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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
30/12/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	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
30/12/2016	2025 On 02-February-17			Bond Future	127.09	127.0865	127.0876	127.0865	3,231.00
30/12/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2025 On 02-February-17	129.99	Put	Bond Future	2902	3	2902	3	0.00
30/12/2016	2025 On 02-February-17	130.00	Put	Bond Future	2912	3	2912	3	0.00
30/12/2016	2025 On 02-February-17	130.01	Put	Bond Future	2922	3	2922	3	0.00
30/12/2016	2025 On 04-May-17			Bond Future	129.54	129.5438	129.5437	129.5438	0.00
30/12/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2025 On 04-May-17	132.57	Put	Bond Future	3026	3	3026	3	0.00
30/12/2016	2025 On 04-May-17	132.58	Put	Bond Future	3036	3	3036	3	0.00
30/12/2016	2025 On 04-May-17	132.56	Put	Bond Future	3016	3	3016	3	0.00
30/12/2016	2025 On 03-August-17			Bond Future	130.79	130.7919	130.7909	130.7919	0.00
30/12/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2025 On 03-August-17	133.96	Put	Bond Future	3169	3	3169	3	0.00
30/12/2016	2025 On 03-August-17	133.97	Put	Bond Future	3179	3	3179	3	0.00
30/12/2016	2025 On 03-August-17	133.98	Put	Bond Future	3189	3	3189	3	0.00
30/12/2016	2030 On 02-February-17			Bond Future	9.35	90.1205	9.3497	90.1205	34,064.00
30/12/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2030 On 02-February-17	9.30	Put	Bond Future	344	0	344	0	0.00
30/12/2016	2030 On 02-February-17	9.31	Put	Bond Future	274	0	274	0	0.00
30/12/2016	2030 On 02-February-17	9.29	Put	Bond Future	413	0	413	0	0.00
30/12/2016	2030 On 04-May-17			Bond Future	9.40	91.8576	9.4021	91.8576	0.00
30/12/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2030 On 04-May-17	9.33	Put	Bond Future	492	0	492	0	0.00
30/12/2016	2030 On 04-May-17	9.32	Put	Bond Future	561	1	561	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
30/12/2016	2030 On 04-May-17	9.34	Put	Bond Future	424	0	424	0	0.00
30/12/2016	2030 On 03-August-17			Bond Future	9.45	89.6760	9.4493	89.6760	0.00
30/12/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2030 On 03-August-17	9.34	Put	Bond Future	737	1	737	1	0.00
30/12/2016	2030 On 03-August-17	9.33	Put	Bond Future	805	1	805	1	0.00
30/12/2016	2030 On 03-August-17	9.35	Put	Bond Future	670	1	670	1	0.00
30/12/2016	2032 On 02-February-17			Bond Future	9.50	92.9856	9.5008	92.9856	19,889.00
30/12/2016	2032 On 02-February-17	9.51	Call	Bond Future	1471	1	1471	1	0.00
30/12/2016	2032 On 02-February-17	9.53	Call	Bond Future	1548	2	1548	2	0.00
30/12/2016	2032 On 02-February-17	9.52	Call	Bond Future	1509	2	1509	2	0.00
30/12/2016	2032 On 02-February-17	9.52	Put	Bond Future	1368	1	1368	1	0.00
30/12/2016	2032 On 02-February-17	9.53	Put	Bond Future	1333	1	1333	1	0.00
30/12/2016	2032 On 02-February-17	9.51	Put	Bond Future	1403	1	1403	1	0.00
30/12/2016	2032 On 04-May-17			Bond Future	9.55	90.6188	9.5528	90.6188	0.00
30/12/2016	2032 On 04-May-17	9.46	Call	Bond Future	2435	2	2435	2	0.00
30/12/2016	2032 On 04-May-17	9.45	Call	Bond Future	2401	2	2401	2	0.00
30/12/2016	2032 On 04-May-17	9.44	Call	Bond Future	2368	2	2368	2	0.00
30/12/2016	2032 On 04-May-17	9.45	Put	Bond Future	3154	3	3154	3	0.00
30/12/2016	2032 On 04-May-17	9.44	Put	Bond Future	3194	3	3194	3	0.00
30/12/2016	2032 On 04-May-17	9.46	Put	Bond Future	3113	3	3113	3	0.00
30/12/2016	2032 On 03-August-17			Bond Future	9.60	92.4198	9.5982	92.4198	0.00
30/12/2016	2032 On 03-August-17	9.43	Call	Bond Future	3056	3	3056	3	0.00
30/12/2016	2032 On 03-August-17	9.45	Call	Bond Future	3121	3	3121	3	0.00
30/12/2016	2032 On 03-August-17	9.44	Call	Bond Future	3089	3	3089	3	0.00
30/12/2016	2032 On 03-August-17	9.45	Put	Bond Future	4195	4	4195	4	0.00
30/12/2016	2032 On 03-August-17	9.43	Put	Bond Future	4276	4	4276	4	0.00
30/12/2016	2032 On 03-August-17	9.44	Put	Bond Future	4236	4	4236	4	0.00
30/12/2016	2033 On 02-February-17			Bond Future	105.79	105.7916	105.7927	105.7916	5,474.00
30/12/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2033 On 02-February-17	109.71	Put	Bond Future	3917	4	3917	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
30/12/2016	2033 On 02-February-17	109.72	Put	Bond Future	3927	4	3927	4	0.00
30/12/2016	2033 On 02-February-17	109.70	Put	Bond Future	3907	4	3907	4	0.00
30/12/2016	2033 On 04-May-17			Bond Future	106.80	106.7974	106.7975	106.7974	0.00
30/12/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2033 On 04-May-17	110.84	Put	Bond Future	4042	4	4042	4	0.00
30/12/2016	2033 On 04-May-17	110.85	Put	Bond Future	4052	4	4052	4	0.00
30/12/2016	2033 On 04-May-17	110.83	Put	Bond Future	4032	4	4032	4	0.00
30/12/2016	2033 On 03-August-17			Bond Future	108.93	108.9257	108.9251	108.9257	0.00
30/12/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2033 On 03-August-17	113.12	Put	Bond Future	4195	4	4195	4	0.00
30/12/2016	2033 On 03-August-17	113.13	Put	Bond Future	4205	4	4205	4	0.00
30/12/2016	2033 On 03-August-17	113.14	Put	Bond Future	4215	4	4215	4	0.00
30/12/2016	2037 On 02-February-17			Bond Future	9.66	90.0125	9.6599	90.0125	47,913.00
30/12/2016	2037 On 02-February-17	9.66	Call	Bond Future	1616	2	1616	2	0.00
30/12/2016	2037 On 02-February-17	9.68	Call	Bond Future	1698	2	1698	2	0.00
30/12/2016	2037 On 02-February-17	9.67	Call	Bond Future	1657	2	1657	2	0.00
30/12/2016	2037 On 02-February-17	9.66	Put	Bond Future	1615	2	1615	2	0.00
30/12/2016	2037 On 02-February-17	9.67	Put	Bond Future	1575	2	1575	2	0.00
30/12/2016	2037 On 02-February-17	9.68	Put	Bond Future	1536	2	1536	2	0.00
30/12/2016	2037 On 04-May-17			Bond Future	9.71	91.7476	9.7130	91.7476	0.00
30/12/2016	2037 On 04-May-17	9.59	Call	Bond Future	2645	3	2645	3	0.00
30/12/2016	2037 On 04-May-17	9.58	Call	Bond Future	2610	3	2610	3	0.00
