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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/08/2016 TO: 15/08/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	2025 On 03-November-16			Bond Future	130.30	130.2962	130.2962	130.2962	3,106.00
15/08/2016	2025 On 03-November-16	129.21	Call	Bond Future	1086	1	1	1	0.00
15/08/2016	2025 On 03-November-16	129.22	Call	Bond Future	1076	1	1	1	0.00
15/08/2016	2025 On 03-November-16	129.23	Call	Bond Future	1066	1	1	1	0.00
15/08/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
15/08/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
15/08/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
15/08/2016	2030 On 03-November-16			Bond Future	8.82	95.8525	95.8525	95.8525	30,343.00
15/08/2016	2030 On 03-November-16	9.34	Call	Bond Future	3759	4	4	4	0.00
15/08/2016	2030 On 03-November-16	9.35	Call	Bond Future	3829	4	4	4	0.00
15/08/2016	2030 On 03-November-16	9.33	Call	Bond Future	3690	4	4	4	0.00
15/08/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
15/08/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
15/08/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
15/08/2016	2030 On 02-February-17			Bond Future	8.84	93.7135	93.7135	93.7135	0.00
15/08/2016	2030 On 02-February-17	9.31	Call	Bond Future	3315	3	3	3	0.00
15/08/2016	2030 On 02-February-17	9.30	Call	Bond Future	3245	3	3	3	0.00
15/08/2016	2030 On 02-February-17	9.29	Call	Bond Future	3176	3	3	3	0.00
15/08/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
15/08/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
15/08/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
15/08/2016	2030 On 04-May-17			Bond Future	8.86	95.6282	95.6282	95.6282	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
15/08/2016	2030 On 04-May-17	9.34	Call	Bond Future	3343	3	3	3	0.00
15/08/2016	2030 On 04-May-17	9.33	Call	Bond Future	3275	3	3	3	0.00
15/08/2016	2030 On 04-May-17	9.32	Call	Bond Future	3206	3	3	3	0.00
15/08/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
15/08/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
15/08/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
15/08/2016	2032 On 03-November-16			Bond Future	8.93	95.2033	95.2033	95.2033	13,093.00
15/08/2016	2032 On 03-November-16	10.28	Call	Bond Future	9975	10	10	10	0.00
15/08/2016	2032 On 03-November-16	10.30	Call	Bond Future	10103	10	10	10	0.00
15/08/2016	2032 On 03-November-16	10.29	Call	Bond Future	10039	10	10	10	0.00
15/08/2016	2032 On 03-November-16	10.29	Put	Bond Future	108	0	0	0	0.00
15/08/2016	2032 On 03-November-16	10.30	Put	Bond Future	105	0	0	0	0.00
15/08/2016	2032 On 03-November-16	10.28	Put	Bond Future	111	0	0	0	0.00
15/08/2016	2032 On 02-February-17			Bond Future	8.97	97.0578	97.0578	97.0578	0.00
15/08/2016	2032 On 02-February-17	9.51	Call	Bond Future	5847	6	6	6	0.00
15/08/2016	2032 On 02-February-17	9.53	Call	Bond Future	5950	6	6	6	0.00
15/08/2016	2032 On 02-February-17	9.52	Call	Bond Future	5898	6	6	6	0.00
15/08/2016	2032 On 02-February-17	9.52	Put	Bond Future	1689	2	2	2	0.00
15/08/2016	2032 On 02-February-17	9.51	Put	Bond Future	1712	2	2	2	0.00
15/08/2016	2032 On 02-February-17	9.53	Put	Bond Future	1667	2	2	2	0.00
15/08/2016	2032 On 04-May-17			Bond Future	8.99	94.8793	94.8793	94.8793	0.00
15/08/2016	2032 On 04-May-17	9.46	Call	Bond Future	6230	6	6	6	0.00
15/08/2016	2032 On 04-May-17	9.45	Call	Bond Future	6183	6	6	6	0.00
15/08/2016	2032 On 04-May-17	9.44	Call	Bond Future	6136	6	6	6	0.00
15/08/2016	2032 On 04-May-17	9.45	Put	Bond Future	2678	3	3	3	0.00
15/08/2016	2032 On 04-May-17	9.44	Put	Bond Future	2705	3	3	3	0.00
15/08/2016	2032 On 04-May-17	9.46	Put	Bond Future	2652	3	3	3	0.00
15/08/2016	2033 On 03-November-16			Bond Future	108.53	108.5258	108.5258	108.5258	4,275.00
15/08/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
15/08/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
15/08/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
15/08/2016	2033 On 03-November-16	109.18	Put	Bond Future	654	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
15/08/2016	2033 On 03-November-16	109.17	Put	Bond Future	644	1	1	1	0.00
15/08/2016	2033 On 03-November-16	109.16	Put	Bond Future	634	1	1	1	0.00
15/08/2016	2037 On 03-November-16			Bond Future	9.06	97.1607	97.1607	97.1607	40,431.00
15/08/2016	2037 On 03-November-16	10.35	Call	Bond Future	10590	11	11	11	0.00
15/08/2016	2037 On 03-November-16	10.36	Call	Bond Future	10659	11	11	11	0.00
15/08/2016	2037 On 03-November-16	10.37	Call	Bond Future	10729	11	11	11	0.00
15/08/2016	2037 On 03-November-16	10.37	Put	Bond Future	151	0	0	0	0.00
15/08/2016	2037 On 03-November-16	10.35	Put	Bond Future	159	0	0	0	0.00
15/08/2016	2037 On 03-November-16	10.36	Put	Bond Future	155	0	0	0	0.00
15/08/2016	2037 On 02-February-17			Bond Future	9.09	94.7967	94.7967	94.7967	0.00
15/08/2016	2037 On 02-February-17	9.67	Call	Bond Future	6768	7	7	7	0.00
15/08/2016	2037 On 02-February-17	9.68	Call	Bond Future	6825	7	7	7	0.00
15/08/2016	2037 On 02-February-17	9.66	Call	Bond Future	6712	7	7	7	0.00
