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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/08/2016 TO: 16/08/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	0857 On 31-March-21			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
16/08/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	2025 On 03-November-16			Bond Future	130.30	130.3174	130.3034	130.3174	3,077.00
16/08/2016	2025 On 03-November-16	129.21	Call	Bond Future	1093	1	1	1	0.00
16/08/2016	2025 On 03-November-16	129.22	Call	Bond Future	1083	1	1	1	0.00
16/08/2016	2025 On 03-November-16	129.23	Call	Bond Future	1073	1	1	1	0.00
16/08/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
16/08/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
16/08/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
16/08/2016	2030 On 03-November-16			Bond Future	8.82	95.7809	95.8214	95.7809	30,305.00
16/08/2016	2030 On 03-November-16	9.33	Call	Bond Future	3658	4	4	4	0.00
16/08/2016	2030 On 03-November-16	9.34	Call	Bond Future	3728	4	4	4	0.00
16/08/2016	2030 On 03-November-16	9.35	Call	Bond Future	3798	4	4	4	0.00
16/08/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
16/08/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
16/08/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
16/08/2016	2030 On 02-February-17			Bond Future	8.85	93.6401	93.6798	93.6401	0.00
16/08/2016	2030 On 02-February-17	9.29	Call	Bond Future	3142	3	3	3	0.00
16/08/2016	2030 On 02-February-17	9.31	Call	Bond Future	3281	3	3	3	0.00
16/08/2016	2030 On 02-February-17	9.30	Call	Bond Future	3212	3	3	3	0.00
16/08/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
16/08/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
16/08/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
16/08/2016	2030 On 04-May-17			Bond Future	8.87	95.5478	95.5883	95.5478	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
16/08/2016	2030 On 04-May-17	9.34	Call	Bond Future	3303	3	3	3	0.00
16/08/2016	2030 On 04-May-17	9.33	Call	Bond Future	3235	3	3	3	0.00
16/08/2016	2030 On 04-May-17	9.32	Call	Bond Future	3166	3	3	3	0.00
16/08/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
16/08/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
16/08/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
16/08/2016	2032 On 03-November-16			Bond Future	8.94	95.0863	95.1302	95.0863	13,093.00
16/08/2016	2032 On 03-November-16	10.28	Call	Bond Future	9893	10	10	10	0.00
16/08/2016	2032 On 03-November-16	10.30	Call	Bond Future	10022	10	10	10	0.00
16/08/2016	2032 On 03-November-16	10.29	Call	Bond Future	9958	10	10	10	0.00
16/08/2016	2032 On 03-November-16	10.28	Put	Bond Future	103	0	0	0	0.00
16/08/2016	2032 On 03-November-16	10.30	Put	Bond Future	97	0	0	0	0.00
16/08/2016	2032 On 03-November-16	10.29	Put	Bond Future	100	0	0	0	0.00
16/08/2016	2032 On 02-February-17			Bond Future	8.98	96.9383	96.9814	96.9383	0.00
16/08/2016	2032 On 02-February-17	9.51	Call	Bond Future	5803	6	6	6	0.00
16/08/2016	2032 On 02-February-17	9.53	Call	Bond Future	5905	6	6	6	0.00
16/08/2016	2032 On 02-February-17	9.52	Call	Bond Future	5854	6	6	6	0.00
16/08/2016	2032 On 02-February-17	9.52	Put	Bond Future	1722	2	2	2	0.00
16/08/2016	2032 On 02-February-17	9.51	Put	Bond Future	1744	2	2	2	0.00
16/08/2016	2032 On 02-February-17	9.53	Put	Bond Future	1699	2	2	2	0.00
16/08/2016	2032 On 04-May-17			Bond Future	9.00	94.7517	94.7956	94.7517	0.00
16/08/2016	2032 On 04-May-17	9.46	Call	Bond Future	6109	6	6	6	0.00
16/08/2016	2032 On 04-May-17	9.45	Call	Bond Future	6062	6	6	6	0.00
16/08/2016	2032 On 04-May-17	9.44	Call	Bond Future	6015	6	6	6	0.00
16/08/2016	2032 On 04-May-17	9.45	Put	Bond Future	2641	3	3	3	0.00
16/08/2016	2032 On 04-May-17	9.46	Put	Bond Future	2615	3	3	3	0.00
16/08/2016	2032 On 04-May-17	9.44	Put	Bond Future	2668	3	3	3	0.00
16/08/2016	2033 On 03-November-16			Bond Future	108.64	108.6559	108.6446	108.6559	4,275.00
16/08/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
16/08/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
16/08/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
16/08/2016	2033 On 03-November-16	109.17	Put	Bond Future	525	1	1	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
16/08/2016	2033 On 03-November-16	109.18	Put	Bond Future	535	1	1	1	0.00
16/08/2016	2033 On 03-November-16	109.16	Put	Bond Future	515	1	1	1	0.00
16/08/2016	2037 On 03-November-16			Bond Future	9.09	96.8500	96.8983	96.8500	40,431.00
16/08/2016	2037 On 03-November-16	10.35	Call	Bond Future	10350	10	10	10	0.00
16/08/2016	2037 On 03-November-16	10.36	Call	Bond Future	10418	10	10	10	0.00
16/08/2016	2037 On 03-November-16	10.37	Call	Bond Future	10487	10	10	10	0.00
16/08/2016	2037 On 03-November-16	10.36	Put	Bond Future	176	0	0	0	0.00
16/08/2016	2037 On 03-November-16	10.37	Put	Bond Future	172	0	0	0	0.00
16/08/2016	2037 On 03-November-16	10.35	Put	Bond Future	181	0	0	0	0.00
16/08/2016	2037 On 02-February-17			Bond Future	9.12	94.4797	94.5274	94.4797	0.00
16/08/2016	2037 On 02-February-17	9.66	Call	Bond Future	6512	6	7	6	0.00
16/08/2016	2037 On 02-February-17	9.68	Call	Bond Future	6623	7	7	7	0.00
