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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For October 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	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
17/10/2016	2025 On 03-November-16			Bond Future	128.69	128.6766	128.6902	128.6766	2,757.00
17/10/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
17/10/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
17/10/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
17/10/2016	2025 On 03-November-16	129.22	Put	Bond Future	530	1	530	1	0.00
17/10/2016	2025 On 03-November-16	129.21	Put	Bond Future	520	1	520	1	0.00
17/10/2016	2025 On 03-November-16	129.23	Put	Bond Future	540	1	540	1	0.00
17/10/2016	2030 On 03-November-16			Bond Future	9.27	92.9647	9.2657	92.9647	26,853.00
17/10/2016	2030 On 03-November-16	9.33	Call	Bond Future	450	1	450	1	0.00
17/10/2016	2030 On 03-November-16	9.34	Call	Bond Future	520	1	520	1	0.00
17/10/2016	2030 On 03-November-16	9.35	Call	Bond Future	590	1	590	1	0.00
17/10/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
17/10/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
17/10/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
17/10/2016	2030 On 02-February-17			Bond Future	9.31	90.7342	9.3134	90.7342	444.00
17/10/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
17/10/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
17/10/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
17/10/2016	2030 On 02-February-17	9.30	Put	Bond Future	93	0	93	0	0.00
17/10/2016	2030 On 02-February-17	9.31	Put	Bond Future	23	0	23	0	0.00
17/10/2016	2030 On 02-February-17	9.29	Put	Bond Future	162	0	162	0	0.00
17/10/2016	2030 On 04-May-17			Bond Future	9.36	92.5326	9.3577	92.5326	0.00
17/10/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
17/10/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
17/10/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
17/10/2016	2030 On 04-May-17	9.33	Put	Bond Future	190	0	190	0	0.00
17/10/2016	2030 On 04-May-17	9.32	Put	Bond Future	258	0	258	0	0.00
17/10/2016	2030 On 04-May-17	9.34	Put	Bond Future	121	0	121	0	0.00
17/10/2016	2032 On 03-November-16			Bond Future	9.36	92.3165	9.3611	92.3165	13,093.00
17/10/2016	2032 On 03-November-16	10.28	Call	Bond Future	6566	7	6566	7	0.00
17/10/2016	2032 On 03-November-16	10.30	Call	Bond Future	6701	7	6701	7	0.00
17/10/2016	2032 On 03-November-16	10.29	Call	Bond Future	6633	7	6633	7	0.00
17/10/2016	2032 On 03-November-16	10.28	Put	Bond Future	5	0	5	0	0.00
17/10/2016	2032 On 03-November-16	10.30	Put	Bond Future	4	0	4	0	0.00

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17/10/2016	2032 On 03-November-16	10.29	Put	Bond Future	4	0	4	0	0.00
17/10/2016	2032 On 02-February-17			Bond Future	9.41	94.0796	9.4109	94.0796	0.00
17/10/2016	2032 On 02-February-17	9.51	Call	Bond Future	2951	3	2951	3	0.00
17/10/2016	2032 On 02-February-17	9.53	Call	Bond Future	3033	3	3033	3	0.00
17/10/2016	2032 On 02-February-17	9.52	Call	Bond Future	2992	3	2992	3	0.00
17/10/2016	2032 On 02-February-17	9.52	Put	Bond Future	2185	2	2185	2	0.00
17/10/2016	2032 On 02-February-17	9.51	Put	Bond Future	2218	2	2218	2	0.00
17/10/2016	2032 On 02-February-17	9.53	Put	Bond Future	2153	2	2153	2	0.00
17/10/2016	2032 On 04-May-17			Bond Future	9.45	91.7838	9.4535	91.7838	0.00
17/10/2016	2032 On 04-May-17	9.46	Call	Bond Future	3521	4	3521	4	0.00
17/10/2016	2032 On 04-May-17	9.45	Call	Bond Future	3484	4	3484	4	0.00
17/10/2016	2032 On 04-May-17	9.44	Call	Bond Future	3448	4	3448	4	0.00
17/10/2016	2032 On 04-May-17	9.45	Put	Bond Future	3510	3	3510	3	0.00
17/10/2016	2032 On 04-May-17	9.46	Put	Bond Future	3473	3	3473	3	0.00
17/10/2016	2032 On 04-May-17	9.44	Put	Bond Future	3548	3	3548	3	0.00
17/10/2016	2033 On 03-November-16			Bond Future	107.63	107.6203	107.6318	107.6203	4,678.00
17/10/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
17/10/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
17/10/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
17/10/2016	2033 On 03-November-16	109.17	Put	Bond Future	1538	2	1538	2	0.00
17/10/2016	2033 On 03-November-16	109.18	Put	Bond Future	1548	2	1548	2	0.00
17/10/2016	2033 On 03-November-16	109.16	Put	Bond Future	1528	2	1528	2	0.00
17/10/2016	2037 On 03-November-16			Bond Future	9.49	93.9482	9.4904	93.9482	36,770.00
17/10/2016	2037 On 03-November-16	10.35	Call	Bond Future	6730	7	6730	7	0.00
17/10/2016	2037 On 03-November-16	10.36	Call	Bond Future	6803	7	6803	7	0.00
17/10/2016	2037 On 03-November-16	10.37	Call	Bond Future	6875	7	6875	7	0.00
17/10/2016	2037 On 03-November-16	10.36	Put	Bond Future	10	0	10	0	0.00
17/10/2016	2037 On 03-November-16	10.37	Put	Bond Future	10	0	10	0	0.00
17/10/2016	2037 On 03-November-16	10.35	Put	Bond Future	11	0	11	0	0.00
17/10/2016	2037 On 02-February-17			Bond Future	9.54	91.4863	9.5371	91.4863	0.00
17/10/2016	2037 On 02-February-17	9.66	Call	Bond Future	3457	4	3457	4	0.00
17/10/2016	2037 On 02-February-17	9.68	Call	Bond Future	3548	4	3548	4	0.00
17/10/2016	2037 On 02-February-17	9.67	Call	Bond Future	3502	4	3502	4	0.00
17/10/2016	2037 On 02-February-17	9.66	Put	Bond Future	2456	2	2456	2	0.00

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17/10/2016	2037 On 02-February-17	9.67	Put	Bond Future	2421	2	2421	2	0.00
17/10/2016	2037 On 02-February-17	9.68	Put	Bond Future	2386	2	2386	2	0.00
17/10/2016	2037 On 04-May-17			Bond Future	9.58	93.2996	9.5807	93.2996	0.00
17/10/2016	2037 On 04-May-17	9.59	Call	Bond Future	3994	4	3994	4	0.00