30/12/2016	2037 On 04-May-17	9.60	Call	Bond Future	2682	3	2682	3	0.00
30/12/2016	2037 On 04-May-17	9.58	Put	Bond Future	3682	4	3682	4	0.00
30/12/2016	2037 On 04-May-17	9.60	Put	Bond Future	3592	4	3592	4	0.00
30/12/2016	2037 On 04-May-17	9.59	Put	Bond Future	3636	4	3636	4	0.00
30/12/2016	2037 On 03-August-17			Bond Future	9.76	89.3134	9.7617	89.3134	0.00
30/12/2016	2037 On 03-August-17	9.58	Call	Bond Future	3453	3	3453	3	0.00
30/12/2016	2037 On 03-August-17	9.57	Call	Bond Future	3418	3	3418	3	0.00
30/12/2016	2037 On 03-August-17	9.56	Call	Bond Future	3382	3	3382	3	0.00

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30/12/2016	2037 On 03-August-17	9.56	Put	Bond Future	4999	5	4999	5	0.00
30/12/2016	2037 On 03-August-17	9.57	Put	Bond Future	4953	5	4953	5	0.00
30/12/2016	2037 On 03-August-17	9.58	Put	Bond Future	4907	5	4907	5	0.00
30/12/2016	2038 On 02-February-17			Bond Future	130.61	130.6121	130.6134	130.6121	22,790.00
30/12/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2038 On 02-February-17	137.05	Put	Bond Future	6437	6	6437	6	0.00
30/12/2016	2038 On 02-February-17	137.06	Put	Bond Future	6447	6	6447	6	0.00
30/12/2016	2038 On 02-February-17	137.07	Put	Bond Future	6457	6	6457	6	0.00
30/12/2016	2038 On 04-May-17			Bond Future	133.14	133.1376	133.1376	133.1376	0.00
30/12/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2038 On 04-May-17	139.78	Put	Bond Future	6642	7	6642	7	0.00
30/12/2016	2038 On 04-May-17	139.79	Put	Bond Future	6652	7	6652	7	0.00
30/12/2016	2038 On 04-May-17	139.77	Put	Bond Future	6632	7	6632	7	0.00
30/12/2016	2038 On 03-August-17			Bond Future	134.29	134.2908	134.2899	134.2908	0.00
30/12/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2038 On 03-August-17	141.17	Put	Bond Future	6880	7	6880	7	0.00
30/12/2016	2038 On 03-August-17	141.16	Put	Bond Future	6870	7	6870	7	0.00
30/12/2016	2038 On 03-August-17	141.18	Put	Bond Future	6890	7	6890	7	0.00
30/12/2016	2040 On 02-February-17			Bond Future	9.65	94.1648	9.6542	94.1648	8,238.00
30/12/2016	2040 On 02-February-17	9.58	Call	Bond Future	1462	1	1462	1	0.00
30/12/2016	2040 On 02-February-17	9.60	Call	Bond Future	1541	2	1541	2	0.00
30/12/2016	2040 On 02-February-17	9.59	Call	Bond Future	1501	2	1501	2	0.00
30/12/2016	2040 On 02-February-17	9.58	Put	Bond Future	2113	2	2113	2	0.00
30/12/2016	2040 On 02-February-17	9.60	Put	Bond Future	2016	2	2016	2	0.00
30/12/2016	2040 On 02-February-17	9.59	Put	Bond Future	2064	2	2064	2	0.00
30/12/2016	2040 On 04-May-17			Bond Future	9.71	95.9798	9.7055	95.9798	0.00
30/12/2016	2040 On 04-May-17	9.64	Call	Bond Future	3127	3	3127	3	0.00
30/12/2016	2040 On 04-May-17	9.63	Call	Bond Future	3086	3	3086	3	0.00

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30/12/2016	2040 On 04-May-17	9.62	Call	Bond Future	3046	3	3046	3	0.00
30/12/2016	2040 On 04-May-17	9.63	Put	Bond Future	3741	4	3741	4	0.00
30/12/2016	2040 On 04-May-17	9.62	Put	Bond Future	3789	4	3789	4	0.00
30/12/2016	2040 On 04-May-17	9.64	Put	Bond Future	3695	4	3695	4	0.00
30/12/2016	2040 On 03-August-17			Bond Future	9.75	93.3793	9.7525	93.3793	0.00
30/12/2016	2040 On 03-August-17	9.61	Call	Bond Future	3936	4	3936	4	0.00
30/12/2016	2040 On 03-August-17	9.62	Call	Bond Future	3975	4	3975	4	0.00
30/12/2016	2040 On 03-August-17	9.63	Call	Bond Future	4014	4	4014	4	0.00
30/12/2016	2040 On 03-August-17	9.62	Put	Bond Future	5118	5	5118	5	0.00
30/12/2016	2040 On 03-August-17	9.63	Put	Bond Future	5070	5	5070	5	0.00
30/12/2016	2040 On 03-August-17	9.61	Put	Bond Future	5166	5	5166	5	0.00
30/12/2016	2044 On 02-February-17			Bond Future	9.66	91.5372	9.6585	91.5372	20,531.00
30/12/2016	2044 On 02-February-17	9.77	Call	Bond Future	2323	2	2323	2	0.00
30/12/2016	2044 On 02-February-17	9.76	Call	Bond Future	2272	2	2272	2	0.00
30/12/2016	2044 On 02-February-17	9.78	Call	Bond Future	2374	2	2374	2	0.00
30/12/2016	2044 On 02-February-17	9.78	Put	Bond Future	1311	1	1311	1	0.00
30/12/2016	2044 On 02-February-17	9.77	Put	Bond Future	1347	1	1347	1	0.00
30/12/2016	2044 On 02-February-17	9.76	Put	Bond Future	1383	1	1383	1	0.00
30/12/2016	2044 On 04-May-17			Bond Future	9.71	93.3016	9.7077	93.3016	0.00
30/12/2016	2044 On 04-May-17	9.67	Call	Bond Future	3298	3	3298	3	0.00
30/12/2016	2044 On 04-May-17	9.68	Call	Bond Future	3340	3	3340	3	0.00
30/12/2016	2044 On 04-May-17	9.66	Call	Bond Future	3256	3	3256	3	0.00
30/12/2016	2044 On 04-May-17	9.67	Put	Bond Future	3629	4	3629	4	0.00
30/12/2016	2044 On 04-May-17	9.68	Put	Bond Future	3583	4	3583	4	0.00
30/12/2016	2044 On 04-May-17	9.66	Put	Bond Future	3675	4	3675	4	0.00
30/12/2016	2044 On 03-August-17			Bond Future	9.75	90.7730	9.7528	90.7730	0.00
30/12/2016	2044 On 03-August-17	9.64	Call	Bond Future	4125	4	4125	4	0.00
30/12/2016	2044 On 03-August-17	9.62	Call	Bond Future	4045	4	4045	4	0.00
30/12/2016	2044 On 03-August-17	9.63	Call	Bond Future	4085	4	4085	4	0.00
30/12/2016	2044 On 03-August-17	9.62	Put	Bond Future	5209	5	5209	5	0.00
30/12/2016	2044 On 03-August-17	9.63	Put	Bond Future	5160	5	5160	5	0.00
30/12/2016	2044 On 03-August-17	9.64	Put	Bond Future	5112	5	5112	5	0.00
30/12/2016	2046 On 02-February-17			Bond Future	131.62	131.8900	131.6153	131.8900	18,408.00
30/12/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00

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30/12/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2046 On 02-February-17	137.14	Put	Bond Future	5525	5	5525	5	0.00
30/12/2016	2046 On 02-February-17	137.15	Put	Bond Future	5535	5	5535	5	0.00
30/12/2016	2046 On 02-February-17	137.13	Put	Bond Future	5515	5	5515	5	0.00
30/12/2016	2046 On 04-May-17			Bond Future	132.63	132.9110	132.6297	132.9110	0.00
30/12/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2046 On 04-May-17	138.33	Put	Bond Future	5700	5	5700	5	0.00
