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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
23/09/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	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
23/09/2016	2025 On 03-November-16			Bond Future	128.80	128.7959	128.8005	128.7959	3,044.00
23/09/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
23/09/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
23/09/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
23/09/2016	2025 On 03-November-16	129.22	Put	Bond Future	419	0	419	0	0.00
23/09/2016	2025 On 03-November-16	129.21	Put	Bond Future	409	0	409	0	0.00
23/09/2016	2025 On 03-November-16	129.23	Put	Bond Future	429	0	429	0	0.00
23/09/2016	2030 On 03-November-16			Bond Future	8.94	95.2540	8.9428	95.2540	26,853.00
23/09/2016	2030 On 03-November-16	9.33	Call	Bond Future	2761	3	2761	3	0.00
23/09/2016	2030 On 03-November-16	9.34	Call	Bond Future	2831	3	2831	3	0.00
23/09/2016	2030 On 03-November-16	9.35	Call	Bond Future	2900	3	2900	3	0.00
23/09/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
23/09/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
23/09/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
23/09/2016	2030 On 02-February-17			Bond Future	8.98	93.0796	8.9779	93.0796	0.00
23/09/2016	2030 On 02-February-17	9.29	Call	Bond Future	2205	3	2205	3	0.00
23/09/2016	2030 On 02-February-17	9.31	Call	Bond Future	2344	3	2344	3	0.00
23/09/2016	2030 On 02-February-17	9.30	Call	Bond Future	2274	3	2274	3	0.00
23/09/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
23/09/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
23/09/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
23/09/2016	2030 On 04-May-17			Bond Future	9.01	94.9431	9.0081	94.9431	0.00
23/09/2016	2030 On 04-May-17	9.34	Call	Bond Future	2314	3	2314	3	0.00
23/09/2016	2030 On 04-May-17	9.33	Call	Bond Future	2245	3	2245	3	0.00
23/09/2016	2030 On 04-May-17	9.32	Call	Bond Future	2177	3	2177	3	0.00
23/09/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
23/09/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
23/09/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
23/09/2016	2032 On 03-November-16			Bond Future	9.05	94.6146	9.0541	94.6146	13,093.00
23/09/2016	2032 On 03-November-16	10.28	Call	Bond Future	8941	9	8941	9	0.00
23/09/2016	2032 On 03-November-16	10.30	Call	Bond Future	9074	9	9074	9	0.00
23/09/2016	2032 On 03-November-16	10.29	Call	Bond Future	9007	9	9007	9	0.00
23/09/2016	2032 On 03-November-16	10.28	Put	Bond Future	21	0	21	0	0.00
23/09/2016	2032 On 03-November-16	10.30	Put	Bond Future	19	0	19	0	0.00

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23/09/2016	2032 On 03-November-16	10.29	Put	Bond Future	20	0	20	0	0.00
23/09/2016	2032 On 02-February-17			Bond Future	9.09	96.4338	9.0926	96.4338	0.00
23/09/2016	2032 On 02-February-17	9.51	Call	Bond Future	4716	5	4716	5	0.00
23/09/2016	2032 On 02-February-17	9.53	Call	Bond Future	4816	5	4816	5	0.00
23/09/2016	2032 On 02-February-17	9.52	Call	Bond Future	4766	5	4766	5	0.00
23/09/2016	2032 On 02-February-17	9.52	Put	Bond Future	1543	1	1543	1	0.00
23/09/2016	2032 On 02-February-17	9.51	Put	Bond Future	1567	1	1567	1	0.00
23/09/2016	2032 On 02-February-17	9.53	Put	Bond Future	1520	1	1520	1	0.00
23/09/2016	2032 On 04-May-17			Bond Future	9.12	94.2034	9.1224	94.2034	0.00
23/09/2016	2032 On 04-May-17	9.46	Call	Bond Future	5141	5	5141	5	0.00
23/09/2016	2032 On 04-May-17	9.45	Call	Bond Future	5096	5	5096	5	0.00
23/09/2016	2032 On 04-May-17	9.44	Call	Bond Future	5051	5	5051	5	0.00
23/09/2016	2032 On 04-May-17	9.45	Put	Bond Future	2637	3	2637	3	0.00
23/09/2016	2032 On 04-May-17	9.46	Put	Bond Future	2609	2	2609	2	0.00
23/09/2016	2032 On 04-May-17	9.44	Put	Bond Future	2666	3	2666	3	0.00
23/09/2016	2033 On 03-November-16			Bond Future	108.15	108.1441	108.1481	108.1441	4,686.00
23/09/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
23/09/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
23/09/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
23/09/2016	2033 On 03-November-16	109.17	Put	Bond Future	1022	1	1022	1	0.00
23/09/2016	2033 On 03-November-16	109.18	Put	Bond Future	1032	1	1032	1	0.00
23/09/2016	2033 On 03-November-16	109.16	Put	Bond Future	1012	1	1012	1	0.00
23/09/2016	2037 On 03-November-16			Bond Future	9.22	96.0990	9.2184	96.0990	36,730.00
23/09/2016	2037 On 03-November-16	10.35	Call	Bond Future	9066	9	9066	9	0.00
23/09/2016	2037 On 03-November-16	10.36	Call	Bond Future	9138	9	9138	9	0.00
23/09/2016	2037 On 03-November-16	10.37	Call	Bond Future	9209	10	9209	10	0.00
23/09/2016	2037 On 03-November-16	10.36	Put	Bond Future	43	0	43	0	0.00
23/09/2016	2037 On 03-November-16	10.37	Put	Bond Future	41	0	41	0	0.00
23/09/2016	2037 On 03-November-16	10.35	Put	Bond Future	44	0	44	0	0.00
23/09/2016	2037 On 02-February-17			Bond Future	9.26	93.6906	9.2556	93.6906	0.00
23/09/2016	2037 On 02-February-17	9.66	Call	Bond Future	5201	5	5201	5	0.00
23/09/2016	2037 On 02-February-17	9.68	Call	Bond Future	5308	6	5308	6	0.00
23/09/2016	2037 On 02-February-17	9.67	Call	Bond Future	5254	6	5254	6	0.00
23/09/2016	2037 On 02-February-17	9.66	Put	Bond Future	1840	2	1840	2	0.00

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23/09/2016	2037 On 02-February-17	9.67	Put	Bond Future	1813	2	1813	2	0.00
23/09/2016	2037 On 02-February-17	9.68	Put	Bond Future	1786	2	1786	2	0.00
23/09/2016	2037 On 04-May-17			Bond Future	9.29	95.5663	9.2884	95.5663	0.00
23/09/2016	2037 On 04-May-17	9.59	Call	Bond Future	5612	6	5612	6	0.00
