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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For September 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	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
15/09/2016	2025 On 03-November-16			Bond Future	128.76	128.9560	128.7632	128.9560	3,044.00
15/09/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
15/09/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
15/09/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
15/09/2016	2025 On 03-November-16	129.22	Put	Bond Future	457	0	457	0	0.00
15/09/2016	2025 On 03-November-16	129.21	Put	Bond Future	447	0	447	0	0.00
15/09/2016	2025 On 03-November-16	129.23	Put	Bond Future	467	0	467	0	0.00
15/09/2016	2030 On 03-November-16			Bond Future	9.07	94.0866	9.0682	94.0866	27,185.00
15/09/2016	2030 On 03-November-16	9.33	Call	Bond Future	1854	2	1854	2	0.00
15/09/2016	2030 On 03-November-16	9.34	Call	Bond Future	1923	2	1923	2	0.00
15/09/2016	2030 On 03-November-16	9.35	Call	Bond Future	1993	2	1993	2	0.00
15/09/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
15/09/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
15/09/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
15/09/2016	2030 On 02-February-17			Bond Future	9.11	91.8941	9.1070	91.8941	0.00
15/09/2016	2030 On 02-February-17	9.29	Call	Bond Future	1284	1	1284	1	0.00
15/09/2016	2030 On 02-February-17	9.31	Call	Bond Future	1423	1	1423	1	0.00
15/09/2016	2030 On 02-February-17	9.30	Call	Bond Future	1354	1	1354	1	0.00
15/09/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
15/09/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
15/09/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
15/09/2016	2030 On 04-May-17			Bond Future	9.14	93.7406	9.1403	93.7406	0.00
15/09/2016	2030 On 04-May-17	9.34	Call	Bond Future	1382	1	1382	1	0.00
15/09/2016	2030 On 04-May-17	9.33	Call	Bond Future	1314	1	1314	1	0.00
15/09/2016	2030 On 04-May-17	9.32	Call	Bond Future	1245	1	1245	1	0.00
15/09/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
15/09/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
15/09/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
15/09/2016	2032 On 03-November-16			Bond Future	9.17	93.4370	9.1694	93.4370	13,093.00
15/09/2016	2032 On 03-November-16	10.28	Call	Bond Future	8086	8	8086	8	0.00
15/09/2016	2032 On 03-November-16	10.30	Call	Bond Future	8216	8	8216	8	0.00
15/09/2016	2032 On 03-November-16	10.29	Call	Bond Future	8151	8	8151	8	0.00
15/09/2016	2032 On 03-November-16	10.28	Put	Bond Future	62	0	62	0	0.00
15/09/2016	2032 On 03-November-16	10.30	Put	Bond Future	57	0	57	0	0.00

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15/09/2016	2032 On 03-November-16	10.29	Put	Bond Future	59	0	59	0	0.00
15/09/2016	2032 On 02-February-17			Bond Future	9.21	95.2380	9.2110	95.2380	0.00
15/09/2016	2032 On 02-February-17	9.51	Call	Bond Future	4209	4	4209	4	0.00
15/09/2016	2032 On 02-February-17	9.53	Call	Bond Future	4301	4	4301	4	0.00
15/09/2016	2032 On 02-February-17	9.52	Call	Bond Future	4255	4	4255	4	0.00
15/09/2016	2032 On 02-February-17	9.52	Put	Bond Future	1941	2	1941	2	0.00
15/09/2016	2032 On 02-February-17	9.51	Put	Bond Future	1968	2	1968	2	0.00
15/09/2016	2032 On 02-February-17	9.53	Put	Bond Future	1914	2	1914	2	0.00
15/09/2016	2032 On 04-May-17			Bond Future	9.24	92.9907	9.2435	92.9907	0.00
15/09/2016	2032 On 04-May-17	9.46	Call	Bond Future	4662	5	4662	5	0.00
15/09/2016	2032 On 04-May-17	9.45	Call	Bond Future	4619	5	4619	5	0.00
15/09/2016	2032 On 04-May-17	9.44	Call	Bond Future	4577	5	4577	5	0.00
15/09/2016	2032 On 04-May-17	9.45	Put	Bond Future	3081	3	3081	3	0.00
15/09/2016	2032 On 04-May-17	9.46	Put	Bond Future	3049	3	3049	3	0.00
15/09/2016	2032 On 04-May-17	9.44	Put	Bond Future	3112	3	3112	3	0.00
15/09/2016	2033 On 03-November-16			Bond Future	108.27	108.2636	108.2676	108.2636	4,686.00
15/09/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
15/09/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
15/09/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
15/09/2016	2033 On 03-November-16	109.17	Put	Bond Future	902	1	902	1	0.00
15/09/2016	2033 On 03-November-16	109.18	Put	Bond Future	912	1	912	1	0.00
15/09/2016	2033 On 03-November-16	109.16	Put	Bond Future	892	1	892	1	0.00
15/09/2016	2037 On 03-November-16			Bond Future	9.33	94.8915	9.3285	94.8915	38,537.00
15/09/2016	2037 On 03-November-16	10.35	Call	Bond Future	8194	8	8194	8	0.00
15/09/2016	2037 On 03-November-16	10.36	Call	Bond Future	8264	8	8264	8	0.00
15/09/2016	2037 On 03-November-16	10.37	Call	Bond Future	8333	8	8333	8	0.00
15/09/2016	2037 On 03-November-16	10.36	Put	Bond Future	111	0	111	0	0.00
15/09/2016	2037 On 03-November-16	10.37	Put	Bond Future	107	0	107	0	0.00
15/09/2016	2037 On 03-November-16	10.35	Put	Bond Future	115	0	115	0	0.00
15/09/2016	2037 On 02-February-17			Bond Future	9.37	92.4642	9.3684	92.4642	0.00
15/09/2016	2037 On 02-February-17	9.66	Call	Bond Future	4672	5	4672	5	0.00
15/09/2016	2037 On 02-February-17	9.68	Call	Bond Future	4773	5	4773	5	0.00
15/09/2016	2037 On 02-February-17	9.67	Call	Bond Future	4723	5	4723	5	0.00
15/09/2016	2037 On 02-February-17	9.66	Put	Bond Future	2269	2	2269	2	0.00

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15/09/2016	2037 On 02-February-17	9.67	Put	Bond Future	2238	2	2238	2	0.00
15/09/2016	2037 On 02-February-17	9.68	Put	Bond Future	2208	2	2208	2	0.00
15/09/2016	2037 On 04-May-17			Bond Future	9.40	94.3222	9.4036	94.3222	0.00
