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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
29/09/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	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
29/09/2016	2025 On 03-November-16			Bond Future	128.66	128.5485	128.6603	128.5485	3,044.00
29/09/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
29/09/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
29/09/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
29/09/2016	2025 On 03-November-16	129.22	Put	Bond Future	560	1	560	1	0.00
29/09/2016	2025 On 03-November-16	129.21	Put	Bond Future	550	1	550	1	0.00
29/09/2016	2025 On 03-November-16	129.23	Put	Bond Future	570	1	570	1	0.00
29/09/2016	2030 On 03-November-16			Bond Future	9.04	94.4248	9.0415	94.4248	26,853.00
29/09/2016	2030 On 03-November-16	9.33	Call	Bond Future	2046	2	2046	2	0.00
29/09/2016	2030 On 03-November-16	9.34	Call	Bond Future	2116	2	2116	2	0.00
29/09/2016	2030 On 03-November-16	9.35	Call	Bond Future	2185	2	2185	2	0.00
29/09/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
29/09/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
29/09/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
29/09/2016	2030 On 02-February-17			Bond Future	9.08	92.2312	9.0804	92.2312	0.00
29/09/2016	2030 On 02-February-17	9.29	Call	Bond Future	1473	2	1473	2	0.00
29/09/2016	2030 On 02-February-17	9.31	Call	Bond Future	1612	2	1612	2	0.00
29/09/2016	2030 On 02-February-17	9.30	Call	Bond Future	1542	2	1542	2	0.00
29/09/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
29/09/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
29/09/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
29/09/2016	2030 On 04-May-17			Bond Future	9.11	94.0722	9.1146	94.0722	0.00
29/09/2016	2030 On 04-May-17	9.34	Call	Bond Future	1562	2	1562	2	0.00
29/09/2016	2030 On 04-May-17	9.33	Call	Bond Future	1494	2	1494	2	0.00
29/09/2016	2030 On 04-May-17	9.32	Call	Bond Future	1425	2	1425	2	0.00
29/09/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
29/09/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
29/09/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
29/09/2016	2032 On 03-November-16			Bond Future	9.15	93.7254	9.1526	93.7254	13,093.00
29/09/2016	2032 On 03-November-16	10.28	Call	Bond Future	8174	8	8174	8	0.00
29/09/2016	2032 On 03-November-16	10.30	Call	Bond Future	8307	9	8307	9	0.00
29/09/2016	2032 On 03-November-16	10.29	Call	Bond Future	8240	8	8240	8	0.00
29/09/2016	2032 On 03-November-16	10.28	Put	Bond Future	20	0	20	0	0.00
29/09/2016	2032 On 03-November-16	10.30	Put	Bond Future	18	0	18	0	0.00

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29/09/2016	2032 On 03-November-16	10.29	Put	Bond Future	19	0	19	0	0.00
29/09/2016	2032 On 02-February-17			Bond Future	9.19	95.5243	9.1945	95.5243	0.00
29/09/2016	2032 On 02-February-17	9.51	Call	Bond Future	4134	4	4134	4	0.00
29/09/2016	2032 On 02-February-17	9.53	Call	Bond Future	4229	4	4229	4	0.00
29/09/2016	2032 On 02-February-17	9.52	Call	Bond Future	4181	4	4181	4	0.00
29/09/2016	2032 On 02-February-17	9.52	Put	Bond Future	1742	2	1742	2	0.00
29/09/2016	2032 On 02-February-17	9.51	Put	Bond Future	1769	2	1769	2	0.00
29/09/2016	2032 On 02-February-17	9.53	Put	Bond Future	1716	2	1716	2	0.00
29/09/2016	2032 On 04-May-17			Bond Future	9.23	93.2702	9.2282	93.2702	0.00
29/09/2016	2032 On 04-May-17	9.46	Call	Bond Future	4601	5	4601	5	0.00
29/09/2016	2032 On 04-May-17	9.45	Call	Bond Future	4558	5	4558	5	0.00
29/09/2016	2032 On 04-May-17	9.44	Call	Bond Future	4515	5	4515	5	0.00
29/09/2016	2032 On 04-May-17	9.45	Put	Bond Future	2904	3	2904	3	0.00
29/09/2016	2032 On 04-May-17	9.46	Put	Bond Future	2873	3	2873	3	0.00
29/09/2016	2032 On 04-May-17	9.44	Put	Bond Future	2935	3	2935	3	0.00
29/09/2016	2033 On 03-November-16			Bond Future	107.89	108.1843	107.8929	108.1843	4,686.00
29/09/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
29/09/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
29/09/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
29/09/2016	2033 On 03-November-16	109.17	Put	Bond Future	1277	1	1277	1	0.00
29/09/2016	2033 On 03-November-16	109.18	Put	Bond Future	1287	1	1287	1	0.00
29/09/2016	2033 On 03-November-16	109.16	Put	Bond Future	1267	1	1267	1	0.00
29/09/2016	2037 On 03-November-16			Bond Future	9.33	95.0764	9.3270	95.0764	36,730.00
29/09/2016	2037 On 03-November-16	10.35	Call	Bond Future	8138	8	8138	8	0.00
29/09/2016	2037 On 03-November-16	10.36	Call	Bond Future	8209	8	8209	8	0.00
29/09/2016	2037 On 03-November-16	10.37	Call	Bond Future	8281	9	8281	9	0.00
29/09/2016	2037 On 03-November-16	10.36	Put	Bond Future	44	0	44	0	0.00
29/09/2016	2037 On 03-November-16	10.37	Put	Bond Future	42	0	42	0	0.00
29/09/2016	2037 On 03-November-16	10.35	Put	Bond Future	46	0	46	0	0.00
29/09/2016	2037 On 02-February-17			Bond Future	9.37	92.6450	9.3677	92.6450	0.00
29/09/2016	2037 On 02-February-17	9.66	Call	Bond Future	4506	5	4506	5	0.00
29/09/2016	2037 On 02-February-17	9.68	Call	Bond Future	4608	5	4608	5	0.00
29/09/2016	2037 On 02-February-17	9.67	Call	Bond Future	4557	5	4557	5	0.00
29/09/2016	2037 On 02-February-17	9.66	Put	Bond Future	2097	2	2097	2	0.00

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29/09/2016	2037 On 02-February-17	9.67	Put	Bond Future	2067	2	2067	2	0.00
29/09/2016	2037 On 02-February-17	9.68	Put	Bond Future	2037	2	2037	2	0.00
