1	0.00
20/12/2016	R023 On 04-May-17	8.59	Put	Bond Future	1981	2	1981	2	0.00
20/12/2016	R023 On 04-May-17	8.61	Put	Bond Future	1931	2	1931	2	0.00
20/12/2016	R023 On 04-May-17	8.60	Put	Bond Future	1956	2	1956	2	0.00
20/12/2016	R023 On 03-August-17			Bond Future	8.81	98.9053	8.8070	98.9053	0.00
20/12/2016	R023 On 03-August-17	8.58	Call	Bond Future	1524	2	1524	2	0.00
20/12/2016	R023 On 03-August-17	8.60	Call	Bond Future	1560	2	1560	2	0.00
20/12/2016	R023 On 03-August-17	8.59	Call	Bond Future	1542	2	1542	2	0.00
20/12/2016	R023 On 03-August-17	8.58	Put	Bond Future	2483	2	2483	2	0.00
20/12/2016	R023 On 03-August-17	8.59	Put	Bond Future	2459	2	2459	2	0.00
20/12/2016	R023 On 03-August-17	8.60	Put	Bond Future	2435	2	2435	2	0.00
20/12/2016	R035 On 02-February-17			Bond Future	9.65	97.5002	9.6504	97.5002	7,194.00
20/12/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R035 On 02-February-17	9.51	Put	Bond Future	1140	1	1140	1	0.00
20/12/2016	R035 On 02-February-17	9.52	Put	Bond Future	1059	1	1059	1	0.00
20/12/2016	R035 On 02-February-17	9.50	Put	Bond Future	1222	1	1222	1	0.00
20/12/2016	R035 On 04-May-17			Bond Future	9.70	94.8814	9.7016	94.8814	0.00
20/12/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R035 On 04-May-17	9.53	Put	Bond Future	1381	1	1381	1	0.00
20/12/2016	R035 On 04-May-17	9.54	Put	Bond Future	1299	1	1299	1	0.00
20/12/2016	R035 On 04-May-17	9.55	Put	Bond Future	1218	1	1218	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
20/12/2016	R035 On 03-August-17			Bond Future	9.75	96.7742	9.7468	96.7742	0.00
20/12/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R035 On 03-August-17	9.52	Put	Bond Future	1811	2	1811	2	0.00
20/12/2016	R035 On 03-August-17	9.50	Put	Bond Future	1974	2	1974	2	0.00
20/12/2016	R035 On 03-August-17	9.51	Put	Bond Future	1893	2	1893	2	0.00
20/12/2016	R186 On 02-February-17			Bond Future	9.01	111.1246	9.0071	111.1246	116,807.00
20/12/2016	R186 On 02-February-17	9.50	Call	Bond Future	3666	4	3666	4	0.00
20/12/2016	R186 On 02-February-17	8.87	Call	Bond Future	997	1	997	1	0.00
20/12/2016	R186 On 02-February-17	9.40	Call	Bond Future	3137	3	3137	3	0.00
20/12/2016	R186 On 02-February-17	8.37	Call	Bond Future	174	0	174	0	500.00
20/12/2016	R186 On 02-February-17	8.79	Call	Bond Future	793	1	793	1	0.00
20/12/2016	R186 On 02-February-17	8.95	Call	Bond Future	1233	1	1233	1	0.00
20/12/2016	R186 On 02-February-17	9.02	Call	Bond Future	1466	2	1466	2	0.00
20/12/2016	R186 On 02-February-17	8.00	Call	Bond Future	27	0	27	0	7,000.00
20/12/2016	R186 On 02-February-17	8.60	Call	Bond Future	428	0	428	0	7,000.00
20/12/2016	R186 On 02-February-17	8.81	Call	Bond Future	841	1	841	1	0.00
20/12/2016	R186 On 02-February-17	8.43	Call	Bond Future	224	0	224	0	750.00
20/12/2016	R186 On 02-February-17	8.80	Call	Bond Future	816	1	816	1	0.00
