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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
27/09/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	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
27/09/2016	2025 On 03-November-16			Bond Future	128.52	128.5102	128.5152	128.5102	3,044.00
27/09/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
27/09/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
27/09/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
27/09/2016	2025 On 03-November-16	129.22	Put	Bond Future	705	1	705	1	0.00
27/09/2016	2025 On 03-November-16	129.21	Put	Bond Future	695	1	695	1	0.00
27/09/2016	2025 On 03-November-16	129.23	Put	Bond Future	715	1	715	1	0.00
27/09/2016	2030 On 03-November-16			Bond Future	9.02	94.5215	9.0180	94.5215	26,853.00
27/09/2016	2030 On 03-November-16	9.33	Call	Bond Future	2215	2	2215	2	0.00
27/09/2016	2030 On 03-November-16	9.34	Call	Bond Future	2285	2	2285	2	0.00
27/09/2016	2030 On 03-November-16	9.35	Call	Bond Future	2355	2	2355	2	0.00
27/09/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
27/09/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
27/09/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
27/09/2016	2030 On 02-February-17			Bond Future	9.06	92.3313	9.0559	92.3313	0.00
27/09/2016	2030 On 02-February-17	9.29	Call	Bond Future	1647	2	1647	2	0.00
27/09/2016	2030 On 02-February-17	9.31	Call	Bond Future	1786	2	1786	2	0.00
27/09/2016	2030 On 02-February-17	9.30	Call	Bond Future	1717	2	1717	2	0.00
27/09/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
27/09/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
27/09/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
27/09/2016	2030 On 04-May-17			Bond Future	9.09	94.1765	9.0891	94.1765	0.00
27/09/2016	2030 On 04-May-17	9.34	Call	Bond Future	1741	2	1741	2	0.00
27/09/2016	2030 On 04-May-17	9.33	Call	Bond Future	1673	2	1673	2	0.00
27/09/2016	2030 On 04-May-17	9.32	Call	Bond Future	1604	2	1604	2	0.00
27/09/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
27/09/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
27/09/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
27/09/2016	2032 On 03-November-16			Bond Future	9.13	93.8283	9.1292	93.8283	13,093.00
27/09/2016	2032 On 03-November-16	10.28	Call	Bond Future	8356	9	8356	9	0.00
27/09/2016	2032 On 03-November-16	10.30	Call	Bond Future	8489	9	8489	9	0.00
27/09/2016	2032 On 03-November-16	10.29	Call	Bond Future	8422	9	8422	9	0.00
27/09/2016	2032 On 03-November-16	10.28	Put	Bond Future	21	0	21	0	0.00
27/09/2016	2032 On 03-November-16	10.30	Put	Bond Future	19	0	19	0	0.00

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27/09/2016	2032 On 03-November-16	10.29	Put	Bond Future	20	0	20	0	0.00
27/09/2016	2032 On 02-February-17			Bond Future	9.17	95.6307	9.1703	95.6307	0.00
27/09/2016	2032 On 02-February-17	9.51	Call	Bond Future	4276	4	4276	4	0.00
27/09/2016	2032 On 02-February-17	9.53	Call	Bond Future	4372	4	4372	4	0.00
27/09/2016	2032 On 02-February-17	9.52	Call	Bond Future	4323	4	4323	4	0.00
27/09/2016	2032 On 02-February-17	9.52	Put	Bond Future	1699	2	1699	2	0.00
27/09/2016	2032 On 02-February-17	9.51	Put	Bond Future	1725	2	1725	2	0.00
27/09/2016	2032 On 02-February-17	9.53	Put	Bond Future	1673	2	1673	2	0.00
27/09/2016	2032 On 04-May-17			Bond Future	9.20	93.3810	9.2030	93.3810	0.00
27/09/2016	2032 On 04-May-17	9.46	Call	Bond Future	4731	5	4731	5	0.00
27/09/2016	2032 On 04-May-17	9.45	Call	Bond Future	4688	5	4688	5	0.00
27/09/2016	2032 On 04-May-17	9.44	Call	Bond Future	4645	5	4645	5	0.00
27/09/2016	2032 On 04-May-17	9.45	Put	Bond Future	2843	3	2843	3	0.00
27/09/2016	2032 On 04-May-17	9.46	Put	Bond Future	2813	3	2813	3	0.00
27/09/2016	2032 On 04-May-17	9.44	Put	Bond Future	2874	3	2874	3	0.00
27/09/2016	2033 On 03-November-16			Bond Future	108.16	108.1516	108.1560	108.1516	4,686.00
27/09/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
27/09/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
27/09/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
27/09/2016	2033 On 03-November-16	109.17	Put	Bond Future	1014	1	1014	1	0.00
27/09/2016	2033 On 03-November-16	109.18	Put	Bond Future	1024	1	1024	1	0.00
27/09/2016	2033 On 03-November-16	109.16	Put	Bond Future	1004	1	1004	1	0.00
27/09/2016	2037 On 03-November-16			Bond Future	9.29	95.2332	9.2934	95.2332	36,730.00
27/09/2016	2037 On 03-November-16	10.35	Call	Bond Future	8424	9	8424	9	0.00
27/09/2016	2037 On 03-November-16	10.36	Call	Bond Future	8495	9	8495	9	0.00
27/09/2016	2037 On 03-November-16	10.37	Call	Bond Future	8567	9	8567	9	0.00
27/09/2016	2037 On 03-November-16	10.36	Put	Bond Future	44	0	44	0	0.00
27/09/2016	2037 On 03-November-16	10.37	Put	Bond Future	42	0	42	0	0.00
27/09/2016	2037 On 03-November-16	10.35	Put	Bond Future	46	0	46	0	0.00
27/09/2016	2037 On 02-February-17			Bond Future	9.33	92.8063	9.3330	92.8063	0.00
27/09/2016	2037 On 02-February-17	9.66	Call	Bond Future	4718	5	4718	5	0.00
27/09/2016	2037 On 02-February-17	9.68	Call	Bond Future	4821	5	4821	5	0.00
27/09/2016	2037 On 02-February-17	9.67	Call	Bond Future	4770	5	4770	5	0.00
27/09/2016	2037 On 02-February-17	9.66	Put	Bond Future	2016	2	2016	2	0.00

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27/09/2016	2037 On 02-February-17	9.67	Put	Bond Future	1987	2	1987	2	0.00
27/09/2016	2037 On 02-February-17	9.68	Put	Bond Future	1958	2	1958	2	0.00
27/09/2016	2037 On 04-May-17			Bond Future	9.37	94.6611	9.3686	94.6611	0.00
