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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/09/2016 TO: 22/09/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	0857 On 31-March-21			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
22/09/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	2025 On 03-November-16			Bond Future	128.80	128.7913	128.7959	128.7913	3,044.00
22/09/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
22/09/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
22/09/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
22/09/2016	2025 On 03-November-16	129.22	Put	Bond Future	424	0	0	0	0.00
22/09/2016	2025 On 03-November-16	129.21	Put	Bond Future	414	0	0	0	0.00
22/09/2016	2025 On 03-November-16	129.23	Put	Bond Future	434	0	0	0	0.00
22/09/2016	2030 On 03-November-16			Bond Future	8.90	94.6963	95.2540	94.6963	26,853.00
22/09/2016	2030 On 03-November-16	9.33	Call	Bond Future	3091	3	3	3	0.00
22/09/2016	2030 On 03-November-16	9.34	Call	Bond Future	3161	3	3	3	0.00
22/09/2016	2030 On 03-November-16	9.35	Call	Bond Future	3231	3	3	3	0.00
22/09/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
22/09/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
22/09/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
22/09/2016	2030 On 02-February-17			Bond Future	8.93	92.5115	93.0796	92.5115	0.00
22/09/2016	2030 On 02-February-17	9.29	Call	Bond Future	2542	2	3	2	0.00
22/09/2016	2030 On 02-February-17	9.31	Call	Bond Future	2681	2	3	2	0.00
22/09/2016	2030 On 02-February-17	9.30	Call	Bond Future	2611	2	3	2	0.00
22/09/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
22/09/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
22/09/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
22/09/2016	2030 On 04-May-17			Bond Future	8.96	94.3648	94.9431	94.3648	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
22/09/2016	2030 On 04-May-17	9.34	Call	Bond Future	2658	2	3	2	0.00
22/09/2016	2030 On 04-May-17	9.33	Call	Bond Future	2590	2	3	2	0.00
22/09/2016	2030 On 04-May-17	9.32	Call	Bond Future	2521	2	3	2	0.00
22/09/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
22/09/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
22/09/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
22/09/2016	2032 On 03-November-16			Bond Future	9.01	94.0551	94.6146	94.0551	13,093.00
22/09/2016	2032 On 03-November-16	10.28	Call	Bond Future	9292	9	9	9	0.00
22/09/2016	2032 On 03-November-16	10.30	Call	Bond Future	9426	9	9	9	0.00
22/09/2016	2032 On 03-November-16	10.29	Call	Bond Future	9359	9	9	9	0.00
22/09/2016	2032 On 03-November-16	10.28	Put	Bond Future	18	0	0	0	0.00
22/09/2016	2032 On 03-November-16	10.30	Put	Bond Future	16	0	0	0	0.00
22/09/2016	2032 On 03-November-16	10.29	Put	Bond Future	17	0	0	0	0.00
22/09/2016	2032 On 02-February-17			Bond Future	9.05	95.8638	96.4338	95.8638	0.00
22/09/2016	2032 On 02-February-17	9.51	Call	Bond Future	4976	5	5	5	0.00
22/09/2016	2032 On 02-February-17	9.53	Call	Bond Future	5079	5	5	5	0.00
22/09/2016	2032 On 02-February-17	9.52	Call	Bond Future	5027	5	5	5	0.00
22/09/2016	2032 On 02-February-17	9.52	Put	Bond Future	1442	2	1	2	0.00
22/09/2016	2032 On 02-February-17	9.51	Put	Bond Future	1465	2	1	2	0.00
22/09/2016	2032 On 02-February-17	9.53	Put	Bond Future	1420	2	1	2	0.00
22/09/2016	2032 On 04-May-17			Bond Future	9.07	93.6233	94.2034	93.6233	0.00
22/09/2016	2032 On 04-May-17	9.46	Call	Bond Future	5383	5	5	5	0.00
22/09/2016	2032 On 04-May-17	9.45	Call	Bond Future	5337	5	5	5	0.00
22/09/2016	2032 On 04-May-17	9.44	Call	Bond Future	5291	5	5	5	0.00
22/09/2016	2032 On 04-May-17	9.45	Put	Bond Future	2508	3	3	3	0.00
22/09/2016	2032 On 04-May-17	9.46	Put	Bond Future	2481	3	2	3	0.00
22/09/2016	2032 On 04-May-17	9.44	Put	Bond Future	2536	3	3	3	0.00
22/09/2016	2033 On 03-November-16			Bond Future	108.14	108.1400	108.1441	108.1400	4,686.00
22/09/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
22/09/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
22/09/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
22/09/2016	2033 On 03-November-16	109.17	Put	Bond Future	1026	1	1	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
22/09/2016	2033 On 03-November-16	109.18	Put	Bond Future	1036	1	1	1	0.00
22/09/2016	2033 On 03-November-16	109.16	Put	Bond Future	1016	1	1	1	0.00
22/09/2016	2037 On 03-November-16			Bond Future	9.18	95.4827	96.0990	95.4827	36,730.00
22/09/2016	2037 On 03-November-16	10.35	Call	Bond Future	9409	9	9	9	0.00
22/09/2016	2037 On 03-November-16	10.36	Call	Bond Future	9480	9	9	9	0.00
22/09/2016	2037 On 03-November-16	10.37	Call	Bond Future	9552	9	10	9	0.00
22/09/2016	2037 On 03-November-16	10.36	Put	Bond Future	38	0	0	0	0.00
22/09/2016	2037 On 03-November-16	10.37	Put	Bond Future	36	0	0	0	0.00
22/09/2016	2037 On 03-November-16	10.35	Put	Bond Future	40	0	0	0	0.00
22/09/2016	2037 On 02-February-17			Bond Future	9.21	93.0626	93.6906	93.0626	0.00
22/09/2016	2037 On 02-February-17	9.66	Call	Bond Future	5454	5	5	5	0.00
22/09/2016	2037 On 02-February-17	9.68	Call	Bond Future	5564	5	6	5	0.00
22/09/2016	2037 On 02-February-17	9.67	Call	Bond Future	5509	5	6	5	0.00
22/09/2016	2037 On 02-February-17	9.66	Put	Bond Future	1739	2	2	2	0.00
22/09/2016	2037 On 02-February-17	9.67	Put	Bond Future	1713	2	2	2	0.00
22/09/2016	2037 On 02-February-17	9.68	Put	Bond Future	1688	2	2	2	0.00
22/09/2016	2037 On 04-May-17			Bond Future	9.25	94.9270	95.5663	94.9270	0.00
