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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For July 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	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
27/07/2016	2025 On 04-August-16			Bond Future	127.80	127.7112	127.8040	127.7112	2,054.00
27/07/2016	2025 On 04-August-16	123.86	Call	Bond Future	3944	4	3944	4	0.00
27/07/2016	2025 On 04-August-16	123.87	Call	Bond Future	3934	4	3934	4	0.00
27/07/2016	2025 On 04-August-16	123.85	Call	Bond Future	3954	4	3954	4	0.00
27/07/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
27/07/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
27/07/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
27/07/2016	2025 On 03-November-16			Bond Future	130.22	130.1267	130.2192	130.1267	1,106.00
27/07/2016	2025 On 03-November-16	129.23	Call	Bond Future	989	1	989	1	0.00
27/07/2016	2025 On 03-November-16	129.22	Call	Bond Future	999	1	999	1	0.00
27/07/2016	2025 On 03-November-16	129.21	Call	Bond Future	1009	1	1009	1	0.00
27/07/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
27/07/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
27/07/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
27/07/2016	2030 On 04-August-16			Bond Future	9.13	91.5793	9.1348	91.5793	18,684.00
27/07/2016	2030 On 04-August-16	10.17	Call	Bond Future	7037	7	7037	7	0.00
27/07/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
27/07/2016	2030 On 03-November-16			Bond Future	9.18	93.3059	9.1766	93.3059	20,865.00
27/07/2016	2030 On 03-November-16	9.33	Call	Bond Future	1080	1	1080	1	0.00
27/07/2016	2030 On 03-November-16	9.34	Call	Bond Future	1150	1	1150	1	0.00
27/07/2016	2030 On 03-November-16	9.35	Call	Bond Future	1219	1	1219	1	0.00
27/07/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
27/07/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
27/07/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
27/07/2016	2030 On 02-February-17			Bond Future	9.21	91.1372	9.2134	91.1372	0.00
27/07/2016	2030 On 02-February-17	9.29	Call	Bond Future	535	1	535	1	0.00
27/07/2016	2030 On 02-February-17	9.31	Call	Bond Future	673	1	673	1	0.00
27/07/2016	2030 On 02-February-17	9.30	Call	Bond Future	604	1	604	1	0.00
27/07/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
27/07/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
27/07/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
27/07/2016	2030 On 04-May-17			Bond Future	9.24	93.0244	9.2425	93.0244	0.00
27/07/2016	2030 On 04-May-17	9.34	Call	Bond Future	671	1	671	1	0.00
27/07/2016	2030 On 04-May-17	9.33	Call	Bond Future	602	1	602	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
27/07/2016	2030 On 04-May-17	9.32	Call	Bond Future	534	1	534	1	0.00
27/07/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
27/07/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
27/07/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
27/07/2016	2032 On 04-August-16			Bond Future	9.27	94.7602	9.2652	94.7602	3,501.00
27/07/2016	2032 On 04-August-16	8.99	Call	Bond Future	104	0	104	0	0.00
27/07/2016	2032 On 04-August-16	9.01	Call	Bond Future	123	0	123	0	0.00
27/07/2016	2032 On 04-August-16	9.00	Call	Bond Future	113	0	113	0	0.00
27/07/2016	2032 On 04-August-16	8.99	Put	Bond Future	2252	2	2252	2	0.00
27/07/2016	2032 On 04-August-16	9.01	Put	Bond Future	2114	2	2114	2	0.00
27/07/2016	2032 On 04-August-16	9.00	Put	Bond Future	2182	2	2182	2	0.00
27/07/2016	2032 On 03-November-16			Bond Future	9.31	92.3882	9.3108	92.3882	11,180.00
27/07/2016	2032 On 03-November-16	10.29	Call	Bond Future	7459	8	7459	8	0.00
27/07/2016	2032 On 03-November-16	10.28	Call	Bond Future	7401	8	7401	8	0.00
27/07/2016	2032 On 03-November-16	10.30	Call	Bond Future	7516	8	7516	8	0.00
27/07/2016	2032 On 03-November-16	10.28	Put	Bond Future	459	0	459	0	0.00
27/07/2016	2032 On 03-November-16	10.29	Put	Bond Future	449	0	449	0	0.00
27/07/2016	2032 On 03-November-16	10.30	Put	Bond Future	439	0	439	0	0.00
27/07/2016	2032 On 02-February-17			Bond Future	9.35	94.2079	9.3516	94.2079	0.00
27/07/2016	2032 On 02-February-17	9.51	Call	Bond Future	4144	4	4144	4	0.00
27/07/2016	2032 On 02-February-17	9.53	Call	Bond Future	4227	4	4227	4	0.00
27/07/2016	2032 On 02-February-17	9.52	Call	Bond Future	4185	4	4185	4	0.00
27/07/2016	2032 On 02-February-17	9.51	Put	Bond Future	2967	3	2967	3	0.00
27/07/2016	2032 On 02-February-17	9.53	Put	Bond Future	2903	3	2903	3	0.00
27/07/2016	2032 On 02-February-17	9.52	Put	Bond Future	2935	3	2935	3	0.00
27/07/2016	2032 On 04-May-17			Bond Future	9.38	91.9967	9.3812	91.9967	0.00
27/07/2016	2032 On 04-May-17	9.46	Call	Bond Future	4591	5	4591	5	0.00
27/07/2016	2032 On 04-May-17	9.45	Call	Bond Future	4552	5	4552	5	0.00
27/07/2016	2032 On 04-May-17	9.44	Call	Bond Future	4513	5	4513	5	0.00
27/07/2016	2032 On 04-May-17	9.45	Put	Bond Future	4044	4	4044	4	0.00
27/07/2016	2032 On 04-May-17	9.46	Put	Bond Future	4009	4	4009	4	0.00
27/07/2016	2032 On 04-May-17	9.44	Put	Bond Future	4079	4	4079	4	0.00
27/07/2016	2033 On 04-August-16			Bond Future	107.69	107.5798	107.6927	107.5798	531.00
27/07/2016	2033 On 04-August-16	104.99	Call	Bond Future	2703	3	2703	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
27/07/2016	2033 On 04-August-16	105.00	Call	Bond Future	2693	3	2693	3	0.00
27/07/2016	2033 On 04-August-16	105.01	Call	Bond Future	2683	3	2683	3	0.00
27/07/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
27/07/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
27/07/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
27/07/2016	2033 On 03-November-16			Bond Future	108.71	108.5978	108.7110	108.5978	3,911.00
27/07/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
27/07/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
27/07/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
27/07/2016	2033 On 03-November-16	109.16	Put	Bond Future	449	1	449	1	0.00
27/07/2016	2033 On 03-November-16	109.17	Put	Bond Future	459	1	459	1	0.00
27/07/2016	2033 On 03-November-16	109.18	Put	Bond Future	469	1	469	1	0.00
27/07/2016	2037 On 04-August-16			Bond Future	9.41	92.0997	9.4148	92.0997	18,687.00
27/07/2016	2037 On 04-August-16	9.24	Call	Bond Future	278	0	278	0	0.00
27/07/2016	2037 On 04-August-16	9.25	Call	Bond Future	299	0	299	0	0.00
27/07/2016	2037 On 04-August-16	9.26	Call	Bond Future	321	0	321	0	0.00
27/07/2016	2037 On 04-August-16	9.25	Put	Bond Future	1704	2	1704	2	0.00
27/07/2016	2037 On 04-August-16	9.26	Put	Bond Future	1639	2	1639	2	0.00
27/07/2016	2037 On 04-August-16	9.24	Put	Bond Future	1769	2	1769	2	0.00
27/07/2016	2037 On 03-November-16			Bond Future	9.46	93.8360	9.4579	93.8360	38,882.00
27/07/2016	2037 On 03-November-16	10.35	Call	Bond Future	7642	8	7642	8	0.00
27/07/2016	2037 On 03-November-16	10.36	Call	Bond Future	7702	8	7702	8	0.00
27/07/2016	2037 On 03-November-16	10.37	Call	Bond Future	7763	8	7763	8	0.00
27/07/2016	2037 On 03-November-16	10.36	Put	Bond Future	639	1	639	1	0.00
27/07/2016	2037 On 03-November-16	10.37	Put	Bond Future	626	1	626	1	0.00
27/07/2016	2037 On 03-November-16	10.35	Put	Bond Future	652	1	652	1	0.00