30/12/2016	2046 On 04-May-17	138.34	Put	Bond Future	5710	5	5710	5	0.00
30/12/2016	2046 On 04-May-17	138.32	Put	Bond Future	5690	5	5690	5	0.00
30/12/2016	2046 On 03-August-17			Bond Future	135.27	135.5597	135.2721	135.5597	0.00
30/12/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2046 On 03-August-17	141.19	Put	Bond Future	5918	6	5918	6	0.00
30/12/2016	2046 On 03-August-17	141.17	Put	Bond Future	5898	6	5898	6	0.00
30/12/2016	2046 On 03-August-17	141.18	Put	Bond Future	5908	6	5908	6	0.00
30/12/2016	2050 On 02-February-17			Bond Future	139.24	139.2360	139.2373	139.2360	24,832.00
30/12/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2050 On 02-February-17	144.97	Put	Bond Future	5733	6	5733	6	0.00
30/12/2016	2050 On 02-February-17	144.98	Put	Bond Future	5743	6	5743	6	0.00
30/12/2016	2050 On 02-February-17	144.96	Put	Bond Future	5723	6	5723	6	0.00
30/12/2016	2050 On 04-May-17			Bond Future	141.93	141.9281	141.9281	141.9281	0.00
30/12/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2050 On 04-May-17	147.84	Put	Bond Future	5912	6	5912	6	0.00
30/12/2016	2050 On 04-May-17	147.85	Put	Bond Future	5922	6	5922	6	0.00
30/12/2016	2050 On 04-May-17	147.83	Put	Bond Future	5902	6	5902	6	0.00
30/12/2016	2050 On 03-August-17			Bond Future	143.09	143.0937	143.0927	143.0937	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
30/12/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
30/12/2016	2050 On 03-August-17	149.22	Put	Bond Future	6127	6	6127	6	0.00
30/12/2016	2050 On 03-August-17	149.24	Put	Bond Future	6147	6	6147	6	0.00
30/12/2016	2050 On 03-August-17	149.23	Put	Bond Future	6137	6	6137	6	0.00
30/12/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	AL37 On 02-February-17			Index Future	512.20	512.0530	512.2040	512.0530	7.00
30/12/2016	AL37 On 04-May-17			Index Future	522.07	521.9220	522.0710	521.9220	0.00
30/12/2016	AL37 On 03-August-17			Index Future	532.44	532.2930	532.4410	532.2930	0.00
30/12/2016	AL7T On 02-February-17			Index Future	591.57	591.5490	591.5720	591.5490	2.00
30/12/2016	AL7T On 04-May-17			Index Future	602.97	602.9510	602.9690	602.9510	0.00
30/12/2016	AL7T On 03-August-17			Index Future	614.95	614.9320	614.9450	614.9320	0.00
30/12/2016	ALBI On 02-February-17			Index Future	537.06	537.1060	537.0580	537.1060	746.00
30/12/2016	ALBI On 04-May-17			Index Future	547.41	547.4590	547.4050	547.4590	0.00
30/12/2016	ALBI On 03-August-17			Index Future	558.28	558.3370	558.2780	558.3370	0.00
30/12/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	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
30/12/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/12/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2016	EL28 On 02-February-17			Bond Future	127.93	127.9301	127.9337	127.9301	0.00
30/12/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
30/12/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
30/12/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
30/12/2016	EL28 On 02-February-17	135.10	Put	Bond Future	7166	7	7166	7	0.00
30/12/2016	EL28 On 02-February-17	135.11	Put	Bond Future	7176	7	7176	7	0.00
30/12/2016	EL28 On 02-February-17	135.12	Put	Bond Future	7186	7	7186	7	0.00
30/12/2016	EL28 On 04-May-17			Bond Future	128.72	128.7206	128.7230	128.7206	0.00
30/12/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
30/12/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
30/12/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
30/12/2016	EL28 On 04-May-17	137.90	Put	Bond Future	9177	9	9177	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
30/12/2016	EL28 On 04-May-17	137.91	Put	Bond Future	9187	9	9187	9	0.00
30/12/2016	EL28 On 04-May-17	137.92	Put	Bond Future	9197	9	9197	9	0.00
30/12/2016	EL28 On 03-August-17			Bond Future	131.29	131.2860	131.2875	131.2860	0.00
30/12/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
30/12/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
30/12/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
30/12/2016	EL28 On 03-August-17	135.17	Put	Bond Future	3882	4	3882	4	0.00
30/12/2016	EL28 On 03-August-17	135.16	Put	Bond Future	3872	4	3872	4	0.00
30/12/2016	EL28 On 03-August-17	135.18	Put	Bond Future	3892	4	3892	4	0.00
30/12/2016	ES33 On 02-February-17			Bond Future	10.55	79.3357	10.5524	79.3357	8,849.00
30/12/2016	ES33 On 02-February-17	10.59	Call	Bond Future	238	0	238	0	0.00
30/12/2016	ES33 On 02-February-17	10.60	Call	Bond Future	301	0	301	0	0.00
30/12/2016	ES33 On 02-February-17	10.61	Call	Bond Future	364	0	364	0	0.00
30/12/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
30/12/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
30/12/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
30/12/2016	ES33 On 04-May-17			Bond Future	10.63	77.0712	10.6342	77.0712	0.00
30/12/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
30/12/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
30/12/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
30/12/2016	ES33 On 04-May-17	10.55	Put	Bond Future	529	1	529	1	0.00
30/12/2016	ES33 On 04-May-17	10.56	Put	Bond Future	466	0	466	0	0.00
30/12/2016	ES33 On 04-May-17	10.54	Put	Bond Future	593	1	593	1	0.00
30/12/2016	ES33 On 03-August-17			Bond Future	10.71	78.6029	10.7097	78.6029	0.00
30/12/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
30/12/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
30/12/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
30/12/2016	ES33 On 03-August-17	10.53	Put	Bond Future	1122	1	1122	1	0.00
30/12/2016	ES33 On 03-August-17	10.55	Put	Bond Future	996	1	996	1	0.00
30/12/2016	ES33 On 03-August-17	10.54	Put	Bond Future	1059	1	1059	1	0.00
30/12/2016	ES42 On 02-February-17			Bond Future	10.68	83.5208	10.6805	83.5208	8,777.00
