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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For August 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	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
18/08/2016	2025 On 03-November-16			Bond Future	130.20	130.2116	130.1981	130.2116	3,086.00
18/08/2016	2025 On 03-November-16	129.21	Call	Bond Future	988	1	988	1	0.00
18/08/2016	2025 On 03-November-16	129.22	Call	Bond Future	978	1	978	1	0.00
18/08/2016	2025 On 03-November-16	129.23	Call	Bond Future	968	1	968	1	0.00
18/08/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
18/08/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
18/08/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
18/08/2016	2030 On 03-November-16			Bond Future	8.77	95.8296	8.7675	95.8296	30,334.00
18/08/2016	2030 On 03-November-16	9.33	Call	Bond Future	4050	4	4050	4	0.00
18/08/2016	2030 On 03-November-16	9.34	Call	Bond Future	4119	4	4119	4	0.00
18/08/2016	2030 On 03-November-16	9.35	Call	Bond Future	4189	4	4189	4	0.00
18/08/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
18/08/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
18/08/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
18/08/2016	2030 On 02-February-17			Bond Future	8.79	93.6882	8.7942	93.6882	0.00
18/08/2016	2030 On 02-February-17	9.29	Call	Bond Future	3538	3	3538	3	0.00
18/08/2016	2030 On 02-February-17	9.31	Call	Bond Future	3677	3	3677	3	0.00
18/08/2016	2030 On 02-February-17	9.30	Call	Bond Future	3608	3	3608	3	0.00
18/08/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
18/08/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
18/08/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
18/08/2016	2030 On 04-May-17			Bond Future	8.81	95.5952	8.8138	95.5952	0.00
18/08/2016	2030 On 04-May-17	9.34	Call	Bond Future	3706	3	3706	3	0.00
18/08/2016	2030 On 04-May-17	9.33	Call	Bond Future	3637	3	3637	3	0.00
18/08/2016	2030 On 04-May-17	9.32	Call	Bond Future	3569	3	3569	3	0.00
18/08/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
18/08/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
18/08/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
18/08/2016	2032 On 03-November-16			Bond Future	8.90	95.0993	8.9009	95.0993	13,093.00
18/08/2016	2032 On 03-November-16	10.28	Call	Bond Future	10204	10	10204	10	0.00
18/08/2016	2032 On 03-November-16	10.30	Call	Bond Future	10335	10	10335	10	0.00
18/08/2016	2032 On 03-November-16	10.29	Call	Bond Future	10270	10	10270	10	0.00
18/08/2016	2032 On 03-November-16	10.28	Put	Bond Future	75	0	75	0	0.00
18/08/2016	2032 On 03-November-16	10.30	Put	Bond Future	70	0	70	0	0.00

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18/08/2016	2032 On 03-November-16	10.29	Put	Bond Future	72	0	72	0	0.00
18/08/2016	2032 On 02-February-17			Bond Future	8.93	96.9500	8.9321	96.9500	0.00
18/08/2016	2032 On 02-February-17	9.51	Call	Bond Future	5939	6	5939	6	0.00
18/08/2016	2032 On 02-February-17	9.53	Call	Bond Future	6044	6	6044	6	0.00
18/08/2016	2032 On 02-February-17	9.52	Call	Bond Future	5991	6	5991	6	0.00
18/08/2016	2032 On 02-February-17	9.52	Put	Bond Future	1515	2	1515	2	0.00
18/08/2016	2032 On 02-February-17	9.51	Put	Bond Future	1536	2	1536	2	0.00
18/08/2016	2032 On 02-February-17	9.53	Put	Bond Future	1494	2	1494	2	0.00
18/08/2016	2032 On 04-May-17			Bond Future	8.95	94.7618	8.9527	94.7618	0.00
18/08/2016	2032 On 04-May-17	9.46	Call	Bond Future	6283	6	6283	6	0.00
18/08/2016	2032 On 04-May-17	9.45	Call	Bond Future	6235	6	6235	6	0.00
18/08/2016	2032 On 04-May-17	9.44	Call	Bond Future	6187	6	6187	6	0.00
18/08/2016	2032 On 04-May-17	9.45	Put	Bond Future	2465	3	2465	3	0.00
18/08/2016	2032 On 04-May-17	9.46	Put	Bond Future	2439	3	2439	3	0.00
18/08/2016	2032 On 04-May-17	9.44	Put	Bond Future	2490	3	2490	3	0.00
18/08/2016	2033 On 03-November-16			Bond Future	108.60	108.6099	108.5990	108.6099	4,275.00
18/08/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
18/08/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
18/08/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
18/08/2016	2033 On 03-November-16	109.17	Put	Bond Future	571	1	571	1	0.00
18/08/2016	2033 On 03-November-16	109.18	Put	Bond Future	581	1	581	1	0.00
18/08/2016	2033 On 03-November-16	109.16	Put	Bond Future	561	1	561	1	0.00
18/08/2016	2037 On 03-November-16			Bond Future	9.03	96.9989	9.0341	96.9989	40,431.00
18/08/2016	2037 On 03-November-16	10.35	Call	Bond Future	10755	10	10755	10	0.00
18/08/2016	2037 On 03-November-16	10.36	Call	Bond Future	10825	10	10825	10	0.00
18/08/2016	2037 On 03-November-16	10.37	Call	Bond Future	10895	11	10895	11	0.00
18/08/2016	2037 On 03-November-16	10.36	Put	Bond Future	117	0	117	0	0.00
18/08/2016	2037 On 03-November-16	10.37	Put	Bond Future	114	0	114	0	0.00
18/08/2016	2037 On 03-November-16	10.35	Put	Bond Future	121	0	121	0	0.00
18/08/2016	2037 On 02-February-17			Bond Future	9.06	94.6298	9.0637	94.6298	0.00
18/08/2016	2037 On 02-February-17	9.66	Call	Bond Future	6756	7	6756	7	0.00
18/08/2016	2037 On 02-February-17	9.68	Call	Bond Future	6871	7	6871	7	0.00
18/08/2016	2037 On 02-February-17	9.67	Call	Bond Future	6813	7	6813	7	0.00