23/09/2016	2037 On 04-May-17	9.58	Call	Bond Future	5563	6	5563	6	0.00
23/09/2016	2037 On 04-May-17	9.60	Call	Bond Future	5661	6	5661	6	0.00
23/09/2016	2037 On 04-May-17	9.58	Put	Bond Future	3141	3	3141	3	0.00
23/09/2016	2037 On 04-May-17	9.60	Put	Bond Future	3076	3	3076	3	0.00
23/09/2016	2037 On 04-May-17	9.59	Put	Bond Future	3108	3	3108	3	0.00
23/09/2016	2038 On 03-November-16			Bond Future	135.82	135.8124	135.8175	135.8124	20,753.00
23/09/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
23/09/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
23/09/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
23/09/2016	2038 On 03-November-16	136.32	Put	Bond Future	503	1	503	1	0.00
23/09/2016	2038 On 03-November-16	136.31	Put	Bond Future	493	0	493	0	0.00
23/09/2016	2038 On 03-November-16	136.33	Put	Bond Future	513	1	513	1	0.00
23/09/2016	2040 On 03-November-16			Bond Future	9.25	100.4401	9.2481	100.4401	3,923.00
23/09/2016	2040 On 03-November-16	9.69	Call	Bond Future	4596	5	4596	5	0.00
23/09/2016	2040 On 03-November-16	9.71	Call	Bond Future	4734	5	4734	5	0.00
23/09/2016	2040 On 03-November-16	9.70	Call	Bond Future	4665	5	4665	5	0.00
23/09/2016	2040 On 03-November-16	9.69	Put	Bond Future	620	1	620	1	0.00
23/09/2016	2040 On 03-November-16	9.70	Put	Bond Future	601	1	601	1	0.00
23/09/2016	2040 On 03-November-16	9.71	Put	Bond Future	583	1	583	1	0.00
23/09/2016	2040 On 02-February-17			Bond Future	9.28	97.8647	9.2849	97.8647	0.00
23/09/2016	2040 On 02-February-17	9.58	Call	Bond Future	5048	5	5048	5	0.00
23/09/2016	2040 On 02-February-17	9.59	Call	Bond Future	5103	5	5103	5	0.00
23/09/2016	2040 On 02-February-17	9.60	Call	Bond Future	5159	5	5159	5	0.00
23/09/2016	2040 On 02-February-17	9.59	Put	Bond Future	2353	2	2353	2	0.00
23/09/2016	2040 On 02-February-17	9.60	Put	Bond Future	2320	2	2320	2	0.00
23/09/2016	2040 On 02-February-17	9.58	Put	Bond Future	2386	2	2386	2	0.00
23/09/2016	2040 On 04-May-17			Bond Future	9.32	99.8241	9.3175	99.8241	0.00
23/09/2016	2040 On 04-May-17	9.62	Call	Bond Future	6133	6	6133	6	0.00
23/09/2016	2040 On 04-May-17	9.63	Call	Bond Future	6186	6	6186	6	0.00
23/09/2016	2040 On 04-May-17	9.64	Call	Bond Future	6238	6	6238	6	0.00

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23/09/2016	2040 On 04-May-17	9.63	Put	Bond Future	3391	3	3391	3	0.00
23/09/2016	2040 On 04-May-17	9.64	Put	Bond Future	3357	3	3357	3	0.00
23/09/2016	2040 On 04-May-17	9.62	Put	Bond Future	3426	3	3426	3	0.00
23/09/2016	2044 On 03-November-16			Bond Future	9.27	97.6703	9.2676	97.6703	18,511.00
23/09/2016	2044 On 03-November-16	10.42	Call	Bond Future	9961	10	9961	10	0.00
23/09/2016	2044 On 03-November-16	10.41	Call	Bond Future	9885	10	9885	10	0.00
23/09/2016	2044 On 03-November-16	10.43	Call	Bond Future	10037	10	10037	10	0.00
23/09/2016	2044 On 03-November-16	10.43	Put	Bond Future	49	0	49	0	0.00
23/09/2016	2044 On 03-November-16	10.42	Put	Bond Future	51	0	51	0	0.00
23/09/2016	2044 On 03-November-16	10.41	Put	Bond Future	53	0	53	0	0.00
23/09/2016	2044 On 02-February-17			Bond Future	9.30	95.1669	9.3033	95.1669	0.00
23/09/2016	2044 On 02-February-17	9.77	Call	Bond Future	6125	6	6125	6	0.00
23/09/2016	2044 On 02-February-17	9.78	Call	Bond Future	6184	7	6184	7	0.00
23/09/2016	2044 On 02-February-17	9.76	Call	Bond Future	6066	6	6066	6	0.00
23/09/2016	2044 On 02-February-17	9.77	Put	Bond Future	1916	2	1916	2	0.00
23/09/2016	2044 On 02-February-17	9.78	Put	Bond Future	1889	2	1889	2	0.00
23/09/2016	2044 On 02-February-17	9.76	Put	Bond Future	1944	2	1944	2	0.00
23/09/2016	2044 On 04-May-17			Bond Future	9.33	97.0722	9.3348	97.0722	0.00
23/09/2016	2044 On 04-May-17	9.67	Call	Bond Future	6430	7	6430	7	0.00
23/09/2016	2044 On 04-May-17	9.66	Call	Bond Future	6377	7	6377	7	0.00
23/09/2016	2044 On 04-May-17	9.68	Call	Bond Future	6483	7	6483	7	0.00
23/09/2016	2044 On 04-May-17	9.68	Put	Bond Future	3360	3	3360	3	0.00
23/09/2016	2044 On 04-May-17	9.67	Put	Bond Future	3395	3	3395	3	0.00
23/09/2016	2044 On 04-May-17	9.66	Put	Bond Future	3430	3	3430	3	0.00
23/09/2016	2046 On 03-November-16			Bond Future	133.67	133.6660	133.6714	133.6660	17,594.00
23/09/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
23/09/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
23/09/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
23/09/2016	2046 On 03-November-16	137.09	Put	Bond Future	3419	3	3419	3	0.00
23/09/2016	2046 On 03-November-16	137.07	Put	Bond Future	3399	3	3399	3	0.00
23/09/2016	2046 On 03-November-16	137.08	Put	Bond Future	3409	3	3409	3	0.00
23/09/2016	2050 On 03-November-16			Bond Future	143.81	143.4686	143.8129	143.4686	21,644.00
23/09/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
23/09/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00

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23/09/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
23/09/2016	2050 On 03-November-16	149.53	Put	Bond Future	5717	6	5717	6	0.00
23/09/2016	2050 On 03-November-16	149.54	Put	Bond Future	5727	6	5727	6	0.00
23/09/2016	2050 On 03-November-16	149.52	Put	Bond Future	5707	6	5707	6	0.00
23/09/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	AL37 On 03-November-16			Index Future	508.43	508.9250	508.4340	508.9250	9.00
23/09/2016	AL37 On 02-February-17			Index Future	518.21	518.7110	518.2070	518.7110	0.00
23/09/2016	AL7T On 03-November-16			Index Future	591.59	593.0720	591.5930	593.0720	3.00
23/09/2016	AL7T On 02-February-17			Index Future	602.96	604.4760	602.9640	604.4760	0.00
