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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
28/12/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	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
28/12/2016	2025 On 02-February-17			Bond Future	127.09	127.1091	127.0853	127.1091	3,231.00
28/12/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2025 On 02-February-17	129.99	Put	Bond Future	2905	3	2905	3	0.00
28/12/2016	2025 On 02-February-17	130.00	Put	Bond Future	2915	3	2915	3	0.00
28/12/2016	2025 On 02-February-17	130.01	Put	Bond Future	2925	3	2925	3	0.00
28/12/2016	2025 On 04-May-17			Bond Future	129.54	129.5695	129.5434	129.5695	0.00
28/12/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2025 On 04-May-17	132.57	Put	Bond Future	3027	3	3027	3	0.00
28/12/2016	2025 On 04-May-17	132.58	Put	Bond Future	3037	3	3037	3	0.00
28/12/2016	2025 On 04-May-17	132.56	Put	Bond Future	3017	3	3017	3	0.00
28/12/2016	2025 On 03-August-17			Bond Future	130.79	130.8232	130.7930	130.8232	0.00
28/12/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2025 On 03-August-17	133.96	Put	Bond Future	3167	3	3167	3	0.00
28/12/2016	2025 On 03-August-17	133.97	Put	Bond Future	3177	3	3177	3	0.00
28/12/2016	2025 On 03-August-17	133.98	Put	Bond Future	3187	3	3187	3	0.00
28/12/2016	2030 On 02-February-17			Bond Future	9.40	89.7171	9.3964	89.7171	34,064.00
28/12/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2030 On 02-February-17	9.30	Put	Bond Future	666	1	666	1	0.00
28/12/2016	2030 On 02-February-17	9.31	Put	Bond Future	596	1	596	1	0.00
28/12/2016	2030 On 02-February-17	9.29	Put	Bond Future	735	1	735	1	0.00
28/12/2016	2030 On 04-May-17			Bond Future	9.45	91.4484	9.4502	91.4484	0.00
28/12/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2030 On 04-May-17	9.33	Put	Bond Future	819	1	819	1	0.00
28/12/2016	2030 On 04-May-17	9.32	Put	Bond Future	888	1	888	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
28/12/2016	2030 On 04-May-17	9.34	Put	Bond Future	751	1	751	1	0.00
28/12/2016	2030 On 03-August-17			Bond Future	9.50	89.2622	9.4989	89.2622	0.00
28/12/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2030 On 03-August-17	9.34	Put	Bond Future	1069	1	1069	1	0.00
28/12/2016	2030 On 03-August-17	9.33	Put	Bond Future	1137	1	1137	1	0.00
28/12/2016	2030 On 03-August-17	9.35	Put	Bond Future	1001	1	1001	1	0.00
28/12/2016	2032 On 02-February-17			Bond Future	9.55	92.5911	9.5476	92.5911	19,889.00
28/12/2016	2032 On 02-February-17	9.51	Call	Bond Future	1342	1	1342	1	0.00
28/12/2016	2032 On 02-February-17	9.53	Call	Bond Future	1413	1	1413	1	0.00
28/12/2016	2032 On 02-February-17	9.52	Call	Bond Future	1377	1	1377	1	0.00
28/12/2016	2032 On 02-February-17	9.52	Put	Bond Future	1580	2	1580	2	0.00
28/12/2016	2032 On 02-February-17	9.53	Put	Bond Future	1542	2	1542	2	0.00
28/12/2016	2032 On 02-February-17	9.51	Put	Bond Future	1618	2	1618	2	0.00
28/12/2016	2032 On 04-May-17			Bond Future	9.60	90.2187	9.6009	90.2187	0.00
28/12/2016	2032 On 04-May-17	9.46	Call	Bond Future	2293	2	2293	2	0.00
28/12/2016	2032 On 04-May-17	9.45	Call	Bond Future	2261	2	2261	2	0.00
28/12/2016	2032 On 04-May-17	9.44	Call	Bond Future	2230	2	2230	2	0.00
28/12/2016	2032 On 04-May-17	9.45	Put	Bond Future	3363	3	3363	3	0.00
28/12/2016	2032 On 04-May-17	9.44	Put	Bond Future	3405	3	3405	3	0.00
28/12/2016	2032 On 04-May-17	9.46	Put	Bond Future	3321	3	3321	3	0.00
28/12/2016	2032 On 03-August-17			Bond Future	9.65	92.0152	9.6476	92.0152	0.00
28/12/2016	2032 On 03-August-17	9.43	Call	Bond Future	2938	3	2938	3	0.00
28/12/2016	2032 On 03-August-17	9.45	Call	Bond Future	3001	3	3001	3	0.00
28/12/2016	2032 On 03-August-17	9.44	Call	Bond Future	2970	3	2970	3	0.00
28/12/2016	2032 On 03-August-17	9.45	Put	Bond Future	4430	4	4430	4	0.00
28/12/2016	2032 On 03-August-17	9.43	Put	Bond Future	4513	5	4513	5	0.00
28/12/2016	2032 On 03-August-17	9.44	Put	Bond Future	4471	5	4471	5	0.00
28/12/2016	2033 On 02-February-17			Bond Future	105.79	105.8089	105.7904	105.8089	5,474.00
28/12/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2033 On 02-February-17	109.71	Put	Bond Future	3920	4	3920	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
28/12/2016	2033 On 02-February-17	109.72	Put	Bond Future	3930	4	3930	4	0.00
28/12/2016	2033 On 02-February-17	109.70	Put	Bond Future	3910	4	3910	4	0.00
28/12/2016	2033 On 04-May-17			Bond Future	106.80	106.8172	106.7968	106.8172	0.00
28/12/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2033 On 04-May-17	110.84	Put	Bond Future	4043	4	4043	4	0.00
28/12/2016	2033 On 04-May-17	110.85	Put	Bond Future	4053	4	4053	4	0.00
28/12/2016	2033 On 04-May-17	110.83	Put	Bond Future	4033	4	4033	4	0.00
28/12/2016	2033 On 03-August-17			Bond Future	108.93	108.9501	108.9263	108.9501	0.00
28/12/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2033 On 03-August-17	113.12	Put	Bond Future	4194	4	4194	4	0.00
28/12/2016	2033 On 03-August-17	113.13	Put	Bond Future	4204	4	4204	4	0.00
28/12/2016	2033 On 03-August-17	113.14	Put	Bond Future	4214	4	4214	4	0.00
28/12/2016	2037 On 02-February-17			Bond Future	9.70	89.5817	9.6965	89.5817	47,856.00
28/12/2016	2037 On 02-February-17	9.66	Call	Bond Future	1517	2	1517	2	0.00
28/12/2016	2037 On 02-February-17	9.68	Call	Bond Future	1594	2	1594	2	0.00
28/12/2016	2037 On 02-February-17	9.67	Call	Bond Future	1555	2	1555	2	0.00
28/12/2016	2037 On 02-February-17	9.66	Put	Bond Future	1811	2	1811	2	0.00
28/12/2016	2037 On 02-February-17	9.67	Put	Bond Future	1769	2	1769	2	0.00
28/12/2016	2037 On 02-February-17	9.68	Put	Bond Future	1727	2	1727	2	0.00
28/12/2016	2037 On 04-May-17			Bond Future	9.75	91.3105	9.7505	91.3105	0.00
28/12/2016	2037 On 04-May-17	9.59	Call	Bond Future	2533	3	2533	3	0.00
28/12/2016	2037 On 04-May-17	9.58	Call	Bond Future	2498	3	2498	3	0.00
