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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
23/12/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	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
23/12/2016	2025 On 02-February-17			Bond Future	127.11	127.1213	127.1091	127.1213	3,231.00
23/12/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2025 On 02-February-17	129.99	Put	Bond Future	2881	3	2881	3	0.00
23/12/2016	2025 On 02-February-17	130.00	Put	Bond Future	2891	3	2891	3	0.00
23/12/2016	2025 On 02-February-17	130.01	Put	Bond Future	2901	3	2901	3	0.00
23/12/2016	2025 On 04-May-17			Bond Future	129.57	129.5841	129.5695	129.5841	0.00
23/12/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2025 On 04-May-17	132.57	Put	Bond Future	3000	3	3000	3	0.00
23/12/2016	2025 On 04-May-17	132.58	Put	Bond Future	3010	3	3010	3	0.00
23/12/2016	2025 On 04-May-17	132.56	Put	Bond Future	2990	3	2990	3	0.00
23/12/2016	2025 On 03-August-17			Bond Future	130.82	130.8383	130.8232	130.8383	0.00
23/12/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2025 On 03-August-17	133.96	Put	Bond Future	3137	3	3137	3	0.00
23/12/2016	2025 On 03-August-17	133.97	Put	Bond Future	3147	3	3147	3	0.00
23/12/2016	2025 On 03-August-17	133.98	Put	Bond Future	3157	3	3157	3	0.00
23/12/2016	2030 On 02-February-17			Bond Future	9.41	89.7477	9.4089	89.7477	34,064.00
23/12/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2030 On 02-February-17	9.30	Put	Bond Future	751	1	751	1	0.00
23/12/2016	2030 On 02-February-17	9.31	Put	Bond Future	682	1	682	1	0.00
23/12/2016	2030 On 02-February-17	9.29	Put	Bond Future	821	1	821	1	0.00
23/12/2016	2030 On 04-May-17			Bond Future	9.46	91.4810	9.4629	91.4810	0.00
23/12/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2030 On 04-May-17	9.33	Put	Bond Future	905	1	905	1	0.00
23/12/2016	2030 On 04-May-17	9.32	Put	Bond Future	973	1	973	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
23/12/2016	2030 On 04-May-17	9.34	Put	Bond Future	836	1	836	1	0.00
23/12/2016	2030 On 03-August-17			Bond Future	9.51	89.2956	9.5116	89.2956	0.00
23/12/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2030 On 03-August-17	9.34	Put	Bond Future	1154	1	1154	1	0.00
23/12/2016	2030 On 03-August-17	9.33	Put	Bond Future	1222	1	1222	1	0.00
23/12/2016	2030 On 03-August-17	9.35	Put	Bond Future	1086	1	1086	1	0.00
23/12/2016	2032 On 02-February-17			Bond Future	9.56	92.5863	9.5551	92.5863	19,889.00
23/12/2016	2032 On 02-February-17	9.51	Call	Bond Future	1415	1	1415	1	0.00
23/12/2016	2032 On 02-February-17	9.53	Call	Bond Future	1485	2	1485	2	0.00
23/12/2016	2032 On 02-February-17	9.52	Call	Bond Future	1449	1	1449	1	0.00
23/12/2016	2032 On 02-February-17	9.52	Put	Bond Future	1707	2	1707	2	0.00
23/12/2016	2032 On 02-February-17	9.53	Put	Bond Future	1669	2	1669	2	0.00
23/12/2016	2032 On 02-February-17	9.51	Put	Bond Future	1746	2	1746	2	0.00
23/12/2016	2032 On 04-May-17			Bond Future	9.61	90.2153	9.6085	90.2153	0.00
23/12/2016	2032 On 04-May-17	9.46	Call	Bond Future	2322	2	2322	2	0.00
23/12/2016	2032 On 04-May-17	9.45	Call	Bond Future	2290	2	2290	2	0.00
23/12/2016	2032 On 04-May-17	9.44	Call	Bond Future	2258	2	2258	2	0.00
23/12/2016	2032 On 04-May-17	9.45	Put	Bond Future	3446	3	3446	3	0.00
23/12/2016	2032 On 04-May-17	9.44	Put	Bond Future	3488	4	3488	4	0.00
23/12/2016	2032 On 04-May-17	9.46	Put	Bond Future	3404	3	3404	3	0.00
23/12/2016	2032 On 03-August-17			Bond Future	9.66	92.0119	9.6551	92.0119	0.00
23/12/2016	2032 On 03-August-17	9.43	Call	Bond Future	2955	3	2955	3	0.00
23/12/2016	2032 On 03-August-17	9.45	Call	Bond Future	3018	3	3018	3	0.00
23/12/2016	2032 On 03-August-17	9.44	Call	Bond Future	2987	3	2987	3	0.00
23/12/2016	2032 On 03-August-17	9.45	Put	Bond Future	4500	5	4500	5	0.00
23/12/2016	2032 On 03-August-17	9.43	Put	Bond Future	4583	5	4583	5	0.00
23/12/2016	2032 On 03-August-17	9.44	Put	Bond Future	4542	5	4542	5	0.00
23/12/2016	2033 On 02-February-17			Bond Future	105.81	105.8187	105.8089	105.8187	5,474.00
23/12/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2033 On 02-February-17	109.71	Put	Bond Future	3901	4	3901	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
23/12/2016	2033 On 02-February-17	109.72	Put	Bond Future	3911	4	3911	4	0.00
23/12/2016	2033 On 02-February-17	109.70	Put	Bond Future	3891	4	3891	4	0.00
23/12/2016	2033 On 04-May-17			Bond Future	106.82	106.8290	106.8172	106.8290	0.00
23/12/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2033 On 04-May-17	110.84	Put	Bond Future	4023	4	4023	4	0.00
23/12/2016	2033 On 04-May-17	110.85	Put	Bond Future	4033	4	4033	4	0.00
23/12/2016	2033 On 04-May-17	110.83	Put	Bond Future	4013	4	4013	4	0.00
23/12/2016	2033 On 03-August-17			Bond Future	108.95	108.9622	108.9501	108.9622	0.00
23/12/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2033 On 03-August-17	113.12	Put	Bond Future	4170	4	4170	4	0.00
23/12/2016	2033 On 03-August-17	113.13	Put	Bond Future	4180	4	4180	4	0.00
23/12/2016	2033 On 03-August-17	113.14	Put	Bond Future	4190	4	4190	4	0.00
23/12/2016	2037 On 02-February-17			Bond Future	9.71	89.6581	9.7090	89.6581	45,256.00
23/12/2016	2037 On 02-February-17	9.66	Call	Bond Future	1580	2	1580	2	0.00
23/12/2016	2037 On 02-February-17	9.68	Call	Bond Future	1656	2	1656	2	0.00
23/12/2016	2037 On 02-February-17	9.67	Call	Bond Future	1618	2	1618	2	0.00
23/12/2016	2037 On 02-February-17	9.66	Put	Bond Future	1974	2	1974	2	0.00
23/12/2016	2037 On 02-February-17	9.67	Put	Bond Future	1931	2	1931	2	0.00
23/12/2016	2037 On 02-February-17	9.68	Put	Bond Future	1889	2	1889	2	0.00
23/12/2016	2037 On 04-May-17			Bond Future	9.76	91.3897	9.7632	91.3897	0.00
23/12/2016	2037 On 04-May-17	9.59	Call	Bond Future	2548	3	2548	3	0.00
23/12/2016	2037 On 04-May-17	9.58	Call	Bond Future	2513	3	2513	3	0.00