29/09/2016	2037 On 04-May-17			Bond Future	9.40	94.4942	9.4044	94.4942	0.00
29/09/2016	2037 On 04-May-17	9.59	Call	Bond Future	4973	5	4973	5	0.00
29/09/2016	2037 On 04-May-17	9.58	Call	Bond Future	4927	5	4927	5	0.00
29/09/2016	2037 On 04-May-17	9.60	Call	Bond Future	5019	5	5019	5	0.00
29/09/2016	2037 On 04-May-17	9.58	Put	Bond Future	3480	3	3480	3	0.00
29/09/2016	2037 On 04-May-17	9.60	Put	Bond Future	3409	3	3409	3	0.00
29/09/2016	2037 On 04-May-17	9.59	Put	Bond Future	3445	3	3445	3	0.00
29/09/2016	2038 On 03-November-16			Bond Future	135.88	135.8619	135.8764	135.8619	20,753.00
29/09/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
29/09/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
29/09/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
29/09/2016	2038 On 03-November-16	136.32	Put	Bond Future	444	0	444	0	0.00
29/09/2016	2038 On 03-November-16	136.31	Put	Bond Future	434	0	434	0	0.00
29/09/2016	2038 On 03-November-16	136.33	Put	Bond Future	454	0	454	0	0.00
29/09/2016	2040 On 03-November-16			Bond Future	9.38	99.2444	9.3770	99.2444	4,623.00
29/09/2016	2040 On 03-November-16	9.69	Call	Bond Future	3569	4	3569	4	0.00
29/09/2016	2040 On 03-November-16	9.71	Call	Bond Future	3696	4	3696	4	0.00
29/09/2016	2040 On 03-November-16	9.70	Call	Bond Future	3632	4	3632	4	0.00
29/09/2016	2040 On 03-November-16	9.69	Put	Bond Future	780	1	780	1	0.00
29/09/2016	2040 On 03-November-16	9.70	Put	Bond Future	756	1	756	1	0.00
29/09/2016	2040 On 03-November-16	9.71	Put	Bond Future	734	1	734	1	0.00
29/09/2016	2040 On 02-February-17			Bond Future	9.42	96.6426	9.4178	96.6426	0.00
29/09/2016	2040 On 02-February-17	9.58	Call	Bond Future	4229	4	4229	4	0.00
29/09/2016	2040 On 02-February-17	9.59	Call	Bond Future	4279	5	4279	5	0.00
29/09/2016	2040 On 02-February-17	9.60	Call	Bond Future	4330	5	4330	5	0.00
29/09/2016	2040 On 02-February-17	9.59	Put	Bond Future	2743	3	2743	3	0.00
29/09/2016	2040 On 02-February-17	9.60	Put	Bond Future	2706	3	2706	3	0.00
29/09/2016	2040 On 02-February-17	9.58	Put	Bond Future	2781	3	2781	3	0.00
29/09/2016	2040 On 04-May-17			Bond Future	9.45	98.5717	9.4547	98.5717	0.00
29/09/2016	2040 On 04-May-17	9.62	Call	Bond Future	5332	6	5332	6	0.00
29/09/2016	2040 On 04-May-17	9.63	Call	Bond Future	5381	6	5381	6	0.00
29/09/2016	2040 On 04-May-17	9.64	Call	Bond Future	5430	6	5430	6	0.00

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29/09/2016	2040 On 04-May-17	9.63	Put	Bond Future	3830	4	3830	4	0.00
29/09/2016	2040 On 04-May-17	9.64	Put	Bond Future	3792	4	3792	4	0.00
29/09/2016	2040 On 04-May-17	9.62	Put	Bond Future	3869	4	3869	4	0.00
29/09/2016	2044 On 03-November-16			Bond Future	9.40	96.3616	9.4015	96.3616	18,511.00
29/09/2016	2044 On 03-November-16	10.42	Call	Bond Future	8718	9	8718	9	0.00
29/09/2016	2044 On 03-November-16	10.41	Call	Bond Future	8643	9	8643	9	0.00
29/09/2016	2044 On 03-November-16	10.43	Call	Bond Future	8794	9	8794	9	0.00
29/09/2016	2044 On 03-November-16	10.43	Put	Bond Future	57	0	57	0	0.00
29/09/2016	2044 On 03-November-16	10.42	Put	Bond Future	59	0	59	0	0.00
29/09/2016	2044 On 03-November-16	10.41	Put	Bond Future	62	0	62	0	0.00
29/09/2016	2044 On 02-February-17			Bond Future	9.44	93.8297	9.4413	93.8297	0.00
29/09/2016	2044 On 02-February-17	9.77	Call	Bond Future	5189	5	5189	5	0.00
29/09/2016	2044 On 02-February-17	9.78	Call	Bond Future	5244	6	5244	6	0.00
29/09/2016	2044 On 02-February-17	9.76	Call	Bond Future	5134	5	5134	5	0.00
29/09/2016	2044 On 02-February-17	9.77	Put	Bond Future	2259	2	2259	2	0.00
29/09/2016	2044 On 02-February-17	9.78	Put	Bond Future	2227	2	2227	2	0.00
29/09/2016	2044 On 02-February-17	9.76	Put	Bond Future	2290	2	2290	2	0.00
29/09/2016	2044 On 04-May-17			Bond Future	9.48	95.7026	9.4772	95.7026	0.00
29/09/2016	2044 On 04-May-17	9.67	Call	Bond Future	5576	6	5576	6	0.00
29/09/2016	2044 On 04-May-17	9.66	Call	Bond Future	5527	6	5527	6	0.00
29/09/2016	2044 On 04-May-17	9.68	Call	Bond Future	5626	6	5626	6	0.00
29/09/2016	2044 On 04-May-17	9.68	Put	Bond Future	3813	4	3813	4	0.00
29/09/2016	2044 On 04-May-17	9.67	Put	Bond Future	3851	4	3851	4	0.00
29/09/2016	2044 On 04-May-17	9.66	Put	Bond Future	3890	4	3890	4	0.00
29/09/2016	2046 On 03-November-16			Bond Future	133.73	133.4325	133.7322	133.4325	17,594.00
29/09/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
29/09/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
29/09/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
29/09/2016	2046 On 03-November-16	137.09	Put	Bond Future	3358	4	3358	4	0.00
29/09/2016	2046 On 03-November-16	137.07	Put	Bond Future	3338	4	3338	4	0.00
29/09/2016	2046 On 03-November-16	137.08	Put	Bond Future	3348	4	3348	4	0.00
29/09/2016	2050 On 03-November-16			Bond Future	144.22	143.8621	144.2171	143.8621	21,644.00
29/09/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
29/09/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00

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29/09/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
29/09/2016	2050 On 03-November-16	149.53	Put	Bond Future	5313	6	5313	6	0.00
29/09/2016	2050 On 03-November-16	149.54	Put	Bond Future	5323	6	5323	6	0.00
29/09/2016	2050 On 03-November-16	149.52	Put	Bond Future	5303	6	5303	6	0.00
29/09/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	AL37 On 03-November-16			Index Future	507.15	507.8770	507.1490	507.8770	9.00