28/12/2016	2037 On 04-May-17	9.60	Call	Bond Future	2568	3	2568	3	0.00
28/12/2016	2037 On 04-May-17	9.58	Put	Bond Future	3869	4	3869	4	0.00
28/12/2016	2037 On 04-May-17	9.60	Put	Bond Future	3777	4	3777	4	0.00
28/12/2016	2037 On 04-May-17	9.59	Put	Bond Future	3823	4	3823	4	0.00
28/12/2016	2037 On 03-August-17			Bond Future	9.80	88.8711	9.8002	88.8711	0.00
28/12/2016	2037 On 03-August-17	9.58	Call	Bond Future	3332	3	3332	3	0.00
28/12/2016	2037 On 03-August-17	9.57	Call	Bond Future	3298	3	3298	3	0.00
28/12/2016	2037 On 03-August-17	9.56	Call	Bond Future	3264	3	3264	3	0.00

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28/12/2016	2037 On 03-August-17	9.56	Put	Bond Future	5184	5	5184	5	0.00
28/12/2016	2037 On 03-August-17	9.57	Put	Bond Future	5137	5	5137	5	0.00
28/12/2016	2037 On 03-August-17	9.58	Put	Bond Future	5090	5	5090	5	0.00
28/12/2016	2038 On 02-February-17			Bond Future	130.61	130.6348	130.6108	130.6348	22,790.00
28/12/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2038 On 02-February-17	137.05	Put	Bond Future	6439	6	6439	6	0.00
28/12/2016	2038 On 02-February-17	137.06	Put	Bond Future	6449	6	6449	6	0.00
28/12/2016	2038 On 02-February-17	137.07	Put	Bond Future	6459	6	6459	6	0.00
28/12/2016	2038 On 04-May-17			Bond Future	133.14	133.1637	133.1372	133.1637	0.00
28/12/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2038 On 04-May-17	139.78	Put	Bond Future	6643	7	6643	7	0.00
28/12/2016	2038 On 04-May-17	139.79	Put	Bond Future	6653	7	6653	7	0.00
28/12/2016	2038 On 04-May-17	139.77	Put	Bond Future	6633	7	6633	7	0.00
28/12/2016	2038 On 03-August-17			Bond Future	134.29	134.3224	134.2916	134.3224	0.00
28/12/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2038 On 03-August-17	141.17	Put	Bond Future	6878	7	6878	7	0.00
28/12/2016	2038 On 03-August-17	141.16	Put	Bond Future	6868	7	6868	7	0.00
28/12/2016	2038 On 03-August-17	141.18	Put	Bond Future	6888	7	6888	7	0.00
28/12/2016	2040 On 02-February-17			Bond Future	9.70	93.6569	9.7009	93.6569	8,238.00
28/12/2016	2040 On 02-February-17	9.58	Call	Bond Future	1337	1	1337	1	0.00
28/12/2016	2040 On 02-February-17	9.60	Call	Bond Future	1409	1	1409	1	0.00
28/12/2016	2040 On 02-February-17	9.59	Call	Bond Future	1373	1	1373	1	0.00
28/12/2016	2040 On 02-February-17	9.58	Put	Bond Future	2393	3	2393	3	0.00
28/12/2016	2040 On 02-February-17	9.60	Put	Bond Future	2290	2	2290	2	0.00
28/12/2016	2040 On 02-February-17	9.59	Put	Bond Future	2341	3	2341	3	0.00
28/12/2016	2040 On 04-May-17			Bond Future	9.75	95.4644	9.7534	95.4644	0.00
28/12/2016	2040 On 04-May-17	9.64	Call	Bond Future	2955	3	2955	3	0.00
28/12/2016	2040 On 04-May-17	9.63	Call	Bond Future	2916	3	2916	3	0.00

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28/12/2016	2040 On 04-May-17	9.62	Call	Bond Future	2878	3	2878	3	0.00
28/12/2016	2040 On 04-May-17	9.63	Put	Bond Future	3983	4	3983	4	0.00
28/12/2016	2040 On 04-May-17	9.62	Put	Bond Future	4032	4	4032	4	0.00
28/12/2016	2040 On 04-May-17	9.64	Put	Bond Future	3935	4	3935	4	0.00
28/12/2016	2040 On 03-August-17			Bond Future	9.80	92.8572	9.8016	92.8572	0.00
28/12/2016	2040 On 03-August-17	9.61	Call	Bond Future	3758	4	3758	4	0.00
28/12/2016	2040 On 03-August-17	9.62	Call	Bond Future	3796	4	3796	4	0.00
28/12/2016	2040 On 03-August-17	9.63	Call	Bond Future	3834	4	3834	4	0.00
28/12/2016	2040 On 03-August-17	9.62	Put	Bond Future	5358	5	5358	5	0.00
28/12/2016	2040 On 03-August-17	9.63	Put	Bond Future	5309	5	5309	5	0.00
28/12/2016	2040 On 03-August-17	9.61	Put	Bond Future	5407	6	5407	6	0.00
28/12/2016	2044 On 02-February-17			Bond Future	9.70	91.0237	9.7000	91.0237	20,531.00
28/12/2016	2044 On 02-February-17	9.77	Call	Bond Future	2162	2	2162	2	0.00
28/12/2016	2044 On 02-February-17	9.76	Call	Bond Future	2114	2	2114	2	0.00
28/12/2016	2044 On 02-February-17	9.78	Call	Bond Future	2210	2	2210	2	0.00
28/12/2016	2044 On 02-February-17	9.78	Put	Bond Future	1514	2	1514	2	0.00
28/12/2016	2044 On 02-February-17	9.77	Put	Bond Future	1552	2	1552	2	0.00
28/12/2016	2044 On 02-February-17	9.76	Put	Bond Future	1591	2	1591	2	0.00
28/12/2016	2044 On 04-May-17			Bond Future	9.75	92.7803	9.7503	92.7803	0.00
28/12/2016	2044 On 04-May-17	9.67	Call	Bond Future	3141	3	3141	3	0.00
28/12/2016	2044 On 04-May-17	9.68	Call	Bond Future	3182	3	3182	3	0.00
28/12/2016	2044 On 04-May-17	9.66	Call	Bond Future	3101	3	3101	3	0.00
28/12/2016	2044 On 04-May-17	9.67	Put	Bond Future	3844	4	3844	4	0.00
28/12/2016	2044 On 04-May-17	9.68	Put	Bond Future	3797	4	3797	4	0.00
28/12/2016	2044 On 04-May-17	9.66	Put	Bond Future	3892	4	3892	4	0.00
28/12/2016	2044 On 03-August-17			Bond Future	9.80	90.2449	9.7964	90.2449	0.00
28/12/2016	2044 On 03-August-17	9.64	Call	Bond Future	3960	4	3960	4	0.00
28/12/2016	2044 On 03-August-17	9.62	Call	Bond Future	3883	4	3883	4	0.00
28/12/2016	2044 On 03-August-17	9.63	Call	Bond Future	3921	4	3921	4	0.00
28/12/2016	2044 On 03-August-17	9.62	Put	Bond Future	5423	6	5423	6	0.00
28/12/2016	2044 On 03-August-17	9.63	Put	Bond Future	5374	5	5374	5	0.00
28/12/2016	2044 On 03-August-17	9.64	Put	Bond Future	5324	5	5324	5	0.00
28/12/2016	2046 On 02-February-17			Bond Future	132.72	132.7452	132.7206	132.7452	18,408.00
28/12/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00

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28/12/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2046 On 02-February-17	137.14	Put	Bond Future	4419	4	4419	4	0.00
28/12/2016	2046 On 02-February-17	137.15	Put	Bond Future	4429	4	4429	4	0.00
28/12/2016	2046 On 02-February-17	137.13	Put	Bond Future	4409	4	4409	4	0.00
28/12/2016	2046 On 04-May-17			Bond Future	133.76	133.7856	133.7588	133.7856	0.00
28/12/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2046 On 04-May-17	138.33	Put	Bond Future	4571	5	4571	5	0.00
