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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/09/2016 TO: 21/09/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	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
21/09/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	2025 On 03-November-16			Bond Future	128.79	128.7768	128.7913	128.7768	3,044.00
21/09/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
21/09/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
21/09/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
21/09/2016	2025 On 03-November-16	129.22	Put	Bond Future	429	0	0	0	0.00
21/09/2016	2025 On 03-November-16	129.21	Put	Bond Future	419	0	0	0	0.00
21/09/2016	2025 On 03-November-16	129.23	Put	Bond Future	439	0	0	0	0.00
21/09/2016	2030 On 03-November-16			Bond Future	8.97	94.7603	94.6963	94.7603	26,853.00
21/09/2016	2030 On 03-November-16	9.33	Call	Bond Future	2533	3	3	3	0.00
21/09/2016	2030 On 03-November-16	9.34	Call	Bond Future	2603	3	3	3	0.00
21/09/2016	2030 On 03-November-16	9.35	Call	Bond Future	2673	3	3	3	0.00
21/09/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
21/09/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
21/09/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
21/09/2016	2030 On 02-February-17			Bond Future	9.01	92.5779	92.5115	92.5779	0.00
21/09/2016	2030 On 02-February-17	9.29	Call	Bond Future	1974	2	2	2	0.00
21/09/2016	2030 On 02-February-17	9.31	Call	Bond Future	2113	2	2	2	0.00
21/09/2016	2030 On 02-February-17	9.30	Call	Bond Future	2043	2	2	2	0.00
21/09/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
21/09/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
21/09/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
21/09/2016	2030 On 04-May-17			Bond Future	9.04	94.4337	94.3648	94.4337	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
21/09/2016	2030 On 04-May-17	9.34	Call	Bond Future	2080	2	2	2	0.00
21/09/2016	2030 On 04-May-17	9.33	Call	Bond Future	2011	2	2	2	0.00
21/09/2016	2030 On 04-May-17	9.32	Call	Bond Future	1943	2	2	2	0.00
21/09/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
21/09/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
21/09/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
21/09/2016	2032 On 03-November-16			Bond Future	9.08	94.1235	94.0551	94.1235	13,093.00
21/09/2016	2032 On 03-November-16	10.28	Call	Bond Future	8743	9	9	9	0.00
21/09/2016	2032 On 03-November-16	10.30	Call	Bond Future	8875	9	9	9	0.00
21/09/2016	2032 On 03-November-16	10.29	Call	Bond Future	8809	9	9	9	0.00
21/09/2016	2032 On 03-November-16	10.28	Put	Bond Future	28	0	0	0	0.00
21/09/2016	2032 On 03-November-16	10.30	Put	Bond Future	25	0	0	0	0.00
21/09/2016	2032 On 03-November-16	10.29	Put	Bond Future	26	0	0	0	0.00
21/09/2016	2032 On 02-February-17			Bond Future	9.12	95.9347	95.8638	95.9347	0.00
21/09/2016	2032 On 02-February-17	9.51	Call	Bond Future	4595	5	5	5	0.00
21/09/2016	2032 On 02-February-17	9.53	Call	Bond Future	4694	5	5	5	0.00
21/09/2016	2032 On 02-February-17	9.52	Call	Bond Future	4644	5	5	5	0.00
21/09/2016	2032 On 02-February-17	9.52	Put	Bond Future	1629	2	2	2	0.00
21/09/2016	2032 On 02-February-17	9.51	Put	Bond Future	1654	2	2	2	0.00
21/09/2016	2032 On 02-February-17	9.53	Put	Bond Future	1605	2	2	2	0.00
21/09/2016	2032 On 04-May-17			Bond Future	9.15	93.6967	93.6233	93.6967	0.00
21/09/2016	2032 On 04-May-17	9.46	Call	Bond Future	5026	5	5	5	0.00
21/09/2016	2032 On 04-May-17	9.45	Call	Bond Future	4982	5	5	5	0.00
21/09/2016	2032 On 04-May-17	9.44	Call	Bond Future	4938	5	5	5	0.00
21/09/2016	2032 On 04-May-17	9.45	Put	Bond Future	2733	3	3	3	0.00
21/09/2016	2032 On 04-May-17	9.46	Put	Bond Future	2704	3	3	3	0.00
21/09/2016	2032 On 04-May-17	9.44	Put	Bond Future	2763	3	3	3	0.00
21/09/2016	2033 On 03-November-16			Bond Future	108.14	108.1272	108.1400	108.1272	4,686.00
21/09/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
21/09/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
21/09/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
21/09/2016	2033 On 03-November-16	109.17	Put	Bond Future	1030	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
21/09/2016	2033 On 03-November-16	109.18	Put	Bond Future	1040	1	1	1	0.00
21/09/2016	2033 On 03-November-16	109.16	Put	Bond Future	1020	1	1	1	0.00
21/09/2016	2037 On 03-November-16			Bond Future	9.25	95.5580	95.4827	95.5580	38,537.00
21/09/2016	2037 On 03-November-16	10.35	Call	Bond Future	8812	9	9	9	0.00
21/09/2016	2037 On 03-November-16	10.36	Call	Bond Future	8883	9	9	9	0.00
21/09/2016	2037 On 03-November-16	10.37	Call	Bond Future	8954	9	9	9	0.00
21/09/2016	2037 On 03-November-16	10.36	Put	Bond Future	57	0	0	0	0.00
21/09/2016	2037 On 03-November-16	10.37	Put	Bond Future	54	0	0	0	0.00
21/09/2016	2037 On 03-November-16	10.35	Put	Bond Future	59	0	0	0	0.00
21/09/2016	2037 On 02-February-17			Bond Future	9.29	93.1406	93.0626	93.1406	0.00
21/09/2016	2037 On 02-February-17	9.66	Call	Bond Future	5040	5	5	5	0.00
21/09/2016	2037 On 02-February-17	9.68	Call	Bond Future	5146	5	5	5	0.00
21/09/2016	2037 On 02-February-17	9.67	Call	Bond Future	5093	5	5	5	0.00
21/09/2016	2037 On 02-February-17	9.66	Put	Bond Future	1953	2	2	2	0.00
21/09/2016	2037 On 02-February-17	9.67	Put	Bond Future	1925	2	2	2	0.00
21/09/2016	2037 On 02-February-17	9.68	Put	Bond Future	1897	2	2	2	0.00
21/09/2016	2037 On 04-May-17			Bond Future	9.32	95.0077	94.9270	95.0077	0.00