16/08/2016	2037 On 02-February-17	9.67	Call	Bond Future	6567	7	7	7	0.00
16/08/2016	2037 On 02-February-17	9.66	Put	Bond Future	1960	2	2	2	0.00
16/08/2016	2037 On 02-February-17	9.67	Put	Bond Future	1935	2	2	2	0.00
16/08/2016	2037 On 02-February-17	9.68	Put	Bond Future	1910	2	2	2	0.00
16/08/2016	2037 On 04-May-17			Bond Future	9.14	96.4046	96.4532	96.4046	0.00
16/08/2016	2037 On 04-May-17	9.59	Call	Bond Future	6950	7	7	7	0.00
16/08/2016	2037 On 04-May-17	9.58	Call	Bond Future	6899	7	7	7	0.00
16/08/2016	2037 On 04-May-17	9.60	Call	Bond Future	7001	7	7	7	0.00
16/08/2016	2037 On 04-May-17	9.58	Put	Bond Future	3228	3	3	3	0.00
16/08/2016	2037 On 04-May-17	9.60	Put	Bond Future	3168	3	3	3	0.00
16/08/2016	2037 On 04-May-17	9.59	Put	Bond Future	3198	3	3	3	0.00
16/08/2016	2038 On 03-November-16			Bond Future	137.03	137.0492	137.0348	137.0492	20,808.00
16/08/2016	2038 On 03-November-16	136.33	Call	Bond Future	705	1	1	1	0.00
16/08/2016	2038 On 03-November-16	136.32	Call	Bond Future	715	1	1	1	0.00
16/08/2016	2038 On 03-November-16	136.31	Call	Bond Future	725	1	1	1	0.00
16/08/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
16/08/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
16/08/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
16/08/2016	2040 On 03-November-16			Bond Future	9.12	101.1547	101.2554	101.1547	3,584.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2016	2040 On 03-November-16	9.69	Call	Bond Future	6187	6	6	6	0.00
16/08/2016	2040 On 03-November-16	9.71	Call	Bond Future	6320	6	6	6	0.00
16/08/2016	2040 On 03-November-16	9.70	Call	Bond Future	6254	6	6	6	0.00
16/08/2016	2040 On 03-November-16	9.69	Put	Bond Future	1021	1	1	1	0.00
16/08/2016	2040 On 03-November-16	9.70	Put	Bond Future	1000	1	1	1	0.00
16/08/2016	2040 On 03-November-16	9.71	Put	Bond Future	980	1	1	1	0.00
16/08/2016	2040 On 02-February-17			Bond Future	9.15	98.6178	98.7189	98.6178	0.00
16/08/2016	2040 On 02-February-17	9.58	Call	Bond Future	6416	6	6	6	0.00
16/08/2016	2040 On 02-February-17	9.59	Call	Bond Future	6474	6	6	6	0.00
16/08/2016	2040 On 02-February-17	9.60	Call	Bond Future	6531	6	7	6	0.00
16/08/2016	2040 On 02-February-17	9.59	Put	Bond Future	2487	3	2	3	0.00
16/08/2016	2040 On 02-February-17	9.60	Put	Bond Future	2457	3	2	3	0.00
16/08/2016	2040 On 02-February-17	9.58	Put	Bond Future	2518	3	3	3	0.00
16/08/2016	2040 On 04-May-17			Bond Future	9.18	100.6270	100.7300	100.6270	0.00
16/08/2016	2040 On 04-May-17	9.62	Call	Bond Future	7486	7	7	7	0.00
16/08/2016	2040 On 04-May-17	9.63	Call	Bond Future	7541	7	8	7	0.00
16/08/2016	2040 On 04-May-17	9.64	Call	Bond Future	7596	8	8	8	0.00
16/08/2016	2040 On 04-May-17	9.63	Put	Bond Future	3450	3	3	3	0.00
16/08/2016	2040 On 04-May-17	9.64	Put	Bond Future	3418	3	3	3	0.00
16/08/2016	2040 On 04-May-17	9.62	Put	Bond Future	3483	4	3	4	0.00
16/08/2016	2044 On 03-November-16			Bond Future	9.16	98.2045	98.2572	98.2045	18,597.00
16/08/2016	2044 On 03-November-16	10.42	Call	Bond Future	11153	11	11	11	0.00
16/08/2016	2044 On 03-November-16	10.41	Call	Bond Future	11081	11	11	11	0.00
16/08/2016	2044 On 03-November-16	10.43	Call	Bond Future	11226	11	11	11	0.00
16/08/2016	2044 On 03-November-16	10.43	Put	Bond Future	222	0	0	0	0.00
16/08/2016	2044 On 03-November-16	10.42	Put	Bond Future	228	0	0	0	0.00
16/08/2016	2044 On 03-November-16	10.41	Put	Bond Future	234	0	0	0	0.00
16/08/2016	2044 On 02-February-17			Bond Future	9.19	95.7353	95.7875	95.7353	0.00
16/08/2016	2044 On 02-February-17	9.77	Call	Bond Future	7360	7	7	7	0.00
16/08/2016	2044 On 02-February-17	9.78	Call	Bond Future	7420	7	7	7	0.00
16/08/2016	2044 On 02-February-17	9.76	Call	Bond Future	7300	7	7	7	0.00
16/08/2016	2044 On 02-February-17	9.77	Put	Bond Future	2094	2	2	2	0.00
16/08/2016	2044 On 02-February-17	9.78	Put	Bond Future	2068	2	2	2	0.00

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16/08/2016	2044 On 02-February-17	9.76	Put	Bond Future	2121	2	2	2	0.00
16/08/2016	2044 On 04-May-17			Bond Future	9.22	97.6859	97.7390	97.6859	0.00
16/08/2016	2044 On 04-May-17	9.67	Call	Bond Future	7686	8	8	8	0.00
16/08/2016	2044 On 04-May-17	9.66	Call	Bond Future	7631	8	8	8	0.00
16/08/2016	2044 On 04-May-17	9.68	Call	Bond Future	7741	8	8	8	0.00
16/08/2016	2044 On 04-May-17	9.68	Put	Bond Future	3505	4	4	4	0.00
16/08/2016	2044 On 04-May-17	9.67	Put	Bond Future	3538	4	4	4	0.00
16/08/2016	2044 On 04-May-17	9.66	Put	Bond Future	3571	4	4	4	0.00
16/08/2016	2046 On 03-November-16			Bond Future	135.44	135.4534	135.4392	135.4534	17,253.00
16/08/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
16/08/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
16/08/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
16/08/2016	2046 On 03-November-16	137.09	Put	Bond Future	1651	2	2	2	0.00
16/08/2016	2046 On 03-November-16	137.07	Put	Bond Future	1631	2	2	2	0.00
16/08/2016	2046 On 03-November-16	137.08	Put	Bond Future	1641	2	2	2	0.00
16/08/2016	2050 On 03-November-16			Bond Future	146.43	146.4454	146.4306	146.4454	21,628.00
16/08/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