27/07/2016	2037 On 02-February-17			Bond Future	9.50	91.4274	9.4969	91.4274	0.00
27/07/2016	2037 On 02-February-17	9.66	Call	Bond Future	4666	5	4666	5	0.00
27/07/2016	2037 On 02-February-17	9.68	Call	Bond Future	4757	5	4757	5	0.00
27/07/2016	2037 On 02-February-17	9.67	Call	Bond Future	4712	5	4712	5	0.00
27/07/2016	2037 On 02-February-17	9.66	Put	Bond Future	3334	3	3334	3	0.00
27/07/2016	2037 On 02-February-17	9.67	Put	Bond Future	3299	3	3299	3	0.00
27/07/2016	2037 On 02-February-17	9.68	Put	Bond Future	3263	3	3263	3	0.00
27/07/2016	2037 On 04-May-17			Bond Future	9.53	93.3207	9.5293	93.3207	0.00

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27/07/2016	2037 On 04-May-17	9.59	Call	Bond Future	5098	5	5098	5	0.00
27/07/2016	2037 On 04-May-17	9.58	Call	Bond Future	5055	5	5055	5	0.00
27/07/2016	2037 On 04-May-17	9.60	Call	Bond Future	5141	5	5141	5	0.00
27/07/2016	2037 On 04-May-17	9.58	Put	Bond Future	4641	5	4641	5	0.00
27/07/2016	2037 On 04-May-17	9.60	Put	Bond Future	4564	5	4564	5	0.00
27/07/2016	2037 On 04-May-17	9.59	Put	Bond Future	4603	5	4603	5	0.00
27/07/2016	2038 On 04-August-16			Bond Future	133.39	133.3389	133.3853	133.3389	13,364.00
27/07/2016	2038 On 04-August-16	129.31	Call	Bond Future	4075	4	4075	4	0.00
27/07/2016	2038 On 04-August-16	129.30	Call	Bond Future	4085	4	4085	4	0.00
27/07/2016	2038 On 04-August-16	129.32	Call	Bond Future	4065	4	4065	4	0.00
27/07/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
27/07/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
27/07/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
27/07/2016	2038 On 03-November-16			Bond Future	135.91	135.8611	135.9060	135.8611	17,566.00
27/07/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
27/07/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
27/07/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
27/07/2016	2038 On 03-November-16	136.32	Put	Bond Future	414	0	414	0	0.00
27/07/2016	2038 On 03-November-16	136.31	Put	Bond Future	404	0	404	0	0.00
27/07/2016	2038 On 03-November-16	136.33	Put	Bond Future	424	0	424	0	0.00
27/07/2016	2040 On 04-August-16			Bond Future	9.44	96.1916	9.4398	96.1916	2,993.00
27/07/2016	2040 On 04-August-16	9.50	Call	Bond Future	1181	1	1181	1	0.00
27/07/2016	2040 On 04-August-16	9.51	Call	Bond Future	1236	1	1236	1	0.00
27/07/2016	2040 On 04-August-16	9.49	Call	Bond Future	1128	1	1128	1	0.00
27/07/2016	2040 On 04-August-16	9.51	Put	Bond Future	602	1	602	1	0.00
27/07/2016	2040 On 04-August-16	9.50	Put	Bond Future	638	1	638	1	0.00
27/07/2016	2040 On 04-August-16	9.49	Put	Bond Future	675	1	675	1	0.00
27/07/2016	2040 On 03-November-16			Bond Future	9.48	98.0051	9.4822	98.0051	3,584.00
27/07/2016	2040 On 03-November-16	9.70	Call	Bond Future	4175	4	4175	4	0.00
27/07/2016	2040 On 03-November-16	9.71	Call	Bond Future	4227	4	4227	4	0.00
27/07/2016	2040 On 03-November-16	9.69	Call	Bond Future	4123	4	4123	4	0.00
27/07/2016	2040 On 03-November-16	9.69	Put	Bond Future	2286	2	2286	2	0.00
27/07/2016	2040 On 03-November-16	9.70	Put	Bond Future	2251	2	2251	2	0.00
27/07/2016	2040 On 03-November-16	9.71	Put	Bond Future	2217	2	2217	2	0.00

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27/07/2016	2040 On 02-February-17			Bond Future	9.52	95.4282	9.5206	95.4282	0.00
27/07/2016	2040 On 02-February-17	9.58	Call	Bond Future	4601	5	4601	5	0.00
27/07/2016	2040 On 02-February-17	9.59	Call	Bond Future	4647	5	4647	5	0.00
27/07/2016	2040 On 02-February-17	9.60	Call	Bond Future	4694	5	4694	5	0.00
27/07/2016	2040 On 02-February-17	9.58	Put	Bond Future	4075	4	4075	4	0.00
27/07/2016	2040 On 02-February-17	9.59	Put	Bond Future	4033	4	4033	4	0.00
27/07/2016	2040 On 02-February-17	9.60	Put	Bond Future	3992	4	3992	4	0.00
27/07/2016	2040 On 04-May-17			Bond Future	9.55	97.4044	9.5527	97.4044	0.00
27/07/2016	2040 On 04-May-17	9.63	Call	Bond Future	5650	6	5650	6	0.00
27/07/2016	2040 On 04-May-17	9.64	Call	Bond Future	5696	6	5696	6	0.00
27/07/2016	2040 On 04-May-17	9.62	Call	Bond Future	5604	6	5604	6	0.00
27/07/2016	2040 On 04-May-17	9.63	Put	Bond Future	4970	5	4970	5	0.00
27/07/2016	2040 On 04-May-17	9.64	Put	Bond Future	4929	5	4929	5	0.00
27/07/2016	2040 On 04-May-17	9.62	Put	Bond Future	5012	5	5012	5	0.00
27/07/2016	2044 On 04-August-16			Bond Future	9.50	93.0794	9.4997	93.0794	16,138.00
27/07/2016	2044 On 04-August-16	9.51	Call	Bond Future	943	1	943	1	0.00
27/07/2016	2044 On 04-August-16	9.50	Call	Bond Future	897	1	897	1	0.00
27/07/2016	2044 On 04-August-16	9.49	Call	Bond Future	852	1	852	1	0.00
27/07/2016	2044 On 04-August-16	9.50	Put	Bond Future	894	1	894	1	0.00
27/07/2016	2044 On 04-August-16	9.49	Put	Bond Future	941	1	941	1	0.00
27/07/2016	2044 On 04-August-16	9.51	Put	Bond Future	849	1	849	1	0.00
27/07/2016	2044 On 03-November-16			Bond Future	9.54	94.8343	9.5420	94.8343	17,151.00
27/07/2016	2044 On 03-November-16	10.42	Call	Bond Future	8143	8	8143	8	0.00
27/07/2016	2044 On 03-November-16	10.43	Call	Bond Future	8207	8	8207	8	0.00
27/07/2016	2044 On 03-November-16	10.41	Call	Bond Future	8078	8	8078	8	0.00
27/07/2016	2044 On 03-November-16	10.42	Put	Bond Future	766	1	766	1	0.00
27/07/2016	2044 On 03-November-16	10.43	Put	Bond Future	753	1	753	1	0.00
27/07/2016	2044 On 03-November-16	10.41	Put	Bond Future	780	1	780	1	0.00
27/07/2016	2044 On 02-February-17			Bond Future	9.58	92.3201	9.5805	92.3201	0.00
27/07/2016	2044 On 02-February-17	9.77	Call	Bond Future	5292	5	5292	5	0.00
27/07/2016	2044 On 02-February-17	9.76	Call	Bond Future	5243	5	5243	5	0.00
27/07/2016	2044 On 02-February-17	9.78	Call	Bond Future	5340	5	5340	5	0.00
27/07/2016	2044 On 02-February-17	9.78	Put	Bond Future	3584	4	3584	4	0.00
27/07/2016	2044 On 02-February-17	9.77	Put	Bond Future	3622	4	3622	4	0.00

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27/07/2016	2044 On 02-February-17	9.76	Put	Bond Future	3660	4	3660	4	0.00
27/07/2016	2044 On 04-May-17			Bond Future	9.61	94.2320	9.6128	94.2320	0.00
27/07/2016	2044 On 04-May-17	9.67	Call	Bond Future	5646	6	5646	6	0.00
27/07/2016	2044 On 04-May-17	9.68	Call	Bond Future	5692	6	5692	6	0.00
27/07/2016	2044 On 04-May-17	9.66	Call	Bond Future	5600	6	5600	6	0.00
27/07/2016	2044 On 04-May-17	9.67	Put	Bond Future	5140	5	5140	5	0.00
27/07/2016	2044 On 04-May-17	9.68	Put	Bond Future	5097	5	5097	5	0.00
27/07/2016	2044 On 04-May-17	9.66	Put	Bond Future	5182	5	5182	5	0.00
27/07/2016	2046 On 04-August-16			Bond Future	133.95	133.9010	133.9480	133.9010	14,438.00
27/07/2016	2046 On 04-August-16	129.00	Call	Bond Future	4948	5	4948	5	0.00
27/07/2016	2046 On 04-August-16	129.01	Call	Bond Future	4938	5	4938	5	0.00
27/07/2016	2046 On 04-August-16	129.02	Call	Bond Future	4928	5	4928	5	0.00
27/07/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
27/07/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
27/07/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
27/07/2016	2046 On 03-November-16			Bond Future	134.98	134.9317	134.9773	134.9317	17,026.00
27/07/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
27/07/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
27/07/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
27/07/2016	2046 On 03-November-16	137.09	Put	Bond Future	2113	2	2113	2	0.00