17/10/2016	2037 On 04-May-17	9.58	Call	Bond Future	3954	4	3954	4	0.00
17/10/2016	2037 On 04-May-17	9.60	Call	Bond Future	4035	4	4035	4	0.00
17/10/2016	2037 On 04-May-17	9.58	Put	Bond Future	3960	4	3960	4	0.00
17/10/2016	2037 On 04-May-17	9.60	Put	Bond Future	3878	4	3878	4	0.00
17/10/2016	2037 On 04-May-17	9.59	Put	Bond Future	3918	4	3918	4	0.00
17/10/2016	2038 On 03-November-16			Bond Future	136.23	136.2144	136.2287	136.2144	20,563.00
17/10/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
17/10/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
17/10/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
17/10/2016	2038 On 03-November-16	136.32	Put	Bond Future	91	0	91	0	0.00
17/10/2016	2038 On 03-November-16	136.31	Put	Bond Future	81	0	81	0	0.00
17/10/2016	2038 On 03-November-16	136.33	Put	Bond Future	101	0	101	0	0.00
17/10/2016	2040 On 03-November-16			Bond Future	9.54	98.0766	9.5354	98.0766	4,818.00
17/10/2016	2040 On 03-November-16	9.69	Call	Bond Future	2063	3	2063	3	0.00
17/10/2016	2040 On 03-November-16	9.71	Call	Bond Future	2181	3	2181	3	0.00
17/10/2016	2040 On 03-November-16	9.70	Call	Bond Future	2121	3	2121	3	0.00
17/10/2016	2040 On 03-November-16	9.69	Put	Bond Future	702	1	702	1	0.00
17/10/2016	2040 On 03-November-16	9.70	Put	Bond Future	673	1	673	1	0.00
17/10/2016	2040 On 03-November-16	9.71	Put	Bond Future	646	1	646	1	0.00
17/10/2016	2040 On 02-February-17			Bond Future	9.58	95.4432	9.5819	95.4432	0.00
17/10/2016	2040 On 02-February-17	9.58	Call	Bond Future	3186	4	3186	4	0.00
17/10/2016	2040 On 02-February-17	9.59	Call	Bond Future	3231	4	3231	4	0.00
17/10/2016	2040 On 02-February-17	9.60	Call	Bond Future	3275	4	3275	4	0.00
17/10/2016	2040 On 02-February-17	9.59	Put	Bond Future	3159	3	3159	3	0.00
17/10/2016	2040 On 02-February-17	9.60	Put	Bond Future	3116	3	3116	3	0.00
17/10/2016	2040 On 02-February-17	9.58	Put	Bond Future	3203	3	3203	3	0.00
17/10/2016	2040 On 04-May-17			Bond Future	9.63	97.3349	9.6254	97.3349	0.00
17/10/2016	2040 On 04-May-17	9.62	Call	Bond Future	4294	5	4294	5	0.00
17/10/2016	2040 On 04-May-17	9.63	Call	Bond Future	4337	5	4337	5	0.00
17/10/2016	2040 On 04-May-17	9.64	Call	Bond Future	4380	5	4380	5	0.00

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17/10/2016	2040 On 04-May-17	9.63	Put	Bond Future	4296	4	4296	4	0.00
17/10/2016	2040 On 04-May-17	9.64	Put	Bond Future	4252	4	4252	4	0.00
17/10/2016	2040 On 04-May-17	9.62	Put	Bond Future	4341	4	4341	4	0.00
17/10/2016	2044 On 03-November-16			Bond Future	9.55	95.2241	9.5500	95.2241	19,783.00
17/10/2016	2044 On 03-November-16	10.42	Call	Bond Future	7316	8	7316	8	0.00
17/10/2016	2044 On 03-November-16	10.41	Call	Bond Future	7239	8	7239	8	0.00
17/10/2016	2044 On 03-November-16	10.43	Call	Bond Future	7394	8	7394	8	0.00
17/10/2016	2044 On 03-November-16	10.43	Put	Bond Future	12	0	12	0	0.00
17/10/2016	2044 On 03-November-16	10.42	Put	Bond Future	12	0	12	0	0.00
17/10/2016	2044 On 03-November-16	10.41	Put	Bond Future	13	0	13	0	0.00
17/10/2016	2044 On 02-February-17			Bond Future	9.60	92.6613	9.5950	92.6613	0.00
17/10/2016	2044 On 02-February-17	9.77	Call	Bond Future	4036	4	4036	4	0.00
17/10/2016	2044 On 02-February-17	9.78	Call	Bond Future	4086	4	4086	4	0.00
17/10/2016	2044 On 02-February-17	9.76	Call	Bond Future	3986	4	3986	4	0.00
17/10/2016	2044 On 02-February-17	9.77	Put	Bond Future	2497	2	2497	2	0.00
17/10/2016	2044 On 02-February-17	9.78	Put	Bond Future	2460	2	2460	2	0.00
17/10/2016	2044 On 02-February-17	9.76	Put	Bond Future	2533	2	2533	2	0.00
17/10/2016	2044 On 04-May-17			Bond Future	9.64	94.4978	9.6370	94.4978	0.00
17/10/2016	2044 On 04-May-17	9.67	Call	Bond Future	4533	5	4533	5	0.00
17/10/2016	2044 On 04-May-17	9.66	Call	Bond Future	4489	5	4489	5	0.00
17/10/2016	2044 On 04-May-17	9.68	Call	Bond Future	4577	5	4577	5	0.00
17/10/2016	2044 On 04-May-17	9.68	Put	Bond Future	4198	4	4198	4	0.00
17/10/2016	2044 On 04-May-17	9.67	Put	Bond Future	4242	4	4242	4	0.00
17/10/2016	2044 On 04-May-17	9.66	Put	Bond Future	4285	4	4285	4	0.00
17/10/2016	2046 On 03-November-16			Bond Future	134.54	134.3866	134.5443	134.3866	17,476.00
17/10/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
17/10/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
17/10/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
17/10/2016	2046 On 03-November-16	137.09	Put	Bond Future	2546	3	2546	3	0.00
17/10/2016	2046 On 03-November-16	137.07	Put	Bond Future	2526	3	2526	3	0.00
17/10/2016	2046 On 03-November-16	137.08	Put	Bond Future	2536	3	2536	3	0.00
17/10/2016	2050 On 03-November-16			Bond Future	144.14	144.1200	144.1355	144.1200	21,628.00
17/10/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
17/10/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00

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17/10/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
17/10/2016	2050 On 03-November-16	149.53	Put	Bond Future	5394	5	5394	5	0.00
17/10/2016	2050 On 03-November-16	149.54	Put	Bond Future	5404	5	5404	5	0.00
17/10/2016	2050 On 03-November-16	149.52	Put	Bond Future	5384	5	5384	5	0.00
17/10/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	AL37 On 03-November-16			Index Future	503.04	504.0260	503.0350	504.0260	9.00
17/10/2016	AL37 On 02-February-17			Index Future	512.64	513.6520	512.6370	513.6520	0.00
17/10/2016	AL7T On 03-November-16			Index Future	580.97	582.7240	580.9710	582.7240	2.00
17/10/2016	AL7T On 02-February-17			Index Future	592.06	593.8530	592.0600	593.8530	0.00