18/08/2016	2037 On 02-February-17	9.66	Put	Bond Future	1732	2	1732	2	0.00

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18/08/2016	2037 On 02-February-17	9.67	Put	Bond Future	1708	2	1708	2	0.00
18/08/2016	2037 On 02-February-17	9.68	Put	Bond Future	1685	2	1685	2	0.00
18/08/2016	2037 On 04-May-17			Bond Future	9.09	96.5561	9.0874	96.5561	0.00
18/08/2016	2037 On 04-May-17	9.59	Call	Bond Future	7058	7	7058	7	0.00
18/08/2016	2037 On 04-May-17	9.58	Call	Bond Future	7005	7	7005	7	0.00
18/08/2016	2037 On 04-May-17	9.60	Call	Bond Future	7111	7	7111	7	0.00
18/08/2016	2037 On 04-May-17	9.58	Put	Bond Future	2854	3	2854	3	0.00
18/08/2016	2037 On 04-May-17	9.60	Put	Bond Future	2797	3	2797	3	0.00
18/08/2016	2037 On 04-May-17	9.59	Put	Bond Future	2825	3	2825	3	0.00
18/08/2016	2038 On 03-November-16			Bond Future	136.74	136.9924	136.7442	136.9924	20,808.00
18/08/2016	2038 On 03-November-16	136.33	Call	Bond Future	414	1	414	1	0.00
18/08/2016	2038 On 03-November-16	136.32	Call	Bond Future	424	1	424	1	0.00
18/08/2016	2038 On 03-November-16	136.31	Call	Bond Future	434	1	434	1	0.00
18/08/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
18/08/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
18/08/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
18/08/2016	2040 On 03-November-16			Bond Future	9.06	101.4125	9.0587	101.4125	3,584.00
18/08/2016	2040 On 03-November-16	9.69	Call	Bond Future	6555	6	6555	6	0.00
18/08/2016	2040 On 03-November-16	9.71	Call	Bond Future	6694	6	6694	6	0.00
18/08/2016	2040 On 03-November-16	9.70	Call	Bond Future	6624	6	6624	6	0.00
18/08/2016	2040 On 03-November-16	9.69	Put	Bond Future	787	1	787	1	0.00
18/08/2016	2040 On 03-November-16	9.70	Put	Bond Future	770	1	770	1	0.00
18/08/2016	2040 On 03-November-16	9.71	Put	Bond Future	753	1	753	1	0.00
18/08/2016	2040 On 02-February-17			Bond Future	9.09	98.8790	9.0879	98.8790	0.00
18/08/2016	2040 On 02-February-17	9.58	Call	Bond Future	6729	6	6729	6	0.00
18/08/2016	2040 On 02-February-17	9.59	Call	Bond Future	6789	6	6789	6	0.00
18/08/2016	2040 On 02-February-17	9.60	Call	Bond Future	6848	7	6848	7	0.00
18/08/2016	2040 On 02-February-17	9.59	Put	Bond Future	2193	2	2193	2	0.00
18/08/2016	2040 On 02-February-17	9.60	Put	Bond Future	2165	2	2165	2	0.00
18/08/2016	2040 On 02-February-17	9.58	Put	Bond Future	2221	2	2221	2	0.00
18/08/2016	2040 On 04-May-17			Bond Future	9.11	100.8917	9.1114	100.8917	0.00
18/08/2016	2040 On 04-May-17	9.62	Call	Bond Future	7746	7	7746	7	0.00
18/08/2016	2040 On 04-May-17	9.63	Call	Bond Future	7803	8	7803	8	0.00
18/08/2016	2040 On 04-May-17	9.64	Call	Bond Future	7859	8	7859	8	0.00

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18/08/2016	2040 On 04-May-17	9.63	Put	Bond Future	3092	3	3092	3	0.00
18/08/2016	2040 On 04-May-17	9.64	Put	Bond Future	3061	3	3061	3	0.00
18/08/2016	2040 On 04-May-17	9.62	Put	Bond Future	3123	3	3123	3	0.00
18/08/2016	2044 On 03-November-16			Bond Future	9.09	98.5148	9.0880	98.5148	18,597.00
18/08/2016	2044 On 03-November-16	10.42	Call	Bond Future	11781	11	11781	11	0.00
18/08/2016	2044 On 03-November-16	10.41	Call	Bond Future	11707	11	11707	11	0.00
18/08/2016	2044 On 03-November-16	10.43	Call	Bond Future	11855	11	11855	11	0.00
18/08/2016	2044 On 03-November-16	10.43	Put	Bond Future	143	0	143	0	0.00
18/08/2016	2044 On 03-November-16	10.42	Put	Bond Future	147	0	147	0	0.00
18/08/2016	2044 On 03-November-16	10.41	Put	Bond Future	152	0	152	0	0.00
18/08/2016	2044 On 02-February-17			Bond Future	9.12	96.0502	9.1167	96.0502	0.00
18/08/2016	2044 On 02-February-17	9.77	Call	Bond Future	7841	8	7841	8	0.00
18/08/2016	2044 On 02-February-17	9.78	Call	Bond Future	7903	8	7903	8	0.00
18/08/2016	2044 On 02-February-17	9.76	Call	Bond Future	7778	7	7778	7	0.00
18/08/2016	2044 On 02-February-17	9.77	Put	Bond Future	1856	2	1856	2	0.00
18/08/2016	2044 On 02-February-17	9.78	Put	Bond Future	1831	2	1831	2	0.00
18/08/2016	2044 On 02-February-17	9.76	Put	Bond Future	1880	2	1880	2	0.00
18/08/2016	2044 On 04-May-17			Bond Future	9.14	98.0052	9.1398	98.0052	0.00
18/08/2016	2044 On 04-May-17	9.67	Call	Bond Future	8026	8	8026	8	0.00
18/08/2016	2044 On 04-May-17	9.66	Call	Bond Future	7969	8	7969	8	0.00
18/08/2016	2044 On 04-May-17	9.68	Call	Bond Future	8083	8	8083	8	0.00
18/08/2016	2044 On 04-May-17	9.68	Put	Bond Future	3116	3	3116	3	0.00
18/08/2016	2044 On 04-May-17	9.67	Put	Bond Future	3147	3	3147	3	0.00
18/08/2016	2044 On 04-May-17	9.66	Put	Bond Future	3178	3	3178	3	0.00
18/08/2016	2046 On 03-November-16			Bond Future	135.97	135.6900	135.9688	135.6900	17,253.00
18/08/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
18/08/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
18/08/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
18/08/2016	2046 On 03-November-16	137.09	Put	Bond Future	1121	1	1121	1	0.00
18/08/2016	2046 On 03-November-16	137.07	Put	Bond Future	1101	1	1101	1	0.00
18/08/2016	2046 On 03-November-16	137.08	Put	Bond Future	1111	1	1111	1	0.00
18/08/2016	2050 On 03-November-16			Bond Future	146.55	146.3865	146.5461	146.3865	21,628.00
18/08/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
18/08/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00

