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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/08/2016 TO: 17/08/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	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
17/08/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	2025 On 03-November-16			Bond Future	130.21	130.3034	130.2116	130.3034	3,086.00
17/08/2016	2025 On 03-November-16	129.21	Call	Bond Future	1002	1	1	1	0.00
17/08/2016	2025 On 03-November-16	129.22	Call	Bond Future	992	1	1	1	0.00
17/08/2016	2025 On 03-November-16	129.23	Call	Bond Future	982	1	1	1	0.00
17/08/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
17/08/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
17/08/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
17/08/2016	2030 On 03-November-16			Bond Future	8.82	95.8214	95.8296	95.8214	30,334.00
17/08/2016	2030 On 03-November-16	9.33	Call	Bond Future	3667	4	4	4	0.00
17/08/2016	2030 On 03-November-16	9.34	Call	Bond Future	3737	4	4	4	0.00
17/08/2016	2030 On 03-November-16	9.35	Call	Bond Future	3806	4	4	4	0.00
17/08/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
17/08/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
17/08/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
17/08/2016	2030 On 02-February-17			Bond Future	8.85	93.6798	93.6882	93.6798	0.00
17/08/2016	2030 On 02-February-17	9.29	Call	Bond Future	3151	3	3	3	0.00
17/08/2016	2030 On 02-February-17	9.31	Call	Bond Future	3289	3	3	3	0.00
17/08/2016	2030 On 02-February-17	9.30	Call	Bond Future	3220	3	3	3	0.00
17/08/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
17/08/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
17/08/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
17/08/2016	2030 On 04-May-17			Bond Future	8.87	95.5883	95.5952	95.5883	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2016	2030 On 04-May-17	9.34	Call	Bond Future	3310	3	3	3	0.00
17/08/2016	2030 On 04-May-17	9.33	Call	Bond Future	3242	3	3	3	0.00
17/08/2016	2030 On 04-May-17	9.32	Call	Bond Future	3173	3	3	3	0.00
17/08/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
17/08/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
17/08/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
17/08/2016	2032 On 03-November-16			Bond Future	8.95	95.1302	95.0993	95.1302	13,093.00
17/08/2016	2032 On 03-November-16	10.28	Call	Bond Future	9850	10	10	10	0.00
17/08/2016	2032 On 03-November-16	10.30	Call	Bond Future	9979	10	10	10	0.00
17/08/2016	2032 On 03-November-16	10.29	Call	Bond Future	9914	10	10	10	0.00
17/08/2016	2032 On 03-November-16	10.28	Put	Bond Future	90	0	0	0	0.00
17/08/2016	2032 On 03-November-16	10.30	Put	Bond Future	85	0	0	0	0.00
17/08/2016	2032 On 03-November-16	10.29	Put	Bond Future	87	0	0	0	0.00
17/08/2016	2032 On 02-February-17			Bond Future	8.98	96.9814	96.9500	96.9814	0.00
17/08/2016	2032 On 02-February-17	9.51	Call	Bond Future	5681	6	6	6	0.00
17/08/2016	2032 On 02-February-17	9.53	Call	Bond Future	5784	6	6	6	0.00
17/08/2016	2032 On 02-February-17	9.52	Call	Bond Future	5732	6	6	6	0.00
17/08/2016	2032 On 02-February-17	9.52	Put	Bond Future	1631	2	2	2	0.00
17/08/2016	2032 On 02-February-17	9.51	Put	Bond Future	1653	2	2	2	0.00
17/08/2016	2032 On 02-February-17	9.53	Put	Bond Future	1609	2	2	2	0.00
17/08/2016	2032 On 04-May-17			Bond Future	9.00	94.7956	94.7618	94.7956	0.00
17/08/2016	2032 On 04-May-17	9.46	Call	Bond Future	6037	6	6	6	0.00
17/08/2016	2032 On 04-May-17	9.45	Call	Bond Future	5991	6	6	6	0.00
17/08/2016	2032 On 04-May-17	9.44	Call	Bond Future	5943	6	6	6	0.00
17/08/2016	2032 On 04-May-17	9.45	Put	Bond Future	2604	3	3	3	0.00
17/08/2016	2032 On 04-May-17	9.46	Put	Bond Future	2577	3	3	3	0.00
17/08/2016	2032 On 04-May-17	9.44	Put	Bond Future	2630	3	3	3	0.00
17/08/2016	2033 On 03-November-16			Bond Future	108.61	108.6446	108.6099	108.6446	4,275.00
17/08/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
17/08/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
17/08/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