21/09/2016	2037 On 04-May-17	9.59	Call	Bond Future	5461	6	5	6	0.00
21/09/2016	2037 On 04-May-17	9.58	Call	Bond Future	5414	5	5	5	0.00
21/09/2016	2037 On 04-May-17	9.60	Call	Bond Future	5509	6	6	6	0.00
21/09/2016	2037 On 04-May-17	9.58	Put	Bond Future	3269	3	3	3	0.00
21/09/2016	2037 On 04-May-17	9.60	Put	Bond Future	3202	3	3	3	0.00
21/09/2016	2037 On 04-May-17	9.59	Put	Bond Future	3235	3	3	3	0.00
21/09/2016	2038 On 03-November-16			Bond Future	135.81	135.7922	135.8076	135.7922	20,753.00
21/09/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
21/09/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
21/09/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
21/09/2016	2038 On 03-November-16	136.32	Put	Bond Future	512	1	1	1	0.00
21/09/2016	2038 On 03-November-16	136.31	Put	Bond Future	502	1	1	1	0.00
21/09/2016	2038 On 03-November-16	136.33	Put	Bond Future	522	1	1	1	0.00
21/09/2016	2040 On 03-November-16			Bond Future	9.28	99.9511	99.7756	99.9511	3,923.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2016	2040 On 03-November-16	9.69	Call	Bond Future	4406	5	4	5	0.00
21/09/2016	2040 On 03-November-16	9.71	Call	Bond Future	4540	5	5	5	0.00
21/09/2016	2040 On 03-November-16	9.70	Call	Bond Future	4473	5	4	5	0.00
21/09/2016	2040 On 03-November-16	9.69	Put	Bond Future	720	1	1	1	0.00
21/09/2016	2040 On 03-November-16	9.70	Put	Bond Future	699	1	1	1	0.00
21/09/2016	2040 On 03-November-16	9.71	Put	Bond Future	680	1	1	1	0.00
21/09/2016	2040 On 02-February-17			Bond Future	9.32	97.3678	97.1876	97.3678	0.00
21/09/2016	2040 On 02-February-17	9.58	Call	Bond Future	4889	5	5	5	0.00
21/09/2016	2040 On 02-February-17	9.59	Call	Bond Future	4943	5	5	5	0.00
21/09/2016	2040 On 02-February-17	9.60	Call	Bond Future	4997	5	5	5	0.00
21/09/2016	2040 On 02-February-17	9.59	Put	Bond Future	2488	2	2	2	0.00
21/09/2016	2040 On 02-February-17	9.60	Put	Bond Future	2454	2	2	2	0.00
21/09/2016	2040 On 02-February-17	9.58	Put	Bond Future	2522	2	3	2	0.00
21/09/2016	2040 On 04-May-17			Bond Future	9.35	99.3197	99.1348	99.3197	0.00
21/09/2016	2040 On 04-May-17	9.62	Call	Bond Future	5971	6	6	6	0.00
21/09/2016	2040 On 04-May-17	9.63	Call	Bond Future	6023	6	6	6	0.00
21/09/2016	2040 On 04-May-17	9.64	Call	Bond Future	6074	6	6	6	0.00
21/09/2016	2040 On 04-May-17	9.63	Put	Bond Future	3527	3	4	3	0.00
21/09/2016	2040 On 04-May-17	9.64	Put	Bond Future	3492	3	3	3	0.00
21/09/2016	2040 On 04-May-17	9.62	Put	Bond Future	3564	4	4	4	0.00
21/09/2016	2044 On 03-November-16			Bond Future	9.29	97.1263	96.9956	97.1263	18,511.00
21/09/2016	2044 On 03-November-16	10.42	Call	Bond Future	9729	10	10	10	0.00
21/09/2016	2044 On 03-November-16	10.41	Call	Bond Future	9654	10	10	10	0.00
21/09/2016	2044 On 03-November-16	10.43	Call	Bond Future	9805	10	10	10	0.00
21/09/2016	2044 On 03-November-16	10.43	Put	Bond Future	63	0	0	0	0.00
21/09/2016	2044 On 03-November-16	10.42	Put	Bond Future	66	0	0	0	0.00
21/09/2016	2044 On 03-November-16	10.41	Put	Bond Future	68	0	0	0	0.00
21/09/2016	2044 On 02-February-17			Bond Future	9.33	94.6139	94.4794	94.6139	0.00
21/09/2016	2044 On 02-February-17	9.77	Call	Bond Future	5977	6	6	6	0.00
21/09/2016	2044 On 02-February-17	9.78	Call	Bond Future	6035	6	6	6	0.00
21/09/2016	2044 On 02-February-17	9.76	Call	Bond Future	5918	6	6	6	0.00
21/09/2016	2044 On 02-February-17	9.77	Put	Bond Future	2019	2	2	2	0.00
21/09/2016	2044 On 02-February-17	9.78	Put	Bond Future	1990	2	2	2	0.00

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21/09/2016	2044 On 02-February-17	9.76	Put	Bond Future	2047	2	2	2	0.00
21/09/2016	2044 On 04-May-17			Bond Future	9.36	96.5106	96.3723	96.5106	0.00
21/09/2016	2044 On 04-May-17	9.67	Call	Bond Future	6293	6	6	6	0.00
21/09/2016	2044 On 04-May-17	9.66	Call	Bond Future	6241	6	6	6	0.00
21/09/2016	2044 On 04-May-17	9.68	Call	Bond Future	6345	6	6	6	0.00
21/09/2016	2044 On 04-May-17	9.68	Put	Bond Future	3477	3	3	3	0.00
21/09/2016	2044 On 04-May-17	9.67	Put	Bond Future	3512	3	4	3	0.00
21/09/2016	2044 On 04-May-17	9.66	Put	Bond Future	3548	4	4	4	0.00
21/09/2016	2046 On 03-November-16			Bond Future	133.66	133.6445	133.6609	133.6445	17,594.00
21/09/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
21/09/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
21/09/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
21/09/2016	2046 On 03-November-16	137.09	Put	Bond Future	3429	3	3	3	0.00
21/09/2016	2046 On 03-November-16	137.07	Put	Bond Future	3409	3	3	3	0.00
21/09/2016	2046 On 03-November-16	137.08	Put	Bond Future	3419	3	3	3	0.00
21/09/2016	2050 On 03-November-16			Bond Future	143.46	143.4455	143.4633	143.4455	21,644.00
21/09/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
21/09/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
21/09/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
21/09/2016	2050 On 03-November-16	149.53	Put	Bond Future	6067	6	6	6	0.00
21/09/2016	2050 On 03-November-16	149.54	Put	Bond Future	6077	6	6	6	0.00
21/09/2016	2050 On 03-November-16	149.52	Put	Bond Future	6057	6	6	6	0.00
21/09/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	AL37 On 03-November-16			Index Future	507.53	507.7200	507.5340	507.7200	14.00
21/09/2016	AL37 On 02-February-17			Index Future	517.29	517.4880	517.2940	517.4880	0.00
21/09/2016	AL7T On 03-November-16			Index Future	590.07	590.4450	590.0710	590.4450	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2016	AL7T On 02-February-17			Index Future	601.42	601.8050	601.4180	601.8050	0.00
