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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
23/08/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	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
23/08/2016	2025 On 03-November-16			Bond Future	129.55	130.2697	129.5528	130.2697	3,024.00
23/08/2016	2025 On 03-November-16	129.21	Call	Bond Future	343	1	343	1	0.00
23/08/2016	2025 On 03-November-16	129.22	Call	Bond Future	333	1	333	1	0.00
23/08/2016	2025 On 03-November-16	129.23	Call	Bond Future	323	1	323	1	0.00
23/08/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
23/08/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
23/08/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
23/08/2016	2030 On 03-November-16			Bond Future	8.88	95.1211	8.8794	95.1211	30,334.00
23/08/2016	2030 On 03-November-16	9.33	Call	Bond Future	3224	3	3224	3	0.00
23/08/2016	2030 On 03-November-16	9.34	Call	Bond Future	3293	3	3293	3	0.00
23/08/2016	2030 On 03-November-16	9.35	Call	Bond Future	3363	3	3363	3	0.00
23/08/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
23/08/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
23/08/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
23/08/2016	2030 On 02-February-17			Bond Future	8.91	92.9616	8.9100	92.9616	0.00
23/08/2016	2030 On 02-February-17	9.29	Call	Bond Future	2694	2	2694	2	0.00
23/08/2016	2030 On 02-February-17	9.31	Call	Bond Future	2833	3	2833	3	0.00
23/08/2016	2030 On 02-February-17	9.30	Call	Bond Future	2764	2	2764	2	0.00
23/08/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
23/08/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
23/08/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
23/08/2016	2030 On 04-May-17			Bond Future	8.93	94.8504	8.9342	94.8504	0.00
23/08/2016	2030 On 04-May-17	9.34	Call	Bond Future	2840	3	2840	3	0.00
23/08/2016	2030 On 04-May-17	9.33	Call	Bond Future	2772	2	2772	2	0.00
23/08/2016	2030 On 04-May-17	9.32	Call	Bond Future	2703	2	2703	2	0.00
23/08/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
23/08/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
23/08/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
23/08/2016	2032 On 03-November-16			Bond Future	9.00	94.3807	8.9973	94.3807	13,093.00
23/08/2016	2032 On 03-November-16	10.28	Call	Bond Future	9452	9	9452	9	0.00
23/08/2016	2032 On 03-November-16	10.30	Call	Bond Future	9582	9	9582	9	0.00
23/08/2016	2032 On 03-November-16	10.29	Call	Bond Future	9517	9	9517	9	0.00
23/08/2016	2032 On 03-November-16	10.28	Put	Bond Future	86	0	86	0	0.00
23/08/2016	2032 On 03-November-16	10.30	Put	Bond Future	81	0	81	0	0.00

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23/08/2016	2032 On 03-November-16	10.29	Put	Bond Future	83	0	83	0	0.00
23/08/2016	2032 On 02-February-17			Bond Future	9.03	96.2130	9.0316	96.2130	0.00
23/08/2016	2032 On 02-February-17	9.51	Call	Bond Future	5346	5	5346	5	0.00
23/08/2016	2032 On 02-February-17	9.53	Call	Bond Future	5447	5	5447	5	0.00
23/08/2016	2032 On 02-February-17	9.52	Call	Bond Future	5396	5	5396	5	0.00
23/08/2016	2032 On 02-February-17	9.52	Put	Bond Future	1700	2	1700	2	0.00
23/08/2016	2032 On 02-February-17	9.51	Put	Bond Future	1724	2	1724	2	0.00
23/08/2016	2032 On 02-February-17	9.53	Put	Bond Future	1677	2	1677	2	0.00
23/08/2016	2032 On 04-May-17			Bond Future	9.06	94.0065	9.0560	94.0065	0.00
23/08/2016	2032 On 04-May-17	9.46	Call	Bond Future	5722	6	5722	6	0.00
23/08/2016	2032 On 04-May-17	9.45	Call	Bond Future	5676	5	5676	5	0.00
23/08/2016	2032 On 04-May-17	9.44	Call	Bond Future	5630	5	5630	5	0.00
23/08/2016	2032 On 04-May-17	9.45	Put	Bond Future	2708	3	2708	3	0.00
23/08/2016	2032 On 04-May-17	9.46	Put	Bond Future	2680	3	2680	3	0.00
23/08/2016	2032 On 04-May-17	9.44	Put	Bond Future	2735	3	2735	3	0.00
23/08/2016	2033 On 03-November-16			Bond Future	108.10	108.5755	108.1043	108.5755	4,275.00
23/08/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
23/08/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
23/08/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
23/08/2016	2033 On 03-November-16	109.17	Put	Bond Future	1066	1	1066	1	0.00
23/08/2016	2033 On 03-November-16	109.18	Put	Bond Future	1076	1	1076	1	0.00
23/08/2016	2033 On 03-November-16	109.16	Put	Bond Future	1056	1	1056	1	0.00
23/08/2016	2037 On 03-November-16			Bond Future	9.15	96.0242	9.1456	96.0242	40,431.00
23/08/2016	2037 On 03-November-16	10.35	Call	Bond Future	9799	9	9799	9	0.00
23/08/2016	2037 On 03-November-16	10.36	Call	Bond Future	9868	10	9868	10	0.00
23/08/2016	2037 On 03-November-16	10.37	Call	Bond Future	9937	10	9937	10	0.00
23/08/2016	2037 On 03-November-16	10.36	Put	Bond Future	141	0	141	0	0.00
23/08/2016	2037 On 03-November-16	10.37	Put	Bond Future	137	0	137	0	0.00
23/08/2016	2037 On 03-November-16	10.35	Put	Bond Future	146	0	146	0	0.00
23/08/2016	2037 On 02-February-17			Bond Future	9.18	93.6319	9.1786	93.6319	0.00
23/08/2016	2037 On 02-February-17	9.66	Call	Bond Future	6000	6	6000	6	0.00
23/08/2016	2037 On 02-February-17	9.68	Call	Bond Future	6109	6	6109	6	0.00
23/08/2016	2037 On 02-February-17	9.67	Call	Bond Future	6055	6	6055	6	0.00
23/08/2016	2037 On 02-February-17	9.66	Put	Bond Future	1978	2	1978	2	0.00