15/09/2016	2037 On 04-May-17	9.59	Call	Bond Future	5114	5	5114	5	0.00
15/09/2016	2037 On 04-May-17	9.58	Call	Bond Future	5068	5	5068	5	0.00
15/09/2016	2037 On 04-May-17	9.60	Call	Bond Future	5160	5	5160	5	0.00
15/09/2016	2037 On 04-May-17	9.58	Put	Bond Future	3615	4	3615	4	0.00
15/09/2016	2037 On 04-May-17	9.60	Put	Bond Future	3544	4	3544	4	0.00
15/09/2016	2037 On 04-May-17	9.59	Put	Bond Future	3580	4	3580	4	0.00
15/09/2016	2038 On 03-November-16			Bond Future	136.94	136.7015	136.9395	136.7015	20,753.00
15/09/2016	2038 On 03-November-16	136.33	Call	Bond Future	610	0	610	0	0.00
15/09/2016	2038 On 03-November-16	136.32	Call	Bond Future	620	0	620	0	0.00
15/09/2016	2038 On 03-November-16	136.31	Call	Bond Future	630	0	630	0	0.00
15/09/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
15/09/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
15/09/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
15/09/2016	2040 On 03-November-16			Bond Future	9.35	99.3255	9.3480	99.3255	3,923.00
15/09/2016	2040 On 03-November-16	9.69	Call	Bond Future	4022	4	4022	4	0.00
15/09/2016	2040 On 03-November-16	9.71	Call	Bond Future	4147	4	4147	4	0.00
15/09/2016	2040 On 03-November-16	9.70	Call	Bond Future	4084	4	4084	4	0.00
15/09/2016	2040 On 03-November-16	9.69	Put	Bond Future	968	1	968	1	0.00
15/09/2016	2040 On 03-November-16	9.70	Put	Bond Future	943	1	943	1	0.00
15/09/2016	2040 On 03-November-16	9.71	Put	Bond Future	919	1	919	1	0.00
15/09/2016	2040 On 02-February-17			Bond Future	9.39	96.7331	9.3872	96.7331	0.00
15/09/2016	2040 On 02-February-17	9.58	Call	Bond Future	4579	5	4579	5	0.00
15/09/2016	2040 On 02-February-17	9.59	Call	Bond Future	4630	5	4630	5	0.00
15/09/2016	2040 On 02-February-17	9.60	Call	Bond Future	4681	5	4681	5	0.00
15/09/2016	2040 On 02-February-17	9.59	Put	Bond Future	2816	3	2816	3	0.00
15/09/2016	2040 On 02-February-17	9.60	Put	Bond Future	2780	3	2780	3	0.00
15/09/2016	2040 On 02-February-17	9.58	Put	Bond Future	2853	3	2853	3	0.00
15/09/2016	2040 On 04-May-17			Bond Future	9.42	98.6770	9.4218	98.6770	0.00
15/09/2016	2040 On 04-May-17	9.62	Call	Bond Future	5650	6	5650	6	0.00
15/09/2016	2040 On 04-May-17	9.63	Call	Bond Future	5699	6	5699	6	0.00
15/09/2016	2040 On 04-May-17	9.64	Call	Bond Future	5749	6	5749	6	0.00

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15/09/2016	2040 On 04-May-17	9.63	Put	Bond Future	3853	4	3853	4	0.00
15/09/2016	2040 On 04-May-17	9.64	Put	Bond Future	3815	4	3815	4	0.00
15/09/2016	2040 On 04-May-17	9.62	Put	Bond Future	3891	4	3891	4	0.00
15/09/2016	2044 On 03-November-16			Bond Future	9.36	96.5398	9.3572	96.5398	18,566.00
15/09/2016	2044 On 03-November-16	10.42	Call	Bond Future	9190	9	9190	9	0.00
15/09/2016	2044 On 03-November-16	10.41	Call	Bond Future	9116	9	9116	9	0.00
15/09/2016	2044 On 03-November-16	10.43	Call	Bond Future	9264	9	9264	9	0.00
15/09/2016	2044 On 03-November-16	10.43	Put	Bond Future	116	0	116	0	0.00
15/09/2016	2044 On 03-November-16	10.42	Put	Bond Future	120	0	120	0	0.00
15/09/2016	2044 On 03-November-16	10.41	Put	Bond Future	124	0	124	0	0.00
15/09/2016	2044 On 02-February-17			Bond Future	9.39	94.0191	9.3949	94.0191	0.00
15/09/2016	2044 On 02-February-17	9.77	Call	Bond Future	5647	6	5647	6	0.00
15/09/2016	2044 On 02-February-17	9.78	Call	Bond Future	5703	6	5703	6	0.00
15/09/2016	2044 On 02-February-17	9.76	Call	Bond Future	5591	6	5591	6	0.00
15/09/2016	2044 On 02-February-17	9.77	Put	Bond Future	2291	2	2291	2	0.00
15/09/2016	2044 On 02-February-17	9.78	Put	Bond Future	2260	2	2260	2	0.00
15/09/2016	2044 On 02-February-17	9.76	Put	Bond Future	2322	2	2322	2	0.00
15/09/2016	2044 On 04-May-17			Bond Future	9.43	95.9084	9.4281	95.9084	0.00
15/09/2016	2044 On 04-May-17	9.67	Call	Bond Future	5983	6	5983	6	0.00
15/09/2016	2044 On 04-May-17	9.66	Call	Bond Future	5933	6	5933	6	0.00
15/09/2016	2044 On 04-May-17	9.68	Call	Bond Future	6034	6	6034	6	0.00
15/09/2016	2044 On 04-May-17	9.68	Put	Bond Future	3773	4	3773	4	0.00
15/09/2016	2044 On 04-May-17	9.67	Put	Bond Future	3811	4	3811	4	0.00
15/09/2016	2044 On 04-May-17	9.66	Put	Bond Future	3848	4	3848	4	0.00
15/09/2016	2046 On 03-November-16			Bond Future	134.20	134.4840	134.2019	134.4840	17,594.00
15/09/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
15/09/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
15/09/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
15/09/2016	2046 On 03-November-16	137.09	Put	Bond Future	2888	3	2888	3	0.00
15/09/2016	2046 On 03-November-16	137.07	Put	Bond Future	2868	3	2868	3	0.00
15/09/2016	2046 On 03-November-16	137.08	Put	Bond Future	2878	3	2878	3	0.00
15/09/2016	2050 On 03-November-16			Bond Future	144.79	144.4422	144.7891	144.4422	21,644.00
15/09/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
15/09/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00

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15/09/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
15/09/2016	2050 On 03-November-16	149.53	Put	Bond Future	4741	5	4741	5	0.00
15/09/2016	2050 On 03-November-16	149.54	Put	Bond Future	4751	5	4751	5	0.00
15/09/2016	2050 On 03-November-16	149.52	Put	Bond Future	4731	5	4731	5	0.00
15/09/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	AL37 On 03-November-16			Index Future	506.30	506.4630	506.3010	506.4630	14.00
15/09/2016	AL37 On 02-February-17			Index Future	516.06	516.2250	516.0560	516.2250	0.00
15/09/2016	AL7T On 03-November-16			Index Future	587.02	587.3730	587.0190	587.3730	3.00
15/09/2016	AL7T On 02-February-17			Index Future	598.33	598.6940	598.3280	598.6940	0.00