17/10/2016	ALBI On 03-November-16			Index Future	529.47	531.6510	529.4710	531.6510	604.00
17/10/2016	ALBI On 02-February-17			Index Future	539.58	541.8040	539.5770	541.8040	19.00
17/10/2016	ALBI On 04-May-17			Index Future	550.25	552.5380	550.2480	552.5380	0.00
17/10/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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17/10/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/10/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2016	EL28 On 03-November-16			Bond Future	129.02	129.0043	129.0204	129.0043	0.00
17/10/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
17/10/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
17/10/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
17/10/2016	EL28 On 03-November-16	132.16	Put	Bond Future	3140	3	3140	3	0.00
17/10/2016	EL28 On 03-November-16	132.17	Put	Bond Future	3150	3	3150	3	0.00
17/10/2016	EL28 On 03-November-16	132.15	Put	Bond Future	3130	3	3130	3	0.00
17/10/2016	EL28 On 02-February-17			Bond Future	131.49	131.4760	131.4917	131.4760	0.00
17/10/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
17/10/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
17/10/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
17/10/2016	EL28 On 02-February-17	135.10	Put	Bond Future	3608	4	3608	4	0.00
17/10/2016	EL28 On 02-February-17	135.12	Put	Bond Future	3628	4	3628	4	0.00
17/10/2016	EL28 On 02-February-17	135.11	Put	Bond Future	3618	4	3618	4	0.00
17/10/2016	EL28 On 04-May-17			Bond Future	132.42	132.4070	132.4188	132.4070	0.00
17/10/2016	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
17/10/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
17/10/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
17/10/2016	EL28 On 04-May-17	137.90	Put	Bond Future	5481	5	5481	5	0.00
17/10/2016	EL28 On 04-May-17	137.91	Put	Bond Future	5491	6	5491	6	0.00
17/10/2016	EL28 On 04-May-17	137.92	Put	Bond Future	5501	6	5501	6	0.00
17/10/2016	ES33 On 03-November-16			Bond Future	10.37	78.8346	10.3724	78.8346	8,789.00
17/10/2016	ES33 On 03-November-16	11.31	Call	Bond Future	5759	6	5759	6	0.00
17/10/2016	ES33 On 03-November-16	11.29	Call	Bond Future	5643	6	5643	6	0.00
17/10/2016	ES33 On 03-November-16	11.30	Call	Bond Future	5701	6	5701	6	0.00
17/10/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
17/10/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
17/10/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
17/10/2016	ES33 On 02-February-17			Bond Future	10.45	80.3402	10.4533	80.3402	0.00
17/10/2016	ES33 On 02-February-17	10.61	Call	Bond Future	997	1	997	1	0.00
17/10/2016	ES33 On 02-February-17	10.60	Call	Bond Future	934	1	934	1	0.00
17/10/2016	ES33 On 02-February-17	10.59	Call	Bond Future	871	1	871	1	0.00
17/10/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
17/10/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
17/10/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
17/10/2016	ES33 On 04-May-17			Bond Future	10.53	78.1375	10.5253	78.1375	0.00
17/10/2016	ES33 On 04-May-17	10.55	Call	Bond Future	156	1	156	1	0.00
17/10/2016	ES33 On 04-May-17	10.56	Call	Bond Future	220	1	220	1	0.00
17/10/2016	ES33 On 04-May-17	10.54	Call	Bond Future	93	1	93	1	0.00
17/10/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
17/10/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
17/10/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
17/10/2016	ES42 On 03-November-16			Bond Future	10.49	83.2695	10.4861	83.2695	8,777.00
17/10/2016	ES42 On 02-February-17			Bond Future	10.56	84.8598	10.5616	84.8598	0.00
17/10/2016	ES42 On 04-May-17			Bond Future	10.63	82.2782	10.6330	82.2782	0.00
17/10/2016	GOVI On 03-November-16			GOVI	527.49	529.4250	527.4850	529.4250	415.00
17/10/2016	GOVI On 03-November-16	476.11	Call	GOVI	513750	53	513750	53	0.00
17/10/2016	GOVI On 03-November-16	476.13	Call	GOVI	513550	53	513550	53	0.00
17/10/2016	GOVI On 03-November-16	476.12	Call	GOVI	513650	53	513650	53	0.00
17/10/2016	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
17/10/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
17/10/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
17/10/2016	GOVI On 02-February-17			GOVI	537.55	539.5360	537.5530	539.5360	27.00
17/10/2016	GOVI On 02-February-17	533.32	Call	GOVI	42330	6	42330	6	0.00
17/10/2016	GOVI On 02-February-17	533.34	Call	GOVI	42130	6	42130	6	0.00
17/10/2016	GOVI On 02-February-17	533.33	Call	GOVI	42230	6	42230	6	0.00
17/10/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
17/10/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
17/10/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
17/10/2016	GOVI On 04-May-17			GOVI	548.18	550.2250	548.1830	550.2250	0.00
17/10/2016	GOVI On 04-May-17	262.20	Call	GOVI	2859830	288	2859830	288	0.00
17/10/2016	GOVI On 04-May-17	262.19	Call	GOVI	2859930	288	2859930	288	0.00
17/10/2016	GOVI On 04-May-17	262.18	Call	GOVI	2860030	288	2860030	288	0.00
17/10/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
17/10/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
17/10/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
17/10/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/10/2016	IGOV On 03-November-16			Index Future	250.27	250.1630	250.2650	250.1630	1,021.00
17/10/2016	IGOV On 02-February-17			Index Future	255.06	254.9560	255.0580	254.9560	57.00
17/10/2016	IGOV On 04-May-17			Index Future	260.12	260.0220	260.1170	260.0220	0.00