20/12/2016	R186 On 02-February-17	8.90	Call	Bond Future	1081	1	1081	1	0.00
20/12/2016	R186 On 02-February-17	9.10	Call	Bond Future	1765	2	1765	2	0.00
20/12/2016	R186 On 02-February-17	8.62	Call	Bond Future	459	1	459	1	500.00
20/12/2016	R186 On 02-February-17	8.79	Put	Bond Future	2297	2	2297	2	0.00
20/12/2016	R186 On 02-February-17	8.95	Put	Bond Future	1626	2	1626	2	2,546.00
20/12/2016	R186 On 02-February-17	9.02	Put	Bond Future	1378	1	1378	1	500.00
20/12/2016	R186 On 02-February-17	8.37	Put	Bond Future	4667	5	4667	5	0.00
20/12/2016	R186 On 02-February-17	8.60	Put	Bond Future	3271	3	3271	3	0.00
20/12/2016	R186 On 02-February-17	9.40	Put	Bond Future	485	0	485	0	750.00
20/12/2016	R186 On 02-February-17	9.50	Put	Bond Future	353	0	353	0	13,500.00
20/12/2016	R186 On 02-February-17	8.87	Put	Bond Future	1943	2	1943	2	500.00
20/12/2016	R186 On 02-February-17	8.62	Put	Bond Future	3160	3	3160	3	0.00
20/12/2016	R186 On 02-February-17	8.81	Put	Bond Future	2205	2	2205	2	0.00
20/12/2016	R186 On 02-February-17	9.10	Put	Bond Future	1130	1	1130	1	2,546.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2016	R186 On 02-February-17	8.00	Put	Bond Future	7243	7	7243	7	0.00
20/12/2016	R186 On 02-February-17	8.90	Put	Bond Future	1820	2	1820	2	750.00
20/12/2016	R186 On 02-February-17	8.80	Put	Bond Future	2251	2	2251	2	0.00
20/12/2016	R186 On 02-February-17	8.43	Put	Bond Future	4284	4	4284	4	0.00
20/12/2016	R186 On 04-May-17			Bond Future	9.06	113.2724	9.0557	113.2724	0.00
20/12/2016	R186 On 04-May-17	8.91	Call	Bond Future	2014	2	2014	2	0.00
20/12/2016	R186 On 04-May-17	8.89	Call	Bond Future	1955	2	1955	2	0.00
20/12/2016	R186 On 04-May-17	8.90	Call	Bond Future	1985	2	1985	2	0.00
20/12/2016	R186 On 04-May-17	8.89	Put	Bond Future	3076	3	3076	3	0.00
20/12/2016	R186 On 04-May-17	8.90	Put	Bond Future	3037	3	3037	3	0.00
20/12/2016	R186 On 04-May-17	8.91	Put	Bond Future	2999	3	2999	3	0.00
20/12/2016	R186 On 03-August-17			Bond Future	9.10	110.2269	9.0958	110.2269	0.00
20/12/2016	R186 On 03-August-17	8.91	Call	Bond Future	2636	3	2636	3	0.00
20/12/2016	R186 On 03-August-17	8.93	Call	Bond Future	2695	3	2695	3	0.00
20/12/2016	R186 On 03-August-17	8.92	Call	Bond Future	2665	3	2665	3	0.00
20/12/2016	R186 On 03-August-17	8.91	Put	Bond Future	3867	4	3867	4	0.00
20/12/2016	R186 On 03-August-17	8.92	Put	Bond Future	3830	4	3830	4	0.00
20/12/2016	R186 On 03-August-17	8.93	Put	Bond Future	3793	4	3793	4	0.00
20/12/2016	R197 On 02-February-17			Bond Future	295.20	295.2298	295.2016	295.2298	1,246.00
20/12/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R197 On 02-February-17	302.58	Put	Bond Future	7378	7	7378	7	0.00
20/12/2016	R197 On 02-February-17	302.59	Put	Bond Future	7388	7	7388	7	0.00
20/12/2016	R197 On 02-February-17	302.57	Put	Bond Future	7368	7	7368	7	0.00