28/12/2016	2046 On 04-May-17	138.34	Put	Bond Future	4581	5	4581	5	0.00
28/12/2016	2046 On 04-May-17	138.32	Put	Bond Future	4561	5	4561	5	0.00
28/12/2016	2046 On 03-August-17			Bond Future	136.43	136.4572	136.4257	136.4572	0.00
28/12/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2046 On 03-August-17	141.19	Put	Bond Future	4764	5	4764	5	0.00
28/12/2016	2046 On 03-August-17	141.17	Put	Bond Future	4744	5	4744	5	0.00
28/12/2016	2046 On 03-August-17	141.18	Put	Bond Future	4754	5	4754	5	0.00
28/12/2016	2050 On 02-February-17			Bond Future	139.23	139.2590	139.2344	139.2590	24,832.00
28/12/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2050 On 02-February-17	144.97	Put	Bond Future	5736	6	5736	6	0.00
28/12/2016	2050 On 02-February-17	144.98	Put	Bond Future	5746	6	5746	6	0.00
28/12/2016	2050 On 02-February-17	144.96	Put	Bond Future	5726	6	5726	6	0.00
28/12/2016	2050 On 04-May-17			Bond Future	141.93	141.9546	141.9275	141.9546	0.00
28/12/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2050 On 04-May-17	147.84	Put	Bond Future	5913	6	5913	6	0.00
28/12/2016	2050 On 04-May-17	147.85	Put	Bond Future	5923	6	5923	6	0.00
28/12/2016	2050 On 04-May-17	147.83	Put	Bond Future	5903	6	5903	6	0.00
28/12/2016	2050 On 03-August-17			Bond Future	143.09	143.1265	143.0947	143.1265	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
28/12/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
28/12/2016	2050 On 03-August-17	149.22	Put	Bond Future	6125	6	6125	6	0.00
28/12/2016	2050 On 03-August-17	149.24	Put	Bond Future	6145	6	6145	6	0.00
28/12/2016	2050 On 03-August-17	149.23	Put	Bond Future	6135	6	6135	6	0.00
28/12/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	AL37 On 02-February-17			Index Future	511.20	510.9550	511.1980	510.9550	7.00
28/12/2016	AL37 On 04-May-17			Index Future	521.06	520.8160	521.0550	520.8160	0.00
28/12/2016	AL37 On 03-August-17			Index Future	531.41	531.1860	531.4140	531.1860	0.00
28/12/2016	AL7T On 02-February-17			Index Future	589.86	589.3770	589.8560	589.3770	2.00
28/12/2016	AL7T On 04-May-17			Index Future	601.23	600.7510	601.2300	600.7510	0.00
28/12/2016	AL7T On 03-August-17			Index Future	613.18	612.7120	613.1830	612.7120	0.00
28/12/2016	ALBI On 02-February-17			Index Future	535.41	534.9220	535.4050	534.9220	746.00
28/12/2016	ALBI On 04-May-17			Index Future	545.73	545.2450	545.7280	545.2450	0.00
28/12/2016	ALBI On 03-August-17			Index Future	556.58	556.1010	556.5780	556.1010	0.00
28/12/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	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
28/12/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/12/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2016	EL28 On 02-February-17			Bond Future	127.93	127.9400	127.9265	127.9400	0.00
28/12/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
28/12/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
28/12/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
28/12/2016	EL28 On 02-February-17	135.10	Put	Bond Future	7174	7	7174	7	0.00
28/12/2016	EL28 On 02-February-17	135.11	Put	Bond Future	7184	7	7184	7	0.00
28/12/2016	EL28 On 02-February-17	135.12	Put	Bond Future	7194	7	7194	7	0.00
28/12/2016	EL28 On 04-May-17			Bond Future	128.72	128.7334	128.7176	128.7334	0.00
28/12/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
28/12/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
28/12/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
28/12/2016	EL28 On 04-May-17	137.90	Put	Bond Future	9182	9	9182	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
28/12/2016	EL28 On 04-May-17	137.91	Put	Bond Future	9192	9	9192	9	0.00
28/12/2016	EL28 On 04-May-17	137.92	Put	Bond Future	9202	9	9202	9	0.00
28/12/2016	EL28 On 03-August-17			Bond Future	131.28	131.3041	131.2844	131.3041	0.00
28/12/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
28/12/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
28/12/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
28/12/2016	EL28 On 03-August-17	135.17	Put	Bond Future	3886	4	3886	4	0.00
28/12/2016	EL28 On 03-August-17	135.16	Put	Bond Future	3876	4	3876	4	0.00
28/12/2016	EL28 On 03-August-17	135.18	Put	Bond Future	3896	4	3896	4	0.00
28/12/2016	ES33 On 02-February-17			Bond Future	10.59	78.9846	10.5899	78.9846	8,849.00
28/12/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1	0	1	0	0.00
28/12/2016	ES33 On 02-February-17	10.60	Call	Bond Future	64	0	64	0	0.00
28/12/2016	ES33 On 02-February-17	10.61	Call	Bond Future	127	0	127	0	0.00
28/12/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
28/12/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
28/12/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
28/12/2016	ES33 On 04-May-17			Bond Future	10.67	76.7151	10.6726	76.7151	0.00
28/12/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
28/12/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
28/12/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
28/12/2016	ES33 On 04-May-17	10.55	Put	Bond Future	769	1	769	1	0.00
28/12/2016	ES33 On 04-May-17	10.56	Put	Bond Future	706	1	706	1	0.00
28/12/2016	ES33 On 04-May-17	10.54	Put	Bond Future	833	1	833	1	0.00
28/12/2016	ES33 On 03-August-17			Bond Future	10.75	78.2427	10.7493	78.2427	0.00
28/12/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
28/12/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
28/12/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
28/12/2016	ES33 On 03-August-17	10.53	Put	Bond Future	1366	1	1366	1	0.00
28/12/2016	ES33 On 03-August-17	10.55	Put	Bond Future	1240	1	1240	1	0.00
28/12/2016	ES33 On 03-August-17	10.54	Put	Bond Future	1303	1	1303	1	0.00
28/12/2016	ES42 On 02-February-17			Bond Future	10.72	83.0844	10.7229	83.0844	8,777.00
