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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
22/12/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	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
22/12/2016	2025 On 02-February-17			Bond Future	127.12	127.1340	127.1213	127.1340	3,231.00
22/12/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2025 On 02-February-17	129.99	Put	Bond Future	2869	3	2869	3	0.00
22/12/2016	2025 On 02-February-17	130.00	Put	Bond Future	2879	3	2879	3	0.00
22/12/2016	2025 On 02-February-17	130.01	Put	Bond Future	2889	3	2889	3	0.00
22/12/2016	2025 On 04-May-17			Bond Future	129.58	129.5968	129.5841	129.5968	0.00
22/12/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2025 On 04-May-17	132.57	Put	Bond Future	2986	3	2986	3	0.00
22/12/2016	2025 On 04-May-17	132.58	Put	Bond Future	2996	3	2996	3	0.00
22/12/2016	2025 On 04-May-17	132.56	Put	Bond Future	2976	3	2976	3	0.00
22/12/2016	2025 On 03-August-17			Bond Future	130.84	130.8534	130.8383	130.8534	0.00
22/12/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2025 On 03-August-17	133.96	Put	Bond Future	3122	3	3122	3	0.00
22/12/2016	2025 On 03-August-17	133.97	Put	Bond Future	3132	3	3132	3	0.00
22/12/2016	2025 On 03-August-17	133.98	Put	Bond Future	3142	3	3142	3	0.00
22/12/2016	2030 On 02-February-17			Bond Future	9.40	89.7436	9.4044	89.7436	34,064.00
22/12/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2030 On 02-February-17	9.30	Put	Bond Future	721	1	721	1	0.00
22/12/2016	2030 On 02-February-17	9.31	Put	Bond Future	651	1	651	1	0.00
22/12/2016	2030 On 02-February-17	9.29	Put	Bond Future	790	1	790	1	0.00
22/12/2016	2030 On 04-May-17			Bond Future	9.46	91.4769	9.4581	91.4769	0.00
22/12/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2030 On 04-May-17	9.33	Put	Bond Future	872	1	872	1	0.00
22/12/2016	2030 On 04-May-17	9.32	Put	Bond Future	941	1	941	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
22/12/2016	2030 On 04-May-17	9.34	Put	Bond Future	804	1	804	1	0.00
22/12/2016	2030 On 03-August-17			Bond Future	9.51	89.2928	9.5066	89.2928	0.00
22/12/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2030 On 03-August-17	9.34	Put	Bond Future	1120	1	1120	1	0.00
22/12/2016	2030 On 03-August-17	9.33	Put	Bond Future	1188	1	1188	1	0.00
22/12/2016	2030 On 03-August-17	9.35	Put	Bond Future	1052	1	1052	1	0.00
22/12/2016	2032 On 02-February-17			Bond Future	9.56	92.5818	9.5558	92.5818	19,889.00
22/12/2016	2032 On 02-February-17	9.51	Call	Bond Future	1431	1	1431	1	0.00
22/12/2016	2032 On 02-February-17	9.53	Call	Bond Future	1502	2	1502	2	0.00
22/12/2016	2032 On 02-February-17	9.52	Call	Bond Future	1466	1	1466	1	0.00
22/12/2016	2032 On 02-February-17	9.52	Put	Bond Future	1729	2	1729	2	0.00
22/12/2016	2032 On 02-February-17	9.53	Put	Bond Future	1691	2	1691	2	0.00
22/12/2016	2032 On 02-February-17	9.51	Put	Bond Future	1767	2	1767	2	0.00
22/12/2016	2032 On 04-May-17			Bond Future	9.61	90.2106	9.6090	90.2106	0.00
22/12/2016	2032 On 04-May-17	9.46	Call	Bond Future	2331	2	2331	2	0.00
22/12/2016	2032 On 04-May-17	9.45	Call	Bond Future	2299	2	2299	2	0.00
22/12/2016	2032 On 04-May-17	9.44	Call	Bond Future	2267	2	2267	2	0.00
22/12/2016	2032 On 04-May-17	9.45	Put	Bond Future	3459	3	3459	3	0.00
22/12/2016	2032 On 04-May-17	9.44	Put	Bond Future	3501	4	3501	4	0.00
22/12/2016	2032 On 04-May-17	9.46	Put	Bond Future	3417	3	3417	3	0.00
22/12/2016	2032 On 03-August-17			Bond Future	9.66	92.0086	9.6556	92.0086	0.00
22/12/2016	2032 On 03-August-17	9.43	Call	Bond Future	2962	3	2962	3	0.00
22/12/2016	2032 On 03-August-17	9.45	Call	Bond Future	3025	3	3025	3	0.00
22/12/2016	2032 On 03-August-17	9.44	Call	Bond Future	2994	3	2994	3	0.00
22/12/2016	2032 On 03-August-17	9.45	Put	Bond Future	4510	5	4510	5	0.00
22/12/2016	2032 On 03-August-17	9.43	Put	Bond Future	4593	5	4593	5	0.00
22/12/2016	2032 On 03-August-17	9.44	Put	Bond Future	4552	5	4552	5	0.00
22/12/2016	2033 On 02-February-17			Bond Future	105.82	105.8288	105.8187	105.8288	5,474.00
22/12/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2033 On 02-February-17	109.71	Put	Bond Future	3891	4	3891	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
22/12/2016	2033 On 02-February-17	109.72	Put	Bond Future	3901	4	3901	4	0.00
22/12/2016	2033 On 02-February-17	109.70	Put	Bond Future	3881	4	3881	4	0.00
22/12/2016	2033 On 04-May-17			Bond Future	106.83	106.8391	106.8290	106.8391	0.00
22/12/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2033 On 04-May-17	110.84	Put	Bond Future	4011	4	4011	4	0.00
22/12/2016	2033 On 04-May-17	110.85	Put	Bond Future	4021	4	4021	4	0.00
22/12/2016	2033 On 04-May-17	110.83	Put	Bond Future	4001	4	4001	4	0.00
22/12/2016	2033 On 03-August-17			Bond Future	108.96	108.9743	108.9622	108.9743	0.00
22/12/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2033 On 03-August-17	113.12	Put	Bond Future	4158	4	4158	4	0.00
22/12/2016	2033 On 03-August-17	113.13	Put	Bond Future	4168	4	4168	4	0.00
22/12/2016	2033 On 03-August-17	113.14	Put	Bond Future	4178	4	4178	4	0.00
22/12/2016	2037 On 02-February-17			Bond Future	9.70	89.6941	9.6994	89.6941	45,256.00
22/12/2016	2037 On 02-February-17	9.66	Call	Bond Future	1638	2	1638	2	0.00
22/12/2016	2037 On 02-February-17	9.68	Call	Bond Future	1715	2	1715	2	0.00
22/12/2016	2037 On 02-February-17	9.67	Call	Bond Future	1677	2	1677	2	0.00
22/12/2016	2037 On 02-February-17	9.66	Put	Bond Future	1956	2	1956	2	0.00
22/12/2016	2037 On 02-February-17	9.67	Put	Bond Future	1913	2	1913	2	0.00
22/12/2016	2037 On 02-February-17	9.68	Put	Bond Future	1871	2	1871	2	0.00
22/12/2016	2037 On 04-May-17			Bond Future	9.75	91.4263	9.7532	91.4263	0.00
22/12/2016	2037 On 04-May-17	9.59	Call	Bond Future	2595	3	2595	3	0.00
22/12/2016	2037 On 04-May-17	9.58	Call	Bond Future	2561	3	2561	3	0.00