17/10/2016	ILBI On 03-November-16			Index Future	678.40	678.2930	678.3960	678.2930	0.00
17/10/2016	ILBI On 02-February-17			Index Future	691.53	691.4240	691.5260	691.4240	155.00
17/10/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0686	100.0686	100.0686	0.00
17/10/2016	IS01 On 16-March-17			Interest Rate Swap	100.02	100.0226	100.0217	100.0226	0.00
17/10/2016	IS01 On 15-June-17			Interest Rate Swap	99.67	99.6708	99.6665	99.6708	0.00
17/10/2016	IS01 On 21-September-17			Interest Rate Swap	99.74	99.7498	99.7449	99.7498	0.00
17/10/2016	IS01 On 21-December-17			Interest Rate Swap	100.05	100.0512	100.0512	100.0512	0.00
17/10/2016	IS02 On 18-December-17			Interest Rate Swap	100.08	100.0774	100.0781	100.0774	0.00
17/10/2016	IS02 On 16-March-18			Interest Rate Swap	99.40	99.4039	99.4035	99.4039	0.00
17/10/2016	IS02 On 15-June-18			Interest Rate Swap	99.11	99.1100	99.1074	99.1100	0.00
17/10/2016	IS02 On 21-September-18			Interest Rate Swap	99.21	99.2082	99.2103	99.2082	0.00
17/10/2016	IS02 On 21-December-18			Interest Rate Swap	99.75	99.7400	99.7500	99.7400	0.00
17/10/2016	IS05 On 17-December-20			Interest Rate Swap	98.42	98.3977	98.4162	98.3977	0.00
17/10/2016	IS05 On 16-March-21			Interest Rate Swap	97.79	97.7647	97.7889	97.7647	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
17/10/2016	IS05 On 15-June-21			Interest Rate Swap	97.13	97.0977	97.1276	97.0977	0.00
17/10/2016	IS05 On 21-September-21			Interest Rate Swap	97.43	97.3950	97.4332	97.3950	0.00
17/10/2016	IS05 On 21-December-21			Interest Rate Swap	99.70	99.6493	99.6963	99.6493	50.00
17/10/2016	IS10 On 17-December-25			Interest Rate Swap	98.72	98.6405	98.7250	98.6405	0.00
17/10/2016	IS10 On 16-March-26			Interest Rate Swap	95.84	95.7482	95.8392	95.7482	0.00
17/10/2016	IS10 On 15-June-26			Interest Rate Swap	94.64	94.5412	94.6388	94.5412	0.00
17/10/2016	IS10 On 21-September-26			Interest Rate Swap	96.74	96.6357	96.7392	96.6357	0.00
17/10/2016	IS10 On 21-December-26			Interest Rate Swap	100.40	100.2906	100.3962	100.2906	0.00
17/10/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/10/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/10/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/10/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/10/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.36	92.6400	7.3600	92.6400	0.00
17/10/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
17/10/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.44	92.5600	7.4400	92.5600	10,000.00
17/10/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.44	92.5600	7.4400	92.5600	0.00
17/10/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
17/10/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	1,000.00
17/10/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.61	92.3900	7.6100	92.3900	0.00
17/10/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
17/10/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.65	92.3500	7.6500	92.3500	0.00
17/10/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.65	92.3500	7.6500	92.3500	0.00
17/10/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
17/10/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.65	92.3500	7.6500	92.3500	0.00
17/10/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
17/10/2016	R023 On 03-November-16			Bond Future	8.55	97.8960	8.5460	97.8960	15,171.00
17/10/2016	R023 On 03-November-16	9.73	Call	Bond Future	5357	6	5357	6	0.00
17/10/2016	R023 On 03-November-16	9.74	Call	Bond Future	5400	6	5400	6	0.00
17/10/2016	R023 On 03-November-16	9.75	Call	Bond Future	5444	6	5444	6	0.00
17/10/2016	R023 On 03-November-16	9.74	Put	Bond Future	0	0	0	0	0.00
17/10/2016	R023 On 03-November-16	9.75	Put	Bond Future	0	0	0	0	0.00
17/10/2016	R023 On 03-November-16	9.73	Put	Bond Future	0	0	0	0	0.00
17/10/2016	R023 On 02-February-17			Bond Future	8.59	99.7656	8.5927	99.7656	0.00
17/10/2016	R023 On 02-February-17	8.86	Call	Bond Future	2123	2	2123	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
17/10/2016	R023 On 02-February-17	8.85	Call	Bond Future	2094	2	2094	2	0.00
17/10/2016	R023 On 02-February-17	8.84	Call	Bond Future	2066	2	2066	2	0.00
17/10/2016	R023 On 02-February-17	8.85	Put	Bond Future	936	1	936	1	0.00
17/10/2016	R023 On 02-February-17	8.86	Put	Bond Future	920	1	920	1	0.00
17/10/2016	R023 On 02-February-17	8.84	Put	Bond Future	952	1	952	1	0.00
17/10/2016	R023 On 04-May-17			Bond Future	8.62	97.8087	8.6217	97.8087	0.00
17/10/2016	R023 On 04-May-17	8.59	Call	Bond Future	1809	2	1809	2	0.00
17/10/2016	R023 On 04-May-17	8.61	Call	Bond Future	1853	2	1853	2	0.00
17/10/2016	R023 On 04-May-17	8.60	Call	Bond Future	1831	2	1831	2	0.00
17/10/2016	R023 On 04-May-17	8.59	Put	Bond Future	1948	2	1948	2	0.00
17/10/2016	R023 On 04-May-17	8.61	Put	Bond Future	1904	2	1904	2	0.00
17/10/2016	R023 On 04-May-17	8.60	Put	Bond Future	1926	2	1926	2	0.00
17/10/2016	R035 On 03-November-16			Bond Future	9.44	97.3605	9.4364	97.3605	4,673.00
17/10/2016	R035 On 03-November-16	9.57	Call	Bond Future	1102	2	1102	2	0.00
17/10/2016	R035 On 03-November-16	9.59	Call	Bond Future	1265	2	1265	2	0.00
17/10/2016	R035 On 03-November-16	9.58	Call	Bond Future	1184	2	1184	2	0.00
17/10/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
17/10/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
17/10/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
17/10/2016	R035 On 02-February-17			Bond Future	9.49	99.2199	9.4875	99.2199	0.00
17/10/2016	R035 On 02-February-17	9.51	Call	Bond Future	185	1	185	1	0.00