15/08/2016	2037 On 02-February-17	9.66	Put	Bond Future	1891	2	2	2	0.00
15/08/2016	2037 On 02-February-17	9.67	Put	Bond Future	1866	2	2	2	0.00
15/08/2016	2037 On 02-February-17	9.68	Put	Bond Future	1842	2	2	2	0.00
15/08/2016	2037 On 04-May-17			Bond Future	9.11	96.7337	96.7337	96.7337	0.00
15/08/2016	2037 On 04-May-17	9.58	Call	Bond Future	6995	7	7	7	0.00
15/08/2016	2037 On 04-May-17	9.60	Call	Bond Future	7099	7	7	7	0.00
15/08/2016	2037 On 04-May-17	9.59	Call	Bond Future	7047	7	7	7	0.00
15/08/2016	2037 On 04-May-17	9.59	Put	Bond Future	3015	3	3	3	0.00
15/08/2016	2037 On 04-May-17	9.60	Put	Bond Future	2985	3	3	3	0.00
15/08/2016	2037 On 04-May-17	9.58	Put	Bond Future	3044	3	3	3	0.00
15/08/2016	2038 On 03-November-16			Bond Future	136.61	136.6101	136.6101	136.6101	20,808.00
15/08/2016	2038 On 03-November-16	136.33	Call	Bond Future	280	0	0	0	0.00
15/08/2016	2038 On 03-November-16	136.32	Call	Bond Future	290	0	0	0	0.00
15/08/2016	2038 On 03-November-16	136.31	Call	Bond Future	300	0	0	0	0.00
15/08/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
15/08/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
15/08/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
15/08/2016	2040 On 03-November-16			Bond Future	9.09	101.5386	101.5386	101.5386	3,584.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2016	2040 On 03-November-16	9.69	Call	Bond Future	6370	6	6	6	0.00
15/08/2016	2040 On 03-November-16	9.71	Call	Bond Future	6506	7	7	7	0.00
15/08/2016	2040 On 03-November-16	9.70	Call	Bond Future	6438	6	6	6	0.00
15/08/2016	2040 On 03-November-16	9.70	Put	Bond Future	902	1	1	1	0.00
15/08/2016	2040 On 03-November-16	9.71	Put	Bond Future	883	1	1	1	0.00
15/08/2016	2040 On 03-November-16	9.69	Put	Bond Future	921	1	1	1	0.00
15/08/2016	2040 On 02-February-17			Bond Future	9.12	99.0094	99.0094	99.0094	0.00
15/08/2016	2040 On 02-February-17	9.58	Call	Bond Future	6614	7	7	7	0.00
15/08/2016	2040 On 02-February-17	9.59	Call	Bond Future	6672	7	7	7	0.00
15/08/2016	2040 On 02-February-17	9.60	Call	Bond Future	6731	7	7	7	0.00
15/08/2016	2040 On 02-February-17	9.59	Put	Bond Future	2396	2	2	2	0.00
15/08/2016	2040 On 02-February-17	9.60	Put	Bond Future	2366	2	2	2	0.00
15/08/2016	2040 On 02-February-17	9.58	Put	Bond Future	2425	2	2	2	0.00
15/08/2016	2040 On 04-May-17			Bond Future	9.15	101.0325	101.0325	101.0325	0.00
15/08/2016	2040 On 04-May-17	9.62	Call	Bond Future	7649	8	8	8	0.00
15/08/2016	2040 On 04-May-17	9.63	Call	Bond Future	7705	8	8	8	0.00
15/08/2016	2040 On 04-May-17	9.64	Call	Bond Future	7760	8	8	8	0.00
15/08/2016	2040 On 04-May-17	9.64	Put	Bond Future	3280	3	3	3	0.00
15/08/2016	2040 On 04-May-17	9.62	Put	Bond Future	3344	3	3	3	0.00
15/08/2016	2040 On 04-May-17	9.63	Put	Bond Future	3312	3	3	3	0.00
15/08/2016	2044 On 03-November-16			Bond Future	9.12	98.6431	98.6431	98.6431	18,597.00
15/08/2016	2044 On 03-November-16	10.42	Call	Bond Future	11507	12	12	12	0.00
15/08/2016	2044 On 03-November-16	10.43	Call	Bond Future	11581	12	12	12	0.00
15/08/2016	2044 On 03-November-16	10.41	Call	Bond Future	11434	11	11	11	0.00
15/08/2016	2044 On 03-November-16	10.41	Put	Bond Future	201	0	0	0	0.00
15/08/2016	2044 On 03-November-16	10.42	Put	Bond Future	196	0	0	0	0.00
15/08/2016	2044 On 03-November-16	10.43	Put	Bond Future	191	0	0	0	0.00
15/08/2016	2044 On 02-February-17			Bond Future	9.15	96.1829	96.1829	96.1829	0.00
15/08/2016	2044 On 02-February-17	9.77	Call	Bond Future	7694	8	8	8	0.00
15/08/2016	2044 On 02-February-17	9.76	Call	Bond Future	7633	8	8	8	0.00
15/08/2016	2044 On 02-February-17	9.78	Call	Bond Future	7755	8	8	8	0.00
15/08/2016	2044 On 02-February-17	9.76	Put	Bond Future	2058	2	2	2	0.00
15/08/2016	2044 On 02-February-17	9.77	Put	Bond Future	2032	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
15/08/2016	2044 On 02-February-17	9.78	Put	Bond Future	2007	2	2	2	0.00
15/08/2016	2044 On 04-May-17			Bond Future	9.17	98.1482	98.1482	98.1482	0.00
15/08/2016	2044 On 04-May-17	9.67	Call	Bond Future	7914	8	8	8	0.00
15/08/2016	2044 On 04-May-17	9.66	Call	Bond Future	7858	8	8	8	0.00
15/08/2016	2044 On 04-May-17	9.68	Call	Bond Future	7970	8	8	8	0.00
15/08/2016	2044 On 04-May-17	9.66	Put	Bond Future	3389	3	3	3	0.00
15/08/2016	2044 On 04-May-17	9.67	Put	Bond Future	3357	3	3	3	0.00
15/08/2016	2044 On 04-May-17	9.68	Put	Bond Future	3325	3	3	3	0.00
15/08/2016	2046 On 03-November-16			Bond Future	135.19	135.1911	135.1911	135.1911	17,253.00
15/08/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
15/08/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
15/08/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
15/08/2016	2046 On 03-November-16	137.08	Put	Bond Future	1889	2	2	2	0.00
15/08/2016	2046 On 03-November-16	137.07	Put	Bond Future	1879	2	2	2	0.00
15/08/2016	2046 On 03-November-16	137.09	Put	Bond Future	1899	2	2	2	0.00
15/08/2016	2050 On 03-November-16			Bond Future	145.26	145.2636	145.2636	145.2636	21,628.00
15/08/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
15/08/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