27/07/2016	2046 On 03-November-16	137.07	Put	Bond Future	2093	2	2093	2	0.00
27/07/2016	2046 On 03-November-16	137.08	Put	Bond Future	2103	2	2103	2	0.00
27/07/2016	2050 On 04-August-16			Bond Future	142.47	142.4169	142.4670	142.4169	5,320.00
27/07/2016	2050 On 04-August-16	139.12	Call	Bond Future	3347	3	3347	3	0.00
27/07/2016	2050 On 04-August-16	139.14	Call	Bond Future	3327	3	3327	3	0.00
27/07/2016	2050 On 04-August-16	139.13	Call	Bond Future	3337	3	3337	3	0.00
27/07/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
27/07/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
27/07/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
27/07/2016	2050 On 03-November-16			Bond Future	145.16	145.1106	145.1593	145.1106	21,628.00
27/07/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
27/07/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
27/07/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
27/07/2016	2050 On 03-November-16	149.53	Put	Bond Future	4371	4	4371	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
27/07/2016	2050 On 03-November-16	149.54	Put	Bond Future	4381	4	4381	4	0.00
27/07/2016	2050 On 03-November-16	149.52	Put	Bond Future	4361	4	4361	4	0.00
27/07/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	AL37 On 04-August-16			Index Future	494.93	494.4350	494.9320	494.4350	2.00
27/07/2016	AL37 On 03-November-16			Index Future	504.36	503.8540	504.3560	503.8540	15.00
27/07/2016	AL37 On 02-February-17			Index Future	514.29	513.7700	514.2850	513.7700	0.00
27/07/2016	AL7T On 04-August-16			Index Future	573.14	573.3100	573.1440	573.3100	2.00
27/07/2016	AL7T On 03-November-16			Index Future	584.06	584.2310	584.0570	584.2310	9.00
27/07/2016	AL7T On 02-February-17			Index Future	595.56	595.7300	595.5550	595.7300	0.00
27/07/2016	ALBI On 04-August-16			Index Future	521.64	521.8680	521.6400	521.8680	254.00
27/07/2016	ALBI On 03-November-16			Index Future	531.57	531.8090	531.5730	531.8090	470.00
27/07/2016	ALBI On 02-February-17			Index Future	542.04	542.2800	542.0370	542.2800	0.00
27/07/2016	ALBI On 04-May-17			Index Future	553.24	553.5000	553.2360	553.5000	0.00
27/07/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	C204 On 21-December-18			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
27/07/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/07/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2016	EL28 On 04-August-16			Bond Future	131.21	131.1594	131.2095	131.1594	0.00
27/07/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4330	4	4330	4	0.00
27/07/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4340	4	4340	4	0.00
27/07/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4350	4	4350	4	0.00
27/07/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
27/07/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
27/07/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
27/07/2016	EL28 On 03-November-16			Bond Future	132.03	131.9799	132.0286	131.9799	0.00
27/07/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
27/07/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
27/07/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
27/07/2016	EL28 On 03-November-16	132.15	Put	Bond Future	121	0	121	0	0.00
27/07/2016	EL28 On 03-November-16	132.17	Put	Bond Future	141	0	141	0	0.00
27/07/2016	EL28 On 03-November-16	132.16	Put	Bond Future	131	0	131	0	0.00
27/07/2016	EL28 On 02-February-17			Bond Future	134.64	134.5868	134.6359	134.5868	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
27/07/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
27/07/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
27/07/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
27/07/2016	EL28 On 02-February-17	135.11	Put	Bond Future	474	1	474	1	0.00
27/07/2016	EL28 On 02-February-17	135.12	Put	Bond Future	484	1	484	1	0.00
27/07/2016	EL28 On 02-February-17	135.10	Put	Bond Future	464	1	464	1	0.00
27/07/2016	EL28 On 04-May-17			Bond Future	137.43	137.3790	137.4256	137.3790	0.00
27/07/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
27/07/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
27/07/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
27/07/2016	EL28 On 04-May-17	137.90	Put	Bond Future	474	1	474	1	0.00
27/07/2016	EL28 On 04-May-17	137.91	Put	Bond Future	484	1	484	1	0.00
27/07/2016	EL28 On 04-May-17	137.92	Put	Bond Future	494	1	494	1	0.00
27/07/2016	ES33 On 04-August-16			Bond Future	10.28	80.8938	10.2829	80.8938	6,771.00
27/07/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
27/07/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
27/07/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
27/07/2016	ES33 On 04-August-16	10.24	Put	Bond Future	284	0	284	0	0.00
27/07/2016	ES33 On 04-August-16	10.26	Put	Bond Future	151	0	151	0	0.00
27/07/2016	ES33 On 04-August-16	10.25	Put	Bond Future	218	0	218	0	0.00
27/07/2016	ES33 On 03-November-16			Bond Future	10.36	78.6266	10.3576	78.6266	6,789.00
27/07/2016	ES33 On 03-November-16	11.29	Call	Bond Future	5739	6	5739	6	0.00
27/07/2016	ES33 On 03-November-16	11.31	Call	Bond Future	5855	6	5855	6	0.00
27/07/2016	ES33 On 03-November-16	11.30	Call	Bond Future	5797	6	5797	6	0.00
27/07/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
27/07/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
27/07/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
27/07/2016	ES33 On 02-February-17			Bond Future	10.43	80.1752	10.4307	80.1752	0.00
27/07/2016	ES33 On 02-February-17	10.61	Call	Bond Future	1142	1	1142	1	0.00
27/07/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1079	1	1079	1	0.00
27/07/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1016	1	1016	1	0.00
27/07/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
27/07/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
27/07/2016	ES33 On 02-February-17	10.59	Put	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
27/07/2016	ES33 On 04-May-17			Bond Future	10.49	78.0384	10.4911	78.0384	0.00
27/07/2016	ES33 On 04-May-17	10.55	Call	Bond Future	374	0	374	0	0.00
27/07/2016	ES33 On 04-May-17	10.56	Call	Bond Future	437	1	437	1	0.00
27/07/2016	ES33 On 04-May-17	10.54	Call	Bond Future	310	0	310	0	0.00
27/07/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
27/07/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
27/07/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
27/07/2016	ES42 On 04-August-16			Bond Future	10.40	85.5743	10.4027	85.5743	2,770.00
27/07/2016	ES42 On 03-November-16			Bond Future	10.48	82.9253	10.4750	82.9253	6,007.00
27/07/2016	ES42 On 02-February-17			Bond Future	10.54	84.5588	10.5434	84.5588	0.00
27/07/2016	ES42 On 04-May-17			Bond Future	10.60	82.0457	10.6039	82.0457	0.00
27/07/2016	GOVI On 04-August-16			GOVI	519.52	519.6910	519.5200	519.6910	140.00
27/07/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
27/07/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
27/07/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
27/07/2016	GOVI On 04-August-16	521.01	Put	GOVI	14900	1	14900	1	0.00
27/07/2016	GOVI On 04-August-16	520.99	Put	GOVI	14700	1	14700	1	0.00