29/09/2016	AL37 On 02-February-17			Index Future	516.88	517.6250	516.8820	517.6250	0.00
29/09/2016	AL7T On 03-November-16			Index Future	588.34	589.4410	588.3430	589.4410	2.00
29/09/2016	AL7T On 02-February-17			Index Future	599.63	600.7550	599.6330	600.7550	0.00
29/09/2016	ALBI On 03-November-16			Index Future	536.52	537.8360	536.5230	537.8360	706.00
29/09/2016	ALBI On 02-February-17			Index Future	546.82	548.1590	546.8190	548.1590	0.00
29/09/2016	ALBI On 04-May-17			Index Future	557.73	559.0940	557.7270	559.0940	0.00
29/09/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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29/09/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/09/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	EL28 On 03-November-16			Bond Future	130.05	130.0316	130.0477	130.0316	0.00
29/09/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
29/09/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
29/09/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
29/09/2016	EL28 On 03-November-16	132.16	Put	Bond Future	2112	2	2112	2	0.00
29/09/2016	EL28 On 03-November-16	132.17	Put	Bond Future	2122	2	2122	2	0.00
29/09/2016	EL28 On 03-November-16	132.15	Put	Bond Future	2102	2	2102	2	0.00
29/09/2016	EL28 On 02-February-17			Bond Future	132.55	132.5353	132.5514	132.5353	0.00
29/09/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
29/09/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
29/09/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
29/09/2016	EL28 On 02-February-17	135.10	Put	Bond Future	2549	3	2549	3	0.00
29/09/2016	EL28 On 02-February-17	135.12	Put	Bond Future	2569	3	2569	3	0.00
29/09/2016	EL28 On 02-February-17	135.11	Put	Bond Future	2559	3	2559	3	0.00
29/09/2016	EL28 On 04-May-17			Bond Future	133.52	133.5020	133.5181	133.5020	0.00
29/09/2016	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
29/09/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
29/09/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
29/09/2016	EL28 On 04-May-17	137.90	Put	Bond Future	4382	4	4382	4	0.00
29/09/2016	EL28 On 04-May-17	137.91	Put	Bond Future	4392	4	4392	4	0.00
29/09/2016	EL28 On 04-May-17	137.92	Put	Bond Future	4402	4	4402	4	0.00
29/09/2016	ES33 On 03-November-16			Bond Future	10.21	79.6801	10.2146	79.6801	8,789.00
29/09/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6797	7	6797	7	0.00
29/09/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6681	7	6681	7	0.00
29/09/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6739	7	6739	7	0.00
29/09/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
29/09/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
29/09/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
29/09/2016	ES33 On 02-February-17			Bond Future	10.29	81.2093	10.2890	81.2093	0.00
29/09/2016	ES33 On 02-February-17	10.61	Call	Bond Future	2062	2	2062	2	0.00
29/09/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1999	2	1999	2	0.00
29/09/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1936	2	1936	2	0.00
29/09/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
29/09/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
29/09/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
29/09/2016	ES33 On 04-May-17			Bond Future	10.35	79.0348	10.3537	79.0348	0.00
29/09/2016	ES33 On 04-May-17	10.55	Call	Bond Future	1256	1	1256	1	0.00
29/09/2016	ES33 On 04-May-17	10.56	Call	Bond Future	1320	2	1320	2	0.00
29/09/2016	ES33 On 04-May-17	10.54	Call	Bond Future	1193	1	1193	1	0.00
29/09/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
29/09/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
29/09/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
29/09/2016	ES42 On 03-November-16			Bond Future	10.35	84.0933	10.3483	84.0933	8,777.00
29/09/2016	ES42 On 02-February-17			Bond Future	10.42	85.7074	10.4183	85.7074	0.00
29/09/2016	ES42 On 04-May-17			Bond Future	10.48	83.1546	10.4830	83.1546	0.00
29/09/2016	GOVI On 03-November-16			GOVI	534.30	535.4960	534.2960	535.4960	422.00
29/09/2016	GOVI On 03-November-16	476.11	Call	GOVI	581860	59	581860	59	0.00
29/09/2016	GOVI On 03-November-16	476.13	Call	GOVI	581660	59	581660	59	0.00
29/09/2016	GOVI On 03-November-16	476.12	Call	GOVI	581760	59	581760	59	0.00
29/09/2016	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
29/09/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
29/09/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
29/09/2016	GOVI On 02-February-17			GOVI	544.55	545.7740	544.5500	545.7740	27.00
29/09/2016	GOVI On 02-February-17	533.32	Call	GOVI	112300	12	112300	12	0.00
29/09/2016	GOVI On 02-February-17	533.34	Call	GOVI	112100	12	112100	12	0.00
29/09/2016	GOVI On 02-February-17	533.33	Call	GOVI	112200	12	112200	12	0.00
29/09/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
29/09/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
29/09/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
29/09/2016	GOVI On 04-May-17			GOVI	555.41	556.6620	555.4120	556.6620	0.00
29/09/2016	GOVI On 04-May-17	262.20	Call	GOVI	2932120	294	2932120	294	0.00
29/09/2016	GOVI On 04-May-17	262.19	Call	GOVI	2932220	294	2932220	294	0.00
29/09/2016	GOVI On 04-May-17	262.18	Call	GOVI	2932320	294	2932320	294	0.00
29/09/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
29/09/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
29/09/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