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23/08/2016	2037 On 02-February-17	9.67	Put	Bond Future	1952	2	1952	2	0.00
23/08/2016	2037 On 02-February-17	9.68	Put	Bond Future	1926	2	1926	2	0.00
23/08/2016	2037 On 04-May-17			Bond Future	9.21	95.5343	9.2061	95.5343	0.00
23/08/2016	2037 On 04-May-17	9.59	Call	Bond Future	6349	6	6349	6	0.00
23/08/2016	2037 On 04-May-17	9.58	Call	Bond Future	6298	6	6298	6	0.00
23/08/2016	2037 On 04-May-17	9.60	Call	Bond Future	6399	6	6399	6	0.00
23/08/2016	2037 On 04-May-17	9.58	Put	Bond Future	3174	3	3174	3	0.00
23/08/2016	2037 On 04-May-17	9.60	Put	Bond Future	3112	3	3112	3	0.00
23/08/2016	2037 On 04-May-17	9.59	Put	Bond Future	3143	3	3143	3	0.00
23/08/2016	2038 On 03-November-16			Bond Future	136.23	136.2474	136.2331	136.2474	20,808.00
23/08/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
23/08/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
23/08/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
23/08/2016	2038 On 03-November-16	136.32	Put	Bond Future	87	0	87	0	0.00
23/08/2016	2038 On 03-November-16	136.31	Put	Bond Future	77	0	77	0	0.00
23/08/2016	2038 On 03-November-16	136.33	Put	Bond Future	97	0	97	0	0.00
23/08/2016	2040 On 03-November-16			Bond Future	9.17	100.4086	9.1701	100.4086	3,584.00
23/08/2016	2040 On 03-November-16	9.69	Call	Bond Future	5650	5	5650	5	0.00
23/08/2016	2040 On 03-November-16	9.71	Call	Bond Future	5784	6	5784	6	0.00
23/08/2016	2040 On 03-November-16	9.70	Call	Bond Future	5717	5	5717	5	0.00
23/08/2016	2040 On 03-November-16	9.69	Put	Bond Future	943	1	943	1	0.00
23/08/2016	2040 On 03-November-16	9.70	Put	Bond Future	923	1	923	1	0.00
23/08/2016	2040 On 03-November-16	9.71	Put	Bond Future	903	1	903	1	0.00
23/08/2016	2040 On 02-February-17			Bond Future	9.20	97.8510	9.2027	97.8510	0.00
23/08/2016	2040 On 02-February-17	9.58	Call	Bond Future	5946	6	5946	6	0.00
23/08/2016	2040 On 02-February-17	9.59	Call	Bond Future	6002	6	6002	6	0.00
23/08/2016	2040 On 02-February-17	9.60	Call	Bond Future	6059	6	6059	6	0.00
23/08/2016	2040 On 02-February-17	9.59	Put	Bond Future	2489	3	2489	3	0.00
23/08/2016	2040 On 02-February-17	9.60	Put	Bond Future	2458	3	2458	3	0.00
23/08/2016	2040 On 02-February-17	9.58	Put	Bond Future	2521	3	2521	3	0.00
23/08/2016	2040 On 04-May-17			Bond Future	9.23	99.8393	9.2299	99.8393	0.00
23/08/2016	2040 On 04-May-17	9.62	Call	Bond Future	6979	7	6979	7	0.00
23/08/2016	2040 On 04-May-17	9.63	Call	Bond Future	7032	7	7032	7	0.00
23/08/2016	2040 On 04-May-17	9.64	Call	Bond Future	7086	7	7086	7	0.00

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23/08/2016	2040 On 04-May-17	9.63	Put	Bond Future	3431	4	3431	4	0.00
23/08/2016	2040 On 04-May-17	9.64	Put	Bond Future	3398	4	3398	4	0.00
23/08/2016	2040 On 04-May-17	9.62	Put	Bond Future	3465	4	3465	4	0.00
23/08/2016	2044 On 03-November-16			Bond Future	9.19	97.5453	9.1943	97.5453	18,597.00
23/08/2016	2044 On 03-November-16	10.42	Call	Bond Future	10780	10	10780	10	0.00
23/08/2016	2044 On 03-November-16	10.41	Call	Bond Future	10707	10	10707	10	0.00
23/08/2016	2044 On 03-November-16	10.43	Call	Bond Future	10854	10	10854	10	0.00
23/08/2016	2044 On 03-November-16	10.43	Put	Bond Future	169	0	169	0	0.00
23/08/2016	2044 On 03-November-16	10.42	Put	Bond Future	174	0	174	0	0.00
23/08/2016	2044 On 03-November-16	10.41	Put	Bond Future	179	0	179	0	0.00
23/08/2016	2044 On 02-February-17			Bond Future	9.23	95.0574	9.2261	95.0574	0.00
23/08/2016	2044 On 02-February-17	9.77	Call	Bond Future	7032	7	7032	7	0.00
23/08/2016	2044 On 02-February-17	9.78	Call	Bond Future	7092	7	7092	7	0.00
23/08/2016	2044 On 02-February-17	9.76	Call	Bond Future	6972	7	6972	7	0.00
23/08/2016	2044 On 02-February-17	9.77	Put	Bond Future	2095	2	2095	2	0.00
23/08/2016	2044 On 02-February-17	9.78	Put	Bond Future	2068	2	2068	2	0.00
23/08/2016	2044 On 02-February-17	9.76	Put	Bond Future	2122	2	2122	2	0.00
23/08/2016	2044 On 04-May-17			Bond Future	9.25	96.9888	9.2526	96.9888	0.00
23/08/2016	2044 On 04-May-17	9.67	Call	Bond Future	7273	7	7273	7	0.00
23/08/2016	2044 On 04-May-17	9.66	Call	Bond Future	7219	7	7219	7	0.00
23/08/2016	2044 On 04-May-17	9.68	Call	Bond Future	7328	7	7328	7	0.00
23/08/2016	2044 On 04-May-17	9.68	Put	Bond Future	3435	4	3435	4	0.00
23/08/2016	2044 On 04-May-17	9.67	Put	Bond Future	3469	4	3469	4	0.00
23/08/2016	2044 On 04-May-17	9.66	Put	Bond Future	3502	4	3502	4	0.00
23/08/2016	2046 On 03-November-16			Bond Future	134.91	135.6472	134.9057	135.6472	17,253.00
23/08/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
23/08/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
23/08/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
23/08/2016	2046 On 03-November-16	137.09	Put	Bond Future	2184	1	2184	1	0.00
23/08/2016	2046 On 03-November-16	137.07	Put	Bond Future	2164	1	2164	1	0.00
23/08/2016	2046 On 03-November-16	137.08	Put	Bond Future	2174	1	2174	1	0.00
23/08/2016	2050 On 03-November-16			Bond Future	144.43	144.9577	144.4282	144.9577	21,628.00
23/08/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
23/08/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00

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23/08/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
23/08/2016	2050 On 03-November-16	149.53	Put	Bond Future	5102	5	5102	5	0.00