16/08/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
16/08/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
16/08/2016	2050 On 03-November-16	149.53	Put	Bond Future	3099	3	3	3	0.00
16/08/2016	2050 On 03-November-16	149.54	Put	Bond Future	3109	3	3	3	0.00
16/08/2016	2050 On 03-November-16	149.52	Put	Bond Future	3089	3	3	3	0.00
16/08/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	AL37 On 03-November-16			Index Future	509.61	509.3720	509.6100	509.3720	14.00
16/08/2016	AL37 On 02-February-17			Index Future	519.52	519.2900	519.5230	519.2900	0.00
16/08/2016	AL7T On 03-November-16			Index Future	596.22	595.8270	596.2230	595.8270	9.00

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16/08/2016	AL7T On 02-February-17			Index Future	607.82	607.4280	607.8220	607.4280	0.00
16/08/2016	ALBI On 03-November-16			Index Future	544.64	544.3280	544.6350	544.3280	721.00
16/08/2016	ALBI On 02-February-17			Index Future	555.23	554.9260	555.2300	554.9260	0.00
16/08/2016	ALBI On 04-May-17			Index Future	566.53	566.2200	566.5290	566.2200	0.00
16/08/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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16/08/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/08/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	CS26 On 02-April-26			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
16/08/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2016	EL28 On 03-November-16			Bond Future	131.93	131.9404	131.9282	131.9404	0.00
16/08/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
16/08/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
16/08/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
16/08/2016	EL28 On 03-November-16	132.16	Put	Bond Future	232	0	0	0	0.00
16/08/2016	EL28 On 03-November-16	132.17	Put	Bond Future	242	0	0	0	0.00
16/08/2016	EL28 On 03-November-16	132.15	Put	Bond Future	222	0	0	0	0.00
16/08/2016	EL28 On 02-February-17			Bond Future	134.50	134.5179	134.5032	134.5179	0.00
16/08/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
16/08/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
16/08/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
16/08/2016	EL28 On 02-February-17	135.10	Put	Bond Future	597	1	1	1	0.00
16/08/2016	EL28 On 02-February-17	135.12	Put	Bond Future	617	1	1	1	0.00
16/08/2016	EL28 On 02-February-17	135.11	Put	Bond Future	607	1	1	1	0.00
16/08/2016	EL28 On 04-May-17			Bond Future	135.56	135.5738	135.5586	135.5738	0.00
16/08/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
16/08/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
16/08/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
16/08/2016	EL28 On 04-May-17	137.90	Put	Bond Future	2341	2	2	2	0.00
16/08/2016	EL28 On 04-May-17	137.91	Put	Bond Future	2351	2	2	2	0.00
16/08/2016	EL28 On 04-May-17	137.92	Put	Bond Future	2361	2	2	2	0.00
16/08/2016	ES33 On 03-November-16			Bond Future	9.98	80.9590	81.0341	80.9590	8,789.00
16/08/2016	ES33 On 03-November-16	11.31	Call	Bond Future	8348	8	8	8	0.00
16/08/2016	ES33 On 03-November-16	11.29	Call	Bond Future	8232	8	8	8	0.00
16/08/2016	ES33 On 03-November-16	11.30	Call	Bond Future	8290	8	8	8	0.00
16/08/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
16/08/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
16/08/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
16/08/2016	ES33 On 02-February-17			Bond Future	10.05	82.5358	82.6109	82.5358	0.00
16/08/2016	ES33 On 02-February-17	10.61	Call	Bond Future	3665	4	4	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
16/08/2016	ES33 On 02-February-17	10.60	Call	Bond Future	3602	4	4	4	0.00
16/08/2016	ES33 On 02-February-17	10.59	Call	Bond Future	3539	3	4	3	0.00
16/08/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
16/08/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
16/08/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
16/08/2016	ES33 On 04-May-17			Bond Future	10.10	80.4209	80.4976	80.4209	0.00
16/08/2016	ES33 On 04-May-17	10.55	Call	Bond Future	2924	3	3	3	0.00
16/08/2016	ES33 On 04-May-17	10.56	Call	Bond Future	2987	3	3	3	0.00
16/08/2016	ES33 On 04-May-17	10.54	Call	Bond Future	2861	3	3	3	0.00
16/08/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
16/08/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
16/08/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
16/08/2016	ES42 On 03-November-16			Bond Future	10.10	85.7441	85.7905	85.7441	8,777.00
16/08/2016	ES42 On 02-February-17			Bond Future	10.16	87.4143	87.4602	87.4143	0.00
16/08/2016	ES42 On 04-May-17			Bond Future	10.21	84.9314	84.9780	84.9314	0.00
16/08/2016	GOVI On 03-November-16			GOVI	541.52	541.2230	541.5200	541.2230	418.00
16/08/2016	GOVI On 03-November-16	476.11	Call	GOVI	654100	65	65	65	0.00
16/08/2016	GOVI On 03-November-16	476.13	Call	GOVI	653900	65	65	65	0.00
16/08/2016	GOVI On 03-November-16	476.12	Call	GOVI	654000	65	65	65	0.00
16/08/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
16/08/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
16/08/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