29/09/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/09/2016	IGOV On 03-November-16			Index Future	249.71	249.5830	249.7080	249.5830	1,021.00
29/09/2016	IGOV On 02-February-17			Index Future	254.52	254.3880	254.5150	254.3880	57.00
29/09/2016	IGOV On 04-May-17			Index Future	259.61	259.4780	259.6070	259.4780	0.00
29/09/2016	ILBI On 03-November-16			Index Future	676.88	676.5600	676.8800	676.5600	0.00
29/09/2016	ILBI On 02-February-17			Index Future	690.00	689.6730	689.9990	689.6730	155.00
29/09/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0686	100.0686	100.0686	0.00
29/09/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0087	100.0116	100.0087	0.00
29/09/2016	IS01 On 15-June-17			Interest Rate Swap	99.64	99.6318	99.6395	99.6318	0.00
29/09/2016	IS01 On 21-September-17			Interest Rate Swap	99.67	99.6609	99.6745	99.6609	0.00
29/09/2016	IS01 On 21-December-17			Interest Rate Swap	99.93	99.9098	99.9311	99.9098	0.00
29/09/2016	IS02 On 18-December-17			Interest Rate Swap	99.96	99.9374	99.9586	99.9374	0.00
29/09/2016	IS02 On 16-March-18			Interest Rate Swap	99.24	99.2078	99.2364	99.2078	0.00
29/09/2016	IS02 On 15-June-18			Interest Rate Swap	98.89	98.8556	98.8911	98.8556	0.00
29/09/2016	IS02 On 21-September-18			Interest Rate Swap	98.94	98.8904	98.9431	98.8904	0.00
29/09/2016	IS02 On 21-December-18			Interest Rate Swap	99.44	99.3700	99.4400	99.3700	0.00
29/09/2016	IS05 On 17-December-20			Interest Rate Swap	97.76	97.6270	97.7579	97.6270	0.00
29/09/2016	IS05 On 16-March-21			Interest Rate Swap	97.08	96.9479	97.0828	96.9479	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
29/09/2016	IS05 On 15-June-21			Interest Rate Swap	96.37	96.2350	96.3741	96.2350	0.00
29/09/2016	IS05 On 21-September-21			Interest Rate Swap	96.64	96.4938	96.6388	96.4938	0.00
29/09/2016	IS05 On 21-December-21			Interest Rate Swap	98.88	98.7254	98.8792	98.7254	50.00
29/09/2016	IS10 On 17-December-25			Interest Rate Swap	97.61	97.4405	97.6148	97.4405	0.00
29/09/2016	IS10 On 16-March-26			Interest Rate Swap	94.69	94.5162	94.6900	94.5162	0.00
29/09/2016	IS10 On 15-June-26			Interest Rate Swap	93.46	93.2883	93.4590	93.2883	0.00
29/09/2016	IS10 On 21-September-26			Interest Rate Swap	95.55	95.3885	95.5528	95.3885	0.00
29/09/2016	IS10 On 21-December-26			Interest Rate Swap	99.22	99.0598	99.2189	99.0598	0.00
29/09/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/09/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
29/09/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/09/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/09/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
29/09/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
29/09/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.40	92.6100	7.4000	92.6100	10,000.00
29/09/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.41	92.6000	7.4100	92.6000	0.00
29/09/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.43	92.5900	7.4300	92.5900	0.00
29/09/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.44	92.5800	7.4400	92.5800	1,000.00
29/09/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.43	92.5900	7.4300	92.5900	0.00
29/09/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.43	92.5900	7.4250	92.5900	0.00
29/09/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.42	92.6100	7.4200	92.6100	0.00
29/09/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.42	92.6100	7.4200	92.6100	1,000.00
29/09/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
29/09/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.42	92.6100	7.4200	92.6100	0.00
29/09/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
29/09/2016	R023 On 03-November-16			Bond Future	8.34	98.7979	8.3355	98.7979	13,335.00
29/09/2016	R023 On 03-November-16	9.73	Call	Bond Future	6350	7	6350	7	0.00
29/09/2016	R023 On 03-November-16	9.74	Call	Bond Future	6394	7	6394	7	0.00
29/09/2016	R023 On 03-November-16	9.75	Call	Bond Future	6438	7	6438	7	0.00
29/09/2016	R023 On 03-November-16	9.74	Put	Bond Future	1	0	1	0	0.00
29/09/2016	R023 On 03-November-16	9.75	Put	Bond Future	1	0	1	0	0.00
29/09/2016	R023 On 03-November-16	9.73	Put	Bond Future	1	0	1	0	0.00
29/09/2016	R023 On 02-February-17			Bond Future	8.37	100.6942	8.3688	100.6942	0.00
29/09/2016	R023 On 02-February-17	8.86	Call	Bond Future	2891	3	2891	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
29/09/2016	R023 On 02-February-17	8.85	Call	Bond Future	2859	3	2859	3	0.00
29/09/2016	R023 On 02-February-17	8.84	Call	Bond Future	2826	3	2826	3	0.00
29/09/2016	R023 On 02-February-17	8.85	Put	Bond Future	679	1	679	1	0.00
29/09/2016	R023 On 02-February-17	8.86	Put	Bond Future	667	1	667	1	0.00
29/09/2016	R023 On 02-February-17	8.84	Put	Bond Future	691	1	691	1	0.00
29/09/2016	R023 On 04-May-17			Bond Future	8.38	98.7692	8.3822	98.7692	0.00
29/09/2016	R023 On 04-May-17	8.59	Call	Bond Future	2438	3	2438	3	0.00
29/09/2016	R023 On 04-May-17	8.61	Call	Bond Future	2491	3	2491	3	0.00
29/09/2016	R023 On 04-May-17	8.60	Call	Bond Future	2465	3	2465	3	0.00
29/09/2016	R023 On 04-May-17	8.59	Put	Bond Future	1519	1	1519	1	0.00
29/09/2016	R023 On 04-May-17	8.61	Put	Bond Future	1484	1	1484	1	0.00
29/09/2016	R023 On 04-May-17	8.60	Put	Bond Future	1501	1	1501	1	0.00
29/09/2016	R035 On 03-November-16			Bond Future	9.26	98.5277	9.2635	98.5277	4,661.00
29/09/2016	R035 On 03-November-16	9.57	Call	Bond Future	2557	3	2557	3	0.00