27/07/2016	GOVI On 04-August-16	521.00	Put	GOVI	14800	1	14800	1	0.00
27/07/2016	GOVI On 03-November-16			GOVI	529.41	529.5910	529.4120	529.5910	328.00
27/07/2016	GOVI On 03-November-16	476.11	Call	GOVI	533020	53	533020	53	0.00
27/07/2016	GOVI On 03-November-16	476.12	Call	GOVI	532920	53	532920	53	0.00
27/07/2016	GOVI On 03-November-16	476.13	Call	GOVI	532820	53	532820	53	0.00
27/07/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
27/07/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
27/07/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
27/07/2016	GOVI On 02-February-17			GOVI	539.83	540.0180	539.8340	540.0180	0.00
27/07/2016	GOVI On 02-February-17	533.32	Call	GOVI	65140	7	65140	7	0.00
27/07/2016	GOVI On 02-February-17	533.34	Call	GOVI	64940	7	64940	7	0.00
27/07/2016	GOVI On 02-February-17	533.33	Call	GOVI	65040	7	65040	7	0.00
27/07/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
27/07/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
27/07/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
27/07/2016	GOVI On 04-May-17			GOVI	550.99	551.1900	550.9870	551.1900	0.00
27/07/2016	GOVI On 04-May-17	262.20	Call	GOVI	2887870	0	2887870	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
27/07/2016	GOVI On 04-May-17	262.19	Call	GOVI	2887970	0	2887970	0	0.00
27/07/2016	GOVI On 04-May-17	262.18	Call	GOVI	2888070	0	2888070	0	0.00
27/07/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
27/07/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
27/07/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
27/07/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/07/2016	IGOV On 04-August-16			Index Future	247.33	247.1610	247.3340	247.1610	466.00
27/07/2016	IGOV On 03-November-16			Index Future	252.06	251.8850	252.0590	251.8850	622.00
27/07/2016	IGOV On 02-February-17			Index Future	257.04	256.8590	257.0360	256.8590	0.00
27/07/2016	IGOV On 04-May-17			Index Future	262.36	262.1900	262.3610	262.1900	0.00
27/07/2016	ILBI On 04-August-16			Index Future	670.48	669.8620	670.4780	669.8620	119.00
27/07/2016	ILBI On 03-November-16			Index Future	683.27	682.6400	683.2680	682.6400	0.00
27/07/2016	ILBI On 02-February-17			Index Future	696.74	696.1000	696.7360	696.1000	149.00
27/07/2016	IS01 On 19-December-16			Interest Rate Swap	100.08	100.0744	100.0755	100.0744	0.00
27/07/2016	IS01 On 16-March-17			Interest Rate Swap	100.04	100.0339	100.0363	100.0339	0.00
27/07/2016	IS01 On 15-June-17			Interest Rate Swap	99.69	99.6874	99.6919	99.6874	0.00
27/07/2016	IS01 On 21-September-17			Interest Rate Swap	99.79	99.7743	99.7925	99.7743	0.00
27/07/2016	IS02 On 18-December-17			Interest Rate Swap	100.13	100.1064	100.1263	100.1064	0.00
27/07/2016	IS02 On 16-March-18			Interest Rate Swap	99.47	99.4434	99.4660	99.4434	0.00
27/07/2016	IS02 On 15-June-18			Interest Rate Swap	99.19	99.1615	99.1857	99.1615	0.00
27/07/2016	IS02 On 21-September-18			Interest Rate Swap	99.31	99.2833	99.3084	99.2833	0.00
27/07/2016	IS05 On 17-December-20			Interest Rate Swap	98.48	98.4354	98.4768	98.4354	0.00
27/07/2016	IS05 On 16-March-21			Interest Rate Swap	97.84	97.7864	97.8405	97.7864	0.00
27/07/2016	IS05 On 15-June-21			Interest Rate Swap	97.17	97.0989	97.1660	97.0989	0.00
27/07/2016	IS05 On 21-September-21			Interest Rate Swap	97.46	97.3806	97.4598	97.3806	0.00
27/07/2016	IS10 On 17-December-25			Interest Rate Swap	98.61	98.5020	98.6082	98.5020	0.00
27/07/2016	IS10 On 16-March-26			Interest Rate Swap	95.71	95.5945	95.7076	95.5945	0.00
27/07/2016	IS10 On 15-June-26			Interest Rate Swap	94.48	94.3621	94.4822	94.3621	0.00
27/07/2016	IS10 On 21-September-26			Interest Rate Swap	96.55	96.4266	96.5521	96.4266	0.00
27/07/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/07/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
27/07/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/07/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/07/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	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
27/07/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	10.00
27/07/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
27/07/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
27/07/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
27/07/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
27/07/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.55	92.4500	7.5500	92.4500	0.00
27/07/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.63	92.3700	7.6300	92.3700	0.00
27/07/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
27/07/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.69	92.3100	7.6900	92.3100	0.00
27/07/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.72	92.2800	7.7200	92.2800	0.00
27/07/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
27/07/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
27/07/2016	R023 On 04-August-16			Bond Future	8.42	100.0280	8.4191	100.0280	5,846.00
27/07/2016	R023 On 04-August-16	8.24	Call	Bond Future	112	0	112	0	0.00
27/07/2016	R023 On 04-August-16	8.25	Call	Bond Future	123	0	123	0	0.00
27/07/2016	R023 On 04-August-16	8.26	Call	Bond Future	133	0	133	0	0.00
27/07/2016	R023 On 04-August-16	8.25	Put	Bond Future	948	1	948	1	0.00
27/07/2016	R023 On 04-August-16	8.24	Put	Bond Future	987	1	987	1	0.00
27/07/2016	R023 On 04-August-16	8.26	Put	Bond Future	910	1	910	1	0.00
27/07/2016	R023 On 03-November-16			Bond Future	8.46	97.9830	8.4555	97.9830	10,754.00
27/07/2016	R023 On 03-November-16	9.73	Call	Bond Future	5871	6	5871	6	0.00
27/07/2016	R023 On 03-November-16	9.74	Call	Bond Future	5912	6	5912	6	0.00
27/07/2016	R023 On 03-November-16	9.75	Call	Bond Future	5953	6	5953	6	0.00
27/07/2016	R023 On 03-November-16	9.74	Put	Bond Future	86	0	86	0	0.00
27/07/2016	R023 On 03-November-16	9.75	Put	Bond Future	84	0	84	0	0.00
27/07/2016	R023 On 03-November-16	9.73	Put	Bond Future	89	0	89	0	0.00
27/07/2016	R023 On 02-February-17			Bond Future	8.48	99.9126	8.4845	99.9126	0.00
27/07/2016	R023 On 02-February-17	8.86	Call	Bond Future	2923	3	2923	3	0.00
27/07/2016	R023 On 02-February-17	8.85	Call	Bond Future	2894	3	2894	3	0.00
27/07/2016	R023 On 02-February-17	8.84	Call	Bond Future	2865	3	2865	3	0.00
27/07/2016	R023 On 02-February-17	8.85	Put	Bond Future	1244	1	1244	1	0.00
27/07/2016	R023 On 02-February-17	8.86	Put	Bond Future	1228	1	1228	1	0.00
27/07/2016	R023 On 02-February-17	8.84	Put	Bond Future	1260	1	1260	1	0.00
27/07/2016	R023 On 04-May-17			Bond Future	8.49	98.0446	8.4881	98.0446	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
27/07/2016	R023 On 04-May-17	8.59	Call	Bond Future	2531	2	2531	2	0.00
27/07/2016	R023 On 04-May-17	8.61	Call	Bond Future	2580	3	2580	3	0.00
27/07/2016	R023 On 04-May-17	8.60	Call	Bond Future	2556	3	2556	3	0.00
27/07/2016	R023 On 04-May-17	8.59	Put	Bond Future	2082	2	2082	2	0.00
27/07/2016	R023 On 04-May-17	8.61	Put	Bond Future	2043	2	2043	2	0.00
27/07/2016	R023 On 04-May-17	8.60	Put	Bond Future	2063	2	2063	2	0.00
27/07/2016	R035 On 04-August-16			Bond Future	9.35	99.8475	9.3549	99.8475	1,128.00
27/07/2016	R035 On 04-August-16	10.37	Call	Bond Future	8020	8	8020	8	0.00