23/12/2016	2037 On 04-May-17	9.60	Call	Bond Future	2583	3	2583	3	0.00
23/12/2016	2037 On 04-May-17	9.58	Put	Bond Future	3985	4	3985	4	0.00
23/12/2016	2037 On 04-May-17	9.60	Put	Bond Future	3892	4	3892	4	0.00
23/12/2016	2037 On 04-May-17	9.59	Put	Bond Future	3938	4	3938	4	0.00
23/12/2016	2037 On 03-August-17			Bond Future	9.81	88.9521	9.8130	88.9521	0.00
23/12/2016	2037 On 03-August-17	9.58	Call	Bond Future	3334	3	3334	3	0.00
23/12/2016	2037 On 03-August-17	9.57	Call	Bond Future	3299	3	3299	3	0.00
23/12/2016	2037 On 03-August-17	9.56	Call	Bond Future	3266	3	3266	3	0.00

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23/12/2016	2037 On 03-August-17	9.56	Put	Bond Future	5286	5	5286	5	0.00
23/12/2016	2037 On 03-August-17	9.57	Put	Bond Future	5238	5	5238	5	0.00
23/12/2016	2037 On 03-August-17	9.58	Put	Bond Future	5191	5	5191	5	0.00
23/12/2016	2038 On 02-February-17			Bond Future	130.63	130.6473	130.6348	130.6473	22,790.00
23/12/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2038 On 02-February-17	137.05	Put	Bond Future	6415	6	6415	6	0.00
23/12/2016	2038 On 02-February-17	137.06	Put	Bond Future	6425	6	6425	6	0.00
23/12/2016	2038 On 02-February-17	137.07	Put	Bond Future	6435	6	6435	6	0.00
23/12/2016	2038 On 04-May-17			Bond Future	133.16	133.1784	133.1637	133.1784	0.00
23/12/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2038 On 04-May-17	139.78	Put	Bond Future	6616	7	6616	7	0.00
23/12/2016	2038 On 04-May-17	139.79	Put	Bond Future	6626	7	6626	7	0.00
23/12/2016	2038 On 04-May-17	139.77	Put	Bond Future	6606	7	6606	7	0.00
23/12/2016	2038 On 03-August-17			Bond Future	134.32	134.3378	134.3224	134.3378	0.00
23/12/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2038 On 03-August-17	141.17	Put	Bond Future	6848	7	6848	7	0.00
23/12/2016	2038 On 03-August-17	141.16	Put	Bond Future	6838	7	6838	7	0.00
23/12/2016	2038 On 03-August-17	141.18	Put	Bond Future	6858	7	6858	7	0.00
23/12/2016	2040 On 02-February-17			Bond Future	9.71	93.7394	9.7133	93.7394	8,238.00
23/12/2016	2040 On 02-February-17	9.58	Call	Bond Future	1411	1	1411	1	0.00
23/12/2016	2040 On 02-February-17	9.60	Call	Bond Future	1483	2	1483	2	0.00
23/12/2016	2040 On 02-February-17	9.59	Call	Bond Future	1446	2	1446	2	0.00
23/12/2016	2040 On 02-February-17	9.58	Put	Bond Future	2574	3	2574	3	0.00
23/12/2016	2040 On 02-February-17	9.60	Put	Bond Future	2470	2	2470	2	0.00
23/12/2016	2040 On 02-February-17	9.59	Put	Bond Future	2522	2	2522	2	0.00
23/12/2016	2040 On 04-May-17			Bond Future	9.77	95.5499	9.7660	95.5499	0.00
23/12/2016	2040 On 04-May-17	9.64	Call	Bond Future	2971	3	2971	3	0.00
23/12/2016	2040 On 04-May-17	9.63	Call	Bond Future	2932	3	2932	3	0.00

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23/12/2016	2040 On 04-May-17	9.62	Call	Bond Future	2894	3	2894	3	0.00
23/12/2016	2040 On 04-May-17	9.63	Put	Bond Future	4107	4	4107	4	0.00
23/12/2016	2040 On 04-May-17	9.62	Put	Bond Future	4156	4	4156	4	0.00
23/12/2016	2040 On 04-May-17	9.64	Put	Bond Future	4059	4	4059	4	0.00
23/12/2016	2040 On 03-August-17			Bond Future	9.81	92.9446	9.8143	92.9446	0.00
23/12/2016	2040 On 03-August-17	9.61	Call	Bond Future	3759	4	3759	4	0.00
23/12/2016	2040 On 03-August-17	9.62	Call	Bond Future	3797	4	3797	4	0.00
23/12/2016	2040 On 03-August-17	9.63	Call	Bond Future	3835	4	3835	4	0.00
23/12/2016	2040 On 03-August-17	9.62	Put	Bond Future	5466	5	5466	5	0.00
23/12/2016	2040 On 03-August-17	9.63	Put	Bond Future	5417	5	5417	5	0.00
23/12/2016	2040 On 03-August-17	9.61	Put	Bond Future	5515	5	5515	5	0.00
23/12/2016	2044 On 02-February-17			Bond Future	9.71	91.1074	9.7124	91.1074	20,531.00
23/12/2016	2044 On 02-February-17	9.77	Call	Bond Future	2225	2	2225	2	0.00
23/12/2016	2044 On 02-February-17	9.76	Call	Bond Future	2178	2	2178	2	0.00
23/12/2016	2044 On 02-February-17	9.78	Call	Bond Future	2272	2	2272	2	0.00
23/12/2016	2044 On 02-February-17	9.78	Put	Bond Future	1683	2	1683	2	0.00
23/12/2016	2044 On 02-February-17	9.77	Put	Bond Future	1722	2	1722	2	0.00
23/12/2016	2044 On 02-February-17	9.76	Put	Bond Future	1762	2	1762	2	0.00
23/12/2016	2044 On 04-May-17			Bond Future	9.76	92.8670	9.7628	92.8670	0.00
23/12/2016	2044 On 04-May-17	9.67	Call	Bond Future	3156	3	3156	3	0.00
23/12/2016	2044 On 04-May-17	9.68	Call	Bond Future	3196	3	3196	3	0.00
23/12/2016	2044 On 04-May-17	9.66	Call	Bond Future	3116	3	3116	3	0.00
23/12/2016	2044 On 04-May-17	9.67	Put	Bond Future	3967	4	3967	4	0.00
23/12/2016	2044 On 04-May-17	9.68	Put	Bond Future	3920	4	3920	4	0.00
23/12/2016	2044 On 04-May-17	9.66	Put	Bond Future	4015	4	4015	4	0.00
23/12/2016	2044 On 03-August-17			Bond Future	9.81	90.3336	9.8090	90.3336	0.00
23/12/2016	2044 On 03-August-17	9.64	Call	Bond Future	3961	4	3961	4	0.00
23/12/2016	2044 On 03-August-17	9.62	Call	Bond Future	3884	4	3884	4	0.00
23/12/2016	2044 On 03-August-17	9.63	Call	Bond Future	3922	4	3922	4	0.00
23/12/2016	2044 On 03-August-17	9.62	Put	Bond Future	5533	5	5533	5	0.00
23/12/2016	2044 On 03-August-17	9.63	Put	Bond Future	5482	5	5482	5	0.00
23/12/2016	2044 On 03-August-17	9.64	Put	Bond Future	5433	5	5433	5	0.00
23/12/2016	2046 On 02-February-17			Bond Future	132.75	132.7577	132.7452	132.7577	18,408.00
23/12/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00

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23/12/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2046 On 02-February-17	137.14	Put	Bond Future	4395	4	4395	4	0.00
23/12/2016	2046 On 02-February-17	137.15	Put	Bond Future	4405	4	4405	4	0.00
23/12/2016	2046 On 02-February-17	137.13	Put	Bond Future	4385	4	4385	4	0.00
23/12/2016	2046 On 04-May-17			Bond Future	133.79	133.8006	133.7856	133.8006	0.00
23/12/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2046 On 04-May-17	138.33	Put	Bond Future	4544	5	4544	5	0.00