20/12/2016	R197 On 04-May-17			Bond Future	300.92	300.9538	300.9239	300.9538	0.00
20/12/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R197 On 04-May-17	308.59	Put	Bond Future	7666	8	7666	8	0.00
20/12/2016	R197 On 04-May-17	308.60	Put	Bond Future	7676	8	7676	8	0.00
20/12/2016	R197 On 04-May-17	308.58	Put	Bond Future	7656	8	7656	8	0.00
20/12/2016	R197 On 03-August-17			Bond Future	300.04	300.0706	300.0363	300.0706	0.00
20/12/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R197 On 03-August-17	308.05	Put	Bond Future	8014	8	8014	8	0.00
20/12/2016	R197 On 03-August-17	308.07	Put	Bond Future	8034	8	8034	8	0.00
20/12/2016	R197 On 03-August-17	308.06	Put	Bond Future	8024	8	8024	8	0.00
20/12/2016	R202 On 02-February-17			Bond Future	243.03	243.0572	243.0341	243.0572	36,370.00
20/12/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R202 On 02-February-17	251.73	Put	Bond Future	8696	9	8696	9	0.00
20/12/2016	R202 On 02-February-17	251.74	Put	Bond Future	8706	9	8706	9	0.00
20/12/2016	R202 On 02-February-17	251.72	Put	Bond Future	8686	9	8686	9	0.00
20/12/2016	R202 On 04-May-17			Bond Future	247.75	247.7697	247.7453	247.7697	0.00
20/12/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R202 On 04-May-17	256.71	Put	Bond Future	8965	9	8965	9	0.00
20/12/2016	R202 On 04-May-17	256.72	Put	Bond Future	8975	9	8975	9	0.00
20/12/2016	R202 On 04-May-17	256.73	Put	Bond Future	8985	9	8985	9	0.00
20/12/2016	R202 On 03-August-17			Bond Future	249.03	249.0592	249.0313	249.0592	0.00
20/12/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R202 On 03-August-17	258.36	Put	Bond Future	9329	9	9329	9	0.00
20/12/2016	R202 On 03-August-17	258.37	Put	Bond Future	9339	9	9339	9	0.00
20/12/2016	R202 On 03-August-17	258.35	Put	Bond Future	9319	9	9319	9	0.00
20/12/2016	R203 On 02-February-17			Bond Future	7.82	103.5506	7.8235	103.5506	27,216.00
20/12/2016	R203 On 02-February-17	7.70	Call	Bond Future	58	0	58	0	0.00
20/12/2016	R203 On 02-February-17	7.71	Call	Bond Future	60	0	60	0	0.00
20/12/2016	R203 On 02-February-17	7.72	Call	Bond Future	62	0	62	0	0.00
20/12/2016	R203 On 02-February-17	7.71	Put	Bond Future	125	0	125	0	0.00
20/12/2016	R203 On 02-February-17	7.70	Put	Bond Future	129	0	129	0	0.00
20/12/2016	R203 On 02-February-17	7.72	Put	Bond Future	122	0	122	0	0.00
20/12/2016	R203 On 04-May-17			Bond Future	7.71	101.3789	7.7050	101.3789	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
20/12/2016	R203 On 04-May-17	6.91	Call	Bond Future	13	0	13	0	0.00
20/12/2016	R203 On 04-May-17	6.93	Call	Bond Future	14	0	14	0	0.00
20/12/2016	R203 On 04-May-17	6.92	Call	Bond Future	14	0	14	0	0.00
20/12/2016	R203 On 04-May-17	6.92	Put	Bond Future	288	0	288	0	0.00
20/12/2016	R203 On 04-May-17	6.93	Put	Bond Future	285	0	285	0	0.00