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18/08/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
18/08/2016	2050 On 03-November-16	149.53	Put	Bond Future	2984	3	2984	3	0.00
18/08/2016	2050 On 03-November-16	149.54	Put	Bond Future	2994	3	2994	3	0.00
18/08/2016	2050 On 03-November-16	149.52	Put	Bond Future	2974	3	2974	3	0.00
18/08/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	AL37 On 03-November-16			Index Future	510.32	509.3780	510.3230	509.3780	14.00
18/08/2016	AL37 On 02-February-17			Index Future	520.24	519.2890	520.2380	519.2890	0.00
18/08/2016	AL7T On 03-November-16			Index Future	597.40	595.6600	597.3990	595.6600	9.00
18/08/2016	AL7T On 02-February-17			Index Future	609.01	607.2490	609.0050	607.2490	0.00
18/08/2016	ALBI On 03-November-16			Index Future	546.71	544.8780	546.7100	544.8780	721.00
18/08/2016	ALBI On 02-February-17			Index Future	557.33	555.4800	557.3320	555.4800	0.00
18/08/2016	ALBI On 04-May-17			Index Future	568.67	566.7770	568.6670	566.7770	0.00
18/08/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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18/08/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/08/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2016	EL28 On 03-November-16			Bond Future	132.15	131.8921	132.1482	131.8921	0.00
18/08/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
18/08/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
18/08/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
18/08/2016	EL28 On 03-November-16	132.16	Put	Bond Future	12	0	12	0	0.00
18/08/2016	EL28 On 03-November-16	132.17	Put	Bond Future	22	0	22	0	0.00
18/08/2016	EL28 On 03-November-16	132.15	Put	Bond Future	2	0	2	0	0.00
18/08/2016	EL28 On 02-February-17			Bond Future	134.72	134.4666	134.7237	134.4666	0.00
18/08/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
18/08/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
18/08/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
18/08/2016	EL28 On 02-February-17	135.10	Put	Bond Future	376	1	376	1	0.00
18/08/2016	EL28 On 02-February-17	135.12	Put	Bond Future	396	1	396	1	0.00
18/08/2016	EL28 On 02-February-17	135.11	Put	Bond Future	386	1	386	1	0.00
18/08/2016	EL28 On 04-May-17			Bond Future	135.78	135.5189	135.7815	135.5189	0.00
18/08/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
18/08/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
18/08/2016	EL28 On 04-May-17	137.90	Put	Bond Future	2119	2	2119	2	0.00
18/08/2016	EL28 On 04-May-17	137.91	Put	Bond Future	2129	2	2129	2	0.00
18/08/2016	EL28 On 04-May-17	137.92	Put	Bond Future	2139	2	2139	2	0.00
18/08/2016	ES33 On 03-November-16			Bond Future	9.93	81.0841	9.9303	81.0841	8,789.00
18/08/2016	ES33 On 03-November-16	11.31	Call	Bond Future	8720	8	8720	8	0.00
18/08/2016	ES33 On 03-November-16	11.29	Call	Bond Future	8604	8	8604	8	0.00
18/08/2016	ES33 On 03-November-16	11.30	Call	Bond Future	8662	8	8662	8	0.00
18/08/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
18/08/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
18/08/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
18/08/2016	ES33 On 02-February-17			Bond Future	9.99	82.6619	9.9926	82.6619	0.00
18/08/2016	ES33 On 02-February-17	10.61	Call	Bond Future	4042	4	4042	4	0.00
18/08/2016	ES33 On 02-February-17	10.60	Call	Bond Future	3979	4	3979	4	0.00
18/08/2016	ES33 On 02-February-17	10.59	Call	Bond Future	3916	4	3916	4	0.00
18/08/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
18/08/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
18/08/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
18/08/2016	ES33 On 04-May-17			Bond Future	10.04	80.5481	10.0431	80.5481	0.00
18/08/2016	ES33 On 04-May-17	10.55	Call	Bond Future	3308	3	3308	3	0.00
18/08/2016	ES33 On 04-May-17	10.56	Call	Bond Future	3371	3	3371	3	0.00
18/08/2016	ES33 On 04-May-17	10.54	Call	Bond Future	3245	3	3245	3	0.00
18/08/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
18/08/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
18/08/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
18/08/2016	ES42 On 03-November-16			Bond Future	10.03	85.9714	10.0326	85.9714	8,777.00
18/08/2016	ES42 On 02-February-17			Bond Future	10.09	87.6446	10.0902	87.6446	0.00
18/08/2016	ES42 On 04-May-17			Bond Future	10.14	85.1647	10.1403	85.1647	0.00
18/08/2016	GOVI On 03-November-16			GOVI	543.37	541.6500	543.3680	541.6500	418.00
18/08/2016	GOVI On 03-November-16	476.11	Call	GOVI	672580	66	672580	66	0.00
18/08/2016	GOVI On 03-November-16	476.13	Call	GOVI	672380	66	672380	66	0.00
18/08/2016	GOVI On 03-November-16	476.12	Call	GOVI	672480	66	672480	66	0.00
18/08/2016	GOVI On 03-November-16	476.12	Put	GOVI	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
18/08/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
18/08/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
18/08/2016	GOVI On 02-February-17			GOVI	553.92	552.1890	553.9240	552.1890	26.00
18/08/2016	GOVI On 02-February-17	533.32	Call	GOVI	206040	19	206040	19	0.00
18/08/2016	GOVI On 02-February-17	533.34	Call	GOVI	205840	19	205840	19	0.00