17/08/2016	2033 On 03-November-16	109.17	Put	Bond Future	560	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
17/08/2016	2033 On 03-November-16	109.18	Put	Bond Future	570	1	1	1	0.00
17/08/2016	2033 On 03-November-16	109.16	Put	Bond Future	550	1	1	1	0.00
17/08/2016	2037 On 03-November-16			Bond Future	9.08	96.8983	96.9989	96.8983	40,431.00
17/08/2016	2037 On 03-November-16	10.35	Call	Bond Future	10410	10	10	10	0.00
17/08/2016	2037 On 03-November-16	10.36	Call	Bond Future	10480	10	10	10	0.00
17/08/2016	2037 On 03-November-16	10.37	Call	Bond Future	10549	10	11	10	0.00
17/08/2016	2037 On 03-November-16	10.36	Put	Bond Future	138	0	0	0	0.00
17/08/2016	2037 On 03-November-16	10.37	Put	Bond Future	134	0	0	0	0.00
17/08/2016	2037 On 03-November-16	10.35	Put	Bond Future	142	0	0	0	0.00
17/08/2016	2037 On 02-February-17			Bond Future	9.11	94.5274	94.6298	94.5274	0.00
17/08/2016	2037 On 02-February-17	9.66	Call	Bond Future	6501	7	7	7	0.00
17/08/2016	2037 On 02-February-17	9.68	Call	Bond Future	6613	7	7	7	0.00
17/08/2016	2037 On 02-February-17	9.67	Call	Bond Future	6557	7	7	7	0.00
17/08/2016	2037 On 02-February-17	9.66	Put	Bond Future	1846	2	2	2	0.00
17/08/2016	2037 On 02-February-17	9.67	Put	Bond Future	1822	2	2	2	0.00
17/08/2016	2037 On 02-February-17	9.68	Put	Bond Future	1798	2	2	2	0.00
17/08/2016	2037 On 04-May-17			Bond Future	9.13	96.4532	96.5561	96.4532	0.00
17/08/2016	2037 On 04-May-17	9.59	Call	Bond Future	6818	7	7	7	0.00
17/08/2016	2037 On 04-May-17	9.58	Call	Bond Future	6766	7	7	7	0.00
17/08/2016	2037 On 04-May-17	9.60	Call	Bond Future	6869	7	7	7	0.00
17/08/2016	2037 On 04-May-17	9.58	Put	Bond Future	2992	3	3	3	0.00
17/08/2016	2037 On 04-May-17	9.60	Put	Bond Future	2933	3	3	3	0.00
17/08/2016	2037 On 04-May-17	9.59	Put	Bond Future	2963	3	3	3	0.00
17/08/2016	2038 On 03-November-16			Bond Future	136.99	137.0348	136.9924	137.0348	20,808.00
17/08/2016	2038 On 03-November-16	136.33	Call	Bond Future	662	1	1	1	0.00
17/08/2016	2038 On 03-November-16	136.32	Call	Bond Future	672	1	1	1	0.00
17/08/2016	2038 On 03-November-16	136.31	Call	Bond Future	682	1	1	1	0.00
17/08/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
17/08/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
17/08/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
17/08/2016	2040 On 03-November-16			Bond Future	9.11	101.2554	101.4125	101.2554	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
17/08/2016	2040 On 03-November-16	9.69	Call	Bond Future	6214	6	6	6	0.00
17/08/2016	2040 On 03-November-16	9.71	Call	Bond Future	6350	6	6	6	0.00
17/08/2016	2040 On 03-November-16	9.70	Call	Bond Future	6282	6	6	6	0.00
17/08/2016	2040 On 03-November-16	9.69	Put	Bond Future	890	1	1	1	0.00
17/08/2016	2040 On 03-November-16	9.70	Put	Bond Future	871	1	1	1	0.00
17/08/2016	2040 On 03-November-16	9.71	Put	Bond Future	853	1	1	1	0.00
17/08/2016	2040 On 02-February-17			Bond Future	9.14	98.7189	98.8790	98.7189	0.00
17/08/2016	2040 On 02-February-17	9.58	Call	Bond Future	6434	6	6	6	0.00
17/08/2016	2040 On 02-February-17	9.59	Call	Bond Future	6492	6	6	6	0.00
17/08/2016	2040 On 02-February-17	9.60	Call	Bond Future	6551	7	7	7	0.00
17/08/2016	2040 On 02-February-17	9.59	Put	Bond Future	2346	2	2	2	0.00
17/08/2016	2040 On 02-February-17	9.60	Put	Bond Future	2316	2	2	2	0.00
17/08/2016	2040 On 02-February-17	9.58	Put	Bond Future	2376	3	2	3	0.00
17/08/2016	2040 On 04-May-17			Bond Future	9.16	100.7300	100.8917	100.7300	0.00
17/08/2016	2040 On 04-May-17	9.62	Call	Bond Future	7453	7	7	7	0.00
17/08/2016	2040 On 04-May-17	9.63	Call	Bond Future	7509	8	8	8	0.00
17/08/2016	2040 On 04-May-17	9.64	Call	Bond Future	7564	8	8	8	0.00
17/08/2016	2040 On 04-May-17	9.63	Put	Bond Future	3257	3	3	3	0.00
17/08/2016	2040 On 04-May-17	9.64	Put	Bond Future	3225	3	3	3	0.00
17/08/2016	2040 On 04-May-17	9.62	Put	Bond Future	3289	3	3	3	0.00
17/08/2016	2044 On 03-November-16			Bond Future	9.13	98.2572	98.5148	98.2572	18,597.00
17/08/2016	2044 On 03-November-16	10.42	Call	Bond Future	11358	11	11	11	0.00