20/12/2016	R203 On 04-May-17	6.91	Put	Bond Future	291	0	291	0	0.00
20/12/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
20/12/2016	R203 On 03-August-17	4.87	Call	Bond Future	51	0	51	0	0.00
20/12/2016	R203 On 03-August-17	4.89	Call	Bond Future	52	0	52	0	0.00
20/12/2016	R203 On 03-August-17	4.88	Call	Bond Future	52	0	52	0	0.00
20/12/2016	R203 On 03-August-17	4.89	Put	Bond Future	28	0	28	0	0.00
20/12/2016	R203 On 03-August-17	4.88	Put	Bond Future	29	0	29	0	0.00
20/12/2016	R203 On 03-August-17	4.87	Put	Bond Future	29	0	29	0	0.00
20/12/2016	R204 On 02-February-17			Bond Future	8.02	101.0440	8.0184	101.0440	30,150.00
20/12/2016	R204 On 02-February-17	8.28	Call	Bond Future	553	1	553	1	0.00
20/12/2016	R204 On 02-February-17	8.30	Call	Bond Future	579	1	579	1	0.00
20/12/2016	R204 On 02-February-17	8.29	Call	Bond Future	566	1	566	1	0.00
20/12/2016	R204 On 02-February-17	8.28	Put	Bond Future	109	0	109	0	0.00
20/12/2016	R204 On 02-February-17	8.29	Put	Bond Future	104	0	104	0	0.00
20/12/2016	R204 On 02-February-17	8.30	Put	Bond Future	100	0	100	0	0.00
20/12/2016	R204 On 04-May-17			Bond Future	8.05	102.9970	8.0540	102.9970	0.00
20/12/2016	R204 On 04-May-17	7.90	Call	Bond Future	321	0	321	0	0.00
20/12/2016	R204 On 04-May-17	7.92	Call	Bond Future	334	0	334	0	0.00
20/12/2016	R204 On 04-May-17	7.91	Call	Bond Future	327	0	327	0	0.00
20/12/2016	R204 On 04-May-17	7.91	Put	Bond Future	542	1	542	1	0.00
20/12/2016	R204 On 04-May-17	7.92	Put	Bond Future	533	1	533	1	0.00
20/12/2016	R204 On 04-May-17	7.90	Put	Bond Future	550	1	550	1	0.00
20/12/2016	R204 On 03-August-17			Bond Future	8.05	101.0095	8.0497	101.0095	0.00
20/12/2016	R204 On 03-August-17	7.75	Call	Bond Future	330	0	330	0	0.00
20/12/2016	R204 On 03-August-17	7.76	Call	Bond Future	336	0	336	0	0.00
20/12/2016	R204 On 03-August-17	7.77	Call	Bond Future	341	0	341	0	0.00
20/12/2016	R204 On 03-August-17	7.75	Put	Bond Future	713	1	713	1	0.00
20/12/2016	R204 On 03-August-17	7.76	Put	Bond Future	705	1	705	1	0.00
20/12/2016	R204 On 03-August-17	7.77	Put	Bond Future	698	1	698	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
20/12/2016	R207 On 02-February-17			Bond Future	8.23	97.9852	8.2331	97.9852	75,526.00
20/12/2016	R207 On 02-February-17	8.91	Call	Bond Future	1720	2	1720	2	62.00
20/12/2016	R207 On 02-February-17	9.22	Call	Bond Future	2457	3	2457	3	0.00
20/12/2016	R207 On 02-February-17	9.24	Call	Bond Future	2505	3	2505	3	0.00
20/12/2016	R207 On 02-February-17	9.23	Call	Bond Future	2481	3	2481	3	0.00
20/12/2016	R207 On 02-February-17	9.23	Put	Bond Future	6	0	6	0	0.00
20/12/2016	R207 On 02-February-17	9.24	Put	Bond Future	5	0	5	0	0.00
20/12/2016	R207 On 02-February-17	8.91	Put	Bond Future	31	0	31	0	0.00
20/12/2016	R207 On 02-February-17	9.22	Put	Bond Future	6	0	6	0	0.00
20/12/2016	R207 On 04-May-17			Bond Future	8.28	99.8792	8.2820	99.8792	0.00