27/07/2016	R035 On 04-August-16	10.36	Call	Bond Future	7946	8	7946	8	0.00
27/07/2016	R035 On 04-August-16	10.35	Call	Bond Future	7872	8	7872	8	0.00
27/07/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R035 On 03-November-16			Bond Future	9.40	97.2285	9.4013	97.2285	4,315.00
27/07/2016	R035 On 03-November-16	9.59	Call	Bond Future	1558	2	1558	2	0.00
27/07/2016	R035 On 03-November-16	9.57	Call	Bond Future	1395	2	1395	2	0.00
27/07/2016	R035 On 03-November-16	9.58	Call	Bond Future	1476	2	1476	2	0.00
27/07/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R035 On 02-February-17			Bond Future	9.44	99.1434	9.4443	99.1434	0.00
27/07/2016	R035 On 02-February-17	9.51	Call	Bond Future	541	1	541	1	0.00
27/07/2016	R035 On 02-February-17	9.50	Call	Bond Future	459	1	459	1	0.00
27/07/2016	R035 On 02-February-17	9.52	Call	Bond Future	623	1	623	1	0.00
27/07/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R035 On 04-May-17			Bond Future	9.47	96.6882	9.4734	96.6882	0.00
27/07/2016	R035 On 04-May-17	9.53	Call	Bond Future	463	1	463	1	0.00
27/07/2016	R035 On 04-May-17	9.55	Call	Bond Future	625	1	625	1	0.00
27/07/2016	R035 On 04-May-17	9.54	Call	Bond Future	544	1	544	1	0.00
27/07/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R035 On 04-May-17	9.55	Put	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
27/07/2016	R186 On 04-August-16			Bond Future	8.74	113.2431	8.7446	113.2431	35,748.00
27/07/2016	R186 On 04-August-16	9.20	Call	Bond Future	3253	3	3253	3	0.00
27/07/2016	R186 On 04-August-16	8.85	Call	Bond Future	1090	1	1090	1	750.00
27/07/2016	R186 On 04-August-16	8.90	Call	Bond Future	1349	1	1349	1	500.00
27/07/2016	R186 On 04-August-16	9.60	Call	Bond Future	5980	6	5980	6	0.00
27/07/2016	R186 On 04-August-16	8.51	Call	Bond Future	114	0	114	0	0.00
27/07/2016	R186 On 04-August-16	8.49	Call	Bond Future	95	0	95	0	0.00
27/07/2016	R186 On 04-August-16	10.00	Call	Bond Future	8627	9	8627	9	0.00
27/07/2016	R186 On 04-August-16	8.50	Call	Bond Future	104	0	104	0	0.00
27/07/2016	R186 On 04-August-16	9.30	Call	Bond Future	3938	4	3938	4	500.00
27/07/2016	R186 On 04-August-16	9.25	Call	Bond Future	3595	4	3595	4	0.00
27/07/2016	R186 On 04-August-16	9.35	Call	Bond Future	4281	4	4281	4	500.00
27/07/2016	R186 On 04-August-16	9.40	Call	Bond Future	4623	5	4623	5	0.00
27/07/2016	R186 On 04-August-16	9.10	Call	Bond Future	2579	3	2579	3	0.00
27/07/2016	R186 On 04-August-16	8.90	Put	Bond Future	230	0	230	0	0.00
27/07/2016	R186 On 04-August-16	9.20	Put	Bond Future	14	0	14	0	2,500.00
27/07/2016	R186 On 04-August-16	9.10	Put	Bond Future	40	0	40	0	2,500.00
27/07/2016	R186 On 04-August-16	9.60	Put	Bond Future	0	0	0	0	4,031.00
27/07/2016	R186 On 04-August-16	8.49	Put	Bond Future	1963	2	1963	2	0.00
27/07/2016	R186 On 04-August-16	8.85	Put	Bond Future	329	0	329	0	0.00
27/07/2016	R186 On 04-August-16	10.00	Put	Bond Future	0	0	0	0	6,500.00
27/07/2016	R186 On 04-August-16	8.51	Put	Bond Future	1834	2	1834	2	0.00
27/07/2016	R186 On 04-August-16	9.25	Put	Bond Future	8	0	8	0	1,000.00
27/07/2016	R186 On 04-August-16	9.35	Put	Bond Future	2	0	2	0	0.00
27/07/2016	R186 On 04-August-16	9.40	Put	Bond Future	1	0	1	0	3,569.00
27/07/2016	R186 On 04-August-16	8.50	Put	Bond Future	1899	2	1899	2	0.00
27/07/2016	R186 On 04-August-16	9.30	Put	Bond Future	4	0	4	0	0.00
27/07/2016	R186 On 03-November-16			Bond Future	8.78	115.3781	8.7833	115.3781	73,607.00
27/07/2016	R186 On 03-November-16	9.66	Call	Bond Future	6437	6	6437	6	0.00
27/07/2016	R186 On 03-November-16	8.96	Call	Bond Future	2907	3	2907	3	0.00
27/07/2016	R186 On 03-November-16	9.40	Call	Bond Future	5009	5	5009	5	1,425.00
27/07/2016	R186 On 03-November-16	9.20	Call	Bond Future	3994	4	3994	4	1,425.00
27/07/2016	R186 On 03-November-16	8.95	Call	Bond Future	2865	3	2865	3	0.00
27/07/2016	R186 On 03-November-16	8.97	Call	Bond Future	2949	3	2949	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
27/07/2016	R186 On 03-November-16	9.71	Call	Bond Future	6722	7	6722	7	0.00
27/07/2016	R186 On 03-November-16	9.66	Put	Bond Future	429	0	429	0	5,000.00
27/07/2016	R186 On 03-November-16	9.71	Put	Bond Future	384	0	384	0	5,000.00
27/07/2016	R186 On 03-November-16	8.96	Put	Bond Future	1659	2	1659	2	0.00
27/07/2016	R186 On 03-November-16	8.97	Put	Bond Future	1631	2	1631	2	0.00
27/07/2016	R186 On 03-November-16	9.20	Put	Bond Future	1082	1	1082	1	0.00
27/07/2016	R186 On 03-November-16	8.95	Put	Bond Future	1687	2	1687	2	0.00
27/07/2016	R186 On 03-November-16	9.40	Put	Bond Future	736	1	736	1	0.00
27/07/2016	R186 On 02-February-17			Bond Future	8.82	112.3460	8.8151	112.3460	0.00
27/07/2016	R186 On 02-February-17	9.40	Call	Bond Future	5498	6	5498	6	0.00
27/07/2016	R186 On 02-February-17	8.81	Call	Bond Future	3039	3	3039	3	0.00
27/07/2016	R186 On 02-February-17	8.79	Call	Bond Future	2968	3	2968	3	0.00
27/07/2016	R186 On 02-February-17	8.80	Call	Bond Future	3003	3	3003	3	0.00
27/07/2016	R186 On 02-February-17	8.90	Call	Bond Future	3370	3	3370	3	0.00
27/07/2016	R186 On 02-February-17	8.43	Call	Bond Future	1875	2	1875	2	750.00
27/07/2016	R186 On 02-February-17	9.40	Put	Bond Future	1517	2	1517	2	750.00
27/07/2016	R186 On 02-February-17	8.79	Put	Bond Future	3143	3	3143	3	0.00
27/07/2016	R186 On 02-February-17	8.81	Put	Bond Future	3075	3	3075	3	0.00
27/07/2016	R186 On 02-February-17	8.80	Put	Bond Future	3109	3	3109	3	0.00
27/07/2016	R186 On 02-February-17	8.90	Put	Bond Future	2780	3	2780	3	750.00
27/07/2016	R186 On 02-February-17	8.43	Put	Bond Future	4606	5	4606	5	0.00
27/07/2016	R186 On 04-May-17			Bond Future	8.83	114.6720	8.8336	114.6720	0.00
27/07/2016	R186 On 04-May-17	8.90	Call	Bond Future	3944	4	3944	4	0.00
27/07/2016	R186 On 04-May-17	8.89	Call	Bond Future	3908	4	3908	4	0.00
27/07/2016	R186 On 04-May-17	8.91	Call	Bond Future	3981	4	3981	4	0.00
27/07/2016	R186 On 04-May-17	8.89	Put	Bond Future	3522	4	3522	4	0.00
27/07/2016	R186 On 04-May-17	8.90	Put	Bond Future	3491	3	3491	3	0.00
27/07/2016	R186 On 04-May-17	8.91	Put	Bond Future	3460	3	3460	3	0.00
27/07/2016	R197 On 04-August-16			Bond Future	299.17	299.0681	299.1688	299.0681	1,432.00
27/07/2016	R197 On 04-August-16	293.98	Call	Bond Future	5189	5	5189	5	0.00
27/07/2016	R197 On 04-August-16	293.96	Call	Bond Future	5209	5	5209	5	0.00
27/07/2016	R197 On 04-August-16	293.97	Call	Bond Future	5199	5	5199	5	0.00
27/07/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R197 On 04-August-16	293.97	Put	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
27/07/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R197 On 03-November-16			Bond Future	304.82	304.7249	304.8224	304.7249	956.00
27/07/2016	R197 On 03-November-16	303.56	Call	Bond Future	1262	1	1262	1	0.00
27/07/2016	R197 On 03-November-16	303.58	Call	Bond Future	1242	1	1242	1	0.00
27/07/2016	R197 On 03-November-16	303.57	Call	Bond Future	1252	1	1252	1	0.00
27/07/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R202 On 04-August-16			Bond Future	249.32	248.5669	249.3249	248.5669	15,777.00
27/07/2016	R202 On 04-August-16	243.26	Call	Bond Future	6104	5	6104	5	0.00
27/07/2016	R202 On 04-August-16	243.25	Call	Bond Future	6114	5	6114	5	0.00