23/08/2016	2050 On 03-November-16	149.54	Put	Bond Future	5112	5	5112	5	0.00
23/08/2016	2050 On 03-November-16	149.52	Put	Bond Future	5092	5	5092	5	0.00
23/08/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	AL37 On 03-November-16			Index Future	508.56	507.8790	508.5570	507.8790	14.00
23/08/2016	AL37 On 02-February-17			Index Future	518.43	517.7360	518.4270	517.7360	0.00
23/08/2016	AL7T On 03-November-16			Index Future	594.21	592.6810	594.2130	592.6810	9.00
23/08/2016	AL7T On 02-February-17			Index Future	605.75	604.1840	605.7450	604.1840	0.00
23/08/2016	ALBI On 03-November-16			Index Future	542.74	541.1690	542.7420	541.1690	721.00
23/08/2016	ALBI On 02-February-17			Index Future	553.28	551.6720	553.2750	551.6720	0.00
23/08/2016	ALBI On 04-May-17			Index Future	564.50	562.8690	564.4960	562.8690	0.00
23/08/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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23/08/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/08/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2016	EL28 On 03-November-16			Bond Future	131.71	131.8548	131.7088	131.8548	0.00
23/08/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
23/08/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
23/08/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
23/08/2016	EL28 On 03-November-16	132.16	Put	Bond Future	451	0	451	0	0.00
23/08/2016	EL28 On 03-November-16	132.17	Put	Bond Future	461	0	461	0	0.00
23/08/2016	EL28 On 03-November-16	132.15	Put	Bond Future	441	0	441	0	0.00
23/08/2016	EL28 On 02-February-17			Bond Future	134.27	134.4225	134.2736	134.4225	0.00
23/08/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
23/08/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
23/08/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
23/08/2016	EL28 On 02-February-17	135.10	Put	Bond Future	826	1	826	1	0.00
23/08/2016	EL28 On 02-February-17	135.12	Put	Bond Future	846	1	846	1	0.00
23/08/2016	EL28 On 02-February-17	135.11	Put	Bond Future	836	1	836	1	0.00
23/08/2016	EL28 On 04-May-17			Bond Future	135.32	135.4691	135.3152	135.4691	0.00
23/08/2016	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
23/08/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
23/08/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
23/08/2016	EL28 On 04-May-17	137.90	Put	Bond Future	2585	2	2585	2	0.00
23/08/2016	EL28 On 04-May-17	137.91	Put	Bond Future	2595	2	2595	2	0.00
23/08/2016	EL28 On 04-May-17	137.92	Put	Bond Future	2605	2	2605	2	0.00
23/08/2016	ES33 On 03-November-16			Bond Future	10.04	80.3998	10.0360	80.3998	8,789.00
23/08/2016	ES33 On 03-November-16	11.31	Call	Bond Future	7996	8	7996	8	0.00
23/08/2016	ES33 On 03-November-16	11.29	Call	Bond Future	7880	8	7880	8	0.00
23/08/2016	ES33 On 03-November-16	11.30	Call	Bond Future	7938	8	7938	8	0.00
23/08/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
23/08/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
23/08/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
23/08/2016	ES33 On 02-February-17			Bond Future	10.10	81.9606	10.1020	81.9606	0.00
23/08/2016	ES33 On 02-February-17	10.61	Call	Bond Future	3303	3	3303	3	0.00
23/08/2016	ES33 On 02-February-17	10.60	Call	Bond Future	3240	3	3240	3	0.00
23/08/2016	ES33 On 02-February-17	10.59	Call	Bond Future	3177	3	3177	3	0.00
23/08/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
23/08/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
23/08/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
23/08/2016	ES33 On 04-May-17			Bond Future	10.16	79.8296	10.1565	79.8296	0.00
23/08/2016	ES33 On 04-May-17	10.55	Call	Bond Future	2549	2	2549	2	0.00
23/08/2016	ES33 On 04-May-17	10.56	Call	Bond Future	2612	2	2612	2	0.00
23/08/2016	ES33 On 04-May-17	10.54	Call	Bond Future	2486	2	2486	2	0.00
23/08/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
23/08/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
23/08/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
23/08/2016	ES42 On 03-November-16			Bond Future	10.14	85.0925	10.1435	85.0925	8,777.00
23/08/2016	ES42 On 02-February-17			Bond Future	10.20	86.7447	10.2047	86.7447	0.00
23/08/2016	ES42 On 04-May-17			Bond Future	10.26	84.2433	10.2588	84.2433	0.00
23/08/2016	GOVI On 03-November-16			GOVI	539.74	538.2930	539.7390	538.2930	419.00
23/08/2016	GOVI On 03-November-16	476.11	Call	GOVI	636290	62	636290	62	0.00
23/08/2016	GOVI On 03-November-16	476.13	Call	GOVI	636090	62	636090	62	0.00
23/08/2016	GOVI On 03-November-16	476.12	Call	GOVI	636190	62	636190	62	0.00
23/08/2016	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
23/08/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
23/08/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
23/08/2016	GOVI On 02-February-17			GOVI	550.21	548.7400	550.2140	548.7400	26.00
23/08/2016	GOVI On 02-February-17	533.32	Call	GOVI	168940	15	168940	15	0.00
23/08/2016	GOVI On 02-February-17	533.34	Call	GOVI	168740	15	168740	15	0.00
23/08/2016	GOVI On 02-February-17	533.33	Call	GOVI	168840	15	168840	15	0.00
23/08/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
23/08/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
23/08/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
23/08/2016	GOVI On 04-May-17			GOVI	561.37	559.8780	561.3730	559.8780	0.00