23/09/2016	ALBI On 03-November-16			Index Future	540.61	542.2560	540.6050	542.2560	706.00
23/09/2016	ALBI On 02-February-17			Index Future	551.00	552.6820	550.9970	552.6820	0.00
23/09/2016	ALBI On 04-May-17			Index Future	562.02	563.7410	562.0180	563.7410	0.00
23/09/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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23/09/2016	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/09/2016	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	C223 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	C226 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	C303 On	14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	C303 On	28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	C333 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	C442 On	25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	C446 On	31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2016	EL28 On	03-November-16			Bond Future	129.98	129.9711	129.9779	129.9711	0.00
23/09/2016	EL28 On	03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
23/09/2016	EL28 On	03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
23/09/2016	EL28 On	03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
23/09/2016	EL28 On	03-November-16	132.16	Put	Bond Future	2182	2	2182	2	0.00
23/09/2016	EL28 On	03-November-16	132.17	Put	Bond Future	2192	2	2192	2	0.00
23/09/2016	EL28 On	03-November-16	132.15	Put	Bond Future	2172	2	2172	2	0.00
23/09/2016	EL28 On	02-February-17			Bond Future	132.48	132.4782	132.4844	132.4782	0.00
23/09/2016	EL28 On	02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
23/09/2016	EL28 On	02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
23/09/2016	EL28 On	02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
23/09/2016	EL28 On	02-February-17	135.10	Put	Bond Future	2616	3	2616	3	0.00
23/09/2016	EL28 On	02-February-17	135.12	Put	Bond Future	2636	3	2636	3	0.00
23/09/2016	EL28 On	02-February-17	135.11	Put	Bond Future	2626	3	2626	3	0.00
23/09/2016	EL28 On	04-May-17			Bond Future	133.46	133.4515	133.4572	133.4515	0.00
23/09/2016	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
23/09/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
23/09/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
23/09/2016	EL28 On 04-May-17	137.90	Put	Bond Future	4443	4	4443	4	0.00
23/09/2016	EL28 On 04-May-17	137.91	Put	Bond Future	4453	4	4453	4	0.00
23/09/2016	EL28 On 04-May-17	137.92	Put	Bond Future	4463	4	4463	4	0.00
23/09/2016	ES33 On 03-November-16			Bond Future	10.11	80.4994	10.1079	80.4994	8,789.00
23/09/2016	ES33 On 03-November-16	11.31	Call	Bond Future	7510	8	7510	8	0.00
23/09/2016	ES33 On 03-November-16	11.29	Call	Bond Future	7394	8	7394	8	0.00
23/09/2016	ES33 On 03-November-16	11.30	Call	Bond Future	7452	8	7452	8	0.00
23/09/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
23/09/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
23/09/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
23/09/2016	ES33 On 02-February-17			Bond Future	10.18	82.0471	10.1785	82.0471	0.00
23/09/2016	ES33 On 02-February-17	10.61	Call	Bond Future	2792	3	2792	3	0.00
23/09/2016	ES33 On 02-February-17	10.60	Call	Bond Future	2729	3	2729	3	0.00
23/09/2016	ES33 On 02-February-17	10.59	Call	Bond Future	2666	3	2666	3	0.00
23/09/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
23/09/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
23/09/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
23/09/2016	ES33 On 04-May-17			Bond Future	10.24	79.8941	10.2389	79.8941	0.00
23/09/2016	ES33 On 04-May-17	10.55	Call	Bond Future	2005	2	2005	2	0.00
23/09/2016	ES33 On 04-May-17	10.56	Call	Bond Future	2068	2	2068	2	0.00
23/09/2016	ES33 On 04-May-17	10.54	Call	Bond Future	1942	2	1942	2	0.00
23/09/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
23/09/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
23/09/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
23/09/2016	ES42 On 03-November-16			Bond Future	10.23	85.1223	10.2263	85.1223	8,777.00
23/09/2016	ES42 On 02-February-17			Bond Future	10.29	86.7593	10.2921	86.7593	0.00
23/09/2016	ES42 On 04-May-17			Bond Future	10.35	84.2326	10.3522	84.2326	0.00
23/09/2016	GOVI On 03-November-16			GOVI	537.86	539.3480	537.8630	539.3480	420.00
23/09/2016	GOVI On 03-November-16	476.11	Call	GOVI	617530	63	617530	63	0.00
23/09/2016	GOVI On 03-November-16	476.13	Call	GOVI	617330	63	617330	63	0.00
23/09/2016	GOVI On 03-November-16	476.12	Call	GOVI	617430	63	617430	63	0.00
23/09/2016	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
23/09/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
23/09/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
23/09/2016	GOVI On 02-February-17			GOVI	548.20	549.7180	548.2020	549.7180	27.00
23/09/2016	GOVI On 02-February-17	533.32	Call	GOVI	148820	16	148820	16	0.00
23/09/2016	GOVI On 02-February-17	533.34	Call	GOVI	148620	16	148620	16	0.00
23/09/2016	GOVI On 02-February-17	533.33	Call	GOVI	148720	16	148720	16	0.00
23/09/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
23/09/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
23/09/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
23/09/2016	GOVI On 04-May-17			GOVI	559.17	560.7180	559.1680	560.7180	0.00
23/09/2016	GOVI On 04-May-17	262.20	Call	GOVI	2969680	299	2969680	299	0.00
23/09/2016	GOVI On 04-May-17	262.19	Call	GOVI	2969780	299	2969780	299	0.00
23/09/2016	GOVI On 04-May-17	262.18	Call	GOVI	2969880	299	2969880	299	0.00
23/09/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