28/12/2016	ES42 On 04-May-17			Bond Future	10.81	80.4250	10.8053	80.4250	0.00
28/12/2016	ES42 On 03-August-17			Bond Future	10.88	82.0267	10.8807	82.0267	0.00
28/12/2016	GOVI On 02-February-17			GOVI	533.32	532.8350	533.3230	532.8350	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
28/12/2016	GOVI On 02-February-17	533.32	Call	GOVI	30	0	30	0	0.00
28/12/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
28/12/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
28/12/2016	GOVI On 02-February-17	533.33	Put	GOVI	70	0	70	0	0.00
28/12/2016	GOVI On 02-February-17	533.34	Put	GOVI	170	1	170	1	0.00
28/12/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
28/12/2016	GOVI On 04-May-17			GOVI	543.61	543.1180	543.6070	543.1180	0.00
28/12/2016	GOVI On 04-May-17	262.20	Call	GOVI	2814070	281	2814070	281	0.00
28/12/2016	GOVI On 04-May-17	262.19	Call	GOVI	2814170	281	2814170	281	0.00
28/12/2016	GOVI On 04-May-17	262.18	Call	GOVI	2814270	281	2814270	281	0.00
28/12/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
28/12/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
28/12/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
28/12/2016	GOVI On 03-August-17			GOVI	554.41	553.9320	554.4140	553.9320	0.00
28/12/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
28/12/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
28/12/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
28/12/2016	GOVI On 03-August-17	561.11	Put	GOVI	66960	7	66960	7	0.00
28/12/2016	GOVI On 03-August-17	561.09	Put	GOVI	66760	7	66760	7	0.00
28/12/2016	GOVI On 03-August-17	561.10	Put	GOVI	66860	7	66860	7	0.00
28/12/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/12/2016	IGOV On 02-February-17			Index Future	247.26	247.3800	247.2600	247.3800	1,030.00
28/12/2016	IGOV On 04-May-17			Index Future	252.04	252.1690	252.0430	252.1690	0.00
28/12/2016	IGOV On 03-August-17			Index Future	257.07	257.2050	257.0680	257.2050	0.00
28/12/2016	ILBI On 02-February-17			Index Future	671.07	671.7620	671.0720	671.7620	157.00
28/12/2016	ILBI On 04-May-17			Index Future	684.08	684.7870	684.0790	684.7870	0.00
28/12/2016	ILBI On 03-August-17			Index Future	697.55	698.2680	697.5460	698.2680	0.00
28/12/2016	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0027	100.0027	100.0027	0.00
28/12/2016	IS01 On 15-June-17			Interest Rate Swap	99.62	99.6198	99.6183	99.6198	0.00
28/12/2016	IS01 On 21-September-17			Interest Rate Swap	99.65	99.6589	99.6550	99.6589	0.00
28/12/2016	IS01 On 21-December-17			Interest Rate Swap	99.92	99.9284	99.9217	99.9284	0.00
28/12/2016	IS01 On 15-March-18			Interest Rate Swap	99.96	99.9690	99.9622	99.9690	0.00
28/12/2016	IS02 On 18-December-17			Interest Rate Swap	99.95	99.9536	99.9484	99.9536	0.00
28/12/2016	IS02 On 16-March-18			Interest Rate Swap	99.25	99.2553	99.2480	99.2553	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
28/12/2016	IS02 On 15-June-18			Interest Rate Swap	98.93	98.9415	98.9315	98.9415	0.00
28/12/2016	IS02 On 21-September-18			Interest Rate Swap	99.02	99.0326	99.0159	99.0326	0.00
28/12/2016	IS02 On 21-December-18			Interest Rate Swap	99.54	99.5600	99.5400	99.5600	0.00
28/12/2016	IS02 On 15-March-19			Interest Rate Swap	100.07	100.0842	100.0720	100.0842	0.00
28/12/2016	IS05 On 17-December-20			Interest Rate Swap	98.15	98.1900	98.1454	98.1900	0.00
28/12/2016	IS05 On 16-March-21			Interest Rate Swap	97.52	97.5655	97.5171	97.5655	0.00
28/12/2016	IS05 On 15-June-21			Interest Rate Swap	96.86	96.9096	96.8558	96.9096	0.00
28/12/2016	IS05 On 21-September-21			Interest Rate Swap	97.17	97.2298	97.1692	97.2298	0.00
28/12/2016	IS05 On 21-December-21			Interest Rate Swap	99.45	99.5162	99.4539	99.5162	50.00
28/12/2016	IS05 On 15-March-22			Interest Rate Swap	99.70	99.7639	99.6998	99.7639	0.00
28/12/2016	IS10 On 17-December-25			Interest Rate Swap	99.05	99.1532	99.0513	99.1532	0.00
28/12/2016	IS10 On 16-March-26			Interest Rate Swap	96.20	96.3057	96.2021	96.3057	0.00
28/12/2016	IS10 On 15-June-26			Interest Rate Swap	95.04	95.1461	95.0450	95.1461	0.00
28/12/2016	IS10 On 21-September-26			Interest Rate Swap	97.20	97.2958	97.2011	97.2958	0.00
28/12/2016	IS10 On 21-December-26			Interest Rate Swap	100.91	100.9970	100.9111	100.9970	0.00
28/12/2016	IS10 On 15-March-27			Interest Rate Swap	99.56	99.6491	99.5627	99.6491	0.00
28/12/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/12/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/12/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/12/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/12/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	0.00
28/12/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
28/12/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	1,000.00
28/12/2016	JBAF On 19-April-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
28/12/2016	JBAF On 17-May-17			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
28/12/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
28/12/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
28/12/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
28/12/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.59	92.4100	7.5900	92.4100	0.00
28/12/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.62	92.3800	7.6200	92.3800	0.00
28/12/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
28/12/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
28/12/2016	R023 On 02-February-17			Bond Future	8.69	98.9905	8.6930	98.9905	19,260.00
28/12/2016	R023 On 02-February-17	8.86	Call	Bond Future	1252	1	1252	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
28/12/2016	R023 On 02-February-17	8.85	Call	Bond Future	1223	1	1223	1	0.00
28/12/2016	R023 On 02-February-17	8.84	Call	Bond Future	1194	1	1194	1	0.00
