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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 25/07/2016 TO: 25/07/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	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
25/07/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	2025 On 04-August-16			Bond Future	127.75	127.6831	127.7467	127.6831	2,380.00
25/07/2016	2025 On 04-August-16	123.86	Call	Bond Future	3887	4	4	4	0.00
25/07/2016	2025 On 04-August-16	123.87	Call	Bond Future	3877	4	4	4	0.00
25/07/2016	2025 On 04-August-16	123.85	Call	Bond Future	3897	4	4	4	0.00
25/07/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
25/07/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
25/07/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
25/07/2016	2025 On 03-November-16			Bond Future	130.16	130.0995	130.1636	130.0995	780.00
25/07/2016	2025 On 03-November-16	129.23	Call	Bond Future	934	1	1	1	0.00
25/07/2016	2025 On 03-November-16	129.22	Call	Bond Future	944	1	1	1	0.00
25/07/2016	2025 On 03-November-16	129.21	Call	Bond Future	954	1	1	1	0.00
25/07/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
25/07/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
25/07/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
25/07/2016	2030 On 04-August-16			Bond Future	9.18	90.9600	91.1790	90.9600	26,856.00
25/07/2016	2030 On 04-August-16	10.17	Call	Bond Future	6697	6	7	6	0.00
25/07/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
25/07/2016	2030 On 03-November-16			Bond Future	9.23	92.6759	92.8985	92.6759	5,530.00
25/07/2016	2030 On 03-November-16	9.33	Call	Bond Future	736	1	1	1	0.00
25/07/2016	2030 On 03-November-16	9.34	Call	Bond Future	805	1	1	1	0.00
25/07/2016	2030 On 03-November-16	9.35	Call	Bond Future	875	1	1	1	0.00
25/07/2016	2030 On 03-November-16	9.33	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
25/07/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
25/07/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
25/07/2016	2030 On 02-February-17			Bond Future	9.26	9.3000	90.7229	9.3000	0.00
25/07/2016	2030 On 02-February-17	9.29	Call	Bond Future	185	0	0	0	0.00
25/07/2016	2030 On 02-February-17	9.31	Call	Bond Future	324	0	0	0	0.00
25/07/2016	2030 On 02-February-17	9.30	Call	Bond Future	255	0	0	0	0.00
25/07/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
25/07/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
25/07/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
25/07/2016	2030 On 04-May-17			Bond Future	9.29	9.3300	92.6016	9.3300	0.00
25/07/2016	2030 On 04-May-17	9.34	Call	Bond Future	317	0	0	0	0.00
25/07/2016	2030 On 04-May-17	9.33	Call	Bond Future	248	0	0	0	0.00
25/07/2016	2030 On 04-May-17	9.32	Call	Bond Future	180	0	0	0	0.00
25/07/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
25/07/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
25/07/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
25/07/2016	2032 On 04-August-16			Bond Future	9.30	94.1753	94.3710	94.1753	11,895.00
25/07/2016	2032 On 04-August-16	8.99	Call	Bond Future	111	0	0	0	0.00
25/07/2016	2032 On 04-August-16	9.01	Call	Bond Future	131	0	0	0	0.00
25/07/2016	2032 On 04-August-16	9.00	Call	Bond Future	121	0	0	0	0.00
25/07/2016	2032 On 04-August-16	8.99	Put	Bond Future	2547	3	3	3	0.00
25/07/2016	2032 On 04-August-16	9.01	Put	Bond Future	2407	3	2	3	0.00
25/07/2016	2032 On 04-August-16	9.00	Put	Bond Future	2477	3	2	3	0.00
25/07/2016	2032 On 03-November-16			Bond Future	9.35	91.7932	91.9920	91.7932	102.00
25/07/2016	2032 On 03-November-16	10.29	Call	Bond Future	7223	7	7	7	0.00
25/07/2016	2032 On 03-November-16	10.28	Call	Bond Future	7166	7	7	7	0.00
25/07/2016	2032 On 03-November-16	10.30	Call	Bond Future	7280	7	7	7	0.00
25/07/2016	2032 On 03-November-16	10.28	Put	Bond Future	514	1	1	1	0.00
25/07/2016	2032 On 03-November-16	10.29	Put	Bond Future	503	1	1	1	0.00
25/07/2016	2032 On 03-November-16	10.30	Put	Bond Future	493	1	0	1	0.00
25/07/2016	2032 On 02-February-17			Bond Future	9.39	93.6046	93.8050	93.6046	0.00
25/07/2016	2032 On 02-February-17	9.51	Call	Bond Future	3996	4	4	4	0.00
25/07/2016	2032 On 02-February-17	9.53	Call	Bond Future	4077	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
25/07/2016	2032 On 02-February-17	9.52	Call	Bond Future	4036	4	4	4	0.00
25/07/2016	2032 On 02-February-17	9.51	Put	Bond Future	3113	3	3	3	0.00
25/07/2016	2032 On 02-February-17	9.53	Put	Bond Future	3047	3	3	3	0.00
25/07/2016	2032 On 02-February-17	9.52	Put	Bond Future	3080	3	3	3	0.00
25/07/2016	2032 On 04-May-17			Bond Future	9.42	9.4500	91.5855	9.4500	0.00
25/07/2016	2032 On 04-May-17	9.46	Call	Bond Future	4446	0	4	0	0.00
25/07/2016	2032 On 04-May-17	9.45	Call	Bond Future	4407	0	4	0	0.00
25/07/2016	2032 On 04-May-17	9.44	Call	Bond Future	4369	0	4	0	0.00
25/07/2016	2032 On 04-May-17	9.45	Put	Bond Future	4197	0	4	0	0.00
25/07/2016	2032 On 04-May-17	9.46	Put	Bond Future	4161	0	4	0	0.00
25/07/2016	2032 On 04-May-17	9.44	Put	Bond Future	4232	0	4	0	0.00
25/07/2016	2033 On 04-August-16			Bond Future	107.64	107.6314	107.6433	107.6314	1,275.00
25/07/2016	2033 On 04-August-16	104.99	Call	Bond Future	2653	3	3	3	0.00
25/07/2016	2033 On 04-August-16	105.00	Call	Bond Future	2643	3	3	3	0.00
25/07/2016	2033 On 04-August-16	105.01	Call	Bond Future	2633	3	3	3	0.00
25/07/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
25/07/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
25/07/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
25/07/2016	2033 On 03-November-16			Bond Future	108.66	108.6517	108.6632	108.6517	3,000.00
25/07/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
25/07/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
25/07/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
25/07/2016	2033 On 03-November-16	109.16	Put	Bond Future	497	1	0	1	0.00
25/07/2016	2033 On 03-November-16	109.17	Put	Bond Future	507	1	1	1	0.00
25/07/2016	2033 On 03-November-16	109.18	Put	Bond Future	517	1	1	1	0.00
25/07/2016	2037 On 04-August-16			Bond Future	9.45	91.5007	91.6730	91.5007	39,734.00
25/07/2016	2037 On 04-August-16	9.24	Call	Bond Future	279	0	0	0	0.00
25/07/2016	2037 On 04-August-16	9.25	Call	Bond Future	298	0	0	0	0.00
25/07/2016	2037 On 04-August-16	9.26	Call	Bond Future	318	0	0	0	0.00
25/07/2016	2037 On 04-August-16	9.25	Put	Bond Future	2016	2	2	2	0.00
25/07/2016	2037 On 04-August-16	9.26	Put	Bond Future	1950	2	2	2	0.00
25/07/2016	2037 On 04-August-16	9.24	Put	Bond Future	2084	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
25/07/2016	2037 On 03-November-16			Bond Future	9.50	93.2267	93.4018	93.2267	2,424.00
25/07/2016	2037 On 03-November-16	10.35	Call	Bond Future	7395	7	7	7	0.00
25/07/2016	2037 On 03-November-16	10.36	Call	Bond Future	7455	7	7	7	0.00
25/07/2016	2037 On 03-November-16	10.37	Call	Bond Future	7514	7	8	7	0.00
25/07/2016	2037 On 03-November-16	10.36	Put	Bond Future	709	1	1	1	0.00