22/09/2016	2037 On 04-May-17	9.59	Call	Bond Future	5846	5	6	5	0.00
22/09/2016	2037 On 04-May-17	9.58	Call	Bond Future	5796	5	6	5	0.00
22/09/2016	2037 On 04-May-17	9.60	Call	Bond Future	5896	6	6	6	0.00
22/09/2016	2037 On 04-May-17	9.58	Put	Bond Future	3012	3	3	3	0.00
22/09/2016	2037 On 04-May-17	9.60	Put	Bond Future	2949	3	3	3	0.00
22/09/2016	2037 On 04-May-17	9.59	Put	Bond Future	2981	3	3	3	0.00
22/09/2016	2038 On 03-November-16			Bond Future	135.81	135.8076	135.8124	135.8076	20,753.00
22/09/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
22/09/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
22/09/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
22/09/2016	2038 On 03-November-16	136.32	Put	Bond Future	508	1	1	1	0.00
22/09/2016	2038 On 03-November-16	136.31	Put	Bond Future	498	1	0	1	0.00
22/09/2016	2038 On 03-November-16	136.33	Put	Bond Future	518	1	1	1	0.00
22/09/2016	2040 On 03-November-16			Bond Future	9.21	99.7756	100.4401	99.7756	3,923.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2016	2040 On 03-November-16	9.69	Call	Bond Future	4914	4	5	4	0.00
22/09/2016	2040 On 03-November-16	9.71	Call	Bond Future	5054	5	5	5	0.00
22/09/2016	2040 On 03-November-16	9.70	Call	Bond Future	4984	4	5	4	0.00
22/09/2016	2040 On 03-November-16	9.69	Put	Bond Future	563	1	1	1	0.00
22/09/2016	2040 On 03-November-16	9.70	Put	Bond Future	546	1	1	1	0.00
22/09/2016	2040 On 03-November-16	9.71	Put	Bond Future	529	1	1	1	0.00
22/09/2016	2040 On 02-February-17			Bond Future	9.24	97.1876	97.8647	97.1876	0.00
22/09/2016	2040 On 02-February-17	9.58	Call	Bond Future	5307	5	5	5	0.00
22/09/2016	2040 On 02-February-17	9.59	Call	Bond Future	5363	5	5	5	0.00
22/09/2016	2040 On 02-February-17	9.60	Call	Bond Future	5420	5	5	5	0.00
22/09/2016	2040 On 02-February-17	9.59	Put	Bond Future	2231	2	2	2	0.00
22/09/2016	2040 On 02-February-17	9.60	Put	Bond Future	2199	2	2	2	0.00
22/09/2016	2040 On 02-February-17	9.58	Put	Bond Future	2263	3	2	3	0.00
22/09/2016	2040 On 04-May-17			Bond Future	9.27	99.1348	99.8241	99.1348	0.00
22/09/2016	2040 On 04-May-17	9.62	Call	Bond Future	6386	6	6	6	0.00
22/09/2016	2040 On 04-May-17	9.63	Call	Bond Future	6439	6	6	6	0.00
22/09/2016	2040 On 04-May-17	9.64	Call	Bond Future	6493	6	6	6	0.00
22/09/2016	2040 On 04-May-17	9.63	Put	Bond Future	3255	4	3	4	0.00
22/09/2016	2040 On 04-May-17	9.64	Put	Bond Future	3221	3	3	3	0.00
22/09/2016	2040 On 04-May-17	9.62	Put	Bond Future	3289	4	3	4	0.00
22/09/2016	2044 On 03-November-16			Bond Future	9.22	96.9956	97.6703	96.9956	18,511.00
22/09/2016	2044 On 03-November-16	10.42	Call	Bond Future	10383	10	10	10	0.00
22/09/2016	2044 On 03-November-16	10.41	Call	Bond Future	10307	10	10	10	0.00
22/09/2016	2044 On 03-November-16	10.43	Call	Bond Future	10459	10	10	10	0.00
22/09/2016	2044 On 03-November-16	10.43	Put	Bond Future	43	0	0	0	0.00
22/09/2016	2044 On 03-November-16	10.42	Put	Bond Future	45	0	0	0	0.00
22/09/2016	2044 On 03-November-16	10.41	Put	Bond Future	46	0	0	0	0.00
22/09/2016	2044 On 02-February-17			Bond Future	9.26	94.4794	95.1669	94.4794	0.00
22/09/2016	2044 On 02-February-17	9.77	Call	Bond Future	6444	6	6	6	0.00
22/09/2016	2044 On 02-February-17	9.78	Call	Bond Future	6505	6	7	6	0.00
22/09/2016	2044 On 02-February-17	9.76	Call	Bond Future	6384	6	6	6	0.00
22/09/2016	2044 On 02-February-17	9.77	Put	Bond Future	1799	2	2	2	0.00
22/09/2016	2044 On 02-February-17	9.78	Put	Bond Future	1772	2	2	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
22/09/2016	2044 On 02-February-17	9.76	Put	Bond Future	1825	2	2	2	0.00
22/09/2016	2044 On 04-May-17			Bond Future	9.29	96.3723	97.0722	96.3723	0.00
22/09/2016	2044 On 04-May-17	9.67	Call	Bond Future	6722	6	7	6	0.00
22/09/2016	2044 On 04-May-17	9.66	Call	Bond Future	6667	6	7	6	0.00
22/09/2016	2044 On 04-May-17	9.68	Call	Bond Future	6776	6	7	6	0.00
22/09/2016	2044 On 04-May-17	9.68	Put	Bond Future	3207	3	3	3	0.00
22/09/2016	2044 On 04-May-17	9.67	Put	Bond Future	3241	4	3	4	0.00
22/09/2016	2044 On 04-May-17	9.66	Put	Bond Future	3275	4	3	4	0.00
22/09/2016	2046 On 03-November-16			Bond Future	133.67	133.6609	133.6660	133.6609	17,594.00
22/09/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
22/09/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
22/09/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
22/09/2016	2046 On 03-November-16	137.09	Put	Bond Future	3424	3	3	3	0.00
22/09/2016	2046 On 03-November-16	137.07	Put	Bond Future	3404	3	3	3	0.00
22/09/2016	2046 On 03-November-16	137.08	Put	Bond Future	3414	3	3	3	0.00
22/09/2016	2050 On 03-November-16			Bond Future	143.47	143.4633	143.4686	143.4633	21,644.00
22/09/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
22/09/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
22/09/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
22/09/2016	2050 On 03-November-16	149.53	Put	Bond Future	6061	6	6	6	0.00
22/09/2016	2050 On 03-November-16	149.54	Put	Bond Future	6071	6	6	6	0.00
22/09/2016	2050 On 03-November-16	149.52	Put	Bond Future	6051	6	6	6	0.00
22/09/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	AL37 On 03-November-16			Index Future	508.93	507.5340	508.9250	507.5340	14.00
22/09/2016	AL37 On 02-February-17			Index Future	518.71	517.2940	518.7110	517.2940	0.00
22/09/2016	AL7T On 03-November-16			Index Future	593.07	590.0710	593.0720	590.0710	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2016	AL7T On 02-February-17			Index Future	604.48	601.4180	604.4760	601.4180	0.00