17/08/2016	2044 On 03-November-16	10.41	Call	Bond Future	11285	11	11	11	0.00
17/08/2016	2044 On 03-November-16	10.43	Call	Bond Future	11431	11	11	11	0.00
17/08/2016	2044 On 03-November-16	10.43	Put	Bond Future	170	0	0	0	0.00
17/08/2016	2044 On 03-November-16	10.42	Put	Bond Future	175	0	0	0	0.00
17/08/2016	2044 On 03-November-16	10.41	Put	Bond Future	180	0	0	0	0.00
17/08/2016	2044 On 02-February-17			Bond Future	9.16	95.7875	96.0502	95.7875	0.00
17/08/2016	2044 On 02-February-17	9.77	Call	Bond Future	7520	7	8	7	0.00
17/08/2016	2044 On 02-February-17	9.78	Call	Bond Future	7581	7	8	7	0.00
17/08/2016	2044 On 02-February-17	9.76	Call	Bond Future	7458	7	7	7	0.00
17/08/2016	2044 On 02-February-17	9.77	Put	Bond Future	1991	2	2	2	0.00
17/08/2016	2044 On 02-February-17	9.78	Put	Bond Future	1965	2	2	2	0.00

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17/08/2016	2044 On 02-February-17	9.76	Put	Bond Future	2016	2	2	2	0.00
17/08/2016	2044 On 04-May-17			Bond Future	9.19	97.7390	98.0052	97.7390	0.00
17/08/2016	2044 On 04-May-17	9.67	Call	Bond Future	7726	8	8	8	0.00
17/08/2016	2044 On 04-May-17	9.66	Call	Bond Future	7670	8	8	8	0.00
17/08/2016	2044 On 04-May-17	9.68	Call	Bond Future	7783	8	8	8	0.00
17/08/2016	2044 On 04-May-17	9.68	Put	Bond Future	3281	4	3	4	0.00
17/08/2016	2044 On 04-May-17	9.67	Put	Bond Future	3313	4	3	4	0.00
17/08/2016	2044 On 04-May-17	9.66	Put	Bond Future	3345	4	3	4	0.00
17/08/2016	2046 On 03-November-16			Bond Future	135.69	135.4392	135.6900	135.4392	17,253.00
17/08/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
17/08/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
17/08/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
17/08/2016	2046 On 03-November-16	137.09	Put	Bond Future	1400	2	1	2	0.00
17/08/2016	2046 On 03-November-16	137.07	Put	Bond Future	1380	2	1	2	0.00
17/08/2016	2046 On 03-November-16	137.08	Put	Bond Future	1390	2	1	2	0.00
17/08/2016	2050 On 03-November-16			Bond Future	146.39	146.4306	146.3865	146.4306	21,628.00
17/08/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
17/08/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
17/08/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
17/08/2016	2050 On 03-November-16	149.53	Put	Bond Future	3144	3	3	3	0.00
17/08/2016	2050 On 03-November-16	149.54	Put	Bond Future	3154	3	3	3	0.00
17/08/2016	2050 On 03-November-16	149.52	Put	Bond Future	3134	3	3	3	0.00
17/08/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	AL37 On 03-November-16			Index Future	509.38	509.6100	509.3780	509.6100	14.00
17/08/2016	AL37 On 02-February-17			Index Future	519.29	519.5230	519.2890	519.5230	0.00
17/08/2016	AL7T On 03-November-16			Index Future	595.66	596.2230	595.6600	596.2230	9.00

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17/08/2016	AL7T On 02-February-17			Index Future	607.25	607.8220	607.2490	607.8220	0.00
17/08/2016	ALBI On 03-November-16			Index Future	544.88	544.6350	544.8780	544.6350	721.00
17/08/2016	ALBI On 02-February-17			Index Future	555.48	555.2300	555.4800	555.2300	0.00
17/08/2016	ALBI On 04-May-17			Index Future	566.78	566.5290	566.7770	566.5290	0.00
17/08/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	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
17/08/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/08/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	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
17/08/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2016	EL28 On 03-November-16			Bond Future	131.89	131.9282	131.8921	131.9282	0.00
17/08/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
17/08/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
17/08/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
17/08/2016	EL28 On 03-November-16	132.16	Put	Bond Future	268	0	0	0	0.00
17/08/2016	EL28 On 03-November-16	132.17	Put	Bond Future	278	0	0	0	0.00
17/08/2016	EL28 On 03-November-16	132.15	Put	Bond Future	258	0	0	0	0.00
17/08/2016	EL28 On 02-February-17			Bond Future	134.47	134.5032	134.4666	134.5032	0.00