25/07/2016	2037 On 03-November-16	10.37	Put	Bond Future	696	1	1	1	0.00
25/07/2016	2037 On 03-November-16	10.35	Put	Bond Future	723	1	1	1	0.00
25/07/2016	2037 On 02-February-17			Bond Future	9.54	90.8096	90.9858	90.8096	0.00
25/07/2016	2037 On 02-February-17	9.66	Call	Bond Future	4504	4	5	4	0.00
25/07/2016	2037 On 02-February-17	9.68	Call	Bond Future	4592	5	5	5	0.00
25/07/2016	2037 On 02-February-17	9.67	Call	Bond Future	4548	4	5	4	0.00
25/07/2016	2037 On 02-February-17	9.66	Put	Bond Future	3494	4	3	4	0.00
25/07/2016	2037 On 02-February-17	9.67	Put	Bond Future	3457	4	3	4	0.00
25/07/2016	2037 On 02-February-17	9.68	Put	Bond Future	3421	4	3	4	0.00
25/07/2016	2037 On 04-May-17			Bond Future	9.57	9.5900	92.8700	9.5900	0.00
25/07/2016	2037 On 04-May-17	9.59	Call	Bond Future	4940	0	5	0	0.00
25/07/2016	2037 On 04-May-17	9.58	Call	Bond Future	4898	0	5	0	0.00
25/07/2016	2037 On 04-May-17	9.60	Call	Bond Future	4982	0	5	0	0.00
25/07/2016	2037 On 04-May-17	9.58	Put	Bond Future	4810	0	5	0	0.00
25/07/2016	2037 On 04-May-17	9.60	Put	Bond Future	4731	0	5	0	0.00
25/07/2016	2037 On 04-May-17	9.59	Put	Bond Future	4771	0	5	0	0.00
25/07/2016	2038 On 04-August-16			Bond Future	133.32	133.5379	133.3236	133.5379	14,236.00
25/07/2016	2038 On 04-August-16	129.31	Call	Bond Future	4014	4	4	4	0.00
25/07/2016	2038 On 04-August-16	129.30	Call	Bond Future	4024	4	4	4	0.00
25/07/2016	2038 On 04-August-16	129.32	Call	Bond Future	4004	4	4	4	0.00
25/07/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
25/07/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
25/07/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
25/07/2016	2038 On 03-November-16			Bond Future	135.85	136.0652	135.8462	136.0652	6,773.00
25/07/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
25/07/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
25/07/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
25/07/2016	2038 On 03-November-16	136.32	Put	Bond Future	474	0	0	0	0.00

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25/07/2016	2038 On 03-November-16	136.31	Put	Bond Future	464	0	0	0	0.00
25/07/2016	2038 On 03-November-16	136.33	Put	Bond Future	484	0	0	0	0.00
25/07/2016	2040 On 04-August-16			Bond Future	9.48	95.5028	95.7331	95.5028	3,641.00
25/07/2016	2040 On 04-August-16	9.50	Call	Bond Future	1068	1	1	1	0.00
25/07/2016	2040 On 04-August-16	9.51	Call	Bond Future	1116	1	1	1	0.00
25/07/2016	2040 On 04-August-16	9.49	Call	Bond Future	1022	1	1	1	0.00
25/07/2016	2040 On 04-August-16	9.51	Put	Bond Future	865	1	1	1	0.00
25/07/2016	2040 On 04-August-16	9.50	Put	Bond Future	907	1	1	1	0.00
25/07/2016	2040 On 04-August-16	9.49	Put	Bond Future	950	1	1	1	0.00
25/07/2016	2040 On 03-November-16			Bond Future	9.53	97.3044	97.5384	97.3044	10.00
25/07/2016	2040 On 03-November-16	9.70	Call	Bond Future	3972	4	4	4	0.00
25/07/2016	2040 On 03-November-16	9.71	Call	Bond Future	4022	4	4	4	0.00
25/07/2016	2040 On 03-November-16	9.69	Call	Bond Future	3921	4	4	4	0.00
25/07/2016	2040 On 03-November-16	9.69	Put	Bond Future	2472	3	2	3	0.00
25/07/2016	2040 On 03-November-16	9.70	Put	Bond Future	2435	3	2	3	0.00
25/07/2016	2040 On 03-November-16	9.71	Put	Bond Future	2399	3	2	3	0.00
25/07/2016	2040 On 02-February-17			Bond Future	9.56	9.5900	94.9534	9.5900	0.00
25/07/2016	2040 On 02-February-17	9.58	Call	Bond Future	4413	0	4	0	0.00
25/07/2016	2040 On 02-February-17	9.59	Call	Bond Future	4458	0	4	0	0.00
25/07/2016	2040 On 02-February-17	9.60	Call	Bond Future	4504	0	5	0	0.00
25/07/2016	2040 On 02-February-17	9.58	Put	Bond Future	4281	0	4	0	0.00
25/07/2016	2040 On 02-February-17	9.59	Put	Bond Future	4237	0	4	0	0.00
25/07/2016	2040 On 02-February-17	9.60	Put	Bond Future	4195	0	4	0	0.00
25/07/2016	2040 On 04-May-17			Bond Future	9.60	9.6300	96.9200	9.6300	0.00
25/07/2016	2040 On 04-May-17	9.63	Call	Bond Future	5452	0	5	0	0.00
25/07/2016	2040 On 04-May-17	9.64	Call	Bond Future	5497	0	5	0	0.00
25/07/2016	2040 On 04-May-17	9.62	Call	Bond Future	5408	0	5	0	0.00
25/07/2016	2040 On 04-May-17	9.63	Put	Bond Future	5172	0	5	0	0.00
25/07/2016	2040 On 04-May-17	9.64	Put	Bond Future	5130	0	5	0	0.00
25/07/2016	2040 On 04-May-17	9.62	Put	Bond Future	5215	0	5	0	0.00
25/07/2016	2044 On 04-August-16			Bond Future	9.53	92.4780	92.6642	92.4780	19,125.00
25/07/2016	2044 On 04-August-16	9.51	Call	Bond Future	903	1	1	1	0.00

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25/07/2016	2044 On 04-August-16	9.50	Call	Bond Future	861	1	1	1	0.00
25/07/2016	2044 On 04-August-16	9.49	Call	Bond Future	821	1	1	1	0.00
25/07/2016	2044 On 04-August-16	9.50	Put	Bond Future	1151	1	1	1	0.00
25/07/2016	2044 On 04-August-16	9.49	Put	Bond Future	1202	1	1	1	0.00
25/07/2016	2044 On 04-August-16	9.51	Put	Bond Future	1102	1	1	1	0.00
25/07/2016	2044 On 03-November-16			Bond Future	9.57	94.2225	94.4116	94.2225	1,074.00
25/07/2016	2044 On 03-November-16	10.42	Call	Bond Future	7919	8	8	8	0.00
25/07/2016	2044 On 03-November-16	10.43	Call	Bond Future	7982	8	8	8	0.00
25/07/2016	2044 On 03-November-16	10.41	Call	Bond Future	7855	8	8	8	0.00
25/07/2016	2044 On 03-November-16	10.42	Put	Bond Future	839	1	1	1	0.00
25/07/2016	2044 On 03-November-16	10.43	Put	Bond Future	824	1	1	1	0.00
25/07/2016	2044 On 03-November-16	10.41	Put	Bond Future	853	1	1	1	0.00
25/07/2016	2044 On 02-February-17			Bond Future	9.61	91.6998	91.8902	91.6998	0.00
25/07/2016	2044 On 02-February-17	9.77	Call	Bond Future	5141	5	5	5	0.00
25/07/2016	2044 On 02-February-17	9.76	Call	Bond Future	5093	5	5	5	0.00
25/07/2016	2044 On 02-February-17	9.78	Call	Bond Future	5189	5	5	5	0.00
25/07/2016	2044 On 02-February-17	9.78	Put	Bond Future	3733	4	4	4	0.00
25/07/2016	2044 On 02-February-17	9.77	Put	Bond Future	3772	4	4	4	0.00
25/07/2016	2044 On 02-February-17	9.76	Put	Bond Future	3811	4	4	4	0.00
25/07/2016	2044 On 04-May-17			Bond Future	9.65	9.6700	93.7933	9.6700	0.00
25/07/2016	2044 On 04-May-17	9.67	Call	Bond Future	5501	0	6	0	0.00
25/07/2016	2044 On 04-May-17	9.68	Call	Bond Future	5546	0	6	0	0.00
25/07/2016	2044 On 04-May-17	9.66	Call	Bond Future	5456	0	5	0	0.00
25/07/2016	2044 On 04-May-17	9.67	Put	Bond Future	5299	0	5	0	0.00
25/07/2016	2044 On 04-May-17	9.68	Put	Bond Future	5256	0	5	0	0.00
25/07/2016	2044 On 04-May-17	9.66	Put	Bond Future	5342	0	5	0	0.00
25/07/2016	2046 On 04-August-16			Bond Future	134.17	134.1561	134.1713	134.1561	14,438.00
25/07/2016	2046 On 04-August-16	129.00	Call	Bond Future	5171	5	5	5	0.00
25/07/2016	2046 On 04-August-16	129.01	Call	Bond Future	5161	5	5	5	0.00
25/07/2016	2046 On 04-August-16	129.02	Call	Bond Future	5151	5	5	5	0.00
25/07/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
25/07/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
25/07/2016	2046 On 04-August-16	129.00	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
25/07/2016	2046 On 03-November-16			Bond Future	135.21	135.1932	135.2078	135.1932	6,000.00