23/08/2016	GOVI On 04-May-17	262.20	Call	GOVI	2991730	298	2991730	298	0.00
23/08/2016	GOVI On 04-May-17	262.19	Call	GOVI	2991830	298	2991830	298	0.00
23/08/2016	GOVI On 04-May-17	262.18	Call	GOVI	2991930	298	2991930	298	0.00
23/08/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
23/08/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
23/08/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
23/08/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/08/2016	IGOV On 03-November-16			Index Future	251.44	251.6770	251.4440	251.6770	1,023.00
23/08/2016	IGOV On 02-February-17			Index Future	256.34	256.5760	256.3390	256.5760	55.00
23/08/2016	IGOV On 04-May-17			Index Future	261.55	261.7990	261.5530	261.7990	0.00
23/08/2016	ILBI On 03-November-16			Index Future	680.93	681.2890	680.9300	681.2890	0.00
23/08/2016	ILBI On 02-February-17			Index Future	694.16	694.5300	694.1630	694.5300	155.00
23/08/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0641	100.0667	100.0641	0.00
23/08/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0053	100.0055	100.0053	0.00
23/08/2016	IS01 On 15-June-17			Interest Rate Swap	99.63	99.6300	99.6262	99.6300	0.00
23/08/2016	IS01 On 21-September-17			Interest Rate Swap	99.67	99.6830	99.6688	99.6830	0.00
23/08/2016	IS02 On 18-December-17			Interest Rate Swap	99.94	99.9571	99.9365	99.9571	0.00
23/08/2016	IS02 On 16-March-18			Interest Rate Swap	99.21	99.2326	99.2058	99.2326	0.00
23/08/2016	IS02 On 15-June-18			Interest Rate Swap	98.85	98.8882	98.8545	98.8882	0.00
23/08/2016	IS02 On 21-September-18			Interest Rate Swap	98.89	98.9394	98.8940	98.9394	0.00
23/08/2016	IS05 On 17-December-20			Interest Rate Swap	97.78	97.8341	97.7822	97.8341	0.00
23/08/2016	IS05 On 16-March-21			Interest Rate Swap	97.12	97.1690	97.1217	97.1690	0.00
23/08/2016	IS05 On 15-June-21			Interest Rate Swap	96.43	96.4702	96.4257	96.4702	0.00
23/08/2016	IS05 On 21-September-21			Interest Rate Swap	96.69	96.7384	96.6942	96.7384	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
23/08/2016	IS10 On 17-December-25			Interest Rate Swap	97.28	97.2971	97.2829	97.2971	0.00
23/08/2016	IS10 On 16-March-26			Interest Rate Swap	94.33	94.3492	94.3309	94.3492	0.00
23/08/2016	IS10 On 15-June-26			Interest Rate Swap	93.07	93.0979	93.0743	93.0979	0.00
23/08/2016	IS10 On 21-September-26			Interest Rate Swap	95.14	95.1683	95.1399	95.1683	0.00
23/08/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/08/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/08/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/08/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/08/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	10.00
23/08/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
23/08/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
23/08/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
23/08/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
23/08/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	1,000.00
23/08/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	0.00
23/08/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
23/08/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.36	92.6400	7.3600	92.6400	0.00
23/08/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.36	92.6400	7.3600	92.6400	1,000.00
23/08/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
23/08/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
23/08/2016	R023 On 03-November-16			Bond Future	8.21	99.0515	8.2104	99.0515	15,035.00
23/08/2016	R023 On 03-November-16	9.73	Call	Bond Future	6956	7	6956	7	0.00
23/08/2016	R023 On 03-November-16	9.74	Call	Bond Future	6999	7	6999	7	0.00
23/08/2016	R023 On 03-November-16	9.75	Call	Bond Future	7042	7	7042	7	0.00
23/08/2016	R023 On 03-November-16	9.74	Put	Bond Future	9	0	9	0	0.00
23/08/2016	R023 On 03-November-16	9.75	Put	Bond Future	9	0	9	0	0.00
23/08/2016	R023 On 03-November-16	9.73	Put	Bond Future	10	0	10	0	0.00
23/08/2016	R023 On 02-February-17			Bond Future	8.23	100.9743	8.2323	100.9743	0.00
23/08/2016	R023 On 02-February-17	8.86	Call	Bond Future	3532	3	3532	3	0.00
23/08/2016	R023 On 02-February-17	8.85	Call	Bond Future	3499	3	3499	3	0.00
23/08/2016	R023 On 02-February-17	8.84	Call	Bond Future	3465	3	3465	3	0.00
23/08/2016	R023 On 02-February-17	8.85	Put	Bond Future	689	1	689	1	0.00
23/08/2016	R023 On 02-February-17	8.86	Put	Bond Future	678	1	678	1	0.00
23/08/2016	R023 On 02-February-17	8.84	Put	Bond Future	700	1	700	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
23/08/2016	R023 On 04-May-17			Bond Future	8.23	99.0899	8.2308	99.0899	0.00
23/08/2016	R023 On 04-May-17	8.59	Call	Bond Future	3001	3	3001	3	0.00
23/08/2016	R023 On 04-May-17	8.61	Call	Bond Future	3057	3	3057	3	0.00
23/08/2016	R023 On 04-May-17	8.60	Call	Bond Future	3029	3	3029	3	0.00
23/08/2016	R023 On 04-May-17	8.59	Put	Bond Future	1405	1	1405	1	0.00
23/08/2016	R023 On 04-May-17	8.61	Put	Bond Future	1374	1	1374	1	0.00
23/08/2016	R023 On 04-May-17	8.60	Put	Bond Future	1389	1	1389	1	0.00
23/08/2016	R035 On 03-November-16			Bond Future	9.08	99.5107	9.0782	99.5107	4,315.00
23/08/2016	R035 On 03-November-16	9.57	Call	Bond Future	4154	4	4154	4	0.00
23/08/2016	R035 On 03-November-16	9.59	Call	Bond Future	4317	4	4317	4	0.00