17/08/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
17/08/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
17/08/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
17/08/2016	EL28 On 02-February-17	135.10	Put	Bond Future	633	1	1	1	0.00
17/08/2016	EL28 On 02-February-17	135.12	Put	Bond Future	653	1	1	1	0.00
17/08/2016	EL28 On 02-February-17	135.11	Put	Bond Future	643	1	1	1	0.00
17/08/2016	EL28 On 04-May-17			Bond Future	135.52	135.5586	135.5189	135.5586	0.00
17/08/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
17/08/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
17/08/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
17/08/2016	EL28 On 04-May-17	137.90	Put	Bond Future	2381	2	2	2	0.00
17/08/2016	EL28 On 04-May-17	137.91	Put	Bond Future	2391	2	2	2	0.00
17/08/2016	EL28 On 04-May-17	137.92	Put	Bond Future	2401	2	2	2	0.00
17/08/2016	ES33 On 03-November-16			Bond Future	9.98	81.0341	81.0841	81.0341	8,789.00
17/08/2016	ES33 On 03-November-16	11.31	Call	Bond Future	8398	8	8	8	0.00
17/08/2016	ES33 On 03-November-16	11.29	Call	Bond Future	8282	8	8	8	0.00
17/08/2016	ES33 On 03-November-16	11.30	Call	Bond Future	8340	8	8	8	0.00
17/08/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
17/08/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
17/08/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
17/08/2016	ES33 On 02-February-17			Bond Future	10.04	82.6109	82.6619	82.6109	0.00
17/08/2016	ES33 On 02-February-17	10.61	Call	Bond Future	3716	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
17/08/2016	ES33 On 02-February-17	10.60	Call	Bond Future	3653	4	4	4	0.00
17/08/2016	ES33 On 02-February-17	10.59	Call	Bond Future	3590	4	4	4	0.00
17/08/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
17/08/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
17/08/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
17/08/2016	ES33 On 04-May-17			Bond Future	10.09	80.4976	80.5481	80.4976	0.00
17/08/2016	ES33 On 04-May-17	10.55	Call	Bond Future	2975	3	3	3	0.00
17/08/2016	ES33 On 04-May-17	10.56	Call	Bond Future	3038	3	3	3	0.00
17/08/2016	ES33 On 04-May-17	10.54	Call	Bond Future	2911	3	3	3	0.00
17/08/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
17/08/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
17/08/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
17/08/2016	ES42 On 03-November-16			Bond Future	10.07	85.7905	85.9714	85.7905	8,777.00
17/08/2016	ES42 On 02-February-17			Bond Future	10.13	87.4602	87.6446	87.4602	0.00
17/08/2016	ES42 On 04-May-17			Bond Future	10.18	84.9780	85.1647	84.9780	0.00
17/08/2016	GOVI On 03-November-16			GOVI	541.65	541.5200	541.6500	541.5200	418.00
17/08/2016	GOVI On 03-November-16	476.11	Call	GOVI	655400	65	66	65	0.00
17/08/2016	GOVI On 03-November-16	476.13	Call	GOVI	655200	65	66	65	0.00
17/08/2016	GOVI On 03-November-16	476.12	Call	GOVI	655300	65	66	65	0.00
17/08/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
17/08/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
17/08/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
17/08/2016	GOVI On 02-February-17			GOVI	552.19	552.0550	552.1890	552.0550	26.00
17/08/2016	GOVI On 02-February-17	533.32	Call	GOVI	188690	19	19	19	0.00
17/08/2016	GOVI On 02-February-17	533.34	Call	GOVI	188490	19	19	19	0.00
17/08/2016	GOVI On 02-February-17	533.33	Call	GOVI	188590	19	19	19	0.00
17/08/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
17/08/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
17/08/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
17/08/2016	GOVI On 04-May-17			GOVI	563.42	563.2890	563.4190	563.2890	0.00
17/08/2016	GOVI On 04-May-17	262.20	Call	GOVI	3012190	301	301	301	0.00
17/08/2016	GOVI On 04-May-17	262.19	Call	GOVI	3012290	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
17/08/2016	GOVI On 04-May-17	262.18	Call	GOVI	3012390	301	301	301	0.00
17/08/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
17/08/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