17/10/2016	R035 On 02-February-17	9.52	Call	Bond Future	266	1	266	1	0.00
17/10/2016	R035 On 02-February-17	9.50	Call	Bond Future	103	1	103	1	0.00
17/10/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
17/10/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
17/10/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
17/10/2016	R035 On 04-May-17			Bond Future	9.53	96.6812	9.5283	96.6812	0.00
17/10/2016	R035 On 04-May-17	9.53	Call	Bond Future	14	1	14	1	0.00
17/10/2016	R035 On 04-May-17	9.55	Call	Bond Future	176	1	176	1	0.00
17/10/2016	R035 On 04-May-17	9.54	Call	Bond Future	95	1	95	1	0.00
17/10/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
17/10/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
17/10/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
17/10/2016	R186 On 03-November-16			Bond Future	8.87	115.0860	8.8704	115.0860	88,875.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2016	R186 On 03-November-16	9.10	Call	Bond Future	1924	2	1924	2	0.00
17/10/2016	R186 On 03-November-16	9.66	Call	Bond Future	5398	6	5398	6	0.00
17/10/2016	R186 On 03-November-16	8.96	Call	Bond Future	1250	2	1250	2	0.00
17/10/2016	R186 On 03-November-16	9.40	Call	Bond Future	3709	4	3709	4	1,425.00
17/10/2016	R186 On 03-November-16	8.52	Call	Bond Future	150	0	150	0	0.00
17/10/2016	R186 On 03-November-16	8.82	Call	Bond Future	733	1	733	1	0.00
17/10/2016	R186 On 03-November-16	8.95	Call	Bond Future	1208	2	1208	2	0.00
17/10/2016	R186 On 03-November-16	9.20	Call	Bond Future	2480	3	2480	3	1,425.00
17/10/2016	R186 On 03-November-16	8.30	Call	Bond Future	30	0	30	0	150.00
17/10/2016	R186 On 03-November-16	8.90	Call	Bond Future	1008	1	1008	1	0.00
17/10/2016	R186 On 03-November-16	8.97	Call	Bond Future	1293	2	1293	2	0.00
17/10/2016	R186 On 03-November-16	9.71	Call	Bond Future	5725	6	5725	6	0.00
17/10/2016	R186 On 03-November-16	9.66	Put	Bond Future	8	0	8	0	0.00
17/10/2016	R186 On 03-November-16	9.71	Put	Bond Future	5	0	5	0	0.00
17/10/2016	R186 On 03-November-16	8.90	Put	Bond Future	800	1	800	1	5,092.00
17/10/2016	R186 On 03-November-16	9.10	Put	Bond Future	319	0	319	0	108.00
17/10/2016	R186 On 03-November-16	8.96	Put	Bond Future	620	1	620	1	0.00
17/10/2016	R186 On 03-November-16	8.97	Put	Bond Future	593	1	593	1	0.00
17/10/2016	R186 On 03-November-16	8.30	Put	Bond Future	4159	4	4159	4	0.00
17/10/2016	R186 On 03-November-16	8.52	Put	Bond Future	2663	2	2663	2	150.00
17/10/2016	R186 On 03-November-16	8.95	Put	Bond Future	648	1	648	1	0.00
17/10/2016	R186 On 03-November-16	9.20	Put	Bond Future	186	0	186	0	0.00
17/10/2016	R186 On 03-November-16	8.82	Put	Bond Future	1090	1	1090	1	150.00
17/10/2016	R186 On 03-November-16	9.40	Put	Bond Future	53	0	53	0	0.00
17/10/2016	R186 On 02-February-17			Bond Future	8.92	111.9811	8.9155	111.9811	5,191.00
17/10/2016	R186 On 02-February-17	9.50	Call	Bond Future	4776	5	4776	5	0.00
17/10/2016	R186 On 02-February-17	8.87	Call	Bond Future	2091	2	2091	2	0.00
17/10/2016	R186 On 02-February-17	9.40	Call	Bond Future	4283	5	4283	5	0.00
17/10/2016	R186 On 02-February-17	8.60	Call	Bond Future	1309	1	1309	1	7,000.00
17/10/2016	R186 On 02-February-17	8.81	Call	Bond Future	1898	2	1898	2	0.00
17/10/2016	R186 On 02-February-17	8.00	Call	Bond Future	332	0	332	0	7,000.00
17/10/2016	R186 On 02-February-17	8.37	Call	Bond Future	820	1	820	1	500.00
17/10/2016	R186 On 02-February-17	8.79	Call	Bond Future	1836	2	1836	2	0.00
17/10/2016	R186 On 02-February-17	8.43	Call	Bond Future	933	1	933	1	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
17/10/2016	R186 On 02-February-17	8.80	Call	Bond Future	1866	2	1866	2	0.00
17/10/2016	R186 On 02-February-17	8.90	Call	Bond Future	2193	2	2193	2	0.00
17/10/2016	R186 On 02-February-17	9.50	Put	Bond Future	831	1	831	1	13,500.00
17/10/2016	R186 On 02-February-17	8.87	Put	Bond Future	2407	2	2407	2	500.00
17/10/2016	R186 On 02-February-17	8.60	Put	Bond Future	3520	3	3520	3	0.00
17/10/2016	R186 On 02-February-17	8.37	Put	Bond Future	4682	4	4682	4	0.00
17/10/2016	R186 On 02-February-17	8.79	Put	Bond Future	2708	3	2708	3	0.00
17/10/2016	R186 On 02-February-17	9.40	Put	Bond Future	999	1	999	1	750.00
17/10/2016	R186 On 02-February-17	8.00	Put	Bond Future	6917	7	6917	7	0.00
17/10/2016	R186 On 02-February-17	8.81	Put	Bond Future	2630	2	2630	2	0.00
17/10/2016	R186 On 02-February-17	8.43	Put	Bond Future	4361	4	4361	4	0.00
17/10/2016	R186 On 02-February-17	8.80	Put	Bond Future	2669	3	2669	3	0.00
17/10/2016	R186 On 02-February-17	8.90	Put	Bond Future	2300	2	2300	2	750.00
17/10/2016	R186 On 04-May-17			Bond Future	8.95	114.2003	8.9527	114.2003	0.00
17/10/2016	R186 On 04-May-17	8.90	Call	Bond Future	2864	3	2864	3	0.00
17/10/2016	R186 On 04-May-17	8.91	Call	Bond Future	2897	3	2897	3	0.00
17/10/2016	R186 On 04-May-17	8.89	Call	Bond Future	2831	3	2831	3	0.00
17/10/2016	R186 On 04-May-17	8.89	Put	Bond Future	3257	3	3257	3	0.00
17/10/2016	R186 On 04-May-17	8.90	Put	Bond Future	3222	3	3222	3	0.00
17/10/2016	R186 On 04-May-17	8.91	Put	Bond Future	3187	3	3187	3	0.00
17/10/2016	R197 On 03-November-16			Bond Future	303.42	303.3867	303.4182	303.3867	861.00
17/10/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
17/10/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
17/10/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
17/10/2016	R197 On 03-November-16	303.57	Put	Bond Future	152	0	152	0	0.00
17/10/2016	R197 On 03-November-16	303.58	Put	Bond Future	162	0	162	0	0.00
17/10/2016	R197 On 03-November-16	303.56	Put	Bond Future	142	0	142	0	0.00