18/08/2016	GOVI On 02-February-17	533.33	Call	GOVI	205940	19	205940	19	0.00
18/08/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
18/08/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
18/08/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
18/08/2016	GOVI On 04-May-17			GOVI	565.19	563.4190	565.1900	563.4190	0.00
18/08/2016	GOVI On 04-May-17	262.20	Call	GOVI	3029900	301	3029900	301	0.00
18/08/2016	GOVI On 04-May-17	262.19	Call	GOVI	3030000	301	3030000	301	0.00
18/08/2016	GOVI On 04-May-17	262.18	Call	GOVI	3030100	301	3030100	301	0.00
18/08/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
18/08/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
18/08/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
18/08/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/08/2016	IGOV On 03-November-16			Index Future	252.42	252.3520	252.4200	252.3520	1,023.00
18/08/2016	IGOV On 02-February-17			Index Future	257.34	257.2770	257.3390	257.2770	55.00
18/08/2016	IGOV On 04-May-17			Index Future	262.59	262.5240	262.5880	262.5240	0.00
18/08/2016	ILBI On 03-November-16			Index Future	682.87	682.7450	682.8680	682.7450	0.00
18/08/2016	ILBI On 02-February-17			Index Future	696.14	696.0200	696.1440	696.0200	155.00
18/08/2016	IS01 On 19-December-16			Interest Rate Swap	100.06	100.0650	100.0634	100.0650	0.00
18/08/2016	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0057	100.0002	100.0057	0.00
18/08/2016	IS01 On 15-June-17			Interest Rate Swap	99.62	99.6298	99.6187	99.6298	0.00
18/08/2016	IS01 On 21-September-17			Interest Rate Swap	99.66	99.6883	99.6622	99.6883	0.00
18/08/2016	IS02 On 18-December-17			Interest Rate Swap	99.93	99.9606	99.9280	99.9606	0.00
18/08/2016	IS02 On 16-March-18			Interest Rate Swap	99.19	99.2332	99.1938	99.2332	0.00
18/08/2016	IS02 On 15-June-18			Interest Rate Swap	98.84	98.8851	98.8355	98.8851	0.00
18/08/2016	IS02 On 21-September-18			Interest Rate Swap	98.87	98.9364	98.8705	98.9364	0.00
18/08/2016	IS05 On 17-December-20			Interest Rate Swap	97.58	97.7407	97.5830	97.7407	0.00
18/08/2016	IS05 On 16-March-21			Interest Rate Swap	96.89	97.0484	96.8885	97.0484	0.00
18/08/2016	IS05 On 15-June-21			Interest Rate Swap	96.16	96.3226	96.1605	96.3226	0.00
18/08/2016	IS05 On 21-September-21			Interest Rate Swap	96.41	96.5706	96.4050	96.5706	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
18/08/2016	IS10 On 17-December-25			Interest Rate Swap	96.76	96.9897	96.7563	96.9897	0.00
18/08/2016	IS10 On 16-March-26			Interest Rate Swap	93.79	94.0269	93.7876	94.0269	0.00
18/08/2016	IS10 On 15-June-26			Interest Rate Swap	92.52	92.7622	92.5193	92.7622	0.00
18/08/2016	IS10 On 21-September-26			Interest Rate Swap	94.58	94.8265	94.5844	94.8265	0.00
18/08/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/08/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/08/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/08/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/08/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.33	92.6500	7.3300	92.6500	10.00
18/08/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.35	92.6300	7.3500	92.6300	0.00
18/08/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.35	92.6200	7.3500	92.6200	0.00
18/08/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.37	92.6000	7.3700	92.6000	0.00
18/08/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.38	92.5700	7.3800	92.5700	0.00
18/08/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.38	92.5600	7.3800	92.5600	0.00
18/08/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.39	92.5200	7.3900	92.5200	0.00
18/08/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.38	92.5300	7.3800	92.5300	0.00
18/08/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.36	92.5300	7.3600	92.5300	0.00
18/08/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.36	92.5300	7.3600	92.5300	0.00
18/08/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
18/08/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
18/08/2016	R023 On 03-November-16			Bond Future	8.12	99.4231	8.1170	99.4231	14,995.00
18/08/2016	R023 On 03-November-16	9.73	Call	Bond Future	7403	7	7403	7	0.00
18/08/2016	R023 On 03-November-16	9.74	Call	Bond Future	7446	7	7446	7	0.00
18/08/2016	R023 On 03-November-16	9.75	Call	Bond Future	7489	7	7489	7	0.00
18/08/2016	R023 On 03-November-16	9.74	Put	Bond Future	8	0	8	0	0.00
18/08/2016	R023 On 03-November-16	9.75	Put	Bond Future	8	0	8	0	0.00
18/08/2016	R023 On 03-November-16	9.73	Put	Bond Future	8	0	8	0	0.00
18/08/2016	R023 On 02-February-17			Bond Future	8.13	101.3576	8.1335	101.3576	0.00
18/08/2016	R023 On 02-February-17	8.86	Call	Bond Future	3904	4	3904	4	0.00
18/08/2016	R023 On 02-February-17	8.85	Call	Bond Future	3869	4	3869	4	0.00
18/08/2016	R023 On 02-February-17	8.84	Call	Bond Future	3834	4	3834	4	0.00
18/08/2016	R023 On 02-February-17	8.85	Put	Bond Future	600	1	600	1	0.00
18/08/2016	R023 On 02-February-17	8.86	Put	Bond Future	591	1	591	1	0.00
18/08/2016	R023 On 02-February-17	8.84	Put	Bond Future	610	1	610	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
18/08/2016	R023 On 04-May-17			Bond Future	8.13	99.4845	8.1257	99.4845	0.00