27/09/2016	2037 On 04-May-17	9.59	Call	Bond Future	5167	5	5167	5	0.00
27/09/2016	2037 On 04-May-17	9.58	Call	Bond Future	5121	5	5121	5	0.00
27/09/2016	2037 On 04-May-17	9.60	Call	Bond Future	5214	5	5214	5	0.00
27/09/2016	2037 On 04-May-17	9.58	Put	Bond Future	3374	3	3374	3	0.00
27/09/2016	2037 On 04-May-17	9.60	Put	Bond Future	3305	3	3305	3	0.00
27/09/2016	2037 On 04-May-17	9.59	Put	Bond Future	3339	3	3339	3	0.00
27/09/2016	2038 On 03-November-16			Bond Future	135.83	135.8218	135.8269	135.8218	20,753.00
27/09/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
27/09/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
27/09/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
27/09/2016	2038 On 03-November-16	136.32	Put	Bond Future	493	0	493	0	0.00
27/09/2016	2038 On 03-November-16	136.31	Put	Bond Future	483	0	483	0	0.00
27/09/2016	2038 On 03-November-16	136.33	Put	Bond Future	503	1	503	1	0.00
27/09/2016	2040 On 03-November-16			Bond Future	9.34	99.4599	9.3384	99.4599	4,523.00
27/09/2016	2040 On 03-November-16	9.69	Call	Bond Future	3874	4	3874	4	0.00
27/09/2016	2040 On 03-November-16	9.71	Call	Bond Future	4005	4	4005	4	0.00
27/09/2016	2040 On 03-November-16	9.70	Call	Bond Future	3939	4	3939	4	0.00
27/09/2016	2040 On 03-November-16	9.69	Put	Bond Future	732	1	732	1	0.00
27/09/2016	2040 On 03-November-16	9.70	Put	Bond Future	710	1	710	1	0.00
27/09/2016	2040 On 03-November-16	9.71	Put	Bond Future	689	1	689	1	0.00
27/09/2016	2040 On 02-February-17			Bond Future	9.38	96.8638	9.3779	96.8638	0.00
27/09/2016	2040 On 02-February-17	9.58	Call	Bond Future	4470	5	4470	5	0.00
27/09/2016	2040 On 02-February-17	9.59	Call	Bond Future	4522	5	4522	5	0.00
27/09/2016	2040 On 02-February-17	9.60	Call	Bond Future	4574	5	4574	5	0.00
27/09/2016	2040 On 02-February-17	9.59	Put	Bond Future	2624	3	2624	3	0.00
27/09/2016	2040 On 02-February-17	9.60	Put	Bond Future	2588	3	2588	3	0.00
27/09/2016	2040 On 02-February-17	9.58	Put	Bond Future	2660	3	2660	3	0.00
27/09/2016	2040 On 04-May-17			Bond Future	9.41	98.7998	9.4136	98.7998	0.00
27/09/2016	2040 On 04-May-17	9.62	Call	Bond Future	5568	6	5568	6	0.00
27/09/2016	2040 On 04-May-17	9.63	Call	Bond Future	5618	6	5618	6	0.00
27/09/2016	2040 On 04-May-17	9.64	Call	Bond Future	5668	6	5668	6	0.00

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27/09/2016	2040 On 04-May-17	9.63	Put	Bond Future	3697	4	3697	4	0.00
27/09/2016	2040 On 04-May-17	9.64	Put	Bond Future	3660	4	3660	4	0.00
27/09/2016	2040 On 04-May-17	9.62	Put	Bond Future	3734	4	3734	4	0.00
27/09/2016	2044 On 03-November-16			Bond Future	9.36	96.6748	9.3578	96.6748	18,511.00
27/09/2016	2044 On 03-November-16	10.42	Call	Bond Future	9121	9	9121	9	0.00
27/09/2016	2044 On 03-November-16	10.41	Call	Bond Future	9045	9	9045	9	0.00
27/09/2016	2044 On 03-November-16	10.43	Call	Bond Future	9197	9	9197	9	0.00
27/09/2016	2044 On 03-November-16	10.43	Put	Bond Future	54	0	54	0	0.00
27/09/2016	2044 On 03-November-16	10.42	Put	Bond Future	57	0	57	0	0.00
27/09/2016	2044 On 03-November-16	10.41	Put	Bond Future	59	0	59	0	0.00
27/09/2016	2044 On 02-February-17			Bond Future	9.40	94.1504	9.3962	94.1504	0.00
27/09/2016	2044 On 02-February-17	9.77	Call	Bond Future	5487	6	5487	6	0.00
27/09/2016	2044 On 02-February-17	9.78	Call	Bond Future	5543	6	5543	6	0.00
27/09/2016	2044 On 02-February-17	9.76	Call	Bond Future	5430	6	5430	6	0.00
27/09/2016	2044 On 02-February-17	9.77	Put	Bond Future	2142	2	2142	2	0.00
27/09/2016	2044 On 02-February-17	9.78	Put	Bond Future	2112	2	2112	2	0.00
27/09/2016	2044 On 02-February-17	9.76	Put	Bond Future	2173	2	2173	2	0.00
27/09/2016	2044 On 04-May-17			Bond Future	9.43	96.0322	9.4307	96.0322	0.00
27/09/2016	2044 On 04-May-17	9.67	Call	Bond Future	5847	6	5847	6	0.00
27/09/2016	2044 On 04-May-17	9.66	Call	Bond Future	5797	6	5797	6	0.00
27/09/2016	2044 On 04-May-17	9.68	Call	Bond Future	5898	6	5898	6	0.00
27/09/2016	2044 On 04-May-17	9.68	Put	Bond Future	3661	4	3661	4	0.00
27/09/2016	2044 On 04-May-17	9.67	Put	Bond Future	3698	4	3698	4	0.00
27/09/2016	2044 On 04-May-17	9.66	Put	Bond Future	3736	4	3736	4	0.00
27/09/2016	2046 On 03-November-16			Bond Future	132.55	133.6760	132.5461	133.6760	17,594.00
27/09/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
27/09/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
27/09/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
27/09/2016	2046 On 03-November-16	137.09	Put	Bond Future	4544	3	4544	3	0.00
27/09/2016	2046 On 03-November-16	137.07	Put	Bond Future	4524	3	4524	3	0.00
27/09/2016	2046 On 03-November-16	137.08	Put	Bond Future	4534	3	4534	3	0.00
27/09/2016	2050 On 03-November-16			Bond Future	143.82	143.8176	143.8237	143.8176	21,644.00
27/09/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
27/09/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00

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27/09/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
27/09/2016	2050 On 03-November-16	149.53	Put	Bond Future	5706	6	5706	6	0.00
27/09/2016	2050 On 03-November-16	149.54	Put	Bond Future	5716	6	5716	6	0.00
27/09/2016	2050 On 03-November-16	149.52	Put	Bond Future	5696	6	5696	6	0.00
27/09/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	AL37 On 03-November-16			Index Future	507.63	507.7890	507.6290	507.7890	9.00
27/09/2016	AL37 On 02-February-17			Index Future	517.38	517.5420	517.3760	517.5420	0.00
27/09/2016	AL7T On 03-November-16			Index Future	589.06	589.7790	589.0560	589.7790	2.00
