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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
14/12/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	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
14/12/2016	2025 On 02-February-17			Bond Future	127.23	127.2470	127.2340	127.2470	3,231.00
14/12/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2025 On 02-February-17	129.99	Put	Bond Future	2756	3	2756	3	0.00
14/12/2016	2025 On 02-February-17	130.00	Put	Bond Future	2766	3	2766	3	0.00
14/12/2016	2025 On 02-February-17	130.01	Put	Bond Future	2776	3	2776	3	0.00
14/12/2016	2025 On 04-May-17			Bond Future	129.70	129.7177	129.7033	129.7177	0.00
14/12/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2025 On 04-May-17	132.57	Put	Bond Future	2867	3	2867	3	0.00
14/12/2016	2025 On 04-May-17	132.58	Put	Bond Future	2877	3	2877	3	0.00
14/12/2016	2025 On 04-May-17	132.56	Put	Bond Future	2857	3	2857	3	0.00
14/12/2016	2025 On 03-August-17			Bond Future	130.97	130.9828	130.9684	130.9828	0.00
14/12/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2025 On 03-August-17	133.96	Put	Bond Future	2992	3	2992	3	0.00
14/12/2016	2025 On 03-August-17	133.97	Put	Bond Future	3002	3	3002	3	0.00
14/12/2016	2025 On 03-August-17	133.98	Put	Bond Future	3012	3	3012	3	0.00
14/12/2016	2030 On 02-February-17			Bond Future	9.36	90.0227	9.3588	90.0227	35,481.00
14/12/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2030 On 02-February-17	9.30	Put	Bond Future	407	0	407	0	0.00
14/12/2016	2030 On 02-February-17	9.31	Put	Bond Future	337	0	337	0	0.00
14/12/2016	2030 On 02-February-17	9.29	Put	Bond Future	476	1	476	1	0.00
14/12/2016	2030 On 04-May-17			Bond Future	9.41	91.7654	9.4104	91.7654	0.00
14/12/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2030 On 04-May-17	9.33	Put	Bond Future	549	1	549	1	0.00
14/12/2016	2030 On 04-May-17	9.32	Put	Bond Future	618	1	618	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
14/12/2016	2030 On 04-May-17	9.34	Put	Bond Future	481	1	481	1	0.00
14/12/2016	2030 On 03-August-17			Bond Future	9.46	89.5914	9.4564	89.5914	0.00
14/12/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2030 On 03-August-17	9.34	Put	Bond Future	785	1	785	1	0.00
14/12/2016	2030 On 03-August-17	9.33	Put	Bond Future	853	1	853	1	0.00
14/12/2016	2030 On 03-August-17	9.35	Put	Bond Future	717	1	717	1	0.00
14/12/2016	2032 On 02-February-17			Bond Future	9.51	92.9139	9.5106	92.9139	19,889.00
14/12/2016	2032 On 02-February-17	9.51	Call	Bond Future	1736	2	1736	2	0.00
14/12/2016	2032 On 02-February-17	9.53	Call	Bond Future	1811	2	1811	2	0.00
14/12/2016	2032 On 02-February-17	9.52	Call	Bond Future	1773	2	1773	2	0.00
14/12/2016	2032 On 02-February-17	9.52	Put	Bond Future	1704	2	1704	2	0.00
14/12/2016	2032 On 02-February-17	9.53	Put	Bond Future	1668	2	1668	2	0.00
14/12/2016	2032 On 02-February-17	9.51	Put	Bond Future	1740	2	1740	2	0.00
14/12/2016	2032 On 04-May-17			Bond Future	9.56	90.5531	9.5619	90.5531	0.00
14/12/2016	2032 On 04-May-17	9.46	Call	Bond Future	2567	3	2567	3	0.00
14/12/2016	2032 On 04-May-17	9.45	Call	Bond Future	2534	3	2534	3	0.00
14/12/2016	2032 On 04-May-17	9.44	Call	Bond Future	2501	3	2501	3	0.00
14/12/2016	2032 On 04-May-17	9.45	Put	Bond Future	3352	3	3352	3	0.00
14/12/2016	2032 On 04-May-17	9.44	Put	Bond Future	3393	3	3393	3	0.00
14/12/2016	2032 On 04-May-17	9.46	Put	Bond Future	3312	3	3312	3	0.00
14/12/2016	2032 On 03-August-17			Bond Future	9.61	92.3623	9.6061	92.3623	0.00
14/12/2016	2032 On 03-August-17	9.43	Call	Bond Future	3181	3	3181	3	0.00
14/12/2016	2032 On 03-August-17	9.45	Call	Bond Future	3246	3	3246	3	0.00
14/12/2016	2032 On 03-August-17	9.44	Call	Bond Future	3213	3	3213	3	0.00
14/12/2016	2032 On 03-August-17	9.45	Put	Bond Future	4377	4	4377	4	0.00
14/12/2016	2032 On 03-August-17	9.43	Put	Bond Future	4458	4	4458	4	0.00
14/12/2016	2032 On 03-August-17	9.44	Put	Bond Future	4417	4	4417	4	0.00
14/12/2016	2033 On 02-February-17			Bond Future	105.91	105.9195	105.9091	105.9195	5,474.00
14/12/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2033 On 02-February-17	109.71	Put	Bond Future	3801	4	3801	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
14/12/2016	2033 On 02-February-17	109.72	Put	Bond Future	3811	4	3811	4	0.00
14/12/2016	2033 On 02-February-17	109.70	Put	Bond Future	3791	4	3791	4	0.00
14/12/2016	2033 On 04-May-17			Bond Future	106.92	106.9363	106.9247	106.9363	0.00
14/12/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2033 On 04-May-17	110.84	Put	Bond Future	3915	4	3915	4	0.00
14/12/2016	2033 On 04-May-17	110.85	Put	Bond Future	3925	4	3925	4	0.00
14/12/2016	2033 On 04-May-17	110.83	Put	Bond Future	3905	4	3905	4	0.00
14/12/2016	2033 On 03-August-17			Bond Future	109.07	109.0784	109.0669	109.0784	0.00
14/12/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2033 On 03-August-17	113.12	Put	Bond Future	4053	4	4053	4	0.00
14/12/2016	2033 On 03-August-17	113.13	Put	Bond Future	4063	4	4063	4	0.00
14/12/2016	2033 On 03-August-17	113.14	Put	Bond Future	4073	4	4073	4	0.00
14/12/2016	2037 On 02-February-17			Bond Future	9.68	89.8150	9.6794	89.8150	45,256.00
14/12/2016	2037 On 02-February-17	9.66	Call	Bond Future	1879	2	1879	2	0.00
14/12/2016	2037 On 02-February-17	9.68	Call	Bond Future	1958	2	1958	2	0.00
14/12/2016	2037 On 02-February-17	9.67	Call	Bond Future	1919	2	1919	2	0.00
14/12/2016	2037 On 02-February-17	9.66	Put	Bond Future	2035	2	2035	2	0.00
14/12/2016	2037 On 02-February-17	9.67	Put	Bond Future	1994	2	1994	2	0.00
14/12/2016	2037 On 02-February-17	9.68	Put	Bond Future	1953	2	1953	2	0.00
14/12/2016	2037 On 04-May-17			Bond Future	9.73	91.5536	9.7322	91.5536	0.00
14/12/2016	2037 On 04-May-17	9.59	Call	Bond Future	2764	3	2764	3	0.00
14/12/2016	2037 On 04-May-17	9.58	Call	Bond Future	2728	3	2728	3	0.00