15/09/2016	ALBI On 03-November-16			Index Future	536.34	536.8010	536.3360	536.8010	707.00
15/09/2016	ALBI On 02-February-17			Index Future	546.67	547.1470	546.6690	547.1470	0.00
15/09/2016	ALBI On 04-May-17			Index Future	557.65	558.1340	557.6460	558.1340	0.00
15/09/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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15/09/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/09/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2016	EL28 On 03-November-16			Bond Future	130.45	130.4392	130.4458	130.4392	0.00
15/09/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
15/09/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
15/09/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
15/09/2016	EL28 On 03-November-16	132.16	Put	Bond Future	1714	2	1714	2	0.00
15/09/2016	EL28 On 03-November-16	132.17	Put	Bond Future	1724	2	1724	2	0.00
15/09/2016	EL28 On 03-November-16	132.15	Put	Bond Future	1704	2	1704	2	0.00
15/09/2016	EL28 On 02-February-17			Bond Future	132.97	132.9614	132.9672	132.9614	0.00
15/09/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
15/09/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
15/09/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
15/09/2016	EL28 On 02-February-17	135.10	Put	Bond Future	2133	2	2133	2	0.00
15/09/2016	EL28 On 02-February-17	135.12	Put	Bond Future	2153	2	2153	2	0.00
15/09/2016	EL28 On 02-February-17	135.11	Put	Bond Future	2143	2	2143	2	0.00
15/09/2016	EL28 On 04-May-17			Bond Future	133.96	133.9541	133.9597	133.9541	0.00
15/09/2016	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
15/09/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
15/09/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
15/09/2016	EL28 On 04-May-17	137.90	Put	Bond Future	3940	4	3940	4	0.00
15/09/2016	EL28 On 04-May-17	137.91	Put	Bond Future	3950	4	3950	4	0.00
15/09/2016	EL28 On 04-May-17	137.92	Put	Bond Future	3960	4	3960	4	0.00
15/09/2016	ES33 On 03-November-16			Bond Future	10.22	79.5698	10.2160	79.5698	8,789.00
15/09/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6787	7	6787	7	0.00
15/09/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6671	7	6671	7	0.00
15/09/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6729	7	6729	7	0.00
15/09/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
15/09/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
15/09/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
15/09/2016	ES33 On 02-February-17			Bond Future	10.29	81.1034	10.2896	81.1034	0.00
15/09/2016	ES33 On 02-February-17	10.61	Call	Bond Future	2059	2	2059	2	0.00
15/09/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1996	2	1996	2	0.00
15/09/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1933	2	1933	2	0.00
15/09/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
15/09/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
15/09/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
15/09/2016	ES33 On 04-May-17			Bond Future	10.35	78.9373	10.3526	78.9373	0.00
15/09/2016	ES33 On 04-May-17	10.55	Call	Bond Future	1263	1	1263	1	0.00
15/09/2016	ES33 On 04-May-17	10.56	Call	Bond Future	1326	1	1326	1	0.00
15/09/2016	ES33 On 04-May-17	10.54	Call	Bond Future	1200	1	1200	1	0.00
15/09/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
15/09/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
15/09/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
15/09/2016	ES42 On 03-November-16			Bond Future	10.32	84.1648	10.3188	84.1648	8,777.00
15/09/2016	ES42 On 02-February-17			Bond Future	10.39	85.7873	10.3870	85.7873	0.00
15/09/2016	ES42 On 04-May-17			Bond Future	10.45	83.2473	10.4493	83.2473	0.00
15/09/2016	GOVI On 03-November-16			GOVI	533.79	534.1830	533.7850	534.1830	418.00
15/09/2016	GOVI On 03-November-16	476.11	Call	GOVI	576750	58	576750	58	0.00
15/09/2016	GOVI On 03-November-16	476.13	Call	GOVI	576550	58	576550	58	0.00
15/09/2016	GOVI On 03-November-16	476.12	Call	GOVI	576650	58	576650	58	0.00
15/09/2016	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
15/09/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
15/09/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
15/09/2016	GOVI On 02-February-17			GOVI	544.07	544.4790	544.0690	544.4790	27.00
15/09/2016	GOVI On 02-February-17	533.32	Call	GOVI	107490	11	107490	11	0.00
15/09/2016	GOVI On 02-February-17	533.34	Call	GOVI	107290	11	107290	11	0.00
15/09/2016	GOVI On 02-February-17	533.33	Call	GOVI	107390	11	107390	11	0.00
15/09/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
15/09/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
15/09/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
15/09/2016	GOVI On 04-May-17			GOVI	554.99	555.4130	554.9930	555.4130	0.00
15/09/2016	GOVI On 04-May-17	262.20	Call	GOVI	2927930	293	2927930	293	0.00
15/09/2016	GOVI On 04-May-17	262.19	Call	GOVI	2928030	293	2928030	293	0.00
15/09/2016	GOVI On 04-May-17	262.18	Call	GOVI	2928130	293	2928130	293	0.00
15/09/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
15/09/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
15/09/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
15/09/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/09/2016	IGOV On 03-November-16			Index Future	250.49	250.4420	250.4850	250.4420	1,021.00
15/09/2016	IGOV On 02-February-17			Index Future	255.33	255.2840	255.3260	255.2840	57.00
15/09/2016	IGOV On 04-May-17			Index Future	260.47	260.4260	260.4680	260.4260	0.00