22/12/2016	2037 On 04-May-17	9.60	Call	Bond Future	2630	3	2630	3	0.00
22/12/2016	2037 On 04-May-17	9.58	Put	Bond Future	3953	4	3953	4	0.00
22/12/2016	2037 On 04-May-17	9.60	Put	Bond Future	3861	4	3861	4	0.00
22/12/2016	2037 On 04-May-17	9.59	Put	Bond Future	3907	4	3907	4	0.00
22/12/2016	2037 On 03-August-17			Bond Future	9.80	88.9909	9.8026	88.9909	0.00
22/12/2016	2037 On 03-August-17	9.58	Call	Bond Future	3380	3	3380	3	0.00
22/12/2016	2037 On 03-August-17	9.57	Call	Bond Future	3345	3	3345	3	0.00
22/12/2016	2037 On 03-August-17	9.56	Call	Bond Future	3311	3	3311	3	0.00

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22/12/2016	2037 On 03-August-17	9.56	Put	Bond Future	5250	5	5250	5	0.00
22/12/2016	2037 On 03-August-17	9.57	Put	Bond Future	5203	5	5203	5	0.00
22/12/2016	2037 On 03-August-17	9.58	Put	Bond Future	5156	5	5156	5	0.00
22/12/2016	2038 On 02-February-17			Bond Future	130.65	130.6601	130.6473	130.6601	22,790.00
22/12/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2038 On 02-February-17	137.05	Put	Bond Future	6403	6	6403	6	0.00
22/12/2016	2038 On 02-February-17	137.06	Put	Bond Future	6413	6	6413	6	0.00
22/12/2016	2038 On 02-February-17	137.07	Put	Bond Future	6423	6	6423	6	0.00
22/12/2016	2038 On 04-May-17			Bond Future	133.18	133.1915	133.1784	133.1915	0.00
22/12/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2038 On 04-May-17	139.78	Put	Bond Future	6602	7	6602	7	0.00
22/12/2016	2038 On 04-May-17	139.79	Put	Bond Future	6612	7	6612	7	0.00
22/12/2016	2038 On 04-May-17	139.77	Put	Bond Future	6592	7	6592	7	0.00
22/12/2016	2038 On 03-August-17			Bond Future	134.34	134.3531	134.3378	134.3531	0.00
22/12/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2038 On 03-August-17	141.17	Put	Bond Future	6832	7	6832	7	0.00
22/12/2016	2038 On 03-August-17	141.16	Put	Bond Future	6822	7	6822	7	0.00
22/12/2016	2038 On 03-August-17	141.18	Put	Bond Future	6842	7	6842	7	0.00
22/12/2016	2040 On 02-February-17			Bond Future	9.70	93.7783	9.7038	93.7783	8,238.00
22/12/2016	2040 On 02-February-17	9.58	Call	Bond Future	1468	2	1468	2	0.00
22/12/2016	2040 On 02-February-17	9.60	Call	Bond Future	1541	2	1541	2	0.00
22/12/2016	2040 On 02-February-17	9.59	Call	Bond Future	1504	2	1504	2	0.00
22/12/2016	2040 On 02-February-17	9.58	Put	Bond Future	2549	3	2549	3	0.00
22/12/2016	2040 On 02-February-17	9.60	Put	Bond Future	2447	2	2447	2	0.00
22/12/2016	2040 On 02-February-17	9.59	Put	Bond Future	2498	2	2498	2	0.00
22/12/2016	2040 On 04-May-17			Bond Future	9.76	95.5895	9.7560	95.5895	0.00
22/12/2016	2040 On 04-May-17	9.64	Call	Bond Future	3024	3	3024	3	0.00
22/12/2016	2040 On 04-May-17	9.63	Call	Bond Future	2985	3	2985	3	0.00

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22/12/2016	2040 On 04-May-17	9.62	Call	Bond Future	2946	3	2946	3	0.00
22/12/2016	2040 On 04-May-17	9.63	Put	Bond Future	4075	4	4075	4	0.00
22/12/2016	2040 On 04-May-17	9.62	Put	Bond Future	4123	4	4123	4	0.00
22/12/2016	2040 On 04-May-17	9.64	Put	Bond Future	4026	4	4026	4	0.00
22/12/2016	2040 On 03-August-17			Bond Future	9.80	92.9865	9.8040	92.9865	0.00
22/12/2016	2040 On 03-August-17	9.61	Call	Bond Future	3810	4	3810	4	0.00
22/12/2016	2040 On 03-August-17	9.62	Call	Bond Future	3848	4	3848	4	0.00
22/12/2016	2040 On 03-August-17	9.63	Call	Bond Future	3886	4	3886	4	0.00
22/12/2016	2040 On 03-August-17	9.62	Put	Bond Future	5430	5	5430	5	0.00
22/12/2016	2040 On 03-August-17	9.63	Put	Bond Future	5381	5	5381	5	0.00
22/12/2016	2040 On 03-August-17	9.61	Put	Bond Future	5479	5	5479	5	0.00
22/12/2016	2044 On 02-February-17			Bond Future	9.70	91.1471	9.7028	91.1471	20,531.00
22/12/2016	2044 On 02-February-17	9.77	Call	Bond Future	2295	2	2295	2	0.00
22/12/2016	2044 On 02-February-17	9.76	Call	Bond Future	2247	2	2247	2	0.00
22/12/2016	2044 On 02-February-17	9.78	Call	Bond Future	2343	2	2343	2	0.00
22/12/2016	2044 On 02-February-17	9.78	Put	Bond Future	1670	2	1670	2	0.00
22/12/2016	2044 On 02-February-17	9.77	Put	Bond Future	1709	2	1709	2	0.00
22/12/2016	2044 On 02-February-17	9.76	Put	Bond Future	1748	2	1748	2	0.00
22/12/2016	2044 On 04-May-17			Bond Future	9.75	92.9074	9.7528	92.9074	0.00
22/12/2016	2044 On 04-May-17	9.67	Call	Bond Future	3212	3	3212	3	0.00
22/12/2016	2044 On 04-May-17	9.68	Call	Bond Future	3252	3	3252	3	0.00
22/12/2016	2044 On 04-May-17	9.66	Call	Bond Future	3171	3	3171	3	0.00
22/12/2016	2044 On 04-May-17	9.67	Put	Bond Future	3936	4	3936	4	0.00
22/12/2016	2044 On 04-May-17	9.68	Put	Bond Future	3889	4	3889	4	0.00
22/12/2016	2044 On 04-May-17	9.66	Put	Bond Future	3984	4	3984	4	0.00
22/12/2016	2044 On 03-August-17			Bond Future	9.80	90.3762	9.7987	90.3762	0.00
22/12/2016	2044 On 03-August-17	9.64	Call	Bond Future	4014	4	4014	4	0.00
22/12/2016	2044 On 03-August-17	9.62	Call	Bond Future	3936	4	3936	4	0.00
22/12/2016	2044 On 03-August-17	9.63	Call	Bond Future	3974	4	3974	4	0.00
22/12/2016	2044 On 03-August-17	9.62	Put	Bond Future	5496	5	5496	5	0.00
22/12/2016	2044 On 03-August-17	9.63	Put	Bond Future	5446	5	5446	5	0.00
22/12/2016	2044 On 03-August-17	9.64	Put	Bond Future	5397	5	5397	5	0.00
22/12/2016	2046 On 02-February-17			Bond Future	132.76	132.7707	132.7577	132.7707	18,408.00
22/12/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00

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22/12/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2046 On 02-February-17	137.14	Put	Bond Future	4382	4	4382	4	0.00
22/12/2016	2046 On 02-February-17	137.15	Put	Bond Future	4392	4	4392	4	0.00
22/12/2016	2046 On 02-February-17	137.13	Put	Bond Future	4372	4	4372	4	0.00
22/12/2016	2046 On 04-May-17			Bond Future	133.80	133.8138	133.8006	133.8138	0.00
22/12/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2046 On 04-May-17	138.33	Put	Bond Future	4529	5	4529	5	0.00