25/07/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
25/07/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
25/07/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
25/07/2016	2046 On 03-November-16	137.09	Put	Bond Future	1882	2	2	2	0.00
25/07/2016	2046 On 03-November-16	137.07	Put	Bond Future	1862	2	2	2	0.00
25/07/2016	2046 On 03-November-16	137.08	Put	Bond Future	1872	2	2	2	0.00
25/07/2016	2050 On 04-August-16			Bond Future	142.06	142.0462	142.0621	142.0462	16,340.00
25/07/2016	2050 On 04-August-16	139.12	Call	Bond Future	2942	3	3	3	0.00
25/07/2016	2050 On 04-August-16	139.14	Call	Bond Future	2922	3	3	3	0.00
25/07/2016	2050 On 04-August-16	139.13	Call	Bond Future	2932	3	3	3	0.00
25/07/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
25/07/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
25/07/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
25/07/2016	2050 On 03-November-16			Bond Future	144.75	144.7344	144.7500	144.7344	10,608.00
25/07/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
25/07/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
25/07/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
25/07/2016	2050 On 03-November-16	149.53	Put	Bond Future	4780	5	5	5	0.00
25/07/2016	2050 On 03-November-16	149.54	Put	Bond Future	4790	5	5	5	0.00
25/07/2016	2050 On 03-November-16	149.52	Put	Bond Future	4770	5	5	5	0.00
25/07/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	AL37 On 04-August-16			Index Future	493.44	492.6430	493.4410	492.6430	2.00
25/07/2016	AL37 On 03-November-16			Index Future	502.84	502.0370	502.8440	502.0370	15.00
25/07/2016	AL7T On 04-August-16			Index Future	571.63	570.8370	571.6320	570.8370	2.00
25/07/2016	AL7T On 03-November-16			Index Future	582.53	581.7230	582.5250	581.7230	9.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2016	ALBI On 04-August-16			Index Future	520.09	519.1560	520.0930	519.1560	633.00
25/07/2016	ALBI On 03-November-16			Index Future	530.00	529.0560	530.0030	529.0560	95.00
25/07/2016	ALBI On 02-February-17			Index Future	540.44	539.4940	540.4440	539.4940	0.00
25/07/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	C203 On 15-September-17			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
25/07/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/07/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2016	CS33 On 15-September-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
25/07/2016	EL28 On 04-August-16			Bond Future	131.14	131.6569	131.1428	131.6569	0.00
25/07/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4263	5	4	5	0.00
25/07/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4273	5	4	5	0.00
25/07/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4283	5	4	5	0.00
25/07/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
25/07/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
25/07/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
25/07/2016	EL28 On 03-November-16			Bond Future	131.96	132.4882	131.9637	132.4882	0.00
25/07/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
25/07/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
25/07/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
25/07/2016	EL28 On 03-November-16	132.15	Put	Bond Future	186	0	0	0	0.00
25/07/2016	EL28 On 03-November-16	132.17	Put	Bond Future	206	0	0	0	0.00
25/07/2016	EL28 On 03-November-16	132.16	Put	Bond Future	196	0	0	0	0.00
25/07/2016	EL28 On 02-February-17			Bond Future	134.57	135.1100	134.5718	135.1100	0.00
25/07/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
25/07/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
25/07/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
25/07/2016	EL28 On 02-February-17	135.11	Put	Bond Future	538	0	1	0	0.00
25/07/2016	EL28 On 02-February-17	135.12	Put	Bond Future	548	0	1	0	0.00
25/07/2016	EL28 On 02-February-17	135.10	Put	Bond Future	528	0	1	0	0.00
25/07/2016	EL28 On 04-May-17			Bond Future	137.36	137.9100	137.3638	137.9100	0.00
25/07/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
25/07/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
25/07/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
25/07/2016	EL28 On 04-May-17	137.90	Put	Bond Future	536	0	1	0	0.00
25/07/2016	EL28 On 04-May-17	137.91	Put	Bond Future	546	0	1	0	0.00
25/07/2016	EL28 On 04-May-17	137.92	Put	Bond Future	556	0	1	0	0.00
25/07/2016	ES33 On 04-August-16			Bond Future	10.32	80.4193	80.5568	80.4193	6,771.00
25/07/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
25/07/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
25/07/2016	ES33 On 04-August-16	10.24	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
25/07/2016	ES33 On 04-August-16	10.24	Put	Bond Future	539	1	1	1	0.00
25/07/2016	ES33 On 04-August-16	10.26	Put	Bond Future	406	1	0	1	0.00
25/07/2016	ES33 On 04-August-16	10.25	Put	Bond Future	472	1	0	1	0.00
25/07/2016	ES33 On 03-November-16			Bond Future	10.40	78.1440	78.2836	78.1440	6,789.00
25/07/2016	ES33 On 03-November-16	11.29	Call	Bond Future	5481	5	5	5	0.00
25/07/2016	ES33 On 03-November-16	11.31	Call	Bond Future	5597	5	6	5	0.00
25/07/2016	ES33 On 03-November-16	11.30	Call	Bond Future	5539	5	6	5	0.00
25/07/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
25/07/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
25/07/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
25/07/2016	ES33 On 02-February-17			Bond Future	10.47	79.6860	79.8264	79.6860	0.00
25/07/2016	ES33 On 02-February-17	10.61	Call	Bond Future	880	1	1	1	0.00
25/07/2016	ES33 On 02-February-17	10.60	Call	Bond Future	817	1	1	1	0.00
25/07/2016	ES33 On 02-February-17	10.59	Call	Bond Future	754	1	1	1	0.00
25/07/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
25/07/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
25/07/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
25/07/2016	ES33 On 04-May-17			Bond Future	10.53	10.5500	77.6824	10.5500	0.00
25/07/2016	ES33 On 04-May-17	10.55	Call	Bond Future	109	0	0	0	0.00
25/07/2016	ES33 On 04-May-17	10.56	Call	Bond Future	172	0	0	0	0.00
25/07/2016	ES33 On 04-May-17	10.54	Call	Bond Future	46	0	0	0	0.00
25/07/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
25/07/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
25/07/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
25/07/2016	ES42 On 04-August-16			Bond Future	10.44	85.0670	85.2249	85.0670	7,270.00
25/07/2016	ES42 On 03-November-16			Bond Future	10.51	82.4093	82.5697	82.4093	0.00
25/07/2016	ES42 On 02-February-17			Bond Future	10.58	10.6100	84.1972	10.6100	0.00
25/07/2016	ES42 On 04-May-17			Bond Future	10.65	10.6700	81.6767	10.6700	0.00
25/07/2016	GOVI On 04-August-16			GOVI	517.99	517.0680	517.9870	517.0680	449.00
25/07/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
25/07/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