27/09/2016	AL7T On 02-February-17			Index Future	600.37	601.1070	600.3660	601.1070	0.00
27/09/2016	ALBI On 03-November-16			Index Future	537.69	538.4690	537.6860	538.4690	706.00
27/09/2016	ALBI On 02-February-17			Index Future	548.01	548.8110	548.0100	548.8110	0.00
27/09/2016	ALBI On 04-May-17			Index Future	558.95	559.7710	558.9470	559.7710	0.00
27/09/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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27/09/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/09/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2016	EL28 On 03-November-16			Bond Future	129.99	129.9842	129.9913	129.9842	0.00
27/09/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
27/09/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
27/09/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
27/09/2016	EL28 On 03-November-16	132.16	Put	Bond Future	2169	2	2169	2	0.00
27/09/2016	EL28 On 03-November-16	132.17	Put	Bond Future	2179	2	2179	2	0.00
27/09/2016	EL28 On 03-November-16	132.15	Put	Bond Future	2159	2	2159	2	0.00
27/09/2016	EL28 On 02-February-17			Bond Future	132.50	132.4892	132.4957	132.4892	0.00
27/09/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
27/09/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
27/09/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
27/09/2016	EL28 On 02-February-17	135.10	Put	Bond Future	2604	3	2604	3	0.00
27/09/2016	EL28 On 02-February-17	135.12	Put	Bond Future	2624	3	2624	3	0.00
27/09/2016	EL28 On 02-February-17	135.11	Put	Bond Future	2614	3	2614	3	0.00
27/09/2016	EL28 On 04-May-17			Bond Future	133.46	133.4583	133.4632	133.4583	0.00
27/09/2016	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
27/09/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
27/09/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
27/09/2016	EL28 On 04-May-17	137.90	Put	Bond Future	4437	4	4437	4	0.00
27/09/2016	EL28 On 04-May-17	137.91	Put	Bond Future	4447	4	4447	4	0.00
27/09/2016	EL28 On 04-May-17	137.92	Put	Bond Future	4457	4	4457	4	0.00
27/09/2016	ES33 On 03-November-16			Bond Future	10.19	79.7931	10.1875	79.7931	8,789.00
27/09/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6977	7	6977	7	0.00
27/09/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6861	7	6861	7	0.00
27/09/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6919	7	6919	7	0.00
27/09/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
27/09/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
27/09/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
27/09/2016	ES33 On 02-February-17			Bond Future	10.26	81.3259	10.2609	81.3259	0.00
27/09/2016	ES33 On 02-February-17	10.61	Call	Bond Future	2247	2	2247	2	0.00
27/09/2016	ES33 On 02-February-17	10.60	Call	Bond Future	2184	2	2184	2	0.00
27/09/2016	ES33 On 02-February-17	10.59	Call	Bond Future	2121	2	2121	2	0.00
27/09/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
27/09/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
27/09/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
27/09/2016	ES33 On 04-May-17			Bond Future	10.32	79.1557	10.3244	79.1557	0.00
27/09/2016	ES33 On 04-May-17	10.55	Call	Bond Future	1446	2	1446	2	0.00
27/09/2016	ES33 On 04-May-17	10.56	Call	Bond Future	1509	2	1509	2	0.00
27/09/2016	ES33 On 04-May-17	10.54	Call	Bond Future	1383	2	1383	2	0.00
27/09/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
27/09/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
27/09/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
27/09/2016	ES42 On 03-November-16			Bond Future	10.31	84.3032	10.3110	84.3032	8,777.00
27/09/2016	ES42 On 02-February-17			Bond Future	10.38	85.9228	10.3796	85.9228	0.00
27/09/2016	ES42 On 04-May-17			Bond Future	10.44	83.3764	10.4430	83.3764	0.00
27/09/2016	GOVI On 03-November-16			GOVI	535.29	535.9460	535.2890	535.9460	422.00
27/09/2016	GOVI On 03-November-16	476.11	Call	GOVI	591790	60	591790	60	0.00
27/09/2016	GOVI On 03-November-16	476.13	Call	GOVI	591590	60	591590	60	0.00
27/09/2016	GOVI On 03-November-16	476.12	Call	GOVI	591690	60	591690	60	0.00
27/09/2016	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
27/09/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
27/09/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
27/09/2016	GOVI On 02-February-17			GOVI	545.57	546.2390	545.5670	546.2390	27.00
27/09/2016	GOVI On 02-February-17	533.32	Call	GOVI	122470	13	122470	13	0.00
27/09/2016	GOVI On 02-February-17	533.34	Call	GOVI	122270	13	122270	13	0.00
27/09/2016	GOVI On 02-February-17	533.33	Call	GOVI	122370	13	122370	13	0.00
27/09/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
27/09/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
27/09/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
27/09/2016	GOVI On 04-May-17			GOVI	556.46	557.1480	556.4550	557.1480	0.00
27/09/2016	GOVI On 04-May-17	262.20	Call	GOVI	2942550	295	2942550	295	0.00
27/09/2016	GOVI On 04-May-17	262.19	Call	GOVI	2942650	295	2942650	295	0.00
27/09/2016	GOVI On 04-May-17	262.18	Call	GOVI	2942750	295	2942750	295	0.00
27/09/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
27/09/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
27/09/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
27/09/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/09/2016	IGOV On 03-November-16			Index Future	249.46	249.6030	249.4550	249.6030	1,021.00
27/09/2016	IGOV On 02-February-17			Index Future	254.26	254.4120	254.2610	254.4120	57.00