22/12/2016	2046 On 04-May-17	138.34	Put	Bond Future	4539	5	4539	5	0.00
22/12/2016	2046 On 04-May-17	138.32	Put	Bond Future	4519	5	4519	5	0.00
22/12/2016	2046 On 03-August-17			Bond Future	136.47	136.4883	136.4726	136.4883	0.00
22/12/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2046 On 03-August-17	141.19	Put	Bond Future	4717	5	4717	5	0.00
22/12/2016	2046 On 03-August-17	141.17	Put	Bond Future	4697	5	4697	5	0.00
22/12/2016	2046 On 03-August-17	141.18	Put	Bond Future	4707	5	4707	5	0.00
22/12/2016	2050 On 02-February-17			Bond Future	139.27	139.2859	139.2723	139.2859	24,832.00
22/12/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2050 On 02-February-17	144.97	Put	Bond Future	5698	6	5698	6	0.00
22/12/2016	2050 On 02-February-17	144.98	Put	Bond Future	5708	6	5708	6	0.00
22/12/2016	2050 On 02-February-17	144.96	Put	Bond Future	5688	6	5688	6	0.00
22/12/2016	2050 On 04-May-17			Bond Future	141.97	141.9839	141.9702	141.9839	0.00
22/12/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2050 On 04-May-17	147.84	Put	Bond Future	5870	6	5870	6	0.00
22/12/2016	2050 On 04-May-17	147.85	Put	Bond Future	5880	6	5880	6	0.00
22/12/2016	2050 On 04-May-17	147.83	Put	Bond Future	5860	6	5860	6	0.00
22/12/2016	2050 On 03-August-17			Bond Future	143.14	143.1587	143.1426	143.1587	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
22/12/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
22/12/2016	2050 On 03-August-17	149.22	Put	Bond Future	6077	6	6077	6	0.00
22/12/2016	2050 On 03-August-17	149.24	Put	Bond Future	6097	6	6097	6	0.00
22/12/2016	2050 On 03-August-17	149.23	Put	Bond Future	6087	6	6087	6	0.00
22/12/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	AL37 On 02-February-17			Index Future	510.99	510.7920	510.9900	510.7920	7.00
22/12/2016	AL37 On 04-May-17			Index Future	520.86	520.6570	520.8600	520.6570	0.00
22/12/2016	AL37 On 03-August-17			Index Future	531.23	531.0330	531.2310	531.0330	0.00
22/12/2016	AL7T On 02-February-17			Index Future	589.54	589.1460	589.5390	589.1460	2.00
22/12/2016	AL7T On 04-May-17			Index Future	600.93	600.5250	600.9260	600.5250	0.00
22/12/2016	AL7T On 03-August-17			Index Future	612.89	612.4920	612.8910	612.4920	0.00
22/12/2016	ALBI On 02-February-17			Index Future	535.17	535.1280	535.1710	535.1280	746.00
22/12/2016	ALBI On 04-May-17			Index Future	545.51	545.4640	545.5080	545.4640	0.00
22/12/2016	ALBI On 03-August-17			Index Future	556.37	556.3340	556.3700	556.3340	0.00
22/12/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	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
22/12/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/12/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2016	EL28 On 02-February-17			Bond Future	127.95	127.9597	127.9497	127.9597	0.00
22/12/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
22/12/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
22/12/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
22/12/2016	EL28 On 02-February-17	135.10	Put	Bond Future	7150	7	7150	7	0.00
22/12/2016	EL28 On 02-February-17	135.11	Put	Bond Future	7160	7	7160	7	0.00
22/12/2016	EL28 On 02-February-17	135.12	Put	Bond Future	7170	7	7170	7	0.00
22/12/2016	EL28 On 04-May-17			Bond Future	128.75	128.7554	128.7454	128.7554	0.00
22/12/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
22/12/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
22/12/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
22/12/2016	EL28 On 04-May-17	137.90	Put	Bond Future	9155	9	9155	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
22/12/2016	EL28 On 04-May-17	137.91	Put	Bond Future	9165	9	9165	9	0.00
22/12/2016	EL28 On 04-May-17	137.92	Put	Bond Future	9175	9	9175	9	0.00
22/12/2016	EL28 On 03-August-17			Bond Future	131.32	131.3289	131.3164	131.3289	0.00
22/12/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
22/12/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
22/12/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
22/12/2016	EL28 On 03-August-17	135.17	Put	Bond Future	3854	4	3854	4	0.00
22/12/2016	EL28 On 03-August-17	135.16	Put	Bond Future	3844	4	3844	4	0.00
22/12/2016	EL28 On 03-August-17	135.18	Put	Bond Future	3864	4	3864	4	0.00
22/12/2016	ES33 On 02-February-17			Bond Future	10.59	79.0361	10.5947	79.0361	8,849.00
22/12/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
22/12/2016	ES33 On 02-February-17	10.60	Call	Bond Future	33	0	33	0	0.00
22/12/2016	ES33 On 02-February-17	10.61	Call	Bond Future	96	0	96	0	0.00
22/12/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
22/12/2016	ES33 On 02-February-17	10.59	Put	Bond Future	30	0	30	0	0.00
22/12/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
22/12/2016	ES33 On 04-May-17			Bond Future	10.68	76.7687	10.6773	76.7687	0.00
22/12/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
22/12/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
22/12/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
22/12/2016	ES33 On 04-May-17	10.55	Put	Bond Future	798	1	798	1	0.00
22/12/2016	ES33 On 04-May-17	10.56	Put	Bond Future	735	1	735	1	0.00
22/12/2016	ES33 On 04-May-17	10.54	Put	Bond Future	862	1	862	1	0.00
22/12/2016	ES33 On 03-August-17			Bond Future	10.75	78.2988	10.7537	78.2988	0.00
22/12/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
22/12/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
22/12/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
22/12/2016	ES33 On 03-August-17	10.53	Put	Bond Future	1393	1	1393	1	0.00
22/12/2016	ES33 On 03-August-17	10.55	Put	Bond Future	1267	1	1267	1	0.00
22/12/2016	ES33 On 03-August-17	10.54	Put	Bond Future	1330	1	1330	1	0.00
22/12/2016	ES42 On 02-February-17			Bond Future	10.73	83.1808	10.7274	83.1808	8,777.00
22/12/2016	ES42 On 04-May-17			Bond Future	10.81	80.5244	10.8097	80.5244	0.00