23/09/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
23/09/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
23/09/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/09/2016	IGOV On 03-November-16			Index Future	249.75	249.6890	249.7520	249.6890	1,021.00
23/09/2016	IGOV On 02-February-17			Index Future	254.57	254.5060	254.5680	254.5060	57.00
23/09/2016	IGOV On 04-May-17			Index Future	259.68	259.6130	259.6760	259.6130	0.00
23/09/2016	ILBI On 03-November-16			Index Future	676.88	676.7740	676.8820	676.7740	0.00
23/09/2016	ILBI On 02-February-17			Index Future	690.01	689.8970	690.0060	689.8970	155.00
23/09/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0686	100.0686	100.0686	0.00
23/09/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0071	100.0067	100.0071	0.00
23/09/2016	IS01 On 15-June-17			Interest Rate Swap	99.63	99.6250	99.6274	99.6250	0.00
23/09/2016	IS01 On 21-September-17			Interest Rate Swap	99.66	99.6536	99.6566	99.6536	0.00
23/09/2016	IS01 On 21-December-17			Interest Rate Swap	99.91	99.9011	99.9057	99.9011	0.00
23/09/2016	IS02 On 18-December-17			Interest Rate Swap	99.93	99.9285	99.9333	99.9285	0.00
23/09/2016	IS02 On 16-March-18			Interest Rate Swap	99.20	99.2005	99.2040	99.2005	0.00
23/09/2016	IS02 On 15-June-18			Interest Rate Swap	98.85	98.8489	98.8487	98.8489	0.00
23/09/2016	IS02 On 21-September-18			Interest Rate Swap	98.89	98.8930	98.8856	98.8930	0.00
23/09/2016	IS02 On 21-December-18			Interest Rate Swap	99.37	99.3800	99.3700	99.3800	0.00
23/09/2016	IS05 On 17-December-20			Interest Rate Swap	97.60	97.6619	97.5977	97.6619	0.00
23/09/2016	IS05 On 16-March-21			Interest Rate Swap	96.92	96.9661	96.9183	96.9661	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
23/09/2016	IS05 On 15-June-21			Interest Rate Swap	96.20	96.2318	96.2025	96.2318	0.00
23/09/2016	IS05 On 21-September-21			Interest Rate Swap	96.46	96.4717	96.4550	96.4717	0.00
23/09/2016	IS05 On 21-December-21			Interest Rate Swap	98.67	98.6874	98.6734	98.6874	50.00
23/09/2016	IS10 On 17-December-25			Interest Rate Swap	97.08	97.1411	97.0778	97.1411	0.00
23/09/2016	IS10 On 16-March-26			Interest Rate Swap	94.12	94.1880	94.1205	94.1880	0.00
23/09/2016	IS10 On 15-June-26			Interest Rate Swap	92.86	92.9304	92.8590	92.9304	0.00
23/09/2016	IS10 On 21-September-26			Interest Rate Swap	94.94	95.0097	94.9358	95.0097	0.00
23/09/2016	IS10 On 21-December-26			Interest Rate Swap	98.60	98.6698	98.5956	98.6698	0.00
23/09/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/09/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/09/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/09/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/09/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
23/09/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
23/09/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
23/09/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
23/09/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
23/09/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	1,000.00
23/09/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	0.00
23/09/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
23/09/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
23/09/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	1,000.00
23/09/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
23/09/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
23/09/2016	R023 On 03-November-16			Bond Future	8.26	99.1280	8.2613	99.1280	12,932.00
23/09/2016	R023 On 03-November-16	9.73	Call	Bond Future	6704	7	6704	7	0.00
23/09/2016	R023 On 03-November-16	9.74	Call	Bond Future	6747	7	6747	7	0.00
23/09/2016	R023 On 03-November-16	9.75	Call	Bond Future	6791	7	6791	7	0.00
23/09/2016	R023 On 03-November-16	9.74	Put	Bond Future	1	0	1	0	0.00
23/09/2016	R023 On 03-November-16	9.75	Put	Bond Future	1	0	1	0	0.00
23/09/2016	R023 On 03-November-16	9.73	Put	Bond Future	1	0	1	0	0.00
23/09/2016	R023 On 02-February-17			Bond Future	8.29	101.0340	8.2900	101.0340	0.00
23/09/2016	R023 On 02-February-17	8.86	Call	Bond Future	3189	3	3189	3	0.00
23/09/2016	R023 On 02-February-17	8.85	Call	Bond Future	3156	3	3156	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
23/09/2016	R023 On 02-February-17	8.84	Call	Bond Future	3122	3	3122	3	0.00
23/09/2016	R023 On 02-February-17	8.85	Put	Bond Future	613	1	613	1	0.00
23/09/2016	R023 On 02-February-17	8.86	Put	Bond Future	602	1	602	1	0.00
23/09/2016	R023 On 02-February-17	8.84	Put	Bond Future	624	1	624	1	0.00
23/09/2016	R023 On 04-May-17			Bond Future	8.30	99.1217	8.2978	99.1217	0.00
23/09/2016	R023 On 04-May-17	8.59	Call	Bond Future	2690	3	2690	3	0.00
23/09/2016	R023 On 04-May-17	8.61	Call	Bond Future	2744	3	2744	3	0.00
23/09/2016	R023 On 04-May-17	8.60	Call	Bond Future	2717	3	2717	3	0.00
23/09/2016	R023 On 04-May-17	8.59	Put	Bond Future	1395	1	1395	1	0.00
23/09/2016	R023 On 04-May-17	8.61	Put	Bond Future	1361	1	1361	1	0.00
23/09/2016	R023 On 04-May-17	8.60	Put	Bond Future	1378	1	1378	1	0.00
23/09/2016	R035 On 03-November-16			Bond Future	9.15	99.6379	9.1500	99.6379	4,661.00
23/09/2016	R035 On 03-November-16	9.57	Call	Bond Future	3530	4	3530	4	0.00
23/09/2016	R035 On 03-November-16	9.59	Call	Bond Future	3693	4	3693	4	0.00
23/09/2016	R035 On 03-November-16	9.58	Call	Bond Future	3612	4	3612	4	0.00
23/09/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
23/09/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
23/09/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