29/09/2016	R035 On 03-November-16	9.59	Call	Bond Future	2720	3	2720	3	0.00
29/09/2016	R035 On 03-November-16	9.58	Call	Bond Future	2638	3	2638	3	0.00
29/09/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R035 On 02-February-17			Bond Future	9.31	100.4188	9.3082	100.4188	0.00
29/09/2016	R035 On 02-February-17	9.51	Call	Bond Future	1677	2	1677	2	0.00
29/09/2016	R035 On 02-February-17	9.52	Call	Bond Future	1759	2	1759	2	0.00
29/09/2016	R035 On 02-February-17	9.50	Call	Bond Future	1595	2	1595	2	0.00
29/09/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R035 On 04-May-17			Bond Future	9.34	97.9173	9.3416	97.9173	0.00
29/09/2016	R035 On 04-May-17	9.53	Call	Bond Future	1552	2	1552	2	0.00
29/09/2016	R035 On 04-May-17	9.55	Call	Bond Future	1714	2	1714	2	0.00
29/09/2016	R035 On 04-May-17	9.54	Call	Bond Future	1633	2	1633	2	0.00
29/09/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R186 On 03-November-16			Bond Future	8.67	116.4082	8.6656	116.4082	88,828.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2016	R186 On 03-November-16	9.10	Call	Bond Future	3366	4	3366	4	0.00
29/09/2016	R186 On 03-November-16	9.66	Call	Bond Future	6873	7	6873	7	0.00
29/09/2016	R186 On 03-November-16	8.96	Call	Bond Future	2595	3	2595	3	0.00
29/09/2016	R186 On 03-November-16	9.40	Call	Bond Future	5199	5	5199	5	1,425.00
29/09/2016	R186 On 03-November-16	8.52	Call	Bond Future	822	1	822	1	0.00
29/09/2016	R186 On 03-November-16	8.82	Call	Bond Future	1910	2	1910	2	0.00
29/09/2016	R186 On 03-November-16	8.95	Call	Bond Future	2543	3	2543	3	0.00
29/09/2016	R186 On 03-November-16	9.20	Call	Bond Future	3956	4	3956	4	1,425.00
29/09/2016	R186 On 03-November-16	8.30	Call	Bond Future	363	0	363	0	150.00
29/09/2016	R186 On 03-November-16	8.90	Call	Bond Future	2290	2	2290	2	0.00
29/09/2016	R186 On 03-November-16	8.97	Call	Bond Future	2647	3	2647	3	0.00
29/09/2016	R186 On 03-November-16	9.71	Call	Bond Future	7197	7	7197	7	0.00
29/09/2016	R186 On 03-November-16	9.66	Put	Bond Future	23	0	23	0	0.00
29/09/2016	R186 On 03-November-16	9.71	Put	Bond Future	18	0	18	0	0.00
29/09/2016	R186 On 03-November-16	8.90	Put	Bond Future	622	1	622	1	5,092.00
29/09/2016	R186 On 03-November-16	9.10	Put	Bond Future	301	0	301	0	108.00
29/09/2016	R186 On 03-November-16	8.96	Put	Bond Future	505	0	505	0	0.00
29/09/2016	R186 On 03-November-16	8.97	Put	Bond Future	488	0	488	0	0.00
29/09/2016	R186 On 03-November-16	8.30	Put	Bond Future	3033	3	3033	3	0.00
29/09/2016	R186 On 03-November-16	8.52	Put	Bond Future	1875	2	1875	2	150.00
29/09/2016	R186 On 03-November-16	8.95	Put	Bond Future	524	0	524	0	0.00
29/09/2016	R186 On 03-November-16	9.20	Put	Bond Future	202	0	202	0	0.00
29/09/2016	R186 On 03-November-16	8.82	Put	Bond Future	807	1	807	1	150.00
29/09/2016	R186 On 03-November-16	9.40	Put	Bond Future	84	0	84	0	0.00
29/09/2016	R186 On 02-February-17			Bond Future	8.70	113.3395	8.7008	113.3395	0.00
29/09/2016	R186 On 02-February-17	9.50	Call	Bond Future	6083	6	6083	6	0.00
29/09/2016	R186 On 02-February-17	8.87	Call	Bond Future	3050	3	3050	3	0.00
29/09/2016	R186 On 02-February-17	9.40	Call	Bond Future	5551	6	5551	6	0.00
29/09/2016	R186 On 02-February-17	8.60	Call	Bond Future	2062	2	2062	2	7,000.00
29/09/2016	R186 On 02-February-17	8.81	Call	Bond Future	2810	3	2810	3	0.00
29/09/2016	R186 On 02-February-17	8.00	Call	Bond Future	664	1	664	1	7,000.00
29/09/2016	R186 On 02-February-17	8.37	Call	Bond Future	1401	1	1401	1	500.00
29/09/2016	R186 On 02-February-17	8.79	Call	Bond Future	2732	3	2732	3	0.00
29/09/2016	R186 On 02-February-17	8.43	Call	Bond Future	1558	2	1558	2	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2016	R186 On 02-February-17	8.80	Call	Bond Future	2771	3	2771	3	0.00
29/09/2016	R186 On 02-February-17	8.90	Call	Bond Future	3174	3	3174	3	0.00
29/09/2016	R186 On 02-February-17	9.50	Put	Bond Future	639	1	639	1	13,500.00
29/09/2016	R186 On 02-February-17	8.87	Put	Bond Future	1867	2	1867	2	500.00
29/09/2016	R186 On 02-February-17	8.60	Put	Bond Future	2775	3	2775	3	0.00
29/09/2016	R186 On 02-February-17	8.37	Put	Bond Future	3764	4	3764	4	0.00
29/09/2016	R186 On 02-February-17	8.79	Put	Bond Future	2106	2	2106	2	0.00
29/09/2016	R186 On 02-February-17	9.40	Put	Bond Future	769	1	769	1	750.00
29/09/2016	R186 On 02-February-17	8.00	Put	Bond Future	5750	6	5750	6	0.00
29/09/2016	R186 On 02-February-17	8.81	Put	Bond Future	2045	2	2045	2	0.00
29/09/2016	R186 On 02-February-17	8.43	Put	Bond Future	3487	3	3487	3	0.00
29/09/2016	R186 On 02-February-17	8.80	Put	Bond Future	2075	2	2075	2	0.00
29/09/2016	R186 On 02-February-17	8.90	Put	Bond Future	1782	2	1782	2	750.00
29/09/2016	R186 On 04-May-17			Bond Future	8.73	115.6015	8.7264	115.6015	0.00
29/09/2016	R186 On 04-May-17	8.90	Call	Bond Future	3788	4	3788	4	0.00
29/09/2016	R186 On 04-May-17	8.91	Call	Bond Future	3827	4	3827	4	0.00
29/09/2016	R186 On 04-May-17	8.89	Call	Bond Future	3749	4	3749	4	0.00
29/09/2016	R186 On 04-May-17	8.89	Put	Bond Future	2627	3	2627	3	0.00
29/09/2016	R186 On 04-May-17	8.90	Put	Bond Future	2598	3	2598	3	0.00
29/09/2016	R186 On 04-May-17	8.91	Put	Bond Future	2569	2	2569	2	0.00
29/09/2016	R197 On 03-November-16			Bond Future	302.53	302.4984	302.5307	302.4984	875.00
29/09/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
29/09/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
29/09/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