27/09/2016	IGOV On 04-May-17			Index Future	259.35	259.5080	259.3500	259.5080	0.00
27/09/2016	ILBI On 03-November-16			Index Future	676.21	676.4180	676.2060	676.4180	0.00
27/09/2016	ILBI On 02-February-17			Index Future	689.31	689.5300	689.3130	689.5300	155.00
27/09/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0686	100.0686	100.0686	0.00
27/09/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0097	100.0086	100.0097	0.00
27/09/2016	IS01 On 15-June-17			Interest Rate Swap	99.63	99.6348	99.6340	99.6348	0.00
27/09/2016	IS01 On 21-September-17			Interest Rate Swap	99.67	99.6662	99.6658	99.6662	0.00
27/09/2016	IS01 On 21-December-17			Interest Rate Swap	99.92	99.9166	99.9166	99.9166	0.00
27/09/2016	IS02 On 18-December-17			Interest Rate Swap	99.94	99.9438	99.9439	99.9438	0.00
27/09/2016	IS02 On 16-March-18			Interest Rate Swap	99.22	99.2151	99.2158	99.2151	0.00
27/09/2016	IS02 On 15-June-18			Interest Rate Swap	98.87	98.8635	98.8656	98.8635	0.00
27/09/2016	IS02 On 21-September-18			Interest Rate Swap	98.90	98.9039	98.9048	98.9039	0.00
27/09/2016	IS02 On 21-December-18			Interest Rate Swap	99.39	99.3900	99.3900	99.3900	0.00
27/09/2016	IS05 On 17-December-20			Interest Rate Swap	97.70	97.6683	97.6978	97.6683	0.00
27/09/2016	IS05 On 16-March-21			Interest Rate Swap	97.03	96.9905	97.0293	96.9905	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2016	IS05 On 15-June-21			Interest Rate Swap	96.33	96.2793	96.3269	96.2793	0.00
27/09/2016	IS05 On 21-September-21			Interest Rate Swap	96.59	96.5388	96.5933	96.5388	0.00
27/09/2016	IS05 On 21-December-21			Interest Rate Swap	98.82	98.7698	98.8249	98.7698	50.00
27/09/2016	IS10 On 17-December-25			Interest Rate Swap	97.55	97.3386	97.5460	97.3386	0.00
27/09/2016	IS10 On 16-March-26			Interest Rate Swap	94.62	94.4031	94.6167	94.4031	0.00
27/09/2016	IS10 On 15-June-26			Interest Rate Swap	93.38	93.1639	93.3817	93.1639	0.00
27/09/2016	IS10 On 21-September-26			Interest Rate Swap	95.47	95.2542	95.4746	95.2542	0.00
27/09/2016	IS10 On 21-December-26			Interest Rate Swap	99.14	98.9200	99.1416	98.9200	0.00
27/09/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/09/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
27/09/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/09/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/09/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
27/09/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.36	92.6400	7.3600	92.6400	0.00
27/09/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
27/09/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	0.00
27/09/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
27/09/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	1,000.00
27/09/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
27/09/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	0.00
27/09/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
27/09/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	1,000.00
27/09/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
27/09/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
27/09/2016	R023 On 03-November-16			Bond Future	8.31	98.7898	8.3117	98.7898	13,216.00
27/09/2016	R023 On 03-November-16	9.73	Call	Bond Future	6464	7	6464	7	0.00
27/09/2016	R023 On 03-November-16	9.74	Call	Bond Future	6507	7	6507	7	0.00
27/09/2016	R023 On 03-November-16	9.75	Call	Bond Future	6551	7	6551	7	0.00
27/09/2016	R023 On 03-November-16	9.74	Put	Bond Future	1	0	1	0	0.00
27/09/2016	R023 On 03-November-16	9.75	Put	Bond Future	1	0	1	0	0.00
27/09/2016	R023 On 03-November-16	9.73	Put	Bond Future	1	0	1	0	0.00
27/09/2016	R023 On 02-February-17			Bond Future	8.34	100.6875	8.3434	100.6875	0.00
27/09/2016	R023 On 02-February-17	8.86	Call	Bond Future	2987	3	2987	3	0.00
27/09/2016	R023 On 02-February-17	8.85	Call	Bond Future	2954	3	2954	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2016	R023 On 02-February-17	8.84	Call	Bond Future	2921	3	2921	3	0.00
27/09/2016	R023 On 02-February-17	8.85	Put	Bond Future	657	1	657	1	0.00
27/09/2016	R023 On 02-February-17	8.86	Put	Bond Future	645	1	645	1	0.00
27/09/2016	R023 On 02-February-17	8.84	Put	Bond Future	669	1	669	1	0.00
27/09/2016	R023 On 04-May-17			Bond Future	8.36	98.7650	8.3551	98.7650	0.00
27/09/2016	R023 On 04-May-17	8.59	Call	Bond Future	2518	3	2518	3	0.00
27/09/2016	R023 On 04-May-17	8.61	Call	Bond Future	2571	3	2571	3	0.00
27/09/2016	R023 On 04-May-17	8.60	Call	Bond Future	2545	3	2545	3	0.00
27/09/2016	R023 On 04-May-17	8.59	Put	Bond Future	1479	1	1479	1	0.00
27/09/2016	R023 On 04-May-17	8.61	Put	Bond Future	1444	1	1444	1	0.00
27/09/2016	R023 On 04-May-17	8.60	Put	Bond Future	1461	1	1461	1	0.00
27/09/2016	R035 On 03-November-16			Bond Future	9.24	98.7268	9.2352	98.7268	4,661.00
27/09/2016	R035 On 03-November-16	9.57	Call	Bond Future	2798	3	2798	3	0.00
27/09/2016	R035 On 03-November-16	9.59	Call	Bond Future	2961	3	2961	3	0.00
27/09/2016	R035 On 03-November-16	9.58	Call	Bond Future	2880	3	2880	3	0.00
27/09/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
27/09/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
27/09/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
27/09/2016	R035 On 02-February-17			Bond Future	9.28	100.6233	9.2788	100.6233	0.00
27/09/2016	R035 On 02-February-17	9.51	Call	Bond Future	1924	2	1924	2	0.00
27/09/2016	R035 On 02-February-17	9.52	Call	Bond Future	2006	2	2006	2	0.00