23/09/2016	R035 On 02-February-17			Bond Future	9.19	101.5537	9.1908	101.5537	0.00
23/09/2016	R035 On 02-February-17	9.51	Call	Bond Future	2672	3	2672	3	0.00
23/09/2016	R035 On 02-February-17	9.52	Call	Bond Future	2754	3	2754	3	0.00
23/09/2016	R035 On 02-February-17	9.50	Call	Bond Future	2590	3	2590	3	0.00
23/09/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
23/09/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
23/09/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
23/09/2016	R035 On 04-May-17			Bond Future	9.22	99.0808	9.2202	99.0808	0.00
23/09/2016	R035 On 04-May-17	9.53	Call	Bond Future	2573	3	2573	3	0.00
23/09/2016	R035 On 04-May-17	9.55	Call	Bond Future	2735	3	2735	3	0.00
23/09/2016	R035 On 04-May-17	9.54	Call	Bond Future	2654	3	2654	3	0.00
23/09/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
23/09/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
23/09/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
23/09/2016	R186 On 03-November-16			Bond Future	8.58	117.1271	8.5765	117.1271	93,998.00
23/09/2016	R186 On 03-November-16	9.10	Call	Bond Future	3973	4	3973	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
23/09/2016	R186 On 03-November-16	9.66	Call	Bond Future	7517	8	7517	8	0.00
23/09/2016	R186 On 03-November-16	8.96	Call	Bond Future	3170	3	3170	3	0.00
23/09/2016	R186 On 03-November-16	9.40	Call	Bond Future	5837	6	5837	6	1,425.00
23/09/2016	R186 On 03-November-16	8.52	Call	Bond Future	1193	1	1193	1	0.00
23/09/2016	R186 On 03-November-16	8.82	Call	Bond Future	2437	3	2437	3	0.00
23/09/2016	R186 On 03-November-16	8.95	Call	Bond Future	3115	3	3115	3	0.00
23/09/2016	R186 On 03-November-16	9.20	Call	Bond Future	4578	5	4578	5	1,425.00
23/09/2016	R186 On 03-November-16	8.30	Call	Bond Future	603	1	603	1	150.00
23/09/2016	R186 On 03-November-16	8.90	Call	Bond Future	2846	3	2846	3	0.00
23/09/2016	R186 On 03-November-16	8.97	Call	Bond Future	3225	3	3225	3	0.00
23/09/2016	R186 On 03-November-16	9.71	Call	Bond Future	7841	8	7841	8	0.00
23/09/2016	R186 On 03-November-16	9.66	Put	Bond Future	24	0	24	0	0.00
23/09/2016	R186 On 03-November-16	9.71	Put	Bond Future	19	0	19	0	0.00
23/09/2016	R186 On 03-November-16	8.90	Put	Bond Future	535	0	535	0	5,092.00
23/09/2016	R186 On 03-November-16	9.10	Put	Bond Future	266	0	266	0	108.00
23/09/2016	R186 On 03-November-16	8.96	Put	Bond Future	438	0	438	0	0.00
23/09/2016	R186 On 03-November-16	8.97	Put	Bond Future	423	0	423	0	0.00
23/09/2016	R186 On 03-November-16	8.30	Put	Bond Future	2630	2	2630	2	0.00
23/09/2016	R186 On 03-November-16	8.52	Put	Bond Future	1604	1	1604	1	150.00
23/09/2016	R186 On 03-November-16	8.95	Put	Bond Future	453	0	453	0	0.00
23/09/2016	R186 On 03-November-16	9.20	Put	Bond Future	182	0	182	0	0.00
23/09/2016	R186 On 03-November-16	8.82	Put	Bond Future	691	1	691	1	150.00
23/09/2016	R186 On 03-November-16	9.40	Put	Bond Future	79	0	79	0	0.00
23/09/2016	R186 On 02-February-17			Bond Future	8.61	114.0762	8.6076	114.0762	0.00
23/09/2016	R186 On 02-February-17	9.50	Call	Bond Future	6667	7	6667	7	0.00
23/09/2016	R186 On 02-February-17	8.87	Call	Bond Future	3506	4	3506	4	0.00
23/09/2016	R186 On 02-February-17	9.40	Call	Bond Future	6120	6	6120	6	0.00
23/09/2016	R186 On 02-February-17	8.60	Call	Bond Future	2439	3	2439	3	7,000.00
23/09/2016	R186 On 02-February-17	8.81	Call	Bond Future	3249	3	3249	3	0.00
23/09/2016	R186 On 02-February-17	8.00	Call	Bond Future	854	1	854	1	7,000.00
23/09/2016	R186 On 02-February-17	8.37	Call	Bond Future	1704	2	1704	2	500.00
23/09/2016	R186 On 02-February-17	8.79	Call	Bond Future	3166	3	3166	3	0.00
23/09/2016	R186 On 02-February-17	8.43	Call	Bond Future	1881	2	1881	2	750.00
23/09/2016	R186 On 02-February-17	8.80	Call	Bond Future	3207	3	3207	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
23/09/2016	R186 On 02-February-17	8.90	Call	Bond Future	3637	4	3637	4	0.00
23/09/2016	R186 On 02-February-17	9.50	Put	Bond Future	565	1	565	1	13,500.00
23/09/2016	R186 On 02-February-17	8.87	Put	Bond Future	1663	2	1663	2	500.00
23/09/2016	R186 On 02-February-17	8.60	Put	Bond Future	2493	2	2493	2	0.00
23/09/2016	R186 On 02-February-17	8.37	Put	Bond Future	3408	3	3408	3	0.00
23/09/2016	R186 On 02-February-17	8.79	Put	Bond Future	1881	2	1881	2	0.00
23/09/2016	R186 On 02-February-17	9.40	Put	Bond Future	679	1	679	1	750.00
23/09/2016	R186 On 02-February-17	8.00	Put	Bond Future	5281	5	5281	5	0.00
23/09/2016	R186 On 02-February-17	8.81	Put	Bond Future	1825	2	1825	2	0.00
23/09/2016	R186 On 02-February-17	8.43	Put	Bond Future	3151	3	3151	3	0.00
23/09/2016	R186 On 02-February-17	8.80	Put	Bond Future	1853	2	1853	2	0.00
23/09/2016	R186 On 02-February-17	8.90	Put	Bond Future	1587	1	1587	1	750.00
23/09/2016	R186 On 04-May-17			Bond Future	8.63	116.3596	8.6286	116.3596	0.00
23/09/2016	R186 On 04-May-17	8.90	Call	Bond Future	4230	4	4230	4	0.00
23/09/2016	R186 On 04-May-17	8.91	Call	Bond Future	4272	4	4272	4	0.00
23/09/2016	R186 On 04-May-17	8.89	Call	Bond Future	4189	4	4189	4	0.00
23/09/2016	R186 On 04-May-17	8.89	Put	Bond Future	2389	2	2389	2	0.00
23/09/2016	R186 On 04-May-17	8.90	Put	Bond Future	2362	2	2362	2	0.00
23/09/2016	R186 On 04-May-17	8.91	Put	Bond Future	2336	2	2336	2	0.00
23/09/2016	R197 On 03-November-16			Bond Future	302.40	302.3891	302.4000	302.3891	875.00
23/09/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
23/09/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
23/09/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
23/09/2016	R197 On 03-November-16	303.57	Put	Bond Future	1170	1	1170	1	0.00