28/12/2016	R023 On 02-February-17	8.85	Put	Bond Future	518	1	518	1	0.00
28/12/2016	R023 On 02-February-17	8.84	Put	Bond Future	535	1	535	1	0.00
28/12/2016	R023 On 02-February-17	8.86	Put	Bond Future	502	1	502	1	0.00
28/12/2016	R023 On 04-May-17			Bond Future	8.74	96.9682	8.7385	96.9682	0.00
28/12/2016	R023 On 04-May-17	8.59	Call	Bond Future	1206	1	1206	1	0.00
28/12/2016	R023 On 04-May-17	8.61	Call	Bond Future	1245	1	1245	1	0.00
28/12/2016	R023 On 04-May-17	8.60	Call	Bond Future	1225	1	1225	1	0.00
28/12/2016	R023 On 04-May-17	8.59	Put	Bond Future	1856	2	1856	2	0.00
28/12/2016	R023 On 04-May-17	8.61	Put	Bond Future	1807	2	1807	2	0.00
28/12/2016	R023 On 04-May-17	8.60	Put	Bond Future	1831	2	1831	2	0.00
28/12/2016	R023 On 03-August-17			Bond Future	8.77	98.8990	8.7729	98.8990	0.00
28/12/2016	R023 On 03-August-17	8.58	Call	Bond Future	1555	2	1555	2	0.00
28/12/2016	R023 On 03-August-17	8.60	Call	Bond Future	1593	2	1593	2	0.00
28/12/2016	R023 On 03-August-17	8.59	Call	Bond Future	1574	2	1574	2	0.00
28/12/2016	R023 On 03-August-17	8.58	Put	Bond Future	2371	2	2371	2	0.00
28/12/2016	R023 On 03-August-17	8.59	Put	Bond Future	2348	2	2348	2	0.00
28/12/2016	R023 On 03-August-17	8.60	Put	Bond Future	2324	2	2324	2	0.00
28/12/2016	R035 On 02-February-17			Bond Future	9.64	97.3381	9.6382	97.3381	7,194.00
28/12/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R035 On 02-February-17	9.51	Put	Bond Future	1042	1	1042	1	0.00
28/12/2016	R035 On 02-February-17	9.52	Put	Bond Future	960	1	960	1	0.00
28/12/2016	R035 On 02-February-17	9.50	Put	Bond Future	1124	1	1124	1	0.00
28/12/2016	R035 On 04-May-17			Bond Future	9.69	94.7131	9.6896	94.7131	0.00
28/12/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R035 On 04-May-17	9.53	Put	Bond Future	1285	1	1285	1	0.00
28/12/2016	R035 On 04-May-17	9.54	Put	Bond Future	1203	1	1203	1	0.00
28/12/2016	R035 On 04-May-17	9.55	Put	Bond Future	1122	1	1122	1	0.00
28/12/2016	R035 On 03-August-17			Bond Future	9.74	96.5991	9.7350	96.5991	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
28/12/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R035 On 03-August-17	9.50	Put	Bond Future	1881	2	1881	2	0.00
28/12/2016	R035 On 03-August-17	9.52	Put	Bond Future	1718	2	1718	2	0.00
28/12/2016	R035 On 03-August-17	9.51	Put	Bond Future	1799	2	1799	2	0.00
28/12/2016	R186 On 02-February-17			Bond Future	8.98	111.1215	8.9754	111.1215	116,897.00
28/12/2016	R186 On 02-February-17	9.50	Call	Bond Future	3767	4	3767	4	0.00
28/12/2016	R186 On 02-February-17	8.87	Call	Bond Future	957	1	957	1	0.00
28/12/2016	R186 On 02-February-17	9.40	Call	Bond Future	3212	3	3212	3	0.00
28/12/2016	R186 On 02-February-17	8.37	Call	Bond Future	139	0	139	0	500.00
28/12/2016	R186 On 02-February-17	8.79	Call	Bond Future	746	1	746	1	0.00
28/12/2016	R186 On 02-February-17	8.95	Call	Bond Future	1203	1	1203	1	0.00
28/12/2016	R186 On 02-February-17	9.02	Call	Bond Future	1449	1	1449	1	0.00
28/12/2016	R186 On 02-February-17	8.00	Call	Bond Future	17	0	17	0	7,000.00
28/12/2016	R186 On 02-February-17	8.60	Call	Bond Future	379	0	379	0	7,000.00
28/12/2016	R186 On 02-February-17	8.81	Call	Bond Future	795	1	795	1	0.00
28/12/2016	R186 On 02-February-17	8.43	Call	Bond Future	184	0	184	0	750.00
28/12/2016	R186 On 02-February-17	8.80	Call	Bond Future	770	1	770	1	0.00
28/12/2016	R186 On 02-February-17	8.90	Call	Bond Future	1045	1	1045	1	0.00
28/12/2016	R186 On 02-February-17	9.10	Call	Bond Future	1764	2	1764	2	0.00
28/12/2016	R186 On 02-February-17	8.62	Call	Bond Future	409	0	409	0	500.00
28/12/2016	R186 On 02-February-17	8.79	Put	Bond Future	2032	2	2032	2	0.00
28/12/2016	R186 On 02-February-17	8.95	Put	Bond Future	1378	2	1378	2	2,546.00
28/12/2016	R186 On 02-February-17	9.02	Put	Bond Future	1143	1	1143	1	500.00
28/12/2016	R186 On 02-February-17	8.37	Put	Bond Future	4414	5	4414	5	0.00
28/12/2016	R186 On 02-February-17	8.60	Put	Bond Future	3004	3	3004	3	0.00
28/12/2016	R186 On 02-February-17	9.40	Put	Bond Future	342	0	342	0	750.00
28/12/2016	R186 On 02-February-17	9.50	Put	Bond Future	236	0	236	0	13,500.00
28/12/2016	R186 On 02-February-17	8.87	Put	Bond Future	1686	2	1686	2	500.00
28/12/2016	R186 On 02-February-17	8.62	Put	Bond Future	2892	3	2892	3	0.00
28/12/2016	R186 On 02-February-17	8.81	Put	Bond Future	1942	2	1942	2	0.00
28/12/2016	R186 On 02-February-17	9.10	Put	Bond Future	911	1	911	1	2,546.00
28/12/2016	R186 On 02-February-17	8.00	Put	Bond Future	7015	7	7015	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
28/12/2016	R186 On 02-February-17	8.90	Put	Bond Future	1566	2	1566	2	750.00
28/12/2016	R186 On 02-February-17	8.43	Put	Bond Future	4026	4	4026	4	0.00
28/12/2016	R186 On 02-February-17	8.80	Put	Bond Future	1987	2	1987	2	0.00
28/12/2016	R186 On 04-May-17			Bond Future	9.02	113.2656	9.0234	113.2656	0.00
28/12/2016	R186 On 04-May-17	8.91	Call	Bond Future	2044	2	2044	2	0.00
28/12/2016	R186 On 04-May-17	8.89	Call	Bond Future	1984	2	1984	2	0.00
28/12/2016	R186 On 04-May-17	8.90	Call	Bond Future	2014	2	2014	2	0.00
28/12/2016	R186 On 04-May-17	8.89	Put	Bond Future	2887	3	2887	3	0.00
28/12/2016	R186 On 04-May-17	8.90	Put	Bond Future	2849	3	2849	3	0.00
28/12/2016	R186 On 04-May-17	8.91	Put	Bond Future	2812	3	2812	3	0.00
28/12/2016	R186 On 03-August-17			Bond Future	9.06	110.2158	9.0630	110.2158	0.00
28/12/2016	R186 On 03-August-17	8.91	Call	Bond Future	2685	3	2685	3	0.00
28/12/2016	R186 On 03-August-17	8.93	Call	Bond Future	2746	3	2746	3	0.00
28/12/2016	R186 On 03-August-17	8.92	Call	Bond Future	2715	3	2715	3	0.00
28/12/2016	R186 On 03-August-17	8.91	Put	Bond Future	3700	4	3700	4	0.00
28/12/2016	R186 On 03-August-17	8.92	Put	Bond Future	3664	4	3664	4	0.00
28/12/2016	R186 On 03-August-17	8.93	Put	Bond Future	3628	4	3628	4	0.00