22/12/2016	ES42 On 03-August-17			Bond Future	10.88	82.1296	10.8849	82.1296	0.00
22/12/2016	GOVI On 02-February-17			GOVI	533.09	533.0270	533.0860	533.0270	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
22/12/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
22/12/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
22/12/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
22/12/2016	GOVI On 02-February-17	533.33	Put	GOVI	2440	0	2440	0	0.00
22/12/2016	GOVI On 02-February-17	533.34	Put	GOVI	2540	0	2540	0	0.00
22/12/2016	GOVI On 02-February-17	533.32	Put	GOVI	2340	0	2340	0	0.00
22/12/2016	GOVI On 04-May-17			GOVI	543.38	543.3220	543.3830	543.3220	0.00
22/12/2016	GOVI On 04-May-17	262.20	Call	GOVI	2811830	281	2811830	281	0.00
22/12/2016	GOVI On 04-May-17	262.19	Call	GOVI	2811930	281	2811930	281	0.00
22/12/2016	GOVI On 04-May-17	262.18	Call	GOVI	2812030	281	2812030	281	0.00
22/12/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
22/12/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
22/12/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
22/12/2016	GOVI On 03-August-17			GOVI	554.20	554.1490	554.2030	554.1490	0.00
22/12/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
22/12/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
22/12/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
22/12/2016	GOVI On 03-August-17	561.11	Put	GOVI	69070	7	69070	7	0.00
22/12/2016	GOVI On 03-August-17	561.09	Put	GOVI	68870	7	68870	7	0.00
22/12/2016	GOVI On 03-August-17	561.10	Put	GOVI	68970	7	68970	7	0.00
22/12/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/12/2016	IGOV On 02-February-17			Index Future	247.40	247.4270	247.4030	247.4270	1,030.00
22/12/2016	IGOV On 04-May-17			Index Future	252.20	252.2210	252.1970	252.2210	0.00
22/12/2016	IGOV On 03-August-17			Index Future	257.23	257.2620	257.2330	257.2620	0.00
22/12/2016	ILBI On 02-February-17			Index Future	671.82	671.8860	671.8240	671.8860	157.00
22/12/2016	ILBI On 04-May-17			Index Future	684.85	684.9150	684.8510	684.9150	0.00
22/12/2016	ILBI On 03-August-17			Index Future	698.33	698.3990	698.3330	698.3990	0.00
22/12/2016	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0027	100.0027	100.0027	0.00
22/12/2016	IS01 On 15-June-17			Interest Rate Swap	99.62	99.6205	99.6199	99.6205	0.00
22/12/2016	IS01 On 21-September-17			Interest Rate Swap	99.66	99.6635	99.6597	99.6635	0.00
22/12/2016	IS01 On 21-December-17			Interest Rate Swap	99.93	99.9342	99.9310	99.9342	0.00
22/12/2016	IS01 On 15-March-18			Interest Rate Swap	99.97	99.9762	99.9710	99.9762	0.00
22/12/2016	IS02 On 18-December-17			Interest Rate Swap	99.96	99.9591	99.9557	99.9591	0.00
22/12/2016	IS02 On 16-March-18			Interest Rate Swap	99.26	99.2628	99.2574	99.2628	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
22/12/2016	IS02 On 15-June-18			Interest Rate Swap	98.94	98.9523	98.9436	98.9523	0.00
22/12/2016	IS02 On 21-September-18			Interest Rate Swap	99.03	99.0463	99.0337	99.0463	0.00
22/12/2016	IS02 On 21-December-18			Interest Rate Swap	99.56	99.5700	99.5600	99.5700	0.00
22/12/2016	IS02 On 15-March-19			Interest Rate Swap	100.09	100.0994	100.0927	100.0994	0.00
22/12/2016	IS05 On 17-December-20			Interest Rate Swap	98.17	98.2237	98.1698	98.2237	0.00
22/12/2016	IS05 On 16-March-21			Interest Rate Swap	97.55	97.6052	97.5487	97.6052	0.00
22/12/2016	IS05 On 15-June-21			Interest Rate Swap	96.90	96.9556	96.9001	96.9556	0.00
22/12/2016	IS05 On 21-September-21			Interest Rate Swap	97.23	97.2817	97.2289	97.2817	0.00
22/12/2016	IS05 On 21-December-21			Interest Rate Swap	99.52	99.5708	99.5194	99.5708	50.00
22/12/2016	IS05 On 15-March-22			Interest Rate Swap	99.77	99.8193	99.7674	99.8193	0.00
22/12/2016	IS10 On 17-December-25			Interest Rate Swap	99.14	99.2445	99.1360	99.2445	0.00
22/12/2016	IS10 On 16-March-26			Interest Rate Swap	96.29	96.4042	96.2887	96.4042	0.00
22/12/2016	IS10 On 15-June-26			Interest Rate Swap	95.13	95.2510	95.1292	95.2510	0.00
22/12/2016	IS10 On 21-September-26			Interest Rate Swap	97.28	97.4049	97.2786	97.4049	0.00
22/12/2016	IS10 On 21-December-26			Interest Rate Swap	100.98	101.1069	100.9785	101.1069	0.00
22/12/2016	IS10 On 15-March-27			Interest Rate Swap	99.63	99.7615	99.6287	99.7615	0.00
22/12/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/12/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
22/12/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/12/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/12/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	0.00
22/12/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
22/12/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	1,000.00
22/12/2016	JBAF On 19-April-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
22/12/2016	JBAF On 17-May-17			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
22/12/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
22/12/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
22/12/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
22/12/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.59	92.4100	7.5900	92.4100	0.00
22/12/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.62	92.3800	7.6200	92.3800	0.00
22/12/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
22/12/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
22/12/2016	R023 On 02-February-17			Bond Future	8.70	98.9616	8.7012	98.9616	19,260.00
22/12/2016	R023 On 02-February-17	8.86	Call	Bond Future	1290	1	1290	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
22/12/2016	R023 On 02-February-17	8.85	Call	Bond Future	1262	1	1262	1	0.00
22/12/2016	R023 On 02-February-17	8.84	Call	Bond Future	1234	1	1234	1	0.00
22/12/2016	R023 On 02-February-17	8.85	Put	Bond Future	595	1	595	1	0.00