23/09/2016	R197 On 03-November-16	303.58	Put	Bond Future	1180	1	1180	1	0.00
23/09/2016	R197 On 03-November-16	303.56	Put	Bond Future	1160	1	1160	1	0.00
23/09/2016	R202 On 03-November-16			Bond Future	250.40	250.3864	250.3960	250.3864	36,009.00
23/09/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
23/09/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
23/09/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
23/09/2016	R202 On 03-November-16	253.86	Put	Bond Future	3464	3	3464	3	0.00
23/09/2016	R202 On 03-November-16	253.87	Put	Bond Future	3474	3	3474	3	0.00
23/09/2016	R202 On 03-November-16	253.85	Put	Bond Future	3454	3	3454	3	0.00
23/09/2016	R203 On 03-November-16			Bond Future	7.37	101.9317	7.3719	101.9317	30,174.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2016	R203 On 03-November-16	8.84	Call	Bond Future	1188	1	1188	1	0.00
23/09/2016	R203 On 03-November-16	8.86	Call	Bond Future	1204	1	1204	1	0.00
23/09/2016	R203 On 03-November-16	8.85	Call	Bond Future	1196	1	1196	1	0.00
23/09/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
23/09/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
23/09/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
23/09/2016	R203 On 02-February-17			Bond Future	7.22	103.8917	7.2213	103.8917	0.00
23/09/2016	R203 On 02-February-17	7.70	Call	Bond Future	335	0	335	0	0.00
23/09/2016	R203 On 02-February-17	7.72	Call	Bond Future	344	0	344	0	0.00
23/09/2016	R203 On 02-February-17	7.71	Call	Bond Future	339	0	339	0	0.00
23/09/2016	R203 On 02-February-17	7.71	Put	Bond Future	56	0	56	0	0.00
23/09/2016	R203 On 02-February-17	7.72	Put	Bond Future	55	0	55	0	0.00
23/09/2016	R203 On 02-February-17	7.70	Put	Bond Future	57	0	57	0	0.00
23/09/2016	R203 On 04-May-17			Bond Future	6.49	101.7962	6.4912	101.7962	0.00
23/09/2016	R203 On 04-May-17	6.91	Call	Bond Future	207	0	207	0	0.00
23/09/2016	R203 On 04-May-17	6.92	Call	Bond Future	210	0	210	0	0.00
23/09/2016	R203 On 04-May-17	6.93	Call	Bond Future	212	0	212	0	0.00
23/09/2016	R203 On 04-May-17	6.92	Put	Bond Future	59	0	59	0	0.00
23/09/2016	R203 On 04-May-17	6.91	Put	Bond Future	60	0	60	0	0.00
23/09/2016	R203 On 04-May-17	6.93	Put	Bond Future	58	0	58	0	0.00
23/09/2016	R204 On 03-November-16			Bond Future	7.59	103.8371	7.5943	103.8371	31,543.00
23/09/2016	R204 On 03-November-16	9.21	Call	Bond Future	3063	3	3063	3	0.00
23/09/2016	R204 On 03-November-16	9.23	Call	Bond Future	3101	3	3101	3	0.00
23/09/2016	R204 On 03-November-16	9.22	Call	Bond Future	3082	3	3082	3	0.00
23/09/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
23/09/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
23/09/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
23/09/2016	R204 On 02-February-17			Bond Future	7.57	101.7932	7.5669	101.7932	0.00
23/09/2016	R204 On 02-February-17	8.28	Call	Bond Future	1329	1	1329	1	0.00
23/09/2016	R204 On 02-February-17	8.29	Call	Bond Future	1344	1	1344	1	0.00
23/09/2016	R204 On 02-February-17	8.30	Call	Bond Future	1358	1	1358	1	0.00
23/09/2016	R204 On 02-February-17	8.28	Put	Bond Future	111	0	111	0	0.00
23/09/2016	R204 On 02-February-17	8.30	Put	Bond Future	106	0	106	0	0.00
23/09/2016	R204 On 02-February-17	8.29	Put	Bond Future	108	0	108	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
23/09/2016	R204 On 04-May-17			Bond Future	7.48	103.8307	7.4812	103.8307	0.00
23/09/2016	R204 On 04-May-17	7.90	Call	Bond Future	928	1	928	1	0.00
23/09/2016	R204 On 04-May-17	7.92	Call	Bond Future	948	1	948	1	0.00
23/09/2016	R204 On 04-May-17	7.91	Call	Bond Future	938	1	938	1	0.00
23/09/2016	R204 On 04-May-17	7.91	Put	Bond Future	294	0	294	0	0.00
23/09/2016	R204 On 04-May-17	7.92	Put	Bond Future	290	0	290	0	0.00
23/09/2016	R204 On 04-May-17	7.90	Put	Bond Future	299	0	299	0	0.00
23/09/2016	R207 On 03-November-16			Bond Future	7.81	100.7849	7.8059	100.7849	52,034.00
23/09/2016	R207 On 03-November-16	7.94	Call	Bond Future	660	1	660	1	0.00
23/09/2016	R207 On 03-November-16	7.93	Call	Bond Future	643	1	643	1	0.00
23/09/2016	R207 On 03-November-16	7.95	Call	Bond Future	678	1	678	1	0.00
23/09/2016	R207 On 03-November-16	7.95	Put	Bond Future	283	0	283	0	0.00
23/09/2016	R207 On 03-November-16	7.94	Put	Bond Future	293	0	293	0	0.00
23/09/2016	R207 On 03-November-16	7.93	Put	Bond Future	303	0	303	0	0.00
23/09/2016	R207 On 02-February-17			Bond Future	7.80	99.0802	7.8048	99.0802	0.00
23/09/2016	R207 On 02-February-17	8.91	Call	Bond Future	2849	3	2849	3	62.00
23/09/2016	R207 On 02-February-17	9.22	Call	Bond Future	3568	4	3568	4	0.00
23/09/2016	R207 On 02-February-17	9.24	Call	Bond Future	3615	4	3615	4	0.00
23/09/2016	R207 On 02-February-17	9.23	Call	Bond Future	3591	4	3591	4	0.00
23/09/2016	R207 On 02-February-17	8.91	Put	Bond Future	71	0	71	0	0.00
23/09/2016	R207 On 02-February-17	9.22	Put	Bond Future	29	0	29	0	0.00
23/09/2016	R207 On 02-February-17	9.24	Put	Bond Future	27	0	27	0	0.00
23/09/2016	R207 On 02-February-17	9.23	Put	Bond Future	28	0	28	0	0.00
23/09/2016	R207 On 04-May-17			Bond Future	7.78	101.0635	7.7806	101.0635	0.00
23/09/2016	R207 On 04-May-17	8.20	Call	Bond Future	1492	2	1492	2	0.00
23/09/2016	R207 On 04-May-17	8.22	Call	Bond Future	1524	2	1524	2	0.00
23/09/2016	R207 On 04-May-17	8.21	Call	Bond Future	1508	2	1508	2	0.00
23/09/2016	R207 On 04-May-17	8.22	Put	Bond Future	491	0	491	0	0.00
23/09/2016	R207 On 04-May-17	8.20	Put	Bond Future	506	0	506	0	0.00
23/09/2016	R207 On 04-May-17	8.21	Put	Bond Future	499	0	499	0	0.00
23/09/2016	R207 On 03-August-17			Bond Future	7.71	99.5262	7.7105	99.5262	0.00
23/09/2016	R207 On 03-August-17	8.19	Call	Bond Future	1600	2	1600	2	51.00