23/08/2016	R035 On 03-November-16	9.58	Call	Bond Future	4236	4	4236	4	0.00
23/08/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
23/08/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
23/08/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
23/08/2016	R035 On 02-February-17			Bond Future	9.11	101.4423	9.1147	101.4423	0.00
23/08/2016	R035 On 02-February-17	9.51	Call	Bond Future	3327	3	3327	3	0.00
23/08/2016	R035 On 02-February-17	9.52	Call	Bond Future	3409	3	3409	3	0.00
23/08/2016	R035 On 02-February-17	9.50	Call	Bond Future	3245	3	3245	3	0.00
23/08/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
23/08/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
23/08/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
23/08/2016	R035 On 04-May-17			Bond Future	9.14	98.9963	9.1385	98.9963	0.00
23/08/2016	R035 On 04-May-17	9.53	Call	Bond Future	3269	3	3269	3	0.00
23/08/2016	R035 On 04-May-17	9.55	Call	Bond Future	3431	3	3431	3	0.00
23/08/2016	R035 On 04-May-17	9.54	Call	Bond Future	3350	3	3350	3	0.00
23/08/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
23/08/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
23/08/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
23/08/2016	R186 On 03-November-16			Bond Future	8.51	117.0413	8.5064	117.0413	94,667.00
23/08/2016	R186 On 03-November-16	9.10	Call	Bond Future	4688	4	4688	4	0.00
23/08/2016	R186 On 03-November-16	9.66	Call	Bond Future	8090	8	8090	8	0.00
23/08/2016	R186 On 03-November-16	8.96	Call	Bond Future	3914	4	3914	4	0.00
23/08/2016	R186 On 03-November-16	9.40	Call	Bond Future	6472	6	6472	6	1,425.00
23/08/2016	R186 On 03-November-16	8.52	Call	Bond Future	1883	0	1883	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
23/08/2016	R186 On 03-November-16	8.82	Call	Bond Future	3194	0	3194	0	0.00
23/08/2016	R186 On 03-November-16	8.95	Call	Bond Future	3861	4	3861	4	0.00
23/08/2016	R186 On 03-November-16	9.20	Call	Bond Future	5267	5	5267	5	1,425.00
23/08/2016	R186 On 03-November-16	8.30	Call	Bond Future	1170	0	1170	0	150.00
23/08/2016	R186 On 03-November-16	8.90	Call	Bond Future	3598	3	3598	3	0.00
23/08/2016	R186 On 03-November-16	8.97	Call	Bond Future	3967	4	3967	4	0.00
23/08/2016	R186 On 03-November-16	9.71	Call	Bond Future	8405	8	8405	8	0.00
23/08/2016	R186 On 03-November-16	9.66	Put	Bond Future	88	0	88	0	0.00
23/08/2016	R186 On 03-November-16	9.71	Put	Bond Future	73	0	73	0	0.00
23/08/2016	R186 On 03-November-16	8.90	Put	Bond Future	778	1	778	1	5,092.00
23/08/2016	R186 On 03-November-16	9.10	Put	Bond Future	471	1	471	1	108.00
23/08/2016	R186 On 03-November-16	8.96	Put	Bond Future	672	1	672	1	0.00
23/08/2016	R186 On 03-November-16	8.97	Put	Bond Future	656	1	656	1	0.00
23/08/2016	R186 On 03-November-16	8.30	Put	Bond Future	2688	0	2688	0	0.00
23/08/2016	R186 On 03-November-16	8.52	Put	Bond Future	1784	0	1784	0	150.00
23/08/2016	R186 On 03-November-16	8.95	Put	Bond Future	689	1	689	1	0.00
23/08/2016	R186 On 03-November-16	9.20	Put	Bond Future	361	0	361	0	0.00
23/08/2016	R186 On 03-November-16	8.82	Put	Bond Future	940	0	940	0	150.00
23/08/2016	R186 On 03-November-16	9.40	Put	Bond Future	205	0	205	0	0.00
23/08/2016	R186 On 02-February-17			Bond Future	8.53	114.0099	8.5317	114.0099	0.00
23/08/2016	R186 On 02-February-17	9.50	Call	Bond Future	7302	7	7302	7	0.00
23/08/2016	R186 On 02-February-17	9.40	Call	Bond Future	6757	7	6757	7	0.00
23/08/2016	R186 On 02-February-17	8.81	Call	Bond Future	3850	4	3850	4	0.00
23/08/2016	R186 On 02-February-17	8.79	Call	Bond Future	3763	4	3763	4	0.00
23/08/2016	R186 On 02-February-17	8.80	Call	Bond Future	3806	4	3806	4	0.00
23/08/2016	R186 On 02-February-17	8.43	Call	Bond Future	2377	2	2377	2	750.00
23/08/2016	R186 On 02-February-17	8.90	Call	Bond Future	4250	4	4250	4	0.00
23/08/2016	R186 On 02-February-17	9.50	Put	Bond Future	659	1	659	1	6,500.00
23/08/2016	R186 On 02-February-17	8.79	Put	Bond Future	1937	2	1937	2	0.00
23/08/2016	R186 On 02-February-17	9.40	Put	Bond Future	775	1	775	1	750.00
23/08/2016	R186 On 02-February-17	8.81	Put	Bond Future	1884	2	1884	2	0.00
23/08/2016	R186 On 02-February-17	8.80	Put	Bond Future	1911	2	1911	2	0.00
23/08/2016	R186 On 02-February-17	8.43	Put	Bond Future	3107	3	3107	3	0.00
23/08/2016	R186 On 02-February-17	8.90	Put	Bond Future	1659	2	1659	2	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2016	R186 On 04-May-17			Bond Future	8.54	116.3259	8.5448	116.3259	0.00
23/08/2016	R186 On 04-May-17	8.90	Call	Bond Future	4799	5	4799	5	0.00
23/08/2016	R186 On 04-May-17	8.89	Call	Bond Future	4756	5	4756	5	0.00
23/08/2016	R186 On 04-May-17	8.91	Call	Bond Future	4842	5	4842	5	0.00
23/08/2016	R186 On 04-May-17	8.89	Put	Bond Future	2372	2	2372	2	0.00
23/08/2016	R186 On 04-May-17	8.90	Put	Bond Future	2346	2	2346	2	0.00
23/08/2016	R186 On 04-May-17	8.91	Put	Bond Future	2321	2	2321	2	0.00
23/08/2016	R197 On 03-November-16			Bond Future	304.34	304.3742	304.3413	304.3742	875.00
23/08/2016	R197 On 03-November-16	303.56	Call	Bond Future	781	1	781	1	0.00
23/08/2016	R197 On 03-November-16	303.57	Call	Bond Future	771	1	771	1	0.00
23/08/2016	R197 On 03-November-16	303.58	Call	Bond Future	761	1	761	1	0.00
23/08/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
23/08/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