25/07/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2016	GOVI On 04-August-16	521.01	Put	GOVI	30230	4	3	4	0.00
25/07/2016	GOVI On 04-August-16	520.99	Put	GOVI	30030	4	3	4	0.00
25/07/2016	GOVI On 04-August-16	521.00	Put	GOVI	30130	4	3	4	0.00
25/07/2016	GOVI On 03-November-16			GOVI	527.86	526.9280	527.8580	526.9280	137.00
25/07/2016	GOVI On 03-November-16	476.11	Call	GOVI	517480	51	52	51	0.00
25/07/2016	GOVI On 03-November-16	476.12	Call	GOVI	517380	51	52	51	0.00
25/07/2016	GOVI On 03-November-16	476.13	Call	GOVI	517280	51	52	51	0.00
25/07/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
25/07/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
25/07/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
25/07/2016	GOVI On 02-February-17			GOVI	538.26	537.3240	538.2570	537.3240	0.00
25/07/2016	GOVI On 02-February-17	533.32	Call	GOVI	49370	4	5	4	0.00
25/07/2016	GOVI On 02-February-17	533.34	Call	GOVI	49170	4	5	4	0.00
25/07/2016	GOVI On 02-February-17	533.33	Call	GOVI	49270	4	5	4	0.00
25/07/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
25/07/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
25/07/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
25/07/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/07/2016	IGOV On 04-August-16			Index Future	247.25	247.3950	247.2530	247.3950	527.00
25/07/2016	IGOV On 03-November-16			Index Future	251.98	252.1280	251.9790	252.1280	561.00
25/07/2016	IGOV On 02-February-17			Index Future	256.96	257.1170	256.9590	257.1170	0.00
25/07/2016	ILBI On 04-August-16			Index Future	670.13	670.6930	670.1320	670.6930	149.00
25/07/2016	ILBI On 03-November-16			Index Future	682.92	683.4870	682.9160	683.4870	0.00
25/07/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0692	100.0749	100.0692	0.00
25/07/2016	IS01 On 16-March-17			Interest Rate Swap	100.03	100.0297	100.0342	100.0297	0.00
25/07/2016	IS01 On 15-June-17			Interest Rate Swap	99.69	99.6873	99.6906	99.6873	0.00
25/07/2016	IS01 On 21-September-17			Interest Rate Swap	99.78	99.7797	99.7810	99.7797	0.00
25/07/2016	IS02 On 18-December-17			Interest Rate Swap	100.12	100.1153	100.1172	100.1153	0.00
25/07/2016	IS02 On 16-March-18			Interest Rate Swap	99.46	99.4573	99.4589	99.4573	0.00
25/07/2016	IS02 On 15-June-18			Interest Rate Swap	99.18	99.1774	99.1797	99.1774	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
25/07/2016	IS02 On 21-September-18			Interest Rate Swap	99.31	99.3049	99.3054	99.3049	0.00
25/07/2016	IS05 On 17-December-20			Interest Rate Swap	98.53	98.5861	98.5350	98.5861	0.00
25/07/2016	IS05 On 16-March-21			Interest Rate Swap	97.90	97.9610	97.9025	97.9610	0.00
25/07/2016	IS05 On 15-June-21			Interest Rate Swap	97.23	97.2965	97.2300	97.2965	0.00
25/07/2016	IS05 On 21-September-21			Interest Rate Swap	97.52	97.5978	97.5227	97.5978	0.00
25/07/2016	IS10 On 17-December-25			Interest Rate Swap	98.69	98.8382	98.6858	98.8382	0.00
25/07/2016	IS10 On 16-March-26			Interest Rate Swap	95.80	95.9604	95.7988	95.9604	0.00
25/07/2016	IS10 On 15-June-26			Interest Rate Swap	94.59	94.7532	94.5858	94.7532	0.00
25/07/2016	IS10 On 21-September-26			Interest Rate Swap	96.66	96.8307	96.6641	96.8307	0.00
25/07/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
25/07/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
25/07/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
25/07/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
25/07/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.34	92.6600	92.6600	92.6600	0.00
25/07/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.35	92.6500	92.6500	92.6500	10.00
25/07/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	0.00
25/07/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	0.00
25/07/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.45	92.5500	92.5500	92.5500	0.00
25/07/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.51	92.4900	92.4900	92.4900	0.00
25/07/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.55	92.4500	92.4500	92.4500	0.00
25/07/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.61	92.3900	92.3900	92.3900	0.00
25/07/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.65	92.3500	92.3500	92.3500	0.00
25/07/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.68	92.3200	92.3200	92.3200	0.00
25/07/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.71	92.2900	92.2900	92.2900	0.00
25/07/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
25/07/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
25/07/2016	R023 On 04-August-16			Bond Future	8.49	99.6339	99.7819	99.6339	11,634.00
25/07/2016	R023 On 04-August-16	8.24	Call	Bond Future	87	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
25/07/2016	R023 On 04-August-16	8.26	Call	Bond Future	103	0	0	0	0.00
25/07/2016	R023 On 04-August-16	8.25	Call	Bond Future	95	0	0	0	0.00
25/07/2016	R023 On 04-August-16	8.25	Put	Bond Future	1246	1	1	1	0.00
25/07/2016	R023 On 04-August-16	8.26	Put	Bond Future	1205	1	1	1	0.00
25/07/2016	R023 On 04-August-16	8.24	Put	Bond Future	1288	1	1	1	0.00
25/07/2016	R023 On 03-November-16			Bond Future	8.53	97.5825	97.7327	97.5825	2,228.00
25/07/2016	R023 On 03-November-16	9.73	Call	Bond Future	5566	5	6	5	0.00
25/07/2016	R023 On 03-November-16	9.75	Call	Bond Future	5647	6	6	6	0.00
25/07/2016	R023 On 03-November-16	9.74	Call	Bond Future	5606	5	6	5	0.00
25/07/2016	R023 On 03-November-16	9.74	Put	Bond Future	110	0	0	0	0.00
25/07/2016	R023 On 03-November-16	9.75	Put	Bond Future	107	0	0	0	0.00
25/07/2016	R023 On 03-November-16	9.73	Put	Bond Future	113	0	0	0	0.00
25/07/2016	R023 On 02-February-17			Bond Future	8.56	99.5080	99.6586	99.5080	0.00
25/07/2016	R023 On 02-February-17	8.86	Call	Bond Future	2722	3	3	3	0.00
25/07/2016	R023 On 02-February-17	8.85	Call	Bond Future	2694	3	3	3	0.00
25/07/2016	R023 On 02-February-17	8.84	Call	Bond Future	2666	3	3	3	0.00
25/07/2016	R023 On 02-February-17	8.85	Put	Bond Future	1378	1	1	1	0.00
25/07/2016	R023 On 02-February-17	8.84	Put	Bond Future	1395	1	1	1	0.00
25/07/2016	R023 On 02-February-17	8.86	Put	Bond Future	1361	1	1	1	0.00
25/07/2016	R023 On 04-May-17			Bond Future	8.56	8.6000	97.7854	8.6000	0.00
25/07/2016	R023 On 04-May-17	8.59	Call	Bond Future	2360	0	2	0	0.00
25/07/2016	R023 On 04-May-17	8.61	Call	Bond Future	2406	0	2	0	0.00
25/07/2016	R023 On 04-May-17	8.60	Call	Bond Future	2383	0	2	0	0.00
25/07/2016	R023 On 04-May-17	8.59	Put	Bond Future	2249	0	2	0	0.00
25/07/2016	R023 On 04-May-17	8.61	Put	Bond Future	2208	0	2	0	0.00
25/07/2016	R023 On 04-May-17	8.60	Put	Bond Future	2229	0	2	0	0.00
25/07/2016	R035 On 04-August-16			Bond Future	9.39	99.2467	99.4195	99.2467	4,563.00
25/07/2016	R035 On 04-August-16	10.37	Call	Bond Future	7705	8	8	8	0.00
25/07/2016	R035 On 04-August-16	10.36	Call	Bond Future	7631	7	8	7	0.00
25/07/2016	R035 On 04-August-16	10.35	Call	Bond Future	7558	7	8	7	0.00