17/08/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
17/08/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/08/2016	IGOV On 03-November-16			Index Future	252.35	252.3470	252.3520	252.3470	1,023.00
17/08/2016	IGOV On 02-February-17			Index Future	257.28	257.2710	257.2770	257.2710	55.00
17/08/2016	IGOV On 04-May-17			Index Future	262.52	262.5210	262.5240	262.5210	0.00
17/08/2016	ILBI On 03-November-16			Index Future	682.75	682.9090	682.7450	682.9090	0.00
17/08/2016	ILBI On 02-February-17			Index Future	696.02	696.1880	696.0200	696.1880	155.00
17/08/2016	IS01 On 19-December-16			Interest Rate Swap	100.06	100.0666	100.0650	100.0666	0.00
17/08/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0082	100.0057	100.0082	0.00
17/08/2016	IS01 On 15-June-17			Interest Rate Swap	99.63	99.6329	99.6298	99.6329	0.00
17/08/2016	IS01 On 21-September-17			Interest Rate Swap	99.69	99.6861	99.6883	99.6861	0.00
17/08/2016	IS02 On 18-December-17			Interest Rate Swap	99.96	99.9587	99.9606	99.9587	0.00
17/08/2016	IS02 On 16-March-18			Interest Rate Swap	99.23	99.2330	99.2332	99.2330	0.00
17/08/2016	IS02 On 15-June-18			Interest Rate Swap	98.89	98.8878	98.8851	98.8878	0.00
17/08/2016	IS02 On 21-September-18			Interest Rate Swap	98.94	98.9423	98.9364	98.9423	0.00
17/08/2016	IS05 On 17-December-20			Interest Rate Swap	97.74	97.6928	97.7407	97.6928	0.00
17/08/2016	IS05 On 16-March-21			Interest Rate Swap	97.05	96.9950	97.0484	96.9950	0.00
17/08/2016	IS05 On 15-June-21			Interest Rate Swap	96.32	96.2637	96.3226	96.2637	0.00
17/08/2016	IS05 On 21-September-21			Interest Rate Swap	96.57	96.5072	96.5706	96.5072	0.00
17/08/2016	IS10 On 17-December-25			Interest Rate Swap	96.99	96.8575	96.9897	96.8575	0.00
17/08/2016	IS10 On 16-March-26			Interest Rate Swap	94.03	93.8899	94.0269	93.8899	0.00
17/08/2016	IS10 On 15-June-26			Interest Rate Swap	92.76	92.6214	92.7622	92.6214	0.00
17/08/2016	IS10 On 21-September-26			Interest Rate Swap	94.83	94.6847	94.8265	94.6847	0.00
17/08/2016	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
17/08/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
17/08/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
17/08/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
17/08/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.35	92.6500	92.6500	92.6500	0.00
17/08/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.35	92.6500	92.6500	92.6500	10.00
17/08/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.37	92.6300	92.6300	92.6300	0.00
17/08/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	0.00
17/08/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
17/08/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.43	92.5700	92.5700	92.5700	0.00
17/08/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.44	92.5600	92.5600	92.5600	0.00
17/08/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.48	92.5200	92.5200	92.5200	0.00
17/08/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
17/08/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
17/08/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
17/08/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
17/08/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
17/08/2016	R023 On 03-November-16			Bond Future	8.17	99.4945	99.4231	99.4945	15,295.00
17/08/2016	R023 On 03-November-16	9.73	Call	Bond Future	7154	7	7	7	0.00
17/08/2016	R023 On 03-November-16	9.74	Call	Bond Future	7197	7	7	7	0.00
17/08/2016	R023 On 03-November-16	9.75	Call	Bond Future	7240	7	7	7	0.00
17/08/2016	R023 On 03-November-16	9.74	Put	Bond Future	11	0	0	0	0.00
17/08/2016	R023 On 03-November-16	9.75	Put	Bond Future	10	0	0	0	0.00
17/08/2016	R023 On 03-November-16	9.73	Put	Bond Future	11	0	0	0	0.00
17/08/2016	R023 On 02-February-17			Bond Future	8.19	101.4304	101.3576	101.4304	0.00
17/08/2016	R023 On 02-February-17	8.86	Call	Bond Future	3713	4	4	4	0.00
17/08/2016	R023 On 02-February-17	8.85	Call	Bond Future	3678	4	4	4	0.00