14/12/2016	2037 On 04-May-17	9.60	Call	Bond Future	2800	3	2800	3	0.00
14/12/2016	2037 On 04-May-17	9.58	Put	Bond Future	3953	4	3953	4	0.00
14/12/2016	2037 On 04-May-17	9.60	Put	Bond Future	3862	4	3862	4	0.00
14/12/2016	2037 On 04-May-17	9.59	Put	Bond Future	3907	4	3907	4	0.00
14/12/2016	2037 On 03-August-17			Bond Future	9.78	89.1250	9.7802	89.1250	0.00
14/12/2016	2037 On 03-August-17	9.58	Call	Bond Future	3532	4	3532	4	0.00
14/12/2016	2037 On 03-August-17	9.57	Call	Bond Future	3497	4	3497	4	0.00
14/12/2016	2037 On 03-August-17	9.56	Call	Bond Future	3462	3	3462	3	0.00

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14/12/2016	2037 On 03-August-17	9.56	Put	Bond Future	5224	5	5224	5	0.00
14/12/2016	2037 On 03-August-17	9.57	Put	Bond Future	5178	5	5178	5	0.00
14/12/2016	2037 On 03-August-17	9.58	Put	Bond Future	5132	5	5132	5	0.00
14/12/2016	2038 On 02-February-17			Bond Future	130.76	130.3361	130.7623	130.3361	22,790.00
14/12/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2038 On 02-February-17	137.05	Put	Bond Future	6288	7	6288	7	0.00
14/12/2016	2038 On 02-February-17	137.06	Put	Bond Future	6298	7	6298	7	0.00
14/12/2016	2038 On 02-February-17	137.07	Put	Bond Future	6308	7	6308	7	0.00
14/12/2016	2038 On 04-May-17			Bond Future	133.30	132.8666	133.3000	132.8666	0.00
14/12/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2038 On 04-May-17	139.78	Put	Bond Future	6480	7	6480	7	0.00
14/12/2016	2038 On 04-May-17	139.79	Put	Bond Future	6490	7	6490	7	0.00
14/12/2016	2038 On 04-May-17	139.77	Put	Bond Future	6470	7	6470	7	0.00
14/12/2016	2038 On 03-August-17			Bond Future	134.47	134.0282	134.4705	134.0282	0.00
14/12/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2038 On 03-August-17	141.17	Put	Bond Future	6699	7	6699	7	0.00
14/12/2016	2038 On 03-August-17	141.16	Put	Bond Future	6689	7	6689	7	0.00
14/12/2016	2038 On 03-August-17	141.18	Put	Bond Future	6709	7	6709	7	0.00
14/12/2016	2040 On 02-February-17			Bond Future	9.69	93.8217	9.6937	93.8217	8,238.00
14/12/2016	2040 On 02-February-17	9.58	Call	Bond Future	1679	2	1679	2	0.00
14/12/2016	2040 On 02-February-17	9.60	Call	Bond Future	1755	2	1755	2	0.00
14/12/2016	2040 On 02-February-17	9.59	Call	Bond Future	1717	2	1717	2	0.00
14/12/2016	2040 On 02-February-17	9.58	Put	Bond Future	2674	3	2674	3	0.00
14/12/2016	2040 On 02-February-17	9.60	Put	Bond Future	2573	3	2573	3	0.00
14/12/2016	2040 On 02-February-17	9.59	Put	Bond Future	2623	3	2623	3	0.00
14/12/2016	2040 On 04-May-17			Bond Future	9.75	95.6379	9.7453	95.6379	0.00
14/12/2016	2040 On 04-May-17	9.64	Call	Bond Future	3171	3	3171	3	0.00
14/12/2016	2040 On 04-May-17	9.63	Call	Bond Future	3131	3	3131	3	0.00

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14/12/2016	2040 On 04-May-17	9.62	Call	Bond Future	3092	3	3092	3	0.00
14/12/2016	2040 On 04-May-17	9.63	Put	Bond Future	4129	4	4129	4	0.00
14/12/2016	2040 On 04-May-17	9.62	Put	Bond Future	4177	4	4177	4	0.00
14/12/2016	2040 On 04-May-17	9.64	Put	Bond Future	4081	4	4081	4	0.00
14/12/2016	2040 On 03-August-17			Bond Future	9.79	93.0404	9.7922	93.0404	0.00
14/12/2016	2040 On 03-August-17	9.61	Call	Bond Future	3938	4	3938	4	0.00
14/12/2016	2040 On 03-August-17	9.62	Call	Bond Future	3976	4	3976	4	0.00
14/12/2016	2040 On 03-August-17	9.63	Call	Bond Future	4014	4	4014	4	0.00
14/12/2016	2040 On 03-August-17	9.62	Put	Bond Future	5457	5	5457	5	0.00
14/12/2016	2040 On 03-August-17	9.63	Put	Bond Future	5409	5	5409	5	0.00
14/12/2016	2040 On 03-August-17	9.61	Put	Bond Future	5506	6	5506	6	0.00
14/12/2016	2044 On 02-February-17			Bond Future	9.70	91.1036	9.6976	91.1036	20,651.00
14/12/2016	2044 On 02-February-17	9.77	Call	Bond Future	2500	2	2500	2	0.00
14/12/2016	2044 On 02-February-17	9.76	Call	Bond Future	2453	2	2453	2	0.00
14/12/2016	2044 On 02-February-17	9.78	Call	Bond Future	2547	3	2547	3	0.00
14/12/2016	2044 On 02-February-17	9.78	Put	Bond Future	1829	2	1829	2	0.00
14/12/2016	2044 On 02-February-17	9.77	Put	Bond Future	1868	2	1868	2	0.00
14/12/2016	2044 On 02-February-17	9.76	Put	Bond Future	1908	2	1908	2	0.00
14/12/2016	2044 On 04-May-17			Bond Future	9.75	92.8672	9.7472	92.8672	0.00
14/12/2016	2044 On 04-May-17	9.67	Call	Bond Future	3339	3	3339	3	0.00
14/12/2016	2044 On 04-May-17	9.68	Call	Bond Future	3379	3	3379	3	0.00
14/12/2016	2044 On 04-May-17	9.66	Call	Bond Future	3298	3	3298	3	0.00
14/12/2016	2044 On 04-May-17	9.67	Put	Bond Future	4014	4	4014	4	0.00
14/12/2016	2044 On 04-May-17	9.68	Put	Bond Future	3966	4	3966	4	0.00
14/12/2016	2044 On 04-May-17	9.66	Put	Bond Future	4061	4	4061	4	0.00
14/12/2016	2044 On 03-August-17			Bond Future	9.79	90.3397	9.7921	90.3397	0.00
14/12/2016	2044 On 03-August-17	9.64	Call	Bond Future	4123	4	4123	4	0.00
14/12/2016	2044 On 03-August-17	9.62	Call	Bond Future	4045	4	4045	4	0.00
14/12/2016	2044 On 03-August-17	9.63	Call	Bond Future	4083	4	4083	4	0.00
14/12/2016	2044 On 03-August-17	9.62	Put	Bond Future	5548	6	5548	6	0.00
14/12/2016	2044 On 03-August-17	9.63	Put	Bond Future	5499	6	5499	6	0.00
14/12/2016	2044 On 03-August-17	9.64	Put	Bond Future	5450	5	5450	5	0.00
14/12/2016	2046 On 02-February-17			Bond Future	130.94	130.9499	130.9368	130.9499	18,408.00
14/12/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00

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14/12/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2046 On 02-February-17	137.14	Put	Bond Future	6203	6	6203	6	0.00
14/12/2016	2046 On 02-February-17	137.15	Put	Bond Future	6213	6	6213	6	0.00
14/12/2016	2046 On 02-February-17	137.13	Put	Bond Future	6193	6	6193	6	0.00
14/12/2016	2046 On 04-May-17			Bond Future	131.95	131.9634	131.9491	131.9634	0.00
14/12/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2046 On 04-May-17	138.33	Put	Bond Future	6381	6	6381	6	0.00