21/09/2016	ALBI On 03-November-16			Index Future	539.35	539.8320	539.3490	539.8320	706.00
21/09/2016	ALBI On 02-February-17			Index Future	549.72	550.2180	549.7210	550.2180	0.00
21/09/2016	ALBI On 04-May-17			Index Future	560.73	561.2390	560.7270	561.2390	0.00
21/09/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	C202 On 07-December-33			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
21/09/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/09/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	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
21/09/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2016	EL28 On 03-November-16			Bond Future	129.96	129.9430	129.9643	129.9430	0.00
21/09/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
21/09/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
21/09/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
21/09/2016	EL28 On 03-November-16	132.16	Put	Bond Future	2196	2	2	2	0.00
21/09/2016	EL28 On 03-November-16	132.17	Put	Bond Future	2206	2	2	2	0.00
21/09/2016	EL28 On 03-November-16	132.15	Put	Bond Future	2186	2	2	2	0.00
21/09/2016	EL28 On 02-February-17			Bond Future	132.47	132.4516	132.4715	132.4516	0.00
21/09/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
21/09/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
21/09/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
21/09/2016	EL28 On 02-February-17	135.10	Put	Bond Future	2628	3	3	3	0.00
21/09/2016	EL28 On 02-February-17	135.12	Put	Bond Future	2648	3	3	3	0.00
21/09/2016	EL28 On 02-February-17	135.11	Put	Bond Future	2638	3	3	3	0.00
21/09/2016	EL28 On 04-May-17			Bond Future	133.45	133.4277	133.4466	133.4277	0.00
21/09/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
21/09/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
21/09/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
21/09/2016	EL28 On 04-May-17	137.90	Put	Bond Future	4453	4	4	4	0.00
21/09/2016	EL28 On 04-May-17	137.91	Put	Bond Future	4463	4	4	4	0.00
21/09/2016	EL28 On 04-May-17	137.92	Put	Bond Future	4473	4	4	4	0.00
21/09/2016	ES33 On 03-November-16			Bond Future	10.14	80.0669	79.9811	80.0669	8,789.00
21/09/2016	ES33 On 03-November-16	11.31	Call	Bond Future	7295	7	7	7	0.00
21/09/2016	ES33 On 03-November-16	11.29	Call	Bond Future	7179	7	7	7	0.00
21/09/2016	ES33 On 03-November-16	11.30	Call	Bond Future	7237	7	7	7	0.00
21/09/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
21/09/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
21/09/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
21/09/2016	ES33 On 02-February-17			Bond Future	10.21	81.6076	81.5191	81.6076	0.00
21/09/2016	ES33 On 02-February-17	10.61	Call	Bond Future	2573	3	3	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
21/09/2016	ES33 On 02-February-17	10.60	Call	Bond Future	2510	3	3	3	0.00
21/09/2016	ES33 On 02-February-17	10.59	Call	Bond Future	2447	3	2	3	0.00
21/09/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
21/09/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
21/09/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
21/09/2016	ES33 On 04-May-17			Bond Future	10.27	79.4478	79.3566	79.4478	0.00
21/09/2016	ES33 On 04-May-17	10.55	Call	Bond Future	1783	2	2	2	0.00
21/09/2016	ES33 On 04-May-17	10.56	Call	Bond Future	1846	2	2	2	0.00
21/09/2016	ES33 On 04-May-17	10.54	Call	Bond Future	1720	2	2	2	0.00
21/09/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
21/09/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
21/09/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
21/09/2016	ES42 On 03-November-16			Bond Future	10.25	84.7009	84.5610	84.7009	8,777.00
21/09/2016	ES42 On 02-February-17			Bond Future	10.32	86.3310	86.1874	86.3310	0.00
21/09/2016	ES42 On 04-May-17			Bond Future	10.38	83.7979	83.6503	83.7979	0.00
21/09/2016	GOVI On 03-November-16			GOVI	536.65	537.0570	536.6450	537.0570	420.00
21/09/2016	GOVI On 03-November-16	476.11	Call	GOVI	605350	61	61	61	0.00
21/09/2016	GOVI On 03-November-16	476.13	Call	GOVI	605150	61	61	61	0.00
21/09/2016	GOVI On 03-November-16	476.12	Call	GOVI	605250	61	61	61	0.00
21/09/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
21/09/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
21/09/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
21/09/2016	GOVI On 02-February-17			GOVI	546.96	547.3900	546.9640	547.3900	27.00
21/09/2016	GOVI On 02-February-17	533.32	Call	GOVI	136440	14	14	14	0.00
21/09/2016	GOVI On 02-February-17	533.34	Call	GOVI	136240	14	14	14	0.00
21/09/2016	GOVI On 02-February-17	533.33	Call	GOVI	136340	14	14	14	0.00
21/09/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
21/09/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
21/09/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
21/09/2016	GOVI On 04-May-17			GOVI	557.92	558.3540	557.9160	558.3540	0.00
21/09/2016	GOVI On 04-May-17	262.20	Call	GOVI	2957160	296	296	296	0.00
21/09/2016	GOVI On 04-May-17	262.19	Call	GOVI	2957260	296	296	296	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
21/09/2016	GOVI On 04-May-17	262.18	Call	GOVI	2957360	296	296	296	0.00
21/09/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
21/09/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
21/09/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
21/09/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/09/2016	IGOV On 03-November-16			Index Future	249.78	249.8320	249.7750	249.8320	1,021.00