17/08/2016	R023 On 02-February-17	8.84	Call	Bond Future	3644	4	4	4	0.00
17/08/2016	R023 On 02-February-17	8.85	Put	Bond Future	664	1	1	1	0.00
17/08/2016	R023 On 02-February-17	8.86	Put	Bond Future	653	1	1	1	0.00
17/08/2016	R023 On 02-February-17	8.84	Put	Bond Future	674	1	1	1	0.00
17/08/2016	R023 On 04-May-17			Bond Future	8.18	99.5607	99.4845	99.5607	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2016	R023 On 04-May-17	8.59	Call	Bond Future	3160	3	3	3	0.00
17/08/2016	R023 On 04-May-17	8.61	Call	Bond Future	3218	3	3	3	0.00
17/08/2016	R023 On 04-May-17	8.60	Call	Bond Future	3189	3	3	3	0.00
17/08/2016	R023 On 04-May-17	8.59	Put	Bond Future	1351	1	1	1	0.00
17/08/2016	R023 On 04-May-17	8.61	Put	Bond Future	1320	1	1	1	0.00
17/08/2016	R023 On 04-May-17	8.60	Put	Bond Future	1336	1	1	1	0.00
17/08/2016	R035 On 03-November-16			Bond Future	9.02	100.3404	100.3971	100.3404	4,315.00
17/08/2016	R035 On 03-November-16	9.57	Call	Bond Future	4681	5	5	5	0.00
17/08/2016	R035 On 03-November-16	9.59	Call	Bond Future	4844	5	5	5	0.00
17/08/2016	R035 On 03-November-16	9.58	Call	Bond Future	4762	5	5	5	0.00
17/08/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
17/08/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
17/08/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
17/08/2016	R035 On 02-February-17			Bond Future	9.05	102.2928	102.3506	102.2928	0.00
17/08/2016	R035 On 02-February-17	9.51	Call	Bond Future	3869	4	4	4	0.00
17/08/2016	R035 On 02-February-17	9.52	Call	Bond Future	3950	4	4	4	0.00
17/08/2016	R035 On 02-February-17	9.50	Call	Bond Future	3787	4	4	4	0.00
17/08/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
17/08/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
17/08/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
17/08/2016	R035 On 04-May-17			Bond Future	9.07	99.8695	99.9266	99.8695	0.00
17/08/2016	R035 On 04-May-17	9.53	Call	Bond Future	3826	4	4	4	0.00
17/08/2016	R035 On 04-May-17	9.55	Call	Bond Future	3989	4	4	4	0.00
17/08/2016	R035 On 04-May-17	9.54	Call	Bond Future	3908	4	4	4	0.00
17/08/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
17/08/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
17/08/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
17/08/2016	R186 On 03-November-16			Bond Future	8.47	117.7432	117.6370	117.7432	95,084.00
17/08/2016	R186 On 03-November-16	9.66	Call	Bond Future	8389	9	8	9	0.00
17/08/2016	R186 On 03-November-16	9.10	Call	Bond Future	4980	5	5	5	0.00
17/08/2016	R186 On 03-November-16	8.96	Call	Bond Future	4198	4	4	4	0.00
17/08/2016	R186 On 03-November-16	9.40	Call	Bond Future	6771	7	7	7	1,425.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2016	R186 On 03-November-16	8.95	Call	Bond Future	4144	4	4	4	0.00
17/08/2016	R186 On 03-November-16	9.20	Call	Bond Future	5562	6	6	6	1,425.00
17/08/2016	R186 On 03-November-16	8.97	Call	Bond Future	4252	4	4	4	0.00
17/08/2016	R186 On 03-November-16	9.71	Call	Bond Future	8703	9	9	9	0.00
17/08/2016	R186 On 03-November-16	9.66	Put	Bond Future	93	0	0	0	5,000.00
17/08/2016	R186 On 03-November-16	9.71	Put	Bond Future	79	0	0	0	5,000.00
17/08/2016	R186 On 03-November-16	9.10	Put	Bond Future	470	1	0	1	5,200.00
17/08/2016	R186 On 03-November-16	8.96	Put	Bond Future	663	1	1	1	0.00
17/08/2016	R186 On 03-November-16	8.97	Put	Bond Future	648	1	1	1	0.00
17/08/2016	R186 On 03-November-16	8.95	Put	Bond Future	679	1	1	1	0.00
17/08/2016	R186 On 03-November-16	9.20	Put	Bond Future	363	0	0	0	0.00
17/08/2016	R186 On 03-November-16	9.40	Put	Bond Future	211	0	0	0	0.00
17/08/2016	R186 On 02-February-17			Bond Future	8.49	114.7306	114.6224	114.7306	0.00
17/08/2016	R186 On 02-February-17	9.50	Call	Bond Future	7589	8	8	8	0.00
17/08/2016	R186 On 02-February-17	9.40	Call	Bond Future	7040	7	7	7	0.00
17/08/2016	R186 On 02-February-17	8.81	Call	Bond Future	4090	4	4	4	0.00
17/08/2016	R186 On 02-February-17	8.79	Call	Bond Future	4001	4	4	4	0.00
17/08/2016	R186 On 02-February-17	8.80	Call	Bond Future	4045	4	4	4	0.00
17/08/2016	R186 On 02-February-17	8.90	Call	Bond Future	4499	5	4	5	0.00