14/12/2016	2046 On 04-May-17	138.34	Put	Bond Future	6391	6	6391	6	0.00
14/12/2016	2046 On 04-May-17	138.32	Put	Bond Future	6371	6	6371	6	0.00
14/12/2016	2046 On 03-August-17			Bond Future	134.59	134.6071	134.5927	134.6071	0.00
14/12/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2046 On 03-August-17	141.19	Put	Bond Future	6597	7	6597	7	0.00
14/12/2016	2046 On 03-August-17	141.17	Put	Bond Future	6577	7	6577	7	0.00
14/12/2016	2046 On 03-August-17	141.18	Put	Bond Future	6587	7	6587	7	0.00
14/12/2016	2050 On 02-February-17			Bond Future	139.39	138.1129	139.3948	138.1129	24,832.00
14/12/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2050 On 02-February-17	144.97	Put	Bond Future	5575	7	5575	7	0.00
14/12/2016	2050 On 02-February-17	144.98	Put	Bond Future	5585	7	5585	7	0.00
14/12/2016	2050 On 02-February-17	144.96	Put	Bond Future	5565	7	5565	7	0.00
14/12/2016	2050 On 04-May-17			Bond Future	142.10	140.7942	142.0999	140.7942	0.00
14/12/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2050 On 04-May-17	147.84	Put	Bond Future	5740	7	5740	7	0.00
14/12/2016	2050 On 04-May-17	147.85	Put	Bond Future	5750	7	5750	7	0.00
14/12/2016	2050 On 04-May-17	147.83	Put	Bond Future	5730	7	5730	7	0.00
14/12/2016	2050 On 03-August-17			Bond Future	143.28	141.9520	143.2842	141.9520	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
14/12/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
14/12/2016	2050 On 03-August-17	149.22	Put	Bond Future	5936	7	5936	7	0.00
14/12/2016	2050 On 03-August-17	149.24	Put	Bond Future	5956	7	5956	7	0.00
14/12/2016	2050 On 03-August-17	149.23	Put	Bond Future	5946	7	5946	7	0.00
14/12/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	AL37 On 02-February-17			Index Future	511.14	511.1020	511.1380	511.1020	7.00
14/12/2016	AL37 On 04-May-17			Index Future	521.03	520.9950	521.0270	520.9950	0.00
14/12/2016	AL37 On 03-August-17			Index Future	531.44	531.4020	531.4350	531.4020	0.00
14/12/2016	AL7T On 02-February-17			Index Future	590.89	590.6880	590.8860	590.6880	2.00
14/12/2016	AL7T On 04-May-17			Index Future	602.32	602.1220	602.3180	602.1220	0.00
14/12/2016	AL7T On 03-August-17			Index Future	614.35	614.1480	614.3500	614.1480	0.00
14/12/2016	ALBI On 02-February-17			Index Future	536.01	535.9130	536.0090	535.9130	746.00
14/12/2016	ALBI On 04-May-17			Index Future	546.38	546.2870	546.3790	546.2870	0.00
14/12/2016	ALBI On 03-August-17			Index Future	557.29	557.1980	557.2940	557.1980	0.00
14/12/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	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
14/12/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/12/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2016	EL28 On 02-February-17			Bond Future	128.04	128.0495	128.0392	128.0495	0.00
14/12/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
14/12/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
14/12/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
14/12/2016	EL28 On 02-February-17	135.10	Put	Bond Future	7061	7	7061	7	0.00
14/12/2016	EL28 On 02-February-17	135.11	Put	Bond Future	7071	7	7071	7	0.00
14/12/2016	EL28 On 02-February-17	135.12	Put	Bond Future	7081	7	7081	7	0.00
14/12/2016	EL28 On 04-May-17			Bond Future	128.84	128.8528	128.8409	128.8528	0.00
14/12/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
14/12/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
14/12/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
14/12/2016	EL28 On 04-May-17	137.90	Put	Bond Future	9059	9	9059	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
14/12/2016	EL28 On 04-May-17	137.91	Put	Bond Future	9069	9	9069	9	0.00
14/12/2016	EL28 On 04-May-17	137.92	Put	Bond Future	9079	9	9079	9	0.00
14/12/2016	EL28 On 03-August-17			Bond Future	131.42	131.4341	131.4224	131.4341	0.00
14/12/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
14/12/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
14/12/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
14/12/2016	EL28 On 03-August-17	135.17	Put	Bond Future	3748	4	3748	4	0.00
14/12/2016	EL28 On 03-August-17	135.16	Put	Bond Future	3738	4	3738	4	0.00
14/12/2016	EL28 On 03-August-17	135.18	Put	Bond Future	3758	4	3758	4	0.00
14/12/2016	ES33 On 02-February-17			Bond Future	10.58	79.1093	10.5832	79.1093	8,849.00
14/12/2016	ES33 On 02-February-17	10.59	Call	Bond Future	43	0	43	0	0.00
14/12/2016	ES33 On 02-February-17	10.60	Call	Bond Future	106	0	106	0	0.00
14/12/2016	ES33 On 02-February-17	10.61	Call	Bond Future	169	0	169	0	0.00
14/12/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
14/12/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
14/12/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
14/12/2016	ES33 On 04-May-17			Bond Future	10.66	76.8468	10.6649	76.8468	0.00
14/12/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
14/12/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
14/12/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
14/12/2016	ES33 On 04-May-17	10.55	Put	Bond Future	721	1	721	1	0.00
14/12/2016	ES33 On 04-May-17	10.56	Put	Bond Future	658	1	658	1	0.00
14/12/2016	ES33 On 04-May-17	10.54	Put	Bond Future	785	1	785	1	0.00
14/12/2016	ES33 On 03-August-17			Bond Future	10.74	78.3820	10.7401	78.3820	0.00
14/12/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
14/12/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
14/12/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
14/12/2016	ES33 On 03-August-17	10.53	Put	Bond Future	1309	1	1309	1	0.00
14/12/2016	ES33 On 03-August-17	10.55	Put	Bond Future	1183	1	1183	1	0.00
14/12/2016	ES33 On 03-August-17	10.54	Put	Bond Future	1246	1	1246	1	0.00
14/12/2016	ES42 On 02-February-17			Bond Future	10.72	83.1946	10.7154	83.1946	8,777.00