17/10/2016	R202 On 03-November-16			Bond Future	250.45	250.4238	250.4506	250.4238	35,840.00
17/10/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
17/10/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
17/10/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
17/10/2016	R202 On 03-November-16	253.86	Put	Bond Future	3409	3	3409	3	0.00
17/10/2016	R202 On 03-November-16	253.87	Put	Bond Future	3419	3	3419	3	0.00
17/10/2016	R202 On 03-November-16	253.85	Put	Bond Future	3399	3	3399	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
17/10/2016	R203 On 03-November-16			Bond Future	7.69	101.7088	7.6923	101.7088	23,644.00
17/10/2016	R203 On 03-November-16	8.84	Call	Bond Future	927	1	927	1	0.00
17/10/2016	R203 On 03-November-16	8.86	Call	Bond Future	943	1	943	1	0.00
17/10/2016	R203 On 03-November-16	8.85	Call	Bond Future	935	1	935	1	0.00
17/10/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
17/10/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
17/10/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
17/10/2016	R203 On 02-February-17			Bond Future	7.70	103.6512	7.7037	103.6512	0.00
17/10/2016	R203 On 02-February-17	7.70	Call	Bond Future	145	0	145	0	0.00
17/10/2016	R203 On 02-February-17	7.72	Call	Bond Future	151	0	151	0	0.00
17/10/2016	R203 On 02-February-17	7.71	Call	Bond Future	148	0	148	0	0.00
17/10/2016	R203 On 02-February-17	7.71	Put	Bond Future	144	0	144	0	0.00
17/10/2016	R203 On 02-February-17	7.72	Put	Bond Future	141	0	141	0	0.00
17/10/2016	R203 On 02-February-17	7.70	Put	Bond Future	147	0	147	0	0.00
17/10/2016	R203 On 04-May-17			Bond Future	7.37	101.5308	7.3697	101.5308	0.00
17/10/2016	R203 On 04-May-17	6.91	Call	Bond Future	53	0	53	0	0.00
17/10/2016	R203 On 04-May-17	6.92	Call	Bond Future	54	0	54	0	0.00
17/10/2016	R203 On 04-May-17	6.93	Call	Bond Future	56	0	56	0	0.00
17/10/2016	R203 On 04-May-17	6.92	Put	Bond Future	212	0	212	0	0.00
17/10/2016	R203 On 04-May-17	6.91	Put	Bond Future	214	0	214	0	0.00
17/10/2016	R203 On 04-May-17	6.93	Put	Bond Future	209	0	209	0	0.00
17/10/2016	R204 On 03-November-16			Bond Future	7.89	103.3585	7.8883	103.3585	31,421.00
17/10/2016	R204 On 03-November-16	9.21	Call	Bond Future	2497	3	2497	3	0.00
17/10/2016	R204 On 03-November-16	9.23	Call	Bond Future	2534	3	2534	3	0.00
17/10/2016	R204 On 03-November-16	9.22	Call	Bond Future	2515	3	2515	3	0.00
17/10/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
17/10/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
17/10/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
17/10/2016	R204 On 02-February-17			Bond Future	7.91	101.2922	7.9113	101.2922	0.00
17/10/2016	R204 On 02-February-17	8.28	Call	Bond Future	837	1	837	1	0.00
17/10/2016	R204 On 02-February-17	8.29	Call	Bond Future	849	1	849	1	0.00
17/10/2016	R204 On 02-February-17	8.30	Call	Bond Future	861	1	861	1	0.00
17/10/2016	R204 On 02-February-17	8.28	Put	Bond Future	209	0	209	0	0.00
17/10/2016	R204 On 02-February-17	8.30	Put	Bond Future	200	0	200	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
17/10/2016	R204 On 02-February-17	8.29	Put	Bond Future	205	0	205	0	0.00
17/10/2016	R204 On 04-May-17			Bond Future	7.90	103.2994	7.8979	103.2994	0.00
17/10/2016	R204 On 04-May-17	7.90	Call	Bond Future	534	1	534	1	0.00
17/10/2016	R204 On 04-May-17	7.92	Call	Bond Future	550	1	550	1	0.00
17/10/2016	R204 On 04-May-17	7.91	Call	Bond Future	542	1	542	1	0.00
17/10/2016	R204 On 04-May-17	7.91	Put	Bond Future	524	0	524	0	0.00
17/10/2016	R204 On 04-May-17	7.92	Put	Bond Future	517	0	517	0	0.00
17/10/2016	R204 On 04-May-17	7.90	Put	Bond Future	531	0	531	0	0.00
17/10/2016	R207 On 03-November-16			Bond Future	8.09	100.0792	8.0936	100.0792	58,834.00
17/10/2016	R207 On 03-November-16	7.94	Call	Bond Future	132	0	132	0	0.00
17/10/2016	R207 On 03-November-16	7.93	Call	Bond Future	124	0	124	0	0.00
17/10/2016	R207 On 03-November-16	7.95	Call	Bond Future	140	0	140	0	0.00
17/10/2016	R207 On 03-November-16	7.95	Put	Bond Future	531	0	531	0	0.00
17/10/2016	R207 On 03-November-16	7.94	Put	Bond Future	551	0	551	0	0.00
17/10/2016	R207 On 03-November-16	7.93	Put	Bond Future	570	0	570	0	0.00
17/10/2016	R207 On 02-February-17			Bond Future	8.13	98.3480	8.1251	98.3480	0.00
17/10/2016	R207 On 02-February-17	8.91	Call	Bond Future	2088	2	2088	2	62.00
17/10/2016	R207 On 02-February-17	9.22	Call	Bond Future	2778	3	2778	3	0.00
17/10/2016	R207 On 02-February-17	9.24	Call	Bond Future	2823	3	2823	3	0.00
17/10/2016	R207 On 02-February-17	9.23	Call	Bond Future	2801	3	2801	3	0.00
17/10/2016	R207 On 02-February-17	8.91	Put	Bond Future	126	0	126	0	0.00
17/10/2016	R207 On 02-February-17	9.22	Put	Bond Future	54	0	54	0	0.00
17/10/2016	R207 On 02-February-17	9.24	Put	Bond Future	51	0	51	0	0.00
17/10/2016	R207 On 02-February-17	9.23	Put	Bond Future	52	0	52	0	0.00
17/10/2016	R207 On 04-May-17			Bond Future	8.14	100.2970	8.1435	100.2970	0.00
17/10/2016	R207 On 04-May-17	8.20	Call	Bond Future	941	1	941	1	0.00
17/10/2016	R207 On 04-May-17	8.22	Call	Bond Future	967	1	967	1	0.00
17/10/2016	R207 On 04-May-17	8.21	Call	Bond Future	954	1	954	1	0.00
17/10/2016	R207 On 04-May-17	8.22	Put	Bond Future	788	1	788	1	0.00
17/10/2016	R207 On 04-May-17	8.20	Put	Bond Future	809	1	809	1	0.00
17/10/2016	R207 On 04-May-17	8.21	Put	Bond Future	798	1	798	1	0.00
17/10/2016	R207 On 03-August-17			Bond Future	8.12	98.7199	8.1239	98.7199	0.00
17/10/2016	R207 On 03-August-17	8.19	Call	Bond Future	1047	1	1047	1	51.00