25/07/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R035 On 04-August-16	10.35	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
25/07/2016	R035 On 03-November-16			Bond Future	9.44	96.6173	96.7929	96.6173	199.00
25/07/2016	R035 On 03-November-16	9.59	Call	Bond Future	1240	1	1	1	0.00
25/07/2016	R035 On 03-November-16	9.57	Call	Bond Future	1077	1	1	1	0.00
25/07/2016	R035 On 03-November-16	9.58	Call	Bond Future	1158	1	1	1	0.00
25/07/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R035 On 02-February-17			Bond Future	9.48	9.5100	98.7003	9.5100	0.00
25/07/2016	R035 On 02-February-17	9.51	Call	Bond Future	218	0	0	0	0.00
25/07/2016	R035 On 02-February-17	9.50	Call	Bond Future	136	0	0	0	0.00
25/07/2016	R035 On 02-February-17	9.52	Call	Bond Future	300	0	0	0	0.00
25/07/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R035 On 04-May-17			Bond Future	9.51	9.5400	96.2360	9.5400	0.00
25/07/2016	R035 On 04-May-17	9.53	Call	Bond Future	136	0	0	0	0.00
25/07/2016	R035 On 04-May-17	9.55	Call	Bond Future	298	0	0	0	0.00
25/07/2016	R035 On 04-May-17	9.54	Call	Bond Future	217	0	0	0	0.00
25/07/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R186 On 04-August-16			Bond Future	8.79	112.7632	112.9117	112.7632	68,001.00
25/07/2016	R186 On 04-August-16	9.20	Call	Bond Future	2973	3	3	3	0.00
25/07/2016	R186 On 04-August-16	8.85	Call	Bond Future	963	1	1	1	750.00
25/07/2016	R186 On 04-August-16	8.90	Call	Bond Future	1193	1	1	1	500.00
25/07/2016	R186 On 04-August-16	9.60	Call	Bond Future	5675	6	6	6	0.00
25/07/2016	R186 On 04-August-16	8.51	Call	Bond Future	113	0	0	0	0.00
25/07/2016	R186 On 04-August-16	8.49	Call	Bond Future	96	0	0	0	0.00
25/07/2016	R186 On 04-August-16	10.00	Call	Bond Future	8321	8	8	8	0.00
25/07/2016	R186 On 04-August-16	8.50	Call	Bond Future	104	0	0	0	0.00
25/07/2016	R186 On 04-August-16	9.30	Call	Bond Future	3643	4	4	4	500.00
25/07/2016	R186 On 04-August-16	9.25	Call	Bond Future	3306	3	3	3	0.00
25/07/2016	R186 On 04-August-16	9.35	Call	Bond Future	3982	4	4	4	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2016	R186 On 04-August-16	9.40	Call	Bond Future	4321	4	4	4	0.00
25/07/2016	R186 On 04-August-16	9.10	Call	Bond Future	2326	2	2	2	0.00
25/07/2016	R186 On 04-August-16	8.90	Put	Bond Future	380	1	0	1	0.00
25/07/2016	R186 On 04-August-16	9.20	Put	Bond Future	40	0	0	0	2,500.00
25/07/2016	R186 On 04-August-16	9.10	Put	Bond Future	93	0	0	0	2,500.00
25/07/2016	R186 On 04-August-16	9.60	Put	Bond Future	0	0	0	0	4,031.00
25/07/2016	R186 On 04-August-16	8.49	Put	Bond Future	2270	2	2	2	0.00
25/07/2016	R186 On 04-August-16	8.85	Put	Bond Future	508	1	1	1	0.00
25/07/2016	R186 On 04-August-16	10.00	Put	Bond Future	0	0	0	0	6,500.00
25/07/2016	R186 On 04-August-16	8.51	Put	Bond Future	2140	2	2	2	0.00
25/07/2016	R186 On 04-August-16	9.25	Put	Bond Future	25	0	0	0	1,000.00
25/07/2016	R186 On 04-August-16	9.35	Put	Bond Future	9	0	0	0	0.00
25/07/2016	R186 On 04-August-16	9.40	Put	Bond Future	5	0	0	0	3,569.00
25/07/2016	R186 On 04-August-16	8.50	Put	Bond Future	2205	2	2	2	0.00
25/07/2016	R186 On 04-August-16	9.30	Put	Bond Future	15	0	0	0	0.00
25/07/2016	R186 On 03-November-16			Bond Future	8.83	114.8904	115.0411	114.8904	28,318.00
25/07/2016	R186 On 03-November-16	9.66	Call	Bond Future	6187	6	6	6	0.00
25/07/2016	R186 On 03-November-16	8.96	Call	Bond Future	2747	3	3	3	0.00
25/07/2016	R186 On 03-November-16	9.40	Call	Bond Future	4788	5	5	5	1,425.00
25/07/2016	R186 On 03-November-16	9.20	Call	Bond Future	3799	4	4	4	1,425.00
25/07/2016	R186 On 03-November-16	8.95	Call	Bond Future	2707	3	3	3	0.00
25/07/2016	R186 On 03-November-16	8.97	Call	Bond Future	2788	3	3	3	0.00
25/07/2016	R186 On 03-November-16	9.71	Call	Bond Future	6467	6	6	6	0.00
25/07/2016	R186 On 03-November-16	9.66	Put	Bond Future	488	1	0	1	5,000.00
25/07/2016	R186 On 03-November-16	9.71	Put	Bond Future	439	0	0	0	5,000.00
25/07/2016	R186 On 03-November-16	8.96	Put	Bond Future	1809	2	2	2	0.00
25/07/2016	R186 On 03-November-16	8.97	Put	Bond Future	1779	2	2	2	0.00
25/07/2016	R186 On 03-November-16	9.20	Put	Bond Future	1196	1	1	1	0.00
25/07/2016	R186 On 03-November-16	8.95	Put	Bond Future	1839	2	2	2	0.00
25/07/2016	R186 On 03-November-16	9.40	Put	Bond Future	823	1	1	1	0.00
25/07/2016	R186 On 02-February-17			Bond Future	8.86	111.8529	112.0037	111.8529	0.00
25/07/2016	R186 On 02-February-17	9.40	Call	Bond Future	5293	5	5	5	0.00
25/07/2016	R186 On 02-February-17	8.81	Call	Bond Future	2897	3	3	3	0.00
25/07/2016	R186 On 02-February-17	8.79	Call	Bond Future	2828	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
25/07/2016	R186 On 02-February-17	8.80	Call	Bond Future	2863	3	3	3	0.00
25/07/2016	R186 On 02-February-17	8.90	Call	Bond Future	3218	3	3	3	0.00
25/07/2016	R186 On 02-February-17	8.43	Call	Bond Future	1776	2	2	2	750.00
25/07/2016	R186 On 02-February-17	9.40	Put	Bond Future	1626	2	2	2	750.00
25/07/2016	R186 On 02-February-17	8.79	Put	Bond Future	3317	3	3	3	0.00
25/07/2016	R186 On 02-February-17	8.81	Put	Bond Future	3246	3	3	3	0.00
25/07/2016	R186 On 02-February-17	8.80	Put	Bond Future	3282	3	3	3	0.00
25/07/2016	R186 On 02-February-17	8.90	Put	Bond Future	2941	3	3	3	750.00
25/07/2016	R186 On 02-February-17	8.43	Put	Bond Future	4820	5	5	5	0.00
25/07/2016	R186 On 04-May-17			Bond Future	8.88	8.9000	114.3227	8.9000	0.00
25/07/2016	R186 On 04-May-17	8.90	Call	Bond Future	3790	0	4	0	0.00
25/07/2016	R186 On 04-May-17	8.89	Call	Bond Future	3754	0	4	0	0.00
25/07/2016	R186 On 04-May-17	8.91	Call	Bond Future	3826	0	4	0	0.00
25/07/2016	R186 On 04-May-17	8.89	Put	Bond Future	3686	0	4	0	0.00
25/07/2016	R186 On 04-May-17	8.90	Put	Bond Future	3653	0	4	0	0.00
25/07/2016	R186 On 04-May-17	8.91	Put	Bond Future	3621	0	4	0	0.00
25/07/2016	R197 On 04-August-16			Bond Future	299.03	299.0027	299.0348	299.0027	1,611.00
25/07/2016	R197 On 04-August-16	293.98	Call	Bond Future	5055	5	5	5	0.00
25/07/2016	R197 On 04-August-16	293.96	Call	Bond Future	5075	5	5	5	0.00
25/07/2016	R197 On 04-August-16	293.97	Call	Bond Future	5065	5	5	5	0.00
25/07/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R197 On 03-November-16			Bond Future	304.69	304.6613	304.6926	304.6613	0.00
25/07/2016	R197 On 03-November-16	303.56	Call	Bond Future	1133	1	1	1	0.00
25/07/2016	R197 On 03-November-16	303.58	Call	Bond Future	1113	1	1	1	0.00
25/07/2016	R197 On 03-November-16	303.57	Call	Bond Future	1123	1	1	1	0.00
25/07/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R202 On 04-August-16			Bond Future	249.21	249.6901	249.2113	249.6901	18,064.00
25/07/2016	R202 On 04-August-16	243.26	Call	Bond Future	6028	7	6	7	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
25/07/2016	R202 On 04-August-16	243.25	Call	Bond Future	6038	7	6	7	0.00
25/07/2016	R202 On 04-August-16	243.24	Call	Bond Future	6047	7	6	7	0.00
25/07/2016	R202 On 04-August-16	243.25	Put	Bond Future	76	0	0	0	0.00
25/07/2016	R202 On 04-August-16	243.26	Put	Bond Future	77	0	0	0	0.00