30/12/2016	ES42 On 04-May-17			Bond Future	10.76	80.8680	10.7617	80.8680	0.00
30/12/2016	ES42 On 03-August-17			Bond Future	10.84	82.4753	10.8359	82.4753	0.00
30/12/2016	GOVI On 02-February-17			GOVI	534.98	535.0240	534.9810	535.0240	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
30/12/2016	GOVI On 02-February-17	533.32	Call	GOVI	16610	2	16610	2	0.00
30/12/2016	GOVI On 02-February-17	533.34	Call	GOVI	16410	2	16410	2	0.00
30/12/2016	GOVI On 02-February-17	533.33	Call	GOVI	16510	2	16510	2	0.00
30/12/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
30/12/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
30/12/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
30/12/2016	GOVI On 04-May-17			GOVI	545.29	545.3360	545.2880	545.3360	0.00
30/12/2016	GOVI On 04-May-17	262.20	Call	GOVI	2830880	283	2830880	283	0.00
30/12/2016	GOVI On 04-May-17	262.19	Call	GOVI	2830980	283	2830980	283	0.00
30/12/2016	GOVI On 04-May-17	262.18	Call	GOVI	2831080	283	2831080	283	0.00
30/12/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
30/12/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
30/12/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
30/12/2016	GOVI On 03-August-17			GOVI	556.12	556.1720	556.1190	556.1720	0.00
30/12/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
30/12/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
30/12/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
30/12/2016	GOVI On 03-August-17	561.11	Put	GOVI	49910	5	49910	5	0.00
30/12/2016	GOVI On 03-August-17	561.09	Put	GOVI	49710	5	49710	5	0.00
30/12/2016	GOVI On 03-August-17	561.10	Put	GOVI	49810	5	49810	5	0.00
30/12/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/12/2016	IGOV On 02-February-17			Index Future	247.06	247.1180	247.0560	247.1180	1,030.00
30/12/2016	IGOV On 04-May-17			Index Future	251.83	251.8970	251.8310	251.8970	0.00
30/12/2016	IGOV On 03-August-17			Index Future	256.85	256.9170	256.8480	256.9170	0.00
30/12/2016	ILBI On 02-February-17			Index Future	670.80	670.9350	670.7970	670.9350	157.00
30/12/2016	ILBI On 04-May-17			Index Future	683.80	683.9380	683.7960	683.9380	0.00
30/12/2016	ILBI On 03-August-17			Index Future	697.26	697.4020	697.2580	697.4020	0.00
30/12/2016	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0027	100.0027	100.0027	0.00
30/12/2016	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6169	99.6148	99.6169	0.00
30/12/2016	IS01 On 21-September-17			Interest Rate Swap	99.65	99.6509	99.6464	99.6509	0.00
30/12/2016	IS01 On 21-December-17			Interest Rate Swap	99.91	99.9128	99.9057	99.9128	0.00
30/12/2016	IS01 On 15-March-18			Interest Rate Swap	99.94	99.9485	99.9390	99.9485	0.00
30/12/2016	IS02 On 18-December-17			Interest Rate Swap	99.93	99.9396	99.9326	99.9396	0.00
30/12/2016	IS02 On 16-March-18			Interest Rate Swap	99.22	99.2342	99.2245	99.2342	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
30/12/2016	IS02 On 15-June-18			Interest Rate Swap	98.90	98.9109	98.8988	98.9109	0.00
30/12/2016	IS02 On 21-September-18			Interest Rate Swap	98.97	98.9873	98.9714	98.9873	0.00
30/12/2016	IS02 On 21-December-18			Interest Rate Swap	99.50	99.5200	99.5000	99.5200	0.00
30/12/2016	IS02 On 15-March-19			Interest Rate Swap	100.02	100.0444	100.0218	100.0444	0.00
30/12/2016	IS05 On 17-December-20			Interest Rate Swap	97.98	98.0406	97.9813	98.0406	0.00
30/12/2016	IS05 On 16-March-21			Interest Rate Swap	97.34	97.4050	97.3390	97.4050	0.00
30/12/2016	IS05 On 15-June-21			Interest Rate Swap	96.66	96.7381	96.6635	96.7381	0.00
30/12/2016	IS05 On 21-September-21			Interest Rate Swap	96.96	97.0468	96.9643	97.0468	0.00
30/12/2016	IS05 On 21-December-21			Interest Rate Swap	99.24	99.3272	99.2415	99.3272	50.00
30/12/2016	IS05 On 15-March-22			Interest Rate Swap	99.48	99.5657	99.4803	99.5657	0.00
30/12/2016	IS10 On 17-December-25			Interest Rate Swap	98.73	98.8375	98.7316	98.8375	0.00
30/12/2016	IS10 On 16-March-26			Interest Rate Swap	95.87	95.9751	95.8657	95.9751	0.00
30/12/2016	IS10 On 15-June-26			Interest Rate Swap	94.69	94.8040	94.6936	94.8040	0.00
30/12/2016	IS10 On 21-September-26			Interest Rate Swap	96.84	96.9510	96.8427	96.9510	0.00
30/12/2016	IS10 On 21-December-26			Interest Rate Swap	100.55	100.6586	100.5528	100.6586	0.00
30/12/2016	IS10 On 15-March-27			Interest Rate Swap	99.19	99.3043	99.1948	99.3043	0.00
30/12/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/12/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
30/12/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/12/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/12/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	0.00
30/12/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
30/12/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	1,000.00
30/12/2016	JBAF On 19-April-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
30/12/2016	JBAF On 17-May-17			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
30/12/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
30/12/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
30/12/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
30/12/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.59	92.4100	7.5900	92.4100	0.00
30/12/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.62	92.3800	7.6200	92.3800	0.00
30/12/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
30/12/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
30/12/2016	R023 On 02-February-17			Bond Future	8.64	99.2577	8.6407	99.2577	19,260.00
30/12/2016	R023 On 02-February-17	8.86	Call	Bond Future	1386	1	1386	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
30/12/2016	R023 On 02-February-17	8.85	Call	Bond Future	1355	1	1355	1	0.00
30/12/2016	R023 On 02-February-17	8.84	Call	Bond Future	1325	1	1325	1	0.00