17/10/2016	R207 On 03-August-17	8.40	Call	Bond Future	1308	1	1308	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2016	R207 On 03-August-17	8.39	Call	Bond Future	1295	1	1295	1	0.00
17/10/2016	R207 On 03-August-17	8.41	Call	Bond Future	1322	1	1322	1	0.00
17/10/2016	R207 On 03-August-17	8.39	Put	Bond Future	727	1	727	1	0.00
17/10/2016	R207 On 03-August-17	8.41	Put	Bond Future	710	1	710	1	0.00
17/10/2016	R207 On 03-August-17	8.19	Put	Bond Future	906	1	906	1	0.00
17/10/2016	R207 On 03-August-17	8.40	Put	Bond Future	718	1	718	1	0.00
17/10/2016	R208 On 03-November-16			Bond Future	8.29	95.3298	8.2903	95.3298	30,293.00
17/10/2016	R208 On 03-November-16	9.57	Call	Bond Future	4350	5	4350	5	0.00
17/10/2016	R208 On 03-November-16	9.58	Call	Bond Future	4383	5	4383	5	0.00
17/10/2016	R208 On 03-November-16	9.59	Call	Bond Future	4416	5	4416	5	0.00
17/10/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
17/10/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
17/10/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
17/10/2016	R208 On 02-February-17			Bond Future	8.33	97.1504	8.3309	97.1504	0.00
17/10/2016	R208 On 02-February-17	8.64	Call	Bond Future	1579	2	1579	2	0.00
17/10/2016	R208 On 02-February-17	8.63	Call	Bond Future	1557	2	1557	2	0.00
17/10/2016	R208 On 02-February-17	8.65	Call	Bond Future	1601	2	1601	2	0.00
17/10/2016	R208 On 02-February-17	8.64	Put	Bond Future	557	1	557	1	0.00
17/10/2016	R208 On 02-February-17	8.65	Put	Bond Future	546	0	546	0	0.00
17/10/2016	R208 On 02-February-17	8.63	Put	Bond Future	567	1	567	1	0.00
17/10/2016	R208 On 04-May-17			Bond Future	8.35	95.6717	8.3547	95.6717	0.00
17/10/2016	R208 On 04-May-17	8.37	Call	Bond Future	1286	1	1286	1	0.00
17/10/2016	R208 On 04-May-17	8.39	Call	Bond Future	1320	1	1320	1	0.00
17/10/2016	R208 On 04-May-17	8.38	Call	Bond Future	1303	1	1303	1	0.00
17/10/2016	R208 On 04-May-17	8.37	Put	Bond Future	1238	1	1238	1	0.00
17/10/2016	R208 On 04-May-17	8.39	Put	Bond Future	1208	1	1208	1	0.00
17/10/2016	R208 On 04-May-17	8.38	Put	Bond Future	1223	1	1223	1	0.00
17/10/2016	R209 On 03-November-16			Bond Future	9.38	73.3141	9.3847	73.3141	37,761.00
17/10/2016	R209 On 03-November-16	10.24	Call	Bond Future	5594	6	5594	6	0.00
17/10/2016	R209 On 03-November-16	10.26	Call	Bond Future	5715	6	5715	6	0.00
17/10/2016	R209 On 03-November-16	8.81	Call	Bond Future	37	0	37	0	345.00
17/10/2016	R209 On 03-November-16	10.25	Call	Bond Future	5654	6	5654	6	0.00
17/10/2016	R209 On 03-November-16	9.05	Call	Bond Future	191	0	191	0	0.00
17/10/2016	R209 On 03-November-16	9.45	Call	Bond Future	1176	2	1176	2	0.00



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17/10/2016	R209 On 03-November-16	8.87	Call	Bond Future	58	0	58	0	250.00
17/10/2016	R209 On 03-November-16	9.42	Call	Bond Future	1061	1	1061	1	120.00
17/10/2016	R209 On 03-November-16	9.04	Call	Bond Future	180	0	180	0	0.00
17/10/2016	R209 On 03-November-16	9.34	Call	Bond Future	787	1	787	1	0.00
17/10/2016	R209 On 03-November-16	10.26	Put	Bond Future	6	0	6	0	0.00
17/10/2016	R209 On 03-November-16	9.45	Put	Bond Future	725	1	725	1	250.00
17/10/2016	R209 On 03-November-16	10.25	Put	Bond Future	7	0	7	0	0.00
17/10/2016	R209 On 03-November-16	9.05	Put	Bond Future	2573	2	2573	2	250.00
17/10/2016	R209 On 03-November-16	8.81	Put	Bond Future	4200	4	4200	4	0.00
17/10/2016	R209 On 03-November-16	10.24	Put	Bond Future	7	0	7	0	0.00
17/10/2016	R209 On 03-November-16	9.04	Put	Bond Future	2635	2	2635	2	345.00
17/10/2016	R209 On 03-November-16	9.42	Put	Bond Future	816	1	816	1	0.00
17/10/2016	R209 On 03-November-16	8.87	Put	Bond Future	3771	3	3771	3	0.00
17/10/2016	R209 On 03-November-16	9.34	Put	Bond Future	1098	1	1098	1	345.00
17/10/2016	R209 On 02-February-17			Bond Future	9.43	74.7143	9.4280	74.7143	0.00
17/10/2016	R209 On 02-February-17	9.55	Call	Bond Future	2802	3	2802	3	0.00
17/10/2016	R209 On 02-February-17	9.53	Call	Bond Future	2727	3	2727	3	0.00
17/10/2016	R209 On 02-February-17	9.54	Call	Bond Future	2765	3	2765	3	0.00
17/10/2016	R209 On 02-February-17	9.53	Put	Bond Future	2030	2	2030	2	0.00
17/10/2016	R209 On 02-February-17	9.54	Put	Bond Future	2000	2	2000	2	0.00
17/10/2016	R209 On 02-February-17	9.55	Put	Bond Future	1970	2	1970	2	0.00
17/10/2016	R209 On 04-May-17			Bond Future	9.46	73.0433	9.4649	73.0433	0.00
17/10/2016	R209 On 04-May-17	9.46	Call	Bond Future	3223	3	3223	3	0.00
17/10/2016	R209 On 04-May-17	9.48	Call	Bond Future	3290	4	3290	4	0.00
17/10/2016	R209 On 04-May-17	9.47	Call	Bond Future	3256	4	3256	4	0.00
17/10/2016	R209 On 04-May-17	9.46	Put	Bond Future	3256	3	3256	3	0.00
17/10/2016	R209 On 04-May-17	9.47	Put	Bond Future	3222	3	3222	3	0.00
17/10/2016	R209 On 04-May-17	9.48	Put	Bond Future	3187	3	3187	3	0.00
17/10/2016	R210 On 03-November-16			Bond Future	187.24	187.2224	187.2424	187.2224	2,071.00
17/10/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
17/10/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
17/10/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
17/10/2016	R210 On 03-November-16	188.90	Put	Bond Future	1658	2	1658	2	0.00
17/10/2016	R210 On 03-November-16	188.92	Put	Bond Future	1678	2	1678	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
17/10/2016	R210 On 03-November-16	188.91	Put	Bond Future	1668	2	1668	2	0.00
17/10/2016	R211 On 03-November-16			Bond Future	142.19	142.1731	142.1895	142.1731	56.00
17/10/2016	R211 On 03-November-16	141.76	Call	Bond Future	429	0	429	0	0.00
17/10/2016	R211 On 03-November-16	141.75	Call	Bond Future	439	0	439	0	0.00