21/09/2016	IGOV On 02-February-17			Index Future	254.59	254.6540	254.5940	254.6540	57.00
21/09/2016	IGOV On 04-May-17			Index Future	259.71	259.7700	259.7060	259.7700	0.00
21/09/2016	ILBI On 03-November-16			Index Future	677.02	677.1350	677.0230	677.1350	0.00
21/09/2016	ILBI On 02-February-17			Index Future	690.15	690.2670	690.1520	690.2670	155.00
21/09/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0686	100.0686	100.0686	0.00
21/09/2016	IS01 On 16-March-17			Interest Rate Swap	100.02	100.0169	100.0187	100.0169	0.00
21/09/2016	IS01 On 15-June-17			Interest Rate Swap	99.65	99.6515	99.6549	99.6515	0.00
21/09/2016	IS01 On 21-September-17			Interest Rate Swap	99.71	99.7107	99.7109	99.7107	0.00
21/09/2016	IS01 On 21-December-17			Interest Rate Swap	99.99	99.9859	99.9853	99.9859	0.00
21/09/2016	IS02 On 18-December-17			Interest Rate Swap	100.01	100.0119	100.0119	100.0119	0.00
21/09/2016	IS02 On 16-March-18			Interest Rate Swap	99.31	99.3136	99.3100	99.3136	0.00
21/09/2016	IS02 On 15-June-18			Interest Rate Swap	98.99	98.9947	98.9856	98.9947	0.00
21/09/2016	IS02 On 21-September-18			Interest Rate Swap	99.07	99.0908	99.0704	99.0908	0.00
21/09/2016	IS02 On 21-December-18			Interest Rate Swap	99.59	99.6100	99.5900	99.6100	0.00
21/09/2016	IS05 On 17-December-20			Interest Rate Swap	98.00	98.0324	98.0031	98.0324	0.00
21/09/2016	IS05 On 16-March-21			Interest Rate Swap	97.33	97.3615	97.3288	97.3615	0.00
21/09/2016	IS05 On 15-June-21			Interest Rate Swap	96.62	96.6542	96.6182	96.6542	0.00
21/09/2016	IS05 On 21-September-21			Interest Rate Swap	96.88	96.9196	96.8813	96.9196	0.00
21/09/2016	IS05 On 21-December-21			Interest Rate Swap	99.12	99.1496	99.1151	99.1496	50.00
21/09/2016	IS10 On 17-December-25			Interest Rate Swap	97.76	97.7566	97.7569	97.7566	0.00
21/09/2016	IS10 On 16-March-26			Interest Rate Swap	94.83	94.8327	94.8323	94.8327	0.00
21/09/2016	IS10 On 15-June-26			Interest Rate Swap	93.60	93.6009	93.5989	93.6009	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
21/09/2016	IS10 On 21-September-26			Interest Rate Swap	95.69	95.6909	95.6870	95.6909	0.00
21/09/2016	IS10 On 21-December-26			Interest Rate Swap	99.34	99.3471	99.3449	99.3471	0.00
21/09/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/09/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
21/09/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
21/09/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
21/09/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.36	92.6400	92.6400	92.6400	0.00
21/09/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.38	92.6100	92.6200	92.6100	0.00
21/09/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.38	92.6000	92.6200	92.6000	0.00
21/09/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.42	92.5600	92.5800	92.5600	0.00
21/09/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.42	92.5600	92.5800	92.5600	0.00
21/09/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.44	92.5300	92.5600	92.5300	0.00
21/09/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.47	92.5100	92.5300	92.5100	1,000.00
21/09/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.50	92.4700	92.5000	92.4700	0.00
21/09/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.51	92.4500	92.4900	92.4500	0.00
21/09/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.51	92.4500	92.4900	92.4500	0.00
21/09/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.52	92.4400	92.4800	92.4400	1,000.00
21/09/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
21/09/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
21/09/2016	R023 On 03-November-16			Bond Future	8.31	98.8029	98.7603	98.8029	12,932.00
21/09/2016	R023 On 03-November-16	9.73	Call	Bond Future	6482	7	6	7	0.00
21/09/2016	R023 On 03-November-16	9.74	Call	Bond Future	6525	7	7	7	0.00
21/09/2016	R023 On 03-November-16	9.75	Call	Bond Future	6569	7	7	7	0.00
21/09/2016	R023 On 03-November-16	9.74	Put	Bond Future	2	0	0	0	0.00
21/09/2016	R023 On 03-November-16	9.75	Put	Bond Future	2	0	0	0	0.00
21/09/2016	R023 On 03-November-16	9.73	Put	Bond Future	2	0	0	0	0.00
21/09/2016	R023 On 02-February-17			Bond Future	8.34	100.7042	100.6595	100.7042	0.00
21/09/2016	R023 On 02-February-17	8.86	Call	Bond Future	3031	3	3	3	0.00
21/09/2016	R023 On 02-February-17	8.85	Call	Bond Future	2998	3	3	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
21/09/2016	R023 On 02-February-17	8.84	Call	Bond Future	2966	3	3	3	0.00
21/09/2016	R023 On 02-February-17	8.85	Put	Bond Future	682	1	1	1	0.00
21/09/2016	R023 On 02-February-17	8.86	Put	Bond Future	670	1	1	1	0.00
21/09/2016	R023 On 02-February-17	8.84	Put	Bond Future	694	1	1	1	0.00
21/09/2016	R023 On 04-May-17			Bond Future	8.35	98.7878	98.7410	98.7878	0.00
21/09/2016	R023 On 04-May-17	8.59	Call	Bond Future	2560	3	3	3	0.00
21/09/2016	R023 On 04-May-17	8.61	Call	Bond Future	2613	3	3	3	0.00
21/09/2016	R023 On 04-May-17	8.60	Call	Bond Future	2586	3	3	3	0.00
21/09/2016	R023 On 04-May-17	8.59	Put	Bond Future	1494	1	1	1	0.00
21/09/2016	R023 On 04-May-17	8.61	Put	Bond Future	1459	1	1	1	0.00
21/09/2016	R023 On 04-May-17	8.60	Put	Bond Future	1477	1	1	1	0.00
21/09/2016	R035 On 03-November-16			Bond Future	9.18	99.0941	98.9758	99.0941	4,661.00
21/09/2016	R035 On 03-November-16	9.57	Call	Bond Future	3259	3	3	3	0.00
21/09/2016	R035 On 03-November-16	9.59	Call	Bond Future	3423	4	3	4	0.00
21/09/2016	R035 On 03-November-16	9.58	Call	Bond Future	3341	3	3	3	0.00