16/08/2016	GOVI On 02-February-17			GOVI	552.06	551.7610	552.0550	551.7610	26.00
16/08/2016	GOVI On 02-February-17	533.32	Call	GOVI	187350	18	19	18	0.00
16/08/2016	GOVI On 02-February-17	533.34	Call	GOVI	187150	18	19	18	0.00
16/08/2016	GOVI On 02-February-17	533.33	Call	GOVI	187250	18	19	18	0.00
16/08/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
16/08/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
16/08/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
16/08/2016	GOVI On 04-May-17			GOVI	563.29	562.9900	563.2890	562.9900	0.00
16/08/2016	GOVI On 04-May-17	262.20	Call	GOVI	3010890	301	301	301	0.00
16/08/2016	GOVI On 04-May-17	262.19	Call	GOVI	3010990	301	301	301	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
16/08/2016	GOVI On 04-May-17	262.18	Call	GOVI	3011090	301	301	301	0.00
16/08/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
16/08/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
16/08/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
16/08/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/08/2016	IGOV On 03-November-16			Index Future	252.35	252.3730	252.3470	252.3730	1,023.00
16/08/2016	IGOV On 02-February-17			Index Future	257.27	257.3020	257.2710	257.3020	55.00
16/08/2016	IGOV On 04-May-17			Index Future	262.52	262.5530	262.5210	262.5530	0.00
16/08/2016	ILBI On 03-November-16			Index Future	682.91	682.9780	682.9090	682.9780	0.00
16/08/2016	ILBI On 02-February-17			Index Future	696.19	696.2590	696.1880	696.2590	155.00
16/08/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0674	100.0666	100.0674	0.00
16/08/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0118	100.0082	100.0118	0.00
16/08/2016	IS01 On 15-June-17			Interest Rate Swap	99.63	99.6403	99.6329	99.6403	0.00
16/08/2016	IS01 On 21-September-17			Interest Rate Swap	99.69	99.7018	99.6861	99.7018	0.00
16/08/2016	IS02 On 18-December-17			Interest Rate Swap	99.96	99.9857	99.9587	99.9857	0.00
16/08/2016	IS02 On 16-March-18			Interest Rate Swap	99.23	99.2716	99.2330	99.2716	0.00
16/08/2016	IS02 On 15-June-18			Interest Rate Swap	98.89	98.9397	98.8878	98.9397	0.00
16/08/2016	IS02 On 21-September-18			Interest Rate Swap	98.94	99.0108	98.9423	99.0108	0.00
16/08/2016	IS05 On 17-December-20			Interest Rate Swap	97.69	97.8035	97.6928	97.8035	0.00
16/08/2016	IS05 On 16-March-21			Interest Rate Swap	97.00	97.1192	96.9950	97.1192	0.00
16/08/2016	IS05 On 15-June-21			Interest Rate Swap	96.26	96.3996	96.2637	96.3996	0.00
16/08/2016	IS05 On 21-September-21			Interest Rate Swap	96.51	96.6521	96.5072	96.6521	0.00
16/08/2016	IS10 On 17-December-25			Interest Rate Swap	96.86	97.0302	96.8575	97.0302	0.00
16/08/2016	IS10 On 16-March-26			Interest Rate Swap	93.89	94.0743	93.8899	94.0743	0.00
16/08/2016	IS10 On 15-June-26			Interest Rate Swap	92.62	92.8139	92.6214	92.8139	0.00
16/08/2016	IS10 On 21-September-26			Interest Rate Swap	94.68	94.8789	94.6847	94.8789	0.00
16/08/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
16/08/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
16/08/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
16/08/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
16/08/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.35	92.6500	92.6500	92.6500	0.00
16/08/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.35	92.6500	92.6500	92.6500	10.00
16/08/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.37	92.6300	92.6300	92.6300	0.00
16/08/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	0.00
16/08/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
16/08/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.43	92.5700	92.5700	92.5700	0.00
16/08/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.44	92.5600	92.5600	92.5600	0.00
16/08/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.48	92.5200	92.5200	92.5200	0.00
16/08/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
16/08/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
16/08/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
16/08/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
16/08/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
16/08/2016	R023 On 03-November-16			Bond Future	8.15	99.4183	99.4945	99.4183	15,295.00
16/08/2016	R023 On 03-November-16	9.73	Call	Bond Future	7229	7	7	7	0.00
16/08/2016	R023 On 03-November-16	9.74	Call	Bond Future	7272	7	7	7	0.00
16/08/2016	R023 On 03-November-16	9.75	Call	Bond Future	7315	7	7	7	0.00
16/08/2016	R023 On 03-November-16	9.74	Put	Bond Future	14	0	0	0	0.00
16/08/2016	R023 On 03-November-16	9.75	Put	Bond Future	14	0	0	0	0.00
16/08/2016	R023 On 03-November-16	9.73	Put	Bond Future	15	0	0	0	0.00
16/08/2016	R023 On 02-February-17			Bond Future	8.17	101.3544	101.4304	101.3544	0.00
16/08/2016	R023 On 02-February-17	8.86	Call	Bond Future	3839	4	4	4	0.00
16/08/2016	R023 On 02-February-17	8.85	Call	Bond Future	3805	4	4	4	0.00
16/08/2016	R023 On 02-February-17	8.84	Call	Bond Future	3771	4	4	4	0.00
16/08/2016	R023 On 02-February-17	8.85	Put	Bond Future	718	1	1	1	0.00
16/08/2016	R023 On 02-February-17	8.86	Put	Bond Future	707	1	1	1	0.00