14/12/2016	ES42 On 04-May-17			Bond Future	10.80	80.5422	10.7968	80.5422	0.00
14/12/2016	ES42 On 03-August-17			Bond Future	10.87	82.1515	10.8709	82.1515	0.00
14/12/2016	GOVI On 02-February-17			GOVI	533.91	533.8060	533.9080	533.8060	487.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2016	GOVI On 02-February-17	533.32	Call	GOVI	5880	0	5880	0	0.00
14/12/2016	GOVI On 02-February-17	533.34	Call	GOVI	5680	0	5680	0	0.00
14/12/2016	GOVI On 02-February-17	533.33	Call	GOVI	5780	0	5780	0	0.00
14/12/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
14/12/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
14/12/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
14/12/2016	GOVI On 04-May-17			GOVI	544.24	544.1380	544.2370	544.1380	0.00
14/12/2016	GOVI On 04-May-17	262.20	Call	GOVI	2820370	282	2820370	282	0.00
14/12/2016	GOVI On 04-May-17	262.19	Call	GOVI	2820470	282	2820470	282	0.00
14/12/2016	GOVI On 04-May-17	262.18	Call	GOVI	2820570	282	2820570	282	0.00
14/12/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
14/12/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
14/12/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
14/12/2016	GOVI On 03-August-17			GOVI	555.11	555.0060	555.1090	555.0060	0.00
14/12/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
14/12/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
14/12/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
14/12/2016	GOVI On 03-August-17	561.11	Put	GOVI	60010	6	60010	6	0.00
14/12/2016	GOVI On 03-August-17	561.09	Put	GOVI	59810	6	59810	6	0.00
14/12/2016	GOVI On 03-August-17	561.10	Put	GOVI	59910	6	59910	6	0.00
14/12/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/12/2016	IGOV On 02-February-17			Index Future	247.32	246.7760	247.3190	246.7760	1,030.00
14/12/2016	IGOV On 04-May-17			Index Future	252.12	251.5680	252.1190	251.5680	0.00
14/12/2016	IGOV On 03-August-17			Index Future	257.17	256.6080	257.1700	256.6080	0.00
14/12/2016	ILBI On 02-February-17			Index Future	671.83	669.8690	671.8310	669.8690	157.00
14/12/2016	ILBI On 04-May-17			Index Future	684.87	682.8670	684.8660	682.8670	0.00
14/12/2016	ILBI On 03-August-17			Index Future	698.35	696.3100	698.3480	696.3100	0.00
14/12/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
14/12/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0067	100.0067	100.0067	0.00
14/12/2016	IS01 On 15-June-17			Interest Rate Swap	99.62	99.6267	99.6205	99.6267	0.00
14/12/2016	IS01 On 21-September-17			Interest Rate Swap	99.66	99.6771	99.6625	99.6771	0.00
14/12/2016	IS01 On 21-December-17			Interest Rate Swap	99.93	99.9551	99.9282	99.9551	0.00
14/12/2016	IS01 On 15-March-18			Interest Rate Swap	99.95	100.0000	99.9534	100.0000	0.00
14/12/2016	IS02 On 18-December-17			Interest Rate Swap	99.95	99.9771	99.9505	99.9771	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
14/12/2016	IS02 On 16-March-18			Interest Rate Swap	99.24	99.2798	99.2436	99.2798	0.00
14/12/2016	IS02 On 15-June-18			Interest Rate Swap	98.92	98.9668	98.9207	98.9668	0.00
14/12/2016	IS02 On 21-September-18			Interest Rate Swap	99.01	99.0619	99.0077	99.0619	0.00
14/12/2016	IS02 On 21-December-18			Interest Rate Swap	99.52	99.5800	99.5200	99.5800	0.00
14/12/2016	IS02 On 15-March-19			Interest Rate Swap	100.04	100.0000	100.0361	100.0000	0.00
14/12/2016	IS05 On 17-December-20			Interest Rate Swap	98.08	98.2181	98.0786	98.2181	0.00
14/12/2016	IS05 On 16-March-21			Interest Rate Swap	97.44	97.5954	97.4413	97.5954	0.00
14/12/2016	IS05 On 15-June-21			Interest Rate Swap	96.77	96.9409	96.7693	96.9409	0.00
14/12/2016	IS05 On 21-September-21			Interest Rate Swap	97.08	97.2689	97.0818	97.2689	0.00
14/12/2016	IS05 On 21-December-21			Interest Rate Swap	99.36	99.5543	99.3571	99.5543	50.00
14/12/2016	IS05 On 15-March-22			Interest Rate Swap	99.59	100.0000	99.5870	100.0000	0.00
14/12/2016	IS10 On 17-December-25			Interest Rate Swap	98.90	99.1325	98.8964	99.1325	0.00
14/12/2016	IS10 On 16-March-26			Interest Rate Swap	96.05	96.2885	96.0484	96.2885	0.00
14/12/2016	IS10 On 15-June-26			Interest Rate Swap	94.89	95.1340	94.8885	95.1340	0.00
14/12/2016	IS10 On 21-September-26			Interest Rate Swap	97.05	97.2955	97.0509	97.2955	0.00
14/12/2016	IS10 On 21-December-26			Interest Rate Swap	100.76	100.9993	100.7587	100.9993	0.00
14/12/2016	IS10 On 15-March-27			Interest Rate Swap	99.40	100.0000	99.4006	100.0000	0.00
14/12/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/12/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/12/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/12/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/12/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	10,000.00
14/12/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	0.00
14/12/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
14/12/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	1,000.00
14/12/2016	JBAF On 19-April-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
14/12/2016	JBAF On 17-May-17			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
14/12/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
14/12/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
14/12/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
14/12/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.59	92.4100	7.5900	92.4100	0.00
14/12/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.62	92.3800	7.6200	92.3800	0.00
14/12/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
14/12/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2016	R023 On 02-February-17			Bond Future	8.69	99.0521	8.6914	99.0521	19,260.00
14/12/2016	R023 On 02-February-17	8.86	Call	Bond Future	1393	1	1393	1	0.00
14/12/2016	R023 On 02-February-17	8.85	Call	Bond Future	1365	1	1365	1	0.00