27/07/2016	R202 On 04-August-16	243.24	Call	Bond Future	6123	5	6123	5	0.00
27/07/2016	R202 On 04-August-16	243.25	Put	Bond Future	39	0	39	0	0.00
27/07/2016	R202 On 04-August-16	243.26	Put	Bond Future	39	0	39	0	0.00
27/07/2016	R202 On 04-August-16	243.24	Put	Bond Future	39	0	39	0	0.00
27/07/2016	R202 On 03-November-16			Bond Future	254.04	253.2682	254.0366	253.2682	35,403.00
27/07/2016	R202 On 03-November-16	253.85	Call	Bond Future	187	0	187	0	0.00
27/07/2016	R202 On 03-November-16	253.86	Call	Bond Future	177	0	177	0	0.00
27/07/2016	R202 On 03-November-16	253.87	Call	Bond Future	167	0	167	0	0.00
27/07/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	1	0	1	0.00
27/07/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	1	0	1	0.00
27/07/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	1	0	1	0.00
27/07/2016	R203 On 04-August-16			Bond Future	7.57	103.9814	7.5659	103.9814	28,556.00
27/07/2016	R203 On 04-August-16	7.24	Call	Bond Future	2	0	2	0	0.00
27/07/2016	R203 On 04-August-16	7.26	Call	Bond Future	3	0	3	0	0.00
27/07/2016	R203 On 04-August-16	7.25	Call	Bond Future	2	0	2	0	0.00
27/07/2016	R203 On 04-August-16	7.24	Put	Bond Future	342	0	342	0	0.00
27/07/2016	R203 On 04-August-16	7.26	Put	Bond Future	322	0	322	0	0.00
27/07/2016	R203 On 04-August-16	7.25	Put	Bond Future	332	0	332	0	0.00
27/07/2016	R203 On 03-November-16			Bond Future	7.53	101.7702	7.5253	101.7702	30,650.00
27/07/2016	R203 On 03-November-16	8.84	Call	Bond Future	1068	1	1068	1	0.00
27/07/2016	R203 On 03-November-16	8.86	Call	Bond Future	1084	1	1084	1	0.00
27/07/2016	R203 On 03-November-16	8.85	Call	Bond Future	1076	1	1076	1	0.00
27/07/2016	R203 On 03-November-16	8.85	Put	Bond Future	5	0	5	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
27/07/2016	R203 On 03-November-16	8.86	Put	Bond Future	5	0	5	0	0.00
27/07/2016	R203 On 03-November-16	8.84	Put	Bond Future	5	0	5	0	0.00
27/07/2016	R203 On 02-February-17			Bond Future	7.36	103.7745	7.3593	103.7745	0.00
27/07/2016	R203 On 02-February-17	7.70	Call	Bond Future	316	0	316	0	0.00
27/07/2016	R203 On 02-February-17	7.72	Call	Bond Future	324	0	324	0	0.00
27/07/2016	R203 On 02-February-17	7.71	Call	Bond Future	320	0	320	0	0.00
27/07/2016	R203 On 02-February-17	7.71	Put	Bond Future	117	0	117	0	0.00
27/07/2016	R203 On 02-February-17	7.70	Put	Bond Future	119	0	119	0	0.00
27/07/2016	R203 On 02-February-17	7.72	Put	Bond Future	115	0	115	0	0.00
27/07/2016	R203 On 04-May-17			Bond Future	6.53	101.7464	6.5315	101.7464	0.00
27/07/2016	R203 On 04-May-17	6.91	Call	Bond Future	219	0	219	0	0.00
27/07/2016	R203 On 04-May-17	6.92	Call	Bond Future	221	0	221	0	0.00
27/07/2016	R203 On 04-May-17	6.93	Call	Bond Future	223	0	223	0	0.00
27/07/2016	R203 On 04-May-17	6.92	Put	Bond Future	84	0	84	0	0.00
27/07/2016	R203 On 04-May-17	6.93	Put	Bond Future	83	0	83	0	0.00
27/07/2016	R203 On 04-May-17	6.91	Put	Bond Future	86	0	86	0	0.00
27/07/2016	R204 On 04-August-16			Bond Future	7.80	101.4380	7.7985	101.4380	20,997.00
27/07/2016	R204 On 04-August-16	7.75	Call	Bond Future	110	0	110	0	0.00
27/07/2016	R204 On 04-August-16	7.76	Call	Bond Future	119	0	119	0	0.00
27/07/2016	R204 On 04-August-16	7.74	Call	Bond Future	102	0	102	0	0.00
27/07/2016	R204 On 04-August-16	7.75	Put	Bond Future	214	0	214	0	0.00
27/07/2016	R204 On 04-August-16	7.76	Put	Bond Future	201	0	201	0	0.00
27/07/2016	R204 On 04-August-16	7.74	Put	Bond Future	227	0	227	0	0.00
27/07/2016	R204 On 03-November-16			Bond Future	7.81	103.3504	7.8066	103.3504	27,023.00
27/07/2016	R204 On 03-November-16	9.21	Call	Bond Future	2665	3	2665	3	0.00
27/07/2016	R204 On 03-November-16	9.23	Call	Bond Future	2701	3	2701	3	0.00
27/07/2016	R204 On 03-November-16	9.22	Call	Bond Future	2683	3	2683	3	0.00
27/07/2016	R204 On 03-November-16	9.22	Put	Bond Future	11	0	11	0	0.00
27/07/2016	R204 On 03-November-16	9.21	Put	Bond Future	11	0	11	0	0.00
27/07/2016	R204 On 03-November-16	9.23	Put	Bond Future	10	0	10	0	0.00
27/07/2016	R204 On 02-February-17			Bond Future	7.78	101.3443	7.7824	101.3443	0.00
27/07/2016	R204 On 02-February-17	8.28	Call	Bond Future	1145	1	1145	1	0.00
27/07/2016	R204 On 02-February-17	8.30	Call	Bond Future	1169	1	1169	1	0.00
27/07/2016	R204 On 02-February-17	8.29	Call	Bond Future	1157	1	1157	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
27/07/2016	R204 On 02-February-17	8.28	Put	Bond Future	297	0	297	0	0.00
27/07/2016	R204 On 02-February-17	8.30	Put	Bond Future	287	0	287	0	0.00
27/07/2016	R204 On 02-February-17	8.29	Put	Bond Future	292	0	292	0	0.00
27/07/2016	R204 On 04-May-17			Bond Future	7.69	103.4423	7.6875	103.4423	0.00
27/07/2016	R204 On 04-May-17	7.90	Call	Bond Future	833	1	833	1	0.00
27/07/2016	R204 On 04-May-17	7.92	Call	Bond Future	851	1	851	1	0.00
27/07/2016	R204 On 04-May-17	7.91	Call	Bond Future	842	1	842	1	0.00
27/07/2016	R204 On 04-May-17	7.91	Put	Bond Future	508	1	508	1	0.00
27/07/2016	R204 On 04-May-17	7.92	Put	Bond Future	502	1	502	1	0.00
27/07/2016	R204 On 04-May-17	7.90	Put	Bond Future	514	1	514	1	0.00
27/07/2016	R207 On 04-August-16			Bond Future	8.03	98.1165	8.0290	98.1165	35,232.00
27/07/2016	R207 On 04-August-16	8.01	Call	Bond Future	204	0	204	0	0.00
27/07/2016	R207 On 04-August-16	7.99	Call	Bond Future	178	0	178	0	0.00
27/07/2016	R207 On 04-August-16	8.00	Call	Bond Future	191	0	191	0	0.00
27/07/2016	R207 On 04-August-16	7.99	Put	Bond Future	291	0	291	0	0.00
27/07/2016	R207 On 04-August-16	8.01	Put	Bond Future	259	0	259	0	0.00
27/07/2016	R207 On 04-August-16	8.00	Put	Bond Future	275	0	275	0	0.00
27/07/2016	R207 On 03-November-16			Bond Future	8.05	99.9663	8.0507	99.9663	61,573.00
27/07/2016	R207 On 03-November-16	7.94	Call	Bond Future	604	1	604	1	0.00
27/07/2016	R207 On 03-November-16	7.93	Call	Bond Future	592	1	592	1	0.00
27/07/2016	R207 On 03-November-16	7.95	Call	Bond Future	616	1	616	1	0.00
27/07/2016	R207 On 03-November-16	7.94	Put	Bond Future	906	1	906	1	0.00
27/07/2016	R207 On 03-November-16	7.95	Put	Bond Future	891	1	891	1	0.00
27/07/2016	R207 On 03-November-16	7.93	Put	Bond Future	922	1	922	1	0.00
27/07/2016	R207 On 02-February-17			Bond Future	8.05	98.2919	8.0548	98.2919	0.00
27/07/2016	R207 On 02-February-17	8.91	Call	Bond Future	2409	2	2409	2	62.00
27/07/2016	R207 On 02-February-17	9.22	Call	Bond Future	3058	3	3058	3	0.00
27/07/2016	R207 On 02-February-17	9.24	Call	Bond Future	3102	3	3102	3	0.00
27/07/2016	R207 On 02-February-17	9.23	Call	Bond Future	3080	3	3080	3	0.00
27/07/2016	R207 On 02-February-17	8.91	Put	Bond Future	268	0	268	0	0.00
27/07/2016	R207 On 02-February-17	9.22	Put	Bond Future	156	0	156	0	0.00
27/07/2016	R207 On 02-February-17	9.24	Put	Bond Future	150	0	150	0	0.00
27/07/2016	R207 On 02-February-17	9.23	Put	Bond Future	153	0	153	0	0.00
27/07/2016	R207 On 04-May-17			Bond Future	8.03	100.3268	8.0285	100.3268	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
27/07/2016	R207 On 04-May-17	8.20	Call	Bond Future	1298	1	1298	1	0.00
27/07/2016	R207 On 04-May-17	8.22	Call	Bond Future	1325	1	1325	1	0.00
27/07/2016	R207 On 04-May-17	8.21	Call	Bond Future	1311	1	1311	1	0.00
27/07/2016	R207 On 04-May-17	8.22	Put	Bond Future	876	1	876	1	0.00
27/07/2016	R207 On 04-May-17	8.20	Put	Bond Future	896	1	896	1	0.00