28/12/2016	R197 On 02-February-17			Bond Future	294.95	295.0053	294.9523	295.0053	1,246.00
28/12/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R197 On 02-February-17	302.58	Put	Bond Future	7628	8	7628	8	0.00
28/12/2016	R197 On 02-February-17	302.59	Put	Bond Future	7638	8	7638	8	0.00
28/12/2016	R197 On 02-February-17	302.57	Put	Bond Future	7618	8	7618	8	0.00
28/12/2016	R197 On 04-May-17			Bond Future	300.66	300.7156	300.6573	300.7156	0.00
28/12/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R197 On 04-May-17	308.59	Put	Bond Future	7933	8	7933	8	0.00
28/12/2016	R197 On 04-May-17	308.60	Put	Bond Future	7943	8	7943	8	0.00
28/12/2016	R197 On 04-May-17	308.58	Put	Bond Future	7923	8	7923	8	0.00
28/12/2016	R197 On 03-August-17			Bond Future	299.75	299.8167	299.7488	299.8167	0.00
28/12/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
28/12/2016	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
28/12/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R197 On 03-August-17	308.05	Put	Bond Future	8301	8	8301	8	0.00
28/12/2016	R197 On 03-August-17	308.07	Put	Bond Future	8321	8	8321	8	0.00
28/12/2016	R197 On 03-August-17	308.06	Put	Bond Future	8311	8	8311	8	0.00
28/12/2016	R202 On 02-February-17			Bond Future	242.83	242.8734	242.8305	242.8734	36,418.00
28/12/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R202 On 02-February-17	251.73	Put	Bond Future	8899	9	8899	9	0.00
28/12/2016	R202 On 02-February-17	251.74	Put	Bond Future	8909	9	8909	9	0.00
28/12/2016	R202 On 02-February-17	251.72	Put	Bond Future	8889	9	8889	9	0.00
28/12/2016	R202 On 04-May-17			Bond Future	247.53	247.5744	247.5272	247.5744	0.00
28/12/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R202 On 04-May-17	256.71	Put	Bond Future	9183	9	9183	9	0.00
28/12/2016	R202 On 04-May-17	256.72	Put	Bond Future	9193	9	9193	9	0.00
28/12/2016	R202 On 04-May-17	256.73	Put	Bond Future	9203	9	9203	9	0.00
28/12/2016	R202 On 03-August-17			Bond Future	248.80	248.8513	248.7958	248.8513	0.00
28/12/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R202 On 03-August-17	258.36	Put	Bond Future	9564	10	9564	10	0.00
28/12/2016	R202 On 03-August-17	258.37	Put	Bond Future	9574	10	9574	10	0.00
28/12/2016	R202 On 03-August-17	258.35	Put	Bond Future	9554	9	9554	9	0.00
28/12/2016	R203 On 02-February-17			Bond Future	7.78	103.5514	7.7845	103.5514	27,216.00
28/12/2016	R203 On 02-February-17	7.70	Call	Bond Future	58	0	58	0	0.00
28/12/2016	R203 On 02-February-17	7.71	Call	Bond Future	60	0	60	0	0.00
28/12/2016	R203 On 02-February-17	7.72	Call	Bond Future	63	0	63	0	0.00
28/12/2016	R203 On 02-February-17	7.71	Put	Bond Future	104	0	104	0	0.00
28/12/2016	R203 On 02-February-17	7.70	Put	Bond Future	107	0	107	0	0.00
28/12/2016	R203 On 02-February-17	7.72	Put	Bond Future	100	0	100	0	0.00
28/12/2016	R203 On 04-May-17			Bond Future	7.65	101.3766	7.6518	101.3766	0.00
28/12/2016	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
28/12/2016	R203 On 04-May-17	6.93	Call	Bond Future	15	0	15	0	0.00
28/12/2016	R203 On 04-May-17	6.92	Call	Bond Future	14	0	14	0	0.00
28/12/2016	R203 On 04-May-17	6.92	Put	Bond Future	270	0	270	0	0.00
28/12/2016	R203 On 04-May-17	6.93	Put	Bond Future	267	0	267	0	0.00
28/12/2016	R203 On 04-May-17	6.91	Put	Bond Future	273	0	273	0	0.00
28/12/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
28/12/2016	R203 On 03-August-17	4.87	Call	Bond Future	50	0	50	0	0.00
28/12/2016	R203 On 03-August-17	4.89	Call	Bond Future	52	0	52	0	0.00
28/12/2016	R203 On 03-August-17	4.88	Call	Bond Future	51	0	51	0	0.00
28/12/2016	R203 On 03-August-17	4.89	Put	Bond Future	27	0	27	0	0.00
28/12/2016	R203 On 03-August-17	4.88	Put	Bond Future	28	0	28	0	0.00
28/12/2016	R203 On 03-August-17	4.87	Put	Bond Future	28	0	28	0	0.00
28/12/2016	R204 On 02-February-17			Bond Future	7.99	101.0428	7.9858	101.0428	30,150.00
28/12/2016	R204 On 02-February-17	8.28	Call	Bond Future	577	1	577	1	0.00
28/12/2016	R204 On 02-February-17	8.30	Call	Bond Future	604	1	604	1	0.00
28/12/2016	R204 On 02-February-17	8.29	Call	Bond Future	591	1	591	1	0.00
28/12/2016	R204 On 02-February-17	8.28	Put	Bond Future	77	0	77	0	0.00
28/12/2016	R204 On 02-February-17	8.29	Put	Bond Future	73	0	73	0	0.00
28/12/2016	R204 On 02-February-17	8.30	Put	Bond Future	70	0	70	0	0.00
28/12/2016	R204 On 04-May-17			Bond Future	8.02	102.9925	8.0189	102.9925	0.00
28/12/2016	R204 On 04-May-17	7.90	Call	Bond Future	333	0	333	0	0.00
28/12/2016	R204 On 04-May-17	7.92	Call	Bond Future	346	0	346	0	0.00
28/12/2016	R204 On 04-May-17	7.91	Call	Bond Future	339	0	339	0	0.00
28/12/2016	R204 On 04-May-17	7.91	Put	Bond Future	502	1	502	1	0.00
28/12/2016	R204 On 04-May-17	7.92	Put	Bond Future	494	1	494	1	0.00
28/12/2016	R204 On 04-May-17	7.90	Put	Bond Future	510	1	510	1	0.00
28/12/2016	R204 On 03-August-17			Bond Future	8.01	101.0012	8.0120	101.0012	0.00
28/12/2016	R204 On 03-August-17	7.75	Call	Bond Future	344	0	344	0	0.00
28/12/2016	R204 On 03-August-17	7.76	Call	Bond Future	349	0	349	0	0.00
28/12/2016	R204 On 03-August-17	7.77	Call	Bond Future	354	0	354	0	0.00
28/12/2016	R204 On 03-August-17	7.75	Put	Bond Future	678	1	678	1	0.00
28/12/2016	R204 On 03-August-17	7.76	Put	Bond Future	671	1	671	1	0.00
28/12/2016	R204 On 03-August-17	7.77	Put	Bond Future	663	1	663	1	0.00
28/12/2016	R207 On 02-February-17			Bond Future	8.20	97.9958	8.1964	97.9958	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
28/12/2016	R207 On 02-February-17	8.91	Call	Bond Future	1798	2	1798	2	62.00
28/12/2016	R207 On 02-February-17	9.22	Call	Bond Future	2546	3	2546	3	0.00
28/12/2016	R207 On 02-February-17	9.24	Call	Bond Future	2594	3	2594	3	0.00
28/12/2016	R207 On 02-February-17	9.23	Call	Bond Future	2570	3	2570	3	0.00
28/12/2016	R207 On 02-February-17	9.23	Put	Bond Future	2	0	2	0	0.00