25/07/2016	R202 On 04-August-16	243.24	Put	Bond Future	76	0	0	0	0.00
25/07/2016	R202 On 03-November-16			Bond Future	253.93	254.4156	253.9264	254.4156	20,025.00
25/07/2016	R202 On 03-November-16	253.85	Call	Bond Future	76	1	0	1	0.00
25/07/2016	R202 On 03-November-16	253.86	Call	Bond Future	66	1	0	1	0.00
25/07/2016	R202 On 03-November-16	253.87	Call	Bond Future	56	1	0	1	0.00
25/07/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R203 On 04-August-16			Bond Future	7.65	103.8738	103.9222	103.8738	57,982.00
25/07/2016	R203 On 04-August-16	7.24	Call	Bond Future	1	0	0	0	0.00
25/07/2016	R203 On 04-August-16	7.26	Call	Bond Future	1	0	0	0	0.00
25/07/2016	R203 On 04-August-16	7.25	Call	Bond Future	1	0	0	0	0.00
25/07/2016	R203 On 04-August-16	7.24	Put	Bond Future	433	0	0	0	0.00
25/07/2016	R203 On 04-August-16	7.26	Put	Bond Future	413	0	0	0	0.00
25/07/2016	R203 On 04-August-16	7.25	Put	Bond Future	423	0	0	0	0.00
25/07/2016	R203 On 03-November-16			Bond Future	7.64	101.6617	101.7104	101.6617	0.00
25/07/2016	R203 On 03-November-16	8.84	Call	Bond Future	980	1	1	1	0.00
25/07/2016	R203 On 03-November-16	8.86	Call	Bond Future	996	1	1	1	0.00
25/07/2016	R203 On 03-November-16	8.85	Call	Bond Future	988	1	1	1	0.00
25/07/2016	R203 On 03-November-16	8.85	Put	Bond Future	8	0	0	0	0.00
25/07/2016	R203 On 03-November-16	8.86	Put	Bond Future	8	0	0	0	0.00
25/07/2016	R203 On 03-November-16	8.84	Put	Bond Future	8	0	0	0	0.00
25/07/2016	R203 On 02-February-17			Bond Future	7.52	103.6678	103.7148	103.6678	0.00
25/07/2016	R203 On 02-February-17	7.70	Call	Bond Future	261	0	0	0	0.00
25/07/2016	R203 On 02-February-17	7.72	Call	Bond Future	268	0	0	0	0.00
25/07/2016	R203 On 02-February-17	7.71	Call	Bond Future	264	0	0	0	0.00
25/07/2016	R203 On 02-February-17	7.71	Put	Bond Future	152	0	0	0	0.00
25/07/2016	R203 On 02-February-17	7.70	Put	Bond Future	155	0	0	0	0.00
25/07/2016	R203 On 02-February-17	7.72	Put	Bond Future	150	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
25/07/2016	R203 On 04-May-17			Bond Future	6.79	6.9200	101.6855	6.9200	0.00
25/07/2016	R203 On 04-May-17	6.91	Call	Bond Future	165	0	0	0	0.00
25/07/2016	R203 On 04-May-17	6.92	Call	Bond Future	167	0	0	0	0.00
25/07/2016	R203 On 04-May-17	6.93	Call	Bond Future	169	0	0	0	0.00
25/07/2016	R203 On 04-May-17	6.92	Put	Bond Future	121	0	0	0	0.00
25/07/2016	R203 On 04-May-17	6.93	Put	Bond Future	119	0	0	0	0.00
25/07/2016	R203 On 04-May-17	6.91	Put	Bond Future	123	0	0	0	0.00
25/07/2016	R204 On 04-August-16			Bond Future	7.90	101.1776	101.2969	101.1776	32,982.00
25/07/2016	R204 On 04-August-16	7.75	Call	Bond Future	61	0	0	0	0.00
25/07/2016	R204 On 04-August-16	7.76	Call	Bond Future	67	0	0	0	0.00
25/07/2016	R204 On 04-August-16	7.74	Call	Bond Future	57	0	0	0	0.00
25/07/2016	R204 On 04-August-16	7.75	Put	Bond Future	373	0	0	0	0.00
25/07/2016	R204 On 04-August-16	7.76	Put	Bond Future	357	0	0	0	0.00
25/07/2016	R204 On 04-August-16	7.74	Put	Bond Future	389	1	0	1	0.00
25/07/2016	R204 On 03-November-16			Bond Future	7.92	103.0862	103.2072	103.0862	9,125.00
25/07/2016	R204 On 03-November-16	9.21	Call	Bond Future	2462	2	2	2	0.00
25/07/2016	R204 On 03-November-16	9.23	Call	Bond Future	2498	2	2	2	0.00
25/07/2016	R204 On 03-November-16	9.22	Call	Bond Future	2480	2	2	2	0.00
25/07/2016	R204 On 03-November-16	9.22	Put	Bond Future	17	0	0	0	0.00
25/07/2016	R204 On 03-November-16	9.21	Put	Bond Future	18	0	0	0	0.00
25/07/2016	R204 On 03-November-16	9.23	Put	Bond Future	16	0	0	0	0.00
25/07/2016	R204 On 02-February-17			Bond Future	7.91	101.0787	101.1994	101.0787	0.00
25/07/2016	R204 On 02-February-17	8.28	Call	Bond Future	1003	1	1	1	0.00
25/07/2016	R204 On 02-February-17	8.30	Call	Bond Future	1026	1	1	1	0.00
25/07/2016	R204 On 02-February-17	8.29	Call	Bond Future	1014	1	1	1	0.00
25/07/2016	R204 On 02-February-17	8.28	Put	Bond Future	367	0	0	0	0.00
25/07/2016	R204 On 02-February-17	8.30	Put	Bond Future	356	0	0	0	0.00
25/07/2016	R204 On 02-February-17	8.29	Put	Bond Future	361	0	0	0	0.00
25/07/2016	R204 On 04-May-17			Bond Future	7.83	7.9100	103.2944	7.9100	0.00
25/07/2016	R204 On 04-May-17	7.90	Call	Bond Future	716	0	1	0	0.00
25/07/2016	R204 On 04-May-17	7.92	Call	Bond Future	733	0	1	0	0.00
25/07/2016	R204 On 04-May-17	7.91	Call	Bond Future	725	0	1	0	0.00
25/07/2016	R204 On 04-May-17	7.91	Put	Bond Future	605	0	1	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
25/07/2016	R204 On 04-May-17	7.92	Put	Bond Future	599	0	1	0	0.00
25/07/2016	R204 On 04-May-17	7.90	Put	Bond Future	612	0	1	0	0.00
25/07/2016	R207 On 04-August-16			Bond Future	8.12	97.8065	97.9540	97.8065	69,754.00
25/07/2016	R207 On 04-August-16	8.01	Call	Bond Future	132	0	0	0	0.00
25/07/2016	R207 On 04-August-16	7.99	Call	Bond Future	114	0	0	0	0.00
25/07/2016	R207 On 04-August-16	8.00	Call	Bond Future	123	0	0	0	0.00
25/07/2016	R207 On 04-August-16	7.99	Put	Bond Future	482	1	0	1	0.00
25/07/2016	R207 On 04-August-16	8.01	Put	Bond Future	441	1	0	1	0.00
25/07/2016	R207 On 04-August-16	8.00	Put	Bond Future	461	1	0	1	0.00
25/07/2016	R207 On 03-November-16			Bond Future	8.15	99.6515	99.8012	99.6515	3,614.00
25/07/2016	R207 On 03-November-16	7.94	Call	Bond Future	505	0	1	0	0.00
25/07/2016	R207 On 03-November-16	7.93	Call	Bond Future	495	0	0	0	0.00
25/07/2016	R207 On 03-November-16	7.95	Call	Bond Future	516	0	1	0	0.00
25/07/2016	R207 On 03-November-16	7.94	Put	Bond Future	1064	1	1	1	0.00
25/07/2016	R207 On 03-November-16	7.95	Put	Bond Future	1048	1	1	1	0.00
25/07/2016	R207 On 03-November-16	7.93	Put	Bond Future	1081	1	1	1	0.00
25/07/2016	R207 On 02-February-17			Bond Future	8.16	97.9747	98.1247	97.9747	0.00
25/07/2016	R207 On 02-February-17	8.91	Call	Bond Future	2206	2	2	2	62.00
25/07/2016	R207 On 02-February-17	9.22	Call	Bond Future	2836	3	3	3	0.00
25/07/2016	R207 On 02-February-17	9.24	Call	Bond Future	2878	3	3	3	0.00
25/07/2016	R207 On 02-February-17	9.23	Call	Bond Future	2857	3	3	3	0.00
25/07/2016	R207 On 02-February-17	8.91	Put	Bond Future	326	0	0	0	0.00
25/07/2016	R207 On 02-February-17	9.22	Put	Bond Future	194	0	0	0	0.00
25/07/2016	R207 On 02-February-17	9.24	Put	Bond Future	187	0	0	0	0.00
25/07/2016	R207 On 02-February-17	9.23	Put	Bond Future	190	0	0	0	0.00
25/07/2016	R207 On 04-May-17			Bond Future	8.14	8.2100	100.1562	8.2100	0.00
25/07/2016	R207 On 04-May-17	8.20	Call	Bond Future	1159	0	1	0	0.00
25/07/2016	R207 On 04-May-17	8.22	Call	Bond Future	1183	0	1	0	0.00
25/07/2016	R207 On 04-May-17	8.21	Call	Bond Future	1171	0	1	0	0.00
25/07/2016	R207 On 04-May-17	8.22	Put	Bond Future	998	0	1	0	0.00
25/07/2016	R207 On 04-May-17	8.20	Put	Bond Future	1020	0	1	0	0.00
25/07/2016	R207 On 04-May-17	8.21	Put	Bond Future	1009	0	1	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
25/07/2016	R208 On 04-August-16			Bond Future	8.27	96.4865	96.6539	96.4865	45,512.00
25/07/2016	R208 On 04-August-16	7.99	Call	Bond Future	44	0	0	0	0.00