15/08/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
15/08/2016	2050 On 03-November-16	149.53	Put	Bond Future	4266	4	4	4	0.00
15/08/2016	2050 On 03-November-16	149.52	Put	Bond Future	4256	4	4	4	0.00
15/08/2016	2050 On 03-November-16	149.54	Put	Bond Future	4276	4	4	4	0.00
15/08/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	AL37 On 03-November-16			Index Future	508.82	508.8230	508.8230	508.8230	14.00
15/08/2016	AL37 On 02-February-17			Index Future	518.73	518.7330	518.7330	518.7330	0.00
15/08/2016	AL7T On 03-November-16			Index Future	595.97	595.9700	595.9700	595.9700	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
15/08/2016	AL7T On 02-February-17			Index Future	607.58	607.5780	607.5780	607.5780	0.00
15/08/2016	ALBI On 03-November-16			Index Future	545.07	545.0710	545.0710	545.0710	721.00
15/08/2016	ALBI On 02-February-17			Index Future	555.69	555.6870	555.6870	555.6870	0.00
15/08/2016	ALBI On 04-May-17			Index Future	567.03	567.0310	567.0310	567.0310	0.00
15/08/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	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
15/08/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/08/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2016	EL28 On 03-November-16			Bond Future	131.83	131.8322	131.8322	131.8322	0.00
15/08/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
15/08/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
15/08/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
15/08/2016	EL28 On 03-November-16	132.16	Put	Bond Future	328	0	0	0	0.00
15/08/2016	EL28 On 03-November-16	132.17	Put	Bond Future	338	0	0	0	0.00
15/08/2016	EL28 On 03-November-16	132.15	Put	Bond Future	318	0	0	0	0.00
15/08/2016	EL28 On 02-February-17			Bond Future	134.41	134.4079	134.4079	134.4079	0.00
15/08/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
15/08/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
15/08/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
15/08/2016	EL28 On 02-February-17	135.11	Put	Bond Future	702	1	1	1	0.00
15/08/2016	EL28 On 02-February-17	135.12	Put	Bond Future	712	1	1	1	0.00
15/08/2016	EL28 On 02-February-17	135.10	Put	Bond Future	692	1	1	1	0.00
15/08/2016	EL28 On 04-May-17			Bond Future	135.47	135.4694	135.4694	135.4694	0.00
15/08/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
15/08/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
15/08/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
15/08/2016	EL28 On 04-May-17	137.91	Put	Bond Future	2441	2	2	2	0.00
15/08/2016	EL28 On 04-May-17	137.92	Put	Bond Future	2451	2	2	2	0.00
15/08/2016	EL28 On 04-May-17	137.90	Put	Bond Future	2431	2	2	2	0.00
15/08/2016	ES33 On 03-November-16			Bond Future	9.97	81.1263	81.1263	81.1263	8,789.00
15/08/2016	ES33 On 03-November-16	11.29	Call	Bond Future	8324	8	8	8	0.00
15/08/2016	ES33 On 03-November-16	11.31	Call	Bond Future	8440	8	8	8	0.00
15/08/2016	ES33 On 03-November-16	11.30	Call	Bond Future	8382	8	8	8	0.00
15/08/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
15/08/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
15/08/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
15/08/2016	ES33 On 02-February-17			Bond Future	10.03	82.7064	82.7064	82.7064	0.00
15/08/2016	ES33 On 02-February-17	10.59	Call	Bond Future	3634	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
15/08/2016	ES33 On 02-February-17	10.60	Call	Bond Future	3697	4	4	4	0.00
15/08/2016	ES33 On 02-February-17	10.61	Call	Bond Future	3760	4	4	4	0.00
15/08/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
15/08/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
15/08/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
15/08/2016	ES33 On 04-May-17			Bond Future	10.08	80.5999	80.5999	80.5999	0.00
15/08/2016	ES33 On 04-May-17	10.55	Call	Bond Future	3026	3	3	3	0.00
15/08/2016	ES33 On 04-May-17	10.56	Call	Bond Future	3090	3	3	3	0.00
15/08/2016	ES33 On 04-May-17	10.54	Call	Bond Future	2963	3	3	3	0.00
15/08/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
15/08/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
15/08/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
15/08/2016	ES42 On 03-November-16			Bond Future	10.07	86.0214	86.0214	86.0214	8,777.00
15/08/2016	ES42 On 02-February-17			Bond Future	10.13	87.6973	87.6973	87.6973	0.00
15/08/2016	ES42 On 04-May-17			Bond Future	10.18	85.2252	85.2252	85.2252	0.00
15/08/2016	GOVI On 03-November-16			GOVI	541.75	541.7510	541.7510	541.7510	417.00
15/08/2016	GOVI On 03-November-16	476.11	Call	GOVI	656410	66	66	66	0.00
15/08/2016	GOVI On 03-November-16	476.12	Call	GOVI	656310	66	66	66	0.00
15/08/2016	GOVI On 03-November-16	476.13	Call	GOVI	656210	66	66	66	0.00
15/08/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
15/08/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
15/08/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
15/08/2016	GOVI On 02-February-17			GOVI	552.30	552.3020	552.3020	552.3020	26.00
15/08/2016	GOVI On 02-February-17	533.32	Call	GOVI	189820	19	19	19	0.00