30/12/2016	R023 On 02-February-17	8.85	Put	Bond Future	415	0	415	0	0.00
30/12/2016	R023 On 02-February-17	8.84	Put	Bond Future	429	0	429	0	0.00
30/12/2016	R023 On 02-February-17	8.86	Put	Bond Future	401	0	401	0	0.00
30/12/2016	R023 On 04-May-17			Bond Future	8.68	97.2384	8.6838	97.2384	0.00
30/12/2016	R023 On 04-May-17	8.59	Call	Bond Future	1301	1	1301	1	0.00
30/12/2016	R023 On 04-May-17	8.61	Call	Bond Future	1342	1	1342	1	0.00
30/12/2016	R023 On 04-May-17	8.60	Call	Bond Future	1321	1	1321	1	0.00
30/12/2016	R023 On 04-May-17	8.59	Put	Bond Future	1712	2	1712	2	0.00
30/12/2016	R023 On 04-May-17	8.61	Put	Bond Future	1665	2	1665	2	0.00
30/12/2016	R023 On 04-May-17	8.60	Put	Bond Future	1689	2	1689	2	0.00
30/12/2016	R023 On 03-August-17			Bond Future	8.72	99.1707	8.7155	99.1707	0.00
30/12/2016	R023 On 03-August-17	8.58	Call	Bond Future	1652	2	1652	2	0.00
30/12/2016	R023 On 03-August-17	8.60	Call	Bond Future	1692	2	1692	2	0.00
30/12/2016	R023 On 03-August-17	8.59	Call	Bond Future	1672	2	1672	2	0.00
30/12/2016	R023 On 03-August-17	8.58	Put	Bond Future	2227	2	2227	2	0.00
30/12/2016	R023 On 03-August-17	8.59	Put	Bond Future	2204	2	2204	2	0.00
30/12/2016	R023 On 03-August-17	8.60	Put	Bond Future	2181	2	2181	2	0.00
30/12/2016	R035 On 02-February-17			Bond Future	9.60	97.7726	9.6015	97.7726	7,194.00
30/12/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R035 On 02-February-17	9.51	Put	Bond Future	745	1	745	1	0.00
30/12/2016	R035 On 02-February-17	9.52	Put	Bond Future	663	1	663	1	0.00
30/12/2016	R035 On 02-February-17	9.50	Put	Bond Future	827	1	827	1	0.00
30/12/2016	R035 On 04-May-17			Bond Future	9.65	95.1539	9.6519	95.1539	0.00
30/12/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R035 On 04-May-17	9.53	Put	Bond Future	984	1	984	1	0.00
30/12/2016	R035 On 04-May-17	9.54	Put	Bond Future	902	1	902	1	0.00
30/12/2016	R035 On 04-May-17	9.55	Put	Bond Future	821	1	821	1	0.00
30/12/2016	R035 On 03-August-17			Bond Future	9.70	97.0449	9.6964	97.0449	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
30/12/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R035 On 03-August-17	9.50	Put	Bond Future	1575	2	1575	2	0.00
30/12/2016	R035 On 03-August-17	9.52	Put	Bond Future	1413	1	1413	1	0.00
30/12/2016	R035 On 03-August-17	9.51	Put	Bond Future	1494	1	1494	1	0.00
30/12/2016	R186 On 02-February-17			Bond Future	8.93	111.5255	8.9286	111.5255	116,897.00
30/12/2016	R186 On 02-February-17	9.50	Call	Bond Future	4031	4	4031	4	0.00
30/12/2016	R186 On 02-February-17	8.87	Call	Bond Future	1062	1	1062	1	0.00
30/12/2016	R186 On 02-February-17	9.40	Call	Bond Future	3457	3	3457	3	0.00
30/12/2016	R186 On 02-February-17	8.37	Call	Bond Future	156	0	156	0	500.00
30/12/2016	R186 On 02-February-17	8.79	Call	Bond Future	831	1	831	1	0.00
30/12/2016	R186 On 02-February-17	8.95	Call	Bond Future	1330	1	1330	1	0.00
30/12/2016	R186 On 02-February-17	9.02	Call	Bond Future	1595	2	1595	2	0.00
30/12/2016	R186 On 02-February-17	8.00	Call	Bond Future	19	0	19	0	7,000.00
30/12/2016	R186 On 02-February-17	8.60	Call	Bond Future	424	0	424	0	7,000.00
30/12/2016	R186 On 02-February-17	8.81	Call	Bond Future	885	1	885	1	0.00
30/12/2016	R186 On 02-February-17	8.43	Call	Bond Future	207	0	207	0	750.00
30/12/2016	R186 On 02-February-17	8.80	Call	Bond Future	857	1	857	1	0.00
30/12/2016	R186 On 02-February-17	8.90	Call	Bond Future	1158	1	1158	1	0.00
30/12/2016	R186 On 02-February-17	9.10	Call	Bond Future	1933	2	1933	2	0.00
30/12/2016	R186 On 02-February-17	8.62	Call	Bond Future	458	0	458	0	500.00
30/12/2016	R186 On 02-February-17	8.79	Put	Bond Future	1794	2	1794	2	0.00
30/12/2016	R186 On 02-February-17	8.95	Put	Bond Future	1182	1	1182	1	2,546.00
30/12/2016	R186 On 02-February-17	9.02	Put	Bond Future	966	1	966	1	500.00
30/12/2016	R186 On 02-February-17	8.37	Put	Bond Future	4108	4	4108	4	0.00
30/12/2016	R186 On 02-February-17	8.60	Put	Bond Future	2726	3	2726	3	0.00
30/12/2016	R186 On 02-February-17	9.40	Put	Bond Future	264	0	264	0	750.00
30/12/2016	R186 On 02-February-17	9.50	Put	Bond Future	177	0	177	0	13,500.00
30/12/2016	R186 On 02-February-17	8.87	Put	Bond Future	1467	1	1467	1	500.00
30/12/2016	R186 On 02-February-17	8.62	Put	Bond Future	2618	3	2618	3	0.00
30/12/2016	R186 On 02-February-17	8.81	Put	Bond Future	1708	2	1708	2	0.00
30/12/2016	R186 On 02-February-17	9.10	Put	Bond Future	757	1	757	1	2,546.00
30/12/2016	R186 On 02-February-17	8.00	Put	Bond Future	6694	7	6694	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
30/12/2016	R186 On 02-February-17	8.90	Put	Bond Future	1356	1	1356	1	750.00
30/12/2016	R186 On 02-February-17	8.43	Put	Bond Future	3725	4	3725	4	0.00
30/12/2016	R186 On 02-February-17	8.80	Put	Bond Future	1751	2	1751	2	0.00
30/12/2016	R186 On 04-May-17			Bond Future	8.97	113.6749	8.9749	113.6749	0.00
30/12/2016	R186 On 04-May-17	8.91	Call	Bond Future	2177	2	2177	2	0.00
30/12/2016	R186 On 04-May-17	8.89	Call	Bond Future	2113	2	2113	2	0.00
30/12/2016	R186 On 04-May-17	8.90	Call	Bond Future	2145	2	2145	2	0.00
30/12/2016	R186 On 04-May-17	8.89	Put	Bond Future	2690	3	2690	3	0.00
30/12/2016	R186 On 04-May-17	8.90	Put	Bond Future	2653	3	2653	3	0.00
30/12/2016	R186 On 04-May-17	8.91	Put	Bond Future	2617	3	2617	3	0.00
30/12/2016	R186 On 03-August-17			Bond Future	9.01	110.6289	9.0128	110.6289	0.00
30/12/2016	R186 On 03-August-17	8.91	Call	Bond Future	2823	3	2823	3	0.00
30/12/2016	R186 On 03-August-17	8.93	Call	Bond Future	2886	3	2886	3	0.00
30/12/2016	R186 On 03-August-17	8.92	Call	Bond Future	2855	3	2855	3	0.00
30/12/2016	R186 On 03-August-17	8.91	Put	Bond Future	3507	4	3507	4	0.00
30/12/2016	R186 On 03-August-17	8.92	Put	Bond Future	3471	3	3471	3	0.00
30/12/2016	R186 On 03-August-17	8.93	Put	Bond Future	3437	3	3437	3	0.00