22/09/2016	ALBI On 03-November-16			Index Future	542.26	539.3490	542.2560	539.3490	706.00
22/09/2016	ALBI On 02-February-17			Index Future	552.68	549.7210	552.6820	549.7210	0.00
22/09/2016	ALBI On 04-May-17			Index Future	563.74	560.7270	563.7410	560.7270	0.00
22/09/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	C202 On 07-December-33			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
22/09/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/09/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	CS26 On 02-April-26			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
22/09/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2016	EL28 On 03-November-16			Bond Future	129.97	129.9643	129.9711	129.9643	0.00
22/09/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
22/09/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
22/09/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
22/09/2016	EL28 On 03-November-16	132.16	Put	Bond Future	2189	2	2	2	0.00
22/09/2016	EL28 On 03-November-16	132.17	Put	Bond Future	2199	2	2	2	0.00
22/09/2016	EL28 On 03-November-16	132.15	Put	Bond Future	2179	2	2	2	0.00
22/09/2016	EL28 On 02-February-17			Bond Future	132.48	132.4715	132.4782	132.4715	0.00
22/09/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
22/09/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
22/09/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
22/09/2016	EL28 On 02-February-17	135.10	Put	Bond Future	2622	3	3	3	0.00
22/09/2016	EL28 On 02-February-17	135.12	Put	Bond Future	2642	3	3	3	0.00
22/09/2016	EL28 On 02-February-17	135.11	Put	Bond Future	2632	3	3	3	0.00
22/09/2016	EL28 On 04-May-17			Bond Future	133.45	133.4466	133.4515	133.4466	0.00
22/09/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
22/09/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
22/09/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
22/09/2016	EL28 On 04-May-17	137.90	Put	Bond Future	4448	4	4	4	0.00
22/09/2016	EL28 On 04-May-17	137.91	Put	Bond Future	4458	4	4	4	0.00
22/09/2016	EL28 On 04-May-17	137.92	Put	Bond Future	4468	4	4	4	0.00
22/09/2016	ES33 On 03-November-16			Bond Future	10.06	79.9811	80.4994	79.9811	8,789.00
22/09/2016	ES33 On 03-November-16	11.31	Call	Bond Future	7813	7	8	7	0.00
22/09/2016	ES33 On 03-November-16	11.29	Call	Bond Future	7697	7	8	7	0.00
22/09/2016	ES33 On 03-November-16	11.30	Call	Bond Future	7755	7	8	7	0.00
22/09/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
22/09/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
22/09/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
22/09/2016	ES33 On 02-February-17			Bond Future	10.13	81.5191	82.0471	81.5191	0.00
22/09/2016	ES33 On 02-February-17	10.61	Call	Bond Future	3101	3	3	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
22/09/2016	ES33 On 02-February-17	10.60	Call	Bond Future	3038	3	3	3	0.00
22/09/2016	ES33 On 02-February-17	10.59	Call	Bond Future	2975	2	3	2	0.00
22/09/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
22/09/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
22/09/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
22/09/2016	ES33 On 04-May-17			Bond Future	10.19	79.3566	79.8941	79.3566	0.00
22/09/2016	ES33 On 04-May-17	10.55	Call	Bond Future	2321	2	2	2	0.00
22/09/2016	ES33 On 04-May-17	10.56	Call	Bond Future	2384	2	2	2	0.00
22/09/2016	ES33 On 04-May-17	10.54	Call	Bond Future	2257	2	2	2	0.00
22/09/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
22/09/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
22/09/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
22/09/2016	ES42 On 03-November-16			Bond Future	10.18	84.5610	85.1223	84.5610	8,777.00
22/09/2016	ES42 On 02-February-17			Bond Future	10.25	86.1874	86.7593	86.1874	0.00
22/09/2016	ES42 On 04-May-17			Bond Future	10.30	83.6503	84.2326	83.6503	0.00
22/09/2016	GOVI On 03-November-16			GOVI	539.35	536.6450	539.3480	536.6450	420.00
22/09/2016	GOVI On 03-November-16	476.11	Call	GOVI	632380	61	63	61	0.00
22/09/2016	GOVI On 03-November-16	476.13	Call	GOVI	632180	61	63	61	0.00
22/09/2016	GOVI On 03-November-16	476.12	Call	GOVI	632280	61	63	61	0.00
22/09/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
22/09/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
22/09/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
22/09/2016	GOVI On 02-February-17			GOVI	549.72	546.9640	549.7180	546.9640	27.00
22/09/2016	GOVI On 02-February-17	533.32	Call	GOVI	163980	14	16	14	0.00
22/09/2016	GOVI On 02-February-17	533.34	Call	GOVI	163780	14	16	14	0.00
22/09/2016	GOVI On 02-February-17	533.33	Call	GOVI	163880	14	16	14	0.00
22/09/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
22/09/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
22/09/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
22/09/2016	GOVI On 04-May-17			GOVI	560.72	557.9160	560.7180	557.9160	0.00
22/09/2016	GOVI On 04-May-17	262.20	Call	GOVI	2985180	296	299	296	0.00
22/09/2016	GOVI On 04-May-17	262.19	Call	GOVI	2985280	296	299	296	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
22/09/2016	GOVI On 04-May-17	262.18	Call	GOVI	2985380	296	299	296	0.00
22/09/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
22/09/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
22/09/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
22/09/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/09/2016	IGOV On 03-November-16			Index Future	249.69	249.7750	249.6890	249.7750	1,021.00