27/09/2016	R035 On 02-February-17	9.50	Call	Bond Future	1842	2	1842	2	0.00
27/09/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
27/09/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
27/09/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
27/09/2016	R035 On 04-May-17			Bond Future	9.31	98.1284	9.3112	98.1284	0.00
27/09/2016	R035 On 04-May-17	9.53	Call	Bond Future	1806	2	1806	2	0.00
27/09/2016	R035 On 04-May-17	9.55	Call	Bond Future	1968	2	1968	2	0.00
27/09/2016	R035 On 04-May-17	9.54	Call	Bond Future	1887	2	1887	2	0.00
27/09/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
27/09/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
27/09/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
27/09/2016	R186 On 03-November-16			Bond Future	8.65	116.4691	8.6470	116.4691	94,078.00
27/09/2016	R186 On 03-November-16	9.10	Call	Bond Future	3500	4	3500	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2016	R186 On 03-November-16	9.66	Call	Bond Future	7009	7	7009	7	0.00
27/09/2016	R186 On 03-November-16	8.96	Call	Bond Future	2724	3	2724	3	0.00
27/09/2016	R186 On 03-November-16	9.40	Call	Bond Future	5336	5	5336	5	1,425.00
27/09/2016	R186 On 03-November-16	8.52	Call	Bond Future	908	1	908	1	0.00
27/09/2016	R186 On 03-November-16	8.82	Call	Bond Future	2030	2	2030	2	0.00
27/09/2016	R186 On 03-November-16	8.95	Call	Bond Future	2672	3	2672	3	0.00
27/09/2016	R186 On 03-November-16	9.20	Call	Bond Future	4092	4	4092	4	1,425.00
27/09/2016	R186 On 03-November-16	8.30	Call	Bond Future	418	0	418	0	150.00
27/09/2016	R186 On 03-November-16	8.90	Call	Bond Future	2416	3	2416	3	0.00
27/09/2016	R186 On 03-November-16	8.97	Call	Bond Future	2777	3	2777	3	0.00
27/09/2016	R186 On 03-November-16	9.71	Call	Bond Future	7333	7	7333	7	0.00
27/09/2016	R186 On 03-November-16	9.66	Put	Bond Future	25	0	25	0	0.00
27/09/2016	R186 On 03-November-16	9.71	Put	Bond Future	19	0	19	0	0.00
27/09/2016	R186 On 03-November-16	8.90	Put	Bond Future	614	1	614	1	5,092.00
27/09/2016	R186 On 03-November-16	9.10	Put	Bond Future	302	0	302	0	108.00
27/09/2016	R186 On 03-November-16	8.96	Put	Bond Future	501	0	501	0	0.00
27/09/2016	R186 On 03-November-16	8.97	Put	Bond Future	484	0	484	0	0.00
27/09/2016	R186 On 03-November-16	8.30	Put	Bond Future	2954	3	2954	3	0.00
27/09/2016	R186 On 03-November-16	8.52	Put	Bond Future	1827	2	1827	2	150.00
27/09/2016	R186 On 03-November-16	8.95	Put	Bond Future	519	0	519	0	0.00
27/09/2016	R186 On 03-November-16	9.20	Put	Bond Future	204	0	204	0	0.00
27/09/2016	R186 On 03-November-16	8.82	Put	Bond Future	794	1	794	1	150.00
27/09/2016	R186 On 03-November-16	9.40	Put	Bond Future	87	0	87	0	0.00
27/09/2016	R186 On 02-February-17			Bond Future	8.68	113.4034	8.6812	113.4034	0.00
27/09/2016	R186 On 02-February-17	9.50	Call	Bond Future	6209	6	6209	6	0.00
27/09/2016	R186 On 02-February-17	8.87	Call	Bond Future	3150	3	3150	3	0.00
27/09/2016	R186 On 02-February-17	9.40	Call	Bond Future	5674	6	5674	6	0.00
27/09/2016	R186 On 02-February-17	8.60	Call	Bond Future	2146	2	2146	2	7,000.00
27/09/2016	R186 On 02-February-17	8.81	Call	Bond Future	2907	3	2907	3	0.00
27/09/2016	R186 On 02-February-17	8.00	Call	Bond Future	707	1	707	1	7,000.00
27/09/2016	R186 On 02-February-17	8.37	Call	Bond Future	1469	2	1469	2	500.00
27/09/2016	R186 On 02-February-17	8.79	Call	Bond Future	2828	3	2828	3	0.00
27/09/2016	R186 On 02-February-17	8.43	Call	Bond Future	1630	2	1630	2	750.00
27/09/2016	R186 On 02-February-17	8.80	Call	Bond Future	2867	3	2867	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2016	R186 On 02-February-17	8.90	Call	Bond Future	3276	3	3276	3	0.00
27/09/2016	R186 On 02-February-17	9.50	Put	Bond Future	627	1	627	1	13,500.00
27/09/2016	R186 On 02-February-17	8.87	Put	Bond Future	1829	2	1829	2	500.00
27/09/2016	R186 On 02-February-17	8.60	Put	Bond Future	2721	3	2721	3	0.00
27/09/2016	R186 On 02-February-17	8.37	Put	Bond Future	3693	4	3693	4	0.00
27/09/2016	R186 On 02-February-17	8.79	Put	Bond Future	2064	2	2064	2	0.00
27/09/2016	R186 On 02-February-17	9.40	Put	Bond Future	754	1	754	1	750.00
27/09/2016	R186 On 02-February-17	8.00	Put	Bond Future	5654	6	5654	6	0.00
27/09/2016	R186 On 02-February-17	8.81	Put	Bond Future	2003	2	2003	2	0.00
27/09/2016	R186 On 02-February-17	8.43	Put	Bond Future	3421	3	3421	3	0.00
27/09/2016	R186 On 02-February-17	8.80	Put	Bond Future	2033	2	2033	2	0.00
27/09/2016	R186 On 02-February-17	8.90	Put	Bond Future	1746	2	1746	2	750.00
27/09/2016	R186 On 04-May-17			Bond Future	8.71	115.6695	8.7058	115.6695	0.00
27/09/2016	R186 On 04-May-17	8.90	Call	Bond Future	3884	4	3884	4	0.00
27/09/2016	R186 On 04-May-17	8.91	Call	Bond Future	3924	4	3924	4	0.00
27/09/2016	R186 On 04-May-17	8.89	Call	Bond Future	3845	4	3845	4	0.00
27/09/2016	R186 On 04-May-17	8.89	Put	Bond Future	2580	3	2580	3	0.00
27/09/2016	R186 On 04-May-17	8.90	Put	Bond Future	2552	2	2552	2	0.00
27/09/2016	R186 On 04-May-17	8.91	Put	Bond Future	2524	2	2524	2	0.00
27/09/2016	R197 On 03-November-16			Bond Future	302.42	302.4093	302.4208	302.4093	875.00
27/09/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
27/09/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
27/09/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
27/09/2016	R197 On 03-November-16	303.57	Put	Bond Future	1149	1	1149	1	0.00
27/09/2016	R197 On 03-November-16	303.58	Put	Bond Future	1159	1	1159	1	0.00
27/09/2016	R197 On 03-November-16	303.56	Put	Bond Future	1139	1	1139	1	0.00
27/09/2016	R202 On 03-November-16			Bond Future	249.75	249.7385	249.7484	249.7385	36,009.00