15/09/2016	ILBI On 03-November-16			Index Future	678.59	678.4830	678.5930	678.4830	0.00
15/09/2016	ILBI On 02-February-17			Index Future	691.76	691.6470	691.7590	691.6470	155.00
15/09/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0742	100.0733	100.0742	0.00
15/09/2016	IS01 On 16-March-17			Interest Rate Swap	100.03	100.0311	100.0272	100.0311	0.00
15/09/2016	IS01 On 15-June-17			Interest Rate Swap	99.68	99.6834	99.6761	99.6834	0.00
15/09/2016	IS01 On 21-September-17			Interest Rate Swap	99.76	99.7732	99.7623	99.7732	0.00
15/09/2016	IS01 On 21-December-17			Interest Rate Swap	100.05	100.0658	100.0514	100.0658	0.00
15/09/2016	IS02 On 18-December-17			Interest Rate Swap	100.08	100.0953	100.0803	100.0953	0.00
15/09/2016	IS02 On 16-March-18			Interest Rate Swap	99.40	99.4180	99.3976	99.4180	0.00
15/09/2016	IS02 On 15-June-18			Interest Rate Swap	99.10	99.1239	99.0980	99.1239	0.00
15/09/2016	IS02 On 21-September-18			Interest Rate Swap	99.22	99.2696	99.2218	99.2696	0.00
15/09/2016	IS02 On 21-December-18			Interest Rate Swap	99.76	99.8100	99.7600	99.8100	0.00
15/09/2016	IS05 On 17-December-20			Interest Rate Swap	98.33	98.3888	98.3288	98.3888	0.00
15/09/2016	IS05 On 16-March-21			Interest Rate Swap	97.68	97.7283	97.6803	97.7283	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
15/09/2016	IS05 On 15-June-21			Interest Rate Swap	97.00	97.0340	96.9993	97.0340	0.00
15/09/2016	IS05 On 21-September-21			Interest Rate Swap	97.29	97.3177	97.2933	97.3177	0.00
15/09/2016	IS05 On 21-December-21			Interest Rate Swap	99.53	99.5511	99.5315	99.5511	0.00
15/09/2016	IS10 On 17-December-25			Interest Rate Swap	98.21	98.2580	98.2112	98.2580	0.00
15/09/2016	IS10 On 16-March-26			Interest Rate Swap	95.30	95.3490	95.3002	95.3490	0.00
15/09/2016	IS10 On 15-June-26			Interest Rate Swap	94.08	94.1294	94.0790	94.1294	0.00
15/09/2016	IS10 On 21-September-26			Interest Rate Swap	96.17	96.2235	96.1724	96.2235	0.00
15/09/2016	IS10 On 21-December-26			Interest Rate Swap	99.81	99.8635	99.8119	99.8635	0.00
15/09/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/09/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/09/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/09/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/09/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	10.00
15/09/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
15/09/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
15/09/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
15/09/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
15/09/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.58	92.4200	7.5800	92.4200	0.00
15/09/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.59	92.4100	7.5900	92.4100	1,000.00
15/09/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.69	92.3100	7.6900	92.3100	0.00
15/09/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.71	92.2900	7.7100	92.2900	0.00
15/09/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.73	92.2700	7.7300	92.2700	0.00
15/09/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.73	92.2700	7.7300	92.2700	1,000.00
15/09/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
15/09/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
15/09/2016	R023 On 03-November-16			Bond Future	8.38	98.4787	8.3773	98.4787	12,642.00
15/09/2016	R023 On 03-November-16	9.73	Call	Bond Future	6157	6	6157	6	0.00
15/09/2016	R023 On 03-November-16	9.74	Call	Bond Future	6200	6	6200	6	0.00
15/09/2016	R023 On 03-November-16	9.75	Call	Bond Future	6244	6	6244	6	0.00
15/09/2016	R023 On 03-November-16	9.74	Put	Bond Future	5	0	5	0	0.00
15/09/2016	R023 On 03-November-16	9.75	Put	Bond Future	5	0	5	0	0.00
15/09/2016	R023 On 03-November-16	9.73	Put	Bond Future	6	0	6	0	0.00
15/09/2016	R023 On 02-February-17			Bond Future	8.41	100.3768	8.4112	100.3768	0.00
15/09/2016	R023 On 02-February-17	8.86	Call	Bond Future	2836	3	2836	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2016	R023 On 02-February-17	8.85	Call	Bond Future	2804	3	2804	3	0.00
15/09/2016	R023 On 02-February-17	8.84	Call	Bond Future	2773	3	2773	3	0.00
15/09/2016	R023 On 02-February-17	8.85	Put	Bond Future	819	1	819	1	0.00
15/09/2016	R023 On 02-February-17	8.86	Put	Bond Future	806	1	806	1	0.00
15/09/2016	R023 On 02-February-17	8.84	Put	Bond Future	833	1	833	1	0.00
15/09/2016	R023 On 04-May-17			Bond Future	8.42	98.4585	8.4238	98.4585	0.00
15/09/2016	R023 On 04-May-17	8.59	Call	Bond Future	2408	2	2408	2	0.00
15/09/2016	R023 On 04-May-17	8.61	Call	Bond Future	2459	2	2459	2	0.00
15/09/2016	R023 On 04-May-17	8.60	Call	Bond Future	2433	2	2433	2	0.00
15/09/2016	R023 On 04-May-17	8.59	Put	Bond Future	1674	2	1674	2	0.00
15/09/2016	R023 On 04-May-17	8.61	Put	Bond Future	1637	2	1637	2	0.00
15/09/2016	R023 On 04-May-17	8.60	Put	Bond Future	1655	2	1655	2	0.00
15/09/2016	R035 On 03-November-16			Bond Future	9.26	98.4674	9.2555	98.4674	4,661.00
15/09/2016	R035 On 03-November-16	9.57	Call	Bond Future	2625	3	2625	3	0.00
15/09/2016	R035 On 03-November-16	9.59	Call	Bond Future	2788	3	2788	3	0.00
15/09/2016	R035 On 03-November-16	9.58	Call	Bond Future	2707	3	2707	3	0.00
15/09/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
15/09/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
15/09/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
15/09/2016	R035 On 02-February-17			Bond Future	9.30	100.3652	9.2990	100.3652	0.00
15/09/2016	R035 On 02-February-17	9.51	Call	Bond Future	1754	2	1754	2	0.00