22/09/2016	IGOV On 02-February-17			Index Future	254.51	254.5940	254.5060	254.5940	57.00
22/09/2016	IGOV On 04-May-17			Index Future	259.61	259.7060	259.6130	259.7060	0.00
22/09/2016	ILBI On 03-November-16			Index Future	676.77	677.0230	676.7740	677.0230	0.00
22/09/2016	ILBI On 02-February-17			Index Future	689.90	690.1520	689.8970	690.1520	155.00
22/09/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0686	100.0686	100.0686	0.00
22/09/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0187	100.0071	100.0187	0.00
22/09/2016	IS01 On 15-June-17			Interest Rate Swap	99.63	99.6549	99.6250	99.6549	0.00
22/09/2016	IS01 On 21-September-17			Interest Rate Swap	99.65	99.7109	99.6536	99.7109	0.00
22/09/2016	IS01 On 21-December-17			Interest Rate Swap	99.90	99.9853	99.9011	99.9853	0.00
22/09/2016	IS02 On 18-December-17			Interest Rate Swap	99.93	100.0119	99.9285	100.0119	0.00
22/09/2016	IS02 On 16-March-18			Interest Rate Swap	99.20	99.3100	99.2005	99.3100	0.00
22/09/2016	IS02 On 15-June-18			Interest Rate Swap	98.85	98.9856	98.8489	98.9856	0.00
22/09/2016	IS02 On 21-September-18			Interest Rate Swap	98.89	99.0704	98.8930	99.0704	0.00
22/09/2016	IS02 On 21-December-18			Interest Rate Swap	99.38	99.5900	99.3800	99.5900	0.00
22/09/2016	IS05 On 17-December-20			Interest Rate Swap	97.66	98.0031	97.6619	98.0031	0.00
22/09/2016	IS05 On 16-March-21			Interest Rate Swap	96.97	97.3288	96.9661	97.3288	0.00
22/09/2016	IS05 On 15-June-21			Interest Rate Swap	96.23	96.6182	96.2318	96.6182	0.00
22/09/2016	IS05 On 21-September-21			Interest Rate Swap	96.47	96.8813	96.4717	96.8813	0.00
22/09/2016	IS05 On 21-December-21			Interest Rate Swap	98.69	99.1151	98.6874	99.1151	50.00
22/09/2016	IS10 On 17-December-25			Interest Rate Swap	97.14	97.7569	97.1411	97.7569	0.00
22/09/2016	IS10 On 16-March-26			Interest Rate Swap	94.19	94.8323	94.1880	94.8323	0.00
22/09/2016	IS10 On 15-June-26			Interest Rate Swap	92.93	93.5989	92.9304	93.5989	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
22/09/2016	IS10 On 21-September-26			Interest Rate Swap	95.01	95.6870	95.0097	95.6870	0.00
22/09/2016	IS10 On 21-December-26			Interest Rate Swap	98.67	99.3449	98.6698	99.3449	0.00
22/09/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/09/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
22/09/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
22/09/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
22/09/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.34	92.6200	92.6600	92.6200	0.00
22/09/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.34	92.6200	92.6600	92.6200	0.00
22/09/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.37	92.5800	92.6300	92.5800	0.00
22/09/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.37	92.5800	92.6300	92.5800	0.00
22/09/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.37	92.5600	92.6300	92.5600	0.00
22/09/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.37	92.5300	92.6300	92.5300	1,000.00
22/09/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.39	92.5000	92.6100	92.5000	0.00
22/09/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.38	92.4900	92.6200	92.4900	0.00
22/09/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.38	92.4900	92.6200	92.4900	0.00
22/09/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.39	92.4800	92.6100	92.4800	1,000.00
22/09/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
22/09/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
22/09/2016	R023 On 03-November-16			Bond Future	8.23	98.7603	99.1280	98.7603	12,932.00
22/09/2016	R023 On 03-November-16	9.73	Call	Bond Future	6849	6	7	6	0.00
22/09/2016	R023 On 03-November-16	9.74	Call	Bond Future	6892	7	7	7	0.00
22/09/2016	R023 On 03-November-16	9.75	Call	Bond Future	6936	7	7	7	0.00
22/09/2016	R023 On 03-November-16	9.74	Put	Bond Future	1	0	0	0	0.00
22/09/2016	R023 On 03-November-16	9.75	Put	Bond Future	1	0	0	0	0.00
22/09/2016	R023 On 03-November-16	9.73	Put	Bond Future	1	0	0	0	0.00
22/09/2016	R023 On 02-February-17			Bond Future	8.26	100.6595	101.0340	100.6595	0.00
22/09/2016	R023 On 02-February-17	8.86	Call	Bond Future	3306	3	3	3	0.00
22/09/2016	R023 On 02-February-17	8.85	Call	Bond Future	3272	3	3	3	0.00
22/09/2016	R023 On 02-February-17	8.84	Call	Bond Future	3238	3	3	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
22/09/2016	R023 On 02-February-17	8.85	Put	Bond Future	581	1	1	1	0.00
22/09/2016	R023 On 02-February-17	8.86	Put	Bond Future	570	1	1	1	0.00
22/09/2016	R023 On 02-February-17	8.84	Put	Bond Future	591	1	1	1	0.00
22/09/2016	R023 On 04-May-17			Bond Future	8.26	98.7410	99.1217	98.7410	0.00
22/09/2016	R023 On 04-May-17	8.59	Call	Bond Future	2788	3	3	3	0.00
22/09/2016	R023 On 04-May-17	8.61	Call	Bond Future	2843	3	3	3	0.00
22/09/2016	R023 On 04-May-17	8.60	Call	Bond Future	2815	3	3	3	0.00
22/09/2016	R023 On 04-May-17	8.59	Put	Bond Future	1341	1	1	1	0.00
22/09/2016	R023 On 04-May-17	8.61	Put	Bond Future	1309	1	1	1	0.00
22/09/2016	R023 On 04-May-17	8.60	Put	Bond Future	1325	1	1	1	0.00
22/09/2016	R035 On 03-November-16			Bond Future	9.10	98.9758	99.6379	98.9758	4,661.00
22/09/2016	R035 On 03-November-16	9.57	Call	Bond Future	3922	3	4	3	0.00
22/09/2016	R035 On 03-November-16	9.59	Call	Bond Future	4085	3	4	3	0.00
22/09/2016	R035 On 03-November-16	9.58	Call	Bond Future	4003	3	4	3	0.00
22/09/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