29/09/2016	R197 On 03-November-16	303.57	Put	Bond Future	1039	1	1039	1	0.00
29/09/2016	R197 On 03-November-16	303.58	Put	Bond Future	1049	1	1049	1	0.00
29/09/2016	R197 On 03-November-16	303.56	Put	Bond Future	1029	1	1029	1	0.00
29/09/2016	R202 On 03-November-16			Bond Future	249.84	249.8143	249.8417	249.8143	36,009.00
29/09/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
29/09/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
29/09/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
29/09/2016	R202 On 03-November-16	253.86	Put	Bond Future	4018	4	4018	4	0.00
29/09/2016	R202 On 03-November-16	253.87	Put	Bond Future	4028	4	4028	4	0.00
29/09/2016	R202 On 03-November-16	253.85	Put	Bond Future	4008	4	4008	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
29/09/2016	R203 On 03-November-16			Bond Future	7.42	101.9244	7.4201	101.9244	30,174.00
29/09/2016	R203 On 03-November-16	8.84	Call	Bond Future	1149	1	1149	1	0.00
29/09/2016	R203 On 03-November-16	8.86	Call	Bond Future	1165	1	1165	1	0.00
29/09/2016	R203 On 03-November-16	8.85	Call	Bond Future	1157	1	1157	1	0.00
29/09/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R203 On 02-February-17			Bond Future	7.30	103.8806	7.2961	103.8806	0.00
29/09/2016	R203 On 02-February-17	7.70	Call	Bond Future	299	0	299	0	0.00
29/09/2016	R203 On 02-February-17	7.72	Call	Bond Future	308	0	308	0	0.00
29/09/2016	R203 On 02-February-17	7.71	Call	Bond Future	304	0	304	0	0.00
29/09/2016	R203 On 02-February-17	7.71	Put	Bond Future	64	0	64	0	0.00
29/09/2016	R203 On 02-February-17	7.72	Put	Bond Future	62	0	62	0	0.00
29/09/2016	R203 On 02-February-17	7.70	Put	Bond Future	65	0	65	0	0.00
29/09/2016	R203 On 04-May-17			Bond Future	6.63	101.7789	6.6337	101.7789	0.00
29/09/2016	R203 On 04-May-17	6.91	Call	Bond Future	172	0	172	0	0.00
29/09/2016	R203 On 04-May-17	6.92	Call	Bond Future	175	0	175	0	0.00
29/09/2016	R203 On 04-May-17	6.93	Call	Bond Future	177	0	177	0	0.00
29/09/2016	R203 On 04-May-17	6.92	Put	Bond Future	74	0	74	0	0.00
29/09/2016	R203 On 04-May-17	6.91	Put	Bond Future	75	0	75	0	0.00
29/09/2016	R203 On 04-May-17	6.93	Put	Bond Future	73	0	73	0	0.00
29/09/2016	R204 On 03-November-16			Bond Future	7.64	103.8261	7.6367	103.8261	31,543.00
29/09/2016	R204 On 03-November-16	9.21	Call	Bond Future	2981	3	2981	3	0.00
29/09/2016	R204 On 03-November-16	9.23	Call	Bond Future	3019	3	3019	3	0.00
29/09/2016	R204 On 03-November-16	9.22	Call	Bond Future	3000	3	3000	3	0.00
29/09/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R204 On 02-February-17			Bond Future	7.62	101.7785	7.6174	101.7785	0.00
29/09/2016	R204 On 02-February-17	8.28	Call	Bond Future	1250	1	1250	1	0.00
29/09/2016	R204 On 02-February-17	8.29	Call	Bond Future	1264	1	1264	1	0.00
29/09/2016	R204 On 02-February-17	8.30	Call	Bond Future	1278	1	1278	1	0.00
29/09/2016	R204 On 02-February-17	8.28	Put	Bond Future	118	0	118	0	0.00
29/09/2016	R204 On 02-February-17	8.30	Put	Bond Future	113	0	113	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
29/09/2016	R204 On 02-February-17	8.29	Put	Bond Future	115	0	115	0	0.00
29/09/2016	R204 On 04-May-17			Bond Future	7.54	103.8095	7.5439	103.8095	0.00
29/09/2016	R204 On 04-May-17	7.90	Call	Bond Future	858	1	858	1	0.00
29/09/2016	R204 On 04-May-17	7.92	Call	Bond Future	878	1	878	1	0.00
29/09/2016	R204 On 04-May-17	7.91	Call	Bond Future	868	1	868	1	0.00
29/09/2016	R204 On 04-May-17	7.91	Put	Bond Future	319	0	319	0	0.00
29/09/2016	R204 On 04-May-17	7.92	Put	Bond Future	314	0	314	0	0.00
29/09/2016	R204 On 04-May-17	7.90	Put	Bond Future	324	0	324	0	0.00
29/09/2016	R207 On 03-November-16			Bond Future	7.87	100.6726	7.8673	100.6726	52,034.00
29/09/2016	R207 On 03-November-16	7.94	Call	Bond Future	525	1	525	1	0.00
29/09/2016	R207 On 03-November-16	7.93	Call	Bond Future	510	1	510	1	0.00
29/09/2016	R207 On 03-November-16	7.95	Call	Bond Future	541	1	541	1	0.00
29/09/2016	R207 On 03-November-16	7.95	Put	Bond Future	315	0	315	0	0.00
29/09/2016	R207 On 03-November-16	7.94	Put	Bond Future	326	0	326	0	0.00
29/09/2016	R207 On 03-November-16	7.93	Put	Bond Future	338	0	338	0	0.00
29/09/2016	R207 On 02-February-17			Bond Future	7.87	98.9624	7.8734	98.9624	0.00
29/09/2016	R207 On 02-February-17	8.91	Call	Bond Future	2681	3	2681	3	62.00
29/09/2016	R207 On 02-February-17	9.22	Call	Bond Future	3396	4	3396	4	0.00
29/09/2016	R207 On 02-February-17	9.24	Call	Bond Future	3442	4	3442	4	0.00
29/09/2016	R207 On 02-February-17	9.23	Call	Bond Future	3419	4	3419	4	0.00
29/09/2016	R207 On 02-February-17	8.91	Put	Bond Future	79	0	79	0	0.00
29/09/2016	R207 On 02-February-17	9.22	Put	Bond Future	32	0	32	0	0.00
29/09/2016	R207 On 02-February-17	9.24	Put	Bond Future	30	0	30	0	0.00
29/09/2016	R207 On 02-February-17	9.23	Put	Bond Future	31	0	31	0	0.00
29/09/2016	R207 On 04-May-17			Bond Future	7.86	100.9373	7.8586	100.9373	0.00
29/09/2016	R207 On 04-May-17	8.20	Call	Bond Future	1359	1	1359	1	0.00
29/09/2016	R207 On 04-May-17	8.22	Call	Bond Future	1390	1	1390	1	0.00
29/09/2016	R207 On 04-May-17	8.21	Call	Bond Future	1375	1	1375	1	0.00
29/09/2016	R207 On 04-May-17	8.22	Put	Bond Future	542	1	542	1	0.00
29/09/2016	R207 On 04-May-17	8.20	Put	Bond Future	558	1	558	1	0.00
29/09/2016	R207 On 04-May-17	8.21	Put	Bond Future	550	1	550	1	0.00
29/09/2016	R207 On 03-August-17			Bond Future	7.80	99.3913	7.7989	99.3913	0.00
29/09/2016	R207 On 03-August-17	8.19	Call	Bond Future	1466	2	1466	2	51.00