18/08/2016	R023 On 04-May-17	8.59	Call	Bond Future	3325	3	3325	3	0.00
18/08/2016	R023 On 04-May-17	8.61	Call	Bond Future	3384	3	3384	3	0.00
18/08/2016	R023 On 04-May-17	8.60	Call	Bond Future	3354	3	3354	3	0.00
18/08/2016	R023 On 04-May-17	8.59	Put	Bond Future	1257	1	1257	1	0.00
18/08/2016	R023 On 04-May-17	8.61	Put	Bond Future	1228	1	1228	1	0.00
18/08/2016	R023 On 04-May-17	8.60	Put	Bond Future	1242	1	1242	1	0.00
18/08/2016	R035 On 03-November-16			Bond Future	8.97	100.3971	8.9716	100.3971	4,315.00
18/08/2016	R035 On 03-November-16	9.57	Call	Bond Future	5091	5	5091	5	0.00
18/08/2016	R035 On 03-November-16	9.59	Call	Bond Future	5254	5	5254	5	0.00
18/08/2016	R035 On 03-November-16	9.58	Call	Bond Future	5173	5	5173	5	0.00
18/08/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
18/08/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
18/08/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
18/08/2016	R035 On 02-February-17			Bond Future	9.00	102.3506	9.0047	102.3506	0.00
18/08/2016	R035 On 02-February-17	9.51	Call	Bond Future	4284	4	4284	4	0.00
18/08/2016	R035 On 02-February-17	9.52	Call	Bond Future	4366	4	4366	4	0.00
18/08/2016	R035 On 02-February-17	9.50	Call	Bond Future	4202	4	4202	4	0.00
18/08/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
18/08/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
18/08/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
18/08/2016	R035 On 04-May-17			Bond Future	9.02	99.9266	9.0247	99.9266	0.00
18/08/2016	R035 On 04-May-17	9.53	Call	Bond Future	4251	4	4251	4	0.00
18/08/2016	R035 On 04-May-17	9.55	Call	Bond Future	4413	4	4413	4	0.00
18/08/2016	R035 On 04-May-17	9.54	Call	Bond Future	4332	4	4332	4	0.00
18/08/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
18/08/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
18/08/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
18/08/2016	R186 On 03-November-16			Bond Future	8.42	117.6370	8.4194	117.6370	94,667.00
18/08/2016	R186 On 03-November-16	9.66	Call	Bond Future	8715	8	8715	8	0.00
18/08/2016	R186 On 03-November-16	9.10	Call	Bond Future	5259	5	5259	5	0.00
18/08/2016	R186 On 03-November-16	8.96	Call	Bond Future	4458	4	4458	4	0.00
18/08/2016	R186 On 03-November-16	9.40	Call	Bond Future	7081	7	7081	7	1,425.00
18/08/2016	R186 On 03-November-16	8.95	Call	Bond Future	4402	4	4402	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
18/08/2016	R186 On 03-November-16	9.20	Call	Bond Future	5854	6	5854	6	1,425.00
18/08/2016	R186 On 03-November-16	8.97	Call	Bond Future	4513	4	4513	4	0.00
18/08/2016	R186 On 03-November-16	9.71	Call	Bond Future	9032	9	9032	9	0.00
18/08/2016	R186 On 03-November-16	9.66	Put	Bond Future	77	0	77	0	5,000.00
18/08/2016	R186 On 03-November-16	9.71	Put	Bond Future	64	0	64	0	5,000.00
18/08/2016	R186 On 03-November-16	9.10	Put	Bond Future	406	0	406	0	5,200.00
18/08/2016	R186 On 03-November-16	8.96	Put	Bond Future	580	1	580	1	0.00
18/08/2016	R186 On 03-November-16	8.97	Put	Bond Future	566	1	566	1	0.00
18/08/2016	R186 On 03-November-16	8.95	Put	Bond Future	594	1	594	1	0.00
18/08/2016	R186 On 03-November-16	9.20	Put	Bond Future	311	0	311	0	0.00
18/08/2016	R186 On 03-November-16	9.40	Put	Bond Future	177	0	177	0	0.00
18/08/2016	R186 On 02-February-17			Bond Future	8.44	114.6224	8.4410	114.6224	0.00
18/08/2016	R186 On 02-February-17	9.50	Call	Bond Future	7877	8	7877	8	0.00
18/08/2016	R186 On 02-February-17	9.40	Call	Bond Future	7320	7	7320	7	0.00
18/08/2016	R186 On 02-February-17	8.81	Call	Bond Future	4306	4	4306	4	0.00
18/08/2016	R186 On 02-February-17	8.79	Call	Bond Future	4215	4	4215	4	0.00
18/08/2016	R186 On 02-February-17	8.80	Call	Bond Future	4260	4	4260	4	0.00
18/08/2016	R186 On 02-February-17	8.90	Call	Bond Future	4727	4	4727	4	0.00
18/08/2016	R186 On 02-February-17	8.43	Call	Bond Future	2736	3	2736	3	750.00
18/08/2016	R186 On 02-February-17	9.50	Put	Bond Future	584	1	584	1	6,500.00
18/08/2016	R186 On 02-February-17	8.79	Put	Bond Future	1738	2	1738	2	0.00
18/08/2016	R186 On 02-February-17	9.40	Put	Bond Future	688	1	688	1	750.00
18/08/2016	R186 On 02-February-17	8.81	Put	Bond Future	1690	2	1690	2	0.00
18/08/2016	R186 On 02-February-17	8.43	Put	Bond Future	2815	3	2815	3	0.00
18/08/2016	R186 On 02-February-17	8.80	Put	Bond Future	1714	2	1714	2	0.00
18/08/2016	R186 On 02-February-17	8.90	Put	Bond Future	1485	2	1485	2	750.00
18/08/2016	R186 On 04-May-17			Bond Future	8.45	116.9550	8.4496	116.9550	0.00
18/08/2016	R186 On 04-May-17	8.90	Call	Bond Future	5260	5	5260	5	0.00
18/08/2016	R186 On 04-May-17	8.89	Call	Bond Future	5215	5	5215	5	0.00
18/08/2016	R186 On 04-May-17	8.91	Call	Bond Future	5305	5	5305	5	0.00
18/08/2016	R186 On 04-May-17	8.89	Put	Bond Future	2161	2	2161	2	0.00
18/08/2016	R186 On 04-May-17	8.90	Put	Bond Future	2137	2	2137	2	0.00
18/08/2016	R186 On 04-May-17	8.91	Put	Bond Future	2114	2	2114	2	0.00
18/08/2016	R197 On 03-November-16			Bond Future	304.63	304.4735	304.6291	304.4735	1,479.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2016	R197 On 03-November-16	303.56	Call	Bond Future	1069	1	1069	1	0.00
18/08/2016	R197 On 03-November-16	303.57	Call	Bond Future	1059	1	1059	1	0.00