28/12/2016	R207 On 02-February-17	9.24	Put	Bond Future	2	0	2	0	0.00
28/12/2016	R207 On 02-February-17	8.91	Put	Bond Future	16	0	16	0	0.00
28/12/2016	R207 On 02-February-17	9.22	Put	Bond Future	2	0	2	0	0.00
28/12/2016	R207 On 04-May-17			Bond Future	8.24	99.8868	8.2433	99.8868	0.00
28/12/2016	R207 On 04-May-17	8.20	Call	Bond Future	634	1	634	1	0.00
28/12/2016	R207 On 04-May-17	8.22	Call	Bond Future	657	1	657	1	0.00
28/12/2016	R207 On 04-May-17	8.21	Call	Bond Future	645	1	645	1	0.00
28/12/2016	R207 On 04-May-17	8.20	Put	Bond Future	735	1	735	1	0.00
28/12/2016	R207 On 04-May-17	8.22	Put	Bond Future	711	1	711	1	0.00
28/12/2016	R207 On 04-May-17	8.21	Put	Bond Future	723	1	723	1	0.00
28/12/2016	R207 On 03-August-17			Bond Future	8.27	98.2315	8.2686	98.2315	0.00
28/12/2016	R207 On 03-August-17	8.19	Call	Bond Future	789	1	789	1	51.00
28/12/2016	R207 On 03-August-17	8.40	Call	Bond Future	1026	1	1026	1	0.00
28/12/2016	R207 On 03-August-17	8.39	Call	Bond Future	1013	1	1013	1	0.00
28/12/2016	R207 On 03-August-17	8.41	Call	Bond Future	1038	1	1038	1	0.00
28/12/2016	R207 On 03-August-17	8.39	Put	Bond Future	755	1	755	1	0.00
28/12/2016	R207 On 03-August-17	8.41	Put	Bond Future	737	1	737	1	0.00
28/12/2016	R207 On 03-August-17	8.19	Put	Bond Future	957	1	957	1	0.00
28/12/2016	R207 On 03-August-17	8.40	Put	Bond Future	746	1	746	1	0.00
28/12/2016	R208 On 02-February-17			Bond Future	8.36	96.8304	8.3552	96.8304	29,322.00
28/12/2016	R208 On 02-February-17	8.64	Call	Bond Future	1152	1	1152	1	0.00
28/12/2016	R208 On 02-February-17	8.63	Call	Bond Future	1127	1	1127	1	0.00
28/12/2016	R208 On 02-February-17	8.65	Call	Bond Future	1177	1	1177	1	0.00
28/12/2016	R208 On 02-February-17	8.65	Put	Bond Future	202	0	202	0	0.00
28/12/2016	R208 On 02-February-17	8.64	Put	Bond Future	210	0	210	0	0.00
28/12/2016	R208 On 02-February-17	8.63	Put	Bond Future	219	0	219	0	0.00
28/12/2016	R208 On 04-May-17			Bond Future	8.40	95.2960	8.3959	95.2960	0.00
28/12/2016	R208 On 04-May-17	8.37	Call	Bond Future	941	1	941	1	0.00
28/12/2016	R208 On 04-May-17	8.39	Call	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
28/12/2016	R208 On 04-May-17	8.38	Call	Bond Future	957	1	957	1	0.00
28/12/2016	R208 On 04-May-17	8.37	Put	Bond Future	1023	1	1023	1	0.00
28/12/2016	R208 On 04-May-17	8.39	Put	Bond Future	992	1	992	1	0.00
28/12/2016	R208 On 04-May-17	8.38	Put	Bond Future	1007	1	1007	1	0.00
28/12/2016	R208 On 03-August-17			Bond Future	8.42	97.1935	8.4206	97.1935	0.00
28/12/2016	R208 On 03-August-17	8.30	Call	Bond Future	1089	1	1089	1	0.00
28/12/2016	R208 On 03-August-17	8.32	Call	Bond Future	1117	1	1117	1	0.00
28/12/2016	R208 On 03-August-17	8.31	Call	Bond Future	1103	1	1103	1	0.00
28/12/2016	R208 On 03-August-17	8.31	Put	Bond Future	1434	1	1434	1	0.00
28/12/2016	R208 On 03-August-17	8.32	Put	Bond Future	1418	1	1418	1	0.00
28/12/2016	R208 On 03-August-17	8.30	Put	Bond Future	1450	1	1450	1	0.00
28/12/2016	R209 On 02-February-17			Bond Future	9.58	73.1719	9.5798	73.1719	66,512.00
28/12/2016	R209 On 02-February-17	9.53	Call	Bond Future	1192	1	1192	1	0.00
28/12/2016	R209 On 02-February-17	9.55	Call	Bond Future	1256	1	1256	1	0.00
28/12/2016	R209 On 02-February-17	9.54	Call	Bond Future	1224	1	1224	1	0.00
28/12/2016	R209 On 02-February-17	9.53	Put	Bond Future	1529	2	1529	2	0.00
28/12/2016	R209 On 02-February-17	9.54	Put	Bond Future	1492	2	1492	2	0.00
28/12/2016	R209 On 02-February-17	9.55	Put	Bond Future	1457	2	1457	2	0.00
28/12/2016	R209 On 04-May-17			Bond Future	9.63	71.4331	9.6264	71.4331	0.00
28/12/2016	R209 On 04-May-17	9.46	Call	Bond Future	2043	2	2043	2	0.00
28/12/2016	R209 On 04-May-17	9.48	Call	Bond Future	2101	2	2101	2	0.00
28/12/2016	R209 On 04-May-17	9.47	Call	Bond Future	2072	2	2072	2	0.00
28/12/2016	R209 On 04-May-17	9.46	Put	Bond Future	3166	3	3166	3	0.00
28/12/2016	R209 On 04-May-17	9.47	Put	Bond Future	3127	3	3127	3	0.00
28/12/2016	R209 On 04-May-17	9.48	Put	Bond Future	3088	3	3088	3	0.00
28/12/2016	R209 On 03-August-17			Bond Future	9.67	72.8555	9.6669	72.8555	0.00
28/12/2016	R209 On 03-August-17	9.44	Call	Bond Future	2709	3	2709	3	0.00
28/12/2016	R209 On 03-August-17	9.43	Call	Bond Future	2680	3	2680	3	0.00
28/12/2016	R209 On 03-August-17	9.45	Call	Bond Future	2738	3	2738	3	0.00
28/12/2016	R209 On 03-August-17	9.45	Put	Bond Future	4196	4	4196	4	0.00
28/12/2016	R209 On 03-August-17	9.44	Put	Bond Future	4236	4	4236	4	0.00
28/12/2016	R209 On 03-August-17	9.43	Put	Bond Future	4275	4	4275	4	0.00
28/12/2016	R210 On 02-February-17			Bond Future	185.77	185.8050	185.7714	185.8050	1,885.00
28/12/2016	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
28/12/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R210 On 02-February-17	190.84	Put	Bond Future	5069	5	5069	5	0.00
28/12/2016	R210 On 02-February-17	190.86	Put	Bond Future	5089	5	5089	5	0.00
28/12/2016	R210 On 02-February-17	190.85	Put	Bond Future	5079	5	5079	5	0.00
28/12/2016	R210 On 04-May-17			Bond Future	187.05	187.0838	187.0468	187.0838	0.00
28/12/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R210 On 04-May-17	192.31	Put	Bond Future	5263	5	5263	5	0.00
28/12/2016	R210 On 04-May-17	192.33	Put	Bond Future	5283	5	5283	5	0.00
28/12/2016	R210 On 04-May-17	192.32	Put	Bond Future	5273	5	5273	5	0.00
28/12/2016	R210 On 03-August-17			Bond Future	190.78	190.8195	190.7766	190.8195	0.00
28/12/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R210 On 03-August-17	196.29	Put	Bond Future	5513	5	5513	5	0.00
28/12/2016	R210 On 03-August-17	196.30	Put	Bond Future	5523	5	5523	5	0.00
28/12/2016	R210 On 03-August-17	196.28	Put	Bond Future	5503	5	5503	5	0.00
28/12/2016	R212 On 02-February-17			Bond Future	146.01	146.0418	146.0149	146.0418	3,380.00
28/12/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R212 On 02-February-17	149.29	Put	Bond Future	3275	3	3275	3	0.00