29/09/2016	R207 On 03-August-17	8.40	Call	Bond Future	1776	2	1776	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
29/09/2016	R207 On 03-August-17	8.39	Call	Bond Future	1760	2	1760	2	0.00
29/09/2016	R207 On 03-August-17	8.41	Call	Bond Future	1791	2	1791	2	0.00
29/09/2016	R207 On 03-August-17	8.39	Put	Bond Future	492	0	492	0	0.00
29/09/2016	R207 On 03-August-17	8.41	Put	Bond Future	480	0	480	0	0.00
29/09/2016	R207 On 03-August-17	8.19	Put	Bond Future	625	1	625	1	0.00
29/09/2016	R207 On 03-August-17	8.40	Put	Bond Future	486	0	486	0	0.00
29/09/2016	R208 On 03-November-16			Bond Future	8.06	96.0993	8.0573	96.0993	30,986.00
29/09/2016	R208 On 03-November-16	9.57	Call	Bond Future	5169	5	5169	5	0.00
29/09/2016	R208 On 03-November-16	9.58	Call	Bond Future	5202	5	5202	5	0.00
29/09/2016	R208 On 03-November-16	9.59	Call	Bond Future	5235	5	5235	5	0.00
29/09/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R208 On 02-February-17			Bond Future	8.08	97.9438	8.0787	97.9438	0.00
29/09/2016	R208 On 02-February-17	8.64	Call	Bond Future	2230	2	2230	2	0.00
29/09/2016	R208 On 02-February-17	8.63	Call	Bond Future	2204	2	2204	2	0.00
29/09/2016	R208 On 02-February-17	8.65	Call	Bond Future	2255	2	2255	2	0.00
29/09/2016	R208 On 02-February-17	8.64	Put	Bond Future	363	0	363	0	0.00
29/09/2016	R208 On 02-February-17	8.65	Put	Bond Future	355	0	355	0	0.00
29/09/2016	R208 On 02-February-17	8.63	Put	Bond Future	370	0	370	0	0.00
29/09/2016	R208 On 04-May-17			Bond Future	8.08	96.4942	8.0788	96.4942	0.00
29/09/2016	R208 On 04-May-17	8.37	Call	Bond Future	1801	2	1801	2	0.00
29/09/2016	R208 On 04-May-17	8.39	Call	Bond Future	1841	2	1841	2	0.00
29/09/2016	R208 On 04-May-17	8.38	Call	Bond Future	1821	2	1821	2	0.00
29/09/2016	R208 On 04-May-17	8.37	Put	Bond Future	875	1	875	1	0.00
29/09/2016	R208 On 04-May-17	8.39	Put	Bond Future	852	1	852	1	0.00
29/09/2016	R208 On 04-May-17	8.38	Put	Bond Future	864	1	864	1	0.00
29/09/2016	R209 On 03-November-16			Bond Future	9.22	74.2974	9.2158	74.2974	37,798.00
29/09/2016	R209 On 03-November-16	10.24	Call	Bond Future	6805	7	6805	7	0.00
29/09/2016	R209 On 03-November-16	10.26	Call	Bond Future	6925	7	6925	7	0.00
29/09/2016	R209 On 03-November-16	8.81	Call	Bond Future	358	0	358	0	345.00
29/09/2016	R209 On 03-November-16	10.25	Call	Bond Future	6865	7	6865	7	0.00
29/09/2016	R209 On 03-November-16	9.05	Call	Bond Future	839	1	839	1	0.00
29/09/2016	R209 On 03-November-16	9.45	Call	Bond Future	2327	2	2327	2	0.00

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29/09/2016	R209 On 03-November-16	8.87	Call	Bond Future	452	1	452	1	250.00
29/09/2016	R209 On 03-November-16	9.42	Call	Bond Future	2187	2	2187	2	120.00
29/09/2016	R209 On 03-November-16	9.04	Call	Bond Future	813	1	813	1	0.00
29/09/2016	R209 On 03-November-16	9.34	Call	Bond Future	1833	2	1833	2	0.00
29/09/2016	R209 On 03-November-16	10.26	Put	Bond Future	28	0	28	0	0.00
29/09/2016	R209 On 03-November-16	9.45	Put	Bond Future	688	1	688	1	250.00
29/09/2016	R209 On 03-November-16	10.25	Put	Bond Future	29	0	29	0	0.00
29/09/2016	R209 On 03-November-16	9.05	Put	Bond Future	2033	2	2033	2	250.00
29/09/2016	R209 On 03-November-16	8.81	Put	Bond Future	3334	3	3334	3	0.00
29/09/2016	R209 On 03-November-16	10.24	Put	Bond Future	31	0	31	0	0.00
29/09/2016	R209 On 03-November-16	9.04	Put	Bond Future	2080	2	2080	2	345.00
29/09/2016	R209 On 03-November-16	9.42	Put	Bond Future	755	1	755	1	0.00
29/09/2016	R209 On 03-November-16	8.87	Put	Bond Future	2976	3	2976	3	0.00
29/09/2016	R209 On 03-November-16	9.34	Put	Bond Future	957	1	957	1	345.00
29/09/2016	R209 On 02-February-17			Bond Future	9.25	75.7233	9.2533	75.7233	0.00
29/09/2016	R209 On 02-February-17	9.55	Call	Bond Future	3732	4	3732	4	0.00
29/09/2016	R209 On 02-February-17	9.53	Call	Bond Future	3647	4	3647	4	0.00
29/09/2016	R209 On 02-February-17	9.54	Call	Bond Future	3689	4	3689	4	0.00
29/09/2016	R209 On 02-February-17	9.53	Put	Bond Future	1732	2	1732	2	0.00
29/09/2016	R209 On 02-February-17	9.54	Put	Bond Future	1707	2	1707	2	0.00
29/09/2016	R209 On 02-February-17	9.55	Put	Bond Future	1682	2	1682	2	0.00
29/09/2016	R209 On 04-May-17			Bond Future	9.28	74.0826	9.2836	74.0826	0.00
29/09/2016	R209 On 04-May-17	9.46	Call	Bond Future	4047	4	4047	4	0.00
29/09/2016	R209 On 04-May-17	9.48	Call	Bond Future	4124	4	4124	4	0.00
29/09/2016	R209 On 04-May-17	9.47	Call	Bond Future	4085	4	4085	4	0.00
29/09/2016	R209 On 04-May-17	9.46	Put	Bond Future	2826	3	2826	3	0.00
29/09/2016	R209 On 04-May-17	9.47	Put	Bond Future	2796	3	2796	3	0.00
29/09/2016	R209 On 04-May-17	9.48	Put	Bond Future	2767	3	2767	3	0.00
29/09/2016	R210 On 03-November-16			Bond Future	186.91	186.8913	186.9117	186.8913	2,086.00
29/09/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
29/09/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
29/09/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
29/09/2016	R210 On 03-November-16	188.90	Put	Bond Future	1988	2	1988	2	0.00
29/09/2016	R210 On 03-November-16	188.92	Put	Bond Future	2008	2	2008	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
29/09/2016	R210 On 03-November-16	188.91	Put	Bond Future	1998	2	1998	2	0.00
29/09/2016	R211 On 03-November-16			Bond Future	141.92	141.9018	141.9184	141.9018	56.00
29/09/2016	R211 On 03-November-16	141.76	Call	Bond Future	158	0	158	0	0.00
29/09/2016	R211 On 03-November-16	141.75	Call	Bond Future	168	0	168	0	0.00