18/08/2016	R197 On 03-November-16	303.58	Call	Bond Future	1049	1	1049	1	0.00
18/08/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
18/08/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
18/08/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
18/08/2016	R202 On 03-November-16			Bond Future	252.23	252.4236	252.2288	252.4236	36,658.00
18/08/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
18/08/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
18/08/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
18/08/2016	R202 On 03-November-16	253.86	Put	Bond Future	1631	1	1631	1	0.00
18/08/2016	R202 On 03-November-16	253.87	Put	Bond Future	1641	1	1641	1	0.00
18/08/2016	R202 On 03-November-16	253.85	Put	Bond Future	1621	1	1621	1	0.00
18/08/2016	R203 On 03-November-16			Bond Future	7.32	101.9302	7.3242	101.9302	30,318.00
18/08/2016	R203 On 03-November-16	8.84	Call	Bond Future	1228	1	1228	1	0.00
18/08/2016	R203 On 03-November-16	8.86	Call	Bond Future	1244	1	1244	1	0.00
18/08/2016	R203 On 03-November-16	8.85	Call	Bond Future	1236	1	1236	1	0.00
18/08/2016	R203 On 03-November-16	8.84	Put	Bond Future	1	0	1	0	0.00
18/08/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
18/08/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
18/08/2016	R203 On 02-February-17			Bond Future	7.12	103.9137	7.1167	103.9137	0.00
18/08/2016	R203 On 02-February-17	7.70	Call	Bond Future	397	0	397	0	0.00
18/08/2016	R203 On 02-February-17	7.72	Call	Bond Future	406	0	406	0	0.00
18/08/2016	R203 On 02-February-17	7.71	Call	Bond Future	401	0	401	0	0.00
18/08/2016	R203 On 02-February-17	7.71	Put	Bond Future	57	0	57	0	0.00
18/08/2016	R203 On 02-February-17	7.72	Put	Bond Future	56	0	56	0	0.00
18/08/2016	R203 On 02-February-17	7.70	Put	Bond Future	59	0	59	0	0.00
18/08/2016	R203 On 04-May-17			Bond Future	6.22	101.8525	6.2166	101.8525	0.00
18/08/2016	R203 On 04-May-17	6.91	Call	Bond Future	286	0	286	0	0.00
18/08/2016	R203 On 04-May-17	6.92	Call	Bond Future	289	0	289	0	0.00
18/08/2016	R203 On 04-May-17	6.93	Call	Bond Future	291	0	291	0	0.00
18/08/2016	R203 On 04-May-17	6.92	Put	Bond Future	41	0	41	0	0.00
18/08/2016	R203 On 04-May-17	6.91	Put	Bond Future	42	0	42	0	0.00
18/08/2016	R203 On 04-May-17	6.93	Put	Bond Future	41	0	41	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
18/08/2016	R204 On 03-November-16			Bond Future	7.56	103.7818	7.5620	103.7818	28,913.00
18/08/2016	R204 On 03-November-16	9.21	Call	Bond Future	3127	3	3127	3	0.00
18/08/2016	R204 On 03-November-16	9.23	Call	Bond Future	3164	3	3164	3	0.00
18/08/2016	R204 On 03-November-16	9.22	Call	Bond Future	3145	3	3145	3	0.00
18/08/2016	R204 On 03-November-16	9.22	Put	Bond Future	1	0	1	0	0.00
18/08/2016	R204 On 03-November-16	9.23	Put	Bond Future	1	0	1	0	0.00
18/08/2016	R204 On 03-November-16	9.21	Put	Bond Future	1	0	1	0	0.00
18/08/2016	R204 On 02-February-17			Bond Future	7.52	101.7603	7.5177	101.7603	0.00
18/08/2016	R204 On 02-February-17	8.28	Call	Bond Future	1440	1	1440	1	0.00
18/08/2016	R204 On 02-February-17	8.29	Call	Bond Future	1455	1	1455	1	0.00
18/08/2016	R204 On 02-February-17	8.30	Call	Bond Future	1469	1	1469	1	0.00
18/08/2016	R204 On 02-February-17	8.28	Put	Bond Future	137	0	137	0	0.00
18/08/2016	R204 On 02-February-17	8.30	Put	Bond Future	132	0	132	0	0.00
18/08/2016	R204 On 02-February-17	8.29	Put	Bond Future	134	0	134	0	0.00
18/08/2016	R204 On 04-May-17			Bond Future	7.40	103.8310	7.4010	103.8310	0.00
18/08/2016	R204 On 04-May-17	7.90	Call	Bond Future	1048	1	1048	1	0.00
18/08/2016	R204 On 04-May-17	7.92	Call	Bond Future	1069	1	1069	1	0.00
18/08/2016	R204 On 04-May-17	7.91	Call	Bond Future	1059	1	1059	1	0.00
18/08/2016	R204 On 04-May-17	7.91	Put	Bond Future	294	0	294	0	0.00
18/08/2016	R204 On 04-May-17	7.92	Put	Bond Future	290	0	290	0	0.00
18/08/2016	R204 On 04-May-17	7.90	Put	Bond Future	298	0	298	0	0.00
18/08/2016	R207 On 03-November-16			Bond Future	7.73	100.7797	7.7332	100.7797	52,265.00
18/08/2016	R207 On 03-November-16	7.94	Call	Bond Future	941	1	941	1	0.00
18/08/2016	R207 On 03-November-16	7.93	Call	Bond Future	923	1	923	1	0.00
18/08/2016	R207 On 03-November-16	7.95	Call	Bond Future	959	1	959	1	0.00
18/08/2016	R207 On 03-November-16	7.95	Put	Bond Future	364	0	364	0	0.00
18/08/2016	R207 On 03-November-16	7.94	Put	Bond Future	373	0	373	0	0.00
18/08/2016	R207 On 03-November-16	7.93	Put	Bond Future	383	0	383	0	0.00
18/08/2016	R207 On 02-February-17			Bond Future	7.72	99.0979	7.7172	99.0979	0.00
18/08/2016	R207 On 02-February-17	8.91	Call	Bond Future	3090	3	3090	3	62.00
18/08/2016	R207 On 02-February-17	9.22	Call	Bond Future	3804	4	3804	4	0.00
18/08/2016	R207 On 02-February-17	9.24	Call	Bond Future	3850	4	3850	4	0.00
18/08/2016	R207 On 02-February-17	9.23	Call	Bond Future	3827	4	3827	4	0.00
18/08/2016	R207 On 02-February-17	8.91	Put	Bond Future	89	0	89	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
18/08/2016	R207 On 02-February-17	9.22	Put	Bond Future	40	0	40	0	0.00
18/08/2016	R207 On 02-February-17	9.24	Put	Bond Future	38	0	38	0	0.00
18/08/2016	R207 On 02-February-17	9.23	Put	Bond Future	39	0	39	0	0.00
18/08/2016	R207 On 04-May-17			Bond Future	7.67	101.1145	7.6697	101.1145	0.00