22/09/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
22/09/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
22/09/2016	R035 On 02-February-17			Bond Future	9.14	100.8792	101.5537	100.8792	0.00
22/09/2016	R035 On 02-February-17	9.51	Call	Bond Future	3072	2	3	2	0.00
22/09/2016	R035 On 02-February-17	9.52	Call	Bond Future	3154	2	3	2	0.00
22/09/2016	R035 On 02-February-17	9.50	Call	Bond Future	2990	2	3	2	0.00
22/09/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
22/09/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
22/09/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
22/09/2016	R035 On 04-May-17			Bond Future	9.17	98.3941	99.0808	98.3941	0.00
22/09/2016	R035 On 04-May-17	9.53	Call	Bond Future	2981	2	3	2	0.00
22/09/2016	R035 On 04-May-17	9.55	Call	Bond Future	3143	2	3	2	0.00
22/09/2016	R035 On 04-May-17	9.54	Call	Bond Future	3062	2	3	2	0.00
22/09/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
22/09/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
22/09/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
22/09/2016	R186 On 03-November-16			Bond Future	8.54	116.5344	117.1271	116.5344	93,998.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2016	R186 On 03-November-16	9.10	Call	Bond Future	4236	4	4	4	0.00
22/09/2016	R186 On 03-November-16	9.66	Call	Bond Future	7806	7	8	7	0.00
22/09/2016	R186 On 03-November-16	8.96	Call	Bond Future	3415	3	3	3	0.00
22/09/2016	R186 On 03-November-16	9.40	Call	Bond Future	6120	6	6	6	1,425.00
22/09/2016	R186 On 03-November-16	8.52	Call	Bond Future	1349	1	1	1	0.00
22/09/2016	R186 On 03-November-16	8.82	Call	Bond Future	2659	2	3	2	0.00
22/09/2016	R186 On 03-November-16	8.95	Call	Bond Future	3359	3	3	3	0.00
22/09/2016	R186 On 03-November-16	9.20	Call	Bond Future	4850	4	5	4	1,425.00
22/09/2016	R186 On 03-November-16	8.30	Call	Bond Future	706	1	1	1	150.00
22/09/2016	R186 On 03-November-16	8.90	Call	Bond Future	3082	3	3	3	0.00
22/09/2016	R186 On 03-November-16	8.97	Call	Bond Future	3472	3	3	3	0.00
22/09/2016	R186 On 03-November-16	9.71	Call	Bond Future	8131	8	8	8	0.00
22/09/2016	R186 On 03-November-16	9.66	Put	Bond Future	21	0	0	0	0.00
22/09/2016	R186 On 03-November-16	9.71	Put	Bond Future	16	0	0	0	0.00
22/09/2016	R186 On 03-November-16	8.90	Put	Bond Future	479	1	0	1	5,092.00
22/09/2016	R186 On 03-November-16	9.10	Put	Bond Future	236	0	0	0	108.00
22/09/2016	R186 On 03-November-16	8.96	Put	Bond Future	391	1	0	1	0.00
22/09/2016	R186 On 03-November-16	8.97	Put	Bond Future	377	1	0	1	0.00
22/09/2016	R186 On 03-November-16	8.30	Put	Bond Future	2440	3	2	3	0.00
22/09/2016	R186 On 03-November-16	8.52	Put	Bond Future	1467	2	1	2	150.00
22/09/2016	R186 On 03-November-16	8.95	Put	Bond Future	404	1	0	1	0.00
22/09/2016	R186 On 03-November-16	9.20	Put	Bond Future	161	0	0	0	0.00
22/09/2016	R186 On 03-November-16	8.82	Put	Bond Future	621	1	1	1	150.00
22/09/2016	R186 On 03-November-16	9.40	Put	Bond Future	70	0	0	0	0.00
22/09/2016	R186 On 02-February-17			Bond Future	8.57	113.4723	114.0762	113.4723	0.00
22/09/2016	R186 On 02-February-17	9.50	Call	Bond Future	6925	6	7	6	0.00
22/09/2016	R186 On 02-February-17	8.87	Call	Bond Future	3704	3	4	3	0.00
22/09/2016	R186 On 02-February-17	9.40	Call	Bond Future	6371	6	6	6	0.00
22/09/2016	R186 On 02-February-17	8.60	Call	Bond Future	2603	2	3	2	7,000.00
22/09/2016	R186 On 02-February-17	8.81	Call	Bond Future	3441	3	3	3	0.00
22/09/2016	R186 On 02-February-17	8.00	Call	Bond Future	937	1	1	1	7,000.00
22/09/2016	R186 On 02-February-17	8.37	Call	Bond Future	1836	2	2	2	500.00
22/09/2016	R186 On 02-February-17	8.79	Call	Bond Future	3355	3	3	3	0.00
22/09/2016	R186 On 02-February-17	8.43	Call	Bond Future	2021	2	2	2	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2016	R186 On 02-February-17	8.80	Call	Bond Future	3397	3	3	3	0.00
22/09/2016	R186 On 02-February-17	8.90	Call	Bond Future	3840	3	4	3	0.00
22/09/2016	R186 On 02-February-17	9.50	Put	Bond Future	524	1	1	1	13,500.00
22/09/2016	R186 On 02-February-17	8.87	Put	Bond Future	1564	2	2	2	500.00
22/09/2016	R186 On 02-February-17	8.60	Put	Bond Future	2358	3	2	3	0.00
22/09/2016	R186 On 02-February-17	8.37	Put	Bond Future	3242	4	3	4	0.00
22/09/2016	R186 On 02-February-17	8.79	Put	Bond Future	1771	2	2	2	0.00
22/09/2016	R186 On 02-February-17	9.40	Put	Bond Future	632	1	1	1	750.00
22/09/2016	R186 On 02-February-17	8.00	Put	Bond Future	5065	6	5	6	0.00
22/09/2016	R186 On 02-February-17	8.81	Put	Bond Future	1717	2	2	2	0.00
22/09/2016	R186 On 02-February-17	8.43	Put	Bond Future	2993	3	3	3	0.00
22/09/2016	R186 On 02-February-17	8.80	Put	Bond Future	1744	2	2	2	0.00
22/09/2016	R186 On 02-February-17	8.90	Put	Bond Future	1491	2	1	2	750.00
22/09/2016	R186 On 04-May-17			Bond Future	8.58	115.7452	116.3596	115.7452	0.00
22/09/2016	R186 On 04-May-17	8.90	Call	Bond Future	4424	4	4	4	0.00
22/09/2016	R186 On 04-May-17	8.91	Call	Bond Future	4467	4	4	4	0.00
22/09/2016	R186 On 04-May-17	8.89	Call	Bond Future	4382	4	4	4	0.00
22/09/2016	R186 On 04-May-17	8.89	Put	Bond Future	2276	3	2	3	0.00
22/09/2016	R186 On 04-May-17	8.90	Put	Bond Future	2251	3	2	3	0.00
22/09/2016	R186 On 04-May-17	8.91	Put	Bond Future	2225	2	2	2	0.00
22/09/2016	R197 On 03-November-16			Bond Future	302.39	302.3785	302.3891	302.3785	875.00
22/09/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
22/09/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
22/09/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