27/09/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
27/09/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
27/09/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
27/09/2016	R202 On 03-November-16	253.86	Put	Bond Future	4112	4	4112	4	0.00
27/09/2016	R202 On 03-November-16	253.87	Put	Bond Future	4122	4	4122	4	0.00
27/09/2016	R202 On 03-November-16	253.85	Put	Bond Future	4102	4	4102	4	0.00
27/09/2016	R203 On 03-November-16			Bond Future	7.38	101.8933	7.3846	101.8933	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
27/09/2016	R203 On 03-November-16	8.84	Call	Bond Future	1178	1	1178	1	0.00
27/09/2016	R203 On 03-November-16	8.86	Call	Bond Future	1194	1	1194	1	0.00
27/09/2016	R203 On 03-November-16	8.85	Call	Bond Future	1186	1	1186	1	0.00
27/09/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
27/09/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
27/09/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
27/09/2016	R203 On 02-February-17			Bond Future	7.24	103.8507	7.2428	103.8507	0.00
27/09/2016	R203 On 02-February-17	7.70	Call	Bond Future	323	0	323	0	0.00
27/09/2016	R203 On 02-February-17	7.72	Call	Bond Future	332	0	332	0	0.00
27/09/2016	R203 On 02-February-17	7.71	Call	Bond Future	328	0	328	0	0.00
27/09/2016	R203 On 02-February-17	7.71	Put	Bond Future	57	0	57	0	0.00
27/09/2016	R203 On 02-February-17	7.72	Put	Bond Future	56	0	56	0	0.00
27/09/2016	R203 On 02-February-17	7.70	Put	Bond Future	58	0	58	0	0.00
27/09/2016	R203 On 04-May-17			Bond Future	6.54	101.7509	6.5396	101.7509	0.00
27/09/2016	R203 On 04-May-17	6.91	Call	Bond Future	194	0	194	0	0.00
27/09/2016	R203 On 04-May-17	6.92	Call	Bond Future	197	0	197	0	0.00
27/09/2016	R203 On 04-May-17	6.93	Call	Bond Future	199	0	199	0	0.00
27/09/2016	R203 On 04-May-17	6.92	Put	Bond Future	63	0	63	0	0.00
27/09/2016	R203 On 04-May-17	6.91	Put	Bond Future	64	0	64	0	0.00
27/09/2016	R203 On 04-May-17	6.93	Put	Bond Future	62	0	62	0	0.00
27/09/2016	R204 On 03-November-16			Bond Future	7.61	103.7648	7.6051	103.7648	31,543.00
27/09/2016	R204 On 03-November-16	9.21	Call	Bond Future	3043	3	3043	3	0.00
27/09/2016	R204 On 03-November-16	9.23	Call	Bond Future	3080	3	3080	3	0.00
27/09/2016	R204 On 03-November-16	9.22	Call	Bond Future	3061	3	3061	3	0.00
27/09/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
27/09/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
27/09/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
27/09/2016	R204 On 02-February-17			Bond Future	7.58	101.7177	7.5804	101.7177	0.00
27/09/2016	R204 On 02-February-17	8.28	Call	Bond Future	1305	1	1305	1	0.00
27/09/2016	R204 On 02-February-17	8.29	Call	Bond Future	1319	1	1319	1	0.00
27/09/2016	R204 On 02-February-17	8.30	Call	Bond Future	1334	1	1334	1	0.00
27/09/2016	R204 On 02-February-17	8.28	Put	Bond Future	110	0	110	0	0.00
27/09/2016	R204 On 02-February-17	8.30	Put	Bond Future	105	0	105	0	0.00
27/09/2016	R204 On 02-February-17	8.29	Put	Bond Future	107	0	107	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2016	R204 On 04-May-17			Bond Future	7.50	103.7502	7.4997	103.7502	0.00
27/09/2016	R204 On 04-May-17	7.90	Call	Bond Future	904	1	904	1	0.00
27/09/2016	R204 On 04-May-17	7.92	Call	Bond Future	925	1	925	1	0.00
27/09/2016	R204 On 04-May-17	7.91	Call	Bond Future	914	1	914	1	0.00
27/09/2016	R204 On 04-May-17	7.91	Put	Bond Future	299	0	299	0	0.00
27/09/2016	R204 On 04-May-17	7.92	Put	Bond Future	294	0	294	0	0.00
27/09/2016	R204 On 04-May-17	7.90	Put	Bond Future	303	0	303	0	0.00
27/09/2016	R207 On 03-November-16			Bond Future	7.84	100.6565	7.8369	100.6565	52,034.00
27/09/2016	R207 On 03-November-16	7.94	Call	Bond Future	586	1	586	1	0.00
27/09/2016	R207 On 03-November-16	7.93	Call	Bond Future	570	1	570	1	0.00
27/09/2016	R207 On 03-November-16	7.95	Call	Bond Future	603	1	603	1	0.00
27/09/2016	R207 On 03-November-16	7.95	Put	Bond Future	293	0	293	0	0.00
27/09/2016	R207 On 03-November-16	7.94	Put	Bond Future	304	0	304	0	0.00
27/09/2016	R207 On 03-November-16	7.93	Put	Bond Future	315	0	315	0	0.00
27/09/2016	R207 On 02-February-17			Bond Future	7.84	98.9475	7.8395	98.9475	0.00
27/09/2016	R207 On 02-February-17	8.91	Call	Bond Future	2763	3	2763	3	62.00
27/09/2016	R207 On 02-February-17	9.22	Call	Bond Future	3480	3	3480	3	0.00
27/09/2016	R207 On 02-February-17	9.24	Call	Bond Future	3527	4	3527	4	0.00
27/09/2016	R207 On 02-February-17	9.23	Call	Bond Future	3503	4	3503	4	0.00
27/09/2016	R207 On 02-February-17	8.91	Put	Bond Future	74	0	74	0	0.00
27/09/2016	R207 On 02-February-17	9.22	Put	Bond Future	30	0	30	0	0.00
27/09/2016	R207 On 02-February-17	9.24	Put	Bond Future	28	0	28	0	0.00
27/09/2016	R207 On 02-February-17	9.23	Put	Bond Future	29	0	29	0	0.00
27/09/2016	R207 On 04-May-17			Bond Future	7.82	100.9248	7.8206	100.9248	0.00
27/09/2016	R207 On 04-May-17	8.20	Call	Bond Future	1421	1	1421	1	0.00
27/09/2016	R207 On 04-May-17	8.22	Call	Bond Future	1453	1	1453	1	0.00
27/09/2016	R207 On 04-May-17	8.21	Call	Bond Future	1437	1	1437	1	0.00
27/09/2016	R207 On 04-May-17	8.22	Put	Bond Future	515	1	515	1	0.00
27/09/2016	R207 On 04-May-17	8.20	Put	Bond Future	530	1	530	1	0.00
27/09/2016	R207 On 04-May-17	8.21	Put	Bond Future	523	1	523	1	0.00
27/09/2016	R207 On 03-August-17			Bond Future	7.75	99.3792	7.7549	99.3792	0.00
27/09/2016	R207 On 03-August-17	8.19	Call	Bond Future	1531	2	1531	2	51.00
27/09/2016	R207 On 03-August-17	8.40	Call	Bond Future	1846	2	1846	2	0.00