20/12/2016	R207 On 04-May-17	8.20	Call	Bond Future	612	1	612	1	0.00
20/12/2016	R207 On 04-May-17	8.22	Call	Bond Future	634	1	634	1	0.00
20/12/2016	R207 On 04-May-17	8.21	Call	Bond Future	623	1	623	1	0.00
20/12/2016	R207 On 04-May-17	8.20	Put	Bond Future	803	1	803	1	0.00
20/12/2016	R207 On 04-May-17	8.22	Put	Bond Future	779	1	779	1	0.00
20/12/2016	R207 On 04-May-17	8.21	Put	Bond Future	791	1	791	1	0.00
20/12/2016	R207 On 03-August-17			Bond Future	8.31	98.2275	8.3093	98.2275	0.00
20/12/2016	R207 On 03-August-17	8.19	Call	Bond Future	761	1	761	1	51.00
20/12/2016	R207 On 03-August-17	8.40	Call	Bond Future	991	1	991	1	0.00
20/12/2016	R207 On 03-August-17	8.39	Call	Bond Future	979	1	979	1	0.00
20/12/2016	R207 On 03-August-17	8.41	Call	Bond Future	1003	1	1003	1	0.00
20/12/2016	R207 On 03-August-17	8.39	Put	Bond Future	807	1	807	1	0.00
20/12/2016	R207 On 03-August-17	8.41	Put	Bond Future	788	1	788	1	0.00
20/12/2016	R207 On 03-August-17	8.19	Put	Bond Future	1016	1	1016	1	0.00
20/12/2016	R207 On 03-August-17	8.40	Put	Bond Future	798	1	798	1	0.00
20/12/2016	R208 On 02-February-17			Bond Future	8.39	96.8152	8.3922	96.8152	29,322.00
20/12/2016	R208 On 02-February-17	8.64	Call	Bond Future	1111	1	1111	1	0.00
20/12/2016	R208 On 02-February-17	8.63	Call	Bond Future	1088	1	1088	1	0.00
20/12/2016	R208 On 02-February-17	8.65	Call	Bond Future	1134	1	1134	1	0.00
20/12/2016	R208 On 02-February-17	8.65	Put	Bond Future	283	0	283	0	0.00
20/12/2016	R208 On 02-February-17	8.64	Put	Bond Future	292	0	292	0	0.00
20/12/2016	R208 On 02-February-17	8.63	Put	Bond Future	302	0	302	0	0.00
20/12/2016	R208 On 04-May-17			Bond Future	8.43	95.2836	8.4343	95.2836	0.00
20/12/2016	R208 On 04-May-17	8.37	Call	Bond Future	911	1	911	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
20/12/2016	R208 On 04-May-17	8.39	Call	Bond Future	941	1	941	1	0.00
20/12/2016	R208 On 04-May-17	8.38	Call	Bond Future	926	1	926	1	0.00
20/12/2016	R208 On 04-May-17	8.37	Put	Bond Future	1114	1	1114	1	0.00
20/12/2016	R208 On 04-May-17	8.39	Put	Bond Future	1081	1	1081	1	0.00
20/12/2016	R208 On 04-May-17	8.38	Put	Bond Future	1098	1	1098	1	0.00
20/12/2016	R208 On 03-August-17			Bond Future	8.46	97.1845	8.4604	97.1845	0.00
20/12/2016	R208 On 03-August-17	8.30	Call	Bond Future	1057	1	1057	1	0.00
20/12/2016	R208 On 03-August-17	8.32	Call	Bond Future	1084	1	1084	1	0.00
20/12/2016	R208 On 03-August-17	8.31	Call	Bond Future	1071	1	1071	1	0.00
20/12/2016	R208 On 03-August-17	8.31	Put	Bond Future	1521	1	1521	1	0.00
20/12/2016	R208 On 03-August-17	8.32	Put	Bond Future	1504	1	1504	1	0.00
20/12/2016	R208 On 03-August-17	8.30	Put	Bond Future	1537	2	1537	2	0.00
20/12/2016	R209 On 02-February-17			Bond Future	9.60	73.3124	9.5960	73.3124	66,512.00