14/12/2016	R023 On 02-February-17	8.84	Call	Bond Future	1337	1	1337	1	0.00
14/12/2016	R023 On 02-February-17	8.85	Put	Bond Future	653	1	653	1	0.00
14/12/2016	R023 On 02-February-17	8.84	Put	Bond Future	670	1	670	1	0.00
14/12/2016	R023 On 02-February-17	8.86	Put	Bond Future	637	1	637	1	0.00
14/12/2016	R023 On 04-May-17			Bond Future	8.74	97.0368	8.7354	97.0368	0.00
14/12/2016	R023 On 04-May-17	8.59	Call	Bond Future	1288	1	1288	1	0.00
14/12/2016	R023 On 04-May-17	8.61	Call	Bond Future	1327	1	1327	1	0.00
14/12/2016	R023 On 04-May-17	8.60	Call	Bond Future	1308	1	1308	1	0.00
14/12/2016	R023 On 04-May-17	8.59	Put	Bond Future	1925	2	1925	2	0.00
14/12/2016	R023 On 04-May-17	8.61	Put	Bond Future	1876	2	1876	2	0.00
14/12/2016	R023 On 04-May-17	8.60	Put	Bond Future	1901	2	1901	2	0.00
14/12/2016	R023 On 03-August-17			Bond Future	8.77	98.9752	8.7674	98.9752	0.00
14/12/2016	R023 On 03-August-17	8.58	Call	Bond Future	1622	2	1622	2	0.00
14/12/2016	R023 On 03-August-17	8.60	Call	Bond Future	1660	2	1660	2	0.00
14/12/2016	R023 On 03-August-17	8.59	Call	Bond Future	1641	2	1641	2	0.00
14/12/2016	R023 On 03-August-17	8.58	Put	Bond Future	2416	2	2416	2	0.00
14/12/2016	R023 On 03-August-17	8.59	Put	Bond Future	2392	2	2392	2	0.00
14/12/2016	R023 On 03-August-17	8.60	Put	Bond Future	2369	2	2369	2	0.00
14/12/2016	R035 On 02-February-17			Bond Future	9.62	97.5677	9.6218	97.5677	7,194.00
14/12/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R035 On 02-February-17	9.51	Put	Bond Future	910	1	910	1	0.00
14/12/2016	R035 On 02-February-17	9.52	Put	Bond Future	828	1	828	1	0.00
14/12/2016	R035 On 02-February-17	9.50	Put	Bond Future	992	1	992	1	0.00
14/12/2016	R035 On 04-May-17			Bond Future	9.67	94.9528	9.6719	94.9528	0.00
14/12/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R035 On 04-May-17	9.53	Put	Bond Future	1143	1	1143	1	0.00
14/12/2016	R035 On 04-May-17	9.54	Put	Bond Future	1062	1	1062	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
14/12/2016	R035 On 04-May-17	9.55	Put	Bond Future	981	1	981	1	0.00
14/12/2016	R035 On 03-August-17			Bond Future	9.72	96.8496	9.7156	96.8496	0.00
14/12/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R035 On 03-August-17	9.50	Put	Bond Future	1728	2	1728	2	0.00
14/12/2016	R035 On 03-August-17	9.52	Put	Bond Future	1565	2	1565	2	0.00
14/12/2016	R035 On 03-August-17	9.51	Put	Bond Future	1646	2	1646	2	0.00
14/12/2016	R186 On 02-February-17			Bond Future	8.94	111.3958	8.9424	111.3958	114,036.00
14/12/2016	R186 On 02-February-17	9.50	Call	Bond Future	4098	4	4098	4	0.00
14/12/2016	R186 On 02-February-17	8.87	Call	Bond Future	1279	1	1279	1	0.00
14/12/2016	R186 On 02-February-17	9.40	Call	Bond Future	3557	4	3557	4	0.00
14/12/2016	R186 On 02-February-17	8.37	Call	Bond Future	278	0	278	0	500.00
14/12/2016	R186 On 02-February-17	8.79	Call	Bond Future	1046	1	1046	1	0.00
14/12/2016	R186 On 02-February-17	8.95	Call	Bond Future	1544	2	1544	2	0.00
14/12/2016	R186 On 02-February-17	9.02	Call	Bond Future	1800	2	1800	2	0.00
14/12/2016	R186 On 02-February-17	8.00	Call	Bond Future	56	0	56	0	7,000.00
14/12/2016	R186 On 02-February-17	8.60	Call	Bond Future	609	1	609	1	7,000.00
14/12/2016	R186 On 02-February-17	8.81	Call	Bond Future	1101	1	1101	1	0.00
14/12/2016	R186 On 02-February-17	8.43	Call	Bond Future	346	0	346	0	750.00
14/12/2016	R186 On 02-February-17	8.80	Call	Bond Future	1073	1	1073	1	0.00
14/12/2016	R186 On 02-February-17	8.90	Call	Bond Future	1375	1	1375	1	0.00
14/12/2016	R186 On 02-February-17	9.10	Call	Bond Future	2123	2	2123	2	0.00
14/12/2016	R186 On 02-February-17	8.62	Call	Bond Future	647	1	647	1	500.00
14/12/2016	R186 On 02-February-17	8.79	Put	Bond Future	2104	2	2104	2	0.00
14/12/2016	R186 On 02-February-17	8.95	Put	Bond Future	1491	2	1491	2	2,546.00
14/12/2016	R186 On 02-February-17	9.02	Put	Bond Future	1266	1	1266	1	500.00
14/12/2016	R186 On 02-February-17	8.37	Put	Bond Future	4325	4	4325	4	0.00
14/12/2016	R186 On 02-February-17	8.60	Put	Bond Future	3006	3	3006	3	0.00
14/12/2016	R186 On 02-February-17	9.40	Put	Bond Future	459	0	459	0	750.00
14/12/2016	R186 On 02-February-17	9.50	Put	Bond Future	339	0	339	0	13,500.00
14/12/2016	R186 On 02-February-17	8.87	Put	Bond Future	1780	2	1780	2	500.00
14/12/2016	R186 On 02-February-17	8.62	Put	Bond Future	2902	3	2902	3	0.00
14/12/2016	R186 On 02-February-17	8.81	Put	Bond Future	2020	2	2020	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2016	R186 On 02-February-17	9.10	Put	Bond Future	1042	1	1042	1	2,546.00
14/12/2016	R186 On 02-February-17	8.00	Put	Bond Future	6826	7	6826	7	0.00
14/12/2016	R186 On 02-February-17	8.90	Put	Bond Future	1668	2	1668	2	750.00
14/12/2016	R186 On 02-February-17	8.43	Put	Bond Future	3960	4	3960	4	0.00
14/12/2016	R186 On 02-February-17	8.80	Put	Bond Future	2062	2	2062	2	0.00
14/12/2016	R186 On 04-May-17			Bond Future	8.99	113.5518	8.9879	113.5518	0.00
14/12/2016	R186 On 04-May-17	8.91	Call	Bond Future	2280	2	2280	2	0.00
14/12/2016	R186 On 04-May-17	8.89	Call	Bond Future	2217	2	2217	2	0.00
14/12/2016	R186 On 04-May-17	8.90	Call	Bond Future	2248	2	2248	2	0.00
14/12/2016	R186 On 04-May-17	8.89	Put	Bond Future	2881	3	2881	3	0.00
14/12/2016	R186 On 04-May-17	8.90	Put	Bond Future	2844	3	2844	3	0.00
14/12/2016	R186 On 04-May-17	8.91	Put	Bond Future	2808	3	2808	3	0.00
14/12/2016	R186 On 03-August-17			Bond Future	9.02	110.5150	9.0244	110.5150	0.00
14/12/2016	R186 On 03-August-17	8.91	Call	Bond Future	2897	3	2897	3	0.00
14/12/2016	R186 On 03-August-17	8.93	Call	Bond Future	2960	3	2960	3	0.00
14/12/2016	R186 On 03-August-17	8.92	Call	Bond Future	2928	3	2928	3	0.00
14/12/2016	R186 On 03-August-17	8.91	Put	Bond Future	3658	4	3658	4	0.00
14/12/2016	R186 On 03-August-17	8.92	Put	Bond Future	3622	4	3622	4	0.00