23/08/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
23/08/2016	R202 On 03-November-16			Bond Future	252.15	251.4979	252.1479	251.4979	36,215.00
23/08/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
23/08/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
23/08/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
23/08/2016	R202 On 03-November-16	253.86	Put	Bond Future	1712	2	1712	2	0.00
23/08/2016	R202 On 03-November-16	253.87	Put	Bond Future	1722	2	1722	2	0.00
23/08/2016	R202 On 03-November-16	253.85	Put	Bond Future	1702	2	1702	2	0.00
23/08/2016	R203 On 03-November-16			Bond Future	7.44	101.8452	7.4352	101.8452	30,318.00
23/08/2016	R203 On 03-November-16	8.84	Call	Bond Future	1137	1	1137	1	0.00
23/08/2016	R203 On 03-November-16	8.86	Call	Bond Future	1153	1	1153	1	0.00
23/08/2016	R203 On 03-November-16	8.85	Call	Bond Future	1145	1	1145	1	0.00
23/08/2016	R203 On 03-November-16	8.84	Put	Bond Future	1	0	1	0	0.00
23/08/2016	R203 On 03-November-16	8.86	Put	Bond Future	1	0	1	0	0.00
23/08/2016	R203 On 03-November-16	8.85	Put	Bond Future	1	0	1	0	0.00
23/08/2016	R203 On 02-February-17			Bond Future	7.28	103.8223	7.2789	103.8223	0.00
23/08/2016	R203 On 02-February-17	7.70	Call	Bond Future	325	0	325	0	0.00
23/08/2016	R203 On 02-February-17	7.72	Call	Bond Future	333	0	333	0	0.00
23/08/2016	R203 On 02-February-17	7.71	Call	Bond Future	329	0	329	0	0.00
23/08/2016	R203 On 02-February-17	7.71	Put	Bond Future	79	0	79	0	0.00
23/08/2016	R203 On 02-February-17	7.72	Put	Bond Future	78	0	78	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
23/08/2016	R203 On 02-February-17	7.70	Put	Bond Future	81	0	81	0	0.00
23/08/2016	R203 On 04-May-17			Bond Future	6.51	101.7557	6.5051	101.7557	0.00
23/08/2016	R203 On 04-May-17	6.91	Call	Bond Future	211	0	211	0	0.00
23/08/2016	R203 On 04-May-17	6.92	Call	Bond Future	213	0	213	0	0.00
23/08/2016	R203 On 04-May-17	6.93	Call	Bond Future	216	0	216	0	0.00
23/08/2016	R203 On 04-May-17	6.92	Put	Bond Future	68	0	68	0	0.00
23/08/2016	R203 On 04-May-17	6.91	Put	Bond Future	69	0	69	0	0.00
23/08/2016	R203 On 04-May-17	6.93	Put	Bond Future	67	0	67	0	0.00
23/08/2016	R204 On 03-November-16			Bond Future	7.65	103.6417	7.6515	103.6417	28,913.00
23/08/2016	R204 On 03-November-16	9.21	Call	Bond Future	2954	3	2954	3	0.00
23/08/2016	R204 On 03-November-16	9.23	Call	Bond Future	2991	3	2991	3	0.00
23/08/2016	R204 On 03-November-16	9.22	Call	Bond Future	2972	3	2972	3	0.00
23/08/2016	R204 On 03-November-16	9.22	Put	Bond Future	1	0	1	0	0.00
23/08/2016	R204 On 03-November-16	9.23	Put	Bond Future	1	0	1	0	0.00
23/08/2016	R204 On 03-November-16	9.21	Put	Bond Future	1	0	1	0	0.00
23/08/2016	R204 On 02-February-17			Bond Future	7.62	101.6129	7.6212	101.6129	0.00
23/08/2016	R204 On 02-February-17	8.28	Call	Bond Future	1291	1	1291	1	0.00
23/08/2016	R204 On 02-February-17	8.29	Call	Bond Future	1304	1	1304	1	0.00
23/08/2016	R204 On 02-February-17	8.30	Call	Bond Future	1318	1	1318	1	0.00
23/08/2016	R204 On 02-February-17	8.28	Put	Bond Future	166	0	166	0	0.00
23/08/2016	R204 On 02-February-17	8.30	Put	Bond Future	159	0	159	0	0.00
23/08/2016	R204 On 02-February-17	8.29	Put	Bond Future	162	0	162	0	0.00
23/08/2016	R204 On 04-May-17			Bond Future	7.53	103.6769	7.5251	103.6769	0.00
23/08/2016	R204 On 04-May-17	7.90	Call	Bond Future	917	1	917	1	0.00
23/08/2016	R204 On 04-May-17	7.92	Call	Bond Future	937	1	937	1	0.00
23/08/2016	R204 On 04-May-17	7.91	Call	Bond Future	927	1	927	1	0.00
23/08/2016	R204 On 04-May-17	7.91	Put	Bond Future	350	0	350	0	0.00
23/08/2016	R204 On 04-May-17	7.92	Put	Bond Future	345	0	345	0	0.00
23/08/2016	R204 On 04-May-17	7.90	Put	Bond Future	354	0	354	0	0.00
23/08/2016	R207 On 03-November-16			Bond Future	7.83	100.5586	7.8301	100.5586	52,265.00
23/08/2016	R207 On 03-November-16	7.94	Call	Bond Future	758	1	758	1	0.00
23/08/2016	R207 On 03-November-16	7.93	Call	Bond Future	742	1	742	1	0.00
23/08/2016	R207 On 03-November-16	7.95	Call	Bond Future	774	1	774	1	0.00
23/08/2016	R207 On 03-November-16	7.95	Put	Bond Future	445	0	445	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
23/08/2016	R207 On 03-November-16	7.94	Put	Bond Future	456	1	456	1	0.00
23/08/2016	R207 On 03-November-16	7.93	Put	Bond Future	468	1	468	1	0.00
23/08/2016	R207 On 02-February-17			Bond Future	7.82	98.8679	7.8239	98.8679	0.00
23/08/2016	R207 On 02-February-17	8.91	Call	Bond Future	2837	3	2837	3	62.00
23/08/2016	R207 On 02-February-17	9.22	Call	Bond Future	3540	3	3540	3	0.00
23/08/2016	R207 On 02-February-17	9.24	Call	Bond Future	3586	3	3586	3	0.00
23/08/2016	R207 On 02-February-17	9.23	Call	Bond Future	3563	3	3563	3	0.00
23/08/2016	R207 On 02-February-17	8.91	Put	Bond Future	109	0	109	0	0.00
23/08/2016	R207 On 02-February-17	9.22	Put	Bond Future	50	0	50	0	0.00
23/08/2016	R207 On 02-February-17	9.24	Put	Bond Future	47	0	47	0	0.00
23/08/2016	R207 On 02-February-17	9.23	Put	Bond Future	49	0	49	0	0.00
23/08/2016	R207 On 04-May-17			Bond Future	7.79	100.8763	7.7896	100.8763	0.00
23/08/2016	R207 On 04-May-17	8.20	Call	Bond Future	1527	1	1527	1	0.00
23/08/2016	R207 On 04-May-17	8.22	Call	Bond Future	1559	1	1559	1	0.00
23/08/2016	R207 On 04-May-17	8.21	Call	Bond Future	1543	1	1543	1	0.00
23/08/2016	R207 On 04-May-17	8.22	Put	Bond Future	548	1	548	1	0.00