15/08/2016	GOVI On 02-February-17	533.34	Call	GOVI	189620	19	19	19	0.00
15/08/2016	GOVI On 02-February-17	533.33	Call	GOVI	189720	19	19	19	0.00
15/08/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
15/08/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
15/08/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
15/08/2016	GOVI On 04-May-17			GOVI	563.58	563.5770	563.5770	563.5770	0.00
15/08/2016	GOVI On 04-May-17	262.18	Call	GOVI	3013970	301	301	301	0.00
15/08/2016	GOVI On 04-May-17	262.19	Call	GOVI	3013870	301	301	301	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2016	GOVI On 04-May-17	262.20	Call	GOVI	3013770	301	301	301	0.00
15/08/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
15/08/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
15/08/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
15/08/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/08/2016	IGOV On 03-November-16			Index Future	252.11	252.1070	252.1070	252.1070	1,023.00
15/08/2016	IGOV On 02-February-17			Index Future	257.03	257.0330	257.0330	257.0330	55.00
15/08/2016	IGOV On 04-May-17			Index Future	262.30	262.2950	262.2950	262.2950	0.00
15/08/2016	ILBI On 03-November-16			Index Future	682.40	682.4010	682.4010	682.4010	0.00
15/08/2016	ILBI On 02-February-17			Index Future	695.67	695.6740	695.6740	695.6740	150.00
15/08/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0682	100.0682	100.0682	0.00
15/08/2016	IS01 On 16-March-17			Interest Rate Swap	100.02	100.0157	100.0157	100.0157	0.00
15/08/2016	IS01 On 15-June-17			Interest Rate Swap	99.65	99.6485	99.6485	99.6485	0.00
15/08/2016	IS01 On 21-September-17			Interest Rate Swap	99.72	99.7214	99.7214	99.7214	0.00
15/08/2016	IS02 On 18-December-17			Interest Rate Swap	100.02	100.0172	100.0172	100.0172	0.00
15/08/2016	IS02 On 16-March-18			Interest Rate Swap	99.32	99.3161	99.3161	99.3161	0.00
15/08/2016	IS02 On 15-June-18			Interest Rate Swap	99.00	98.9955	98.9955	98.9955	0.00
15/08/2016	IS02 On 21-September-18			Interest Rate Swap	99.08	99.0767	99.0767	99.0767	0.00
15/08/2016	IS05 On 17-December-20			Interest Rate Swap	97.89	97.8898	97.8898	97.8898	0.00
15/08/2016	IS05 On 16-March-21			Interest Rate Swap	97.21	97.2074	97.2074	97.2074	0.00
15/08/2016	IS05 On 15-June-21			Interest Rate Swap	96.49	96.4880	96.4880	96.4880	0.00
15/08/2016	IS05 On 21-September-21			Interest Rate Swap	96.74	96.7383	96.7383	96.7383	0.00
15/08/2016	IS10 On 17-December-25			Interest Rate Swap	97.14	97.1441	97.1441	97.1441	0.00
15/08/2016	IS10 On 16-March-26			Interest Rate Swap	94.19	94.1890	94.1890	94.1890	0.00
15/08/2016	IS10 On 15-June-26			Interest Rate Swap	92.93	92.9260	92.9260	92.9260	0.00
15/08/2016	IS10 On 21-September-26			Interest Rate Swap	94.99	94.9860	94.9860	94.9860	0.00
15/08/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
15/08/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
15/08/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
15/08/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.36	92.6400	92.6400	92.6400	0.00
15/08/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.36	92.6400	92.6400	92.6400	10.00
15/08/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	0.00
15/08/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.39	92.6100	92.6100	92.6100	0.00
15/08/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	0.00
15/08/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.46	92.5400	92.5400	92.5400	0.00
15/08/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
15/08/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.51	92.4900	92.4900	92.4900	0.00
15/08/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.53	92.4700	92.4700	92.4700	0.00
15/08/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.54	92.4600	92.4600	92.4600	0.00
15/08/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.54	92.4600	92.4600	92.4600	0.00
15/08/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
15/08/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
15/08/2016	R023 On 03-November-16			Bond Future	8.19	99.3422	99.3422	99.3422	14,971.00
15/08/2016	R023 On 03-November-16	9.75	Call	Bond Future	7166	7	7	7	0.00
15/08/2016	R023 On 03-November-16	9.74	Call	Bond Future	7123	7	7	7	0.00
15/08/2016	R023 On 03-November-16	9.73	Call	Bond Future	7080	7	7	7	0.00
15/08/2016	R023 On 03-November-16	9.74	Put	Bond Future	17	0	0	0	0.00
15/08/2016	R023 On 03-November-16	9.73	Put	Bond Future	18	0	0	0	0.00
15/08/2016	R023 On 03-November-16	9.75	Put	Bond Future	17	0	0	0	0.00
15/08/2016	R023 On 02-February-17			Bond Future	8.21	101.2771	101.2771	101.2771	0.00
15/08/2016	R023 On 02-February-17	8.86	Call	Bond Future	3706	4	4	4	0.00
15/08/2016	R023 On 02-February-17	8.85	Call	Bond Future	3673	4	4	4	0.00
15/08/2016	R023 On 02-February-17	8.84	Call	Bond Future	3639	4	4	4	0.00
15/08/2016	R023 On 02-February-17	8.85	Put	Bond Future	738	1	1	1	0.00
15/08/2016	R023 On 02-February-17	8.84	Put	Bond Future	750	1	1	1	0.00
15/08/2016	R023 On 02-February-17	8.86	Put	Bond Future	727	1	1	1	0.00