14/12/2016	R186 On 03-August-17	8.93	Put	Bond Future	3587	4	3587	4	0.00
14/12/2016	R197 On 02-February-17			Bond Future	295.29	294.6181	295.2881	294.6181	1,246.00
14/12/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R197 On 02-February-17	302.58	Put	Bond Future	7292	8	7292	8	0.00
14/12/2016	R197 On 02-February-17	302.59	Put	Bond Future	7302	8	7302	8	0.00
14/12/2016	R197 On 02-February-17	302.57	Put	Bond Future	7282	8	7282	8	0.00
14/12/2016	R197 On 04-May-17			Bond Future	301.02	300.3383	301.0185	300.3383	0.00
14/12/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R197 On 04-May-17	308.59	Put	Bond Future	7571	8	7571	8	0.00
14/12/2016	R197 On 04-May-17	308.60	Put	Bond Future	7581	8	7581	8	0.00
14/12/2016	R197 On 04-May-17	308.58	Put	Bond Future	7561	8	7561	8	0.00
14/12/2016	R197 On 03-August-17			Bond Future	300.15	299.4510	300.1456	299.4510	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
14/12/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R197 On 03-August-17	308.05	Put	Bond Future	7904	9	7904	9	0.00
14/12/2016	R197 On 03-August-17	308.07	Put	Bond Future	7924	9	7924	9	0.00
14/12/2016	R197 On 03-August-17	308.06	Put	Bond Future	7914	9	7914	9	0.00
14/12/2016	R202 On 02-February-17			Bond Future	243.10	242.8083	243.1049	242.8083	36,370.00
14/12/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R202 On 02-February-17	251.73	Put	Bond Future	8625	9	8625	9	0.00
14/12/2016	R202 On 02-February-17	251.74	Put	Bond Future	8635	9	8635	9	0.00
14/12/2016	R202 On 02-February-17	251.72	Put	Bond Future	8615	9	8615	9	0.00
14/12/2016	R202 On 04-May-17			Bond Future	247.82	247.5224	247.8228	247.5224	0.00
14/12/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R202 On 04-May-17	256.71	Put	Bond Future	8887	9	8887	9	0.00
14/12/2016	R202 On 04-May-17	256.72	Put	Bond Future	8897	9	8897	9	0.00
14/12/2016	R202 On 04-May-17	256.73	Put	Bond Future	8907	9	8907	9	0.00
14/12/2016	R202 On 03-August-17			Bond Future	249.12	248.8139	249.1208	248.8139	0.00
14/12/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R202 On 03-August-17	258.36	Put	Bond Future	9239	10	9239	10	0.00
14/12/2016	R202 On 03-August-17	258.37	Put	Bond Future	9249	10	9249	10	0.00
14/12/2016	R202 On 03-August-17	258.35	Put	Bond Future	9229	10	9229	10	0.00
14/12/2016	R203 On 02-February-17			Bond Future	7.77	103.5753	7.7697	103.5753	27,216.00
14/12/2016	R203 On 02-February-17	7.70	Call	Bond Future	76	0	76	0	0.00
14/12/2016	R203 On 02-February-17	7.71	Call	Bond Future	78	0	78	0	0.00
14/12/2016	R203 On 02-February-17	7.72	Call	Bond Future	81	0	81	0	0.00
14/12/2016	R203 On 02-February-17	7.71	Put	Bond Future	113	0	113	0	0.00
14/12/2016	R203 On 02-February-17	7.70	Put	Bond Future	116	0	116	0	0.00
14/12/2016	R203 On 02-February-17	7.72	Put	Bond Future	110	0	110	0	0.00

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14/12/2016	R203 On 04-May-17			Bond Future	7.61	101.4069	7.6077	101.4069	0.00
14/12/2016	R203 On 04-May-17	6.91	Call	Bond Future	19	0	19	0	0.00
14/12/2016	R203 On 04-May-17	6.93	Call	Bond Future	20	0	20	0	0.00
14/12/2016	R203 On 04-May-17	6.92	Call	Bond Future	19	0	19	0	0.00
14/12/2016	R203 On 04-May-17	6.92	Put	Bond Future	260	0	260	0	0.00
14/12/2016	R203 On 04-May-17	6.93	Put	Bond Future	257	0	257	0	0.00
14/12/2016	R203 On 04-May-17	6.91	Put	Bond Future	263	0	263	0	0.00
14/12/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
14/12/2016	R203 On 03-August-17	4.87	Call	Bond Future	52	0	52	0	0.00
14/12/2016	R203 On 03-August-17	4.89	Call	Bond Future	53	0	53	0	0.00
14/12/2016	R203 On 03-August-17	4.88	Call	Bond Future	52	0	52	0	0.00
14/12/2016	R203 On 03-August-17	4.89	Put	Bond Future	29	0	29	0	0.00
14/12/2016	R203 On 03-August-17	4.88	Put	Bond Future	29	0	29	0	0.00
14/12/2016	R203 On 03-August-17	4.87	Put	Bond Future	29	0	29	0	0.00
14/12/2016	R204 On 02-February-17			Bond Future	7.97	101.1162	7.9658	101.1162	30,150.00
14/12/2016	R204 On 02-February-17	8.28	Call	Bond Future	635	1	635	1	0.00
14/12/2016	R204 On 02-February-17	8.30	Call	Bond Future	662	1	662	1	0.00
14/12/2016	R204 On 02-February-17	8.29	Call	Bond Future	648	1	648	1	0.00
14/12/2016	R204 On 02-February-17	8.28	Put	Bond Future	101	0	101	0	0.00
14/12/2016	R204 On 02-February-17	8.29	Put	Bond Future	97	0	97	0	0.00
14/12/2016	R204 On 02-February-17	8.30	Put	Bond Future	94	0	94	0	0.00
14/12/2016	R204 On 04-May-17			Bond Future	7.99	103.0733	7.9912	103.0733	0.00
14/12/2016	R204 On 04-May-17	7.90	Call	Bond Future	370	0	370	0	0.00
14/12/2016	R204 On 04-May-17	7.92	Call	Bond Future	385	0	385	0	0.00
14/12/2016	R204 On 04-May-17	7.91	Call	Bond Future	377	0	377	0	0.00
14/12/2016	R204 On 04-May-17	7.91	Put	Bond Future	499	0	499	0	0.00
14/12/2016	R204 On 04-May-17	7.92	Put	Bond Future	491	0	491	0	0.00
14/12/2016	R204 On 04-May-17	7.90	Put	Bond Future	507	0	507	0	0.00
14/12/2016	R204 On 03-August-17			Bond Future	7.97	101.0901	7.9713	101.0901	0.00
14/12/2016	R204 On 03-August-17	7.75	Call	Bond Future	377	0	377	0	0.00
14/12/2016	R204 On 03-August-17	7.76	Call	Bond Future	382	0	382	0	0.00
14/12/2016	R204 On 03-August-17	7.77	Call	Bond Future	388	0	388	0	0.00
14/12/2016	R204 On 03-August-17	7.75	Put	Bond Future	659	1	659	1	0.00
14/12/2016	R204 On 03-August-17	7.76	Put	Bond Future	652	1	652	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
14/12/2016	R204 On 03-August-17	7.77	Put	Bond Future	645	1	645	1	0.00
14/12/2016	R207 On 02-February-17			Bond Future	8.20	98.0090	8.2029	98.0090	75,635.00
14/12/2016	R207 On 02-February-17	8.91	Call	Bond Future	1801	2	1801	2	62.00
14/12/2016	R207 On 02-February-17	9.22	Call	Bond Future	2535	3	2535	3	0.00
14/12/2016	R207 On 02-February-17	9.24	Call	Bond Future	2583	3	2583	3	0.00
14/12/2016	R207 On 02-February-17	9.23	Call	Bond Future	2559	3	2559	3	0.00