22/12/2016	R023 On 02-February-17	8.84	Put	Bond Future	612	1	612	1	0.00
22/12/2016	R023 On 02-February-17	8.86	Put	Bond Future	578	1	578	1	0.00
22/12/2016	R023 On 04-May-17			Bond Future	8.75	96.9402	8.7465	96.9402	0.00
22/12/2016	R023 On 04-May-17	8.59	Call	Bond Future	1225	1	1225	1	0.00
22/12/2016	R023 On 04-May-17	8.61	Call	Bond Future	1264	1	1264	1	0.00
22/12/2016	R023 On 04-May-17	8.60	Call	Bond Future	1244	1	1244	1	0.00
22/12/2016	R023 On 04-May-17	8.59	Put	Bond Future	1910	2	1910	2	0.00
22/12/2016	R023 On 04-May-17	8.61	Put	Bond Future	1861	2	1861	2	0.00
22/12/2016	R023 On 04-May-17	8.60	Put	Bond Future	1885	2	1885	2	0.00
22/12/2016	R023 On 03-August-17			Bond Future	8.78	98.8721	8.7806	98.8721	0.00
22/12/2016	R023 On 03-August-17	8.58	Call	Bond Future	1566	2	1566	2	0.00
22/12/2016	R023 On 03-August-17	8.60	Call	Bond Future	1604	2	1604	2	0.00
22/12/2016	R023 On 03-August-17	8.59	Call	Bond Future	1585	2	1585	2	0.00
22/12/2016	R023 On 03-August-17	8.58	Put	Bond Future	2415	2	2415	2	0.00
22/12/2016	R023 On 03-August-17	8.59	Put	Bond Future	2392	2	2392	2	0.00
22/12/2016	R023 On 03-August-17	8.60	Put	Bond Future	2368	2	2368	2	0.00
22/12/2016	R035 On 02-February-17			Bond Future	9.64	97.4091	9.6414	97.4091	7,194.00
22/12/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R035 On 02-February-17	9.51	Put	Bond Future	1068	1	1068	1	0.00
22/12/2016	R035 On 02-February-17	9.52	Put	Bond Future	986	1	986	1	0.00
22/12/2016	R035 On 02-February-17	9.50	Put	Bond Future	1150	1	1150	1	0.00
22/12/2016	R035 On 04-May-17			Bond Future	9.69	94.7870	9.6925	94.7870	0.00
22/12/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R035 On 04-May-17	9.53	Put	Bond Future	1308	1	1308	1	0.00
22/12/2016	R035 On 04-May-17	9.54	Put	Bond Future	1227	1	1227	1	0.00
22/12/2016	R035 On 04-May-17	9.55	Put	Bond Future	1145	1	1145	1	0.00
22/12/2016	R035 On 03-August-17			Bond Future	9.74	96.6760	9.7377	96.6760	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
22/12/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R035 On 03-August-17	9.50	Put	Bond Future	1902	2	1902	2	0.00
22/12/2016	R035 On 03-August-17	9.52	Put	Bond Future	1739	2	1739	2	0.00
22/12/2016	R035 On 03-August-17	9.51	Put	Bond Future	1820	2	1820	2	0.00
22/12/2016	R186 On 02-February-17			Bond Future	8.98	111.0787	8.9833	111.0787	116,807.00
22/12/2016	R186 On 02-February-17	9.50	Call	Bond Future	3783	4	3783	4	0.00
22/12/2016	R186 On 02-February-17	8.87	Call	Bond Future	1035	1	1035	1	0.00
22/12/2016	R186 On 02-February-17	9.40	Call	Bond Future	3243	3	3243	3	0.00
22/12/2016	R186 On 02-February-17	8.37	Call	Bond Future	179	0	179	0	500.00
22/12/2016	R186 On 02-February-17	8.79	Call	Bond Future	823	1	823	1	0.00
22/12/2016	R186 On 02-February-17	8.95	Call	Bond Future	1280	1	1280	1	0.00
22/12/2016	R186 On 02-February-17	9.02	Call	Bond Future	1523	1	1523	1	0.00
22/12/2016	R186 On 02-February-17	8.00	Call	Bond Future	27	0	27	0	7,000.00
22/12/2016	R186 On 02-February-17	8.60	Call	Bond Future	442	0	442	0	7,000.00
22/12/2016	R186 On 02-February-17	8.81	Call	Bond Future	873	1	873	1	0.00
22/12/2016	R186 On 02-February-17	8.43	Call	Bond Future	230	0	230	0	750.00
22/12/2016	R186 On 02-February-17	8.80	Call	Bond Future	847	1	847	1	0.00
22/12/2016	R186 On 02-February-17	8.90	Call	Bond Future	1123	1	1123	1	0.00
22/12/2016	R186 On 02-February-17	9.10	Call	Bond Future	1832	2	1832	2	0.00
22/12/2016	R186 On 02-February-17	8.62	Call	Bond Future	475	0	475	0	500.00
22/12/2016	R186 On 02-February-17	8.79	Put	Bond Future	2163	2	2163	2	0.00
22/12/2016	R186 On 02-February-17	8.95	Put	Bond Future	1509	2	1509	2	2,546.00
22/12/2016	R186 On 02-February-17	9.02	Put	Bond Future	1270	1	1270	1	500.00
22/12/2016	R186 On 02-February-17	8.37	Put	Bond Future	4507	5	4507	5	0.00
22/12/2016	R186 On 02-February-17	8.60	Put	Bond Future	3121	3	3121	3	0.00
22/12/2016	R186 On 02-February-17	9.40	Put	Bond Future	427	0	427	0	750.00
22/12/2016	R186 On 02-February-17	9.50	Put	Bond Future	306	0	306	0	13,500.00
22/12/2016	R186 On 02-February-17	8.87	Put	Bond Future	1818	2	1818	2	500.00
22/12/2016	R186 On 02-February-17	8.62	Put	Bond Future	3012	3	3012	3	0.00
22/12/2016	R186 On 02-February-17	8.81	Put	Bond Future	2073	2	2073	2	0.00
22/12/2016	R186 On 02-February-17	9.10	Put	Bond Future	1033	1	1033	1	2,546.00
22/12/2016	R186 On 02-February-17	8.00	Put	Bond Future	7079	7	7079	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
22/12/2016	R186 On 02-February-17	8.90	Put	Bond Future	1698	2	1698	2	750.00
22/12/2016	R186 On 02-February-17	8.43	Put	Bond Future	4126	4	4126	4	0.00
22/12/2016	R186 On 02-February-17	8.80	Put	Bond Future	2118	2	2118	2	0.00
22/12/2016	R186 On 04-May-17			Bond Future	9.03	113.2236	9.0311	113.2236	0.00
22/12/2016	R186 On 04-May-17	8.91	Call	Bond Future	2077	2	2077	2	0.00
22/12/2016	R186 On 04-May-17	8.89	Call	Bond Future	2016	2	2016	2	0.00
22/12/2016	R186 On 04-May-17	8.90	Call	Bond Future	2046	2	2046	2	0.00
22/12/2016	R186 On 04-May-17	8.89	Put	Bond Future	2971	3	2971	3	0.00
22/12/2016	R186 On 04-May-17	8.90	Put	Bond Future	2933	3	2933	3	0.00
22/12/2016	R186 On 04-May-17	8.91	Put	Bond Future	2896	3	2896	3	0.00
22/12/2016	R186 On 03-August-17			Bond Future	9.07	110.1750	9.0705	110.1750	0.00
22/12/2016	R186 On 03-August-17	8.91	Call	Bond Future	2705	3	2705	3	0.00
22/12/2016	R186 On 03-August-17	8.93	Call	Bond Future	2765	3	2765	3	0.00
22/12/2016	R186 On 03-August-17	8.92	Call	Bond Future	2735	3	2735	3	0.00
22/12/2016	R186 On 03-August-17	8.91	Put	Bond Future	3769	4	3769	4	0.00
22/12/2016	R186 On 03-August-17	8.92	Put	Bond Future	3733	4	3733	4	0.00
22/12/2016	R186 On 03-August-17	8.93	Put	Bond Future	3697	4	3697	4	0.00
22/12/2016	R197 On 02-February-17			Bond Future	295.03	295.0615	295.0330	295.0615	1,246.00