18/08/2016	R207 On 04-May-17	8.20	Call	Bond Future	1729	2	1729	2	0.00
18/08/2016	R207 On 04-May-17	8.22	Call	Bond Future	1762	2	1762	2	0.00
18/08/2016	R207 On 04-May-17	8.21	Call	Bond Future	1745	2	1745	2	0.00
18/08/2016	R207 On 04-May-17	8.22	Put	Bond Future	467	1	467	1	0.00
18/08/2016	R207 On 04-May-17	8.20	Put	Bond Future	480	1	480	1	0.00
18/08/2016	R207 On 04-May-17	8.21	Put	Bond Future	474	1	474	1	0.00
18/08/2016	R208 On 03-November-16			Bond Future	7.90	96.3438	7.8997	96.3438	30,656.00
18/08/2016	R208 On 03-November-16	9.57	Call	Bond Future	5730	6	5730	6	0.00
18/08/2016	R208 On 03-November-16	9.59	Call	Bond Future	5796	6	5796	6	0.00
18/08/2016	R208 On 03-November-16	9.58	Call	Bond Future	5763	6	5763	6	0.00
18/08/2016	R208 On 03-November-16	9.57	Put	Bond Future	3	0	3	0	0.00
18/08/2016	R208 On 03-November-16	9.58	Put	Bond Future	3	0	3	0	0.00
18/08/2016	R208 On 03-November-16	9.59	Put	Bond Future	2	0	2	0	0.00
18/08/2016	R208 On 02-February-17			Bond Future	7.90	98.2186	7.9034	98.2186	0.00
18/08/2016	R208 On 02-February-17	8.64	Call	Bond Future	2817	3	2817	3	0.00
18/08/2016	R208 On 02-February-17	8.63	Call	Bond Future	2791	3	2791	3	0.00
18/08/2016	R208 On 02-February-17	8.65	Call	Bond Future	2844	3	2844	3	0.00
18/08/2016	R208 On 02-February-17	8.65	Put	Bond Future	351	0	351	0	0.00
18/08/2016	R208 On 02-February-17	8.64	Put	Bond Future	358	0	358	0	0.00
18/08/2016	R208 On 02-February-17	8.63	Put	Bond Future	365	0	365	0	0.00
18/08/2016	R208 On 04-May-17			Bond Future	7.88	96.8126	7.8786	96.8126	0.00
18/08/2016	R208 On 04-May-17	8.37	Call	Bond Future	2333	2	2333	2	0.00
18/08/2016	R208 On 04-May-17	8.39	Call	Bond Future	2377	2	2377	2	0.00
18/08/2016	R208 On 04-May-17	8.38	Call	Bond Future	2355	2	2355	2	0.00
18/08/2016	R208 On 04-May-17	8.37	Put	Bond Future	764	1	764	1	0.00
18/08/2016	R208 On 04-May-17	8.39	Put	Bond Future	745	1	745	1	0.00
18/08/2016	R208 On 04-May-17	8.38	Put	Bond Future	755	1	755	1	0.00
18/08/2016	R209 On 03-November-16			Bond Future	8.93	75.8018	8.9322	75.8018	35,513.00
18/08/2016	R209 On 03-November-16	10.24	Call	Bond Future	8922	9	8922	9	0.00
18/08/2016	R209 On 03-November-16	10.26	Call	Bond Future	9040	9	9040	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2016	R209 On 03-November-16	9.05	Call	Bond Future	2498	2	2498	2	0.00
18/08/2016	R209 On 03-November-16	9.45	Call	Bond Future	4406	4	4406	4	0.00
18/08/2016	R209 On 03-November-16	10.25	Call	Bond Future	8981	9	8981	9	0.00
18/08/2016	R209 On 03-November-16	8.87	Call	Bond Future	1814	2	1814	2	250.00
18/08/2016	R209 On 03-November-16	9.05	Put	Bond Future	1631	2	1631	2	250.00
18/08/2016	R209 On 03-November-16	9.45	Put	Bond Future	706	1	706	1	250.00
18/08/2016	R209 On 03-November-16	10.25	Put	Bond Future	84	0	84	0	5,000.00
18/08/2016	R209 On 03-November-16	10.26	Put	Bond Future	82	0	82	0	0.00
18/08/2016	R209 On 03-November-16	10.24	Put	Bond Future	87	0	87	0	0.00
18/08/2016	R209 On 03-November-16	8.87	Put	Bond Future	2278	2	2278	2	0.00
18/08/2016	R209 On 02-February-17			Bond Future	8.96	77.2769	8.9596	77.2769	0.00
18/08/2016	R209 On 02-February-17	9.55	Call	Bond Future	5567	5	5567	5	0.00
18/08/2016	R209 On 02-February-17	9.53	Call	Bond Future	5471	5	5471	5	0.00
18/08/2016	R209 On 02-February-17	9.54	Call	Bond Future	5519	5	5519	5	0.00
18/08/2016	R209 On 02-February-17	9.53	Put	Bond Future	1438	2	1438	2	0.00
18/08/2016	R209 On 02-February-17	9.54	Put	Bond Future	1418	2	1418	2	0.00
18/08/2016	R209 On 02-February-17	9.55	Put	Bond Future	1399	2	1399	2	0.00
18/08/2016	R209 On 04-May-17			Bond Future	8.98	75.6971	8.9778	75.6971	0.00
18/08/2016	R209 On 04-May-17	9.46	Call	Bond Future	5740	6	5740	6	0.00
18/08/2016	R209 On 04-May-17	9.48	Call	Bond Future	5829	6	5829	6	0.00
18/08/2016	R209 On 04-May-17	9.47	Call	Bond Future	5785	6	5785	6	0.00
18/08/2016	R209 On 04-May-17	9.46	Put	Bond Future	2328	2	2328	2	0.00
18/08/2016	R209 On 04-May-17	9.47	Put	Bond Future	2304	2	2304	2	0.00
18/08/2016	R209 On 04-May-17	9.48	Put	Bond Future	2280	2	2280	2	0.00
18/08/2016	R210 On 03-November-16			Bond Future	189.09	188.7244	189.0865	188.7244	2,182.00
18/08/2016	R210 On 03-November-16	188.92	Call	Bond Future	166	0	166	0	0.00
18/08/2016	R210 On 03-November-16	188.91	Call	Bond Future	176	0	176	0	0.00
18/08/2016	R210 On 03-November-16	188.90	Call	Bond Future	186	0	186	0	0.00
18/08/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
18/08/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
18/08/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
18/08/2016	R211 On 03-November-16			Bond Future	142.10	142.1143	142.0996	142.1143	56.00
18/08/2016	R211 On 03-November-16	141.76	Call	Bond Future	340	0	340	0	0.00
18/08/2016	R211 On 03-November-16	141.75	Call	Bond Future	350	0	350	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
18/08/2016	R211 On 03-November-16	141.74	Call	Bond Future	360	0	360	0	0.00
18/08/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
18/08/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
18/08/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
18/08/2016	R212 On 03-November-16			Bond Future	148.80	148.8185	148.8031	148.8185	3,962.00