14/12/2016	R207 On 02-February-17	9.23	Put	Bond Future	7	0	7	0	0.00
14/12/2016	R207 On 02-February-17	9.24	Put	Bond Future	7	0	7	0	0.00
14/12/2016	R207 On 02-February-17	8.91	Put	Bond Future	35	0	35	0	0.00
14/12/2016	R207 On 02-February-17	9.22	Put	Bond Future	8	0	8	0	0.00
14/12/2016	R207 On 04-May-17			Bond Future	8.25	99.9061	8.2478	99.9061	0.00
14/12/2016	R207 On 04-May-17	8.20	Call	Bond Future	665	1	665	1	0.00
14/12/2016	R207 On 04-May-17	8.22	Call	Bond Future	688	1	688	1	0.00
14/12/2016	R207 On 04-May-17	8.21	Call	Bond Future	677	1	677	1	0.00
14/12/2016	R207 On 04-May-17	8.20	Put	Bond Future	776	1	776	1	0.00
14/12/2016	R207 On 04-May-17	8.22	Put	Bond Future	753	1	753	1	0.00
14/12/2016	R207 On 04-May-17	8.21	Put	Bond Future	765	1	765	1	0.00
14/12/2016	R207 On 03-August-17			Bond Future	8.27	98.2577	8.2691	98.2577	0.00
14/12/2016	R207 On 03-August-17	8.19	Call	Bond Future	812	1	812	1	51.00
14/12/2016	R207 On 03-August-17	8.40	Call	Bond Future	1049	1	1049	1	0.00
14/12/2016	R207 On 03-August-17	8.39	Call	Bond Future	1037	1	1037	1	0.00
14/12/2016	R207 On 03-August-17	8.41	Call	Bond Future	1062	1	1062	1	0.00
14/12/2016	R207 On 03-August-17	8.39	Put	Bond Future	780	1	780	1	0.00
14/12/2016	R207 On 03-August-17	8.41	Put	Bond Future	761	1	761	1	0.00
14/12/2016	R207 On 03-August-17	8.19	Put	Bond Future	982	1	982	1	0.00
14/12/2016	R207 On 03-August-17	8.40	Put	Bond Future	770	1	770	1	0.00
14/12/2016	R208 On 02-February-17			Bond Future	8.36	96.8280	8.3626	96.8280	29,139.00
14/12/2016	R208 On 02-February-17	8.64	Call	Bond Future	1216	1	1216	1	0.00
14/12/2016	R208 On 02-February-17	8.63	Call	Bond Future	1192	1	1192	1	0.00
14/12/2016	R208 On 02-February-17	8.65	Call	Bond Future	1239	1	1239	1	0.00
14/12/2016	R208 On 02-February-17	8.65	Put	Bond Future	289	0	289	0	0.00
14/12/2016	R208 On 02-February-17	8.64	Put	Bond Future	299	0	299	0	0.00
14/12/2016	R208 On 02-February-17	8.63	Put	Bond Future	308	0	308	0	0.00
14/12/2016	R208 On 04-May-17			Bond Future	8.40	95.2992	8.4019	95.2992	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
14/12/2016	R208 On 04-May-17	8.37	Call	Bond Future	982	1	982	1	0.00
14/12/2016	R208 On 04-May-17	8.39	Call	Bond Future	1014	1	1014	1	0.00
14/12/2016	R208 On 04-May-17	8.38	Call	Bond Future	998	1	998	1	0.00
14/12/2016	R208 On 04-May-17	8.37	Put	Bond Future	1083	1	1083	1	0.00
14/12/2016	R208 On 04-May-17	8.39	Put	Bond Future	1051	1	1051	1	0.00
14/12/2016	R208 On 04-May-17	8.38	Put	Bond Future	1067	1	1067	1	0.00
14/12/2016	R208 On 03-August-17			Bond Future	8.42	97.2030	8.4240	97.2030	0.00
14/12/2016	R208 On 03-August-17	8.30	Call	Bond Future	1123	1	1123	1	0.00
14/12/2016	R208 On 03-August-17	8.32	Call	Bond Future	1151	1	1151	1	0.00
14/12/2016	R208 On 03-August-17	8.31	Call	Bond Future	1137	1	1137	1	0.00
14/12/2016	R208 On 03-August-17	8.31	Put	Bond Future	1479	1	1479	1	0.00
14/12/2016	R208 On 03-August-17	8.32	Put	Bond Future	1463	1	1463	1	0.00
14/12/2016	R208 On 03-August-17	8.30	Put	Bond Future	1495	2	1495	2	0.00
14/12/2016	R209 On 02-February-17			Bond Future	9.57	73.3363	9.5672	73.3363	66,520.00
14/12/2016	R209 On 02-February-17	9.53	Call	Bond Future	1472	1	1472	1	0.00
14/12/2016	R209 On 02-February-17	9.55	Call	Bond Future	1538	2	1538	2	0.00
14/12/2016	R209 On 02-February-17	9.54	Call	Bond Future	1505	2	1505	2	0.00
14/12/2016	R209 On 02-February-17	9.53	Put	Bond Future	1724	2	1724	2	0.00
14/12/2016	R209 On 02-February-17	9.54	Put	Bond Future	1689	2	1689	2	0.00
14/12/2016	R209 On 02-February-17	9.55	Put	Bond Future	1654	2	1654	2	0.00
14/12/2016	R209 On 04-May-17			Bond Future	9.61	71.6048	9.6127	71.6048	0.00
14/12/2016	R209 On 04-May-17	9.46	Call	Bond Future	2218	2	2218	2	0.00
14/12/2016	R209 On 04-May-17	9.48	Call	Bond Future	2278	2	2278	2	0.00
14/12/2016	R209 On 04-May-17	9.47	Call	Bond Future	2248	2	2248	2	0.00
14/12/2016	R209 On 04-May-17	9.46	Put	Bond Future	3250	3	3250	3	0.00
14/12/2016	R209 On 04-May-17	9.47	Put	Bond Future	3212	3	3212	3	0.00
14/12/2016	R209 On 04-May-17	9.48	Put	Bond Future	3174	3	3174	3	0.00
14/12/2016	R209 On 03-August-17			Bond Future	9.65	73.0354	9.6518	73.0354	0.00
14/12/2016	R209 On 03-August-17	9.44	Call	Bond Future	2831	3	2831	3	0.00
14/12/2016	R209 On 03-August-17	9.43	Call	Bond Future	2802	3	2802	3	0.00
14/12/2016	R209 On 03-August-17	9.45	Call	Bond Future	2860	3	2860	3	0.00
14/12/2016	R209 On 03-August-17	9.45	Put	Bond Future	4218	4	4218	4	0.00
14/12/2016	R209 On 03-August-17	9.44	Put	Bond Future	4257	4	4257	4	0.00
14/12/2016	R209 On 03-August-17	9.43	Put	Bond Future	4297	4	4297	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
14/12/2016	R210 On 02-February-17			Bond Future	185.98	186.0021	185.9836	186.0021	1,885.00
14/12/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R210 On 02-February-17	190.84	Put	Bond Future	4856	5	4856	5	0.00
14/12/2016	R210 On 02-February-17	190.86	Put	Bond Future	4876	5	4876	5	0.00
14/12/2016	R210 On 02-February-17	190.85	Put	Bond Future	4866	5	4866	5	0.00
14/12/2016	R210 On 04-May-17			Bond Future	187.28	187.2957	187.2752	187.2957	0.00
14/12/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R210 On 04-May-17	192.31	Put	Bond Future	5035	5	5035	5	0.00
14/12/2016	R210 On 04-May-17	192.33	Put	Bond Future	5055	5	5055	5	0.00
14/12/2016	R210 On 04-May-17	192.32	Put	Bond Future	5045	5	5045	5	0.00
14/12/2016	R210 On 03-August-17			Bond Future	191.03	191.0478	191.0273	191.0478	0.00
14/12/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R210 On 03-August-17	196.29	Put	Bond Future	5263	5	5263	5	0.00
14/12/2016	R210 On 03-August-17	196.30	Put	Bond Future	5273	5	5273	5	0.00
14/12/2016	R210 On 03-August-17	196.28	Put	Bond Future	5253	5	5253	5	0.00
14/12/2016	R212 On 02-February-17			Bond Future	146.18	145.9203	146.1846	145.9203	3,380.00