16/08/2016	R023 On 02-February-17	8.84	Put	Bond Future	728	1	1	1	0.00
16/08/2016	R023 On 04-May-17			Bond Future	8.17	99.4833	99.5607	99.4833	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
16/08/2016	R023 On 04-May-17	8.59	Call	Bond Future	3273	3	3	3	0.00
16/08/2016	R023 On 04-May-17	8.61	Call	Bond Future	3330	3	3	3	0.00
16/08/2016	R023 On 04-May-17	8.60	Call	Bond Future	3301	3	3	3	0.00
16/08/2016	R023 On 04-May-17	8.59	Put	Bond Future	1387	1	1	1	0.00
16/08/2016	R023 On 04-May-17	8.61	Put	Bond Future	1357	1	1	1	0.00
16/08/2016	R023 On 04-May-17	8.60	Put	Bond Future	1372	1	1	1	0.00
16/08/2016	R035 On 03-November-16			Bond Future	9.02	100.2469	100.3404	100.2469	4,315.00
16/08/2016	R035 On 03-November-16	9.57	Call	Bond Future	4624	5	5	5	0.00
16/08/2016	R035 On 03-November-16	9.59	Call	Bond Future	4787	5	5	5	0.00
16/08/2016	R035 On 03-November-16	9.58	Call	Bond Future	4706	5	5	5	0.00
16/08/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
16/08/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
16/08/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
16/08/2016	R035 On 02-February-17			Bond Future	9.06	102.1992	102.2928	102.1992	0.00
16/08/2016	R035 On 02-February-17	9.51	Call	Bond Future	3811	4	4	4	0.00
16/08/2016	R035 On 02-February-17	9.52	Call	Bond Future	3893	4	4	4	0.00
16/08/2016	R035 On 02-February-17	9.50	Call	Bond Future	3729	4	4	4	0.00
16/08/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
16/08/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
16/08/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
16/08/2016	R035 On 04-May-17			Bond Future	9.08	99.7741	99.8695	99.7741	0.00
16/08/2016	R035 On 04-May-17	9.53	Call	Bond Future	3769	4	4	4	0.00
16/08/2016	R035 On 04-May-17	9.55	Call	Bond Future	3932	4	4	4	0.00
16/08/2016	R035 On 04-May-17	9.54	Call	Bond Future	3851	4	4	4	0.00
16/08/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
16/08/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
16/08/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
16/08/2016	R186 On 03-November-16			Bond Future	8.45	117.6652	117.7432	117.6652	94,282.00
16/08/2016	R186 On 03-November-16	9.66	Call	Bond Future	8515	8	9	8	0.00
16/08/2016	R186 On 03-November-16	9.10	Call	Bond Future	5120	5	5	5	0.00
16/08/2016	R186 On 03-November-16	8.96	Call	Bond Future	4342	4	4	4	0.00
16/08/2016	R186 On 03-November-16	9.40	Call	Bond Future	6901	7	7	7	1,425.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2016	R186 On 03-November-16	8.95	Call	Bond Future	4288	4	4	4	0.00
16/08/2016	R186 On 03-November-16	9.20	Call	Bond Future	5699	6	6	6	1,425.00
16/08/2016	R186 On 03-November-16	8.97	Call	Bond Future	4396	4	4	4	0.00
16/08/2016	R186 On 03-November-16	9.71	Call	Bond Future	8829	9	9	9	0.00
16/08/2016	R186 On 03-November-16	9.66	Put	Bond Future	114	0	0	0	5,000.00
16/08/2016	R186 On 03-November-16	9.71	Put	Bond Future	98	0	0	0	5,000.00
16/08/2016	R186 On 03-November-16	9.10	Put	Bond Future	504	1	1	1	5,200.00
16/08/2016	R186 On 03-November-16	8.96	Put	Bond Future	701	1	1	1	0.00
16/08/2016	R186 On 03-November-16	8.97	Put	Bond Future	685	1	1	1	0.00
16/08/2016	R186 On 03-November-16	8.95	Put	Bond Future	718	1	1	1	0.00
16/08/2016	R186 On 03-November-16	9.20	Put	Bond Future	394	0	0	0	0.00
16/08/2016	R186 On 03-November-16	9.40	Put	Bond Future	235	0	0	0	0.00
16/08/2016	R186 On 02-February-17			Bond Future	8.47	114.6530	114.7306	114.6530	0.00
16/08/2016	R186 On 02-February-17	9.50	Call	Bond Future	7710	8	8	8	0.00
16/08/2016	R186 On 02-February-17	9.40	Call	Bond Future	7162	7	7	7	0.00
16/08/2016	R186 On 02-February-17	8.81	Call	Bond Future	4208	4	4	4	0.00
16/08/2016	R186 On 02-February-17	8.79	Call	Bond Future	4119	4	4	4	0.00
16/08/2016	R186 On 02-February-17	8.43	Call	Bond Future	2699	3	3	3	750.00
16/08/2016	R186 On 02-February-17	8.80	Call	Bond Future	4163	4	4	4	0.00
16/08/2016	R186 On 02-February-17	8.90	Call	Bond Future	4619	5	5	5	0.00
16/08/2016	R186 On 02-February-17	9.50	Put	Bond Future	655	1	1	1	6,500.00
16/08/2016	R186 On 02-February-17	8.79	Put	Bond Future	1880	2	2	2	0.00
16/08/2016	R186 On 02-February-17	9.40	Put	Bond Future	768	1	1	1	750.00
16/08/2016	R186 On 02-February-17	8.81	Put	Bond Future	1830	2	2	2	0.00
16/08/2016	R186 On 02-February-17	8.43	Put	Bond Future	3016	3	3	3	0.00
16/08/2016	R186 On 02-February-17	8.80	Put	Bond Future	1855	2	2	2	0.00
16/08/2016	R186 On 02-February-17	8.90	Put	Bond Future	1615	2	2	2	750.00
16/08/2016	R186 On 04-May-17			Bond Future	8.48	116.9885	117.0675	116.9885	0.00
16/08/2016	R186 On 04-May-17	8.90	Call	Bond Future	5242	5	5	5	0.00
16/08/2016	R186 On 04-May-17	8.89	Call	Bond Future	5198	5	5	5	0.00
16/08/2016	R186 On 04-May-17	8.91	Call	Bond Future	5286	5	5	5	0.00
16/08/2016	R186 On 04-May-17	8.89	Put	Bond Future	2385	2	2	2	0.00
16/08/2016	R186 On 04-May-17	8.90	Put	Bond Future	2361	2	2	2	0.00
16/08/2016	R186 On 04-May-17	8.91	Put	Bond Future	2336	2	2	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
16/08/2016	R197 On 03-November-16			Bond Future	304.57	304.6020	304.5695	304.6020	1,589.00