25/07/2016	R208 On 04-August-16	8.00	Call	Bond Future	48	0	0	0	0.00
25/07/2016	R208 On 04-August-16	8.01	Call	Bond Future	52	0	0	0	0.00
25/07/2016	R208 On 04-August-16	7.99	Put	Bond Future	1081	1	1	1	0.00
25/07/2016	R208 On 04-August-16	8.00	Put	Bond Future	1049	1	1	1	0.00
25/07/2016	R208 On 04-August-16	8.01	Put	Bond Future	1016	1	1	1	0.00
25/07/2016	R208 On 03-November-16			Bond Future	8.31	94.9041	95.0741	94.9041	2,779.00
25/07/2016	R208 On 03-November-16	9.57	Call	Bond Future	4343	4	4	4	0.00
25/07/2016	R208 On 03-November-16	9.59	Call	Bond Future	4406	4	4	4	0.00
25/07/2016	R208 On 03-November-16	9.58	Call	Bond Future	4374	4	4	4	0.00
25/07/2016	R208 On 03-November-16	9.57	Put	Bond Future	55	0	0	0	0.00
25/07/2016	R208 On 03-November-16	9.58	Put	Bond Future	53	0	0	0	0.00
25/07/2016	R208 On 03-November-16	9.59	Put	Bond Future	51	0	0	0	0.00
25/07/2016	R208 On 02-February-17			Bond Future	8.33	96.7768	96.9477	96.7768	0.00
25/07/2016	R208 On 02-February-17	8.64	Call	Bond Future	1925	2	2	2	0.00
25/07/2016	R208 On 02-February-17	8.63	Call	Bond Future	1904	2	2	2	0.00
25/07/2016	R208 On 02-February-17	8.65	Call	Bond Future	1946	2	2	2	0.00
25/07/2016	R208 On 02-February-17	8.65	Put	Bond Future	895	1	1	1	0.00
25/07/2016	R208 On 02-February-17	8.64	Put	Bond Future	907	1	1	1	0.00
25/07/2016	R208 On 02-February-17	8.63	Put	Bond Future	919	1	1	1	0.00
25/07/2016	R208 On 04-May-17			Bond Future	8.33	8.3800	95.5496	8.3800	0.00
25/07/2016	R208 On 04-May-17	8.37	Call	Bond Future	1623	0	2	0	0.00
25/07/2016	R208 On 04-May-17	8.39	Call	Bond Future	1656	0	2	0	0.00
25/07/2016	R208 On 04-May-17	8.38	Call	Bond Future	1639	0	2	0	0.00
25/07/2016	R208 On 04-May-17	8.37	Put	Bond Future	1491	0	1	0	0.00
25/07/2016	R208 On 04-May-17	8.39	Put	Bond Future	1462	0	1	0	0.00
25/07/2016	R208 On 04-May-17	8.38	Put	Bond Future	1476	0	1	0	0.00
25/07/2016	R209 On 04-August-16			Bond Future	9.35	74.4739	74.6176	74.4739	54,742.00
25/07/2016	R209 On 04-August-16	9.24	Call	Bond Future	417	0	0	0	0.00
25/07/2016	R209 On 04-August-16	10.60	Call	Bond Future	8020	8	8	8	5,624.00
25/07/2016	R209 On 04-August-16	9.26	Call	Bond Future	467	1	0	1	0.00
25/07/2016	R209 On 04-August-16	9.25	Call	Bond Future	442	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
25/07/2016	R209 On 04-August-16	9.70	Call	Bond Future	2493	2	2	2	0.00
25/07/2016	R209 On 04-August-16	10.29	Call	Bond Future	6169	6	6	6	0.00
25/07/2016	R209 On 04-August-16	9.60	Call	Bond Future	1911	2	2	2	5,624.00
25/07/2016	R209 On 04-August-16	9.40	Call	Bond Future	935	1	1	1	250.00
25/07/2016	R209 On 04-August-16	9.24	Put	Bond Future	1170	1	1	1	0.00
25/07/2016	R209 On 04-August-16	10.60	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R209 On 04-August-16	9.26	Put	Bond Future	1078	1	1	1	0.00
25/07/2016	R209 On 04-August-16	10.29	Put	Bond Future	0	0	0	0	250.00
25/07/2016	R209 On 04-August-16	9.25	Put	Bond Future	1123	1	1	1	0.00
25/07/2016	R209 On 04-August-16	9.70	Put	Bond Future	83	0	0	0	250.00
25/07/2016	R209 On 04-August-16	9.40	Put	Bond Future	563	1	1	1	0.00
25/07/2016	R209 On 04-August-16	9.60	Put	Bond Future	171	0	0	0	0.00
25/07/2016	R209 On 03-November-16			Bond Future	9.39	72.7284	72.8743	72.7284	4,412.00
25/07/2016	R209 On 03-November-16	10.24	Call	Bond Future	6116	6	6	6	0.00
25/07/2016	R209 On 03-November-16	10.26	Call	Bond Future	6217	6	6	6	0.00
25/07/2016	R209 On 03-November-16	10.25	Call	Bond Future	6167	6	6	6	0.00
25/07/2016	R209 On 03-November-16	10.25	Put	Bond Future	541	1	1	1	5,000.00
25/07/2016	R209 On 03-November-16	10.26	Put	Bond Future	530	1	1	1	0.00
25/07/2016	R209 On 03-November-16	10.24	Put	Bond Future	551	1	1	1	0.00
25/07/2016	R209 On 02-February-17			Bond Future	9.42	74.1635	74.3104	74.1635	0.00
25/07/2016	R209 On 02-February-17	9.53	Call	Bond Future	3633	4	4	4	0.00
25/07/2016	R209 On 02-February-17	9.55	Call	Bond Future	3707	4	4	4	0.00
25/07/2016	R209 On 02-February-17	9.54	Call	Bond Future	3670	4	4	4	0.00
25/07/2016	R209 On 02-February-17	9.53	Put	Bond Future	2914	3	3	3	0.00
25/07/2016	R209 On 02-February-17	9.54	Put	Bond Future	2883	3	3	3	0.00
25/07/2016	R209 On 02-February-17	9.55	Put	Bond Future	2852	3	3	3	0.00
25/07/2016	R209 On 04-May-17			Bond Future	9.45	9.4700	72.6962	9.4700	0.00
25/07/2016	R209 On 04-May-17	9.46	Call	Bond Future	4021	0	4	0	0.00
25/07/2016	R209 On 04-May-17	9.48	Call	Bond Future	4091	0	4	0	0.00
25/07/2016	R209 On 04-May-17	9.47	Call	Bond Future	4056	0	4	0	0.00
25/07/2016	R209 On 04-May-17	9.46	Put	Bond Future	3964	0	4	0	0.00
25/07/2016	R209 On 04-May-17	9.47	Put	Bond Future	3931	0	4	0	0.00
25/07/2016	R209 On 04-May-17	9.48	Put	Bond Future	3898	0	4	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
25/07/2016	R210 On 04-August-16			Bond Future	187.62	188.3530	187.6177	188.3530	2,589.00
25/07/2016	R210 On 04-August-16	181.51	Call	Bond Future	6108	7	6	7	0.00
25/07/2016	R210 On 04-August-16	181.50	Call	Bond Future	6118	7	6	7	0.00
25/07/2016	R210 On 04-August-16	181.52	Call	Bond Future	6098	7	6	7	0.00
25/07/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R210 On 03-November-16			Bond Future	188.89	189.6406	188.8906	189.6406	0.00
25/07/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	1	0	1	0.00
25/07/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	1	0	1	0.00
25/07/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	1	0	1	0.00
25/07/2016	R210 On 03-November-16	188.90	Put	Bond Future	9	0	0	0	0.00
25/07/2016	R210 On 03-November-16	188.91	Put	Bond Future	19	0	0	0	0.00
25/07/2016	R210 On 03-November-16	188.92	Put	Bond Future	29	0	0	0	0.00
25/07/2016	R211 On 04-August-16			Bond Future	139.90	139.8851	139.8994	139.8851	78.00
25/07/2016	R211 On 04-August-16	137.09	Call	Bond Future	2809	3	3	3	0.00
25/07/2016	R211 On 04-August-16	137.07	Call	Bond Future	2829	3	3	3	0.00
25/07/2016	R211 On 04-August-16	137.08	Call	Bond Future	2819	3	3	3	0.00
25/07/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R211 On 03-November-16			Bond Future	142.55	142.5325	142.5463	142.5325	0.00
25/07/2016	R211 On 03-November-16	141.76	Call	Bond Future	786	1	1	1	0.00
25/07/2016	R211 On 03-November-16	141.75	Call	Bond Future	796	1	1	1	0.00
25/07/2016	R211 On 03-November-16	141.74	Call	Bond Future	806	1	1	1	0.00
25/07/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R212 On 04-August-16			Bond Future	146.34	146.1784	146.3438	146.1784	4,524.00
25/07/2016	R212 On 04-August-16	142.44	Call	Bond Future	3904	4	4	4	0.00
25/07/2016	R212 On 04-August-16	142.43	Call	Bond Future	3914	4	4	4	0.00
25/07/2016	R212 On 04-August-16	142.42	Call	Bond Future	3924	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
25/07/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R212 On 03-November-16			Bond Future	149.11	148.9448	149.1126	148.9448	0.00
25/07/2016	R212 On 03-November-16	148.11	Call	Bond Future	1003	1	1	1	0.00
25/07/2016	R212 On 03-November-16	148.12	Call	Bond Future	993	1	1	1	0.00