20/12/2016	R209 On 02-February-17	9.53	Call	Bond Future	1282	1	1282	1	0.00
20/12/2016	R209 On 02-February-17	9.55	Call	Bond Future	1345	1	1345	1	0.00
20/12/2016	R209 On 02-February-17	9.54	Call	Bond Future	1313	1	1313	1	0.00
20/12/2016	R209 On 02-February-17	9.53	Put	Bond Future	1728	2	1728	2	0.00
20/12/2016	R209 On 02-February-17	9.54	Put	Bond Future	1691	2	1691	2	0.00
20/12/2016	R209 On 02-February-17	9.55	Put	Bond Future	1655	2	1655	2	0.00
20/12/2016	R209 On 04-May-17			Bond Future	9.64	71.5785	9.6426	71.5785	0.00
20/12/2016	R209 On 04-May-17	9.46	Call	Bond Future	2071	2	2071	2	0.00
20/12/2016	R209 On 04-May-17	9.48	Call	Bond Future	2129	2	2129	2	0.00
20/12/2016	R209 On 04-May-17	9.47	Call	Bond Future	2100	2	2100	2	0.00
20/12/2016	R209 On 04-May-17	9.46	Put	Bond Future	3303	3	3303	3	0.00
20/12/2016	R209 On 04-May-17	9.47	Put	Bond Future	3263	3	3263	3	0.00
20/12/2016	R209 On 04-May-17	9.48	Put	Bond Future	3224	3	3224	3	0.00
20/12/2016	R209 On 03-August-17			Bond Future	9.68	73.0066	9.6830	73.0066	0.00
20/12/2016	R209 On 03-August-17	9.44	Call	Bond Future	2692	3	2692	3	0.00
20/12/2016	R209 On 03-August-17	9.43	Call	Bond Future	2664	3	2664	3	0.00
20/12/2016	R209 On 03-August-17	9.45	Call	Bond Future	2721	3	2721	3	0.00
20/12/2016	R209 On 03-August-17	9.45	Put	Bond Future	4286	4	4286	4	0.00
20/12/2016	R209 On 03-August-17	9.44	Put	Bond Future	4326	4	4326	4	0.00
20/12/2016	R209 On 03-August-17	9.43	Put	Bond Future	4365	4	4365	4	0.00
20/12/2016	R210 On 02-February-17			Bond Future	185.93	185.9468	185.9290	185.9468	1,885.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R210 On 02-February-17	190.84	Put	Bond Future	4911	5	4911	5	0.00
20/12/2016	R210 On 02-February-17	190.86	Put	Bond Future	4931	5	4931	5	0.00
20/12/2016	R210 On 02-February-17	190.85	Put	Bond Future	4921	5	4921	5	0.00
20/12/2016	R210 On 04-May-17			Bond Future	187.22	187.2342	187.2154	187.2342	0.00
20/12/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R210 On 04-May-17	192.31	Put	Bond Future	5095	5	5095	5	0.00
20/12/2016	R210 On 04-May-17	192.33	Put	Bond Future	5115	5	5115	5	0.00
20/12/2016	R210 On 04-May-17	192.32	Put	Bond Future	5105	5	5105	5	0.00
20/12/2016	R210 On 03-August-17			Bond Future	190.96	190.9798	190.9581	190.9798	0.00
20/12/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R210 On 03-August-17	196.29	Put	Bond Future	5332	5	5332	5	0.00
20/12/2016	R210 On 03-August-17	196.30	Put	Bond Future	5342	5	5342	5	0.00
20/12/2016	R210 On 03-August-17	196.28	Put	Bond Future	5322	5	5322	5	0.00
20/12/2016	R212 On 02-February-17			Bond Future	146.14	146.1551	146.1409	146.1551	3,380.00
20/12/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R212 On 02-February-17	149.29	Put	Bond Future	3149	3	3149	3	0.00
20/12/2016	R212 On 02-February-17	149.28	Put	Bond Future	3139	3	3139	3	0.00