18/08/2016	R212 On 03-November-16	148.11	Call	Bond Future	693	1	693	1	0.00
18/08/2016	R212 On 03-November-16	148.12	Call	Bond Future	683	1	683	1	0.00
18/08/2016	R212 On 03-November-16	148.10	Call	Bond Future	703	1	703	1	0.00
18/08/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
18/08/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
18/08/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
18/08/2016	R213 On 03-November-16			Bond Future	8.81	86.3868	8.8146	86.3868	43,664.00
18/08/2016	R213 On 03-November-16	10.18	Call	Bond Future	9163	9	9163	9	0.00
18/08/2016	R213 On 03-November-16	10.20	Call	Bond Future	9282	9	9282	9	0.00
18/08/2016	R213 On 03-November-16	10.19	Call	Bond Future	9222	9	9222	9	0.00
18/08/2016	R213 On 03-November-16	10.19	Put	Bond Future	60	0	60	0	0.00
18/08/2016	R213 On 03-November-16	10.20	Put	Bond Future	58	0	58	0	0.00
18/08/2016	R213 On 03-November-16	10.18	Put	Bond Future	62	0	62	0	0.00
18/08/2016	R213 On 02-February-17			Bond Future	8.84	88.0676	8.8449	88.0676	0.00
18/08/2016	R213 On 02-February-17	9.40	Call	Bond Future	5201	5	5201	5	0.00
18/08/2016	R213 On 02-February-17	9.42	Call	Bond Future	5296	5	5296	5	0.00
18/08/2016	R213 On 02-February-17	9.41	Call	Bond Future	5248	5	5248	5	0.00
18/08/2016	R213 On 02-February-17	9.40	Put	Bond Future	1367	1	1367	1	0.00
18/08/2016	R213 On 02-February-17	9.42	Put	Bond Future	1329	1	1329	1	0.00
18/08/2016	R213 On 02-February-17	9.41	Put	Bond Future	1348	1	1348	1	0.00
18/08/2016	R213 On 04-May-17			Bond Future	8.86	86.3050	8.8615	86.3050	0.00
18/08/2016	R213 On 04-May-17	9.37	Call	Bond Future	5615	5	5615	5	0.00
18/08/2016	R213 On 04-May-17	9.36	Call	Bond Future	5571	5	5571	5	0.00
18/08/2016	R213 On 04-May-17	9.35	Call	Bond Future	5527	5	5527	5	0.00
18/08/2016	R213 On 04-May-17	9.36	Put	Bond Future	2148	2	2148	2	0.00
18/08/2016	R213 On 04-May-17	9.37	Put	Bond Future	2125	2	2125	2	0.00
18/08/2016	R213 On 04-May-17	9.35	Put	Bond Future	2171	2	2171	2	0.00
18/08/2016	R214 On 03-November-16			Bond Future	9.01	76.3282	9.0080	76.3282	29,396.00
18/08/2016	R214 On 03-November-16	10.35	Call	Bond Future	9520	9	9520	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2016	R214 On 03-November-16	10.33	Call	Bond Future	9400	9	9400	9	0.00
18/08/2016	R214 On 03-November-16	10.34	Call	Bond Future	9460	9	9460	9	0.00
18/08/2016	R214 On 03-November-16	10.33	Put	Bond Future	98	0	98	0	0.00
18/08/2016	R214 On 03-November-16	10.34	Put	Bond Future	95	0	95	0	0.00
18/08/2016	R214 On 03-November-16	10.35	Put	Bond Future	92	0	92	0	0.00
18/08/2016	R214 On 02-February-17			Bond Future	9.04	77.8133	9.0372	77.8133	0.00
18/08/2016	R214 On 02-February-17	9.67	Call	Bond Future	6080	6	6080	6	0.00
18/08/2016	R214 On 02-February-17	9.66	Call	Bond Future	6029	6	6029	6	0.00
18/08/2016	R214 On 02-February-17	9.68	Call	Bond Future	6130	6	6130	6	0.00
18/08/2016	R214 On 02-February-17	9.67	Put	Bond Future	1404	2	1404	2	0.00
18/08/2016	R214 On 02-February-17	9.68	Put	Bond Future	1385	1	1385	1	0.00
18/08/2016	R214 On 02-February-17	9.66	Put	Bond Future	1424	2	1424	2	0.00
18/08/2016	R214 On 04-May-17			Bond Future	9.06	76.0960	9.0550	76.0960	0.00
18/08/2016	R214 On 04-May-17	9.58	Call	Bond Future	6265	6	6265	6	0.00
18/08/2016	R214 On 04-May-17	9.56	Call	Bond Future	6172	6	6172	6	0.00
18/08/2016	R214 On 04-May-17	9.57	Call	Bond Future	6218	6	6218	6	0.00
18/08/2016	R214 On 04-May-17	9.56	Put	Bond Future	2418	3	2418	3	0.00
18/08/2016	R214 On 04-May-17	9.57	Put	Bond Future	2393	3	2393	3	0.00
18/08/2016	R214 On 04-May-17	9.58	Put	Bond Future	2369	2	2369	2	0.00
18/08/2016	R248 On 03-November-16			Bond Future	9.06	97.9318	9.0641	97.9318	61,284.00
18/08/2016	R248 On 03-November-16	10.39	Call	Bond Future	12036	12	12036	12	0.00
18/08/2016	R248 On 03-November-16	10.38	Call	Bond Future	11961	12	11961	12	0.00
18/08/2016	R248 On 03-November-16	10.37	Call	Bond Future	11886	11	11886	11	0.00
18/08/2016	R248 On 03-November-16	10.38	Put	Bond Future	164	0	164	0	0.00
18/08/2016	R248 On 03-November-16	10.39	Put	Bond Future	160	0	160	0	0.00
18/08/2016	R248 On 03-November-16	10.37	Put	Bond Future	169	0	169	0	0.00
18/08/2016	R248 On 02-February-17			Bond Future	9.09	99.8373	9.0946	99.8373	0.00
18/08/2016	R248 On 02-February-17	9.76	Call	Bond Future	8163	8	8163	8	0.00
18/08/2016	R248 On 02-February-17	9.77	Call	Bond Future	8227	8	8227	8	0.00
18/08/2016	R248 On 02-February-17	9.78	Call	Bond Future	8292	8	8292	8	0.00
18/08/2016	R248 On 02-February-17	9.77	Put	Bond Future	1876	2	1876	2	0.00
18/08/2016	R248 On 02-February-17	9.76	Put	Bond Future	1900	2	1900	2	0.00
18/08/2016	R248 On 02-February-17	9.78	Put	Bond Future	1852	2	1852	2	0.00
18/08/2016	R248 On 04-May-17			Bond Future	9.11	97.4257	9.1138	97.4257	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
18/08/2016	R248 On 04-May-17	9.67	Call	Bond Future	8439	8	8439	8	0.00
18/08/2016	R248 On 04-May-17	9.66	Call	Bond Future	8380	8	8380	8	0.00
18/08/2016	R248 On 04-May-17	9.65	Call	Bond Future	8321	8	8321	8	0.00
18/08/2016	R248 On 04-May-17	9.66	Put	Bond Future	3209	3	3209	3	0.00
18/08/2016	R248 On 04-May-17	9.67	Put	Bond Future	3178	3	3178	3	0.00
18/08/2016	R248 On 04-May-17	9.65	Put	Bond Future	3241	3	3241	3	0.00