17/08/2016	R186 On 02-February-17	8.43	Call	Bond Future	2572	3	3	3	750.00
17/08/2016	R186 On 02-February-17	9.50	Put	Bond Future	642	1	1	1	6,500.00
17/08/2016	R186 On 02-February-17	8.79	Put	Bond Future	1871	2	2	2	0.00
17/08/2016	R186 On 02-February-17	9.40	Put	Bond Future	754	1	1	1	750.00
17/08/2016	R186 On 02-February-17	8.81	Put	Bond Future	1820	2	2	2	0.00
17/08/2016	R186 On 02-February-17	8.43	Put	Bond Future	2998	3	3	3	0.00
17/08/2016	R186 On 02-February-17	8.80	Put	Bond Future	1845	2	2	2	0.00
17/08/2016	R186 On 02-February-17	8.90	Put	Bond Future	1604	2	2	2	750.00
17/08/2016	R186 On 04-May-17			Bond Future	8.50	117.0675	116.9550	117.0675	0.00
17/08/2016	R186 On 04-May-17	8.90	Call	Bond Future	5038	5	5	5	0.00
17/08/2016	R186 On 04-May-17	8.89	Call	Bond Future	4994	5	5	5	0.00
17/08/2016	R186 On 04-May-17	8.91	Call	Bond Future	5082	5	5	5	0.00
17/08/2016	R186 On 04-May-17	8.89	Put	Bond Future	2293	2	2	2	0.00
17/08/2016	R186 On 04-May-17	8.90	Put	Bond Future	2269	2	2	2	0.00
17/08/2016	R186 On 04-May-17	8.91	Put	Bond Future	2245	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
17/08/2016	R197 On 03-November-16			Bond Future	304.47	304.5695	304.4735	304.5695	1,589.00
17/08/2016	R197 On 03-November-16	303.56	Call	Bond Future	913	1	1	1	0.00
17/08/2016	R197 On 03-November-16	303.57	Call	Bond Future	903	1	1	1	0.00
17/08/2016	R197 On 03-November-16	303.58	Call	Bond Future	893	1	1	1	0.00
17/08/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
17/08/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
17/08/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
17/08/2016	R202 On 03-November-16			Bond Future	252.42	252.5010	252.4236	252.5010	36,658.00
17/08/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
17/08/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
17/08/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
17/08/2016	R202 On 03-November-16	253.86	Put	Bond Future	1436	1	1	1	0.00
17/08/2016	R202 On 03-November-16	253.87	Put	Bond Future	1446	1	1	1	0.00
17/08/2016	R202 On 03-November-16	253.85	Put	Bond Future	1426	1	1	1	0.00
17/08/2016	R203 On 03-November-16			Bond Future	7.37	101.9273	101.9302	101.9273	30,318.00
17/08/2016	R203 On 03-November-16	8.84	Call	Bond Future	1192	1	1	1	0.00
17/08/2016	R203 On 03-November-16	8.86	Call	Bond Future	1208	1	1	1	0.00
17/08/2016	R203 On 03-November-16	8.85	Call	Bond Future	1200	1	1	1	0.00
17/08/2016	R203 On 03-November-16	8.84	Put	Bond Future	1	0	0	0	0.00
17/08/2016	R203 On 03-November-16	8.86	Put	Bond Future	1	0	0	0	0.00
17/08/2016	R203 On 03-November-16	8.85	Put	Bond Future	1	0	0	0	0.00
17/08/2016	R203 On 02-February-17			Bond Future	7.17	103.9107	103.9137	103.9107	0.00
17/08/2016	R203 On 02-February-17	7.70	Call	Bond Future	372	0	0	0	0.00
17/08/2016	R203 On 02-February-17	7.72	Call	Bond Future	381	0	0	0	0.00
17/08/2016	R203 On 02-February-17	7.71	Call	Bond Future	376	0	0	0	0.00
17/08/2016	R203 On 02-February-17	7.71	Put	Bond Future	65	0	0	0	0.00
17/08/2016	R203 On 02-February-17	7.72	Put	Bond Future	64	0	0	0	0.00
17/08/2016	R203 On 02-February-17	7.70	Put	Bond Future	67	0	0	0	0.00
17/08/2016	R203 On 04-May-17			Bond Future	6.31	101.8513	101.8525	101.8513	0.00
17/08/2016	R203 On 04-May-17	6.91	Call	Bond Future	260	0	0	0	0.00
17/08/2016	R203 On 04-May-17	6.92	Call	Bond Future	263	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2016	R203 On 04-May-17	6.93	Call	Bond Future	266	0	0	0	0.00
17/08/2016	R203 On 04-May-17	6.92	Put	Bond Future	50	0	0	0	0.00
17/08/2016	R203 On 04-May-17	6.91	Put	Bond Future	50	0	0	0	0.00
17/08/2016	R203 On 04-May-17	6.93	Put	Bond Future	49	0	0	0	0.00
17/08/2016	R204 On 03-November-16			Bond Future	7.62	103.7820	103.7818	103.7820	28,909.00
17/08/2016	R204 On 03-November-16	9.21	Call	Bond Future	3020	3	3	3	0.00
17/08/2016	R204 On 03-November-16	9.23	Call	Bond Future	3057	3	3	3	0.00
17/08/2016	R204 On 03-November-16	9.22	Call	Bond Future	3038	3	3	3	0.00
17/08/2016	R204 On 03-November-16	9.22	Put	Bond Future	1	0	0	0	0.00