20/12/2016	R212 On 02-February-17	149.27	Put	Bond Future	3129	3	3129	3	0.00
20/12/2016	R212 On 04-May-17			Bond Future	148.97	148.9889	148.9739	148.9889	0.00
20/12/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R212 On 04-May-17	152.24	Put	Bond Future	3266	3	3266	3	0.00
20/12/2016	R212 On 04-May-17	152.25	Put	Bond Future	3276	3	3276	3	0.00
20/12/2016	R212 On 04-May-17	152.23	Put	Bond Future	3256	3	3256	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
20/12/2016	R212 On 03-August-17			Bond Future	149.92	149.9377	149.9205	149.9377	0.00
20/12/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
20/12/2016	R212 On 03-August-17	153.34	Put	Bond Future	3420	3	3420	3	0.00
20/12/2016	R212 On 03-August-17	153.35	Put	Bond Future	3430	3	3430	3	0.00
20/12/2016	R212 On 03-August-17	153.36	Put	Bond Future	3440	3	3440	3	0.00
20/12/2016	R213 On 02-February-17			Bond Future	9.43	84.4800	9.4336	84.4800	50,655.00
20/12/2016	R213 On 02-February-17	9.40	Call	Bond Future	1351	1	1351	1	0.00
20/12/2016	R213 On 02-February-17	9.42	Call	Bond Future	1416	1	1416	1	0.00
20/12/2016	R213 On 02-February-17	9.41	Call	Bond Future	1384	1	1384	1	0.00
20/12/2016	R213 On 02-February-17	9.41	Put	Bond Future	1541	1	1541	1	0.00
20/12/2016	R213 On 02-February-17	9.42	Put	Bond Future	1507	1	1507	1	0.00
20/12/2016	R213 On 02-February-17	9.40	Put	Bond Future	1575	2	1575	2	0.00
20/12/2016	R213 On 04-May-17			Bond Future	9.48	82.5610	9.4809	82.5610	0.00
20/12/2016	R213 On 04-May-17	9.35	Call	Bond Future	2132	2	2132	2	0.00
20/12/2016	R213 On 04-May-17	9.36	Call	Bond Future	2162	2	2162	2	0.00
20/12/2016	R213 On 04-May-17	9.37	Call	Bond Future	2192	2	2192	2	0.00
20/12/2016	R213 On 04-May-17	9.36	Put	Bond Future	2963	3	2963	3	0.00
20/12/2016	R213 On 04-May-17	9.37	Put	Bond Future	2926	3	2926	3	0.00
20/12/2016	R213 On 04-May-17	9.35	Put	Bond Future	3000	3	3000	3	0.00
20/12/2016	R213 On 03-August-17			Bond Future	9.52	84.2079	9.5217	84.2079	0.00
20/12/2016	R213 On 03-August-17	9.33	Call	Bond Future	2741	3	2741	3	0.00
20/12/2016	R213 On 03-August-17	9.34	Call	Bond Future	2770	3	2770	3	0.00
20/12/2016	R213 On 03-August-17	9.35	Call	Bond Future	2799	3	2799	3	0.00
20/12/2016	R213 On 03-August-17	9.34	Put	Bond Future	3964	4	3964	4	0.00
20/12/2016	R213 On 03-August-17	9.35	Put	Bond Future	3927	4	3927	4	0.00
20/12/2016	R213 On 03-August-17	9.33	Put	Bond Future	4002	4	4002	4	0.00
20/12/2016	R214 On 02-February-17			Bond Future	9.64	73.8048	9.6412	73.8048	36,737.00
20/12/2016	R214 On 02-February-17	9.67	Call	Bond Future	1691	2	1691	2	0.00
20/12/2016	R214 On 02-February-17	9.66	Call	Bond Future	1655	2	1655	2	0.00
20/12/2016	R214 On 02-February-17	9.68	Call	Bond Future	1728	2	1728	2	0.00
20/12/2016	R214 On 02-February-17	9.67	Put	Bond Future	1489	1	1489	1	0.00