22/12/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R197 On 02-February-17	302.58	Put	Bond Future	7547	8	7547	8	0.00
22/12/2016	R197 On 02-February-17	302.59	Put	Bond Future	7557	8	7557	8	0.00
22/12/2016	R197 On 02-February-17	302.57	Put	Bond Future	7537	8	7537	8	0.00
22/12/2016	R197 On 04-May-17			Bond Future	300.75	300.7773	300.7485	300.7773	0.00
22/12/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R197 On 04-May-17	308.59	Put	Bond Future	7842	8	7842	8	0.00
22/12/2016	R197 On 04-May-17	308.60	Put	Bond Future	7852	8	7852	8	0.00
22/12/2016	R197 On 04-May-17	308.58	Put	Bond Future	7832	8	7832	8	0.00
22/12/2016	R197 On 03-August-17			Bond Future	299.85	299.8850	299.8508	299.8850	0.00
22/12/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
22/12/2016	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
22/12/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R197 On 03-August-17	308.05	Put	Bond Future	8199	8	8199	8	0.00
22/12/2016	R197 On 03-August-17	308.07	Put	Bond Future	8219	8	8219	8	0.00
22/12/2016	R197 On 03-August-17	308.06	Put	Bond Future	8209	8	8209	8	0.00
22/12/2016	R202 On 02-February-17			Bond Future	242.90	242.9194	242.8962	242.9194	36,370.00
22/12/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R202 On 02-February-17	251.73	Put	Bond Future	8834	9	8834	9	0.00
22/12/2016	R202 On 02-February-17	251.74	Put	Bond Future	8844	9	8844	9	0.00
22/12/2016	R202 On 02-February-17	251.72	Put	Bond Future	8824	9	8824	9	0.00
22/12/2016	R202 On 04-May-17			Bond Future	247.60	247.6252	247.6017	247.6252	0.00
22/12/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R202 On 04-May-17	256.71	Put	Bond Future	9108	9	9108	9	0.00
22/12/2016	R202 On 04-May-17	256.72	Put	Bond Future	9118	9	9118	9	0.00
22/12/2016	R202 On 04-May-17	256.73	Put	Bond Future	9128	9	9128	9	0.00
22/12/2016	R202 On 03-August-17			Bond Future	248.88	248.9071	248.8792	248.9071	0.00
22/12/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R202 On 03-August-17	258.36	Put	Bond Future	9481	9	9481	9	0.00
22/12/2016	R202 On 03-August-17	258.37	Put	Bond Future	9491	9	9491	9	0.00
22/12/2016	R202 On 03-August-17	258.35	Put	Bond Future	9471	9	9471	9	0.00
22/12/2016	R203 On 02-February-17			Bond Future	7.79	103.5469	7.7937	103.5469	27,216.00
22/12/2016	R203 On 02-February-17	7.70	Call	Bond Future	62	0	62	0	0.00
22/12/2016	R203 On 02-February-17	7.71	Call	Bond Future	65	0	65	0	0.00
22/12/2016	R203 On 02-February-17	7.72	Call	Bond Future	67	0	67	0	0.00
22/12/2016	R203 On 02-February-17	7.71	Put	Bond Future	113	0	113	0	0.00
22/12/2016	R203 On 02-February-17	7.70	Put	Bond Future	116	0	116	0	0.00
22/12/2016	R203 On 02-February-17	7.72	Put	Bond Future	110	0	110	0	0.00
22/12/2016	R203 On 04-May-17			Bond Future	7.66	101.3735	7.6582	101.3735	0.00
22/12/2016	R203 On 04-May-17	6.91	Call	Bond Future	15	0	15	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
22/12/2016	R203 On 04-May-17	6.93	Call	Bond Future	16	0	16	0	0.00
22/12/2016	R203 On 04-May-17	6.92	Call	Bond Future	15	0	15	0	0.00
22/12/2016	R203 On 04-May-17	6.92	Put	Bond Future	274	0	274	0	0.00
22/12/2016	R203 On 04-May-17	6.93	Put	Bond Future	270	0	270	0	0.00
22/12/2016	R203 On 04-May-17	6.91	Put	Bond Future	276	0	276	0	0.00
22/12/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
22/12/2016	R203 On 03-August-17	4.87	Call	Bond Future	51	0	51	0	0.00
22/12/2016	R203 On 03-August-17	4.89	Call	Bond Future	52	0	52	0	0.00
22/12/2016	R203 On 03-August-17	4.88	Call	Bond Future	52	0	52	0	0.00
22/12/2016	R203 On 03-August-17	4.89	Put	Bond Future	28	0	28	0	0.00
22/12/2016	R203 On 03-August-17	4.88	Put	Bond Future	28	0	28	0	0.00
22/12/2016	R203 On 03-August-17	4.87	Put	Bond Future	29	0	29	0	0.00
22/12/2016	R204 On 02-February-17			Bond Future	7.99	101.0318	7.9935	101.0318	30,150.00
22/12/2016	R204 On 02-February-17	8.28	Call	Bond Future	582	1	582	1	0.00
22/12/2016	R204 On 02-February-17	8.30	Call	Bond Future	608	1	608	1	0.00
22/12/2016	R204 On 02-February-17	8.29	Call	Bond Future	595	1	595	1	0.00
22/12/2016	R204 On 02-February-17	8.28	Put	Bond Future	95	0	95	0	0.00
22/12/2016	R204 On 02-February-17	8.29	Put	Bond Future	91	0	91	0	0.00
22/12/2016	R204 On 02-February-17	8.30	Put	Bond Future	87	0	87	0	0.00
22/12/2016	R204 On 04-May-17			Bond Future	8.03	102.9828	8.0258	102.9828	0.00
22/12/2016	R204 On 04-May-17	7.90	Call	Bond Future	338	0	338	0	0.00
22/12/2016	R204 On 04-May-17	7.92	Call	Bond Future	351	0	351	0	0.00
22/12/2016	R204 On 04-May-17	7.91	Call	Bond Future	344	0	344	0	0.00
22/12/2016	R204 On 04-May-17	7.91	Put	Bond Future	517	1	517	1	0.00
22/12/2016	R204 On 04-May-17	7.92	Put	Bond Future	509	1	509	1	0.00
22/12/2016	R204 On 04-May-17	7.90	Put	Bond Future	526	1	526	1	0.00
22/12/2016	R204 On 03-August-17			Bond Future	8.02	100.9931	8.0178	100.9931	0.00
22/12/2016	R204 On 03-August-17	7.75	Call	Bond Future	347	0	347	0	0.00
22/12/2016	R204 On 03-August-17	7.76	Call	Bond Future	352	0	352	0	0.00
22/12/2016	R204 On 03-August-17	7.77	Call	Bond Future	358	0	358	0	0.00
22/12/2016	R204 On 03-August-17	7.75	Put	Bond Future	689	1	689	1	0.00
22/12/2016	R204 On 03-August-17	7.76	Put	Bond Future	682	1	682	1	0.00
22/12/2016	R204 On 03-August-17	7.77	Put	Bond Future	674	1	674	1	0.00
22/12/2016	R207 On 02-February-17			Bond Future	8.21	97.9669	8.2091	97.9669	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
22/12/2016	R207 On 02-February-17	8.91	Call	Bond Future	1775	2	1775	2	62.00
22/12/2016	R207 On 02-February-17	9.22	Call	Bond Future	2516	2	2516	2	0.00
22/12/2016	R207 On 02-February-17	9.24	Call	Bond Future	2564	3	2564	3	0.00
22/12/2016	R207 On 02-February-17	9.23	Call	Bond Future	2540	3	2540	3	0.00
22/12/2016	R207 On 02-February-17	9.23	Put	Bond Future	4	0	4	0	0.00
22/12/2016	R207 On 02-February-17	9.24	Put	Bond Future	4	0	4	0	0.00