15/09/2016	R035 On 02-February-17	9.52	Call	Bond Future	1836	2	1836	2	0.00
15/09/2016	R035 On 02-February-17	9.50	Call	Bond Future	1672	2	1672	2	0.00
15/09/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
15/09/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
15/09/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
15/09/2016	R035 On 04-May-17			Bond Future	9.33	97.8757	9.3306	97.8757	0.00
15/09/2016	R035 On 04-May-17	9.53	Call	Bond Future	1644	2	1644	2	0.00
15/09/2016	R035 On 04-May-17	9.55	Call	Bond Future	1806	2	1806	2	0.00
15/09/2016	R035 On 04-May-17	9.54	Call	Bond Future	1725	2	1725	2	0.00
15/09/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
15/09/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
15/09/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
15/09/2016	R186 On 03-November-16			Bond Future	8.70	115.9996	8.7022	115.9996	101,364.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2016	R186 On 03-November-16	9.10	Call	Bond Future	3329	3	3329	3	0.00
15/09/2016	R186 On 03-November-16	9.66	Call	Bond Future	6663	7	6663	7	0.00
15/09/2016	R186 On 03-November-16	8.96	Call	Bond Future	2616	3	2616	3	0.00
15/09/2016	R186 On 03-November-16	9.40	Call	Bond Future	5051	5	5051	5	1,425.00
15/09/2016	R186 On 03-November-16	8.52	Call	Bond Future	951	1	951	1	0.00
15/09/2016	R186 On 03-November-16	8.82	Call	Bond Future	1982	2	1982	2	0.00
15/09/2016	R186 On 03-November-16	8.95	Call	Bond Future	2568	3	2568	3	0.00
15/09/2016	R186 On 03-November-16	9.20	Call	Bond Future	3879	4	3879	4	1,425.00
15/09/2016	R186 On 03-November-16	8.30	Call	Bond Future	481	1	481	1	150.00
15/09/2016	R186 On 03-November-16	8.90	Call	Bond Future	2334	2	2334	2	0.00
15/09/2016	R186 On 03-November-16	8.97	Call	Bond Future	2665	3	2665	3	0.00
15/09/2016	R186 On 03-November-16	9.71	Call	Bond Future	6979	7	6979	7	0.00
15/09/2016	R186 On 03-November-16	9.66	Put	Bond Future	76	0	76	0	0.00
15/09/2016	R186 On 03-November-16	9.71	Put	Bond Future	62	0	62	0	0.00
15/09/2016	R186 On 03-November-16	8.90	Put	Bond Future	928	1	928	1	5,092.00
15/09/2016	R186 On 03-November-16	9.10	Put	Bond Future	527	1	527	1	108.00
15/09/2016	R186 On 03-November-16	8.96	Put	Bond Future	789	1	789	1	0.00
15/09/2016	R186 On 03-November-16	8.97	Put	Bond Future	768	1	768	1	0.00
15/09/2016	R186 On 03-November-16	8.30	Put	Bond Future	3414	3	3414	3	0.00
15/09/2016	R186 On 03-November-16	8.52	Put	Bond Future	2267	2	2267	2	150.00
15/09/2016	R186 On 03-November-16	8.95	Put	Bond Future	811	1	811	1	0.00
15/09/2016	R186 On 03-November-16	9.20	Put	Bond Future	387	0	387	0	0.00
15/09/2016	R186 On 03-November-16	8.82	Put	Bond Future	1142	1	1142	1	150.00
15/09/2016	R186 On 03-November-16	9.40	Put	Bond Future	198	0	198	0	0.00
15/09/2016	R186 On 02-February-17			Bond Future	8.74	112.9323	8.7376	112.9323	0.00
15/09/2016	R186 On 02-February-17	9.50	Call	Bond Future	5979	6	5979	6	0.00
15/09/2016	R186 On 02-February-17	8.87	Call	Bond Future	3043	3	3043	3	0.00
15/09/2016	R186 On 02-February-17	9.40	Call	Bond Future	5462	6	5462	6	0.00
15/09/2016	R186 On 02-February-17	8.60	Call	Bond Future	2087	2	2087	2	7,000.00
15/09/2016	R186 On 02-February-17	8.81	Call	Bond Future	2811	3	2811	3	0.00
15/09/2016	R186 On 02-February-17	8.00	Call	Bond Future	711	1	711	1	7,000.00
15/09/2016	R186 On 02-February-17	8.37	Call	Bond Future	1442	1	1442	1	500.00
15/09/2016	R186 On 02-February-17	8.79	Call	Bond Future	2735	3	2735	3	0.00
15/09/2016	R186 On 02-February-17	8.43	Call	Bond Future	1596	2	1596	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
15/09/2016	R186 On 02-February-17	8.80	Call	Bond Future	2773	3	2773	3	0.00
15/09/2016	R186 On 02-February-17	8.90	Call	Bond Future	3162	3	3162	3	0.00
15/09/2016	R186 On 02-February-17	9.50	Put	Bond Future	794	1	794	1	6,500.00
15/09/2016	R186 On 02-February-17	8.87	Put	Bond Future	2118	2	2118	2	500.00
15/09/2016	R186 On 02-February-17	8.60	Put	Bond Future	3058	3	3058	3	0.00
15/09/2016	R186 On 02-February-17	8.37	Put	Bond Future	4064	4	4064	4	0.00
15/09/2016	R186 On 02-February-17	8.79	Put	Bond Future	2368	2	2368	2	0.00
15/09/2016	R186 On 02-February-17	9.40	Put	Bond Future	939	1	939	1	750.00
15/09/2016	R186 On 02-February-17	8.00	Put	Bond Future	6056	6	6056	6	0.00
15/09/2016	R186 On 02-February-17	8.81	Put	Bond Future	2304	2	2304	2	0.00
15/09/2016	R186 On 02-February-17	8.43	Put	Bond Future	3784	4	3784	4	0.00
15/09/2016	R186 On 02-February-17	8.80	Put	Bond Future	2336	2	2336	2	0.00
15/09/2016	R186 On 02-February-17	8.90	Put	Bond Future	2030	2	2030	2	750.00
15/09/2016	R186 On 04-May-17			Bond Future	8.76	115.2011	8.7625	115.2011	0.00
15/09/2016	R186 On 04-May-17	8.90	Call	Bond Future	3764	4	3764	4	0.00
15/09/2016	R186 On 04-May-17	8.91	Call	Bond Future	3803	4	3803	4	0.00
15/09/2016	R186 On 04-May-17	8.89	Call	Bond Future	3726	4	3726	4	0.00
15/09/2016	R186 On 04-May-17	8.89	Put	Bond Future	2853	3	2853	3	0.00
15/09/2016	R186 On 04-May-17	8.90	Put	Bond Future	2823	3	2823	3	0.00
15/09/2016	R186 On 04-May-17	8.91	Put	Bond Future	2794	3	2794	3	0.00
15/09/2016	R197 On 03-November-16			Bond Future	302.31	302.3026	302.3131	302.3026	875.00
15/09/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
15/09/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
15/09/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
15/09/2016	R197 On 03-November-16	303.57	Put	Bond Future	1257	1	1257	1	0.00
15/09/2016	R197 On 03-November-16	303.58	Put	Bond Future	1267	1	1267	1	0.00
15/09/2016	R197 On 03-November-16	303.56	Put	Bond Future	1247	1	1247	1	0.00