23/12/2016	2046 On 04-May-17	138.34	Put	Bond Future	4554	5	4554	5	0.00
23/12/2016	2046 On 04-May-17	138.32	Put	Bond Future	4534	5	4534	5	0.00
23/12/2016	2046 On 03-August-17			Bond Future	136.46	136.4726	136.4572	136.4726	0.00
23/12/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2046 On 03-August-17	141.19	Put	Bond Future	4733	5	4733	5	0.00
23/12/2016	2046 On 03-August-17	141.17	Put	Bond Future	4713	5	4713	5	0.00
23/12/2016	2046 On 03-August-17	141.18	Put	Bond Future	4723	5	4723	5	0.00
23/12/2016	2050 On 02-February-17			Bond Future	139.26	139.2723	139.2590	139.2723	24,832.00
23/12/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2050 On 02-February-17	144.97	Put	Bond Future	5711	6	5711	6	0.00
23/12/2016	2050 On 02-February-17	144.98	Put	Bond Future	5721	6	5721	6	0.00
23/12/2016	2050 On 02-February-17	144.96	Put	Bond Future	5701	6	5701	6	0.00
23/12/2016	2050 On 04-May-17			Bond Future	141.95	141.9702	141.9546	141.9702	0.00
23/12/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2050 On 04-May-17	147.84	Put	Bond Future	5885	6	5885	6	0.00
23/12/2016	2050 On 04-May-17	147.85	Put	Bond Future	5895	6	5895	6	0.00
23/12/2016	2050 On 04-May-17	147.83	Put	Bond Future	5875	6	5875	6	0.00
23/12/2016	2050 On 03-August-17			Bond Future	143.13	143.1426	143.1265	143.1426	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
23/12/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
23/12/2016	2050 On 03-August-17	149.22	Put	Bond Future	6093	6	6093	6	0.00
23/12/2016	2050 On 03-August-17	149.24	Put	Bond Future	6113	6	6113	6	0.00
23/12/2016	2050 On 03-August-17	149.23	Put	Bond Future	6103	6	6103	6	0.00
23/12/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	AL37 On 02-February-17			Index Future	510.96	510.9900	510.9550	510.9900	7.00
23/12/2016	AL37 On 04-May-17			Index Future	520.82	520.8600	520.8160	520.8600	0.00
23/12/2016	AL37 On 03-August-17			Index Future	531.19	531.2310	531.1860	531.2310	0.00
23/12/2016	AL7T On 02-February-17			Index Future	589.38	589.5390	589.3770	589.5390	2.00
23/12/2016	AL7T On 04-May-17			Index Future	600.75	600.9260	600.7510	600.9260	0.00
23/12/2016	AL7T On 03-August-17			Index Future	612.71	612.8910	612.7120	612.8910	0.00
23/12/2016	ALBI On 02-February-17			Index Future	534.92	535.1710	534.9220	535.1710	746.00
23/12/2016	ALBI On 04-May-17			Index Future	545.25	545.5080	545.2450	545.5080	0.00
23/12/2016	ALBI On 03-August-17			Index Future	556.10	556.3700	556.1010	556.3700	0.00
23/12/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	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
23/12/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/12/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2016	EL28 On 02-February-17			Bond Future	127.94	127.9497	127.9400	127.9497	0.00
23/12/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
23/12/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
23/12/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
23/12/2016	EL28 On 02-February-17	135.10	Put	Bond Future	7160	7	7160	7	0.00
23/12/2016	EL28 On 02-February-17	135.11	Put	Bond Future	7170	7	7170	7	0.00
23/12/2016	EL28 On 02-February-17	135.12	Put	Bond Future	7180	7	7180	7	0.00
23/12/2016	EL28 On 04-May-17			Bond Future	128.73	128.7454	128.7334	128.7454	0.00
23/12/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
23/12/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
23/12/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
23/12/2016	EL28 On 04-May-17	137.90	Put	Bond Future	9167	9	9167	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
23/12/2016	EL28 On 04-May-17	137.91	Put	Bond Future	9177	9	9177	9	0.00
23/12/2016	EL28 On 04-May-17	137.92	Put	Bond Future	9187	9	9187	9	0.00
23/12/2016	EL28 On 03-August-17			Bond Future	131.30	131.3164	131.3041	131.3164	0.00
23/12/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
23/12/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
23/12/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
23/12/2016	EL28 On 03-August-17	135.17	Put	Bond Future	3866	4	3866	4	0.00
23/12/2016	EL28 On 03-August-17	135.16	Put	Bond Future	3856	4	3856	4	0.00
23/12/2016	EL28 On 03-August-17	135.18	Put	Bond Future	3876	4	3876	4	0.00
23/12/2016	ES33 On 02-February-17			Bond Future	10.60	79.0423	10.6039	79.0423	8,849.00
23/12/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
23/12/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
23/12/2016	ES33 On 02-February-17	10.61	Call	Bond Future	39	0	39	0	0.00
23/12/2016	ES33 On 02-February-17	10.60	Put	Bond Future	24	0	24	0	0.00
23/12/2016	ES33 On 02-February-17	10.59	Put	Bond Future	88	0	88	0	0.00
23/12/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
23/12/2016	ES33 On 04-May-17			Bond Future	10.69	76.7751	10.6869	76.7751	0.00
23/12/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
23/12/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
23/12/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
23/12/2016	ES33 On 04-May-17	10.55	Put	Bond Future	858	1	858	1	0.00
23/12/2016	ES33 On 04-May-17	10.56	Put	Bond Future	795	1	795	1	0.00
23/12/2016	ES33 On 04-May-17	10.54	Put	Bond Future	922	1	922	1	0.00
23/12/2016	ES33 On 03-August-17			Bond Future	10.76	78.3040	10.7637	78.3040	0.00
23/12/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
23/12/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
23/12/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
23/12/2016	ES33 On 03-August-17	10.53	Put	Bond Future	1454	1	1454	1	0.00
23/12/2016	ES33 On 03-August-17	10.55	Put	Bond Future	1328	1	1328	1	0.00
23/12/2016	ES33 On 03-August-17	10.54	Put	Bond Future	1391	1	1391	1	0.00
23/12/2016	ES42 On 02-February-17			Bond Future	10.74	83.1507	10.7366	83.1507	8,777.00