30/12/2016	R197 On 02-February-17			Bond Future	294.96	294.9556	294.9585	294.9556	1,246.00
30/12/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R197 On 02-February-17	302.58	Put	Bond Future	7622	8	7622	8	0.00
30/12/2016	R197 On 02-February-17	302.59	Put	Bond Future	7632	8	7632	8	0.00
30/12/2016	R197 On 02-February-17	302.57	Put	Bond Future	7612	8	7612	8	0.00
30/12/2016	R197 On 04-May-17			Bond Future	300.66	300.6584	300.6586	300.6584	0.00
30/12/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R197 On 04-May-17	308.59	Put	Bond Future	7931	8	7931	8	0.00
30/12/2016	R197 On 04-May-17	308.60	Put	Bond Future	7941	8	7941	8	0.00
30/12/2016	R197 On 04-May-17	308.58	Put	Bond Future	7921	8	7921	8	0.00
30/12/2016	R197 On 03-August-17			Bond Future	299.74	299.7469	299.7449	299.7469	0.00
30/12/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
30/12/2016	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
30/12/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R197 On 03-August-17	308.05	Put	Bond Future	8305	8	8305	8	0.00
30/12/2016	R197 On 03-August-17	308.07	Put	Bond Future	8325	8	8325	8	0.00
30/12/2016	R197 On 03-August-17	308.06	Put	Bond Future	8315	8	8315	8	0.00
30/12/2016	R202 On 02-February-17			Bond Future	242.84	242.8331	242.8356	242.8331	36,359.00
30/12/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R202 On 02-February-17	251.73	Put	Bond Future	8894	9	8894	9	0.00
30/12/2016	R202 On 02-February-17	251.74	Put	Bond Future	8904	9	8904	9	0.00
30/12/2016	R202 On 02-February-17	251.72	Put	Bond Future	8884	9	8884	9	0.00
30/12/2016	R202 On 04-May-17			Bond Future	247.53	247.5281	247.5284	247.5281	0.00
30/12/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R202 On 04-May-17	256.71	Put	Bond Future	9182	9	9182	9	0.00
30/12/2016	R202 On 04-May-17	256.72	Put	Bond Future	9192	9	9192	9	0.00
30/12/2016	R202 On 04-May-17	256.73	Put	Bond Future	9202	9	9202	9	0.00
30/12/2016	R202 On 03-August-17			Bond Future	248.79	248.7946	248.7930	248.7946	0.00
30/12/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R202 On 03-August-17	258.36	Put	Bond Future	9567	10	9567	10	0.00
30/12/2016	R202 On 03-August-17	258.37	Put	Bond Future	9577	10	9577	10	0.00
30/12/2016	R202 On 03-August-17	258.35	Put	Bond Future	9557	10	9557	10	0.00
30/12/2016	R203 On 02-February-17			Bond Future	7.75	103.5769	7.7477	103.5769	27,216.00
30/12/2016	R203 On 02-February-17	7.70	Call	Bond Future	65	0	65	0	0.00
30/12/2016	R203 On 02-February-17	7.71	Call	Bond Future	68	0	68	0	0.00
30/12/2016	R203 On 02-February-17	7.72	Call	Bond Future	70	0	70	0	0.00
30/12/2016	R203 On 02-February-17	7.71	Put	Bond Future	89	0	89	0	0.00
30/12/2016	R203 On 02-February-17	7.70	Put	Bond Future	93	0	93	0	0.00
30/12/2016	R203 On 02-February-17	7.72	Put	Bond Future	86	0	86	0	0.00
30/12/2016	R203 On 04-May-17			Bond Future	7.59	101.4003	7.5945	101.4003	0.00
30/12/2016	R203 On 04-May-17	6.91	Call	Bond Future	16	0	16	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
30/12/2016	R203 On 04-May-17	6.93	Call	Bond Future	17	0	17	0	0.00
30/12/2016	R203 On 04-May-17	6.92	Call	Bond Future	17	0	17	0	0.00
30/12/2016	R203 On 04-May-17	6.92	Put	Bond Future	253	0	253	0	0.00
30/12/2016	R203 On 04-May-17	6.93	Put	Bond Future	250	0	250	0	0.00
30/12/2016	R203 On 04-May-17	6.91	Put	Bond Future	256	0	256	0	0.00
30/12/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
30/12/2016	R203 On 03-August-17	4.87	Call	Bond Future	47	0	47	0	0.00
30/12/2016	R203 On 03-August-17	4.89	Call	Bond Future	48	0	48	0	0.00
30/12/2016	R203 On 03-August-17	4.88	Call	Bond Future	48	0	48	0	0.00
30/12/2016	R203 On 03-August-17	4.89	Put	Bond Future	24	0	24	0	0.00
30/12/2016	R203 On 03-August-17	4.88	Put	Bond Future	25	0	25	0	0.00
30/12/2016	R203 On 03-August-17	4.87	Put	Bond Future	25	0	25	0	0.00
30/12/2016	R204 On 02-February-17			Bond Future	7.95	101.1280	7.9478	101.1280	30,150.00
30/12/2016	R204 On 02-February-17	8.28	Call	Bond Future	625	1	625	1	0.00
30/12/2016	R204 On 02-February-17	8.30	Call	Bond Future	653	1	653	1	0.00
30/12/2016	R204 On 02-February-17	8.29	Call	Bond Future	639	1	639	1	0.00
30/12/2016	R204 On 02-February-17	8.28	Put	Bond Future	59	0	59	0	0.00
30/12/2016	R204 On 02-February-17	8.29	Put	Bond Future	56	0	56	0	0.00
30/12/2016	R204 On 02-February-17	8.30	Put	Bond Future	54	0	54	0	0.00
30/12/2016	R204 On 04-May-17			Bond Future	7.98	103.0770	7.9757	103.0770	0.00
30/12/2016	R204 On 04-May-17	7.90	Call	Bond Future	358	0	358	0	0.00
30/12/2016	R204 On 04-May-17	7.92	Call	Bond Future	372	0	372	0	0.00
30/12/2016	R204 On 04-May-17	7.91	Call	Bond Future	365	0	365	0	0.00
30/12/2016	R204 On 04-May-17	7.91	Put	Bond Future	463	0	463	0	0.00
30/12/2016	R204 On 04-May-17	7.92	Put	Bond Future	456	0	456	0	0.00
30/12/2016	R204 On 04-May-17	7.90	Put	Bond Future	471	0	471	0	0.00
30/12/2016	R204 On 03-August-17			Bond Future	7.96	101.0835	7.9618	101.0835	0.00
30/12/2016	R204 On 03-August-17	7.75	Call	Bond Future	367	0	367	0	0.00
30/12/2016	R204 On 03-August-17	7.76	Call	Bond Future	373	0	373	0	0.00
30/12/2016	R204 On 03-August-17	7.77	Call	Bond Future	379	0	379	0	0.00
30/12/2016	R204 On 03-August-17	7.75	Put	Bond Future	638	1	638	1	0.00
30/12/2016	R204 On 03-August-17	7.76	Put	Bond Future	631	1	631	1	0.00
30/12/2016	R204 On 03-August-17	7.77	Put	Bond Future	624	1	624	1	0.00
30/12/2016	R207 On 02-February-17			Bond Future	8.14	98.1457	8.1382	98.1457	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
30/12/2016	R207 On 02-February-17	8.91	Call	Bond Future	1938	2	1938	2	62.00
30/12/2016	R207 On 02-February-17	9.22	Call	Bond Future	2692	3	2692	3	0.00
30/12/2016	R207 On 02-February-17	9.24	Call	Bond Future	2740	3	2740	3	0.00
30/12/2016	R207 On 02-February-17	9.23	Call	Bond Future	2716	3	2716	3	0.00
30/12/2016	R207 On 02-February-17	9.23	Put	Bond Future	1	0	1	0	0.00