23/09/2016	R207 On 03-August-17	8.40	Call	Bond Future	1920	2	1920	2	0.00
23/09/2016	R207 On 03-August-17	8.39	Call	Bond Future	1905	2	1905	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
23/09/2016	R207 On 03-August-17	8.41	Call	Bond Future	1936	2	1936	2	0.00
23/09/2016	R207 On 03-August-17	8.39	Put	Bond Future	444	0	444	0	0.00
23/09/2016	R207 On 03-August-17	8.41	Put	Bond Future	434	0	434	0	0.00
23/09/2016	R207 On 03-August-17	8.19	Put	Bond Future	567	1	567	1	0.00
23/09/2016	R207 On 03-August-17	8.40	Put	Bond Future	439	0	439	0	0.00
23/09/2016	R208 On 03-November-16			Bond Future	7.99	96.2943	7.9870	96.2943	30,810.00
23/09/2016	R208 On 03-November-16	9.57	Call	Bond Future	5418	6	5418	6	0.00
23/09/2016	R208 On 03-November-16	9.58	Call	Bond Future	5451	6	5451	6	0.00
23/09/2016	R208 On 03-November-16	9.59	Call	Bond Future	5484	6	5484	6	0.00
23/09/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
23/09/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
23/09/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
23/09/2016	R208 On 02-February-17			Bond Future	8.00	98.1459	8.0026	98.1459	0.00
23/09/2016	R208 On 02-February-17	8.64	Call	Bond Future	2448	3	2448	3	0.00
23/09/2016	R208 On 02-February-17	8.63	Call	Bond Future	2422	2	2422	2	0.00
23/09/2016	R208 On 02-February-17	8.65	Call	Bond Future	2474	3	2474	3	0.00
23/09/2016	R208 On 02-February-17	8.64	Put	Bond Future	325	0	325	0	0.00
23/09/2016	R208 On 02-February-17	8.65	Put	Bond Future	318	0	318	0	0.00
23/09/2016	R208 On 02-February-17	8.63	Put	Bond Future	331	0	331	0	0.00
23/09/2016	R208 On 04-May-17			Bond Future	8.00	96.7061	7.9954	96.7061	0.00
23/09/2016	R208 On 04-May-17	8.37	Call	Bond Future	1987	2	1987	2	0.00
23/09/2016	R208 On 04-May-17	8.39	Call	Bond Future	2029	2	2029	2	0.00
23/09/2016	R208 On 04-May-17	8.38	Call	Bond Future	2008	2	2008	2	0.00
23/09/2016	R208 On 04-May-17	8.37	Put	Bond Future	794	1	794	1	0.00
23/09/2016	R208 On 04-May-17	8.39	Put	Bond Future	773	1	773	1	0.00
23/09/2016	R208 On 04-May-17	8.38	Put	Bond Future	783	1	783	1	0.00
23/09/2016	R209 On 03-November-16			Bond Future	9.11	75.1919	9.1070	75.1919	37,840.00
23/09/2016	R209 On 03-November-16	10.24	Call	Bond Future	7584	8	7584	8	0.00
23/09/2016	R209 On 03-November-16	10.26	Call	Bond Future	7704	8	7704	8	0.00
23/09/2016	R209 On 03-November-16	8.81	Call	Bond Future	632	1	632	1	345.00
23/09/2016	R209 On 03-November-16	10.25	Call	Bond Future	7644	8	7644	8	0.00
23/09/2016	R209 On 03-November-16	9.05	Call	Bond Future	1274	1	1274	1	0.00
23/09/2016	R209 On 03-November-16	9.45	Call	Bond Future	2987	3	2987	3	0.00
23/09/2016	R209 On 03-November-16	8.87	Call	Bond Future	765	1	765	1	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2016	R209 On 03-November-16	9.42	Call	Bond Future	2834	3	2834	3	120.00
23/09/2016	R209 On 03-November-16	9.04	Call	Bond Future	1241	1	1241	1	0.00
23/09/2016	R209 On 03-November-16	9.34	Call	Bond Future	2443	3	2443	3	0.00
23/09/2016	R209 On 03-November-16	10.26	Put	Bond Future	27	0	27	0	0.00
23/09/2016	R209 On 03-November-16	9.45	Put	Bond Future	567	1	567	1	250.00
23/09/2016	R209 On 03-November-16	10.25	Put	Bond Future	28	0	28	0	0.00
23/09/2016	R209 On 03-November-16	9.05	Put	Bond Future	1688	2	1688	2	250.00
23/09/2016	R209 On 03-November-16	8.81	Put	Bond Future	2828	3	2828	3	0.00
23/09/2016	R209 On 03-November-16	10.24	Put	Bond Future	29	0	29	0	0.00
23/09/2016	R209 On 03-November-16	9.04	Put	Bond Future	1728	2	1728	2	345.00
23/09/2016	R209 On 03-November-16	9.42	Put	Bond Future	622	1	622	1	0.00
23/09/2016	R209 On 03-November-16	8.87	Put	Bond Future	2509	2	2509	2	0.00
23/09/2016	R209 On 03-November-16	9.34	Put	Bond Future	787	1	787	1	345.00
23/09/2016	R209 On 02-February-17			Bond Future	9.14	76.6377	9.1413	76.6377	0.00
23/09/2016	R209 On 02-February-17	9.55	Call	Bond Future	4316	5	4316	5	0.00
23/09/2016	R209 On 02-February-17	9.53	Call	Bond Future	4226	4	4226	4	0.00
23/09/2016	R209 On 02-February-17	9.54	Call	Bond Future	4271	5	4271	5	0.00
23/09/2016	R209 On 02-February-17	9.53	Put	Bond Future	1514	1	1514	1	0.00
23/09/2016	R209 On 02-February-17	9.54	Put	Bond Future	1491	1	1491	1	0.00
23/09/2016	R209 On 02-February-17	9.55	Put	Bond Future	1468	1	1468	1	0.00
23/09/2016	R209 On 04-May-17			Bond Future	9.17	75.0196	9.1679	75.0196	0.00
23/09/2016	R209 On 04-May-17	9.46	Call	Bond Future	4581	5	4581	5	0.00
23/09/2016	R209 On 04-May-17	9.48	Call	Bond Future	4664	5	4664	5	0.00
23/09/2016	R209 On 04-May-17	9.47	Call	Bond Future	4622	5	4622	5	0.00
23/09/2016	R209 On 04-May-17	9.46	Put	Bond Future	2543	2	2543	2	0.00
23/09/2016	R209 On 04-May-17	9.47	Put	Bond Future	2516	2	2516	2	0.00
23/09/2016	R209 On 04-May-17	9.48	Put	Bond Future	2489	2	2489	2	0.00
23/09/2016	R210 On 03-November-16			Bond Future	186.83	186.8216	186.8286	186.8216	2,086.00
23/09/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
23/09/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
23/09/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
23/09/2016	R210 On 03-November-16	188.90	Put	Bond Future	2071	2	2071	2	0.00
23/09/2016	R210 On 03-November-16	188.92	Put	Bond Future	2091	2	2091	2	0.00
23/09/2016	R210 On 03-November-16	188.91	Put	Bond Future	2081	2	2081	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
23/09/2016	R211 On 03-November-16			Bond Future	141.85	141.8412	141.8479	141.8412	56.00
23/09/2016	R211 On 03-November-16	141.76	Call	Bond Future	88	0	88	0	0.00
23/09/2016	R211 On 03-November-16	141.75	Call	Bond Future	98	0	98	0	0.00