16/08/2016	R197 On 03-November-16	303.56	Call	Bond Future	1010	1	1	1	0.00
16/08/2016	R197 On 03-November-16	303.57	Call	Bond Future	1000	1	1	1	0.00
16/08/2016	R197 On 03-November-16	303.58	Call	Bond Future	990	1	1	1	0.00
16/08/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
16/08/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
16/08/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
16/08/2016	R202 On 03-November-16			Bond Future	252.50	252.5270	252.5010	252.5270	36,658.00
16/08/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
16/08/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
16/08/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
16/08/2016	R202 On 03-November-16	253.86	Put	Bond Future	1359	1	1	1	0.00
16/08/2016	R202 On 03-November-16	253.87	Put	Bond Future	1369	1	1	1	0.00
16/08/2016	R202 On 03-November-16	253.85	Put	Bond Future	1349	1	1	1	0.00
16/08/2016	R203 On 03-November-16			Bond Future	7.37	101.9126	101.9273	101.9126	30,318.00
16/08/2016	R203 On 03-November-16	8.84	Call	Bond Future	1192	1	1	1	0.00
16/08/2016	R203 On 03-November-16	8.86	Call	Bond Future	1207	1	1	1	0.00
16/08/2016	R203 On 03-November-16	8.85	Call	Bond Future	1199	1	1	1	0.00
16/08/2016	R203 On 03-November-16	8.84	Put	Bond Future	3	0	0	0	0.00
16/08/2016	R203 On 03-November-16	8.86	Put	Bond Future	2	0	0	0	0.00
16/08/2016	R203 On 03-November-16	8.85	Put	Bond Future	3	0	0	0	0.00
16/08/2016	R203 On 02-February-17			Bond Future	7.18	103.8974	103.9107	103.8974	0.00
16/08/2016	R203 On 02-February-17	7.70	Call	Bond Future	413	0	0	0	0.00
16/08/2016	R203 On 02-February-17	7.72	Call	Bond Future	421	0	0	0	0.00
16/08/2016	R203 On 02-February-17	7.71	Call	Bond Future	417	0	0	0	0.00
16/08/2016	R203 On 02-February-17	7.71	Put	Bond Future	109	0	0	0	0.00
16/08/2016	R203 On 02-February-17	7.72	Put	Bond Future	108	0	0	0	0.00
16/08/2016	R203 On 02-February-17	7.70	Put	Bond Future	111	0	0	0	0.00
16/08/2016	R203 On 04-May-17			Bond Future	6.32	101.8379	101.8513	101.8379	0.00
16/08/2016	R203 On 04-May-17	6.91	Call	Bond Future	304	0	0	0	0.00
16/08/2016	R203 On 04-May-17	6.92	Call	Bond Future	306	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
16/08/2016	R203 On 04-May-17	6.93	Call	Bond Future	309	0	0	0	0.00
16/08/2016	R203 On 04-May-17	6.92	Put	Bond Future	94	0	0	0	0.00
16/08/2016	R203 On 04-May-17	6.91	Put	Bond Future	95	0	0	0	0.00
16/08/2016	R203 On 04-May-17	6.93	Put	Bond Future	93	0	0	0	0.00
16/08/2016	R204 On 03-November-16			Bond Future	7.62	103.7499	103.7820	103.7499	28,909.00
16/08/2016	R204 On 03-November-16	9.21	Call	Bond Future	3022	3	3	3	0.00
16/08/2016	R204 On 03-November-16	9.23	Call	Bond Future	3058	3	3	3	0.00
16/08/2016	R204 On 03-November-16	9.22	Call	Bond Future	3040	3	3	3	0.00
16/08/2016	R204 On 03-November-16	9.22	Put	Bond Future	3	0	0	0	0.00
16/08/2016	R204 On 03-November-16	9.23	Put	Bond Future	3	0	0	0	0.00
16/08/2016	R204 On 03-November-16	9.21	Put	Bond Future	3	0	0	0	0.00
16/08/2016	R204 On 02-February-17			Bond Future	7.58	101.7295	101.7605	101.7295	0.00
16/08/2016	R204 On 02-February-17	8.28	Call	Bond Future	1397	1	1	1	0.00
16/08/2016	R204 On 02-February-17	8.29	Call	Bond Future	1410	1	1	1	0.00
16/08/2016	R204 On 02-February-17	8.30	Call	Bond Future	1424	1	1	1	0.00
16/08/2016	R204 On 02-February-17	8.28	Put	Bond Future	200	0	0	0	0.00
16/08/2016	R204 On 02-February-17	8.30	Put	Bond Future	193	0	0	0	0.00
16/08/2016	R204 On 02-February-17	8.29	Put	Bond Future	196	0	0	0	0.00
16/08/2016	R204 On 04-May-17			Bond Future	7.47	103.8015	103.8331	103.8015	0.00
16/08/2016	R204 On 04-May-17	7.90	Call	Bond Future	1053	1	1	1	0.00
16/08/2016	R204 On 04-May-17	7.92	Call	Bond Future	1073	1	1	1	0.00
16/08/2016	R204 On 04-May-17	7.91	Call	Bond Future	1063	1	1	1	0.00
16/08/2016	R204 On 04-May-17	7.91	Put	Bond Future	405	0	0	0	0.00
16/08/2016	R204 On 04-May-17	7.92	Put	Bond Future	400	0	0	0	0.00
16/08/2016	R204 On 04-May-17	7.90	Put	Bond Future	410	0	0	0	0.00
16/08/2016	R207 On 03-November-16			Bond Future	7.78	100.7789	100.8086	100.7789	56,940.00
16/08/2016	R207 On 03-November-16	7.94	Call	Bond Future	929	1	1	1	0.00
16/08/2016	R207 On 03-November-16	7.93	Call	Bond Future	912	1	1	1	0.00
16/08/2016	R207 On 03-November-16	7.95	Call	Bond Future	946	1	1	1	0.00
16/08/2016	R207 On 03-November-16	7.95	Put	Bond Future	470	0	0	0	0.00
16/08/2016	R207 On 03-November-16	7.94	Put	Bond Future	481	0	0	0	0.00
16/08/2016	R207 On 03-November-16	7.93	Put	Bond Future	491	1	0	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
16/08/2016	R207 On 02-February-17			Bond Future	7.76	99.0987	99.1273	99.0987	0.00
16/08/2016	R207 On 02-February-17	8.91	Call	Bond Future	3018	3	3	3	62.00
16/08/2016	R207 On 02-February-17	9.22	Call	Bond Future	3712	4	4	4	0.00
16/08/2016	R207 On 02-February-17	9.24	Call	Bond Future	3758	4	4	4	0.00
16/08/2016	R207 On 02-February-17	9.23	Call	Bond Future	3735	4	4	4	0.00
16/08/2016	R207 On 02-February-17	8.91	Put	Bond Future	135	0	0	0	0.00
16/08/2016	R207 On 02-February-17	9.22	Put	Bond Future	68	0	0	0	0.00
16/08/2016	R207 On 02-February-17	9.24	Put	Bond Future	65	0	0	0	0.00