15/08/2016	R023 On 04-May-17			Bond Future	8.20	99.4102	99.4102	99.4102	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
15/08/2016	R023 On 04-May-17	8.59	Call	Bond Future	3187	3	3	3	0.00
15/08/2016	R023 On 04-May-17	8.61	Call	Bond Future	3243	3	3	3	0.00
15/08/2016	R023 On 04-May-17	8.60	Call	Bond Future	3215	3	3	3	0.00
15/08/2016	R023 On 04-May-17	8.60	Put	Bond Future	1436	1	1	1	0.00
15/08/2016	R023 On 04-May-17	8.61	Put	Bond Future	1421	1	1	1	0.00
15/08/2016	R023 On 04-May-17	8.59	Put	Bond Future	1452	1	1	1	0.00
15/08/2016	R035 On 03-November-16			Bond Future	9.02	100.4219	100.4219	100.4219	4,315.00
15/08/2016	R035 On 03-November-16	9.58	Call	Bond Future	4787	5	5	5	0.00
15/08/2016	R035 On 03-November-16	9.59	Call	Bond Future	4869	5	5	5	0.00
15/08/2016	R035 On 03-November-16	9.57	Call	Bond Future	4706	5	5	5	0.00
15/08/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
15/08/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
15/08/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
15/08/2016	R035 On 02-February-17			Bond Future	9.05	102.3779	102.3779	102.3779	0.00
15/08/2016	R035 On 02-February-17	9.51	Call	Bond Future	3896	4	4	4	0.00
15/08/2016	R035 On 02-February-17	9.52	Call	Bond Future	3978	4	4	4	0.00
15/08/2016	R035 On 02-February-17	9.50	Call	Bond Future	3814	4	4	4	0.00
15/08/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
15/08/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
15/08/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
15/08/2016	R035 On 04-May-17			Bond Future	9.07	99.9624	99.9624	99.9624	0.00
15/08/2016	R035 On 04-May-17	9.54	Call	Bond Future	3944	4	4	4	0.00
15/08/2016	R035 On 04-May-17	9.53	Call	Bond Future	3862	4	4	4	0.00
15/08/2016	R035 On 04-May-17	9.55	Call	Bond Future	4025	4	4	4	0.00
15/08/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
15/08/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
15/08/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
15/08/2016	R186 On 03-November-16			Bond Future	8.46	117.6998	117.6998	117.6998	94,167.00
15/08/2016	R186 On 03-November-16	8.95	Call	Bond Future	4250	4	4	4	0.00
15/08/2016	R186 On 03-November-16	9.20	Call	Bond Future	5658	6	6	6	1,425.00
15/08/2016	R186 On 03-November-16	8.97	Call	Bond Future	4358	4	4	4	0.00
15/08/2016	R186 On 03-November-16	9.71	Call	Bond Future	8786	9	9	9	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
15/08/2016	R186 On 03-November-16	8.96	Call	Bond Future	4304	4	4	4	0.00
15/08/2016	R186 On 03-November-16	9.66	Call	Bond Future	8472	8	8	8	0.00
15/08/2016	R186 On 03-November-16	9.10	Call	Bond Future	5080	5	5	5	0.00
15/08/2016	R186 On 03-November-16	9.40	Call	Bond Future	6859	7	7	7	1,425.00
15/08/2016	R186 On 03-November-16	9.66	Put	Bond Future	114	0	0	0	5,000.00
15/08/2016	R186 On 03-November-16	9.71	Put	Bond Future	99	0	0	0	5,000.00
15/08/2016	R186 On 03-November-16	8.97	Put	Bond Future	690	1	1	1	0.00
15/08/2016	R186 On 03-November-16	9.10	Put	Bond Future	508	1	1	1	5,200.00
15/08/2016	R186 On 03-November-16	8.96	Put	Bond Future	706	1	1	1	0.00
15/08/2016	R186 On 03-November-16	9.40	Put	Bond Future	236	0	0	0	0.00
15/08/2016	R186 On 03-November-16	9.20	Put	Bond Future	396	0	0	0	0.00
15/08/2016	R186 On 03-November-16	8.95	Put	Bond Future	723	1	1	1	0.00
15/08/2016	R186 On 02-February-17			Bond Future	8.48	114.6886	114.6886	114.6886	0.00
15/08/2016	R186 On 02-February-17	8.80	Call	Bond Future	4186	4	4	4	0.00
15/08/2016	R186 On 02-February-17	8.90	Call	Bond Future	4638	5	5	5	0.00
15/08/2016	R186 On 02-February-17	9.50	Call	Bond Future	7708	8	8	8	0.00
15/08/2016	R186 On 02-February-17	8.43	Call	Bond Future	2730	3	3	3	750.00
15/08/2016	R186 On 02-February-17	9.40	Call	Bond Future	7163	7	7	7	0.00
15/08/2016	R186 On 02-February-17	8.79	Call	Bond Future	4141	4	4	4	0.00
15/08/2016	R186 On 02-February-17	8.81	Call	Bond Future	4230	4	4	4	0.00
15/08/2016	R186 On 02-February-17	9.40	Put	Bond Future	811	1	1	1	750.00
15/08/2016	R186 On 02-February-17	8.79	Put	Bond Future	1945	2	2	2	0.00
15/08/2016	R186 On 02-February-17	8.81	Put	Bond Future	1894	2	2	2	0.00
15/08/2016	R186 On 02-February-17	8.43	Put	Bond Future	3090	3	3	3	0.00
15/08/2016	R186 On 02-February-17	9.50	Put	Bond Future	694	1	1	1	6,500.00
15/08/2016	R186 On 02-February-17	8.90	Put	Bond Future	1677	2	2	2	750.00
15/08/2016	R186 On 02-February-17	8.80	Put	Bond Future	1920	2	2	2	0.00
15/08/2016	R186 On 04-May-17			Bond Future	8.49	117.0316	117.0316	117.0316	0.00
15/08/2016	R186 On 04-May-17	8.89	Call	Bond Future	5160	5	5	5	0.00
15/08/2016	R186 On 04-May-17	8.91	Call	Bond Future	5247	5	5	5	0.00
15/08/2016	R186 On 04-May-17	8.90	Call	Bond Future	5203	5	5	5	0.00
15/08/2016	R186 On 04-May-17	8.90	Put	Bond Future	2358	2	2	2	0.00
15/08/2016	R186 On 04-May-17	8.91	Put	Bond Future	2334	2	2	2	0.00
15/08/2016	R186 On 04-May-17	8.89	Put	Bond Future	2382	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
15/08/2016	R197 On 03-November-16			Bond Future	304.86	304.8581	304.8581	304.8581	1,589.00
15/08/2016	R197 On 03-November-16	303.56	Call	Bond Future	1298	1	1	1	0.00