15/09/2016	R202 On 03-November-16			Bond Future	251.83	251.8197	251.8287	251.8197	36,009.00
15/09/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
15/09/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
15/09/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
15/09/2016	R202 On 03-November-16	253.86	Put	Bond Future	2031	2	2031	2	0.00
15/09/2016	R202 On 03-November-16	253.87	Put	Bond Future	2041	2	2041	2	0.00
15/09/2016	R202 On 03-November-16	253.85	Put	Bond Future	2021	2	2021	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
15/09/2016	R203 On 03-November-16			Bond Future	7.44	101.8739	7.4428	101.8739	30,174.00
15/09/2016	R203 On 03-November-16	8.84	Call	Bond Future	1130	1	1130	1	0.00
15/09/2016	R203 On 03-November-16	8.86	Call	Bond Future	1146	1	1146	1	0.00
15/09/2016	R203 On 03-November-16	8.85	Call	Bond Future	1138	1	1138	1	0.00
15/09/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
15/09/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
15/09/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
15/09/2016	R203 On 02-February-17			Bond Future	7.32	103.8374	7.3154	103.8374	0.00
15/09/2016	R203 On 02-February-17	7.70	Call	Bond Future	301	0	301	0	0.00
15/09/2016	R203 On 02-February-17	7.72	Call	Bond Future	309	0	309	0	0.00
15/09/2016	R203 On 02-February-17	7.71	Call	Bond Future	305	0	305	0	0.00
15/09/2016	R203 On 02-February-17	7.71	Put	Bond Future	76	0	76	0	0.00
15/09/2016	R203 On 02-February-17	7.72	Put	Bond Future	75	0	75	0	0.00
15/09/2016	R203 On 02-February-17	7.70	Put	Bond Future	78	0	78	0	0.00
15/09/2016	R203 On 04-May-17			Bond Future	6.63	101.7483	6.6275	101.7483	0.00
15/09/2016	R203 On 04-May-17	6.91	Call	Bond Future	179	0	179	0	0.00
15/09/2016	R203 On 04-May-17	6.92	Call	Bond Future	181	0	181	0	0.00
15/09/2016	R203 On 04-May-17	6.93	Call	Bond Future	183	0	183	0	0.00
15/09/2016	R203 On 04-May-17	6.92	Put	Bond Future	78	0	78	0	0.00
15/09/2016	R203 On 04-May-17	6.91	Put	Bond Future	79	0	79	0	0.00
15/09/2016	R203 On 04-May-17	6.93	Put	Bond Future	77	0	77	0	0.00
15/09/2016	R204 On 03-November-16			Bond Future	7.70	103.6421	7.6952	103.6421	31,476.00
15/09/2016	R204 On 03-November-16	9.21	Call	Bond Future	2869	3	2869	3	0.00
15/09/2016	R204 On 03-November-16	9.23	Call	Bond Future	2906	3	2906	3	0.00
15/09/2016	R204 On 03-November-16	9.22	Call	Bond Future	2887	3	2887	3	0.00
15/09/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
15/09/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
15/09/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
15/09/2016	R204 On 02-February-17			Bond Future	7.68	101.5992	7.6799	101.5992	0.00
15/09/2016	R204 On 02-February-17	8.28	Call	Bond Future	1185	1	1185	1	0.00
15/09/2016	R204 On 02-February-17	8.29	Call	Bond Future	1199	1	1199	1	0.00
15/09/2016	R204 On 02-February-17	8.30	Call	Bond Future	1212	1	1212	1	0.00
15/09/2016	R204 On 02-February-17	8.28	Put	Bond Future	161	0	161	0	0.00
15/09/2016	R204 On 02-February-17	8.30	Put	Bond Future	154	0	154	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
15/09/2016	R204 On 02-February-17	8.29	Put	Bond Future	158	0	158	0	0.00
15/09/2016	R204 On 04-May-17			Bond Future	7.61	103.6402	7.6076	103.6402	0.00
15/09/2016	R204 On 04-May-17	7.90	Call	Bond Future	818	1	818	1	0.00
15/09/2016	R204 On 04-May-17	7.92	Call	Bond Future	838	1	838	1	0.00
15/09/2016	R204 On 04-May-17	7.91	Call	Bond Future	828	1	828	1	0.00
15/09/2016	R204 On 04-May-17	7.91	Put	Bond Future	375	0	375	0	0.00
15/09/2016	R204 On 04-May-17	7.92	Put	Bond Future	369	0	369	0	0.00
15/09/2016	R204 On 04-May-17	7.90	Put	Bond Future	380	0	380	0	0.00
15/09/2016	R207 On 03-November-16			Bond Future	7.92	100.4237	7.9219	100.4237	52,284.00
15/09/2016	R207 On 03-November-16	7.94	Call	Bond Future	524	1	524	1	0.00
15/09/2016	R207 On 03-November-16	7.93	Call	Bond Future	510	1	510	1	0.00
15/09/2016	R207 On 03-November-16	7.95	Call	Bond Future	539	1	539	1	0.00
15/09/2016	R207 On 03-November-16	7.95	Put	Bond Future	462	0	462	0	0.00
15/09/2016	R207 On 03-November-16	7.94	Put	Bond Future	475	0	475	0	0.00
15/09/2016	R207 On 03-November-16	7.93	Put	Bond Future	488	0	488	0	0.00
15/09/2016	R207 On 02-February-17			Bond Future	7.93	98.7167	7.9301	98.7167	0.00
15/09/2016	R207 On 02-February-17	8.91	Call	Bond Future	2572	3	2572	3	62.00
15/09/2016	R207 On 02-February-17	9.22	Call	Bond Future	3270	3	3270	3	0.00
15/09/2016	R207 On 02-February-17	9.24	Call	Bond Future	3316	3	3316	3	0.00
15/09/2016	R207 On 02-February-17	9.23	Call	Bond Future	3293	3	3293	3	0.00
15/09/2016	R207 On 02-February-17	8.91	Put	Bond Future	115	0	115	0	0.00
15/09/2016	R207 On 02-February-17	9.22	Put	Bond Future	51	0	51	0	0.00
15/09/2016	R207 On 02-February-17	9.24	Put	Bond Future	48	0	48	0	0.00
15/09/2016	R207 On 02-February-17	9.23	Put	Bond Future	50	0	50	0	0.00
15/09/2016	R207 On 04-May-17			Bond Future	7.92	100.7000	7.9156	100.7000	0.00
15/09/2016	R207 On 04-May-17	8.20	Call	Bond Future	1311	1	1311	1	0.00
15/09/2016	R207 On 04-May-17	8.22	Call	Bond Future	1340	1	1340	1	0.00
15/09/2016	R207 On 04-May-17	8.21	Call	Bond Future	1326	1	1326	1	0.00
15/09/2016	R207 On 04-May-17	8.22	Put	Bond Future	627	1	627	1	0.00
15/09/2016	R207 On 04-May-17	8.20	Put	Bond Future	644	1	644	1	0.00
15/09/2016	R207 On 04-May-17	8.21	Put	Bond Future	636	1	636	1	0.00
15/09/2016	R207 On 03-August-17			Bond Future	7.86	99.1630	7.8562	99.1630	0.00
15/09/2016	R207 On 03-August-17	8.19	Call	Bond Future	1423	1	1423	1	51.00
15/09/2016	R207 On 03-August-17	8.40	Call	Bond Future	1721	2	1721	2	0.00