23/12/2016	ES42 On 04-May-17			Bond Future	10.82	80.4939	10.8194	80.4939	0.00
23/12/2016	ES42 On 03-August-17			Bond Future	10.89	82.0972	10.8949	82.0972	0.00
23/12/2016	GOVI On 02-February-17			GOVI	532.84	533.0860	532.8350	533.0860	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
23/12/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
23/12/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
23/12/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
23/12/2016	GOVI On 02-February-17	533.33	Put	GOVI	4950	0	4950	0	0.00
23/12/2016	GOVI On 02-February-17	533.34	Put	GOVI	5050	0	5050	0	0.00
23/12/2016	GOVI On 02-February-17	533.32	Put	GOVI	4850	0	4850	0	0.00
23/12/2016	GOVI On 04-May-17			GOVI	543.12	543.3830	543.1180	543.3830	0.00
23/12/2016	GOVI On 04-May-17	262.20	Call	GOVI	2809180	281	2809180	281	0.00
23/12/2016	GOVI On 04-May-17	262.19	Call	GOVI	2809280	281	2809280	281	0.00
23/12/2016	GOVI On 04-May-17	262.18	Call	GOVI	2809380	281	2809380	281	0.00
23/12/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
23/12/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
23/12/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
23/12/2016	GOVI On 03-August-17			GOVI	553.93	554.2030	553.9320	554.2030	0.00
23/12/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
23/12/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
23/12/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
23/12/2016	GOVI On 03-August-17	561.11	Put	GOVI	71780	7	71780	7	0.00
23/12/2016	GOVI On 03-August-17	561.09	Put	GOVI	71580	7	71580	7	0.00
23/12/2016	GOVI On 03-August-17	561.10	Put	GOVI	71680	7	71680	7	0.00
23/12/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/12/2016	IGOV On 02-February-17			Index Future	247.38	247.4030	247.3800	247.4030	1,030.00
23/12/2016	IGOV On 04-May-17			Index Future	252.17	252.1970	252.1690	252.1970	0.00
23/12/2016	IGOV On 03-August-17			Index Future	257.21	257.2330	257.2050	257.2330	0.00
23/12/2016	ILBI On 02-February-17			Index Future	671.76	671.8240	671.7620	671.8240	157.00
23/12/2016	ILBI On 04-May-17			Index Future	684.79	684.8510	684.7870	684.8510	0.00
23/12/2016	ILBI On 03-August-17			Index Future	698.27	698.3330	698.2680	698.3330	0.00
23/12/2016	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0027	100.0027	100.0027	0.00
23/12/2016	IS01 On 15-June-17			Interest Rate Swap	99.62	99.6199	99.6198	99.6199	0.00
23/12/2016	IS01 On 21-September-17			Interest Rate Swap	99.66	99.6597	99.6589	99.6597	0.00
23/12/2016	IS01 On 21-December-17			Interest Rate Swap	99.93	99.9310	99.9284	99.9310	0.00
23/12/2016	IS01 On 15-March-18			Interest Rate Swap	99.97	99.9710	99.9690	99.9710	0.00
23/12/2016	IS02 On 18-December-17			Interest Rate Swap	99.95	99.9557	99.9536	99.9557	0.00
23/12/2016	IS02 On 16-March-18			Interest Rate Swap	99.26	99.2574	99.2553	99.2574	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
23/12/2016	IS02 On 15-June-18			Interest Rate Swap	98.94	98.9436	98.9415	98.9436	0.00
23/12/2016	IS02 On 21-September-18			Interest Rate Swap	99.03	99.0337	99.0326	99.0337	0.00
23/12/2016	IS02 On 21-December-18			Interest Rate Swap	99.56	99.5600	99.5600	99.5600	0.00
23/12/2016	IS02 On 15-March-19			Interest Rate Swap	100.08	100.0927	100.0842	100.0927	0.00
23/12/2016	IS05 On 17-December-20			Interest Rate Swap	98.19	98.1698	98.1900	98.1698	0.00
23/12/2016	IS05 On 16-March-21			Interest Rate Swap	97.57	97.5487	97.5655	97.5487	0.00
23/12/2016	IS05 On 15-June-21			Interest Rate Swap	96.91	96.9001	96.9096	96.9001	0.00
23/12/2016	IS05 On 21-September-21			Interest Rate Swap	97.23	97.2289	97.2298	97.2289	0.00
23/12/2016	IS05 On 21-December-21			Interest Rate Swap	99.52	99.5194	99.5162	99.5194	50.00
23/12/2016	IS05 On 15-March-22			Interest Rate Swap	99.76	99.7674	99.7639	99.7674	0.00
23/12/2016	IS10 On 17-December-25			Interest Rate Swap	99.15	99.1360	99.1532	99.1360	0.00
23/12/2016	IS10 On 16-March-26			Interest Rate Swap	96.31	96.2887	96.3057	96.2887	0.00
23/12/2016	IS10 On 15-June-26			Interest Rate Swap	95.15	95.1292	95.1461	95.1292	0.00
23/12/2016	IS10 On 21-September-26			Interest Rate Swap	97.30	97.2786	97.2958	97.2786	0.00
23/12/2016	IS10 On 21-December-26			Interest Rate Swap	101.00	100.9785	100.9970	100.9785	0.00
23/12/2016	IS10 On 15-March-27			Interest Rate Swap	99.65	99.6287	99.6491	99.6287	0.00
23/12/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/12/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/12/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/12/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/12/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	0.00
23/12/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
23/12/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	1,000.00
23/12/2016	JBAF On 19-April-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
23/12/2016	JBAF On 17-May-17			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
23/12/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
23/12/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
23/12/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
23/12/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.59	92.4100	7.5900	92.4100	0.00
23/12/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.62	92.3800	7.6200	92.3800	0.00
23/12/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
23/12/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
23/12/2016	R023 On 02-February-17			Bond Future	8.71	99.0105	8.7056	99.0105	19,260.00
23/12/2016	R023 On 02-February-17	8.86	Call	Bond Future	1268	1	1268	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
23/12/2016	R023 On 02-February-17	8.85	Call	Bond Future	1240	1	1240	1	0.00
23/12/2016	R023 On 02-February-17	8.84	Call	Bond Future	1212	1	1212	1	0.00