16/08/2016	R207 On 02-February-17	9.23	Put	Bond Future	66	0	0	0	0.00
16/08/2016	R207 On 04-May-17			Bond Future	7.72	101.1172	101.1463	101.1172	0.00
16/08/2016	R207 On 04-May-17	8.20	Call	Bond Future	1748	2	2	2	0.00
16/08/2016	R207 On 04-May-17	8.22	Call	Bond Future	1780	2	2	2	0.00
16/08/2016	R207 On 04-May-17	8.21	Call	Bond Future	1764	2	2	2	0.00
16/08/2016	R207 On 04-May-17	8.22	Put	Bond Future	605	1	1	1	0.00
16/08/2016	R207 On 04-May-17	8.20	Put	Bond Future	620	1	1	1	0.00
16/08/2016	R207 On 04-May-17	8.21	Put	Bond Future	612	1	1	1	0.00
16/08/2016	R208 On 03-November-16			Bond Future	7.94	96.3410	96.3792	96.3410	34,777.00
16/08/2016	R208 On 03-November-16	9.57	Call	Bond Future	5599	6	6	6	0.00
16/08/2016	R208 On 03-November-16	9.59	Call	Bond Future	5664	6	6	6	0.00
16/08/2016	R208 On 03-November-16	9.58	Call	Bond Future	5632	6	6	6	0.00
16/08/2016	R208 On 03-November-16	9.57	Put	Bond Future	6	0	0	0	0.00
16/08/2016	R208 On 03-November-16	9.58	Put	Bond Future	5	0	0	0	0.00
16/08/2016	R208 On 03-November-16	9.59	Put	Bond Future	5	0	0	0	0.00
16/08/2016	R208 On 02-February-17			Bond Future	7.94	98.2174	98.2547	98.2174	0.00
16/08/2016	R208 On 02-February-17	8.64	Call	Bond Future	2777	3	3	3	0.00
16/08/2016	R208 On 02-February-17	8.63	Call	Bond Future	2752	3	3	3	0.00
16/08/2016	R208 On 02-February-17	8.65	Call	Bond Future	2803	3	3	3	0.00
16/08/2016	R208 On 02-February-17	8.65	Put	Bond Future	445	0	0	0	0.00
16/08/2016	R208 On 02-February-17	8.64	Put	Bond Future	452	0	0	0	0.00
16/08/2016	R208 On 02-February-17	8.63	Put	Bond Future	460	0	0	0	0.00
16/08/2016	R208 On 04-May-17			Bond Future	7.92	96.8132	96.8511	96.8132	0.00
16/08/2016	R208 On 04-May-17	8.37	Call	Bond Future	2318	2	2	2	0.00
16/08/2016	R208 On 04-May-17	8.39	Call	Bond Future	2360	2	2	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
16/08/2016	R208 On 04-May-17	8.38	Call	Bond Future	2339	2	2	2	0.00
16/08/2016	R208 On 04-May-17	8.37	Put	Bond Future	885	1	1	1	0.00
16/08/2016	R208 On 04-May-17	8.39	Put	Bond Future	864	1	1	1	0.00
16/08/2016	R208 On 04-May-17	8.38	Put	Bond Future	874	1	1	1	0.00
16/08/2016	R209 On 03-November-16			Bond Future	8.98	75.6780	75.7560	75.6780	35,743.00
16/08/2016	R209 On 03-November-16	10.24	Call	Bond Future	8567	8	9	8	0.00
16/08/2016	R209 On 03-November-16	10.26	Call	Bond Future	8682	9	9	9	0.00
16/08/2016	R209 On 03-November-16	9.05	Call	Bond Future	2329	2	2	2	0.00
16/08/2016	R209 On 03-November-16	9.45	Call	Bond Future	4141	4	4	4	0.00
16/08/2016	R209 On 03-November-16	10.25	Call	Bond Future	8625	9	9	9	0.00
16/08/2016	R209 On 03-November-16	8.87	Call	Bond Future	1689	2	2	2	250.00
16/08/2016	R209 On 03-November-16	9.05	Put	Bond Future	1851	2	2	2	250.00
16/08/2016	R209 On 03-November-16	9.45	Put	Bond Future	830	1	1	1	250.00
16/08/2016	R209 On 03-November-16	10.25	Put	Bond Future	117	0	0	0	5,000.00
16/08/2016	R209 On 03-November-16	10.26	Put	Bond Future	114	0	0	0	0.00
16/08/2016	R209 On 03-November-16	10.24	Put	Bond Future	120	0	0	0	0.00
16/08/2016	R209 On 03-November-16	8.87	Put	Bond Future	2542	3	3	3	0.00
16/08/2016	R209 On 02-February-17			Bond Future	9.01	77.1520	77.2302	77.1520	0.00
16/08/2016	R209 On 02-February-17	9.55	Call	Bond Future	5375	5	5	5	0.00
16/08/2016	R209 On 02-February-17	9.53	Call	Bond Future	5283	5	5	5	0.00
16/08/2016	R209 On 02-February-17	9.54	Call	Bond Future	5329	5	5	5	0.00
16/08/2016	R209 On 02-February-17	9.53	Put	Bond Future	1644	2	2	2	0.00
16/08/2016	R209 On 02-February-17	9.54	Put	Bond Future	1622	2	2	2	0.00
16/08/2016	R209 On 02-February-17	9.55	Put	Bond Future	1601	2	2	2	0.00
16/08/2016	R209 On 04-May-17			Bond Future	9.03	75.5711	75.6507	75.5711	0.00
16/08/2016	R209 On 04-May-17	9.46	Call	Bond Future	5522	5	6	5	0.00
16/08/2016	R209 On 04-May-17	9.48	Call	Bond Future	5609	6	6	6	0.00
16/08/2016	R209 On 04-May-17	9.47	Call	Bond Future	5565	6	6	6	0.00
16/08/2016	R209 On 04-May-17	9.46	Put	Bond Future	2511	3	3	3	0.00
16/08/2016	R209 On 04-May-17	9.47	Put	Bond Future	2486	3	2	3	0.00
16/08/2016	R209 On 04-May-17	9.48	Put	Bond Future	2461	2	2	2	0.00
16/08/2016	R210 On 03-November-16			Bond Future	188.78	188.8035	188.7833	188.8035	2,172.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
16/08/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
16/08/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
16/08/2016	R210 On 03-November-16	188.90	Put	Bond Future	117	0	0	0	0.00
16/08/2016	R210 On 03-November-16	188.92	Put	Bond Future	137	0	0	0	0.00
16/08/2016	R210 On 03-November-16	188.91	Put	Bond Future	127	0	0	0	0.00
16/08/2016	R211 On 03-November-16			Bond Future	142.16	142.1742	142.1590	142.1742	56.00
16/08/2016	R211 On 03-November-16	141.76	Call	Bond Future	399	0	0	0	0.00
16/08/2016	R211 On 03-November-16	141.75	Call	Bond Future	409	0	0	0	0.00
16/08/2016	R211 On 03-November-16	141.74	Call	Bond Future	419	0	0	0	0.00
16/08/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
16/08/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
16/08/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
16/08/2016	R212 On 03-November-16			Bond Future	148.87	148.8817	148.8658	148.8817	3,962.00