15/08/2016	R197 On 03-November-16	303.57	Call	Bond Future	1288	1	1	1	0.00
15/08/2016	R197 On 03-November-16	303.58	Call	Bond Future	1278	1	1	1	0.00
15/08/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
15/08/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
15/08/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
15/08/2016	R202 On 03-November-16			Bond Future	252.58	252.5818	252.5818	252.5818	36,773.00
15/08/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
15/08/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
15/08/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
15/08/2016	R202 On 03-November-16	253.86	Put	Bond Future	1278	1	1	1	0.00
15/08/2016	R202 On 03-November-16	253.85	Put	Bond Future	1268	1	1	1	0.00
15/08/2016	R202 On 03-November-16	253.87	Put	Bond Future	1288	1	1	1	0.00
15/08/2016	R203 On 03-November-16			Bond Future	7.42	101.8892	101.8892	101.8892	30,354.00
15/08/2016	R203 On 03-November-16	8.84	Call	Bond Future	1152	1	1	1	0.00
15/08/2016	R203 On 03-November-16	8.86	Call	Bond Future	1168	1	1	1	0.00
15/08/2016	R203 On 03-November-16	8.85	Call	Bond Future	1160	1	1	1	0.00
15/08/2016	R203 On 03-November-16	8.85	Put	Bond Future	1	0	0	0	0.00
15/08/2016	R203 On 03-November-16	8.86	Put	Bond Future	1	0	0	0	0.00
15/08/2016	R203 On 03-November-16	8.84	Put	Bond Future	1	0	0	0	0.00
15/08/2016	R203 On 02-February-17			Bond Future	7.24	103.8738	103.8738	103.8738	0.00
15/08/2016	R203 On 02-February-17	7.70	Call	Bond Future	351	0	0	0	0.00
15/08/2016	R203 On 02-February-17	7.71	Call	Bond Future	355	0	0	0	0.00
15/08/2016	R203 On 02-February-17	7.72	Call	Bond Future	359	0	0	0	0.00
15/08/2016	R203 On 02-February-17	7.72	Put	Bond Future	82	0	0	0	0.00
15/08/2016	R203 On 02-February-17	7.70	Put	Bond Future	85	0	0	0	0.00
15/08/2016	R203 On 02-February-17	7.71	Put	Bond Future	84	0	0	0	0.00
15/08/2016	R203 On 04-May-17			Bond Future	6.41	101.8199	101.8199	101.8199	0.00
15/08/2016	R203 On 04-May-17	6.91	Call	Bond Future	241	0	0	0	0.00
15/08/2016	R203 On 04-May-17	6.92	Call	Bond Future	243	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
15/08/2016	R203 On 04-May-17	6.93	Call	Bond Future	246	0	0	0	0.00
15/08/2016	R203 On 04-May-17	6.93	Put	Bond Future	62	0	0	0	0.00
15/08/2016	R203 On 04-May-17	6.91	Put	Bond Future	64	0	0	0	0.00
15/08/2016	R203 On 04-May-17	6.92	Put	Bond Future	63	0	0	0	0.00
15/08/2016	R204 On 03-November-16			Bond Future	7.66	103.6974	103.6974	103.6974	29,017.00
15/08/2016	R204 On 03-November-16	9.22	Call	Bond Future	2955	3	3	3	0.00
15/08/2016	R204 On 03-November-16	9.21	Call	Bond Future	2936	3	3	3	0.00
15/08/2016	R204 On 03-November-16	9.23	Call	Bond Future	2973	3	3	3	0.00
15/08/2016	R204 On 03-November-16	9.23	Put	Bond Future	2	0	0	0	0.00
15/08/2016	R204 On 03-November-16	9.21	Put	Bond Future	2	0	0	0	0.00
15/08/2016	R204 On 03-November-16	9.22	Put	Bond Future	2	0	0	0	0.00
15/08/2016	R204 On 02-February-17			Bond Future	7.63	101.6762	101.6762	101.6762	0.00
15/08/2016	R204 On 02-February-17	8.28	Call	Bond Future	1312	1	1	1	0.00
15/08/2016	R204 On 02-February-17	8.29	Call	Bond Future	1325	1	1	1	0.00
15/08/2016	R204 On 02-February-17	8.30	Call	Bond Future	1338	1	1	1	0.00
15/08/2016	R204 On 02-February-17	8.29	Put	Bond Future	195	0	0	0	0.00
15/08/2016	R204 On 02-February-17	8.30	Put	Bond Future	192	0	0	0	0.00
15/08/2016	R204 On 02-February-17	8.28	Put	Bond Future	199	0	0	0	0.00
15/08/2016	R204 On 04-May-17			Bond Future	7.52	103.7531	103.7531	103.7531	0.00
15/08/2016	R204 On 04-May-17	7.92	Call	Bond Future	975	1	1	1	0.00
15/08/2016	R204 On 04-May-17	7.91	Call	Bond Future	965	1	1	1	0.00
15/08/2016	R204 On 04-May-17	7.90	Call	Bond Future	955	1	1	1	0.00
15/08/2016	R204 On 04-May-17	7.91	Put	Bond Future	387	0	0	0	0.00
15/08/2016	R204 On 04-May-17	7.90	Put	Bond Future	392	0	0	0	0.00
15/08/2016	R204 On 04-May-17	7.92	Put	Bond Future	382	0	0	0	0.00
15/08/2016	R207 On 03-November-16			Bond Future	7.83	100.6610	100.6610	100.6610	57,282.00
15/08/2016	R207 On 03-November-16	7.94	Call	Bond Future	822	1	1	1	0.00
15/08/2016	R207 On 03-November-16	7.95	Call	Bond Future	838	1	1	1	0.00
15/08/2016	R207 On 03-November-16	7.93	Call	Bond Future	806	1	1	1	0.00
15/08/2016	R207 On 03-November-16	7.93	Put	Bond Future	533	1	1	1	0.00
15/08/2016	R207 On 03-November-16	7.94	Put	Bond Future	521	1	1	1	0.00
15/08/2016	R207 On 03-November-16	7.95	Put	Bond Future	510	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
15/08/2016	R207 On 02-February-17			Bond Future	7.82	98.9788	98.9788	98.9788	0.00
15/08/2016	R207 On 02-February-17	8.91	Call	Bond Future	2878	3	3	3	62.00
15/08/2016	R207 On 02-February-17	9.22	Call	Bond Future	3568	4	4	4	0.00
15/08/2016	R207 On 02-February-17	9.24	Call	Bond Future	3614	4	4	4	0.00
15/08/2016	R207 On 02-February-17	9.23	Call	Bond Future	3591	4	4	4	0.00
15/08/2016	R207 On 02-February-17	9.23	Put	Bond Future	71	0	0	0	0.00
15/08/2016	R207 On 02-February-17	9.24	Put	Bond Future	69	0	0	0	0.00
15/08/2016	R207 On 02-February-17	9.22	Put	Bond Future	72	0	0	0	0.00
15/08/2016	R207 On 02-February-17	8.91	Put	Bond Future	144	0	0	0	0.00