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15/09/2016	R207 On 03-August-17	8.39	Call	Bond Future	1706	2	1706	2	0.00
15/09/2016	R207 On 03-August-17	8.41	Call	Bond Future	1736	2	1736	2	0.00
15/09/2016	R207 On 03-August-17	8.39	Put	Bond Future	562	1	562	1	0.00
15/09/2016	R207 On 03-August-17	8.41	Put	Bond Future	549	1	549	1	0.00
15/09/2016	R207 On 03-August-17	8.19	Put	Bond Future	705	1	705	1	0.00
15/09/2016	R207 On 03-August-17	8.40	Put	Bond Future	555	1	555	1	0.00
15/09/2016	R208 On 03-November-16			Bond Future	8.10	95.8479	8.0975	95.8479	31,098.00
15/09/2016	R208 On 03-November-16	9.57	Call	Bond Future	5028	5	5028	5	0.00
15/09/2016	R208 On 03-November-16	9.58	Call	Bond Future	5061	5	5061	5	0.00
15/09/2016	R208 On 03-November-16	9.59	Call	Bond Future	5094	5	5094	5	0.00
15/09/2016	R208 On 03-November-16	9.57	Put	Bond Future	1	0	1	0	0.00
15/09/2016	R208 On 03-November-16	9.58	Put	Bond Future	1	0	1	0	0.00
15/09/2016	R208 On 03-November-16	9.59	Put	Bond Future	1	0	1	0	0.00
15/09/2016	R208 On 02-February-17			Bond Future	8.12	97.6954	8.1197	97.6954	0.00
15/09/2016	R208 On 02-February-17	8.64	Call	Bond Future	2179	2	2179	2	0.00
15/09/2016	R208 On 02-February-17	8.63	Call	Bond Future	2154	2	2154	2	0.00
15/09/2016	R208 On 02-February-17	8.65	Call	Bond Future	2203	2	2203	2	0.00
15/09/2016	R208 On 02-February-17	8.64	Put	Bond Future	450	0	450	0	0.00
15/09/2016	R208 On 02-February-17	8.65	Put	Bond Future	441	0	441	0	0.00
15/09/2016	R208 On 02-February-17	8.63	Put	Bond Future	458	0	458	0	0.00
15/09/2016	R208 On 04-May-17			Bond Future	8.12	96.2537	8.1187	96.2537	0.00
15/09/2016	R208 On 04-May-17	8.37	Call	Bond Future	1774	2	1774	2	0.00
15/09/2016	R208 On 04-May-17	8.39	Call	Bond Future	1813	2	1813	2	0.00
15/09/2016	R208 On 04-May-17	8.38	Call	Bond Future	1794	2	1794	2	0.00
15/09/2016	R208 On 04-May-17	8.37	Put	Bond Future	976	1	976	1	0.00
15/09/2016	R208 On 04-May-17	8.39	Put	Bond Future	952	1	952	1	0.00
15/09/2016	R208 On 04-May-17	8.38	Put	Bond Future	964	1	964	1	0.00
15/09/2016	R209 On 03-November-16			Bond Future	9.21	74.2179	9.2116	74.2179	37,887.00
15/09/2016	R209 On 03-November-16	10.24	Call	Bond Future	6883	7	6883	7	0.00
15/09/2016	R209 On 03-November-16	10.26	Call	Bond Future	6999	7	6999	7	0.00
15/09/2016	R209 On 03-November-16	8.81	Call	Bond Future	548	1	548	1	345.00
15/09/2016	R209 On 03-November-16	10.25	Call	Bond Future	6941	7	6941	7	0.00
15/09/2016	R209 On 03-November-16	9.05	Call	Bond Future	1089	1	1089	1	0.00
15/09/2016	R209 On 03-November-16	9.45	Call	Bond Future	2574	3	2574	3	0.00

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15/09/2016	R209 On 03-November-16	8.87	Call	Bond Future	660	1	660	1	250.00
15/09/2016	R209 On 03-November-16	9.42	Call	Bond Future	2439	3	2439	3	120.00
15/09/2016	R209 On 03-November-16	9.34	Call	Bond Future	2095	2	2095	2	0.00
15/09/2016	R209 On 03-November-16	9.04	Call	Bond Future	1061	1	1061	1	0.00
15/09/2016	R209 On 03-November-16	10.25	Put	Bond Future	76	0	76	0	0.00
15/09/2016	R209 On 03-November-16	10.26	Put	Bond Future	73	0	73	0	0.00
15/09/2016	R209 On 03-November-16	9.45	Put	Bond Future	906	1	906	1	250.00
15/09/2016	R209 On 03-November-16	9.05	Put	Bond Future	2253	2	2253	2	250.00
15/09/2016	R209 On 03-November-16	8.81	Put	Bond Future	3494	3	3494	3	0.00
15/09/2016	R209 On 03-November-16	10.24	Put	Bond Future	79	0	79	0	0.00
15/09/2016	R209 On 03-November-16	9.04	Put	Bond Future	2299	2	2299	2	345.00
15/09/2016	R209 On 03-November-16	9.42	Put	Bond Future	977	1	977	1	0.00
15/09/2016	R209 On 03-November-16	8.87	Put	Bond Future	3155	3	3155	3	0.00
15/09/2016	R209 On 03-November-16	9.34	Put	Bond Future	1189	1	1189	1	345.00
15/09/2016	R209 On 02-February-17			Bond Future	9.25	75.6485	9.2483	75.6485	0.00
15/09/2016	R209 On 02-February-17	9.55	Call	Bond Future	3893	4	3893	4	0.00
15/09/2016	R209 On 02-February-17	9.53	Call	Bond Future	3809	4	3809	4	0.00
15/09/2016	R209 On 02-February-17	9.54	Call	Bond Future	3851	4	3851	4	0.00
15/09/2016	R209 On 02-February-17	9.53	Put	Bond Future	1858	2	1858	2	0.00
15/09/2016	R209 On 02-February-17	9.54	Put	Bond Future	1832	2	1832	2	0.00
15/09/2016	R209 On 02-February-17	9.55	Put	Bond Future	1807	2	1807	2	0.00
15/09/2016	R209 On 04-May-17			Bond Future	9.28	74.0162	9.2770	74.0162	0.00
15/09/2016	R209 On 04-May-17	9.46	Call	Bond Future	4196	4	4196	4	0.00
15/09/2016	R209 On 04-May-17	9.48	Call	Bond Future	4274	4	4274	4	0.00
15/09/2016	R209 On 04-May-17	9.47	Call	Bond Future	4235	4	4235	4	0.00
15/09/2016	R209 On 04-May-17	9.46	Put	Bond Future	2929	3	2929	3	0.00
15/09/2016	R209 On 04-May-17	9.47	Put	Bond Future	2900	3	2900	3	0.00
15/09/2016	R209 On 04-May-17	9.48	Put	Bond Future	2870	3	2870	3	0.00
15/09/2016	R210 On 03-November-16			Bond Future	186.77	186.7642	186.7722	186.7642	2,100.00
15/09/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
15/09/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
15/09/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
15/09/2016	R210 On 03-November-16	188.90	Put	Bond Future	2128	2	2128	2	0.00
15/09/2016	R210 On 03-November-16	188.92	Put	Bond Future	2148	2	2148	2	0.00

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15/09/2016	R210 On 03-November-16	188.91	Put	Bond Future	2138	2	2138	2	0.00
15/09/2016	R211 On 03-November-16			Bond Future	141.79	141.7884	141.7948	141.7884	56.00
15/09/2016	R211 On 03-November-16	141.76	Call	Bond Future	35	0	35	0	0.00
15/09/2016	R211 On 03-November-16	141.75	Call	Bond Future	45	0	45	0	0.00
15/09/2016	R211 On 03-November-16	141.74	Call	Bond Future	55	0	55	0	0.00