22/09/2016	R197 On 03-November-16	303.57	Put	Bond Future	1181	1	1	1	0.00
22/09/2016	R197 On 03-November-16	303.58	Put	Bond Future	1191	1	1	1	0.00
22/09/2016	R197 On 03-November-16	303.56	Put	Bond Future	1171	1	1	1	0.00
22/09/2016	R202 On 03-November-16			Bond Future	250.39	250.7113	250.3864	250.7113	36,009.00
22/09/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
22/09/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
22/09/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
22/09/2016	R202 On 03-November-16	253.86	Put	Bond Future	3474	3	3	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
22/09/2016	R202 On 03-November-16	253.87	Put	Bond Future	3484	3	3	3	0.00
22/09/2016	R202 On 03-November-16	253.85	Put	Bond Future	3464	3	3	3	0.00
22/09/2016	R203 On 03-November-16			Bond Future	7.37	101.9183	101.9317	101.9183	30,174.00
22/09/2016	R203 On 03-November-16	8.84	Call	Bond Future	1193	1	1	1	0.00
22/09/2016	R203 On 03-November-16	8.86	Call	Bond Future	1209	1	1	1	0.00
22/09/2016	R203 On 03-November-16	8.85	Call	Bond Future	1201	1	1	1	0.00
22/09/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
22/09/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
22/09/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
22/09/2016	R203 On 02-February-17			Bond Future	7.21	103.8782	103.8917	103.8782	0.00
22/09/2016	R203 On 02-February-17	7.70	Call	Bond Future	340	0	0	0	0.00
22/09/2016	R203 On 02-February-17	7.72	Call	Bond Future	349	0	0	0	0.00
22/09/2016	R203 On 02-February-17	7.71	Call	Bond Future	344	0	0	0	0.00
22/09/2016	R203 On 02-February-17	7.71	Put	Bond Future	55	0	0	0	0.00
22/09/2016	R203 On 02-February-17	7.72	Put	Bond Future	54	0	0	0	0.00
22/09/2016	R203 On 02-February-17	7.70	Put	Bond Future	56	0	0	0	0.00
22/09/2016	R203 On 04-May-17			Bond Future	6.47	101.7839	101.7962	101.7839	0.00
22/09/2016	R203 On 04-May-17	6.91	Call	Bond Future	212	0	0	0	0.00
22/09/2016	R203 On 04-May-17	6.92	Call	Bond Future	214	0	0	0	0.00
22/09/2016	R203 On 04-May-17	6.93	Call	Bond Future	217	0	0	0	0.00
22/09/2016	R203 On 04-May-17	6.92	Put	Bond Future	57	0	0	0	0.00
22/09/2016	R203 On 04-May-17	6.91	Put	Bond Future	58	0	0	0	0.00
22/09/2016	R203 On 04-May-17	6.93	Put	Bond Future	56	0	0	0	0.00
22/09/2016	R204 On 03-November-16			Bond Future	7.59	103.7553	103.8371	103.7553	31,538.00
22/09/2016	R204 On 03-November-16	9.21	Call	Bond Future	3074	3	3	3	0.00
22/09/2016	R204 On 03-November-16	9.23	Call	Bond Future	3111	3	3	3	0.00
22/09/2016	R204 On 03-November-16	9.22	Call	Bond Future	3092	3	3	3	0.00
22/09/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
22/09/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
22/09/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
22/09/2016	R204 On 02-February-17			Bond Future	7.56	101.7101	101.7932	101.7101	0.00
22/09/2016	R204 On 02-February-17	8.28	Call	Bond Future	1340	1	1	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
22/09/2016	R204 On 02-February-17	8.29	Call	Bond Future	1354	1	1	1	0.00
22/09/2016	R204 On 02-February-17	8.30	Call	Bond Future	1369	1	1	1	0.00
22/09/2016	R204 On 02-February-17	8.28	Put	Bond Future	110	0	0	0	0.00
22/09/2016	R204 On 02-February-17	8.30	Put	Bond Future	105	0	0	0	0.00
22/09/2016	R204 On 02-February-17	8.29	Put	Bond Future	108	0	0	0	0.00
22/09/2016	R204 On 04-May-17			Bond Future	7.47	103.7473	103.8307	103.7473	0.00
22/09/2016	R204 On 04-May-17	7.90	Call	Bond Future	937	1	1	1	0.00
22/09/2016	R204 On 04-May-17	7.92	Call	Bond Future	958	1	1	1	0.00
22/09/2016	R204 On 04-May-17	7.91	Call	Bond Future	947	1	1	1	0.00
22/09/2016	R204 On 04-May-17	7.91	Put	Bond Future	292	0	0	0	0.00
22/09/2016	R204 On 04-May-17	7.92	Put	Bond Future	287	0	0	0	0.00
22/09/2016	R204 On 04-May-17	7.90	Put	Bond Future	296	0	0	0	0.00
22/09/2016	R207 On 03-November-16			Bond Future	7.79	100.5845	100.7849	100.5845	52,034.00
22/09/2016	R207 On 03-November-16	7.94	Call	Bond Future	702	1	1	1	0.00
22/09/2016	R207 On 03-November-16	7.93	Call	Bond Future	684	1	1	1	0.00
22/09/2016	R207 On 03-November-16	7.95	Call	Bond Future	720	1	1	1	0.00
22/09/2016	R207 On 03-November-16	7.95	Put	Bond Future	268	0	0	0	0.00
22/09/2016	R207 On 03-November-16	7.94	Put	Bond Future	277	0	0	0	0.00
22/09/2016	R207 On 03-November-16	7.93	Put	Bond Future	287	0	0	0	0.00
22/09/2016	R207 On 02-February-17			Bond Future	7.78	98.8762	99.0802	98.8762	0.00
22/09/2016	R207 On 02-February-17	8.91	Call	Bond Future	2904	3	3	3	62.00
22/09/2016	R207 On 02-February-17	9.22	Call	Bond Future	3625	3	4	3	0.00
22/09/2016	R207 On 02-February-17	9.24	Call	Bond Future	3672	3	4	3	0.00
22/09/2016	R207 On 02-February-17	9.23	Call	Bond Future	3648	3	4	3	0.00
22/09/2016	R207 On 02-February-17	8.91	Put	Bond Future	68	0	0	0	0.00
22/09/2016	R207 On 02-February-17	9.22	Put	Bond Future	27	0	0	0	0.00
22/09/2016	R207 On 02-February-17	9.24	Put	Bond Future	26	0	0	0	0.00
22/09/2016	R207 On 02-February-17	9.23	Put	Bond Future	27	0	0	0	0.00
22/09/2016	R207 On 04-May-17			Bond Future	7.76	100.8568	101.0635	100.8568	0.00
22/09/2016	R207 On 04-May-17	8.20	Call	Bond Future	1534	1	2	1	0.00
22/09/2016	R207 On 04-May-17	8.22	Call	Bond Future	1567	1	2	1	0.00
22/09/2016	R207 On 04-May-17	8.21	Call	Bond Future	1551	1	2	1	0.00
22/09/2016	R207 On 04-May-17	8.22	Put	Bond Future	474	1	0	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
22/09/2016	R207 On 04-May-17	8.20	Put	Bond Future	488	1	0	1	0.00
22/09/2016	R207 On 04-May-17	8.21	Put	Bond Future	481	1	0	1	0.00