27/07/2016	R207 On 04-May-17	8.21	Put	Bond Future	886	1	886	1	0.00
27/07/2016	R208 On 04-August-16			Bond Future	8.18	96.8403	8.1843	96.8403	35,778.00
27/07/2016	R208 On 04-August-16	7.99	Call	Bond Future	68	0	68	0	0.00
27/07/2016	R208 On 04-August-16	8.00	Call	Bond Future	75	0	75	0	0.00
27/07/2016	R208 On 04-August-16	8.01	Call	Bond Future	82	0	82	0	0.00
27/07/2016	R208 On 04-August-16	7.99	Put	Bond Future	785	1	785	1	0.00
27/07/2016	R208 On 04-August-16	8.00	Put	Bond Future	755	1	755	1	0.00
27/07/2016	R208 On 04-August-16	8.01	Put	Bond Future	725	1	725	1	0.00
27/07/2016	R208 On 03-November-16			Bond Future	8.22	95.2635	8.2151	95.2635	39,741.00
27/07/2016	R208 On 03-November-16	9.57	Call	Bond Future	4652	5	4652	5	0.00
27/07/2016	R208 On 03-November-16	9.59	Call	Bond Future	4715	5	4715	5	0.00
27/07/2016	R208 On 03-November-16	9.58	Call	Bond Future	4683	5	4683	5	0.00
27/07/2016	R208 On 03-November-16	9.57	Put	Bond Future	39	0	39	0	0.00
27/07/2016	R208 On 03-November-16	9.58	Put	Bond Future	37	0	37	0	0.00
27/07/2016	R208 On 03-November-16	9.59	Put	Bond Future	36	0	36	0	0.00
27/07/2016	R208 On 02-February-17			Bond Future	8.23	97.1398	8.2334	97.1398	0.00
27/07/2016	R208 On 02-February-17	8.64	Call	Bond Future	2131	2	2131	2	0.00
27/07/2016	R208 On 02-February-17	8.63	Call	Bond Future	2109	2	2109	2	0.00
27/07/2016	R208 On 02-February-17	8.65	Call	Bond Future	2153	2	2153	2	0.00
27/07/2016	R208 On 02-February-17	8.65	Put	Bond Future	772	1	772	1	0.00
27/07/2016	R208 On 02-February-17	8.64	Put	Bond Future	783	1	783	1	0.00
27/07/2016	R208 On 02-February-17	8.63	Put	Bond Future	794	1	794	1	0.00
27/07/2016	R208 On 04-May-17			Bond Future	8.22	95.7455	8.2231	95.7455	0.00
27/07/2016	R208 On 04-May-17	8.37	Call	Bond Future	1797	2	1797	2	0.00
27/07/2016	R208 On 04-May-17	8.39	Call	Bond Future	1833	2	1833	2	0.00
27/07/2016	R208 On 04-May-17	8.38	Call	Bond Future	1815	2	1815	2	0.00
27/07/2016	R208 On 04-May-17	8.37	Put	Bond Future	1331	1	1331	1	0.00
27/07/2016	R208 On 04-May-17	8.39	Put	Bond Future	1304	1	1304	1	0.00
27/07/2016	R208 On 04-May-17	8.38	Put	Bond Future	1318	1	1318	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
27/07/2016	R209 On 04-August-16			Bond Future	9.31	74.9737	9.3096	74.9737	26,495.00
27/07/2016	R209 On 04-August-16	9.24	Call	Bond Future	440	1	440	1	0.00
27/07/2016	R209 On 04-August-16	10.60	Call	Bond Future	8280	8	8280	8	5,624.00
27/07/2016	R209 On 04-August-16	9.26	Call	Bond Future	496	1	496	1	0.00
27/07/2016	R209 On 04-August-16	9.25	Call	Bond Future	467	1	467	1	0.00
27/07/2016	R209 On 04-August-16	9.70	Call	Bond Future	2708	3	2708	3	0.00
27/07/2016	R209 On 04-August-16	10.29	Call	Bond Future	6430	7	6430	7	0.00
27/07/2016	R209 On 04-August-16	9.60	Call	Bond Future	2092	2	2092	2	5,624.00
27/07/2016	R209 On 04-August-16	9.40	Call	Bond Future	1021	1	1021	1	250.00
27/07/2016	R209 On 04-August-16	9.24	Put	Bond Future	932	1	932	1	0.00
27/07/2016	R209 On 04-August-16	10.60	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R209 On 04-August-16	9.26	Put	Bond Future	846	1	846	1	0.00
27/07/2016	R209 On 04-August-16	10.29	Put	Bond Future	0	0	0	0	250.00
27/07/2016	R209 On 04-August-16	9.25	Put	Bond Future	888	1	888	1	0.00
27/07/2016	R209 On 04-August-16	9.70	Put	Bond Future	37	0	37	0	250.00
27/07/2016	R209 On 04-August-16	9.40	Put	Bond Future	389	0	389	0	0.00
27/07/2016	R209 On 04-August-16	9.60	Put	Bond Future	91	0	91	0	0.00
27/07/2016	R209 On 03-November-16			Bond Future	9.35	73.2367	9.3500	73.2367	34,475.00
27/07/2016	R209 On 03-November-16	10.24	Call	Bond Future	6324	6	6324	6	0.00
27/07/2016	R209 On 03-November-16	10.26	Call	Bond Future	6427	7	6427	7	0.00
27/07/2016	R209 On 03-November-16	10.25	Call	Bond Future	6376	6	6376	6	0.00
27/07/2016	R209 On 03-November-16	10.25	Put	Bond Future	486	0	486	0	5,000.00
27/07/2016	R209 On 03-November-16	10.26	Put	Bond Future	476	0	476	0	0.00
27/07/2016	R209 On 03-November-16	10.24	Put	Bond Future	495	0	495	0	0.00
27/07/2016	R209 On 02-February-17			Bond Future	9.39	74.6791	9.3860	74.6791	0.00
27/07/2016	R209 On 02-February-17	9.53	Call	Bond Future	3767	4	3767	4	0.00
27/07/2016	R209 On 02-February-17	9.55	Call	Bond Future	3842	4	3842	4	0.00
27/07/2016	R209 On 02-February-17	9.54	Call	Bond Future	3805	4	3805	4	0.00
27/07/2016	R209 On 02-February-17	9.53	Put	Bond Future	2780	3	2780	3	0.00
27/07/2016	R209 On 02-February-17	9.54	Put	Bond Future	2750	3	2750	3	0.00
27/07/2016	R209 On 02-February-17	9.55	Put	Bond Future	2720	3	2720	3	0.00
27/07/2016	R209 On 04-May-17			Bond Future	9.41	73.0724	9.4122	73.0724	0.00
27/07/2016	R209 On 04-May-17	9.46	Call	Bond Future	4152	4	4152	4	0.00
27/07/2016	R209 On 04-May-17	9.48	Call	Bond Future	4223	4	4223	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
27/07/2016	R209 On 04-May-17	9.47	Call	Bond Future	4188	4	4188	4	0.00
27/07/2016	R209 On 04-May-17	9.46	Put	Bond Future	3824	4	3824	4	0.00
27/07/2016	R209 On 04-May-17	9.47	Put	Bond Future	3792	4	3792	4	0.00
27/07/2016	R209 On 04-May-17	9.48	Put	Bond Future	3759	4	3759	4	0.00
27/07/2016	R210 On 04-August-16			Bond Future	187.70	187.6390	187.7032	187.6390	1,568.00
27/07/2016	R210 On 04-August-16	181.51	Call	Bond Future	6193	6	6193	6	0.00
27/07/2016	R210 On 04-August-16	181.50	Call	Bond Future	6203	6	6203	6	0.00
27/07/2016	R210 On 04-August-16	181.52	Call	Bond Future	6183	6	6183	6	0.00
27/07/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R210 On 03-November-16			Bond Future	188.97	188.9113	188.9736	188.9113	992.00
27/07/2016	R210 On 03-November-16	188.90	Call	Bond Future	74	0	74	0	0.00
27/07/2016	R210 On 03-November-16	188.92	Call	Bond Future	54	0	54	0	0.00
27/07/2016	R210 On 03-November-16	188.91	Call	Bond Future	64	0	64	0	0.00
27/07/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R211 On 04-August-16			Bond Future	139.95	139.9142	139.9501	139.9142	22.00
27/07/2016	R211 On 04-August-16	137.09	Call	Bond Future	2860	3	2860	3	0.00
27/07/2016	R211 On 04-August-16	137.07	Call	Bond Future	2880	3	2880	3	0.00
27/07/2016	R211 On 04-August-16	137.08	Call	Bond Future	2870	3	2870	3	0.00
27/07/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R211 On 03-November-16			Bond Future	142.59	142.5606	142.5949	142.5606	56.00
27/07/2016	R211 On 03-November-16	141.76	Call	Bond Future	835	1	835	1	0.00
27/07/2016	R211 On 03-November-16	141.75	Call	Bond Future	845	1	845	1	0.00
27/07/2016	R211 On 03-November-16	141.74	Call	Bond Future	855	1	855	1	0.00
27/07/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R212 On 04-August-16			Bond Future	146.41	146.3600	146.4089	146.3600	4,524.00
27/07/2016	R212 On 04-August-16	142.44	Call	Bond Future	3969	4	3969	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
27/07/2016	R212 On 04-August-16	142.43	Call	Bond Future	3979	4	3979	4	0.00
27/07/2016	R212 On 04-August-16	142.42	Call	Bond Future	3989	4	3989	4	0.00
27/07/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R212 On 03-November-16			Bond Future	149.18	149.1283	149.1757	149.1283	883.00
27/07/2016	R212 On 03-November-16	148.11	Call	Bond Future	1066	1	1066	1	0.00
27/07/2016	R212 On 03-November-16	148.12	Call	Bond Future	1056	1	1056	1	0.00