20/12/2016	R214 On 02-February-17	9.66	Put	Bond Future	1523	1	1523	1	0.00

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20/12/2016	R214 On 02-February-17	9.68	Put	Bond Future	1456	1	1456	1	0.00
20/12/2016	R214 On 04-May-17			Bond Future	9.69	71.9331	9.6852	71.9331	0.00
20/12/2016	R214 On 04-May-17	9.56	Call	Bond Future	2354	2	2354	2	0.00
20/12/2016	R214 On 04-May-17	9.58	Call	Bond Future	2417	2	2417	2	0.00
20/12/2016	R214 On 04-May-17	9.57	Call	Bond Future	2385	2	2385	2	0.00
20/12/2016	R214 On 04-May-17	9.56	Put	Bond Future	3237	3	3237	3	0.00
20/12/2016	R214 On 04-May-17	9.57	Put	Bond Future	3197	3	3197	3	0.00
20/12/2016	R214 On 04-May-17	9.58	Put	Bond Future	3158	3	3158	3	0.00
20/12/2016	R214 On 03-August-17			Bond Future	9.72	73.3681	9.7236	73.3681	0.00
20/12/2016	R214 On 03-August-17	9.51	Call	Bond Future	2940	3	2940	3	0.00
20/12/2016	R214 On 03-August-17	9.52	Call	Bond Future	2971	3	2971	3	0.00
20/12/2016	R214 On 03-August-17	9.53	Call	Bond Future	3002	3	3002	3	0.00
20/12/2016	R214 On 03-August-17	9.52	Put	Bond Future	4407	4	4407	4	0.00
20/12/2016	R214 On 03-August-17	9.53	Put	Bond Future	4366	4	4366	4	0.00
20/12/2016	R214 On 03-August-17	9.51	Put	Bond Future	4448	4	4448	4	0.00
20/12/2016	R248 On 02-February-17			Bond Future	9.69	94.8736	9.6921	94.8736	74,008.00
20/12/2016	R248 On 02-February-17	9.76	Call	Bond Future	2406	3	2406	3	0.00
20/12/2016	R248 On 02-February-17	9.78	Call	Bond Future	2504	3	2504	3	0.00
20/12/2016	R248 On 02-February-17	9.77	Call	Bond Future	2455	3	2455	3	0.00
20/12/2016	R248 On 02-February-17	9.77	Put	Bond Future	1760	2	1760	2	0.00
20/12/2016	R248 On 02-February-17	9.76	Put	Bond Future	1800	2	1800	2	0.00
20/12/2016	R248 On 02-February-17	9.78	Put	Bond Future	1721	2	1721	2	0.00
20/12/2016	R248 On 04-May-17			Bond Future	9.74	92.2675	9.7376	92.2675	0.00
20/12/2016	R248 On 04-May-17	9.67	Call	Bond Future	3392	4	3392	4	0.00
20/12/2016	R248 On 04-May-17	9.66	Call	Bond Future	3350	3	3350	3	0.00
20/12/2016	R248 On 04-May-17	9.65	Call	Bond Future	3309	3	3309	3	0.00
20/12/2016	R248 On 04-May-17	9.66	Put	Bond Future	4045	4	4045	4	0.00
20/12/2016	R248 On 04-May-17	9.65	Put	Bond Future	4094	4	4094	4	0.00
20/12/2016	R248 On 04-May-17	9.67	Put	Bond Future	3997	4	3997	4	0.00
20/12/2016	R248 On 03-August-17			Bond Future	9.78	94.1082	9.7776	94.1082	0.00
20/12/2016	R248 On 03-August-17	9.57	Call	Bond Future	3955	4	3955	4	0.00
20/12/2016	R248 On 03-August-17	9.58	Call	Bond Future	3995	4	3995	4	0.00
20/12/2016	R248 On 03-August-17	9.56	Call	Bond Future	3916	4	3916	4	0.00
20/12/2016	R248 On 03-August-17	9.57	Put	Bond Future	5821	6	5821	6	0.00

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20/12/2016	R248 On 03-August-17	9.58	Put	Bond Future	5769	6	5769	6	0.00
20/12/2016	R248 On 03-August-17	9.56	Put	Bond Future	5874	6	5874	6	0.00