22/09/2016	R207 On 03-August-17			Bond Future	7.68	99.3160	99.5262	99.3160	0.00
22/09/2016	R207 On 03-August-17	8.19	Call	Bond Future	1645	2	2	2	51.00
22/09/2016	R207 On 03-August-17	8.40	Call	Bond Future	1970	2	2	2	0.00
22/09/2016	R207 On 03-August-17	8.39	Call	Bond Future	1954	2	2	2	0.00
22/09/2016	R207 On 03-August-17	8.41	Call	Bond Future	1986	2	2	2	0.00
22/09/2016	R207 On 03-August-17	8.39	Put	Bond Future	428	0	0	0	0.00
22/09/2016	R207 On 03-August-17	8.41	Put	Bond Future	417	0	0	0	0.00
22/09/2016	R207 On 03-August-17	8.19	Put	Bond Future	546	1	1	1	0.00
22/09/2016	R207 On 03-August-17	8.40	Put	Bond Future	422	0	0	0	0.00
22/09/2016	R208 On 03-November-16			Bond Future	7.96	96.0379	96.2943	96.0379	30,528.00
22/09/2016	R208 On 03-November-16	9.57	Call	Bond Future	5508	5	6	5	0.00
22/09/2016	R208 On 03-November-16	9.58	Call	Bond Future	5541	5	6	5	0.00
22/09/2016	R208 On 03-November-16	9.59	Call	Bond Future	5574	5	6	5	0.00
22/09/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
22/09/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
22/09/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
22/09/2016	R208 On 02-February-17			Bond Future	7.98	97.8848	98.1459	97.8848	0.00
22/09/2016	R208 On 02-February-17	8.64	Call	Bond Future	2525	2	3	2	0.00
22/09/2016	R208 On 02-February-17	8.63	Call	Bond Future	2498	2	2	2	0.00
22/09/2016	R208 On 02-February-17	8.65	Call	Bond Future	2551	2	3	2	0.00
22/09/2016	R208 On 02-February-17	8.64	Put	Bond Future	309	0	0	0	0.00
22/09/2016	R208 On 02-February-17	8.65	Put	Bond Future	302	0	0	0	0.00
22/09/2016	R208 On 02-February-17	8.63	Put	Bond Future	315	0	0	0	0.00
22/09/2016	R208 On 04-May-17			Bond Future	7.97	96.4410	96.7061	96.4410	0.00
22/09/2016	R208 On 04-May-17	8.37	Call	Bond Future	2052	2	2	2	0.00
22/09/2016	R208 On 04-May-17	8.39	Call	Bond Future	2095	2	2	2	0.00
22/09/2016	R208 On 04-May-17	8.38	Call	Bond Future	2073	2	2	2	0.00
22/09/2016	R208 On 04-May-17	8.37	Put	Bond Future	764	1	1	1	0.00
22/09/2016	R208 On 04-May-17	8.39	Put	Bond Future	743	1	1	1	0.00
22/09/2016	R208 On 04-May-17	8.38	Put	Bond Future	754	1	1	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
22/09/2016	R209 On 03-November-16			Bond Future	9.06	74.6395	75.1919	74.6395	37,840.00
22/09/2016	R209 On 03-November-16	10.24	Call	Bond Future	7907	7	8	7	0.00
22/09/2016	R209 On 03-November-16	10.26	Call	Bond Future	8028	7	8	7	0.00
22/09/2016	R209 On 03-November-16	8.81	Call	Bond Future	746	1	1	1	345.00
22/09/2016	R209 On 03-November-16	10.25	Call	Bond Future	7968	7	8	7	0.00
22/09/2016	R209 On 03-November-16	9.05	Call	Bond Future	1450	1	1	1	0.00
22/09/2016	R209 On 03-November-16	9.45	Call	Bond Future	3251	3	3	3	0.00
22/09/2016	R209 On 03-November-16	8.87	Call	Bond Future	894	1	1	1	250.00
22/09/2016	R209 On 03-November-16	9.42	Call	Bond Future	3093	3	3	3	120.00
22/09/2016	R209 On 03-November-16	9.04	Call	Bond Future	1415	1	1	1	0.00
22/09/2016	R209 On 03-November-16	9.34	Call	Bond Future	2688	2	3	2	0.00
22/09/2016	R209 On 03-November-16	10.26	Put	Bond Future	23	0	0	0	0.00
22/09/2016	R209 On 03-November-16	9.45	Put	Bond Future	504	1	1	1	250.00
22/09/2016	R209 On 03-November-16	10.25	Put	Bond Future	24	0	0	0	0.00
22/09/2016	R209 On 03-November-16	9.05	Put	Bond Future	1537	2	2	2	250.00
22/09/2016	R209 On 03-November-16	8.81	Put	Bond Future	2614	3	3	3	0.00
22/09/2016	R209 On 03-November-16	10.24	Put	Bond Future	25	0	0	0	0.00
22/09/2016	R209 On 03-November-16	9.04	Put	Bond Future	1574	2	2	2	345.00
22/09/2016	R209 On 03-November-16	9.42	Put	Bond Future	553	1	1	1	0.00
22/09/2016	R209 On 03-November-16	8.87	Put	Bond Future	2311	3	2	3	0.00
22/09/2016	R209 On 03-November-16	9.34	Put	Bond Future	704	1	1	1	345.00
22/09/2016	R209 On 02-February-17			Bond Future	9.09	76.0748	76.6377	76.0748	0.00
22/09/2016	R209 On 02-February-17	9.55	Call	Bond Future	4556	4	5	4	0.00
22/09/2016	R209 On 02-February-17	9.53	Call	Bond Future	4463	4	4	4	0.00
22/09/2016	R209 On 02-February-17	9.54	Call	Bond Future	4510	4	5	4	0.00
22/09/2016	R209 On 02-February-17	9.53	Put	Bond Future	1417	2	1	2	0.00
22/09/2016	R209 On 02-February-17	9.54	Put	Bond Future	1395	2	1	2	0.00
22/09/2016	R209 On 02-February-17	9.55	Put	Bond Future	1374	2	1	2	0.00
22/09/2016	R209 On 04-May-17			Bond Future	9.12	74.4466	75.0196	74.4466	0.00
22/09/2016	R209 On 04-May-17	9.46	Call	Bond Future	4802	4	5	4	0.00
22/09/2016	R209 On 04-May-17	9.48	Call	Bond Future	4886	5	5	5	0.00
22/09/2016	R209 On 04-May-17	9.47	Call	Bond Future	4844	4	5	4	0.00
22/09/2016	R209 On 04-May-17	9.46	Put	Bond Future	2422	3	2	3	0.00
22/09/2016	R209 On 04-May-17	9.47	Put	Bond Future	2395	3	2	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
22/09/2016	R209 On 04-May-17	9.48	Put	Bond Future	2369	3	2	3	0.00
22/09/2016	R210 On 03-November-16			Bond Future	186.82	186.8147	186.8216	186.8147	2,086.00
22/09/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
22/09/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
22/09/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
22/09/2016	R210 On 03-November-16	188.90	Put	Bond Future	2078	2	2	2	0.00
22/09/2016	R210 On 03-November-16	188.92	Put	Bond Future	2098	2	2	2	0.00
22/09/2016	R210 On 03-November-16	188.91	Put	Bond Future	2088	2	2	2	0.00
22/09/2016	R211 On 03-November-16			Bond Future	141.84	141.8348	141.8412	141.8348	56.00
22/09/2016	R211 On 03-November-16	141.76	Call	Bond Future	81	0	0	0	0.00
22/09/2016	R211 On 03-November-16	141.75	Call	Bond Future	91	0	0	0	0.00