14/12/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R212 On 02-February-17	149.29	Put	Bond Future	3105	3	3105	3	0.00
14/12/2016	R212 On 02-February-17	149.28	Put	Bond Future	3095	3	3095	3	0.00
14/12/2016	R212 On 02-February-17	149.27	Put	Bond Future	3085	3	3085	3	0.00
14/12/2016	R212 On 04-May-17			Bond Future	149.02	148.7535	149.0216	148.7535	0.00
14/12/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R212 On 04-May-17	152.24	Put	Bond Future	3218	3	3218	3	0.00
14/12/2016	R212 On 04-May-17	152.25	Put	Bond Future	3228	3	3228	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2016	R212 On 04-May-17	152.23	Put	Bond Future	3208	3	3208	3	0.00
14/12/2016	R212 On 03-August-17			Bond Future	149.98	149.7017	149.9755	149.7017	0.00
14/12/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
14/12/2016	R212 On 03-August-17	153.34	Put	Bond Future	3364	4	3364	4	0.00
14/12/2016	R212 On 03-August-17	153.35	Put	Bond Future	3374	4	3374	4	0.00
14/12/2016	R212 On 03-August-17	153.36	Put	Bond Future	3384	4	3384	4	0.00
14/12/2016	R213 On 02-February-17			Bond Future	9.38	84.7071	9.3794	84.7071	50,655.00
14/12/2016	R213 On 02-February-17	9.40	Call	Bond Future	1630	2	1630	2	0.00
14/12/2016	R213 On 02-February-17	9.42	Call	Bond Future	1700	2	1700	2	0.00
14/12/2016	R213 On 02-February-17	9.41	Call	Bond Future	1665	2	1665	2	0.00
14/12/2016	R213 On 02-February-17	9.41	Put	Bond Future	1460	1	1460	1	0.00
14/12/2016	R213 On 02-February-17	9.42	Put	Bond Future	1429	1	1429	1	0.00
14/12/2016	R213 On 02-February-17	9.40	Put	Bond Future	1492	2	1492	2	0.00
14/12/2016	R213 On 04-May-17			Bond Future	9.42	82.7947	9.4247	82.7947	0.00
14/12/2016	R213 On 04-May-17	9.35	Call	Bond Future	2363	2	2363	2	0.00
14/12/2016	R213 On 04-May-17	9.36	Call	Bond Future	2395	2	2395	2	0.00
14/12/2016	R213 On 04-May-17	9.37	Call	Bond Future	2426	2	2426	2	0.00
14/12/2016	R213 On 04-May-17	9.36	Put	Bond Future	2825	3	2825	3	0.00
14/12/2016	R213 On 04-May-17	9.37	Put	Bond Future	2789	3	2789	3	0.00
14/12/2016	R213 On 04-May-17	9.35	Put	Bond Future	2860	3	2860	3	0.00
14/12/2016	R213 On 03-August-17			Bond Future	9.46	84.4486	9.4632	84.4486	0.00
14/12/2016	R213 On 03-August-17	9.33	Call	Bond Future	2964	3	2964	3	0.00
14/12/2016	R213 On 03-August-17	9.34	Call	Bond Future	2994	3	2994	3	0.00
14/12/2016	R213 On 03-August-17	9.35	Call	Bond Future	3024	3	3024	3	0.00
14/12/2016	R213 On 03-August-17	9.34	Put	Bond Future	3807	4	3807	4	0.00
14/12/2016	R213 On 03-August-17	9.35	Put	Bond Future	3771	4	3771	4	0.00
14/12/2016	R213 On 03-August-17	9.33	Put	Bond Future	3843	4	3843	4	0.00
14/12/2016	R214 On 02-February-17			Bond Future	9.62	73.7578	9.6226	73.7578	36,737.00
14/12/2016	R214 On 02-February-17	9.67	Call	Bond Future	1866	2	1866	2	0.00
14/12/2016	R214 On 02-February-17	9.66	Call	Bond Future	1829	2	1829	2	0.00
14/12/2016	R214 On 02-February-17	9.68	Call	Bond Future	1904	2	1904	2	0.00
14/12/2016	R214 On 02-February-17	9.67	Put	Bond Future	1533	2	1533	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2016	R214 On 02-February-17	9.66	Put	Bond Future	1565	2	1565	2	0.00
14/12/2016	R214 On 02-February-17	9.68	Put	Bond Future	1500	2	1500	2	0.00
14/12/2016	R214 On 04-May-17			Bond Future	9.67	71.8872	9.6657	71.8872	0.00
14/12/2016	R214 On 04-May-17	9.56	Call	Bond Future	2478	2	2478	2	0.00
14/12/2016	R214 On 04-May-17	9.58	Call	Bond Future	2543	3	2543	3	0.00
14/12/2016	R214 On 04-May-17	9.57	Call	Bond Future	2511	3	2511	3	0.00
14/12/2016	R214 On 04-May-17	9.56	Put	Bond Future	3226	3	3226	3	0.00
14/12/2016	R214 On 04-May-17	9.57	Put	Bond Future	3187	3	3187	3	0.00
14/12/2016	R214 On 04-May-17	9.58	Put	Bond Future	3148	3	3148	3	0.00
14/12/2016	R214 On 03-August-17			Bond Future	9.70	73.3233	9.7032	73.3233	0.00
14/12/2016	R214 On 03-August-17	9.51	Call	Bond Future	3053	3	3053	3	0.00
14/12/2016	R214 On 03-August-17	9.52	Call	Bond Future	3084	3	3084	3	0.00
14/12/2016	R214 On 03-August-17	9.53	Call	Bond Future	3116	3	3116	3	0.00
14/12/2016	R214 On 03-August-17	9.52	Put	Bond Future	4378	4	4378	4	0.00
14/12/2016	R214 On 03-August-17	9.53	Put	Bond Future	4338	4	4338	4	0.00
14/12/2016	R214 On 03-August-17	9.51	Put	Bond Future	4419	4	4419	4	0.00
14/12/2016	R248 On 02-February-17			Bond Future	9.68	94.7220	9.6836	94.7220	74,008.00
14/12/2016	R248 On 02-February-17	9.76	Call	Bond Future	2586	3	2586	3	0.00
14/12/2016	R248 On 02-February-17	9.78	Call	Bond Future	2684	3	2684	3	0.00
14/12/2016	R248 On 02-February-17	9.77	Call	Bond Future	2635	3	2635	3	0.00
14/12/2016	R248 On 02-February-17	9.77	Put	Bond Future	1864	2	1864	2	0.00
14/12/2016	R248 On 02-February-17	9.76	Put	Bond Future	1904	2	1904	2	0.00
14/12/2016	R248 On 02-February-17	9.78	Put	Bond Future	1825	2	1825	2	0.00
14/12/2016	R248 On 04-May-17			Bond Future	9.73	92.1154	9.7286	92.1154	0.00
14/12/2016	R248 On 04-May-17	9.67	Call	Bond Future	3512	4	3512	4	0.00
14/12/2016	R248 On 04-May-17	9.66	Call	Bond Future	3470	3	3470	3	0.00
14/12/2016	R248 On 04-May-17	9.65	Call	Bond Future	3428	3	3428	3	0.00
14/12/2016	R248 On 04-May-17	9.66	Put	Bond Future	4086	4	4086	4	0.00
14/12/2016	R248 On 04-May-17	9.65	Put	Bond Future	4134	4	4134	4	0.00
14/12/2016	R248 On 04-May-17	9.67	Put	Bond Future	4038	4	4038	4	0.00
14/12/2016	R248 On 03-August-17			Bond Future	9.77	93.9556	9.7680	93.9556	0.00
14/12/2016	R248 On 03-August-17	9.57	Call	Bond Future	4058	4	4058	4	0.00
14/12/2016	R248 On 03-August-17	9.58	Call	Bond Future	4097	4	4097	4	0.00
14/12/2016	R248 On 03-August-17	9.56	Call	Bond Future	4019	4	4019	4	0.00

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14/12/2016	R248 On 03-August-17	9.57	Put	Bond Future	5838	6	5838	6	0.00
14/12/2016	R248 On 03-August-17	9.58	Put	Bond Future	5787	6	5787	6	0.00
14/12/2016	R248 On 03-August-17	9.56	Put	Bond Future	5891	6	5891	6	0.00