30/12/2016	R207 On 02-February-17	9.24	Put	Bond Future	1	0	1	0	0.00
30/12/2016	R207 On 02-February-17	8.91	Put	Bond Future	9	0	9	0	0.00
30/12/2016	R207 On 02-February-17	9.22	Put	Bond Future	1	0	1	0	0.00
30/12/2016	R207 On 04-May-17			Bond Future	8.18	100.0373	8.1798	100.0373	0.00
30/12/2016	R207 On 04-May-17	8.20	Call	Bond Future	702	1	702	1	0.00
30/12/2016	R207 On 04-May-17	8.22	Call	Bond Future	726	1	726	1	0.00
30/12/2016	R207 On 04-May-17	8.21	Call	Bond Future	714	1	714	1	0.00
30/12/2016	R207 On 04-May-17	8.20	Put	Bond Future	654	1	654	1	0.00
30/12/2016	R207 On 04-May-17	8.22	Put	Bond Future	632	1	632	1	0.00
30/12/2016	R207 On 04-May-17	8.21	Put	Bond Future	644	1	644	1	0.00
30/12/2016	R207 On 03-August-17			Bond Future	8.20	98.3811	8.1988	98.3811	0.00
30/12/2016	R207 On 03-August-17	8.19	Call	Bond Future	854	1	854	1	51.00
30/12/2016	R207 On 03-August-17	8.40	Call	Bond Future	1104	1	1104	1	0.00
30/12/2016	R207 On 03-August-17	8.39	Call	Bond Future	1091	1	1091	1	0.00
30/12/2016	R207 On 03-August-17	8.41	Call	Bond Future	1116	1	1116	1	0.00
30/12/2016	R207 On 03-August-17	8.39	Put	Bond Future	683	1	683	1	0.00
30/12/2016	R207 On 03-August-17	8.41	Put	Bond Future	666	1	666	1	0.00
30/12/2016	R207 On 03-August-17	8.19	Put	Bond Future	873	1	873	1	0.00
30/12/2016	R207 On 03-August-17	8.40	Put	Bond Future	674	1	674	1	0.00
30/12/2016	R208 On 02-February-17			Bond Future	8.30	97.0272	8.2976	97.0272	29,322.00
30/12/2016	R208 On 02-February-17	8.64	Call	Bond Future	1283	1	1283	1	0.00
30/12/2016	R208 On 02-February-17	8.63	Call	Bond Future	1257	1	1257	1	0.00
30/12/2016	R208 On 02-February-17	8.65	Call	Bond Future	1310	1	1310	1	0.00
30/12/2016	R208 On 02-February-17	8.65	Put	Bond Future	143	0	143	0	0.00
30/12/2016	R208 On 02-February-17	8.64	Put	Bond Future	150	0	150	0	0.00
30/12/2016	R208 On 02-February-17	8.63	Put	Bond Future	156	0	156	0	0.00
30/12/2016	R208 On 04-May-17			Bond Future	8.33	95.4944	8.3345	95.4944	0.00
30/12/2016	R208 On 04-May-17	8.37	Call	Bond Future	1030	1	1030	1	0.00
30/12/2016	R208 On 04-May-17	8.39	Call	Bond Future	1063	1	1063	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
30/12/2016	R208 On 04-May-17	8.38	Call	Bond Future	1047	1	1047	1	0.00
30/12/2016	R208 On 04-May-17	8.37	Put	Bond Future	918	1	918	1	0.00
30/12/2016	R208 On 04-May-17	8.39	Put	Bond Future	888	1	888	1	0.00
30/12/2016	R208 On 04-May-17	8.38	Put	Bond Future	903	1	903	1	0.00
30/12/2016	R208 On 03-August-17			Bond Future	8.36	97.3921	8.3550	97.3921	0.00
30/12/2016	R208 On 03-August-17	8.30	Call	Bond Future	1173	1	1173	1	0.00
30/12/2016	R208 On 03-August-17	8.32	Call	Bond Future	1203	1	1203	1	0.00
30/12/2016	R208 On 03-August-17	8.31	Call	Bond Future	1188	1	1188	1	0.00
30/12/2016	R208 On 03-August-17	8.31	Put	Bond Future	1323	1	1323	1	0.00
30/12/2016	R208 On 03-August-17	8.32	Put	Bond Future	1308	1	1308	1	0.00
30/12/2016	R208 On 03-August-17	8.30	Put	Bond Future	1338	1	1338	1	0.00
30/12/2016	R209 On 02-February-17			Bond Future	9.54	73.5315	9.5433	73.5315	66,495.00
30/12/2016	R209 On 02-February-17	9.53	Call	Bond Future	1272	1	1272	1	0.00
30/12/2016	R209 On 02-February-17	9.55	Call	Bond Future	1340	1	1340	1	0.00
30/12/2016	R209 On 02-February-17	9.54	Call	Bond Future	1306	1	1306	1	0.00
30/12/2016	R209 On 02-February-17	9.53	Put	Bond Future	1362	1	1362	1	0.00
30/12/2016	R209 On 02-February-17	9.54	Put	Bond Future	1328	1	1328	1	0.00
30/12/2016	R209 On 02-February-17	9.55	Put	Bond Future	1295	1	1295	1	0.00
30/12/2016	R209 On 04-May-17			Bond Future	9.59	71.7980	9.5890	71.7980	0.00
30/12/2016	R209 On 04-May-17	9.46	Call	Bond Future	2135	2	2135	2	0.00
30/12/2016	R209 On 04-May-17	9.48	Call	Bond Future	2196	2	2196	2	0.00
30/12/2016	R209 On 04-May-17	9.47	Call	Bond Future	2165	2	2165	2	0.00
30/12/2016	R209 On 04-May-17	9.46	Put	Bond Future	3009	3	3009	3	0.00
30/12/2016	R209 On 04-May-17	9.47	Put	Bond Future	2971	3	2971	3	0.00
30/12/2016	R209 On 04-May-17	9.48	Put	Bond Future	2933	3	2933	3	0.00
30/12/2016	R209 On 03-August-17			Bond Future	9.63	73.2249	9.6287	73.2249	0.00
30/12/2016	R209 On 03-August-17	9.44	Call	Bond Future	2780	3	2780	3	0.00
30/12/2016	R209 On 03-August-17	9.43	Call	Bond Future	2751	3	2751	3	0.00
30/12/2016	R209 On 03-August-17	9.45	Call	Bond Future	2810	3	2810	3	0.00
30/12/2016	R209 On 03-August-17	9.45	Put	Bond Future	4015	4	4015	4	0.00
30/12/2016	R209 On 03-August-17	9.44	Put	Bond Future	4053	4	4053	4	0.00
30/12/2016	R209 On 03-August-17	9.43	Put	Bond Future	4092	4	4092	4	0.00
30/12/2016	R210 On 02-February-17			Bond Future	185.78	185.7734	185.7752	185.7734	1,854.00
30/12/2016	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
30/12/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R210 On 02-February-17	190.84	Put	Bond Future	5065	5	5065	5	0.00
30/12/2016	R210 On 02-February-17	190.86	Put	Bond Future	5085	5	5085	5	0.00
30/12/2016	R210 On 02-February-17	190.85	Put	Bond Future	5075	5	5075	5	0.00
30/12/2016	R210 On 04-May-17			Bond Future	187.05	187.0475	187.0477	187.0475	0.00
30/12/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R210 On 04-May-17	192.31	Put	Bond Future	5262	5	5262	5	0.00
30/12/2016	R210 On 04-May-17	192.33	Put	Bond Future	5282	5	5282	5	0.00
30/12/2016	R210 On 04-May-17	192.32	Put	Bond Future	5272	5	5272	5	0.00
30/12/2016	R210 On 03-August-17			Bond Future	190.77	190.7752	190.7740	190.7752	0.00
30/12/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R210 On 03-August-17	196.29	Put	Bond Future	5516	6	5516	6	0.00
30/12/2016	R210 On 03-August-17	196.30	Put	Bond Future	5526	6	5526	6	0.00
30/12/2016	R210 On 03-August-17	196.28	Put	Bond Future	5506	6	5506	6	0.00
30/12/2016	R212 On 02-February-17			Bond Future	146.02	146.0164	146.0177	146.0164	3,380.00