22/09/2016	R211 On 03-November-16	141.74	Call	Bond Future	101	0	0	0	0.00
22/09/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
22/09/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
22/09/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
22/09/2016	R212 On 03-November-16			Bond Future	147.90	148.0800	147.9019	148.0800	3,109.00
22/09/2016	R212 On 03-November-16	148.11	Call	Bond Future	0	0	0	0	0.00
22/09/2016	R212 On 03-November-16	148.12	Call	Bond Future	0	0	0	0	0.00
22/09/2016	R212 On 03-November-16	148.10	Call	Bond Future	0	0	0	0	0.00
22/09/2016	R212 On 03-November-16	148.11	Put	Bond Future	208	0	0	0	0.00
22/09/2016	R212 On 03-November-16	148.12	Put	Bond Future	218	0	0	0	0.00
22/09/2016	R212 On 03-November-16	148.10	Put	Bond Future	198	0	0	0	0.00
22/09/2016	R213 On 03-November-16			Bond Future	8.92	85.4344	85.9769	85.4344	42,521.00
22/09/2016	R213 On 03-November-16	10.18	Call	Bond Future	8371	8	8	8	0.00
22/09/2016	R213 On 03-November-16	10.20	Call	Bond Future	8492	8	8	8	0.00
22/09/2016	R213 On 03-November-16	10.19	Call	Bond Future	8431	8	8	8	0.00
22/09/2016	R213 On 03-November-16	10.19	Put	Bond Future	13	0	0	0	0.00
22/09/2016	R213 On 03-November-16	10.20	Put	Bond Future	13	0	0	0	0.00
22/09/2016	R213 On 03-November-16	10.18	Put	Bond Future	14	0	0	0	0.00
22/09/2016	R213 On 02-February-17			Bond Future	8.95	87.0773	87.6300	87.0773	0.00
22/09/2016	R213 On 02-February-17	9.40	Call	Bond Future	4362	4	4	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
22/09/2016	R213 On 02-February-17	9.42	Call	Bond Future	4455	4	4	4	0.00
22/09/2016	R213 On 02-February-17	9.41	Call	Bond Future	4408	4	4	4	0.00
22/09/2016	R213 On 02-February-17	9.40	Put	Bond Future	1304	1	1	1	0.00
22/09/2016	R213 On 02-February-17	9.42	Put	Bond Future	1263	1	1	1	0.00
22/09/2016	R213 On 02-February-17	9.41	Put	Bond Future	1284	1	1	1	0.00
22/09/2016	R213 On 04-May-17			Bond Future	8.98	85.2677	85.8302	85.2677	0.00
22/09/2016	R213 On 04-May-17	9.37	Call	Bond Future	4827	4	5	4	0.00
22/09/2016	R213 On 04-May-17	9.36	Call	Bond Future	4785	4	5	4	0.00
22/09/2016	R213 On 04-May-17	9.35	Call	Bond Future	4743	4	5	4	0.00
22/09/2016	R213 On 04-May-17	9.36	Put	Bond Future	2182	2	2	2	0.00
22/09/2016	R213 On 04-May-17	9.37	Put	Bond Future	2158	2	2	2	0.00
22/09/2016	R213 On 04-May-17	9.35	Put	Bond Future	2207	2	2	2	0.00
22/09/2016	R214 On 03-November-16			Bond Future	9.14	75.0647	75.6073	75.0647	29,084.00
22/09/2016	R214 On 03-November-16	10.35	Call	Bond Future	8412	8	8	8	0.00
22/09/2016	R214 On 03-November-16	10.33	Call	Bond Future	8289	8	8	8	0.00
22/09/2016	R214 On 03-November-16	10.34	Call	Bond Future	8351	8	8	8	0.00
22/09/2016	R214 On 03-November-16	10.33	Put	Bond Future	29	0	0	0	0.00
22/09/2016	R214 On 03-November-16	10.34	Put	Bond Future	28	0	0	0	0.00
22/09/2016	R214 On 03-November-16	10.35	Put	Bond Future	27	0	0	0	0.00
22/09/2016	R214 On 02-February-17			Bond Future	9.18	76.5082	77.0610	76.5082	0.00
22/09/2016	R214 On 02-February-17	9.67	Call	Bond Future	5010	5	5	5	0.00
22/09/2016	R214 On 02-February-17	9.66	Call	Bond Future	4961	5	5	5	0.00
22/09/2016	R214 On 02-February-17	9.68	Call	Bond Future	5058	5	5	5	0.00
22/09/2016	R214 On 02-February-17	9.67	Put	Bond Future	1412	2	1	2	0.00
22/09/2016	R214 On 02-February-17	9.68	Put	Bond Future	1391	2	1	2	0.00
22/09/2016	R214 On 02-February-17	9.66	Put	Bond Future	1433	2	1	2	0.00
22/09/2016	R214 On 04-May-17			Bond Future	9.20	74.7407	75.3035	74.7407	0.00
22/09/2016	R214 On 04-May-17	9.58	Call	Bond Future	5282	5	5	5	0.00
22/09/2016	R214 On 04-May-17	9.56	Call	Bond Future	5194	5	5	5	0.00
22/09/2016	R214 On 04-May-17	9.57	Call	Bond Future	5238	5	5	5	0.00
22/09/2016	R214 On 04-May-17	9.56	Put	Bond Future	2565	3	3	3	0.00
22/09/2016	R214 On 04-May-17	9.57	Put	Bond Future	2537	3	3	3	0.00
22/09/2016	R214 On 04-May-17	9.58	Put	Bond Future	2510	3	3	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
22/09/2016	R248 On 03-November-16			Bond Future	9.19	96.4664	97.1131	96.4664	61,913.00
22/09/2016	R248 On 03-November-16	10.39	Call	Bond Future	10643	10	11	10	0.00
22/09/2016	R248 On 03-November-16	10.38	Call	Bond Future	10565	10	11	10	0.00
22/09/2016	R248 On 03-November-16	10.37	Call	Bond Future	10488	10	10	10	0.00
22/09/2016	R248 On 03-November-16	10.38	Put	Bond Future	51	0	0	0	0.00
22/09/2016	R248 On 03-November-16	10.39	Put	Bond Future	49	0	0	0	0.00
22/09/2016	R248 On 03-November-16	10.37	Put	Bond Future	54	0	0	0	0.00
22/09/2016	R248 On 02-February-17			Bond Future	9.23	98.3214	98.9803	98.3214	0.00
22/09/2016	R248 On 02-February-17	9.76	Call	Bond Future	6801	6	7	6	0.00
22/09/2016	R248 On 02-February-17	9.77	Call	Bond Future	6863	6	7	6	0.00
22/09/2016	R248 On 02-February-17	9.78	Call	Bond Future	6926	6	7	6	0.00
22/09/2016	R248 On 02-February-17	9.77	Put	Bond Future	1839	2	2	2	0.00
22/09/2016	R248 On 02-February-17	9.76	Put	Bond Future	1866	2	2	2	0.00
22/09/2016	R248 On 02-February-17	9.78	Put	Bond Future	1813	2	2	2	0.00
22/09/2016	R248 On 04-May-17			Bond Future	9.26	95.8485	96.5194	95.8485	0.00
22/09/2016	R248 On 04-May-17	9.67	Call	Bond Future	7114	7	7	7	0.00
22/09/2016	R248 On 04-May-17	9.66	Call	Bond Future	7058	7	7	7	0.00
22/09/2016	R248 On 04-May-17	9.65	Call	Bond Future	7002	7	7	7	0.00
22/09/2016	R248 On 04-May-17	9.66	Put	Bond Future	3273	4	3	4	0.00
22/09/2016	R248 On 04-May-17	9.67	Put	Bond Future	3240	3	3	3	0.00
22/09/2016	R248 On 04-May-17	9.65	Put	Bond Future	3308	4	3	4	0.00