21/09/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
21/09/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
21/09/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
21/09/2016	R035 On 02-February-17			Bond Future	9.22	101.0009	100.8792	101.0009	0.00
21/09/2016	R035 On 02-February-17	9.51	Call	Bond Future	2397	3	2	3	0.00
21/09/2016	R035 On 02-February-17	9.52	Call	Bond Future	2479	3	2	3	0.00
21/09/2016	R035 On 02-February-17	9.50	Call	Bond Future	2315	2	2	2	0.00
21/09/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
21/09/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
21/09/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
21/09/2016	R035 On 04-May-17			Bond Future	9.25	98.5195	98.3941	98.5195	0.00
21/09/2016	R035 On 04-May-17	9.53	Call	Bond Future	2294	2	2	2	0.00
21/09/2016	R035 On 04-May-17	9.55	Call	Bond Future	2456	3	2	3	0.00
21/09/2016	R035 On 04-May-17	9.54	Call	Bond Future	2375	3	2	3	0.00
21/09/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
21/09/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
21/09/2016	R035 On 04-May-17	9.55	Put	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
21/09/2016	R186 On 03-November-16			Bond Future	8.62	116.5988	116.5344	116.5988	96,955.00
21/09/2016	R186 On 03-November-16	9.10	Call	Bond Future	3740	4	4	4	0.00
21/09/2016	R186 On 03-November-16	9.66	Call	Bond Future	7227	7	7	7	0.00
21/09/2016	R186 On 03-November-16	8.96	Call	Bond Future	2964	3	3	3	0.00
21/09/2016	R186 On 03-November-16	9.40	Call	Bond Future	5565	6	6	6	1,425.00
21/09/2016	R186 On 03-November-16	8.52	Call	Bond Future	1094	1	1	1	0.00
21/09/2016	R186 On 03-November-16	8.82	Call	Bond Future	2263	2	2	2	0.00
21/09/2016	R186 On 03-November-16	8.95	Call	Bond Future	2912	3	3	3	0.00
21/09/2016	R186 On 03-November-16	9.20	Call	Bond Future	4329	4	4	4	1,425.00
21/09/2016	R186 On 03-November-16	8.30	Call	Bond Future	549	1	1	1	150.00
21/09/2016	R186 On 03-November-16	8.90	Call	Bond Future	2654	3	3	3	0.00
21/09/2016	R186 On 03-November-16	8.97	Call	Bond Future	3018	3	3	3	0.00
21/09/2016	R186 On 03-November-16	9.71	Call	Bond Future	7549	8	8	8	0.00
21/09/2016	R186 On 03-November-16	9.66	Put	Bond Future	35	0	0	0	0.00
21/09/2016	R186 On 03-November-16	9.71	Put	Bond Future	28	0	0	0	0.00
21/09/2016	R186 On 03-November-16	8.90	Put	Bond Future	643	1	1	1	5,092.00
21/09/2016	R186 On 03-November-16	9.10	Put	Bond Future	333	0	0	0	108.00
21/09/2016	R186 On 03-November-16	8.96	Put	Bond Future	532	1	1	1	0.00
21/09/2016	R186 On 03-November-16	8.97	Put	Bond Future	516	1	1	1	0.00
21/09/2016	R186 On 03-November-16	8.30	Put	Bond Future	2876	3	3	3	0.00
21/09/2016	R186 On 03-November-16	8.52	Put	Bond Future	1804	2	2	2	150.00
21/09/2016	R186 On 03-November-16	8.95	Put	Bond Future	550	1	1	1	0.00
21/09/2016	R186 On 03-November-16	9.20	Put	Bond Future	233	0	0	0	0.00
21/09/2016	R186 On 03-November-16	8.82	Put	Bond Future	818	1	1	1	150.00
21/09/2016	R186 On 03-November-16	9.40	Put	Bond Future	107	0	0	0	0.00
21/09/2016	R186 On 02-February-17			Bond Future	8.65	113.5394	113.4723	113.5394	0.00
21/09/2016	R186 On 02-February-17	9.50	Call	Bond Future	6425	6	6	6	0.00
21/09/2016	R186 On 02-February-17	8.87	Call	Bond Future	3335	3	3	3	0.00
21/09/2016	R186 On 02-February-17	9.40	Call	Bond Future	5888	6	6	6	0.00
21/09/2016	R186 On 02-February-17	8.60	Call	Bond Future	2306	2	2	2	7,000.00
21/09/2016	R186 On 02-February-17	8.81	Call	Bond Future	3087	3	3	3	0.00
21/09/2016	R186 On 02-February-17	8.00	Call	Bond Future	796	1	1	1	7,000.00
21/09/2016	R186 On 02-February-17	8.37	Call	Bond Future	1602	2	2	2	500.00
21/09/2016	R186 On 02-February-17	8.79	Call	Bond Future	3006	3	3	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
21/09/2016	R186 On 02-February-17	8.43	Call	Bond Future	1771	2	2	2	750.00
21/09/2016	R186 On 02-February-17	8.80	Call	Bond Future	3046	3	3	3	0.00
21/09/2016	R186 On 02-February-17	8.90	Call	Bond Future	3463	4	3	4	0.00
21/09/2016	R186 On 02-February-17	9.50	Put	Bond Future	628	1	1	1	13,500.00
21/09/2016	R186 On 02-February-17	8.87	Put	Bond Future	1798	2	2	2	500.00
21/09/2016	R186 On 02-February-17	8.60	Put	Bond Future	2665	3	3	3	0.00
21/09/2016	R186 On 02-February-17	8.37	Put	Bond Future	3611	4	4	4	0.00
21/09/2016	R186 On 02-February-17	8.79	Put	Bond Future	2026	2	2	2	0.00
21/09/2016	R186 On 02-February-17	9.40	Put	Bond Future	752	1	1	1	750.00
21/09/2016	R186 On 02-February-17	8.00	Put	Bond Future	5528	5	6	5	0.00
21/09/2016	R186 On 02-February-17	8.81	Put	Bond Future	1967	2	2	2	0.00
21/09/2016	R186 On 02-February-17	8.43	Put	Bond Future	3346	3	3	3	0.00
21/09/2016	R186 On 02-February-17	8.80	Put	Bond Future	1997	2	2	2	0.00
21/09/2016	R186 On 02-February-17	8.90	Put	Bond Future	1718	2	2	2	750.00
21/09/2016	R186 On 04-May-17			Bond Future	8.67	115.8150	115.7452	115.8150	0.00
21/09/2016	R186 On 04-May-17	8.90	Call	Bond Future	4059	4	4	4	0.00
21/09/2016	R186 On 04-May-17	8.91	Call	Bond Future	4100	4	4	4	0.00
21/09/2016	R186 On 04-May-17	8.89	Call	Bond Future	4019	4	4	4	0.00
21/09/2016	R186 On 04-May-17	8.89	Put	Bond Future	2528	3	3	3	0.00
21/09/2016	R186 On 04-May-17	8.90	Put	Bond Future	2500	2	3	2	0.00
21/09/2016	R186 On 04-May-17	8.91	Put	Bond Future	2473	2	2	2	0.00
21/09/2016	R197 On 03-November-16			Bond Future	302.38	302.3447	302.3785	302.3447	875.00
21/09/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
21/09/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
21/09/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