28/12/2016	R212 On 02-February-17	149.28	Put	Bond Future	3265	3	3265	3	0.00
28/12/2016	R212 On 02-February-17	149.27	Put	Bond Future	3255	3	3255	3	0.00
28/12/2016	R212 On 04-May-17			Bond Future	148.84	148.8687	148.8391	148.8687	0.00
28/12/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R212 On 04-May-17	152.24	Put	Bond Future	3401	3	3401	3	0.00
28/12/2016	R212 On 04-May-17	152.25	Put	Bond Future	3411	3	3411	3	0.00
28/12/2016	R212 On 04-May-17	152.23	Put	Bond Future	3391	3	3391	3	0.00
28/12/2016	R212 On 03-August-17			Bond Future	149.78	149.8095	149.7752	149.8095	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
28/12/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
28/12/2016	R212 On 03-August-17	153.34	Put	Bond Future	3565	4	3565	4	0.00
28/12/2016	R212 On 03-August-17	153.35	Put	Bond Future	3575	4	3575	4	0.00
28/12/2016	R212 On 03-August-17	153.36	Put	Bond Future	3585	4	3585	4	0.00
28/12/2016	R213 On 02-February-17			Bond Future	9.41	84.4112	9.4117	84.4112	50,655.00
28/12/2016	R213 On 02-February-17	9.40	Call	Bond Future	1287	1	1287	1	0.00
28/12/2016	R213 On 02-February-17	9.42	Call	Bond Future	1354	1	1354	1	0.00
28/12/2016	R213 On 02-February-17	9.41	Call	Bond Future	1320	1	1320	1	0.00
28/12/2016	R213 On 02-February-17	9.41	Put	Bond Future	1331	1	1331	1	0.00
28/12/2016	R213 On 02-February-17	9.42	Put	Bond Future	1298	1	1298	1	0.00
28/12/2016	R213 On 02-February-17	9.40	Put	Bond Future	1365	1	1365	1	0.00
28/12/2016	R213 On 04-May-17			Bond Future	9.46	82.4882	9.4588	82.4882	0.00
28/12/2016	R213 On 04-May-17	9.35	Call	Bond Future	2128	2	2128	2	0.00
28/12/2016	R213 On 04-May-17	9.36	Call	Bond Future	2159	2	2159	2	0.00
28/12/2016	R213 On 04-May-17	9.37	Call	Bond Future	2189	2	2189	2	0.00
28/12/2016	R213 On 04-May-17	9.36	Put	Bond Future	2814	3	2814	3	0.00
28/12/2016	R213 On 04-May-17	9.37	Put	Bond Future	2778	3	2778	3	0.00
28/12/2016	R213 On 04-May-17	9.35	Put	Bond Future	2851	3	2851	3	0.00
28/12/2016	R213 On 03-August-17			Bond Future	9.50	84.1306	9.4997	84.1306	0.00
28/12/2016	R213 On 03-August-17	9.33	Call	Bond Future	2754	3	2754	3	0.00
28/12/2016	R213 On 03-August-17	9.34	Call	Bond Future	2783	3	2783	3	0.00
28/12/2016	R213 On 03-August-17	9.35	Call	Bond Future	2813	3	2813	3	0.00
28/12/2016	R213 On 03-August-17	9.34	Put	Bond Future	3834	4	3834	4	0.00
28/12/2016	R213 On 03-August-17	9.35	Put	Bond Future	3797	4	3797	4	0.00
28/12/2016	R213 On 03-August-17	9.33	Put	Bond Future	3871	4	3871	4	0.00
28/12/2016	R214 On 02-February-17			Bond Future	9.64	73.6224	9.6351	73.6224	36,737.00
28/12/2016	R214 On 02-February-17	9.67	Call	Bond Future	1563	2	1563	2	0.00
28/12/2016	R214 On 02-February-17	9.66	Call	Bond Future	1526	2	1526	2	0.00
28/12/2016	R214 On 02-February-17	9.68	Call	Bond Future	1601	2	1601	2	0.00
28/12/2016	R214 On 02-February-17	9.67	Put	Bond Future	1318	1	1318	1	0.00
28/12/2016	R214 On 02-February-17	9.66	Put	Bond Future	1351	1	1351	1	0.00
28/12/2016	R214 On 02-February-17	9.68	Put	Bond Future	1285	1	1285	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
28/12/2016	R214 On 04-May-17			Bond Future	9.68	71.7448	9.6793	71.7448	0.00
28/12/2016	R214 On 04-May-17	9.56	Call	Bond Future	2290	2	2290	2	0.00
28/12/2016	R214 On 04-May-17	9.58	Call	Bond Future	2354	2	2354	2	0.00
28/12/2016	R214 On 04-May-17	9.57	Call	Bond Future	2322	2	2322	2	0.00
28/12/2016	R214 On 04-May-17	9.56	Put	Bond Future	3132	3	3132	3	0.00
28/12/2016	R214 On 04-May-17	9.57	Put	Bond Future	3093	3	3093	3	0.00
28/12/2016	R214 On 04-May-17	9.58	Put	Bond Future	3054	3	3054	3	0.00
28/12/2016	R214 On 03-August-17			Bond Future	9.72	73.1734	9.7181	73.1734	0.00
28/12/2016	R214 On 03-August-17	9.51	Call	Bond Future	2894	3	2894	3	0.00
28/12/2016	R214 On 03-August-17	9.52	Call	Bond Future	2924	3	2924	3	0.00
28/12/2016	R214 On 03-August-17	9.53	Call	Bond Future	2955	3	2955	3	0.00
28/12/2016	R214 On 03-August-17	9.52	Put	Bond Future	4322	4	4322	4	0.00
28/12/2016	R214 On 03-August-17	9.53	Put	Bond Future	4281	4	4281	4	0.00
28/12/2016	R214 On 03-August-17	9.51	Put	Bond Future	4363	4	4363	4	0.00
28/12/2016	R248 On 02-February-17			Bond Future	9.68	94.6421	9.6807	94.6421	74,008.00
28/12/2016	R248 On 02-February-17	9.76	Call	Bond Future	2267	2	2267	2	0.00
28/12/2016	R248 On 02-February-17	9.78	Call	Bond Future	2368	2	2368	2	0.00
28/12/2016	R248 On 02-February-17	9.77	Call	Bond Future	2317	2	2317	2	0.00
28/12/2016	R248 On 02-February-17	9.77	Put	Bond Future	1520	2	1520	2	0.00
28/12/2016	R248 On 02-February-17	9.76	Put	Bond Future	1559	2	1559	2	0.00
28/12/2016	R248 On 02-February-17	9.78	Put	Bond Future	1482	2	1482	2	0.00
28/12/2016	R248 On 04-May-17			Bond Future	9.73	92.0286	9.7263	92.0286	0.00
28/12/2016	R248 On 04-May-17	9.67	Call	Bond Future	3333	3	3333	3	0.00
28/12/2016	R248 On 04-May-17	9.66	Call	Bond Future	3291	3	3291	3	0.00
28/12/2016	R248 On 04-May-17	9.65	Call	Bond Future	3249	3	3249	3	0.00
28/12/2016	R248 On 04-May-17	9.66	Put	Bond Future	3885	4	3885	4	0.00
28/12/2016	R248 On 04-May-17	9.65	Put	Bond Future	3933	4	3933	4	0.00
28/12/2016	R248 On 04-May-17	9.67	Put	Bond Future	3837	4	3837	4	0.00
28/12/2016	R248 On 03-August-17			Bond Future	9.77	93.8610	9.7666	93.8610	0.00
28/12/2016	R248 On 03-August-17	9.57	Call	Bond Future	3918	4	3918	4	0.00
28/12/2016	R248 On 03-August-17	9.58	Call	Bond Future	3958	4	3958	4	0.00
28/12/2016	R248 On 03-August-17	9.56	Call	Bond Future	3879	4	3879	4	0.00
28/12/2016	R248 On 03-August-17	9.57	Put	Bond Future	5686	6	5686	6	0.00
28/12/2016	R248 On 03-August-17	9.58	Put	Bond Future	5634	6	5634	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>
28/12/2016	R248 On 03-August-17	9.56	Put	Bond Future	5739	6	5739	6	0.00

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