16/08/2016	R212 On 03-November-16	148.11	Call	Bond Future	756	1	1	1	0.00
16/08/2016	R212 On 03-November-16	148.12	Call	Bond Future	746	1	1	1	0.00
16/08/2016	R212 On 03-November-16	148.10	Call	Bond Future	766	1	1	1	0.00
16/08/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
16/08/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
16/08/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
16/08/2016	R213 On 03-November-16			Bond Future	8.86	86.3758	86.4150	86.3758	43,664.00
16/08/2016	R213 On 03-November-16	10.18	Call	Bond Future	8883	9	9	9	0.00
16/08/2016	R213 On 03-November-16	10.20	Call	Bond Future	9000	9	9	9	0.00
16/08/2016	R213 On 03-November-16	10.19	Call	Bond Future	8942	9	9	9	0.00
16/08/2016	R213 On 03-November-16	10.19	Put	Bond Future	85	0	0	0	0.00
16/08/2016	R213 On 03-November-16	10.20	Put	Bond Future	83	0	0	0	0.00
16/08/2016	R213 On 03-November-16	10.18	Put	Bond Future	88	0	0	0	0.00
16/08/2016	R213 On 02-February-17			Bond Future	8.89	88.0578	88.0964	88.0578	0.00
16/08/2016	R213 On 02-February-17	9.40	Call	Bond Future	5124	5	5	5	0.00
16/08/2016	R213 On 02-February-17	9.42	Call	Bond Future	5216	5	5	5	0.00
16/08/2016	R213 On 02-February-17	9.41	Call	Bond Future	5170	5	5	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
16/08/2016	R213 On 02-February-17	9.40	Put	Bond Future	1601	2	2	2	0.00
16/08/2016	R213 On 02-February-17	9.42	Put	Bond Future	1559	2	2	2	0.00
16/08/2016	R213 On 02-February-17	9.41	Put	Bond Future	1580	2	2	2	0.00
16/08/2016	R213 On 04-May-17			Bond Future	8.91	86.2967	86.3360	86.2967	0.00
16/08/2016	R213 On 04-May-17	9.37	Call	Bond Future	5468	5	5	5	0.00
16/08/2016	R213 On 04-May-17	9.36	Call	Bond Future	5425	5	5	5	0.00
16/08/2016	R213 On 04-May-17	9.35	Call	Bond Future	5382	5	5	5	0.00
16/08/2016	R213 On 04-May-17	9.36	Put	Bond Future	2317	2	2	2	0.00
16/08/2016	R213 On 04-May-17	9.37	Put	Bond Future	2293	2	2	2	0.00
16/08/2016	R213 On 04-May-17	9.35	Put	Bond Future	2340	2	2	2	0.00
16/08/2016	R214 On 03-November-16			Bond Future	9.07	76.1180	76.1602	76.1180	29,419.00
16/08/2016	R214 On 03-November-16	10.35	Call	Bond Future	9069	9	9	9	0.00
16/08/2016	R214 On 03-November-16	10.33	Call	Bond Future	8950	9	9	9	0.00
16/08/2016	R214 On 03-November-16	10.34	Call	Bond Future	9009	9	9	9	0.00
16/08/2016	R214 On 03-November-16	10.33	Put	Bond Future	138	0	0	0	0.00
16/08/2016	R214 On 03-November-16	10.34	Put	Bond Future	134	0	0	0	0.00
16/08/2016	R214 On 03-November-16	10.35	Put	Bond Future	130	0	0	0	0.00
16/08/2016	R214 On 02-February-17			Bond Future	9.10	77.6004	77.6422	77.6004	0.00
16/08/2016	R214 On 02-February-17	9.67	Call	Bond Future	5851	6	6	6	0.00
16/08/2016	R214 On 02-February-17	9.66	Call	Bond Future	5802	6	6	6	0.00
16/08/2016	R214 On 02-February-17	9.68	Call	Bond Future	5900	6	6	6	0.00
16/08/2016	R214 On 02-February-17	9.67	Put	Bond Future	1672	2	2	2	0.00
16/08/2016	R214 On 02-February-17	9.68	Put	Bond Future	1651	2	2	2	0.00
16/08/2016	R214 On 02-February-17	9.66	Put	Bond Future	1694	2	2	2	0.00
16/08/2016	R214 On 04-May-17			Bond Future	9.12	75.8802	75.9228	75.8802	0.00
16/08/2016	R214 On 04-May-17	9.58	Call	Bond Future	6020	6	6	6	0.00
16/08/2016	R214 On 04-May-17	9.56	Call	Bond Future	5930	6	6	6	0.00
16/08/2016	R214 On 04-May-17	9.57	Call	Bond Future	5975	6	6	6	0.00
16/08/2016	R214 On 04-May-17	9.56	Put	Bond Future	2682	3	3	3	0.00
16/08/2016	R214 On 04-May-17	9.57	Put	Bond Future	2655	3	3	3	0.00
16/08/2016	R214 On 04-May-17	9.58	Put	Bond Future	2629	3	3	3	0.00
16/08/2016	R248 On 03-November-16			Bond Future	9.15	97.5094	97.5637	97.5094	61,316.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2016	R248 On 03-November-16	10.39	Call	Bond Future	11275	11	11	11	0.00
16/08/2016	R248 On 03-November-16	10.38	Call	Bond Future	11201	11	11	11	0.00
16/08/2016	R248 On 03-November-16	10.37	Call	Bond Future	11127	11	11	11	0.00
16/08/2016	R248 On 03-November-16	10.38	Put	Bond Future	237	0	0	0	0.00
16/08/2016	R248 On 03-November-16	10.39	Put	Bond Future	230	0	0	0	0.00
16/08/2016	R248 On 03-November-16	10.37	Put	Bond Future	243	0	0	0	0.00
16/08/2016	R248 On 02-February-17			Bond Future	9.18	99.4084	99.4620	99.4084	0.00
16/08/2016	R248 On 02-February-17	9.76	Call	Bond Future	7662	8	8	8	0.00
16/08/2016	R248 On 02-February-17	9.77	Call	Bond Future	7724	8	8	8	0.00
16/08/2016	R248 On 02-February-17	9.78	Call	Bond Future	7785	8	8	8	0.00
16/08/2016	R248 On 02-February-17	9.77	Put	Bond Future	2218	2	2	2	0.00
16/08/2016	R248 On 02-February-17	9.76	Put	Bond Future	2245	2	2	2	0.00
16/08/2016	R248 On 02-February-17	9.78	Put	Bond Future	2191	2	2	2	0.00
16/08/2016	R248 On 04-May-17			Bond Future	9.20	96.9900	97.0445	96.9900	0.00
16/08/2016	R248 On 04-May-17	9.67	Call	Bond Future	7901	8	8	8	0.00
16/08/2016	R248 On 04-May-17	9.66	Call	Bond Future	7845	8	8	8	0.00
16/08/2016	R248 On 04-May-17	9.65	Call	Bond Future	7788	8	8	8	0.00
16/08/2016	R248 On 04-May-17	9.66	Put	Bond Future	3535	4	4	4	0.00
16/08/2016	R248 On 04-May-17	9.67	Put	Bond Future	3502	4	4	4	0.00
16/08/2016	R248 On 04-May-17	9.65	Put	Bond Future	3569	4	4	4	0.00