22/12/2016	R207 On 02-February-17	8.91	Put	Bond Future	25	0	25	0	0.00
22/12/2016	R207 On 02-February-17	9.22	Put	Bond Future	4	0	4	0	0.00
22/12/2016	R207 On 04-May-17			Bond Future	8.26	99.8588	8.2560	99.8588	0.00
22/12/2016	R207 On 04-May-17	8.20	Call	Bond Future	636	1	636	1	0.00
22/12/2016	R207 On 04-May-17	8.22	Call	Bond Future	658	1	658	1	0.00
22/12/2016	R207 On 04-May-17	8.21	Call	Bond Future	647	1	647	1	0.00
22/12/2016	R207 On 04-May-17	8.20	Put	Bond Future	766	1	766	1	0.00
22/12/2016	R207 On 04-May-17	8.22	Put	Bond Future	742	1	742	1	0.00
22/12/2016	R207 On 04-May-17	8.21	Put	Bond Future	754	1	754	1	0.00
22/12/2016	R207 On 03-August-17			Bond Future	8.28	98.2047	8.2814	98.2047	0.00
22/12/2016	R207 On 03-August-17	8.19	Call	Bond Future	788	1	788	1	51.00
22/12/2016	R207 On 03-August-17	8.40	Call	Bond Future	1023	1	1023	1	0.00
22/12/2016	R207 On 03-August-17	8.39	Call	Bond Future	1010	1	1010	1	0.00
22/12/2016	R207 On 03-August-17	8.41	Call	Bond Future	1035	1	1035	1	0.00
22/12/2016	R207 On 03-August-17	8.39	Put	Bond Future	779	1	779	1	0.00
22/12/2016	R207 On 03-August-17	8.41	Put	Bond Future	761	1	761	1	0.00
22/12/2016	R207 On 03-August-17	8.19	Put	Bond Future	983	1	983	1	0.00
22/12/2016	R207 On 03-August-17	8.40	Put	Bond Future	770	1	770	1	0.00
22/12/2016	R208 On 02-February-17			Bond Future	8.37	96.7924	8.3681	96.7924	29,322.00
22/12/2016	R208 On 02-February-17	8.64	Call	Bond Future	1157	1	1157	1	0.00
22/12/2016	R208 On 02-February-17	8.63	Call	Bond Future	1133	1	1133	1	0.00
22/12/2016	R208 On 02-February-17	8.65	Call	Bond Future	1181	1	1181	1	0.00
22/12/2016	R208 On 02-February-17	8.65	Put	Bond Future	249	0	249	0	0.00
22/12/2016	R208 On 02-February-17	8.64	Put	Bond Future	258	0	258	0	0.00
22/12/2016	R208 On 02-February-17	8.63	Put	Bond Future	267	0	267	0	0.00
22/12/2016	R208 On 04-May-17			Bond Future	8.41	95.2586	8.4088	95.2586	0.00
22/12/2016	R208 On 04-May-17	8.37	Call	Bond Future	944	1	944	1	0.00
22/12/2016	R208 On 04-May-17	8.39	Call	Bond Future	976	1	976	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
22/12/2016	R208 On 04-May-17	8.38	Call	Bond Future	960	1	960	1	0.00
22/12/2016	R208 On 04-May-17	8.37	Put	Bond Future	1067	1	1067	1	0.00
22/12/2016	R208 On 04-May-17	8.39	Put	Bond Future	1035	1	1035	1	0.00
22/12/2016	R208 On 04-May-17	8.38	Put	Bond Future	1051	1	1051	1	0.00
22/12/2016	R208 On 03-August-17			Bond Future	8.43	97.1572	8.4336	97.1572	0.00
22/12/2016	R208 On 03-August-17	8.30	Call	Bond Future	1088	1	1088	1	0.00
22/12/2016	R208 On 03-August-17	8.32	Call	Bond Future	1116	1	1116	1	0.00
22/12/2016	R208 On 03-August-17	8.31	Call	Bond Future	1102	1	1102	1	0.00
22/12/2016	R208 On 03-August-17	8.31	Put	Bond Future	1472	1	1472	1	0.00
22/12/2016	R208 On 03-August-17	8.32	Put	Bond Future	1456	1	1456	1	0.00
22/12/2016	R208 On 03-August-17	8.30	Put	Bond Future	1488	2	1488	2	0.00
22/12/2016	R209 On 02-February-17			Bond Future	9.58	73.2325	9.5825	73.2325	66,512.00
22/12/2016	R209 On 02-February-17	9.53	Call	Bond Future	1291	1	1291	1	0.00
22/12/2016	R209 On 02-February-17	9.55	Call	Bond Future	1355	1	1355	1	0.00
22/12/2016	R209 On 02-February-17	9.54	Call	Bond Future	1323	1	1323	1	0.00
22/12/2016	R209 On 02-February-17	9.53	Put	Bond Future	1646	2	1646	2	0.00
22/12/2016	R209 On 02-February-17	9.54	Put	Bond Future	1610	2	1610	2	0.00
22/12/2016	R209 On 02-February-17	9.55	Put	Bond Future	1575	2	1575	2	0.00
22/12/2016	R209 On 04-May-17			Bond Future	9.63	71.4959	9.6288	71.4959	0.00
22/12/2016	R209 On 04-May-17	9.46	Call	Bond Future	2094	2	2094	2	0.00
22/12/2016	R209 On 04-May-17	9.48	Call	Bond Future	2153	2	2153	2	0.00
22/12/2016	R209 On 04-May-17	9.47	Call	Bond Future	2124	2	2124	2	0.00
22/12/2016	R209 On 04-May-17	9.46	Put	Bond Future	3234	3	3234	3	0.00
22/12/2016	R209 On 04-May-17	9.47	Put	Bond Future	3195	3	3195	3	0.00
22/12/2016	R209 On 04-May-17	9.48	Put	Bond Future	3156	3	3156	3	0.00
22/12/2016	R209 On 03-August-17			Bond Future	9.67	72.9209	9.6691	72.9209	0.00
22/12/2016	R209 On 03-August-17	9.44	Call	Bond Future	2748	3	2748	3	0.00
22/12/2016	R209 On 03-August-17	9.43	Call	Bond Future	2719	3	2719	3	0.00
22/12/2016	R209 On 03-August-17	9.45	Call	Bond Future	2777	3	2777	3	0.00
22/12/2016	R209 On 03-August-17	9.45	Put	Bond Future	4250	4	4250	4	0.00
22/12/2016	R209 On 03-August-17	9.44	Put	Bond Future	4289	4	4289	4	0.00
22/12/2016	R209 On 03-August-17	9.43	Put	Bond Future	4329	4	4329	4	0.00
22/12/2016	R210 On 02-February-17			Bond Future	185.82	185.8404	185.8224	185.8404	1,885.00
22/12/2016	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
22/12/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R210 On 02-February-17	190.84	Put	Bond Future	5018	5	5018	5	0.00
22/12/2016	R210 On 02-February-17	190.86	Put	Bond Future	5038	5	5038	5	0.00
22/12/2016	R210 On 02-February-17	190.85	Put	Bond Future	5028	5	5028	5	0.00
22/12/2016	R210 On 04-May-17			Bond Future	187.10	187.1228	187.1045	187.1228	0.00
22/12/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R210 On 04-May-17	192.31	Put	Bond Future	5206	5	5206	5	0.00
22/12/2016	R210 On 04-May-17	192.33	Put	Bond Future	5226	5	5226	5	0.00
22/12/2016	R210 On 04-May-17	192.32	Put	Bond Future	5216	5	5216	5	0.00
22/12/2016	R210 On 03-August-17			Bond Future	190.84	190.8625	190.8411	190.8625	0.00
22/12/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R210 On 03-August-17	196.29	Put	Bond Future	5449	5	5449	5	0.00
22/12/2016	R210 On 03-August-17	196.30	Put	Bond Future	5459	5	5459	5	0.00
22/12/2016	R210 On 03-August-17	196.28	Put	Bond Future	5439	5	5439	5	0.00
22/12/2016	R212 On 02-February-17			Bond Future	146.06	146.0702	146.0557	146.0702	3,380.00
22/12/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R212 On 02-February-17	149.29	Put	Bond Future	3234	3	3234	3	0.00