23/12/2016	R023 On 02-February-17	8.85	Put	Bond Future	592	1	592	1	0.00
23/12/2016	R023 On 02-February-17	8.84	Put	Bond Future	609	1	609	1	0.00
23/12/2016	R023 On 02-February-17	8.86	Put	Bond Future	575	1	575	1	0.00
23/12/2016	R023 On 04-May-17			Bond Future	8.75	96.9902	8.7515	96.9902	0.00
23/12/2016	R023 On 04-May-17	8.59	Call	Bond Future	1210	1	1210	1	0.00
23/12/2016	R023 On 04-May-17	8.61	Call	Bond Future	1248	1	1248	1	0.00
23/12/2016	R023 On 04-May-17	8.60	Call	Bond Future	1229	1	1229	1	0.00
23/12/2016	R023 On 04-May-17	8.59	Put	Bond Future	1917	2	1917	2	0.00
23/12/2016	R023 On 04-May-17	8.61	Put	Bond Future	1867	2	1867	2	0.00
23/12/2016	R023 On 04-May-17	8.60	Put	Bond Future	1892	2	1892	2	0.00
23/12/2016	R023 On 03-August-17			Bond Future	8.79	98.9215	8.7860	98.9215	0.00
23/12/2016	R023 On 03-August-17	8.58	Call	Bond Future	1552	2	1552	2	0.00
23/12/2016	R023 On 03-August-17	8.60	Call	Bond Future	1590	2	1590	2	0.00
23/12/2016	R023 On 03-August-17	8.59	Call	Bond Future	1571	2	1571	2	0.00
23/12/2016	R023 On 03-August-17	8.58	Put	Bond Future	2424	2	2424	2	0.00
23/12/2016	R023 On 03-August-17	8.59	Put	Bond Future	2400	2	2400	2	0.00
23/12/2016	R023 On 03-August-17	8.60	Put	Bond Future	2376	2	2376	2	0.00
23/12/2016	R035 On 02-February-17			Bond Future	9.65	97.4143	9.6509	97.4143	7,194.00
23/12/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R035 On 02-February-17	9.51	Put	Bond Future	1144	1	1144	1	0.00
23/12/2016	R035 On 02-February-17	9.52	Put	Bond Future	1062	1	1062	1	0.00
23/12/2016	R035 On 02-February-17	9.50	Put	Bond Future	1226	1	1226	1	0.00
23/12/2016	R035 On 04-May-17			Bond Future	9.70	94.7923	9.7024	94.7923	0.00
23/12/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R035 On 04-May-17	9.53	Put	Bond Future	1387	1	1387	1	0.00
23/12/2016	R035 On 04-May-17	9.54	Put	Bond Future	1306	1	1306	1	0.00
23/12/2016	R035 On 04-May-17	9.55	Put	Bond Future	1225	1	1225	1	0.00
23/12/2016	R035 On 03-August-17			Bond Future	9.75	96.6800	9.7480	96.6800	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
23/12/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R035 On 03-August-17	9.50	Put	Bond Future	1982	2	1982	2	0.00
23/12/2016	R035 On 03-August-17	9.52	Put	Bond Future	1820	2	1820	2	0.00
23/12/2016	R035 On 03-August-17	9.51	Put	Bond Future	1901	2	1901	2	0.00
23/12/2016	R186 On 02-February-17			Bond Future	8.99	111.1524	8.9878	111.1524	116,807.00
23/12/2016	R186 On 02-February-17	9.50	Call	Bond Future	3747	4	3747	4	0.00
23/12/2016	R186 On 02-February-17	8.87	Call	Bond Future	1006	1	1006	1	0.00
23/12/2016	R186 On 02-February-17	9.40	Call	Bond Future	3206	3	3206	3	0.00
23/12/2016	R186 On 02-February-17	8.37	Call	Bond Future	168	0	168	0	500.00
23/12/2016	R186 On 02-February-17	8.79	Call	Bond Future	796	1	796	1	0.00
23/12/2016	R186 On 02-February-17	8.95	Call	Bond Future	1249	1	1249	1	0.00
23/12/2016	R186 On 02-February-17	9.02	Call	Bond Future	1489	2	1489	2	0.00
23/12/2016	R186 On 02-February-17	8.00	Call	Bond Future	25	0	25	0	7,000.00
23/12/2016	R186 On 02-February-17	8.60	Call	Bond Future	423	0	423	0	7,000.00
23/12/2016	R186 On 02-February-17	8.81	Call	Bond Future	845	1	845	1	0.00
23/12/2016	R186 On 02-February-17	8.43	Call	Bond Future	217	0	217	0	750.00
23/12/2016	R186 On 02-February-17	8.80	Call	Bond Future	821	1	821	1	0.00
23/12/2016	R186 On 02-February-17	8.90	Call	Bond Future	1093	1	1093	1	0.00
23/12/2016	R186 On 02-February-17	9.10	Call	Bond Future	1797	2	1797	2	0.00
23/12/2016	R186 On 02-February-17	8.62	Call	Bond Future	455	0	455	0	500.00
23/12/2016	R186 On 02-February-17	8.79	Put	Bond Future	2167	2	2167	2	0.00
23/12/2016	R186 On 02-February-17	8.95	Put	Bond Future	1509	2	1509	2	2,546.00
23/12/2016	R186 On 02-February-17	9.02	Put	Bond Future	1268	1	1268	1	500.00
23/12/2016	R186 On 02-February-17	8.37	Put	Bond Future	4528	5	4528	5	0.00
23/12/2016	R186 On 02-February-17	8.60	Put	Bond Future	3133	3	3133	3	0.00
23/12/2016	R186 On 02-February-17	9.40	Put	Bond Future	421	0	421	0	750.00
23/12/2016	R186 On 02-February-17	9.50	Put	Bond Future	300	0	300	0	13,500.00
23/12/2016	R186 On 02-February-17	8.87	Put	Bond Future	1820	2	1820	2	500.00
23/12/2016	R186 On 02-February-17	8.62	Put	Bond Future	3023	3	3023	3	0.00
23/12/2016	R186 On 02-February-17	8.81	Put	Bond Future	2077	2	2077	2	0.00
23/12/2016	R186 On 02-February-17	9.10	Put	Bond Future	1029	1	1029	1	2,546.00
23/12/2016	R186 On 02-February-17	8.00	Put	Bond Future	7107	7	7107	7	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
23/12/2016	R186 On 02-February-17	8.90	Put	Bond Future	1699	2	1699	2	750.00
23/12/2016	R186 On 02-February-17	8.80	Put	Bond Future	2122	2	2122	2	0.00
23/12/2016	R186 On 02-February-17	8.43	Put	Bond Future	4144	4	4144	4	0.00
23/12/2016	R186 On 04-May-17			Bond Future	9.04	113.2989	9.0360	113.2989	0.00
23/12/2016	R186 On 04-May-17	8.91	Call	Bond Future	2052	2	2052	2	0.00
23/12/2016	R186 On 04-May-17	8.89	Call	Bond Future	1992	2	1992	2	0.00
23/12/2016	R186 On 04-May-17	8.90	Call	Bond Future	2022	2	2022	2	0.00
23/12/2016	R186 On 04-May-17	8.89	Put	Bond Future	2980	3	2980	3	0.00
23/12/2016	R186 On 04-May-17	8.90	Put	Bond Future	2942	3	2942	3	0.00
23/12/2016	R186 On 04-May-17	8.91	Put	Bond Future	2905	3	2905	3	0.00
23/12/2016	R186 On 03-August-17			Bond Future	9.08	110.2500	9.0757	110.2500	0.00
23/12/2016	R186 On 03-August-17	8.91	Call	Bond Future	2682	3	2682	3	0.00
23/12/2016	R186 On 03-August-17	8.93	Call	Bond Future	2742	3	2742	3	0.00
23/12/2016	R186 On 03-August-17	8.92	Call	Bond Future	2712	3	2712	3	0.00
23/12/2016	R186 On 03-August-17	8.91	Put	Bond Future	3781	4	3781	4	0.00
23/12/2016	R186 On 03-August-17	8.92	Put	Bond Future	3744	4	3744	4	0.00
23/12/2016	R186 On 03-August-17	8.93	Put	Bond Future	3708	4	3708	4	0.00
23/12/2016	R197 On 02-February-17			Bond Future	295.01	295.0330	295.0053	295.0330	1,246.00