17/10/2016	R211 On 03-November-16	141.74	Call	Bond Future	449	0	449	0	0.00
17/10/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
17/10/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
17/10/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
17/10/2016	R212 On 03-November-16			Bond Future	148.37	148.3565	148.3719	148.3565	3,049.00
17/10/2016	R212 On 03-November-16	148.11	Call	Bond Future	262	0	262	0	0.00
17/10/2016	R212 On 03-November-16	148.12	Call	Bond Future	252	0	252	0	0.00
17/10/2016	R212 On 03-November-16	148.10	Call	Bond Future	272	0	272	0	0.00
17/10/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
17/10/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
17/10/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
17/10/2016	R213 On 03-November-16			Bond Future	9.28	83.8247	9.2760	83.8247	42,360.00
17/10/2016	R213 On 03-November-16	10.18	Call	Bond Future	5867	6	5867	6	0.00
17/10/2016	R213 On 03-November-16	10.20	Call	Bond Future	5990	6	5990	6	0.00
17/10/2016	R213 On 03-November-16	10.19	Call	Bond Future	5929	6	5929	6	0.00
17/10/2016	R213 On 03-November-16	10.19	Put	Bond Future	4	0	4	0	0.00
17/10/2016	R213 On 03-November-16	10.20	Put	Bond Future	4	0	4	0	0.00
17/10/2016	R213 On 03-November-16	10.18	Put	Bond Future	4	0	4	0	0.00
17/10/2016	R213 On 02-February-17			Bond Future	9.32	85.4255	9.3249	85.4255	0.00
17/10/2016	R213 On 02-February-17	9.40	Call	Bond Future	2571	3	2571	3	0.00
17/10/2016	R213 On 02-February-17	9.42	Call	Bond Future	2644	3	2644	3	0.00
17/10/2016	R213 On 02-February-17	9.41	Call	Bond Future	2608	3	2608	3	0.00
17/10/2016	R213 On 02-February-17	9.40	Put	Bond Future	2067	2	2067	2	0.00
17/10/2016	R213 On 02-February-17	9.42	Put	Bond Future	2006	2	2006	2	0.00
17/10/2016	R213 On 02-February-17	9.41	Put	Bond Future	2037	2	2037	2	0.00
17/10/2016	R213 On 04-May-17			Bond Future	9.36	83.5652	9.3631	83.5652	0.00
17/10/2016	R213 On 04-May-17	9.37	Call	Bond Future	3144	3	3144	3	0.00
17/10/2016	R213 On 04-May-17	9.36	Call	Bond Future	3111	3	3111	3	0.00
17/10/2016	R213 On 04-May-17	9.35	Call	Bond Future	3078	3	3078	3	0.00
17/10/2016	R213 On 04-May-17	9.36	Put	Bond Future	3132	3	3132	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
17/10/2016	R213 On 04-May-17	9.37	Put	Bond Future	3098	3	3098	3	0.00
17/10/2016	R213 On 04-May-17	9.35	Put	Bond Future	3166	3	3166	3	0.00
17/10/2016	R214 On 03-November-16			Bond Future	9.45	73.7510	9.4549	73.7510	29,619.00
17/10/2016	R214 On 03-November-16	10.35	Call	Bond Future	6061	7	6061	7	0.00
17/10/2016	R214 On 03-November-16	10.33	Call	Bond Future	5936	6	5936	6	0.00
17/10/2016	R214 On 03-November-16	10.34	Call	Bond Future	5999	6	5999	6	0.00
17/10/2016	R214 On 03-November-16	10.33	Put	Bond Future	8	0	8	0	0.00
17/10/2016	R214 On 03-November-16	10.34	Put	Bond Future	7	0	7	0	0.00
17/10/2016	R214 On 03-November-16	10.35	Put	Bond Future	6	0	6	0	0.00
17/10/2016	R214 On 02-February-17			Bond Future	9.50	75.1595	9.4995	75.1595	7,379.00
17/10/2016	R214 On 02-February-17	9.67	Call	Bond Future	3163	3	3163	3	0.00
17/10/2016	R214 On 02-February-17	9.66	Call	Bond Future	3123	3	3123	3	0.00
17/10/2016	R214 On 02-February-17	9.68	Call	Bond Future	3204	4	3204	4	0.00
17/10/2016	R214 On 02-February-17	9.67	Put	Bond Future	1951	2	1951	2	0.00
17/10/2016	R214 On 02-February-17	9.68	Put	Bond Future	1922	2	1922	2	0.00
17/10/2016	R214 On 02-February-17	9.66	Put	Bond Future	1981	2	1981	2	0.00
17/10/2016	R214 On 04-May-17			Bond Future	9.53	73.3495	9.5350	73.3495	0.00
17/10/2016	R214 On 04-May-17	9.58	Call	Bond Future	3594	4	3594	4	0.00
17/10/2016	R214 On 04-May-17	9.56	Call	Bond Future	3521	4	3521	4	0.00
17/10/2016	R214 On 04-May-17	9.57	Call	Bond Future	3557	4	3557	4	0.00
17/10/2016	R214 On 04-May-17	9.56	Put	Bond Future	3342	3	3342	3	0.00
17/10/2016	R214 On 04-May-17	9.57	Put	Bond Future	3307	3	3307	3	0.00
17/10/2016	R214 On 04-May-17	9.58	Put	Bond Future	3273	3	3273	3	0.00
17/10/2016	R248 On 03-November-16			Bond Future	9.51	94.7386	9.5052	94.7386	64,217.00
17/10/2016	R248 On 03-November-16	10.39	Call	Bond Future	7626	8	7626	8	0.00
17/10/2016	R248 On 03-November-16	10.38	Call	Bond Future	7547	8	7547	8	0.00
17/10/2016	R248 On 03-November-16	10.37	Call	Bond Future	7468	8	7468	8	0.00
17/10/2016	R248 On 03-November-16	10.38	Put	Bond Future	14	0	14	0	0.00
17/10/2016	R248 On 03-November-16	10.39	Put	Bond Future	13	0	13	0	0.00
17/10/2016	R248 On 03-November-16	10.37	Put	Bond Future	15	0	15	0	0.00
17/10/2016	R248 On 02-February-17			Bond Future	9.55	96.5480	9.5514	96.5480	0.00
17/10/2016	R248 On 02-February-17	9.76	Call	Bond Future	4375	5	4375	5	0.00
17/10/2016	R248 On 02-February-17	9.77	Call	Bond Future	4427	5	4427	5	0.00
17/10/2016	R248 On 02-February-17	9.78	Call	Bond Future	4480	5	4480	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2016	R248 On 02-February-17	9.77	Put	Bond Future	2454	2	2454	2	0.00
17/10/2016	R248 On 02-February-17	9.76	Put	Bond Future	2490	2	2490	2	0.00
17/10/2016	R248 On 02-February-17	9.78	Put	Bond Future	2419	2	2419	2	0.00
17/10/2016	R248 On 04-May-17			Bond Future	9.59	94.0197	9.5883	94.0197	0.00
17/10/2016	R248 On 04-May-17	9.67	Call	Bond Future	4896	5	4896	5	0.00
17/10/2016	R248 On 04-May-17	9.66	Call	Bond Future	4850	5	4850	5	0.00
17/10/2016	R248 On 04-May-17	9.65	Call	Bond Future	4804	5	4804	5	0.00
17/10/2016	R248 On 04-May-17	9.66	Put	Bond Future	4199	4	4199	4	0.00
17/10/2016	R248 On 04-May-17	9.67	Put	Bond Future	4155	4	4155	4	0.00
17/10/2016	R248 On 04-May-17	9.65	Put	Bond Future	4243	4	4243	4	0.00