22/12/2016	R212 On 02-February-17	149.28	Put	Bond Future	3224	3	3224	3	0.00
22/12/2016	R212 On 02-February-17	149.27	Put	Bond Future	3214	3	3214	3	0.00
22/12/2016	R212 On 04-May-17			Bond Future	148.89	148.8999	148.8854	148.8999	0.00
22/12/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R212 On 04-May-17	152.24	Put	Bond Future	3355	3	3355	3	0.00
22/12/2016	R212 On 04-May-17	152.25	Put	Bond Future	3365	3	3365	3	0.00
22/12/2016	R212 On 04-May-17	152.23	Put	Bond Future	3345	3	3345	3	0.00
22/12/2016	R212 On 03-August-17			Bond Future	149.83	149.8440	149.8267	149.8440	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
22/12/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
22/12/2016	R212 On 03-August-17	153.34	Put	Bond Future	3513	3	3513	3	0.00
22/12/2016	R212 On 03-August-17	153.35	Put	Bond Future	3523	4	3523	4	0.00
22/12/2016	R212 On 03-August-17	153.36	Put	Bond Future	3533	4	3533	4	0.00
22/12/2016	R213 On 02-February-17			Bond Future	9.42	84.4368	9.4197	84.4368	50,655.00
22/12/2016	R213 On 02-February-17	9.40	Call	Bond Future	1366	1	1366	1	0.00
22/12/2016	R213 On 02-February-17	9.42	Call	Bond Future	1433	1	1433	1	0.00
22/12/2016	R213 On 02-February-17	9.41	Call	Bond Future	1399	1	1399	1	0.00
22/12/2016	R213 On 02-February-17	9.41	Put	Bond Future	1464	1	1464	1	0.00
22/12/2016	R213 On 02-February-17	9.42	Put	Bond Future	1431	1	1431	1	0.00
22/12/2016	R213 On 02-February-17	9.40	Put	Bond Future	1498	2	1498	2	0.00
22/12/2016	R213 On 04-May-17			Bond Future	9.47	82.5156	9.4667	82.5156	0.00
22/12/2016	R213 On 04-May-17	9.35	Call	Bond Future	2161	2	2161	2	0.00
22/12/2016	R213 On 04-May-17	9.36	Call	Bond Future	2191	2	2191	2	0.00
22/12/2016	R213 On 04-May-17	9.37	Call	Bond Future	2222	2	2222	2	0.00
22/12/2016	R213 On 04-May-17	9.36	Put	Bond Future	2899	3	2899	3	0.00
22/12/2016	R213 On 04-May-17	9.37	Put	Bond Future	2863	3	2863	3	0.00
22/12/2016	R213 On 04-May-17	9.35	Put	Bond Future	2936	3	2936	3	0.00
22/12/2016	R213 On 03-August-17			Bond Future	9.51	84.1600	9.5075	84.1600	0.00
22/12/2016	R213 On 03-August-17	9.33	Call	Bond Future	2774	3	2774	3	0.00
22/12/2016	R213 On 03-August-17	9.34	Call	Bond Future	2804	3	2804	3	0.00
22/12/2016	R213 On 03-August-17	9.35	Call	Bond Future	2833	3	2833	3	0.00
22/12/2016	R213 On 03-August-17	9.34	Put	Bond Future	3905	4	3905	4	0.00
22/12/2016	R213 On 03-August-17	9.35	Put	Bond Future	3868	4	3868	4	0.00
22/12/2016	R213 On 03-August-17	9.33	Put	Bond Future	3942	4	3942	4	0.00
22/12/2016	R214 On 02-February-17			Bond Future	9.64	73.7214	9.6378	73.7214	36,737.00
22/12/2016	R214 On 02-February-17	9.67	Call	Bond Future	1668	2	1668	2	0.00
22/12/2016	R214 On 02-February-17	9.66	Call	Bond Future	1631	2	1631	2	0.00
22/12/2016	R214 On 02-February-17	9.68	Call	Bond Future	1705	2	1705	2	0.00
22/12/2016	R214 On 02-February-17	9.67	Put	Bond Future	1442	1	1442	1	0.00
22/12/2016	R214 On 02-February-17	9.66	Put	Bond Future	1475	1	1475	1	0.00
22/12/2016	R214 On 02-February-17	9.68	Put	Bond Future	1409	1	1409	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
22/12/2016	R214 On 04-May-17			Bond Future	9.68	71.8469	9.6818	71.8469	0.00
22/12/2016	R214 On 04-May-17	9.56	Call	Bond Future	2344	2	2344	2	0.00
22/12/2016	R214 On 04-May-17	9.58	Call	Bond Future	2408	2	2408	2	0.00
22/12/2016	R214 On 04-May-17	9.57	Call	Bond Future	2376	2	2376	2	0.00
22/12/2016	R214 On 04-May-17	9.56	Put	Bond Future	3204	3	3204	3	0.00
22/12/2016	R214 On 04-May-17	9.57	Put	Bond Future	3164	3	3164	3	0.00
22/12/2016	R214 On 04-May-17	9.58	Put	Bond Future	3125	3	3125	3	0.00
22/12/2016	R214 On 03-August-17			Bond Future	9.72	73.2787	9.7204	73.2787	0.00
22/12/2016	R214 On 03-August-17	9.51	Call	Bond Future	2935	3	2935	3	0.00
22/12/2016	R214 On 03-August-17	9.52	Call	Bond Future	2965	3	2965	3	0.00
22/12/2016	R214 On 03-August-17	9.53	Call	Bond Future	2996	3	2996	3	0.00
22/12/2016	R214 On 03-August-17	9.52	Put	Bond Future	4379	4	4379	4	0.00
22/12/2016	R214 On 03-August-17	9.53	Put	Bond Future	4338	4	4338	4	0.00
22/12/2016	R214 On 03-August-17	9.51	Put	Bond Future	4420	4	4420	4	0.00
22/12/2016	R248 On 02-February-17			Bond Future	9.68	94.7682	9.6835	94.7682	74,008.00
22/12/2016	R248 On 02-February-17	9.76	Call	Bond Future	2403	2	2403	2	0.00
22/12/2016	R248 On 02-February-17	9.78	Call	Bond Future	2502	3	2502	3	0.00
22/12/2016	R248 On 02-February-17	9.77	Call	Bond Future	2452	2	2452	2	0.00
22/12/2016	R248 On 02-February-17	9.77	Put	Bond Future	1681	2	1681	2	0.00
22/12/2016	R248 On 02-February-17	9.76	Put	Bond Future	1720	2	1720	2	0.00
22/12/2016	R248 On 02-February-17	9.78	Put	Bond Future	1642	2	1642	2	0.00
22/12/2016	R248 On 04-May-17			Bond Future	9.73	92.1584	9.7289	92.1584	0.00
22/12/2016	R248 On 04-May-17	9.67	Call	Bond Future	3404	3	3404	3	0.00
22/12/2016	R248 On 04-May-17	9.66	Call	Bond Future	3362	3	3362	3	0.00
22/12/2016	R248 On 04-May-17	9.65	Call	Bond Future	3320	3	3320	3	0.00
22/12/2016	R248 On 04-May-17	9.66	Put	Bond Future	3980	4	3980	4	0.00
22/12/2016	R248 On 04-May-17	9.65	Put	Bond Future	4028	4	4028	4	0.00
22/12/2016	R248 On 04-May-17	9.67	Put	Bond Future	3932	4	3932	4	0.00
22/12/2016	R248 On 03-August-17			Bond Future	9.77	93.9951	9.7689	93.9951	0.00
22/12/2016	R248 On 03-August-17	9.57	Call	Bond Future	3973	4	3973	4	0.00
22/12/2016	R248 On 03-August-17	9.58	Call	Bond Future	4012	4	4012	4	0.00
22/12/2016	R248 On 03-August-17	9.56	Call	Bond Future	3933	4	3933	4	0.00
22/12/2016	R248 On 03-August-17	9.57	Put	Bond Future	5762	6	5762	6	0.00
22/12/2016	R248 On 03-August-17	9.58	Put	Bond Future	5710	6	5710	6	0.00

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<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
22/12/2016	R248 On 03-August-17	9.56	Put	Bond Future	5814	6	5814	6	0.00

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