30/12/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R212 On 02-February-17	149.29	Put	Bond Future	3272	3	3272	3	0.00
30/12/2016	R212 On 02-February-17	149.28	Put	Bond Future	3262	3	3262	3	0.00
30/12/2016	R212 On 02-February-17	149.27	Put	Bond Future	3252	3	3252	3	0.00
30/12/2016	R212 On 04-May-17			Bond Future	148.84	148.8396	148.8396	148.8396	0.00
30/12/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R212 On 04-May-17	152.24	Put	Bond Future	3400	3	3400	3	0.00
30/12/2016	R212 On 04-May-17	152.25	Put	Bond Future	3410	3	3410	3	0.00
30/12/2016	R212 On 04-May-17	152.23	Put	Bond Future	3390	3	3390	3	0.00
30/12/2016	R212 On 03-August-17			Bond Future	149.77	149.7741	149.7730	149.7741	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
30/12/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
30/12/2016	R212 On 03-August-17	153.34	Put	Bond Future	3567	4	3567	4	0.00
30/12/2016	R212 On 03-August-17	153.35	Put	Bond Future	3577	4	3577	4	0.00
30/12/2016	R212 On 03-August-17	153.36	Put	Bond Future	3587	4	3587	4	0.00
30/12/2016	R213 On 02-February-17			Bond Future	9.36	84.8038	9.3649	84.8038	50,655.00
30/12/2016	R213 On 02-February-17	9.40	Call	Bond Future	1395	1	1395	1	0.00
30/12/2016	R213 On 02-February-17	9.42	Call	Bond Future	1466	2	1466	2	0.00
30/12/2016	R213 On 02-February-17	9.41	Call	Bond Future	1430	1	1430	1	0.00
30/12/2016	R213 On 02-February-17	9.41	Put	Bond Future	1128	1	1128	1	0.00
30/12/2016	R213 On 02-February-17	9.42	Put	Bond Future	1097	1	1097	1	0.00
30/12/2016	R213 On 02-February-17	9.40	Put	Bond Future	1159	1	1159	1	0.00
30/12/2016	R213 On 04-May-17			Bond Future	9.41	82.8865	9.4108	82.8865	0.00
30/12/2016	R213 On 04-May-17	9.35	Call	Bond Future	2259	2	2259	2	0.00
30/12/2016	R213 On 04-May-17	9.36	Call	Bond Future	2291	2	2291	2	0.00
30/12/2016	R213 On 04-May-17	9.37	Call	Bond Future	2323	2	2323	2	0.00
30/12/2016	R213 On 04-May-17	9.36	Put	Bond Future	2629	3	2629	3	0.00
30/12/2016	R213 On 04-May-17	9.37	Put	Bond Future	2594	3	2594	3	0.00
30/12/2016	R213 On 04-May-17	9.35	Put	Bond Future	2664	3	2664	3	0.00
30/12/2016	R213 On 03-August-17			Bond Future	9.45	84.5335	9.4503	84.5335	0.00
30/12/2016	R213 On 03-August-17	9.33	Call	Bond Future	2889	3	2889	3	0.00
30/12/2016	R213 On 03-August-17	9.34	Call	Bond Future	2919	3	2919	3	0.00
30/12/2016	R213 On 03-August-17	9.35	Call	Bond Future	2950	3	2950	3	0.00
30/12/2016	R213 On 03-August-17	9.34	Put	Bond Future	3647	4	3647	4	0.00
30/12/2016	R213 On 03-August-17	9.35	Put	Bond Future	3612	4	3612	4	0.00
30/12/2016	R213 On 03-August-17	9.33	Put	Bond Future	3683	4	3683	4	0.00
30/12/2016	R214 On 02-February-17			Bond Future	9.59	74.0351	9.5935	74.0351	36,737.00
30/12/2016	R214 On 02-February-17	9.67	Call	Bond Future	1669	2	1669	2	0.00
30/12/2016	R214 On 02-February-17	9.66	Call	Bond Future	1630	2	1630	2	0.00
30/12/2016	R214 On 02-February-17	9.68	Call	Bond Future	1709	2	1709	2	0.00
30/12/2016	R214 On 02-February-17	9.67	Put	Bond Future	1130	1	1130	1	0.00
30/12/2016	R214 On 02-February-17	9.66	Put	Bond Future	1161	1	1161	1	0.00
30/12/2016	R214 On 02-February-17	9.68	Put	Bond Future	1099	1	1099	1	0.00

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30/12/2016	R214 On 04-May-17			Bond Future	9.64	72.1640	9.6367	72.1640	0.00
30/12/2016	R214 On 04-May-17	9.56	Call	Bond Future	2412	2	2412	2	0.00
30/12/2016	R214 On 04-May-17	9.58	Call	Bond Future	2478	3	2478	3	0.00
30/12/2016	R214 On 04-May-17	9.57	Call	Bond Future	2444	2	2444	2	0.00
30/12/2016	R214 On 04-May-17	9.56	Put	Bond Future	2955	3	2955	3	0.00
30/12/2016	R214 On 04-May-17	9.57	Put	Bond Future	2917	3	2917	3	0.00
30/12/2016	R214 On 04-May-17	9.58	Put	Bond Future	2879	3	2879	3	0.00
30/12/2016	R214 On 03-August-17			Bond Future	9.67	73.5980	9.6746	73.5980	0.00
30/12/2016	R214 On 03-August-17	9.51	Call	Bond Future	3016	3	3016	3	0.00
30/12/2016	R214 On 03-August-17	9.52	Call	Bond Future	3048	3	3048	3	0.00
30/12/2016	R214 On 03-August-17	9.53	Call	Bond Future	3080	3	3080	3	0.00
30/12/2016	R214 On 03-August-17	9.52	Put	Bond Future	4142	4	4142	4	0.00
30/12/2016	R214 On 03-August-17	9.53	Put	Bond Future	4103	4	4103	4	0.00
30/12/2016	R214 On 03-August-17	9.51	Put	Bond Future	4183	4	4183	4	0.00
30/12/2016	R248 On 02-February-17			Bond Future	9.64	95.1696	9.6390	95.1696	74,008.00
30/12/2016	R248 On 02-February-17	9.76	Call	Bond Future	2436	2	2436	2	0.00
30/12/2016	R248 On 02-February-17	9.78	Call	Bond Future	2543	3	2543	3	0.00
30/12/2016	R248 On 02-February-17	9.77	Call	Bond Future	2489	3	2489	3	0.00
30/12/2016	R248 On 02-February-17	9.77	Put	Bond Future	1316	1	1316	1	0.00
30/12/2016	R248 On 02-February-17	9.76	Put	Bond Future	1352	1	1352	1	0.00
30/12/2016	R248 On 02-February-17	9.78	Put	Bond Future	1281	1	1281	1	0.00
30/12/2016	R248 On 04-May-17			Bond Future	9.68	92.5642	9.6837	92.5642	0.00
30/12/2016	R248 On 04-May-17	9.67	Call	Bond Future	3498	4	3498	4	0.00
30/12/2016	R248 On 04-May-17	9.66	Call	Bond Future	3454	3	3454	3	0.00
30/12/2016	R248 On 04-May-17	9.65	Call	Bond Future	3411	3	3411	3	0.00
30/12/2016	R248 On 04-May-17	9.66	Put	Bond Future	3667	4	3667	4	0.00
30/12/2016	R248 On 04-May-17	9.65	Put	Bond Future	3714	4	3714	4	0.00
30/12/2016	R248 On 04-May-17	9.67	Put	Bond Future	3621	4	3621	4	0.00
30/12/2016	R248 On 03-August-17			Bond Future	9.72	94.4036	9.7229	94.4036	0.00
30/12/2016	R248 On 03-August-17	9.57	Call	Bond Future	4082	4	4082	4	0.00
30/12/2016	R248 On 03-August-17	9.58	Call	Bond Future	4123	4	4123	4	0.00
30/12/2016	R248 On 03-August-17	9.56	Call	Bond Future	4042	4	4042	4	0.00
30/12/2016	R248 On 03-August-17	9.57	Put	Bond Future	5463	5	5463	5	0.00
30/12/2016	R248 On 03-August-17	9.58	Put	Bond Future	5413	5	5413	5	0.00

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30/12/2016	R248 On 03-August-17	9.56	Put	Bond Future	5514	5	5514	5	0.00