29/09/2016	R211 On 03-November-16	141.74	Call	Bond Future	178	0	178	0	0.00
29/09/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R212 On 03-November-16			Bond Future	147.97	147.8822	147.9709	147.8822	3,109.00
29/09/2016	R212 On 03-November-16	148.11	Call	Bond Future	0	0	0	0	0.00
29/09/2016	R212 On 03-November-16	148.12	Call	Bond Future	0	0	0	0	0.00
29/09/2016	R212 On 03-November-16	148.10	Call	Bond Future	0	0	0	0	0.00
29/09/2016	R212 On 03-November-16	148.11	Put	Bond Future	139	0	139	0	0.00
29/09/2016	R212 On 03-November-16	148.12	Put	Bond Future	149	0	149	0	0.00
29/09/2016	R212 On 03-November-16	148.10	Put	Bond Future	129	0	129	0	0.00
29/09/2016	R213 On 03-November-16			Bond Future	9.06	85.1716	9.0622	85.1716	42,426.00
29/09/2016	R213 On 03-November-16	10.18	Call	Bond Future	7357	8	7357	8	0.00
29/09/2016	R213 On 03-November-16	10.20	Call	Bond Future	7478	8	7478	8	0.00
29/09/2016	R213 On 03-November-16	10.19	Call	Bond Future	7418	8	7418	8	0.00
29/09/2016	R213 On 03-November-16	10.19	Put	Bond Future	15	0	15	0	0.00
29/09/2016	R213 On 03-November-16	10.20	Put	Bond Future	14	0	14	0	0.00
29/09/2016	R213 On 03-November-16	10.18	Put	Bond Future	16	0	16	0	0.00
29/09/2016	R213 On 02-February-17			Bond Future	9.10	86.8063	9.1031	86.8063	0.00
29/09/2016	R213 On 02-February-17	9.40	Call	Bond Future	3604	4	3604	4	0.00
29/09/2016	R213 On 02-February-17	9.42	Call	Bond Future	3689	4	3689	4	0.00
29/09/2016	R213 On 02-February-17	9.41	Call	Bond Future	3647	4	3647	4	0.00
29/09/2016	R213 On 02-February-17	9.40	Put	Bond Future	1584	2	1584	2	0.00
29/09/2016	R213 On 02-February-17	9.42	Put	Bond Future	1536	1	1536	1	0.00
29/09/2016	R213 On 02-February-17	9.41	Put	Bond Future	1560	1	1560	1	0.00
29/09/2016	R213 On 04-May-17			Bond Future	9.13	84.9850	9.1324	84.9850	0.00
29/09/2016	R213 On 04-May-17	9.37	Call	Bond Future	4116	4	4116	4	0.00
29/09/2016	R213 On 04-May-17	9.36	Call	Bond Future	4077	4	4077	4	0.00
29/09/2016	R213 On 04-May-17	9.35	Call	Bond Future	4038	4	4038	4	0.00
29/09/2016	R213 On 04-May-17	9.36	Put	Bond Future	2539	2	2539	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
29/09/2016	R213 On 04-May-17	9.37	Put	Bond Future	2511	2	2511	2	0.00
29/09/2016	R213 On 04-May-17	9.35	Put	Bond Future	2566	2	2566	2	0.00
29/09/2016	R214 On 03-November-16			Bond Future	9.31	74.5928	9.3115	74.5928	29,928.00
29/09/2016	R214 On 03-November-16	10.35	Call	Bond Future	7145	7	7145	7	0.00
29/09/2016	R214 On 03-November-16	10.33	Call	Bond Future	7022	7	7022	7	0.00
29/09/2016	R214 On 03-November-16	10.34	Call	Bond Future	7084	7	7084	7	0.00
29/09/2016	R214 On 03-November-16	10.33	Put	Bond Future	38	0	38	0	0.00
29/09/2016	R214 On 03-November-16	10.34	Put	Bond Future	36	0	36	0	0.00
29/09/2016	R214 On 03-November-16	10.35	Put	Bond Future	35	0	35	0	0.00
29/09/2016	R214 On 02-February-17			Bond Future	9.35	76.0245	9.3511	76.0245	7,379.00
29/09/2016	R214 On 02-February-17	9.67	Call	Bond Future	4056	4	4056	4	0.00
29/09/2016	R214 On 02-February-17	9.66	Call	Bond Future	4012	4	4012	4	0.00
29/09/2016	R214 On 02-February-17	9.68	Call	Bond Future	4100	4	4100	4	0.00
29/09/2016	R214 On 02-February-17	9.67	Put	Bond Future	1761	2	1761	2	0.00
29/09/2016	R214 On 02-February-17	9.68	Put	Bond Future	1735	2	1735	2	0.00
29/09/2016	R214 On 02-February-17	9.66	Put	Bond Future	1787	2	1787	2	0.00
29/09/2016	R214 On 04-May-17			Bond Future	9.38	74.2419	9.3809	74.2419	0.00
29/09/2016	R214 On 04-May-17	9.58	Call	Bond Future	4406	5	4406	5	0.00
29/09/2016	R214 On 04-May-17	9.56	Call	Bond Future	4326	4	4326	4	0.00
29/09/2016	R214 On 04-May-17	9.57	Call	Bond Future	4366	5	4366	5	0.00
29/09/2016	R214 On 04-May-17	9.56	Put	Bond Future	3030	3	3030	3	0.00
29/09/2016	R214 On 04-May-17	9.57	Put	Bond Future	2999	3	2999	3	0.00
29/09/2016	R214 On 04-May-17	9.58	Put	Bond Future	2968	3	2968	3	0.00
29/09/2016	R248 On 03-November-16			Bond Future	9.36	95.9106	9.3570	95.9106	62,123.00
29/09/2016	R248 On 03-November-16	10.39	Call	Bond Future	9070	9	9070	9	0.00
29/09/2016	R248 On 03-November-16	10.38	Call	Bond Future	8993	9	8993	9	0.00
29/09/2016	R248 On 03-November-16	10.37	Call	Bond Future	8916	9	8916	9	0.00
29/09/2016	R248 On 03-November-16	10.38	Put	Bond Future	64	0	64	0	0.00
29/09/2016	R248 On 03-November-16	10.39	Put	Bond Future	61	0	61	0	0.00
29/09/2016	R248 On 03-November-16	10.37	Put	Bond Future	67	0	67	0	0.00
29/09/2016	R248 On 02-February-17			Bond Future	9.40	97.7515	9.3979	97.7515	0.00
29/09/2016	R248 On 02-February-17	9.76	Call	Bond Future	5598	6	5598	6	0.00
29/09/2016	R248 On 02-February-17	9.77	Call	Bond Future	5655	6	5655	6	0.00
29/09/2016	R248 On 02-February-17	9.78	Call	Bond Future	5712	6	5712	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2016	R248 On 02-February-17	9.77	Put	Bond Future	2250	2	2250	2	0.00
29/09/2016	R248 On 02-February-17	9.76	Put	Bond Future	2281	2	2281	2	0.00
29/09/2016	R248 On 02-February-17	9.78	Put	Bond Future	2219	2	2219	2	0.00
29/09/2016	R248 On 04-May-17			Bond Future	9.43	95.2603	9.4289	95.2603	0.00
29/09/2016	R248 On 04-May-17	9.67	Call	Bond Future	6007	6	6007	6	0.00
29/09/2016	R248 On 04-May-17	9.66	Call	Bond Future	5955	6	5955	6	0.00
29/09/2016	R248 On 04-May-17	9.65	Call	Bond Future	5903	6	5903	6	0.00
29/09/2016	R248 On 04-May-17	9.66	Put	Bond Future	3828	4	3828	4	0.00
29/09/2016	R248 On 04-May-17	9.67	Put	Bond Future	3790	4	3790	4	0.00
29/09/2016	R248 On 04-May-17	9.65	Put	Bond Future	3867	4	3867	4	0.00