23/08/2016	R207 On 04-May-17	8.20	Put	Bond Future	563	1	563	1	0.00
23/08/2016	R207 On 04-May-17	8.21	Put	Bond Future	556	1	556	1	0.00
23/08/2016	R208 On 03-November-16			Bond Future	8.00	96.0273	7.9998	96.0273	30,656.00
23/08/2016	R208 On 03-November-16	9.57	Call	Bond Future	5376	5	5376	5	0.00
23/08/2016	R208 On 03-November-16	9.59	Call	Bond Future	5442	5	5442	5	0.00
23/08/2016	R208 On 03-November-16	9.58	Call	Bond Future	5409	5	5409	5	0.00
23/08/2016	R208 On 03-November-16	9.57	Put	Bond Future	3	0	3	0	0.00
23/08/2016	R208 On 03-November-16	9.58	Put	Bond Future	3	0	3	0	0.00
23/08/2016	R208 On 03-November-16	9.59	Put	Bond Future	3	0	3	0	0.00
23/08/2016	R208 On 02-February-17			Bond Future	8.01	97.8915	8.0109	97.8915	0.00
23/08/2016	R208 On 02-February-17	8.64	Call	Bond Future	2520	2	2520	2	0.00
23/08/2016	R208 On 02-February-17	8.63	Call	Bond Future	2495	2	2495	2	0.00
23/08/2016	R208 On 02-February-17	8.65	Call	Bond Future	2545	2	2545	2	0.00
23/08/2016	R208 On 02-February-17	8.65	Put	Bond Future	417	0	417	0	0.00
23/08/2016	R208 On 02-February-17	8.64	Put	Bond Future	425	0	425	0	0.00
23/08/2016	R208 On 02-February-17	8.63	Put	Bond Future	432	0	432	0	0.00
23/08/2016	R208 On 04-May-17			Bond Future	8.00	96.4754	7.9955	96.4754	0.00
23/08/2016	R208 On 04-May-17	8.37	Call	Bond Future	2072	2	2072	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2016	R208 On 04-May-17	8.39	Call	Bond Future	2114	2	2114	2	0.00
23/08/2016	R208 On 04-May-17	8.38	Call	Bond Future	2093	2	2093	2	0.00
23/08/2016	R208 On 04-May-17	8.37	Put	Bond Future	880	1	880	1	0.00
23/08/2016	R208 On 04-May-17	8.39	Put	Bond Future	858	1	858	1	0.00
23/08/2016	R208 On 04-May-17	8.38	Put	Bond Future	869	1	869	1	0.00
23/08/2016	R209 On 03-November-16			Bond Future	9.04	75.0613	9.0386	75.0613	35,513.00
23/08/2016	R209 On 03-November-16	10.24	Call	Bond Future	8156	8	8156	8	0.00
23/08/2016	R209 On 03-November-16	10.26	Call	Bond Future	8272	8	8272	8	0.00
23/08/2016	R209 On 03-November-16	8.81	Call	Bond Future	1229	0	1229	0	345.00
23/08/2016	R209 On 03-November-16	9.05	Call	Bond Future	2000	2	2000	2	0.00
23/08/2016	R209 On 03-November-16	9.45	Call	Bond Future	3761	4	3761	4	0.00
23/08/2016	R209 On 03-November-16	10.25	Call	Bond Future	8214	8	8214	8	0.00
23/08/2016	R209 On 03-November-16	8.87	Call	Bond Future	1400	1	1400	1	250.00
23/08/2016	R209 On 03-November-16	9.04	Call	Bond Future	1963	0	1963	0	0.00
23/08/2016	R209 On 03-November-16	9.34	Call	Bond Future	3227	0	3227	0	0.00
23/08/2016	R209 On 03-November-16	9.45	Put	Bond Future	844	1	844	1	250.00
23/08/2016	R209 On 03-November-16	10.25	Put	Bond Future	101	0	101	0	0.00
23/08/2016	R209 On 03-November-16	10.26	Put	Bond Future	98	0	98	0	0.00
23/08/2016	R209 On 03-November-16	9.05	Put	Bond Future	1917	2	1917	2	250.00
23/08/2016	R209 On 03-November-16	8.81	Put	Bond Future	2927	0	2927	0	0.00
23/08/2016	R209 On 03-November-16	10.24	Put	Bond Future	105	0	105	0	0.00
23/08/2016	R209 On 03-November-16	9.04	Put	Bond Future	1953	0	1953	0	345.00
23/08/2016	R209 On 03-November-16	8.87	Put	Bond Future	2646	3	2646	3	0.00
23/08/2016	R209 On 03-November-16	9.34	Put	Bond Future	1073	0	1073	0	345.00
23/08/2016	R209 On 02-February-17			Bond Future	9.07	76.5186	9.0690	76.5186	0.00
23/08/2016	R209 On 02-February-17	9.55	Call	Bond Future	4961	5	4961	5	0.00
23/08/2016	R209 On 02-February-17	9.53	Call	Bond Future	4869	5	4869	5	0.00
23/08/2016	R209 On 02-February-17	9.54	Call	Bond Future	4915	5	4915	5	0.00
23/08/2016	R209 On 02-February-17	9.53	Put	Bond Future	1635	2	1635	2	0.00
23/08/2016	R209 On 02-February-17	9.54	Put	Bond Future	1613	2	1613	2	0.00
23/08/2016	R209 On 02-February-17	9.55	Put	Bond Future	1592	2	1592	2	0.00
23/08/2016	R209 On 04-May-17			Bond Future	9.09	74.9206	9.0907	74.9206	0.00
23/08/2016	R209 On 04-May-17	9.46	Call	Bond Future	5174	5	5174	5	0.00
23/08/2016	R209 On 04-May-17	9.48	Call	Bond Future	5258	5	5258	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
23/08/2016	R209 On 04-May-17	9.47	Call	Bond Future	5216	5	5216	5	0.00
23/08/2016	R209 On 04-May-17	9.46	Put	Bond Future	2582	3	2582	3	0.00
23/08/2016	R209 On 04-May-17	9.47	Put	Bond Future	2556	3	2556	3	0.00
23/08/2016	R209 On 04-May-17	9.48	Put	Bond Future	2530	3	2530	3	0.00
23/08/2016	R210 On 03-November-16			Bond Future	188.64	188.6635	188.6432	188.6635	2,182.00
23/08/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
23/08/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
23/08/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
23/08/2016	R210 On 03-November-16	188.90	Put	Bond Future	257	0	257	0	0.00
23/08/2016	R210 On 03-November-16	188.92	Put	Bond Future	277	0	277	0	0.00
23/08/2016	R210 On 03-November-16	188.91	Put	Bond Future	267	0	267	0	0.00
23/08/2016	R211 On 03-November-16			Bond Future	141.90	142.0681	141.9003	142.0681	56.00
23/08/2016	R211 On 03-November-16	141.76	Call	Bond Future	140	0	140	0	0.00
23/08/2016	R211 On 03-November-16	141.75	Call	Bond Future	150	0	150	0	0.00
23/08/2016	R211 On 03-November-16	141.74	Call	Bond Future	160	0	160	0	0.00
23/08/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
23/08/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
23/08/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