27/09/2016	R207 On 03-August-17	8.39	Call	Bond Future	1830	2	1830	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
27/09/2016	R207 On 03-August-17	8.41	Call	Bond Future	1861	2	1861	2	0.00
27/09/2016	R207 On 03-August-17	8.39	Put	Bond Future	466	0	466	0	0.00
27/09/2016	R207 On 03-August-17	8.41	Put	Bond Future	455	0	455	0	0.00
27/09/2016	R207 On 03-August-17	8.19	Put	Bond Future	594	1	594	1	0.00
27/09/2016	R207 On 03-August-17	8.40	Put	Bond Future	460	0	460	0	0.00
27/09/2016	R208 On 03-November-16			Bond Future	8.03	96.0767	8.0328	96.0767	30,810.00
27/09/2016	R208 On 03-November-16	9.57	Call	Bond Future	5255	5	5255	5	0.00
27/09/2016	R208 On 03-November-16	9.58	Call	Bond Future	5288	5	5288	5	0.00
27/09/2016	R208 On 03-November-16	9.59	Call	Bond Future	5321	5	5321	5	0.00
27/09/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
27/09/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
27/09/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
27/09/2016	R208 On 02-February-17			Bond Future	8.05	97.9222	8.0522	97.9222	0.00
27/09/2016	R208 On 02-February-17	8.64	Call	Bond Future	2305	2	2305	2	0.00
27/09/2016	R208 On 02-February-17	8.63	Call	Bond Future	2279	2	2279	2	0.00
27/09/2016	R208 On 02-February-17	8.65	Call	Bond Future	2331	2	2331	2	0.00
27/09/2016	R208 On 02-February-17	8.64	Put	Bond Future	349	0	349	0	0.00
27/09/2016	R208 On 02-February-17	8.65	Put	Bond Future	342	0	342	0	0.00
27/09/2016	R208 On 02-February-17	8.63	Put	Bond Future	356	0	356	0	0.00
27/09/2016	R208 On 04-May-17			Bond Future	8.05	96.4747	8.0499	96.4747	0.00
27/09/2016	R208 On 04-May-17	8.37	Call	Bond Future	1865	2	1865	2	0.00
27/09/2016	R208 On 04-May-17	8.39	Call	Bond Future	1905	2	1905	2	0.00
27/09/2016	R208 On 04-May-17	8.38	Call	Bond Future	1885	2	1885	2	0.00
27/09/2016	R208 On 04-May-17	8.37	Put	Bond Future	846	1	846	1	0.00
27/09/2016	R208 On 04-May-17	8.39	Put	Bond Future	824	1	824	1	0.00
27/09/2016	R208 On 04-May-17	8.38	Put	Bond Future	835	1	835	1	0.00
27/09/2016	R209 On 03-November-16			Bond Future	9.19	74.4297	9.1872	74.4297	37,819.00
27/09/2016	R209 On 03-November-16	10.24	Call	Bond Future	7010	7	7010	7	0.00
27/09/2016	R209 On 03-November-16	10.26	Call	Bond Future	7129	7	7129	7	0.00
27/09/2016	R209 On 03-November-16	8.81	Call	Bond Future	428	0	428	0	345.00
27/09/2016	R209 On 03-November-16	10.25	Call	Bond Future	7070	7	7070	7	0.00
27/09/2016	R209 On 03-November-16	9.05	Call	Bond Future	953	1	953	1	0.00
27/09/2016	R209 On 03-November-16	9.45	Call	Bond Future	2503	3	2503	3	0.00
27/09/2016	R209 On 03-November-16	8.87	Call	Bond Future	533	1	533	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
27/09/2016	R209 On 03-November-16	9.42	Call	Bond Future	2360	2	2360	2	120.00
27/09/2016	R209 On 03-November-16	9.34	Call	Bond Future	1997	2	1997	2	0.00
27/09/2016	R209 On 03-November-16	9.04	Call	Bond Future	925	1	925	1	0.00
27/09/2016	R209 On 03-November-16	10.25	Put	Bond Future	30	0	30	0	0.00
27/09/2016	R209 On 03-November-16	10.26	Put	Bond Future	29	0	29	0	0.00
27/09/2016	R209 On 03-November-16	9.45	Put	Bond Future	661	1	661	1	250.00
27/09/2016	R209 On 03-November-16	9.05	Put	Bond Future	1944	2	1944	2	250.00
27/09/2016	R209 On 03-November-16	8.81	Put	Bond Future	3200	3	3200	3	0.00
27/09/2016	R209 On 03-November-16	10.24	Put	Bond Future	32	0	32	0	0.00
27/09/2016	R209 On 03-November-16	9.04	Put	Bond Future	1989	2	1989	2	345.00
27/09/2016	R209 On 03-November-16	9.42	Put	Bond Future	724	1	724	1	0.00
27/09/2016	R209 On 03-November-16	8.87	Put	Bond Future	2853	3	2853	3	0.00
27/09/2016	R209 On 03-November-16	9.34	Put	Bond Future	916	1	916	1	345.00
27/09/2016	R209 On 02-February-17			Bond Future	9.22	75.8594	9.2238	75.8594	0.00
27/09/2016	R209 On 02-February-17	9.55	Call	Bond Future	3886	4	3886	4	0.00
27/09/2016	R209 On 02-February-17	9.53	Call	Bond Future	3800	4	3800	4	0.00
27/09/2016	R209 On 02-February-17	9.54	Call	Bond Future	3843	4	3843	4	0.00
27/09/2016	R209 On 02-February-17	9.53	Put	Bond Future	1676	2	1676	2	0.00
27/09/2016	R209 On 02-February-17	9.54	Put	Bond Future	1652	2	1652	2	0.00
27/09/2016	R209 On 02-February-17	9.55	Put	Bond Future	1627	2	1627	2	0.00
27/09/2016	R209 On 04-May-17			Bond Future	9.25	74.2232	9.2532	74.2232	0.00
27/09/2016	R209 On 04-May-17	9.46	Call	Bond Future	4187	4	4187	4	0.00
27/09/2016	R209 On 04-May-17	9.48	Call	Bond Future	4266	4	4266	4	0.00
27/09/2016	R209 On 04-May-17	9.47	Call	Bond Future	4226	4	4226	4	0.00
27/09/2016	R209 On 04-May-17	9.46	Put	Bond Future	2752	3	2752	3	0.00
27/09/2016	R209 On 04-May-17	9.47	Put	Bond Future	2723	3	2723	3	0.00
27/09/2016	R209 On 04-May-17	9.48	Put	Bond Future	2695	3	2695	3	0.00
27/09/2016	R210 On 03-November-16			Bond Future	186.84	186.8349	186.8422	186.8349	2,086.00
27/09/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
27/09/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
27/09/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
27/09/2016	R210 On 03-November-16	188.90	Put	Bond Future	2058	2	2058	2	0.00
27/09/2016	R210 On 03-November-16	188.92	Put	Bond Future	2078	2	2078	2	0.00
27/09/2016	R210 On 03-November-16	188.91	Put	Bond Future	2068	2	2068	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
27/09/2016	R211 On 03-November-16			Bond Future	141.86	141.8539	141.8608	141.8539	56.00
27/09/2016	R211 On 03-November-16	141.76	Call	Bond Future	101	0	101	0	0.00
27/09/2016	R211 On 03-November-16	141.75	Call	Bond Future	111	0	111	0	0.00
27/09/2016	R211 On 03-November-16	141.74	Call	Bond Future	121	0	121	0	0.00