15/08/2016	R207 On 04-May-17			Bond Future	7.78	101.0007	101.0007	101.0007	0.00
15/08/2016	R207 On 04-May-17	8.21	Call	Bond Future	1626	2	2	2	0.00
15/08/2016	R207 On 04-May-17	8.22	Call	Bond Future	1642	2	2	2	0.00
15/08/2016	R207 On 04-May-17	8.20	Call	Bond Future	1611	2	2	2	0.00
15/08/2016	R207 On 04-May-17	8.22	Put	Bond Future	612	1	1	1	0.00
15/08/2016	R207 On 04-May-17	8.20	Put	Bond Future	627	1	1	1	0.00
15/08/2016	R207 On 04-May-17	8.21	Put	Bond Future	620	1	1	1	0.00
15/08/2016	R208 On 03-November-16			Bond Future	7.99	96.2090	96.2090	96.2090	34,900.00
15/08/2016	R208 On 03-November-16	9.59	Call	Bond Future	5495	5	5	5	0.00
15/08/2016	R208 On 03-November-16	9.58	Call	Bond Future	5463	5	5	5	0.00
15/08/2016	R208 On 03-November-16	9.57	Call	Bond Future	5430	5	5	5	0.00
15/08/2016	R208 On 03-November-16	9.57	Put	Bond Future	7	0	0	0	0.00
15/08/2016	R208 On 03-November-16	9.59	Put	Bond Future	6	0	0	0	0.00
15/08/2016	R208 On 03-November-16	9.58	Put	Bond Future	7	0	0	0	0.00
15/08/2016	R208 On 02-February-17			Bond Future	7.99	98.0830	98.0830	98.0830	0.00
15/08/2016	R208 On 02-February-17	8.64	Call	Bond Future	2624	3	3	3	0.00
15/08/2016	R208 On 02-February-17	8.63	Call	Bond Future	2599	3	3	3	0.00
15/08/2016	R208 On 02-February-17	8.65	Call	Bond Future	2649	3	3	3	0.00
15/08/2016	R208 On 02-February-17	8.63	Put	Bond Future	479	0	0	0	0.00
15/08/2016	R208 On 02-February-17	8.64	Put	Bond Future	471	0	0	0	0.00
15/08/2016	R208 On 02-February-17	8.65	Put	Bond Future	463	0	0	0	0.00
15/08/2016	R208 On 04-May-17			Bond Future	7.97	96.6818	96.6818	96.6818	0.00
15/08/2016	R208 On 04-May-17	8.37	Call	Bond Future	2197	2	2	2	0.00
15/08/2016	R208 On 04-May-17	8.39	Call	Bond Future	2238	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
15/08/2016	R208 On 04-May-17	8.38	Call	Bond Future	2217	2	2	2	0.00
15/08/2016	R208 On 04-May-17	8.38	Put	Bond Future	922	1	1	1	0.00
15/08/2016	R208 On 04-May-17	8.39	Put	Bond Future	911	1	1	1	0.00
15/08/2016	R208 On 04-May-17	8.37	Put	Bond Future	933	1	1	1	0.00
15/08/2016	R209 On 03-November-16			Bond Future	8.97	75.8623	75.8623	75.8623	35,738.00
15/08/2016	R209 On 03-November-16	10.24	Call	Bond Future	8679	9	9	9	0.00
15/08/2016	R209 On 03-November-16	10.26	Call	Bond Future	8795	9	9	9	0.00
15/08/2016	R209 On 03-November-16	8.87	Call	Bond Future	1777	2	2	2	250.00
15/08/2016	R209 On 03-November-16	9.05	Call	Bond Future	2428	2	2	2	0.00
15/08/2016	R209 On 03-November-16	9.45	Call	Bond Future	4254	4	4	4	0.00
15/08/2016	R209 On 03-November-16	10.25	Call	Bond Future	8737	9	9	9	0.00
15/08/2016	R209 On 03-November-16	9.05	Put	Bond Future	1844	2	2	2	250.00
15/08/2016	R209 On 03-November-16	8.87	Put	Bond Future	2523	3	3	3	0.00
15/08/2016	R209 On 03-November-16	9.45	Put	Bond Future	836	1	1	1	250.00
15/08/2016	R209 On 03-November-16	10.25	Put	Bond Future	123	0	0	0	5,000.00
15/08/2016	R209 On 03-November-16	10.26	Put	Bond Future	120	0	0	0	0.00
15/08/2016	R209 On 03-November-16	10.24	Put	Bond Future	126	0	0	0	0.00
15/08/2016	R209 On 02-February-17			Bond Future	9.00	77.3400	77.3400	77.3400	0.00
15/08/2016	R209 On 02-February-17	9.54	Call	Bond Future	5400	5	5	5	0.00
15/08/2016	R209 On 02-February-17	9.55	Call	Bond Future	5447	5	5	5	0.00
15/08/2016	R209 On 02-February-17	9.53	Call	Bond Future	5353	5	5	5	0.00
15/08/2016	R209 On 02-February-17	9.53	Put	Bond Future	1604	2	2	2	0.00
15/08/2016	R209 On 02-February-17	9.54	Put	Bond Future	1583	2	2	2	0.00
15/08/2016	R209 On 02-February-17	9.55	Put	Bond Future	1562	2	2	2	0.00
15/08/2016	R209 On 04-May-17			Bond Future	9.02	75.7674	75.7674	75.7674	0.00
15/08/2016	R209 On 04-May-17	9.48	Call	Bond Future	5753	6	6	6	0.00
15/08/2016	R209 On 04-May-17	9.47	Call	Bond Future	5710	6	6	6	0.00
15/08/2016	R209 On 04-May-17	9.46	Call	Bond Future	5667	6	6	6	0.00
15/08/2016	R209 On 04-May-17	9.46	Put	Bond Future	2539	3	3	3	0.00
15/08/2016	R209 On 04-May-17	9.48	Put	Bond Future	2489	3	2	3	0.00
15/08/2016	R209 On 04-May-17	9.47	Put	Bond Future	2514	3	3	3	0.00
15/08/2016	R210 On 03-November-16			Bond Future	188.65	188.6544	188.6544	188.6544	2,269.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
15/08/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
15/08/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
15/08/2016	R210 On 03-November-16	188.92	Put	Bond Future	266	0	0	0	0.00
15/08/2016	R210 On 03-November-16	188.91	Put	Bond Future	256	0	0	0	0.00
15/08/2016	R210 On 03-November-16	188.90	Put	Bond Future	246	0	0	0	0.00
15/08/2016	R211 On 03-November-16			Bond Future	142.21	142.2059	142.2059	142.2059	56.00
15/08/2016	R211 On 03-November-16	141.76	Call	Bond Future	446	0	0	0	0.00
15/08/2016	R211 On 03-November-16	141.75	Call	Bond Future	456	0	0	0	0.00
15/08/2016	R211 On 03-November-16	141.74	Call	Bond Future	466	0	0	0	0.00
15/08/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
15/08/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
15/08/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
15/08/2016	R212 On 03-November-16			Bond Future	148.84	148.8398	148.8398	148.8398	4,169.00