23/12/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R197 On 02-February-17	302.58	Put	Bond Future	7575	8	7575	8	0.00
23/12/2016	R197 On 02-February-17	302.59	Put	Bond Future	7585	8	7585	8	0.00
23/12/2016	R197 On 02-February-17	302.57	Put	Bond Future	7565	8	7565	8	0.00
23/12/2016	R197 On 04-May-17			Bond Future	300.72	300.7485	300.7156	300.7485	0.00
23/12/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R197 On 04-May-17	308.59	Put	Bond Future	7874	8	7874	8	0.00
23/12/2016	R197 On 04-May-17	308.60	Put	Bond Future	7884	8	7884	8	0.00
23/12/2016	R197 On 04-May-17	308.58	Put	Bond Future	7864	8	7864	8	0.00
23/12/2016	R197 On 03-August-17			Bond Future	299.82	299.8508	299.8167	299.8508	0.00
23/12/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R197 On 03-August-17	308.07	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
23/12/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R197 On 03-August-17	308.05	Put	Bond Future	8233	8	8233	8	0.00
23/12/2016	R197 On 03-August-17	308.07	Put	Bond Future	8253	8	8253	8	0.00
23/12/2016	R197 On 03-August-17	308.06	Put	Bond Future	8243	8	8243	8	0.00
23/12/2016	R202 On 02-February-17			Bond Future	242.87	242.8962	242.8734	242.8962	36,370.00
23/12/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R202 On 02-February-17	251.73	Put	Bond Future	8857	9	8857	9	0.00
23/12/2016	R202 On 02-February-17	251.74	Put	Bond Future	8867	9	8867	9	0.00
23/12/2016	R202 On 02-February-17	251.72	Put	Bond Future	8847	9	8847	9	0.00
23/12/2016	R202 On 04-May-17			Bond Future	247.57	247.6017	247.5744	247.6017	0.00
23/12/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R202 On 04-May-17	256.71	Put	Bond Future	9136	9	9136	9	0.00
23/12/2016	R202 On 04-May-17	256.72	Put	Bond Future	9146	9	9146	9	0.00
23/12/2016	R202 On 04-May-17	256.73	Put	Bond Future	9156	9	9156	9	0.00
23/12/2016	R202 On 03-August-17			Bond Future	248.85	248.8792	248.8513	248.8792	0.00
23/12/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R202 On 03-August-17	258.36	Put	Bond Future	9509	9	9509	9	0.00
23/12/2016	R202 On 03-August-17	258.37	Put	Bond Future	9519	9	9519	9	0.00
23/12/2016	R202 On 03-August-17	258.35	Put	Bond Future	9499	9	9499	9	0.00
23/12/2016	R203 On 02-February-17			Bond Future	7.80	103.5542	7.7986	103.5542	27,216.00
23/12/2016	R203 On 02-February-17	7.70	Call	Bond Future	60	0	60	0	0.00
23/12/2016	R203 On 02-February-17	7.71	Call	Bond Future	62	0	62	0	0.00
23/12/2016	R203 On 02-February-17	7.72	Call	Bond Future	65	0	65	0	0.00
23/12/2016	R203 On 02-February-17	7.71	Put	Bond Future	114	0	114	0	0.00
23/12/2016	R203 On 02-February-17	7.70	Put	Bond Future	117	0	117	0	0.00
23/12/2016	R203 On 02-February-17	7.72	Put	Bond Future	110	0	110	0	0.00
23/12/2016	R203 On 04-May-17			Bond Future	7.67	101.3810	7.6710	101.3810	0.00
23/12/2016	R203 On 04-May-17	6.91	Call	Bond Future	14	0	14	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
23/12/2016	R203 On 04-May-17	6.93	Call	Bond Future	15	0	15	0	0.00
23/12/2016	R203 On 04-May-17	6.92	Call	Bond Future	15	0	15	0	0.00
23/12/2016	R203 On 04-May-17	6.92	Put	Bond Future	277	0	277	0	0.00
23/12/2016	R203 On 04-May-17	6.93	Put	Bond Future	274	0	274	0	0.00
23/12/2016	R203 On 04-May-17	6.91	Put	Bond Future	280	0	280	0	0.00
23/12/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
23/12/2016	R203 On 03-August-17	4.87	Call	Bond Future	51	0	51	0	0.00
23/12/2016	R203 On 03-August-17	4.89	Call	Bond Future	52	0	52	0	0.00
23/12/2016	R203 On 03-August-17	4.88	Call	Bond Future	51	0	51	0	0.00
23/12/2016	R203 On 03-August-17	4.89	Put	Bond Future	28	0	28	0	0.00
23/12/2016	R203 On 03-August-17	4.88	Put	Bond Future	28	0	28	0	0.00
23/12/2016	R203 On 03-August-17	4.87	Put	Bond Future	29	0	29	0	0.00
23/12/2016	R204 On 02-February-17			Bond Future	8.00	101.0508	7.9982	101.0508	30,150.00
23/12/2016	R204 On 02-February-17	8.28	Call	Bond Future	574	1	574	1	0.00
23/12/2016	R204 On 02-February-17	8.30	Call	Bond Future	600	1	600	1	0.00
23/12/2016	R204 On 02-February-17	8.29	Call	Bond Future	587	1	587	1	0.00
23/12/2016	R204 On 02-February-17	8.28	Put	Bond Future	94	0	94	0	0.00
23/12/2016	R204 On 02-February-17	8.29	Put	Bond Future	91	0	91	0	0.00
23/12/2016	R204 On 02-February-17	8.30	Put	Bond Future	87	0	87	0	0.00
23/12/2016	R204 On 04-May-17			Bond Future	8.03	103.0022	8.0324	103.0022	0.00
23/12/2016	R204 On 04-May-17	7.90	Call	Bond Future	332	0	332	0	0.00
23/12/2016	R204 On 04-May-17	7.92	Call	Bond Future	345	0	345	0	0.00
23/12/2016	R204 On 04-May-17	7.91	Call	Bond Future	339	0	339	0	0.00
23/12/2016	R204 On 04-May-17	7.91	Put	Bond Future	521	1	521	1	0.00
23/12/2016	R204 On 04-May-17	7.92	Put	Bond Future	513	1	513	1	0.00
23/12/2016	R204 On 04-May-17	7.90	Put	Bond Future	530	1	530	1	0.00
23/12/2016	R204 On 03-August-17			Bond Future	8.03	101.0113	8.0258	101.0113	0.00
23/12/2016	R204 On 03-August-17	7.75	Call	Bond Future	342	0	342	0	0.00
23/12/2016	R204 On 03-August-17	7.76	Call	Bond Future	347	0	347	0	0.00
23/12/2016	R204 On 03-August-17	7.77	Call	Bond Future	353	0	353	0	0.00
23/12/2016	R204 On 03-August-17	7.75	Put	Bond Future	694	1	694	1	0.00
23/12/2016	R204 On 03-August-17	7.76	Put	Bond Future	687	1	687	1	0.00
23/12/2016	R204 On 03-August-17	7.77	Put	Bond Future	679	1	679	1	0.00
23/12/2016	R207 On 02-February-17			Bond Future	8.21	97.9944	8.2085	97.9944	74,783.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2016	R207 On 02-February-17	8.91	Call	Bond Future	1775	2	1775	2	62.00
23/12/2016	R207 On 02-February-17	9.22	Call	Bond Future	2517	3	2517	3	0.00
23/12/2016	R207 On 02-February-17	9.24	Call	Bond Future	2565	3	2565	3	0.00
23/12/2016	R207 On 02-February-17	9.23	Call	Bond Future	2541	3	2541	3	0.00
23/12/2016	R207 On 02-February-17	9.23	Put	Bond Future	4	0	4	0	0.00