27/09/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
27/09/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
27/09/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
27/09/2016	R212 On 03-November-16			Bond Future	147.84	147.8386	147.8442	147.8386	3,109.00
27/09/2016	R212 On 03-November-16	148.11	Call	Bond Future	0	0	0	0	0.00
27/09/2016	R212 On 03-November-16	148.12	Call	Bond Future	0	0	0	0	0.00
27/09/2016	R212 On 03-November-16	148.10	Call	Bond Future	0	0	0	0	0.00
27/09/2016	R212 On 03-November-16	148.11	Put	Bond Future	266	0	266	0	0.00
27/09/2016	R212 On 03-November-16	148.12	Put	Bond Future	276	0	276	0	0.00
27/09/2016	R212 On 03-November-16	148.10	Put	Bond Future	256	0	256	0	0.00
27/09/2016	R213 On 03-November-16			Bond Future	9.04	85.2650	9.0388	85.2650	42,426.00
27/09/2016	R213 On 03-November-16	10.18	Call	Bond Future	7522	8	7522	8	0.00
27/09/2016	R213 On 03-November-16	10.20	Call	Bond Future	7644	8	7644	8	0.00
27/09/2016	R213 On 03-November-16	10.19	Call	Bond Future	7583	8	7583	8	0.00
27/09/2016	R213 On 03-November-16	10.19	Put	Bond Future	16	0	16	0	0.00
27/09/2016	R213 On 03-November-16	10.20	Put	Bond Future	15	0	15	0	0.00
27/09/2016	R213 On 03-November-16	10.18	Put	Bond Future	17	0	17	0	0.00
27/09/2016	R213 On 02-February-17			Bond Future	9.08	86.9028	9.0788	86.9028	0.00
27/09/2016	R213 On 02-February-17	9.40	Call	Bond Future	3731	4	3731	4	0.00
27/09/2016	R213 On 02-February-17	9.42	Call	Bond Future	3818	4	3818	4	0.00
27/09/2016	R213 On 02-February-17	9.41	Call	Bond Future	3775	4	3775	4	0.00
27/09/2016	R213 On 02-February-17	9.40	Put	Bond Future	1543	2	1543	2	0.00
27/09/2016	R213 On 02-February-17	9.42	Put	Bond Future	1496	1	1496	1	0.00
27/09/2016	R213 On 02-February-17	9.41	Put	Bond Future	1520	1	1520	1	0.00
27/09/2016	R213 On 04-May-17			Bond Future	9.11	85.0856	9.1072	85.0856	0.00
27/09/2016	R213 On 04-May-17	9.37	Call	Bond Future	4235	4	4235	4	0.00
27/09/2016	R213 On 04-May-17	9.36	Call	Bond Future	4195	4	4195	4	0.00
27/09/2016	R213 On 04-May-17	9.35	Call	Bond Future	4156	4	4156	4	0.00
27/09/2016	R213 On 04-May-17	9.36	Put	Bond Future	2484	2	2484	2	0.00
27/09/2016	R213 On 04-May-17	9.37	Put	Bond Future	2456	2	2456	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
27/09/2016	R213 On 04-May-17	9.35	Put	Bond Future	2511	2	2511	2	0.00
27/09/2016	R214 On 03-November-16			Bond Future	9.27	74.8069	9.2729	74.8069	29,928.00
27/09/2016	R214 On 03-November-16	10.35	Call	Bond Future	7433	8	7433	8	0.00
27/09/2016	R214 On 03-November-16	10.33	Call	Bond Future	7310	7	7310	7	0.00
27/09/2016	R214 On 03-November-16	10.34	Call	Bond Future	7371	8	7371	8	0.00
27/09/2016	R214 On 03-November-16	10.33	Put	Bond Future	37	0	37	0	0.00
27/09/2016	R214 On 03-November-16	10.34	Put	Bond Future	35	0	35	0	0.00
27/09/2016	R214 On 03-November-16	10.35	Put	Bond Future	34	0	34	0	0.00
27/09/2016	R214 On 02-February-17			Bond Future	9.31	76.2439	9.3113	76.2439	7,379.00
27/09/2016	R214 On 02-February-17	9.67	Call	Bond Future	4269	4	4269	4	0.00
27/09/2016	R214 On 02-February-17	9.66	Call	Bond Future	4224	4	4224	4	0.00
27/09/2016	R214 On 02-February-17	9.68	Call	Bond Future	4315	4	4315	4	0.00
27/09/2016	R214 On 02-February-17	9.67	Put	Bond Future	1680	2	1680	2	0.00
27/09/2016	R214 On 02-February-17	9.68	Put	Bond Future	1655	2	1655	2	0.00
27/09/2016	R214 On 02-February-17	9.66	Put	Bond Future	1704	2	1704	2	0.00
27/09/2016	R214 On 04-May-17			Bond Future	9.34	74.4675	9.3399	74.4675	0.00
27/09/2016	R214 On 04-May-17	9.58	Call	Bond Future	4602	5	4602	5	0.00
27/09/2016	R214 On 04-May-17	9.56	Call	Bond Future	4520	5	4520	5	0.00
27/09/2016	R214 On 04-May-17	9.57	Call	Bond Future	4561	5	4561	5	0.00
27/09/2016	R214 On 04-May-17	9.56	Put	Bond Future	2922	3	2922	3	0.00
27/09/2016	R214 On 04-May-17	9.57	Put	Bond Future	2891	3	2891	3	0.00
27/09/2016	R214 On 04-May-17	9.58	Put	Bond Future	2862	3	2862	3	0.00
27/09/2016	R248 On 03-November-16			Bond Future	9.32	96.0872	9.3234	96.0872	62,123.00
27/09/2016	R248 On 03-November-16	10.39	Call	Bond Future	9390	10	9390	10	0.00
27/09/2016	R248 On 03-November-16	10.38	Call	Bond Future	9313	10	9313	10	0.00
27/09/2016	R248 On 03-November-16	10.37	Call	Bond Future	9236	9	9236	9	0.00
27/09/2016	R248 On 03-November-16	10.38	Put	Bond Future	64	0	64	0	0.00
27/09/2016	R248 On 03-November-16	10.39	Put	Bond Future	61	0	61	0	0.00
27/09/2016	R248 On 03-November-16	10.37	Put	Bond Future	67	0	67	0	0.00
27/09/2016	R248 On 02-February-17			Bond Future	9.36	97.9330	9.3633	97.9330	0.00
27/09/2016	R248 On 02-February-17	9.76	Call	Bond Future	5843	6	5843	6	0.00
27/09/2016	R248 On 02-February-17	9.77	Call	Bond Future	5901	6	5901	6	0.00
27/09/2016	R248 On 02-February-17	9.78	Call	Bond Future	5959	6	5959	6	0.00
27/09/2016	R248 On 02-February-17	9.77	Put	Bond Future	2168	2	2168	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
27/09/2016	R248 On 02-February-17	9.76	Put	Bond Future	2198	2	2198	2	0.00
27/09/2016	R248 On 02-February-17	9.78	Put	Bond Future	2138	2	2138	2	0.00
27/09/2016	R248 On 04-May-17			Bond Future	9.39	95.4478	9.3932	95.4478	0.00
27/09/2016	R248 On 04-May-17	9.67	Call	Bond Future	6231	6	6231	6	0.00
27/09/2016	R248 On 04-May-17	9.66	Call	Bond Future	6178	6	6178	6	0.00
27/09/2016	R248 On 04-May-17	9.65	Call	Bond Future	6126	6	6126	6	0.00
27/09/2016	R248 On 04-May-17	9.66	Put	Bond Future	3715	4	3715	4	0.00
27/09/2016	R248 On 04-May-17	9.67	Put	Bond Future	3678	4	3678	4	0.00
27/09/2016	R248 On 04-May-17	9.65	Put	Bond Future	3753	4	3753	4	0.00