23/08/2016	R212 On 03-November-16			Bond Future	148.60	148.6948	148.6038	148.6948	3,838.00
23/08/2016	R212 On 03-November-16	148.11	Call	Bond Future	494	1	494	1	0.00
23/08/2016	R212 On 03-November-16	148.12	Call	Bond Future	484	1	484	1	0.00
23/08/2016	R212 On 03-November-16	148.10	Call	Bond Future	504	1	504	1	0.00
23/08/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
23/08/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
23/08/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
23/08/2016	R213 On 03-November-16			Bond Future	8.91	85.7353	8.9112	85.7353	43,664.00
23/08/2016	R213 On 03-November-16	10.18	Call	Bond Future	8481	8	8481	8	0.00
23/08/2016	R213 On 03-November-16	10.20	Call	Bond Future	8599	8	8599	8	0.00
23/08/2016	R213 On 03-November-16	10.19	Call	Bond Future	8540	8	8540	8	0.00
23/08/2016	R213 On 03-November-16	10.19	Put	Bond Future	70	0	70	0	0.00
23/08/2016	R213 On 03-November-16	10.20	Put	Bond Future	68	0	68	0	0.00
23/08/2016	R213 On 03-November-16	10.18	Put	Bond Future	72	0	72	0	0.00
23/08/2016	R213 On 02-February-17			Bond Future	8.94	87.3995	8.9446	87.3995	0.00
23/08/2016	R213 On 02-February-17	9.40	Call	Bond Future	4667	4	4667	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
23/08/2016	R213 On 02-February-17	9.42	Call	Bond Future	4758	5	4758	5	0.00
23/08/2016	R213 On 02-February-17	9.41	Call	Bond Future	4712	5	4712	5	0.00
23/08/2016	R213 On 02-February-17	9.40	Put	Bond Future	1540	2	1540	2	0.00
23/08/2016	R213 On 02-February-17	9.42	Put	Bond Future	1498	2	1498	2	0.00
23/08/2016	R213 On 02-February-17	9.41	Put	Bond Future	1519	2	1519	2	0.00
23/08/2016	R213 On 04-May-17			Bond Future	8.96	85.6203	8.9649	85.6203	0.00
23/08/2016	R213 On 04-May-17	9.37	Call	Bond Future	5106	5	5106	5	0.00
23/08/2016	R213 On 04-May-17	9.36	Call	Bond Future	5064	5	5064	5	0.00
23/08/2016	R213 On 04-May-17	9.35	Call	Bond Future	5022	5	5022	5	0.00
23/08/2016	R213 On 04-May-17	9.36	Put	Bond Future	2367	2	2367	2	0.00
23/08/2016	R213 On 04-May-17	9.37	Put	Bond Future	2342	2	2342	2	0.00
23/08/2016	R213 On 04-May-17	9.35	Put	Bond Future	2392	3	2392	3	0.00
23/08/2016	R214 On 03-November-16			Bond Future	9.12	75.4691	9.1195	75.4691	29,396.00
23/08/2016	R214 On 03-November-16	10.35	Call	Bond Future	8675	8	8675	8	0.00
23/08/2016	R214 On 03-November-16	10.33	Call	Bond Future	8556	8	8556	8	0.00
23/08/2016	R214 On 03-November-16	10.34	Call	Bond Future	8615	8	8615	8	0.00
23/08/2016	R214 On 03-November-16	10.33	Put	Bond Future	119	0	119	0	0.00
23/08/2016	R214 On 03-November-16	10.34	Put	Bond Future	115	0	115	0	0.00
23/08/2016	R214 On 03-November-16	10.35	Put	Bond Future	112	0	112	0	0.00
23/08/2016	R214 On 02-February-17			Bond Future	9.15	76.9340	9.1518	76.9340	0.00
23/08/2016	R214 On 02-February-17	9.67	Call	Bond Future	5402	5	5402	5	0.00
23/08/2016	R214 On 02-February-17	9.66	Call	Bond Future	5354	5	5354	5	0.00
23/08/2016	R214 On 02-February-17	9.68	Call	Bond Future	5450	5	5450	5	0.00
23/08/2016	R214 On 02-February-17	9.67	Put	Bond Future	1610	2	1610	2	0.00
23/08/2016	R214 On 02-February-17	9.68	Put	Bond Future	1588	2	1588	2	0.00
23/08/2016	R214 On 02-February-17	9.66	Put	Bond Future	1632	2	1632	2	0.00
23/08/2016	R214 On 04-May-17			Bond Future	9.17	75.1961	9.1730	75.1961	0.00
23/08/2016	R214 On 04-May-17	9.58	Call	Bond Future	5631	5	5631	5	0.00
23/08/2016	R214 On 04-May-17	9.56	Call	Bond Future	5543	5	5543	5	0.00
23/08/2016	R214 On 04-May-17	9.57	Call	Bond Future	5587	5	5587	5	0.00
23/08/2016	R214 On 04-May-17	9.56	Put	Bond Future	2694	3	2694	3	0.00
23/08/2016	R214 On 04-May-17	9.57	Put	Bond Future	2667	3	2667	3	0.00
23/08/2016	R214 On 04-May-17	9.58	Put	Bond Future	2640	3	2640	3	0.00
23/08/2016	R248 On 03-November-16			Bond Future	9.17	96.9315	9.1705	96.9315	61,284.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2016	R248 On 03-November-16	10.39	Call	Bond Future	11005	11	11005	11	0.00
23/08/2016	R248 On 03-November-16	10.38	Call	Bond Future	10931	11	10931	11	0.00
23/08/2016	R248 On 03-November-16	10.37	Call	Bond Future	10856	10	10856	10	0.00
23/08/2016	R248 On 03-November-16	10.38	Put	Bond Future	193	0	193	0	0.00
23/08/2016	R248 On 03-November-16	10.39	Put	Bond Future	188	0	188	0	0.00
23/08/2016	R248 On 03-November-16	10.37	Put	Bond Future	199	0	199	0	0.00
23/08/2016	R248 On 02-February-17			Bond Future	9.20	98.8130	9.2040	98.8130	0.00
23/08/2016	R248 On 02-February-17	9.76	Call	Bond Future	7327	7	7327	7	0.00
23/08/2016	R248 On 02-February-17	9.77	Call	Bond Future	7388	7	7388	7	0.00
23/08/2016	R248 On 02-February-17	9.78	Call	Bond Future	7449	7	7449	7	0.00
23/08/2016	R248 On 02-February-17	9.77	Put	Bond Future	2118	2	2118	2	0.00
23/08/2016	R248 On 02-February-17	9.76	Put	Bond Future	2146	2	2146	2	0.00
23/08/2016	R248 On 02-February-17	9.78	Put	Bond Future	2091	2	2091	2	0.00
23/08/2016	R248 On 04-May-17			Bond Future	9.23	96.3771	9.2266	96.3771	0.00
23/08/2016	R248 On 04-May-17	9.67	Call	Bond Future	7655	7	7655	7	0.00
23/08/2016	R248 On 04-May-17	9.66	Call	Bond Future	7598	7	7598	7	0.00
23/08/2016	R248 On 04-May-17	9.65	Call	Bond Future	7542	7	7542	7	0.00
23/08/2016	R248 On 04-May-17	9.66	Put	Bond Future	3536	4	3536	4	0.00
23/08/2016	R248 On 04-May-17	9.67	Put	Bond Future	3503	4	3503	4	0.00
23/08/2016	R248 On 04-May-17	9.65	Put	Bond Future	3570	4	3570	4	0.00