23/09/2016	R211 On 03-November-16	141.74	Call	Bond Future	108	0	108	0	0.00
23/09/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
23/09/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
23/09/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
23/09/2016	R212 On 03-November-16			Bond Future	147.83	147.9019	147.8341	147.9019	3,109.00
23/09/2016	R212 On 03-November-16	148.11	Call	Bond Future	0	0	0	0	0.00
23/09/2016	R212 On 03-November-16	148.12	Call	Bond Future	0	0	0	0	0.00
23/09/2016	R212 On 03-November-16	148.10	Call	Bond Future	0	0	0	0	0.00
23/09/2016	R212 On 03-November-16	148.11	Put	Bond Future	276	0	276	0	0.00
23/09/2016	R212 On 03-November-16	148.12	Put	Bond Future	286	0	286	0	0.00
23/09/2016	R212 On 03-November-16	148.10	Put	Bond Future	266	0	266	0	0.00
23/09/2016	R213 On 03-November-16			Bond Future	8.96	85.9769	8.9637	85.9769	42,426.00
23/09/2016	R213 On 03-November-16	10.18	Call	Bond Future	8052	8	8052	8	0.00
23/09/2016	R213 On 03-November-16	10.20	Call	Bond Future	8173	8	8173	8	0.00
23/09/2016	R213 On 03-November-16	10.19	Call	Bond Future	8113	8	8113	8	0.00
23/09/2016	R213 On 03-November-16	10.19	Put	Bond Future	16	0	16	0	0.00
23/09/2016	R213 On 03-November-16	10.20	Put	Bond Future	15	0	15	0	0.00
23/09/2016	R213 On 03-November-16	10.18	Put	Bond Future	16	0	16	0	0.00
23/09/2016	R213 On 02-February-17			Bond Future	9.00	87.6300	9.0011	87.6300	0.00
23/09/2016	R213 On 02-February-17	9.40	Call	Bond Future	4127	4	4127	4	0.00
23/09/2016	R213 On 02-February-17	9.42	Call	Bond Future	4218	4	4218	4	0.00
23/09/2016	R213 On 02-February-17	9.41	Call	Bond Future	4173	4	4173	4	0.00
23/09/2016	R213 On 02-February-17	9.40	Put	Bond Future	1398	1	1398	1	0.00
23/09/2016	R213 On 02-February-17	9.42	Put	Bond Future	1355	1	1355	1	0.00
23/09/2016	R213 On 02-February-17	9.41	Put	Bond Future	1376	1	1376	1	0.00
23/09/2016	R213 On 04-May-17			Bond Future	9.03	85.8302	9.0266	85.8302	0.00
23/09/2016	R213 On 04-May-17	9.37	Call	Bond Future	4607	5	4607	5	0.00
23/09/2016	R213 On 04-May-17	9.36	Call	Bond Future	4566	5	4566	5	0.00
23/09/2016	R213 On 04-May-17	9.35	Call	Bond Future	4524	5	4524	5	0.00
23/09/2016	R213 On 04-May-17	9.36	Put	Bond Future	2298	2	2298	2	0.00
23/09/2016	R213 On 04-May-17	9.37	Put	Bond Future	2272	2	2272	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
23/09/2016	R213 On 04-May-17	9.35	Put	Bond Future	2323	2	2323	2	0.00
23/09/2016	R214 On 03-November-16			Bond Future	9.19	75.6073	9.1877	75.6073	29,084.00
23/09/2016	R214 On 03-November-16	10.35	Call	Bond Future	8072	8	8072	8	0.00
23/09/2016	R214 On 03-November-16	10.33	Call	Bond Future	7949	8	7949	8	0.00
23/09/2016	R214 On 03-November-16	10.34	Call	Bond Future	8011	8	8011	8	0.00
23/09/2016	R214 On 03-November-16	10.33	Put	Bond Future	34	0	34	0	0.00
23/09/2016	R214 On 03-November-16	10.34	Put	Bond Future	32	0	32	0	0.00
23/09/2016	R214 On 03-November-16	10.35	Put	Bond Future	31	0	31	0	0.00
23/09/2016	R214 On 02-February-17			Bond Future	9.22	77.0610	9.2237	77.0610	0.00
23/09/2016	R214 On 02-February-17	9.67	Call	Bond Future	4754	5	4754	5	0.00
23/09/2016	R214 On 02-February-17	9.66	Call	Bond Future	4706	5	4706	5	0.00
23/09/2016	R214 On 02-February-17	9.68	Call	Bond Future	4801	5	4801	5	0.00
23/09/2016	R214 On 02-February-17	9.67	Put	Bond Future	1508	1	1508	1	0.00
23/09/2016	R214 On 02-February-17	9.68	Put	Bond Future	1485	1	1485	1	0.00
23/09/2016	R214 On 02-February-17	9.66	Put	Bond Future	1530	1	1530	1	0.00
23/09/2016	R214 On 04-May-17			Bond Future	9.25	75.3035	9.2496	75.3035	0.00
23/09/2016	R214 On 04-May-17	9.58	Call	Bond Future	5047	5	5047	5	0.00
23/09/2016	R214 On 04-May-17	9.56	Call	Bond Future	4961	5	4961	5	0.00
23/09/2016	R214 On 04-May-17	9.57	Call	Bond Future	5003	5	5003	5	0.00
23/09/2016	R214 On 04-May-17	9.56	Put	Bond Future	2690	3	2690	3	0.00
23/09/2016	R214 On 04-May-17	9.57	Put	Bond Future	2662	3	2662	3	0.00
23/09/2016	R214 On 04-May-17	9.58	Put	Bond Future	2634	3	2634	3	0.00
23/09/2016	R248 On 03-November-16			Bond Future	9.24	97.1131	9.2383	97.1131	62,123.00
23/09/2016	R248 On 03-November-16	10.39	Call	Bond Future	10208	11	10208	11	0.00
23/09/2016	R248 On 03-November-16	10.38	Call	Bond Future	10131	11	10131	11	0.00
23/09/2016	R248 On 03-November-16	10.37	Call	Bond Future	10054	10	10054	10	0.00
23/09/2016	R248 On 03-November-16	10.38	Put	Bond Future	59	0	59	0	0.00
23/09/2016	R248 On 03-November-16	10.39	Put	Bond Future	56	0	56	0	0.00
23/09/2016	R248 On 03-November-16	10.37	Put	Bond Future	61	0	61	0	0.00
23/09/2016	R248 On 02-February-17			Bond Future	9.28	98.9803	9.2756	98.9803	0.00
23/09/2016	R248 On 02-February-17	9.76	Call	Bond Future	6471	7	6471	7	0.00
23/09/2016	R248 On 02-February-17	9.77	Call	Bond Future	6531	7	6531	7	0.00
23/09/2016	R248 On 02-February-17	9.78	Call	Bond Future	6592	7	6592	7	0.00
23/09/2016	R248 On 02-February-17	9.77	Put	Bond Future	1957	2	1957	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
23/09/2016	R248 On 02-February-17	9.76	Put	Bond Future	1985	2	1985	2	0.00
23/09/2016	R248 On 02-February-17	9.78	Put	Bond Future	1930	2	1930	2	0.00
23/09/2016	R248 On 04-May-17			Bond Future	9.30	96.5194	9.3028	96.5194	0.00
23/09/2016	R248 On 04-May-17	9.67	Call	Bond Future	6809	7	6809	7	0.00
23/09/2016	R248 On 04-May-17	9.66	Call	Bond Future	6754	7	6754	7	0.00
23/09/2016	R248 On 04-May-17	9.65	Call	Bond Future	6699	7	6699	7	0.00
23/09/2016	R248 On 04-May-17	9.66	Put	Bond Future	3429	3	3429	3	0.00
23/09/2016	R248 On 04-May-17	9.67	Put	Bond Future	3394	3	3394	3	0.00
23/09/2016	R248 On 04-May-17	9.65	Put	Bond Future	3465	3	3465	3	0.00