21/09/2016	R197 On 03-November-16	303.57	Put	Bond Future	1191	1	1	1	0.00
21/09/2016	R197 On 03-November-16	303.58	Put	Bond Future	1201	1	1	1	0.00
21/09/2016	R197 On 03-November-16	303.56	Put	Bond Future	1181	1	1	1	0.00
21/09/2016	R202 On 03-November-16			Bond Future	250.71	251.0164	250.7113	251.0164	36,009.00
21/09/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
21/09/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
21/09/2016	R202 On 03-November-16	253.86	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
21/09/2016	R202 On 03-November-16	253.86	Put	Bond Future	3149	3	3	3	0.00
21/09/2016	R202 On 03-November-16	253.87	Put	Bond Future	3159	3	3	3	0.00
21/09/2016	R202 On 03-November-16	253.85	Put	Bond Future	3139	3	3	3	0.00
21/09/2016	R203 On 03-November-16			Bond Future	7.38	101.9286	101.9183	101.9286	30,174.00
21/09/2016	R203 On 03-November-16	8.84	Call	Bond Future	1180	1	1	1	0.00
21/09/2016	R203 On 03-November-16	8.86	Call	Bond Future	1196	1	1	1	0.00
21/09/2016	R203 On 03-November-16	8.85	Call	Bond Future	1188	1	1	1	0.00
21/09/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
21/09/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
21/09/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
21/09/2016	R203 On 02-February-17			Bond Future	7.23	103.8900	103.8782	103.8900	0.00
21/09/2016	R203 On 02-February-17	7.70	Call	Bond Future	330	0	0	0	0.00
21/09/2016	R203 On 02-February-17	7.72	Call	Bond Future	339	0	0	0	0.00
21/09/2016	R203 On 02-February-17	7.71	Call	Bond Future	334	0	0	0	0.00
21/09/2016	R203 On 02-February-17	7.71	Put	Bond Future	59	0	0	0	0.00
21/09/2016	R203 On 02-February-17	7.72	Put	Bond Future	57	0	0	0	0.00
21/09/2016	R203 On 02-February-17	7.70	Put	Bond Future	60	0	0	0	0.00
21/09/2016	R203 On 04-May-17			Bond Future	6.51	101.7971	101.7839	101.7971	0.00
21/09/2016	R203 On 04-May-17	6.91	Call	Bond Future	203	0	0	0	0.00
21/09/2016	R203 On 04-May-17	6.92	Call	Bond Future	206	0	0	0	0.00
21/09/2016	R203 On 04-May-17	6.93	Call	Bond Future	208	0	0	0	0.00
21/09/2016	R203 On 04-May-17	6.92	Put	Bond Future	61	0	0	0	0.00
21/09/2016	R203 On 04-May-17	6.91	Put	Bond Future	62	0	0	0	0.00
21/09/2016	R203 On 04-May-17	6.93	Put	Bond Future	60	0	0	0	0.00
21/09/2016	R204 On 03-November-16			Bond Future	7.63	103.7859	103.7553	103.7859	31,479.00
21/09/2016	R204 On 03-November-16	9.21	Call	Bond Future	2992	3	3	3	0.00
21/09/2016	R204 On 03-November-16	9.23	Call	Bond Future	3029	3	3	3	0.00
21/09/2016	R204 On 03-November-16	9.22	Call	Bond Future	3011	3	3	3	0.00
21/09/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
21/09/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
21/09/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
21/09/2016	R204 On 02-February-17			Bond Future	7.61	101.7426	101.7101	101.7426	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
21/09/2016	R204 On 02-February-17	8.28	Call	Bond Future	1272	1	1	1	0.00
21/09/2016	R204 On 02-February-17	8.29	Call	Bond Future	1286	1	1	1	0.00
21/09/2016	R204 On 02-February-17	8.30	Call	Bond Future	1300	1	1	1	0.00
21/09/2016	R204 On 02-February-17	8.28	Put	Bond Future	126	0	0	0	0.00
21/09/2016	R204 On 02-February-17	8.30	Put	Bond Future	120	0	0	0	0.00
21/09/2016	R204 On 02-February-17	8.29	Put	Bond Future	123	0	0	0	0.00
21/09/2016	R204 On 04-May-17			Bond Future	7.53	103.7817	103.7473	103.7817	0.00
21/09/2016	R204 On 04-May-17	7.90	Call	Bond Future	882	1	1	1	0.00
21/09/2016	R204 On 04-May-17	7.92	Call	Bond Future	902	1	1	1	0.00
21/09/2016	R204 On 04-May-17	7.91	Call	Bond Future	892	1	1	1	0.00
21/09/2016	R204 On 04-May-17	7.91	Put	Bond Future	320	0	0	0	0.00
21/09/2016	R204 On 04-May-17	7.92	Put	Bond Future	315	0	0	0	0.00
21/09/2016	R204 On 04-May-17	7.90	Put	Bond Future	325	0	0	0	0.00
21/09/2016	R207 On 03-November-16			Bond Future	7.86	100.6115	100.5845	100.6115	52,034.00
21/09/2016	R207 On 03-November-16	7.94	Call	Bond Future	584	1	1	1	0.00
21/09/2016	R207 On 03-November-16	7.93	Call	Bond Future	569	1	1	1	0.00
21/09/2016	R207 On 03-November-16	7.95	Call	Bond Future	600	1	1	1	0.00
21/09/2016	R207 On 03-November-16	7.95	Put	Bond Future	349	0	0	0	0.00
21/09/2016	R207 On 03-November-16	7.94	Put	Bond Future	360	0	0	0	0.00
21/09/2016	R207 On 03-November-16	7.93	Put	Bond Future	372	0	0	0	0.00
21/09/2016	R207 On 02-February-17			Bond Future	7.86	98.9050	98.8762	98.9050	0.00
21/09/2016	R207 On 02-February-17	8.91	Call	Bond Future	2718	3	3	3	62.00
21/09/2016	R207 On 02-February-17	9.22	Call	Bond Future	3429	3	3	3	0.00
21/09/2016	R207 On 02-February-17	9.24	Call	Bond Future	3476	4	3	4	0.00
21/09/2016	R207 On 02-February-17	9.23	Call	Bond Future	3453	3	3	3	0.00
21/09/2016	R207 On 02-February-17	8.91	Put	Bond Future	86	0	0	0	0.00
21/09/2016	R207 On 02-February-17	9.22	Put	Bond Future	36	0	0	0	0.00
21/09/2016	R207 On 02-February-17	9.24	Put	Bond Future	34	0	0	0	0.00
21/09/2016	R207 On 02-February-17	9.23	Put	Bond Future	35	0	0	0	0.00
21/09/2016	R207 On 04-May-17			Bond Future	7.84	100.8873	100.8568	100.8873	0.00
21/09/2016	R207 On 04-May-17	8.20	Call	Bond Future	1399	1	1	1	0.00
21/09/2016	R207 On 04-May-17	8.22	Call	Bond Future	1430	1	1	1	0.00
21/09/2016	R207 On 04-May-17	8.21	Call	Bond Future	1415	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
21/09/2016	R207 On 04-May-17	8.22	Put	Bond Future	544	1	1	1	0.00
21/09/2016	R207 On 04-May-17	8.20	Put	Bond Future	560	1	1	1	0.00
21/09/2016	R207 On 04-May-17	8.21	Put	Bond Future	552	1	1	1	0.00