27/07/2016	R212 On 03-November-16	148.10	Call	Bond Future	1076	1	1076	1	0.00
27/07/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R213 On 04-August-16			Bond Future	9.18	85.8390	9.1796	85.8390	8,547.00
27/07/2016	R213 On 04-August-16	9.01	Call	Bond Future	214	0	214	0	0.00
27/07/2016	R213 On 04-August-16	8.99	Call	Bond Future	184	0	184	0	0.00
27/07/2016	R213 On 04-August-16	9.00	Call	Bond Future	198	0	198	0	0.00
27/07/2016	R213 On 04-August-16	8.99	Put	Bond Future	1517	1	1517	1	0.00
27/07/2016	R213 On 04-August-16	9.00	Put	Bond Future	1461	1	1461	1	0.00
27/07/2016	R213 On 04-August-16	9.01	Put	Bond Future	1406	1	1406	1	0.00
27/07/2016	R213 On 03-November-16			Bond Future	9.22	83.9068	9.2232	83.9068	36,876.00
27/07/2016	R213 On 03-November-16	10.20	Call	Bond Future	6734	7	6734	7	0.00
27/07/2016	R213 On 03-November-16	10.19	Call	Bond Future	6681	7	6681	7	0.00
27/07/2016	R213 On 03-November-16	10.18	Call	Bond Future	6629	7	6629	7	0.00
27/07/2016	R213 On 03-November-16	10.19	Put	Bond Future	395	0	395	0	0.00
27/07/2016	R213 On 03-November-16	10.18	Put	Bond Future	404	0	404	0	0.00
27/07/2016	R213 On 03-November-16	10.20	Put	Bond Future	386	0	386	0	0.00
27/07/2016	R213 On 02-February-17			Bond Future	9.26	85.5592	9.2630	85.5592	0.00
27/07/2016	R213 On 02-February-17	9.40	Call	Bond Future	3610	4	3610	4	0.00
27/07/2016	R213 On 02-February-17	9.42	Call	Bond Future	3684	4	3684	4	0.00
27/07/2016	R213 On 02-February-17	9.41	Call	Bond Future	3647	4	3647	4	0.00
27/07/2016	R213 On 02-February-17	9.40	Put	Bond Future	2686	3	2686	3	0.00
27/07/2016	R213 On 02-February-17	9.42	Put	Bond Future	2628	3	2628	3	0.00
27/07/2016	R213 On 02-February-17	9.41	Put	Bond Future	2657	3	2657	3	0.00
27/07/2016	R213 On 04-May-17			Bond Future	9.29	83.7751	9.2883	83.7751	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
27/07/2016	R213 On 04-May-17	9.37	Call	Bond Future	4104	4	4104	4	0.00
27/07/2016	R213 On 04-May-17	9.36	Call	Bond Future	4069	4	4069	4	0.00
27/07/2016	R213 On 04-May-17	9.35	Call	Bond Future	4033	4	4033	4	0.00
27/07/2016	R213 On 04-May-17	9.36	Put	Bond Future	3588	4	3588	4	0.00
27/07/2016	R213 On 04-May-17	9.37	Put	Bond Future	3557	4	3557	4	0.00
27/07/2016	R213 On 04-May-17	9.35	Put	Bond Future	3620	4	3620	4	0.00
27/07/2016	R214 On 04-August-16			Bond Future	9.40	75.3234	9.3994	75.3234	10,213.00
27/07/2016	R214 On 04-August-16	9.30	Call	Bond Future	392	0	392	0	1,300.00
27/07/2016	R214 On 04-August-16	11.30	Call	Bond Future	12009	12	12009	12	5,610.00
27/07/2016	R214 On 04-August-16	9.24	Call	Bond Future	260	0	260	0	0.00
27/07/2016	R214 On 04-August-16	9.25	Call	Bond Future	279	0	279	0	0.00
27/07/2016	R214 On 04-August-16	9.26	Call	Bond Future	299	0	299	0	0.00
27/07/2016	R214 On 04-August-16	8.55	Call	Bond Future	0	0	0	0	1,300.00
27/07/2016	R214 On 04-August-16	10.30	Call	Bond Future	6149	6	6149	6	5,610.00
27/07/2016	R214 On 04-August-16	9.26	Put	Bond Future	1335	1	1335	1	0.00
27/07/2016	R214 On 04-August-16	9.24	Put	Bond Future	1446	1	1446	1	0.00
27/07/2016	R214 On 04-August-16	9.30	Put	Bond Future	1128	1	1128	1	0.00
27/07/2016	R214 On 04-August-16	10.30	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R214 On 04-August-16	11.30	Put	Bond Future	0	0	0	0	0.00
27/07/2016	R214 On 04-August-16	9.25	Put	Bond Future	1390	1	1390	1	0.00
27/07/2016	R214 On 04-August-16	8.55	Put	Bond Future	6706	7	6706	7	0.00
27/07/2016	R214 On 03-November-16			Bond Future	9.44	73.4466	9.4406	73.4466	24,618.00
27/07/2016	R214 On 03-November-16	10.35	Call	Bond Future	6685	7	6685	7	0.00
27/07/2016	R214 On 03-November-16	10.33	Call	Bond Future	6581	7	6581	7	0.00
27/07/2016	R214 On 03-November-16	10.34	Call	Bond Future	6633	7	6633	7	0.00
27/07/2016	R214 On 03-November-16	10.33	Put	Bond Future	548	1	548	1	0.00
27/07/2016	R214 On 03-November-16	10.34	Put	Bond Future	537	1	537	1	0.00
27/07/2016	R214 On 03-November-16	10.35	Put	Bond Future	526	1	526	1	0.00
27/07/2016	R214 On 02-February-17			Bond Future	9.48	74.8930	9.4787	74.8930	0.00
27/07/2016	R214 On 02-February-17	9.67	Call	Bond Future	4180	4	4180	4	0.00
27/07/2016	R214 On 02-February-17	9.66	Call	Bond Future	4140	4	4140	4	0.00
27/07/2016	R214 On 02-February-17	9.68	Call	Bond Future	4220	4	4220	4	0.00
27/07/2016	R214 On 02-February-17	9.67	Put	Bond Future	2817	3	2817	3	0.00
27/07/2016	R214 On 02-February-17	9.68	Put	Bond Future	2787	3	2787	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
27/07/2016	R214 On 02-February-17	9.66	Put	Bond Future	2848	3	2848	3	0.00
27/07/2016	R214 On 04-May-17			Bond Future	9.50	73.1422	9.5046	73.1422	0.00
27/07/2016	R214 On 04-May-17	9.58	Call	Bond Future	4447	4	4447	4	0.00
27/07/2016	R214 On 04-May-17	9.56	Call	Bond Future	4372	4	4372	4	0.00
27/07/2016	R214 On 04-May-17	9.57	Call	Bond Future	4409	4	4409	4	0.00
27/07/2016	R214 On 04-May-17	9.56	Put	Bond Future	3975	4	3975	4	0.00
27/07/2016	R214 On 04-May-17	9.57	Put	Bond Future	3941	4	3941	4	0.00
27/07/2016	R214 On 04-May-17	9.58	Put	Bond Future	3907	4	3907	4	0.00
27/07/2016	R248 On 04-August-16			Bond Future	9.48	96.6652	9.4796	96.6652	52,690.00
27/07/2016	R248 On 04-August-16	9.25	Call	Bond Future	214	0	214	0	0.00
27/07/2016	R248 On 04-August-16	9.24	Call	Bond Future	198	0	198	0	0.00
27/07/2016	R248 On 04-August-16	9.26	Call	Bond Future	232	0	232	0	0.00
27/07/2016	R248 On 04-August-16	9.25	Put	Bond Future	2403	2	2403	2	0.00
27/07/2016	R248 On 04-August-16	9.26	Put	Bond Future	2323	2	2323	2	0.00
27/07/2016	R248 On 04-August-16	9.24	Put	Bond Future	2485	2	2485	2	0.00
27/07/2016	R248 On 03-November-16			Bond Future	9.52	94.0495	9.5231	94.0495	60,941.00
27/07/2016	R248 On 03-November-16	10.39	Call	Bond Future	8257	8	8257	8	0.00
27/07/2016	R248 On 03-November-16	10.38	Call	Bond Future	8192	8	8192	8	0.00
27/07/2016	R248 On 03-November-16	10.37	Call	Bond Future	8126	8	8126	8	0.00
27/07/2016	R248 On 03-November-16	10.38	Put	Bond Future	824	1	824	1	0.00
27/07/2016	R248 On 03-November-16	10.37	Put	Bond Future	838	1	838	1	0.00
27/07/2016	R248 On 03-November-16	10.39	Put	Bond Future	809	1	809	1	0.00
27/07/2016	R248 On 02-February-17			Bond Future	9.56	95.9017	9.5636	95.9017	0.00
27/07/2016	R248 On 02-February-17	9.76	Call	Bond Future	5476	6	5476	6	0.00
27/07/2016	R248 On 02-February-17	9.78	Call	Bond Future	5577	6	5577	6	0.00
27/07/2016	R248 On 02-February-17	9.77	Call	Bond Future	5527	6	5527	6	0.00
27/07/2016	R248 On 02-February-17	9.77	Put	Bond Future	3666	4	3666	4	0.00
27/07/2016	R248 On 02-February-17	9.76	Put	Bond Future	3704	4	3704	4	0.00
27/07/2016	R248 On 02-February-17	9.78	Put	Bond Future	3628	4	3628	4	0.00
27/07/2016	R248 On 04-May-17			Bond Future	9.59	93.4431	9.5918	93.4431	0.00
27/07/2016	R248 On 04-May-17	9.67	Call	Bond Future	5906	6	5906	6	0.00
27/07/2016	R248 On 04-May-17	9.66	Call	Bond Future	5859	6	5859	6	0.00
27/07/2016	R248 On 04-May-17	9.65	Call	Bond Future	5812	6	5812	6	0.00
27/07/2016	R248 On 04-May-17	9.66	Put	Bond Future	5240	5	5240	5	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
27/07/2016	R248 On 04-May-17	9.65	Put	Bond Future	5283	5	5283	5	0.00
27/07/2016	R248 On 04-May-17	9.67	Put	Bond Future	5196	5	5196	5	0.00