15/08/2016	R212 On 03-November-16	148.11	Call	Bond Future	730	1	1	1	0.00
15/08/2016	R212 On 03-November-16	148.12	Call	Bond Future	720	1	1	1	0.00
15/08/2016	R212 On 03-November-16	148.10	Call	Bond Future	740	1	1	1	0.00
15/08/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
15/08/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
15/08/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
15/08/2016	R213 On 03-November-16			Bond Future	8.84	86.5193	86.5193	86.5193	43,032.00
15/08/2016	R213 On 03-November-16	10.18	Call	Bond Future	8990	9	9	9	0.00
15/08/2016	R213 On 03-November-16	10.20	Call	Bond Future	9108	9	9	9	0.00
15/08/2016	R213 On 03-November-16	10.19	Call	Bond Future	9049	9	9	9	0.00
15/08/2016	R213 On 03-November-16	10.18	Put	Bond Future	91	0	0	0	0.00
15/08/2016	R213 On 03-November-16	10.20	Put	Bond Future	86	0	0	0	0.00
15/08/2016	R213 On 03-November-16	10.19	Put	Bond Future	88	0	0	0	0.00
15/08/2016	R213 On 02-February-17			Bond Future	8.87	88.2044	88.2044	88.2044	0.00
15/08/2016	R213 On 02-February-17	9.40	Call	Bond Future	5156	5	5	5	0.00
15/08/2016	R213 On 02-February-17	9.42	Call	Bond Future	5249	5	5	5	0.00
15/08/2016	R213 On 02-February-17	9.41	Call	Bond Future	5202	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2016	R213 On 02-February-17	9.41	Put	Bond Future	1504	2	2	2	0.00
15/08/2016	R213 On 02-February-17	9.42	Put	Bond Future	1484	2	1	2	0.00
15/08/2016	R213 On 02-February-17	9.40	Put	Bond Future	1524	2	2	2	0.00
15/08/2016	R213 On 04-May-17			Bond Future	8.89	86.4515	86.4515	86.4515	0.00
15/08/2016	R213 On 04-May-17	9.35	Call	Bond Future	5521	6	6	6	0.00
15/08/2016	R213 On 04-May-17	9.36	Call	Bond Future	5564	6	6	6	0.00
15/08/2016	R213 On 04-May-17	9.37	Call	Bond Future	5607	6	6	6	0.00
15/08/2016	R213 On 04-May-17	9.37	Put	Bond Future	2316	2	2	2	0.00
15/08/2016	R213 On 04-May-17	9.35	Put	Bond Future	2364	2	2	2	0.00
15/08/2016	R213 On 04-May-17	9.36	Put	Bond Future	2340	2	2	2	0.00
15/08/2016	R214 On 03-November-16			Bond Future	9.04	76.3919	76.3919	76.3919	29,406.00
15/08/2016	R214 On 03-November-16	10.34	Call	Bond Future	9234	9	9	9	0.00
15/08/2016	R214 On 03-November-16	10.35	Call	Bond Future	9294	9	9	9	0.00
15/08/2016	R214 On 03-November-16	10.33	Call	Bond Future	9174	9	9	9	0.00
15/08/2016	R214 On 03-November-16	10.33	Put	Bond Future	130	0	0	0	0.00
15/08/2016	R214 On 03-November-16	10.34	Put	Bond Future	127	0	0	0	0.00
15/08/2016	R214 On 03-November-16	10.35	Put	Bond Future	124	0	0	0	0.00
15/08/2016	R214 On 02-February-17			Bond Future	9.07	77.8799	77.8799	77.8799	0.00
15/08/2016	R214 On 02-February-17	9.67	Call	Bond Future	5965	6	6	6	0.00
15/08/2016	R214 On 02-February-17	9.66	Call	Bond Future	5916	6	6	6	0.00
15/08/2016	R214 On 02-February-17	9.68	Call	Bond Future	6015	6	6	6	0.00
15/08/2016	R214 On 02-February-17	9.66	Put	Bond Future	1570	2	2	2	0.00
15/08/2016	R214 On 02-February-17	9.68	Put	Bond Future	1528	2	2	2	0.00
15/08/2016	R214 On 02-February-17	9.67	Put	Bond Future	1549	2	2	2	0.00
15/08/2016	R214 On 04-May-17			Bond Future	9.09	76.1699	76.1699	76.1699	0.00
15/08/2016	R214 On 04-May-17	9.57	Call	Bond Future	6139	6	6	6	0.00
15/08/2016	R214 On 04-May-17	9.56	Call	Bond Future	6094	6	6	6	0.00
15/08/2016	R214 On 04-May-17	9.58	Call	Bond Future	6185	6	6	6	0.00
15/08/2016	R214 On 04-May-17	9.56	Put	Bond Future	2598	3	3	3	0.00
15/08/2016	R214 On 04-May-17	9.57	Put	Bond Future	2573	3	3	3	0.00
15/08/2016	R214 On 04-May-17	9.58	Put	Bond Future	2547	3	3	3	0.00
15/08/2016	R248 On 03-November-16			Bond Future	9.11	97.9104	97.9104	97.9104	61,324.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2016	R248 On 03-November-16	10.39	Call	Bond Future	11607	12	12	12	0.00
15/08/2016	R248 On 03-November-16	10.38	Call	Bond Future	11533	12	12	12	0.00
15/08/2016	R248 On 03-November-16	10.37	Call	Bond Future	11458	11	11	11	0.00
15/08/2016	R248 On 03-November-16	10.38	Put	Bond Future	222	0	0	0	0.00
15/08/2016	R248 On 03-November-16	10.37	Put	Bond Future	227	0	0	0	0.00
15/08/2016	R248 On 03-November-16	10.39	Put	Bond Future	217	0	0	0	0.00
15/08/2016	R248 On 02-February-17			Bond Future	9.14	99.8173	99.8173	99.8173	0.00
15/08/2016	R248 On 02-February-17	9.78	Call	Bond Future	8008	8	8	8	0.00
15/08/2016	R248 On 02-February-17	9.77	Call	Bond Future	7945	8	8	8	0.00
15/08/2016	R248 On 02-February-17	9.76	Call	Bond Future	7883	8	8	8	0.00
15/08/2016	R248 On 02-February-17	9.78	Put	Bond Future	2058	2	2	2	0.00
15/08/2016	R248 On 02-February-17	9.76	Put	Bond Future	2110	2	2	2	0.00
15/08/2016	R248 On 02-February-17	9.77	Put	Bond Future	2084	2	2	2	0.00
15/08/2016	R248 On 04-May-17			Bond Future	9.16	97.4130	97.4130	97.4130	0.00
15/08/2016	R248 On 04-May-17	9.67	Call	Bond Future	8199	8	8	8	0.00
15/08/2016	R248 On 04-May-17	9.66	Call	Bond Future	8142	8	8	8	0.00
15/08/2016	R248 On 04-May-17	9.65	Call	Bond Future	8084	8	8	8	0.00
15/08/2016	R248 On 04-May-17	9.66	Put	Bond Future	3463	3	3	3	0.00
15/08/2016	R248 On 04-May-17	9.65	Put	Bond Future	3496	4	3	4	0.00
15/08/2016	R248 On 04-May-17	9.67	Put	Bond Future	3431	3	3	3	0.00