21/09/2016	R207 On 03-August-17			Bond Future	7.78	99.3484	99.3160	99.3484	0.00
21/09/2016	R207 On 03-August-17	8.19	Call	Bond Future	1508	2	2	2	51.00
21/09/2016	R207 On 03-August-17	8.40	Call	Bond Future	1820	2	2	2	0.00
21/09/2016	R207 On 03-August-17	8.39	Call	Bond Future	1805	2	2	2	0.00
21/09/2016	R207 On 03-August-17	8.41	Call	Bond Future	1835	2	2	2	0.00
21/09/2016	R207 On 03-August-17	8.39	Put	Bond Future	489	0	0	0	0.00
21/09/2016	R207 On 03-August-17	8.41	Put	Bond Future	477	0	0	0	0.00
21/09/2016	R207 On 03-August-17	8.19	Put	Bond Future	620	1	1	1	0.00
21/09/2016	R207 On 03-August-17	8.40	Put	Bond Future	483	0	0	0	0.00
21/09/2016	R208 On 03-November-16			Bond Future	8.03	96.0712	96.0379	96.0712	30,528.00
21/09/2016	R208 On 03-November-16	9.57	Call	Bond Future	5252	5	5	5	0.00
21/09/2016	R208 On 03-November-16	9.58	Call	Bond Future	5285	5	5	5	0.00
21/09/2016	R208 On 03-November-16	9.59	Call	Bond Future	5318	5	5	5	0.00
21/09/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
21/09/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
21/09/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
21/09/2016	R208 On 02-February-17			Bond Future	8.05	97.9199	97.8848	97.9199	0.00
21/09/2016	R208 On 02-February-17	8.64	Call	Bond Future	2323	2	2	2	0.00
21/09/2016	R208 On 02-February-17	8.63	Call	Bond Future	2297	2	2	2	0.00
21/09/2016	R208 On 02-February-17	8.65	Call	Bond Future	2348	2	2	2	0.00
21/09/2016	R208 On 02-February-17	8.64	Put	Bond Future	368	0	0	0	0.00
21/09/2016	R208 On 02-February-17	8.65	Put	Bond Future	360	0	0	0	0.00
21/09/2016	R208 On 02-February-17	8.63	Put	Bond Future	375	0	0	0	0.00
21/09/2016	R208 On 04-May-17			Bond Future	8.05	96.4781	96.4410	96.4781	0.00
21/09/2016	R208 On 04-May-17	8.37	Call	Bond Future	1884	2	2	2	0.00
21/09/2016	R208 On 04-May-17	8.39	Call	Bond Future	1925	2	2	2	0.00
21/09/2016	R208 On 04-May-17	8.38	Call	Bond Future	1904	2	2	2	0.00
21/09/2016	R208 On 04-May-17	8.37	Put	Bond Future	861	1	1	1	0.00
21/09/2016	R208 On 04-May-17	8.39	Put	Bond Future	839	1	1	1	0.00
21/09/2016	R208 On 04-May-17	8.38	Put	Bond Future	850	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
21/09/2016	R209 On 03-November-16			Bond Future	9.14	74.7400	74.6395	74.7400	37,840.00
21/09/2016	R209 On 03-November-16	10.24	Call	Bond Future	7369	7	7	7	0.00
21/09/2016	R209 On 03-November-16	10.26	Call	Bond Future	7488	8	7	8	0.00
21/09/2016	R209 On 03-November-16	10.25	Call	Bond Future	7429	8	7	8	0.00
21/09/2016	R209 On 03-November-16	9.05	Call	Bond Future	1207	1	1	1	0.00
21/09/2016	R209 On 03-November-16	9.45	Call	Bond Future	2850	3	3	3	0.00
21/09/2016	R209 On 03-November-16	8.81	Call	Bond Future	599	1	1	1	345.00
21/09/2016	R209 On 03-November-16	8.87	Call	Bond Future	725	1	1	1	250.00
21/09/2016	R209 On 03-November-16	9.42	Call	Bond Future	2702	3	3	3	120.00
21/09/2016	R209 On 03-November-16	9.04	Call	Bond Future	1176	1	1	1	0.00
21/09/2016	R209 On 03-November-16	9.34	Call	Bond Future	2325	2	2	2	0.00
21/09/2016	R209 On 03-November-16	10.26	Put	Bond Future	36	0	0	0	0.00
21/09/2016	R209 On 03-November-16	9.45	Put	Bond Future	655	1	1	1	250.00
21/09/2016	R209 On 03-November-16	10.25	Put	Bond Future	38	0	0	0	0.00
21/09/2016	R209 On 03-November-16	9.05	Put	Bond Future	1846	2	2	2	250.00
21/09/2016	R209 On 03-November-16	8.81	Put	Bond Future	3019	3	3	3	0.00
21/09/2016	R209 On 03-November-16	10.24	Put	Bond Future	40	0	0	0	0.00
21/09/2016	R209 On 03-November-16	9.04	Put	Bond Future	1888	2	2	2	345.00
21/09/2016	R209 On 03-November-16	9.42	Put	Bond Future	715	1	1	1	0.00
21/09/2016	R209 On 03-November-16	8.87	Put	Bond Future	2694	3	3	3	0.00
21/09/2016	R209 On 03-November-16	9.34	Put	Bond Future	894	1	1	1	345.00
21/09/2016	R209 On 02-February-17			Bond Future	9.17	76.1782	76.0748	76.1782	0.00
21/09/2016	R209 On 02-February-17	9.55	Call	Bond Future	4180	4	4	4	0.00
21/09/2016	R209 On 02-February-17	9.53	Call	Bond Future	4092	4	4	4	0.00
21/09/2016	R209 On 02-February-17	9.54	Call	Bond Future	4136	4	4	4	0.00
21/09/2016	R209 On 02-February-17	9.53	Put	Bond Future	1608	2	2	2	0.00
21/09/2016	R209 On 02-February-17	9.54	Put	Bond Future	1584	2	2	2	0.00
21/09/2016	R209 On 02-February-17	9.55	Put	Bond Future	1561	2	2	2	0.00
21/09/2016	R209 On 04-May-17			Bond Future	9.20	74.5529	74.4466	74.5529	0.00
21/09/2016	R209 On 04-May-17	9.46	Call	Bond Future	4455	5	4	5	0.00
21/09/2016	R209 On 04-May-17	9.48	Call	Bond Future	4536	5	5	5	0.00
21/09/2016	R209 On 04-May-17	9.47	Call	Bond Future	4495	5	4	5	0.00
21/09/2016	R209 On 04-May-17	9.46	Put	Bond Future	2648	3	3	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
21/09/2016	R209 On 04-May-17	9.47	Put	Bond Future	2620	3	3	3	0.00
21/09/2016	R209 On 04-May-17	9.48	Put	Bond Future	2593	3	3	3	0.00
21/09/2016	R210 On 03-November-16			Bond Future	186.81	186.7926	186.8147	186.7926	2,086.00
21/09/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
21/09/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
21/09/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
21/09/2016	R210 On 03-November-16	188.90	Put	Bond Future	2085	2	2	2	0.00
21/09/2016	R210 On 03-November-16	188.92	Put	Bond Future	2105	2	2	2	0.00
21/09/2016	R210 On 03-November-16	188.91	Put	Bond Future	2095	2	2	2	0.00
21/09/2016	R211 On 03-November-16			Bond Future	141.83	141.8142	141.8348	141.8142	56.00
21/09/2016	R211 On 03-November-16	141.76	Call	Bond Future	75	0	0	0	0.00
21/09/2016	R211 On 03-November-16	141.75	Call	Bond Future	85	0	0	0	0.00