15/09/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
15/09/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
15/09/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
15/09/2016	R212 On 03-November-16			Bond Future	148.01	148.0070	148.0120	148.0070	3,109.00
15/09/2016	R212 On 03-November-16	148.11	Call	Bond Future	0	0	0	0	0.00
15/09/2016	R212 On 03-November-16	148.12	Call	Bond Future	0	0	0	0	0.00
15/09/2016	R212 On 03-November-16	148.10	Call	Bond Future	0	0	0	0	0.00
15/09/2016	R212 On 03-November-16	148.11	Put	Bond Future	98	0	98	0	0.00
15/09/2016	R212 On 03-November-16	148.12	Put	Bond Future	108	0	108	0	0.00
15/09/2016	R212 On 03-November-16	148.10	Put	Bond Future	88	0	88	0	0.00
15/09/2016	R213 On 03-November-16			Bond Future	9.09	84.8407	9.0892	84.8407	42,521.00
15/09/2016	R213 On 03-November-16	10.18	Call	Bond Future	7207	7	7207	7	0.00
15/09/2016	R213 On 03-November-16	10.20	Call	Bond Future	7325	7	7325	7	0.00
15/09/2016	R213 On 03-November-16	10.19	Call	Bond Future	7266	7	7266	7	0.00
15/09/2016	R213 On 03-November-16	10.19	Put	Bond Future	52	0	52	0	0.00
15/09/2016	R213 On 03-November-16	10.20	Put	Bond Future	50	0	50	0	0.00
15/09/2016	R213 On 03-November-16	10.18	Put	Bond Future	54	0	54	0	0.00
15/09/2016	R213 On 02-February-17			Bond Future	9.13	86.4759	9.1300	86.4759	0.00
15/09/2016	R213 On 02-February-17	9.40	Call	Bond Future	3627	4	3627	4	0.00
15/09/2016	R213 On 02-February-17	9.42	Call	Bond Future	3711	4	3711	4	0.00
15/09/2016	R213 On 02-February-17	9.41	Call	Bond Future	3669	4	3669	4	0.00
15/09/2016	R213 On 02-February-17	9.40	Put	Bond Future	1794	2	1794	2	0.00
15/09/2016	R213 On 02-February-17	9.42	Put	Bond Future	1743	2	1743	2	0.00
15/09/2016	R213 On 02-February-17	9.41	Put	Bond Future	1768	2	1768	2	0.00
15/09/2016	R213 On 04-May-17			Bond Future	9.16	84.6593	9.1585	84.6593	0.00
15/09/2016	R213 On 04-May-17	9.37	Call	Bond Future	4133	4	4133	4	0.00
15/09/2016	R213 On 04-May-17	9.36	Call	Bond Future	4095	4	4095	4	0.00
15/09/2016	R213 On 04-May-17	9.35	Call	Bond Future	4056	4	4056	4	0.00
15/09/2016	R213 On 04-May-17	9.36	Put	Bond Future	2734	3	2734	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2016	R213 On 04-May-17	9.37	Put	Bond Future	2706	3	2706	3	0.00
15/09/2016	R213 On 04-May-17	9.35	Put	Bond Future	2763	3	2763	3	0.00
15/09/2016	R214 On 03-November-16			Bond Future	9.28	74.6599	9.2824	74.6599	29,194.00
15/09/2016	R214 On 03-November-16	10.35	Call	Bond Future	7406	8	7406	8	0.00
15/09/2016	R214 On 03-November-16	10.33	Call	Bond Future	7287	7	7287	7	0.00
15/09/2016	R214 On 03-November-16	10.34	Call	Bond Future	7346	7	7346	7	0.00
15/09/2016	R214 On 03-November-16	10.33	Put	Bond Future	85	0	85	0	0.00
15/09/2016	R214 On 03-November-16	10.34	Put	Bond Future	82	0	82	0	0.00
15/09/2016	R214 On 03-November-16	10.35	Put	Bond Future	79	0	79	0	0.00
15/09/2016	R214 On 02-February-17			Bond Future	9.32	76.0990	9.3205	76.0990	0.00
15/09/2016	R214 On 02-February-17	9.67	Call	Bond Future	4348	4	4348	4	0.00
15/09/2016	R214 On 02-February-17	9.66	Call	Bond Future	4303	4	4303	4	0.00
15/09/2016	R214 On 02-February-17	9.68	Call	Bond Future	4393	4	4393	4	0.00
15/09/2016	R214 On 02-February-17	9.67	Put	Bond Future	1826	2	1826	2	0.00
15/09/2016	R214 On 02-February-17	9.68	Put	Bond Future	1801	2	1801	2	0.00
15/09/2016	R214 On 02-February-17	9.66	Put	Bond Future	1851	2	1851	2	0.00
15/09/2016	R214 On 04-May-17			Bond Future	9.35	74.3277	9.3481	74.3277	0.00
15/09/2016	R214 On 04-May-17	9.58	Call	Bond Future	4613	5	4613	5	0.00
15/09/2016	R214 On 04-May-17	9.56	Call	Bond Future	4531	5	4531	5	0.00
15/09/2016	R214 On 04-May-17	9.57	Call	Bond Future	4572	5	4572	5	0.00
15/09/2016	R214 On 04-May-17	9.56	Put	Bond Future	2994	3	2994	3	0.00
15/09/2016	R214 On 04-May-17	9.57	Put	Bond Future	2963	3	2963	3	0.00
15/09/2016	R214 On 04-May-17	9.58	Put	Bond Future	2933	3	2933	3	0.00
15/09/2016	R248 On 03-November-16			Bond Future	9.33	95.9464	9.3280	95.9464	61,912.00
15/09/2016	R248 On 03-November-16	10.39	Call	Bond Future	9411	10	9411	10	0.00
15/09/2016	R248 On 03-November-16	10.38	Call	Bond Future	9336	9	9336	9	0.00
15/09/2016	R248 On 03-November-16	10.37	Call	Bond Future	9260	9	9260	9	0.00
15/09/2016	R248 On 03-November-16	10.38	Put	Bond Future	130	0	130	0	0.00
15/09/2016	R248 On 03-November-16	10.39	Put	Bond Future	126	0	126	0	0.00
15/09/2016	R248 On 03-November-16	10.37	Put	Bond Future	135	0	135	0	0.00
15/09/2016	R248 On 02-February-17			Bond Future	9.37	97.7956	9.3674	97.7956	0.00
15/09/2016	R248 On 02-February-17	9.76	Call	Bond Future	5919	6	5919	6	0.00
15/09/2016	R248 On 02-February-17	9.77	Call	Bond Future	5977	6	5977	6	0.00
15/09/2016	R248 On 02-February-17	9.78	Call	Bond Future	6035	6	6035	6	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
15/09/2016	R248 On 02-February-17	9.77	Put	Bond Future	2283	2	2283	2	0.00
15/09/2016	R248 On 02-February-17	9.76	Put	Bond Future	2313	2	2313	2	0.00
15/09/2016	R248 On 02-February-17	9.78	Put	Bond Future	2252	2	2252	2	0.00
15/09/2016	R248 On 04-May-17			Bond Future	9.40	95.3179	9.3962	95.3179	0.00
15/09/2016	R248 On 04-May-17	9.67	Call	Bond Future	6336	6	6336	6	0.00
15/09/2016	R248 On 04-May-17	9.66	Call	Bond Future	6284	6	6284	6	0.00
15/09/2016	R248 On 04-May-17	9.65	Call	Bond Future	6231	6	6231	6	0.00
15/09/2016	R248 On 04-May-17	9.66	Put	Bond Future	3849	4	3849	4	0.00
15/09/2016	R248 On 04-May-17	9.67	Put	Bond Future	3811	4	3811	4	0.00
15/09/2016	R248 On 04-May-17	9.65	Put	Bond Future	3887	4	3887	4	0.00