25/07/2016	R212 On 03-November-16	148.10	Call	Bond Future	1013	1	1	1	0.00
25/07/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R213 On 04-August-16			Bond Future	9.22	85.3103	85.4871	85.3103	43,093.00
25/07/2016	R213 On 04-August-16	9.01	Call	Bond Future	206	0	0	0	0.00
25/07/2016	R213 On 04-August-16	8.99	Call	Bond Future	178	0	0	0	0.00
25/07/2016	R213 On 04-August-16	9.00	Call	Bond Future	192	0	0	0	0.00
25/07/2016	R213 On 04-August-16	8.99	Put	Bond Future	1804	2	2	2	0.00
25/07/2016	R213 On 04-August-16	9.00	Put	Bond Future	1747	2	2	2	0.00
25/07/2016	R213 On 04-August-16	9.01	Put	Bond Future	1690	2	2	2	0.00
25/07/2016	R213 On 03-November-16			Bond Future	9.27	83.3692	83.5487	83.3692	1,105.00
25/07/2016	R213 On 03-November-16	10.20	Call	Bond Future	6490	6	6	6	0.00
25/07/2016	R213 On 03-November-16	10.19	Call	Bond Future	6438	6	6	6	0.00
25/07/2016	R213 On 03-November-16	10.18	Call	Bond Future	6386	6	6	6	0.00
25/07/2016	R213 On 03-November-16	10.19	Put	Bond Future	448	0	0	0	0.00
25/07/2016	R213 On 03-November-16	10.18	Put	Bond Future	458	1	0	1	0.00
25/07/2016	R213 On 03-November-16	10.20	Put	Bond Future	439	0	0	0	0.00
25/07/2016	R213 On 02-February-17			Bond Future	9.31	85.0141	85.1951	85.0141	0.00
25/07/2016	R213 On 02-February-17	9.40	Call	Bond Future	3458	3	3	3	0.00
25/07/2016	R213 On 02-February-17	9.42	Call	Bond Future	3531	3	4	3	0.00
25/07/2016	R213 On 02-February-17	9.41	Call	Bond Future	3494	3	3	3	0.00
25/07/2016	R213 On 02-February-17	9.40	Put	Bond Future	2836	3	3	3	0.00
25/07/2016	R213 On 02-February-17	9.42	Put	Bond Future	2775	3	3	3	0.00
25/07/2016	R213 On 02-February-17	9.41	Put	Bond Future	2805	3	3	3	0.00
25/07/2016	R213 On 04-May-17			Bond Future	9.33	9.3600	83.4035	9.3600	0.00
25/07/2016	R213 On 04-May-17	9.37	Call	Bond Future	3953	0	4	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
25/07/2016	R213 On 04-May-17	9.36	Call	Bond Future	3919	0	4	0	0.00
25/07/2016	R213 On 04-May-17	9.35	Call	Bond Future	3884	0	4	0	0.00
25/07/2016	R213 On 04-May-17	9.36	Put	Bond Future	3743	0	4	0	0.00
25/07/2016	R213 On 04-May-17	9.37	Put	Bond Future	3711	0	4	0	0.00
25/07/2016	R213 On 04-May-17	9.35	Put	Bond Future	3775	0	4	0	0.00
25/07/2016	R214 On 04-August-16			Bond Future	9.44	74.8393	74.9890	74.8393	28,341.00
25/07/2016	R214 On 04-August-16	9.30	Call	Bond Future	378	0	0	0	1,300.00
25/07/2016	R214 On 04-August-16	9.24	Call	Bond Future	258	0	0	0	0.00
25/07/2016	R214 On 04-August-16	11.30	Call	Bond Future	11738	12	12	12	5,610.00
25/07/2016	R214 On 04-August-16	9.25	Call	Bond Future	276	0	0	0	0.00
25/07/2016	R214 On 04-August-16	9.26	Call	Bond Future	294	0	0	0	0.00
25/07/2016	R214 On 04-August-16	8.55	Call	Bond Future	0	0	0	0	1,300.00
25/07/2016	R214 On 04-August-16	10.30	Call	Bond Future	5878	6	6	6	5,610.00
25/07/2016	R214 On 04-August-16	9.26	Put	Bond Future	1601	2	2	2	0.00
25/07/2016	R214 On 04-August-16	9.24	Put	Bond Future	1716	2	2	2	0.00
25/07/2016	R214 On 04-August-16	9.30	Put	Bond Future	1385	2	1	2	0.00
25/07/2016	R214 On 04-August-16	10.30	Put	Bond Future	1	0	0	0	0.00
25/07/2016	R214 On 04-August-16	11.30	Put	Bond Future	0	0	0	0	0.00
25/07/2016	R214 On 04-August-16	9.25	Put	Bond Future	1658	2	2	2	0.00
25/07/2016	R214 On 04-August-16	8.55	Put	Bond Future	6977	7	7	7	0.00
25/07/2016	R214 On 03-November-16			Bond Future	9.48	72.9543	73.1063	72.9543	5,994.00
25/07/2016	R214 On 03-November-16	10.35	Call	Bond Future	6469	6	6	6	0.00
25/07/2016	R214 On 03-November-16	10.33	Call	Bond Future	6367	6	6	6	0.00
25/07/2016	R214 On 03-November-16	10.34	Call	Bond Future	6418	6	6	6	0.00
25/07/2016	R214 On 03-November-16	10.33	Put	Bond Future	608	1	1	1	0.00
25/07/2016	R214 On 03-November-16	10.34	Put	Bond Future	596	1	1	1	0.00
25/07/2016	R214 On 03-November-16	10.35	Put	Bond Future	584	1	1	1	0.00
25/07/2016	R214 On 02-February-17			Bond Future	9.52	74.3937	74.5469	74.3937	0.00
25/07/2016	R214 On 02-February-17	9.67	Call	Bond Future	4036	4	4	4	0.00
25/07/2016	R214 On 02-February-17	9.66	Call	Bond Future	3997	4	4	4	0.00
25/07/2016	R214 On 02-February-17	9.68	Call	Bond Future	4075	4	4	4	0.00
25/07/2016	R214 On 02-February-17	9.67	Put	Bond Future	2953	3	3	3	0.00
25/07/2016	R214 On 02-February-17	9.68	Put	Bond Future	2922	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
25/07/2016	R214 On 02-February-17	9.66	Put	Bond Future	2984	3	3	3	0.00
25/07/2016	R214 On 04-May-17			Bond Future	9.54	9.5700	72.7888	9.5700	0.00
25/07/2016	R214 On 04-May-17	9.58	Call	Bond Future	4308	0	4	0	0.00
25/07/2016	R214 On 04-May-17	9.56	Call	Bond Future	4235	0	4	0	0.00
25/07/2016	R214 On 04-May-17	9.57	Call	Bond Future	4271	0	4	0	0.00
25/07/2016	R214 On 04-May-17	9.56	Put	Bond Future	4121	0	4	0	0.00
25/07/2016	R214 On 04-May-17	9.57	Put	Bond Future	4086	0	4	0	0.00
25/07/2016	R214 On 04-May-17	9.58	Put	Bond Future	4051	0	4	0	0.00
25/07/2016	R248 On 04-August-16			Bond Future	9.52	95.9567	96.1932	95.9567	55,391.00
25/07/2016	R248 On 04-August-16	9.25	Call	Bond Future	216	0	0	0	0.00
25/07/2016	R248 On 04-August-16	9.24	Call	Bond Future	201	0	0	0	0.00
25/07/2016	R248 On 04-August-16	9.26	Call	Bond Future	232	0	0	0	0.00
25/07/2016	R248 On 04-August-16	9.25	Put	Bond Future	2798	3	3	3	0.00
25/07/2016	R248 On 04-August-16	9.26	Put	Bond Future	2716	3	3	3	0.00
25/07/2016	R248 On 04-August-16	9.24	Put	Bond Future	2880	3	3	3	0.00
25/07/2016	R248 On 03-November-16			Bond Future	9.57	93.3286	93.5692	93.3286	30,415.00
25/07/2016	R248 On 03-November-16	10.39	Call	Bond Future	7952	8	8	8	0.00
25/07/2016	R248 On 03-November-16	10.38	Call	Bond Future	7888	8	8	8	0.00
25/07/2016	R248 On 03-November-16	10.37	Call	Bond Future	7824	8	8	8	0.00
25/07/2016	R248 On 03-November-16	10.38	Put	Bond Future	918	1	1	1	0.00
25/07/2016	R248 On 03-November-16	10.37	Put	Bond Future	933	1	1	1	0.00
25/07/2016	R248 On 03-November-16	10.39	Put	Bond Future	902	1	1	1	0.00
25/07/2016	R248 On 02-February-17			Bond Future	9.61	95.1702	95.4130	95.1702	0.00
25/07/2016	R248 On 02-February-17	9.76	Call	Bond Future	5266	5	5	5	0.00
25/07/2016	R248 On 02-February-17	9.78	Call	Bond Future	5365	5	5	5	0.00
25/07/2016	R248 On 02-February-17	9.77	Call	Bond Future	5315	5	5	5	0.00
25/07/2016	R248 On 02-February-17	9.77	Put	Bond Future	3859	4	4	4	0.00
25/07/2016	R248 On 02-February-17	9.76	Put	Bond Future	3898	4	4	4	0.00
25/07/2016	R248 On 02-February-17	9.78	Put	Bond Future	3819	4	4	4	0.00
25/07/2016	R248 On 04-May-17			Bond Future	9.64	9.6600	92.9442	9.6600	0.00
25/07/2016	R248 On 04-May-17	9.67	Call	Bond Future	5702	0	6	0	0.00
25/07/2016	R248 On 04-May-17	9.66	Call	Bond Future	5656	0	6	0	0.00
25/07/2016	R248 On 04-May-17	9.65	Call	Bond Future	5611	0	6	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
25/07/2016	R248 On 04-May-17	9.66	Put	Bond Future	5447	0	5	0	0.00
25/07/2016	R248 On 04-May-17	9.65	Put	Bond Future	5491	0	5	0	0.00
25/07/2016	R248 On 04-May-17	9.67	Put	Bond Future	5403	0	5	0	0.00