23/12/2016	R207 On 02-February-17	9.24	Put	Bond Future	3	0	3	0	0.00
23/12/2016	R207 On 02-February-17	8.91	Put	Bond Future	23	0	23	0	0.00
23/12/2016	R207 On 02-February-17	9.22	Put	Bond Future	4	0	4	0	0.00
23/12/2016	R207 On 04-May-17			Bond Future	8.26	99.8869	8.2560	99.8869	0.00
23/12/2016	R207 On 04-May-17	8.20	Call	Bond Future	633	1	633	1	0.00
23/12/2016	R207 On 04-May-17	8.22	Call	Bond Future	655	1	655	1	0.00
23/12/2016	R207 On 04-May-17	8.21	Call	Bond Future	644	1	644	1	0.00
23/12/2016	R207 On 04-May-17	8.20	Put	Bond Future	764	1	764	1	0.00
23/12/2016	R207 On 04-May-17	8.22	Put	Bond Future	740	1	740	1	0.00
23/12/2016	R207 On 04-May-17	8.21	Put	Bond Future	752	1	752	1	0.00
23/12/2016	R207 On 03-August-17			Bond Future	8.28	98.2318	8.2815	98.2318	0.00
23/12/2016	R207 On 03-August-17	8.19	Call	Bond Future	786	1	786	1	51.00
23/12/2016	R207 On 03-August-17	8.40	Call	Bond Future	1020	1	1020	1	0.00
23/12/2016	R207 On 03-August-17	8.39	Call	Bond Future	1008	1	1008	1	0.00
23/12/2016	R207 On 03-August-17	8.41	Call	Bond Future	1033	1	1033	1	0.00
23/12/2016	R207 On 03-August-17	8.39	Put	Bond Future	777	1	777	1	0.00
23/12/2016	R207 On 03-August-17	8.41	Put	Bond Future	759	1	759	1	0.00
23/12/2016	R207 On 03-August-17	8.19	Put	Bond Future	981	1	981	1	0.00
23/12/2016	R207 On 03-August-17	8.40	Put	Bond Future	768	1	768	1	0.00
23/12/2016	R208 On 02-February-17			Bond Future	8.37	96.8284	8.3675	96.8284	29,322.00
23/12/2016	R208 On 02-February-17	8.64	Call	Bond Future	1153	1	1153	1	0.00
23/12/2016	R208 On 02-February-17	8.63	Call	Bond Future	1129	1	1129	1	0.00
23/12/2016	R208 On 02-February-17	8.65	Call	Bond Future	1177	1	1177	1	0.00
23/12/2016	R208 On 02-February-17	8.65	Put	Bond Future	243	0	243	0	0.00
23/12/2016	R208 On 02-February-17	8.64	Put	Bond Future	252	0	252	0	0.00
23/12/2016	R208 On 02-February-17	8.63	Put	Bond Future	261	0	261	0	0.00
23/12/2016	R208 On 04-May-17			Bond Future	8.41	95.2955	8.4086	95.2955	0.00
23/12/2016	R208 On 04-May-17	8.37	Call	Bond Future	941	1	941	1	0.00
23/12/2016	R208 On 04-May-17	8.39	Call	Bond Future	972	1	972	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
23/12/2016	R208 On 04-May-17	8.38	Call	Bond Future	956	1	956	1	0.00
23/12/2016	R208 On 04-May-17	8.37	Put	Bond Future	1063	1	1063	1	0.00
23/12/2016	R208 On 04-May-17	8.39	Put	Bond Future	1031	1	1031	1	0.00
23/12/2016	R208 On 04-May-17	8.38	Put	Bond Future	1047	1	1047	1	0.00
23/12/2016	R208 On 03-August-17			Bond Future	8.43	97.1932	8.4335	97.1932	0.00
23/12/2016	R208 On 03-August-17	8.30	Call	Bond Future	1086	1	1086	1	0.00
23/12/2016	R208 On 03-August-17	8.32	Call	Bond Future	1114	1	1114	1	0.00
23/12/2016	R208 On 03-August-17	8.31	Call	Bond Future	1100	1	1100	1	0.00
23/12/2016	R208 On 03-August-17	8.31	Put	Bond Future	1469	1	1469	1	0.00
23/12/2016	R208 On 03-August-17	8.32	Put	Bond Future	1453	1	1453	1	0.00
23/12/2016	R208 On 03-August-17	8.30	Put	Bond Future	1485	1	1485	1	0.00
23/12/2016	R209 On 02-February-17			Bond Future	9.59	73.2362	9.5921	73.2362	66,512.00
23/12/2016	R209 On 02-February-17	9.53	Call	Bond Future	1244	1	1244	1	0.00
23/12/2016	R209 On 02-February-17	9.55	Call	Bond Future	1307	1	1307	1	0.00
23/12/2016	R209 On 02-February-17	9.54	Call	Bond Future	1275	1	1275	1	0.00
23/12/2016	R209 On 02-February-17	9.53	Put	Bond Future	1663	2	1663	2	0.00
23/12/2016	R209 On 02-February-17	9.54	Put	Bond Future	1626	2	1626	2	0.00
23/12/2016	R209 On 02-February-17	9.55	Put	Bond Future	1590	2	1590	2	0.00
23/12/2016	R209 On 04-May-17			Bond Future	9.64	71.4997	9.6388	71.4997	0.00
23/12/2016	R209 On 04-May-17	9.46	Call	Bond Future	2055	2	2055	2	0.00
23/12/2016	R209 On 04-May-17	9.48	Call	Bond Future	2113	2	2113	2	0.00
23/12/2016	R209 On 04-May-17	9.47	Call	Bond Future	2084	2	2084	2	0.00
23/12/2016	R209 On 04-May-17	9.46	Put	Bond Future	3262	3	3262	3	0.00
23/12/2016	R209 On 04-May-17	9.47	Put	Bond Future	3222	3	3222	3	0.00
23/12/2016	R209 On 04-May-17	9.48	Put	Bond Future	3183	3	3183	3	0.00
23/12/2016	R209 On 03-August-17			Bond Future	9.68	72.9236	9.6794	72.9236	0.00
23/12/2016	R209 On 03-August-17	9.44	Call	Bond Future	2710	3	2710	3	0.00
23/12/2016	R209 On 03-August-17	9.43	Call	Bond Future	2681	3	2681	3	0.00
23/12/2016	R209 On 03-August-17	9.45	Call	Bond Future	2739	3	2739	3	0.00
23/12/2016	R209 On 03-August-17	9.45	Put	Bond Future	4280	4	4280	4	0.00
23/12/2016	R209 On 03-August-17	9.44	Put	Bond Future	4319	4	4319	4	0.00
23/12/2016	R209 On 03-August-17	9.43	Put	Bond Future	4359	4	4359	4	0.00
23/12/2016	R210 On 02-February-17			Bond Future	185.80	185.8224	185.8050	185.8224	1,885.00
23/12/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R210 On 02-February-17	190.84	Put	Bond Future	5035	5	5035	5	0.00
23/12/2016	R210 On 02-February-17	190.86	Put	Bond Future	5055	5	5055	5	0.00
23/12/2016	R210 On 02-February-17	190.85	Put	Bond Future	5045	5	5045	5	0.00
23/12/2016	R210 On 04-May-17			Bond Future	187.08	187.1045	187.0838	187.1045	0.00
23/12/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R210 On 04-May-17	192.31	Put	Bond Future	5226	5	5226	5	0.00
23/12/2016	R210 On 04-May-17	192.33	Put	Bond Future	5246	5	5246	5	0.00
23/12/2016	R210 On 04-May-17	192.32	Put	Bond Future	5236	5	5236	5	0.00
23/12/2016	R210 On 03-August-17			Bond Future	190.82	190.8411	190.8195	190.8411	0.00
23/12/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R210 On 03-August-17	196.29	Put	Bond Future	5471	5	5471	5	0.00
23/12/2016	R210 On 03-August-17	196.30	Put	Bond Future	5481	5	5481	5	0.00
23/12/2016	R210 On 03-August-17	196.28	Put	Bond Future	5461	5	5461	5	0.00
23/12/2016	R212 On 02-February-17			Bond Future	146.04	146.0557	146.0418	146.0557	3,380.00
23/12/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R212 On 02-February-17	149.29	Put	Bond Future	3248	3	3248	3	0.00