21/09/2016	R211 On 03-November-16	141.74	Call	Bond Future	95	0	0	0	0.00
21/09/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
21/09/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
21/09/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
21/09/2016	R212 On 03-November-16			Bond Future	148.08	148.0638	148.0800	148.0638	3,109.00
21/09/2016	R212 On 03-November-16	148.11	Call	Bond Future	0	0	0	0	0.00
21/09/2016	R212 On 03-November-16	148.12	Call	Bond Future	0	0	0	0	0.00
21/09/2016	R212 On 03-November-16	148.10	Call	Bond Future	0	0	0	0	0.00
21/09/2016	R212 On 03-November-16	148.11	Put	Bond Future	30	0	0	0	0.00
21/09/2016	R212 On 03-November-16	148.12	Put	Bond Future	40	0	0	0	0.00
21/09/2016	R212 On 03-November-16	148.10	Put	Bond Future	20	0	0	0	0.00
21/09/2016	R213 On 03-November-16			Bond Future	9.00	85.4962	85.4344	85.4962	42,521.00
21/09/2016	R213 On 03-November-16	10.18	Call	Bond Future	7837	8	8	8	0.00
21/09/2016	R213 On 03-November-16	10.20	Call	Bond Future	7958	8	8	8	0.00
21/09/2016	R213 On 03-November-16	10.19	Call	Bond Future	7897	8	8	8	0.00
21/09/2016	R213 On 03-November-16	10.19	Put	Bond Future	22	0	0	0	0.00
21/09/2016	R213 On 03-November-16	10.20	Put	Bond Future	21	0	0	0	0.00
21/09/2016	R213 On 03-November-16	10.18	Put	Bond Future	23	0	0	0	0.00
21/09/2016	R213 On 02-February-17			Bond Future	9.03	87.1414	87.0773	87.1414	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
21/09/2016	R213 On 02-February-17	9.40	Call	Bond Future	3994	4	4	4	0.00
21/09/2016	R213 On 02-February-17	9.42	Call	Bond Future	4082	4	4	4	0.00
21/09/2016	R213 On 02-February-17	9.41	Call	Bond Future	4038	4	4	4	0.00
21/09/2016	R213 On 02-February-17	9.40	Put	Bond Future	1489	1	1	1	0.00
21/09/2016	R213 On 02-February-17	9.42	Put	Bond Future	1444	1	1	1	0.00
21/09/2016	R213 On 02-February-17	9.41	Put	Bond Future	1466	1	1	1	0.00
21/09/2016	R213 On 04-May-17			Bond Future	9.06	85.3340	85.2677	85.3340	0.00
21/09/2016	R213 On 04-May-17	9.37	Call	Bond Future	4479	5	4	5	0.00
21/09/2016	R213 On 04-May-17	9.36	Call	Bond Future	4438	5	4	5	0.00
21/09/2016	R213 On 04-May-17	9.35	Call	Bond Future	4398	4	4	4	0.00
21/09/2016	R213 On 04-May-17	9.36	Put	Bond Future	2398	2	2	2	0.00
21/09/2016	R213 On 04-May-17	9.37	Put	Bond Future	2372	2	2	2	0.00
21/09/2016	R213 On 04-May-17	9.35	Put	Bond Future	2425	2	2	2	0.00
21/09/2016	R214 On 03-November-16			Bond Future	9.21	75.1698	75.0647	75.1698	29,194.00
21/09/2016	R214 On 03-November-16	10.35	Call	Bond Future	7884	8	8	8	0.00
21/09/2016	R214 On 03-November-16	10.33	Call	Bond Future	7761	8	8	8	0.00
21/09/2016	R214 On 03-November-16	10.34	Call	Bond Future	7822	8	8	8	0.00
21/09/2016	R214 On 03-November-16	10.33	Put	Bond Future	44	0	0	0	0.00
21/09/2016	R214 On 03-November-16	10.34	Put	Bond Future	42	0	0	0	0.00
21/09/2016	R214 On 03-November-16	10.35	Put	Bond Future	40	0	0	0	0.00
21/09/2016	R214 On 02-February-17			Bond Future	9.25	76.6163	76.5082	76.6163	0.00
21/09/2016	R214 On 02-February-17	9.67	Call	Bond Future	4635	5	5	5	0.00
21/09/2016	R214 On 02-February-17	9.66	Call	Bond Future	4588	5	5	5	0.00
21/09/2016	R214 On 02-February-17	9.68	Call	Bond Future	4682	5	5	5	0.00
21/09/2016	R214 On 02-February-17	9.67	Put	Bond Future	1590	2	2	2	0.00
21/09/2016	R214 On 02-February-17	9.68	Put	Bond Future	1567	2	2	2	0.00
21/09/2016	R214 On 02-February-17	9.66	Put	Bond Future	1613	2	2	2	0.00
21/09/2016	R214 On 04-May-17			Bond Future	9.28	74.8519	74.7407	74.8519	0.00
21/09/2016	R214 On 04-May-17	9.58	Call	Bond Future	4936	5	5	5	0.00
21/09/2016	R214 On 04-May-17	9.56	Call	Bond Future	4851	5	5	5	0.00
21/09/2016	R214 On 04-May-17	9.57	Call	Bond Future	4893	5	5	5	0.00
21/09/2016	R214 On 04-May-17	9.56	Put	Bond Future	2785	3	3	3	0.00
21/09/2016	R214 On 04-May-17	9.57	Put	Bond Future	2756	3	3	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
21/09/2016	R214 On 04-May-17	9.58	Put	Bond Future	2727	3	3	3	0.00
21/09/2016	R248 On 03-November-16			Bond Future	9.26	96.6007	96.4664	96.6007	61,913.00
21/09/2016	R248 On 03-November-16	10.39	Call	Bond Future	10018	10	10	10	0.00
21/09/2016	R248 On 03-November-16	10.38	Call	Bond Future	9941	10	10	10	0.00
21/09/2016	R248 On 03-November-16	10.37	Call	Bond Future	9864	10	10	10	0.00
21/09/2016	R248 On 03-November-16	10.38	Put	Bond Future	74	0	0	0	0.00
21/09/2016	R248 On 03-November-16	10.39	Put	Bond Future	71	0	0	0	0.00
21/09/2016	R248 On 03-November-16	10.37	Put	Bond Future	77	0	0	0	0.00
21/09/2016	R248 On 02-February-17			Bond Future	9.30	98.4596	98.3214	98.4596	0.00
21/09/2016	R248 On 02-February-17	9.76	Call	Bond Future	6352	6	6	6	0.00
21/09/2016	R248 On 02-February-17	9.77	Call	Bond Future	6412	6	6	6	0.00
21/09/2016	R248 On 02-February-17	9.78	Call	Bond Future	6472	7	6	7	0.00
21/09/2016	R248 On 02-February-17	9.77	Put	Bond Future	2047	2	2	2	0.00
21/09/2016	R248 On 02-February-17	9.76	Put	Bond Future	2075	2	2	2	0.00
21/09/2016	R248 On 02-February-17	9.78	Put	Bond Future	2018	2	2	2	0.00
21/09/2016	R248 On 04-May-17			Bond Future	9.32	95.9908	95.8485	95.9908	0.00
21/09/2016	R248 On 04-May-17	9.67	Call	Bond Future	6697	7	7	7	0.00
21/09/2016	R248 On 04-May-17	9.66	Call	Bond Future	6643	7	7	7	0.00
21/09/2016	R248 On 04-May-17	9.65	Call	Bond Future	6589	7	7	7	0.00
21/09/2016	R248 On 04-May-17	9.66	Put	Bond Future	3529	3	4	3	0.00
21/09/2016	R248 On 04-May-17	9.67	Put	Bond Future	3493	3	3	3	0.00
21/09/2016	R248 On 04-May-17	9.65	Put	Bond Future	3565	4	4	4	0.00