23/12/2016	R212 On 02-February-17	149.28	Put	Bond Future	3238	3	3238	3	0.00
23/12/2016	R212 On 02-February-17	149.27	Put	Bond Future	3228	3	3228	3	0.00
23/12/2016	R212 On 04-May-17			Bond Future	148.87	148.8854	148.8687	148.8854	0.00
23/12/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R212 On 04-May-17	152.24	Put	Bond Future	3371	3	3371	3	0.00
23/12/2016	R212 On 04-May-17	152.25	Put	Bond Future	3381	3	3381	3	0.00
23/12/2016	R212 On 04-May-17	152.23	Put	Bond Future	3361	3	3361	3	0.00
23/12/2016	R212 On 03-August-17			Bond Future	149.81	149.8267	149.8095	149.8267	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
23/12/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
23/12/2016	R212 On 03-August-17	153.34	Put	Bond Future	3530	4	3530	4	0.00
23/12/2016	R212 On 03-August-17	153.35	Put	Bond Future	3540	4	3540	4	0.00
23/12/2016	R212 On 03-August-17	153.36	Put	Bond Future	3550	4	3550	4	0.00
23/12/2016	R213 On 02-February-17			Bond Future	9.42	84.4408	9.4241	84.4408	50,655.00
23/12/2016	R213 On 02-February-17	9.40	Call	Bond Future	1334	1	1334	1	0.00
23/12/2016	R213 On 02-February-17	9.42	Call	Bond Future	1400	1	1400	1	0.00
23/12/2016	R213 On 02-February-17	9.41	Call	Bond Future	1367	1	1367	1	0.00
23/12/2016	R213 On 02-February-17	9.41	Put	Bond Future	1462	1	1462	1	0.00
23/12/2016	R213 On 02-February-17	9.42	Put	Bond Future	1428	1	1428	1	0.00
23/12/2016	R213 On 02-February-17	9.40	Put	Bond Future	1496	1	1496	1	0.00
23/12/2016	R213 On 04-May-17			Bond Future	9.47	82.5197	9.4715	82.5197	0.00
23/12/2016	R213 On 04-May-17	9.35	Call	Bond Future	2137	2	2137	2	0.00
23/12/2016	R213 On 04-May-17	9.36	Call	Bond Future	2167	2	2167	2	0.00
23/12/2016	R213 On 04-May-17	9.37	Call	Bond Future	2197	2	2197	2	0.00
23/12/2016	R213 On 04-May-17	9.36	Put	Bond Future	2907	3	2907	3	0.00
23/12/2016	R213 On 04-May-17	9.37	Put	Bond Future	2870	3	2870	3	0.00
23/12/2016	R213 On 04-May-17	9.35	Put	Bond Future	2943	3	2943	3	0.00
23/12/2016	R213 On 03-August-17			Bond Future	9.51	84.1629	9.5124	84.1629	0.00
23/12/2016	R213 On 03-August-17	9.33	Call	Bond Future	2752	3	2752	3	0.00
23/12/2016	R213 On 03-August-17	9.34	Call	Bond Future	2781	3	2781	3	0.00
23/12/2016	R213 On 03-August-17	9.35	Call	Bond Future	2811	3	2811	3	0.00
23/12/2016	R213 On 03-August-17	9.34	Put	Bond Future	3915	4	3915	4	0.00
23/12/2016	R213 On 03-August-17	9.35	Put	Bond Future	3878	4	3878	4	0.00
23/12/2016	R213 On 03-August-17	9.33	Put	Bond Future	3952	4	3952	4	0.00
23/12/2016	R214 On 02-February-17			Bond Future	9.65	73.6895	9.6474	73.6895	36,737.00
23/12/2016	R214 On 02-February-17	9.67	Call	Bond Future	1614	2	1614	2	0.00
23/12/2016	R214 On 02-February-17	9.66	Call	Bond Future	1577	2	1577	2	0.00
23/12/2016	R214 On 02-February-17	9.68	Call	Bond Future	1650	2	1650	2	0.00
23/12/2016	R214 On 02-February-17	9.67	Put	Bond Future	1455	1	1455	1	0.00
23/12/2016	R214 On 02-February-17	9.66	Put	Bond Future	1489	1	1489	1	0.00
23/12/2016	R214 On 02-February-17	9.68	Put	Bond Future	1421	1	1421	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
23/12/2016	R214 On 04-May-17			Bond Future	9.69	71.8145	9.6918	71.8145	0.00
23/12/2016	R214 On 04-May-17	9.56	Call	Bond Future	2301	2	2301	2	0.00
23/12/2016	R214 On 04-May-17	9.58	Call	Bond Future	2364	2	2364	2	0.00
23/12/2016	R214 On 04-May-17	9.57	Call	Bond Future	2333	2	2333	2	0.00
23/12/2016	R214 On 04-May-17	9.56	Put	Bond Future	3231	3	3231	3	0.00
23/12/2016	R214 On 04-May-17	9.57	Put	Bond Future	3191	3	3191	3	0.00
23/12/2016	R214 On 04-May-17	9.58	Put	Bond Future	3152	3	3152	3	0.00
23/12/2016	R214 On 03-August-17			Bond Future	9.73	73.2445	9.7307	73.2445	0.00
23/12/2016	R214 On 03-August-17	9.51	Call	Bond Future	2894	3	2894	3	0.00
23/12/2016	R214 On 03-August-17	9.52	Call	Bond Future	2924	3	2924	3	0.00
23/12/2016	R214 On 03-August-17	9.53	Call	Bond Future	2955	3	2955	3	0.00
23/12/2016	R214 On 03-August-17	9.52	Put	Bond Future	4409	4	4409	4	0.00
23/12/2016	R214 On 03-August-17	9.53	Put	Bond Future	4368	4	4368	4	0.00
23/12/2016	R214 On 03-August-17	9.51	Put	Bond Future	4451	4	4451	4	0.00
23/12/2016	R248 On 02-February-17			Bond Future	9.69	94.7277	9.6930	94.7277	74,008.00
23/12/2016	R248 On 02-February-17	9.76	Call	Bond Future	2331	2	2331	2	0.00
23/12/2016	R248 On 02-February-17	9.78	Call	Bond Future	2429	3	2429	3	0.00
23/12/2016	R248 On 02-February-17	9.77	Call	Bond Future	2380	2	2380	2	0.00
23/12/2016	R248 On 02-February-17	9.77	Put	Bond Future	1694	2	1694	2	0.00
23/12/2016	R248 On 02-February-17	9.76	Put	Bond Future	1733	2	1733	2	0.00
23/12/2016	R248 On 02-February-17	9.78	Put	Bond Future	1655	2	1655	2	0.00
23/12/2016	R248 On 04-May-17			Bond Future	9.74	92.1173	9.7388	92.1173	0.00
23/12/2016	R248 On 04-May-17	9.67	Call	Bond Future	3347	3	3347	3	0.00
23/12/2016	R248 On 04-May-17	9.66	Call	Bond Future	3305	3	3305	3	0.00
23/12/2016	R248 On 04-May-17	9.65	Call	Bond Future	3264	3	3264	3	0.00
23/12/2016	R248 On 04-May-17	9.66	Put	Bond Future	4011	4	4011	4	0.00
23/12/2016	R248 On 04-May-17	9.65	Put	Bond Future	4060	4	4060	4	0.00
23/12/2016	R248 On 04-May-17	9.67	Put	Bond Future	3963	4	3963	4	0.00
23/12/2016	R248 On 03-August-17			Bond Future	9.78	93.9516	9.7792	93.9516	0.00
23/12/2016	R248 On 03-August-17	9.57	Call	Bond Future	3920	4	3920	4	0.00
23/12/2016	R248 On 03-August-17	9.58	Call	Bond Future	3959	4	3959	4	0.00
23/12/2016	R248 On 03-August-17	9.56	Call	Bond Future	3881	4	3881	4	0.00
23/12/2016	R248 On 03-August-17	9.57	Put	Bond Future	5799	6	5799	6	0.00
23/12/2016	R248 On 03-August-17	9.58	Put	Bond Future	5747	6	5747	6	0.00

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<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
23/12/2016	R248 On 03-August-17	9.56	Put	Bond Future	5852	6	5852	6	0.00

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