17/08/2016	R204 On 03-November-16	9.23	Put	Bond Future	1	0	0	0	0.00
17/08/2016	R204 On 03-November-16	9.21	Put	Bond Future	1	0	0	0	0.00
17/08/2016	R204 On 02-February-17			Bond Future	7.58	101.7605	101.7603	101.7605	0.00
17/08/2016	R204 On 02-February-17	8.28	Call	Bond Future	1355	1	1	1	0.00
17/08/2016	R204 On 02-February-17	8.29	Call	Bond Future	1369	1	1	1	0.00
17/08/2016	R204 On 02-February-17	8.30	Call	Bond Future	1383	1	1	1	0.00
17/08/2016	R204 On 02-February-17	8.28	Put	Bond Future	158	0	0	0	0.00
17/08/2016	R204 On 02-February-17	8.30	Put	Bond Future	152	0	0	0	0.00
17/08/2016	R204 On 02-February-17	8.29	Put	Bond Future	155	0	0	0	0.00
17/08/2016	R204 On 04-May-17			Bond Future	7.47	103.8331	103.8310	103.8331	0.00
17/08/2016	R204 On 04-May-17	7.90	Call	Bond Future	975	1	1	1	0.00
17/08/2016	R204 On 04-May-17	7.92	Call	Bond Future	996	1	1	1	0.00
17/08/2016	R204 On 04-May-17	7.91	Call	Bond Future	986	1	1	1	0.00
17/08/2016	R204 On 04-May-17	7.91	Put	Bond Future	330	0	0	0	0.00
17/08/2016	R204 On 04-May-17	7.92	Put	Bond Future	325	0	0	0	0.00
17/08/2016	R204 On 04-May-17	7.90	Put	Bond Future	334	0	0	0	0.00
17/08/2016	R207 On 03-November-16			Bond Future	7.79	100.8086	100.7797	100.8086	54,940.00
17/08/2016	R207 On 03-November-16	7.94	Call	Bond Future	852	1	1	1	0.00
17/08/2016	R207 On 03-November-16	7.93	Call	Bond Future	835	1	1	1	0.00
17/08/2016	R207 On 03-November-16	7.95	Call	Bond Future	869	1	1	1	0.00
17/08/2016	R207 On 03-November-16	7.95	Put	Bond Future	422	0	0	0	0.00
17/08/2016	R207 On 03-November-16	7.94	Put	Bond Future	432	0	0	0	0.00
17/08/2016	R207 On 03-November-16	7.93	Put	Bond Future	443	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2016	R207 On 02-February-17			Bond Future	7.78	99.1273	99.0979	99.1273	0.00
17/08/2016	R207 On 02-February-17	8.91	Call	Bond Future	2957	3	3	3	62.00
17/08/2016	R207 On 02-February-17	9.22	Call	Bond Future	3663	4	4	4	0.00
17/08/2016	R207 On 02-February-17	9.24	Call	Bond Future	3709	4	4	4	0.00
17/08/2016	R207 On 02-February-17	9.23	Call	Bond Future	3686	4	4	4	0.00
17/08/2016	R207 On 02-February-17	8.91	Put	Bond Future	103	0	0	0	0.00
17/08/2016	R207 On 02-February-17	9.22	Put	Bond Future	48	0	0	0	0.00
17/08/2016	R207 On 02-February-17	9.24	Put	Bond Future	45	0	0	0	0.00
17/08/2016	R207 On 02-February-17	9.23	Put	Bond Future	47	0	0	0	0.00
17/08/2016	R207 On 04-May-17			Bond Future	7.73	101.1463	101.1145	101.1463	0.00
17/08/2016	R207 On 04-May-17	8.20	Call	Bond Future	1626	2	2	2	0.00
17/08/2016	R207 On 04-May-17	8.22	Call	Bond Future	1659	2	2	2	0.00
17/08/2016	R207 On 04-May-17	8.21	Call	Bond Future	1643	2	2	2	0.00
17/08/2016	R207 On 04-May-17	8.22	Put	Bond Future	515	1	1	1	0.00
17/08/2016	R207 On 04-May-17	8.20	Put	Bond Future	529	1	1	1	0.00
17/08/2016	R207 On 04-May-17	8.21	Put	Bond Future	522	1	1	1	0.00
17/08/2016	R208 On 03-November-16			Bond Future	7.95	96.3792	96.3438	96.3792	32,606.00
17/08/2016	R208 On 03-November-16	9.57	Call	Bond Future	5561	6	6	6	0.00
17/08/2016	R208 On 03-November-16	9.59	Call	Bond Future	5627	6	6	6	0.00
17/08/2016	R208 On 03-November-16	9.58	Call	Bond Future	5594	6	6	6	0.00
17/08/2016	R208 On 03-November-16	9.57	Put	Bond Future	4	0	0	0	0.00
17/08/2016	R208 On 03-November-16	9.58	Put	Bond Future	3	0	0	0	0.00
17/08/2016	R208 On 03-November-16	9.59	Put	Bond Future	3	0	0	0	0.00
17/08/2016	R208 On 02-February-17			Bond Future	7.95	98.2547	98.2186	98.2547	0.00
17/08/2016	R208 On 02-February-17	8.64	Call	Bond Future	2686	3	3	3	0.00
17/08/2016	R208 On 02-February-17	8.63	Call	Bond Future	2660	3	3	3	0.00
17/08/2016	R208 On 02-February-17	8.65	Call	Bond Future	2712	3	3	3	0.00
17/08/2016	R208 On 02-February-17	8.65	Put	Bond Future	390	0	0	0	0.00
17/08/2016	R208 On 02-February-17	8.64	Put	Bond Future	397	0	0	0	0.00
17/08/2016	R208 On 02-February-17	8.63	Put	Bond Future	404	0	0	0	0.00
17/08/2016	R208 On 04-May-17			Bond Future	7.93	96.8511	96.8126	96.8511	0.00
17/08/2016	R208 On 04-May-17	8.37	Call	Bond Future	2219	2	2	2	0.00
17/08/2016	R208 On 04-May-17	8.39	Call	Bond Future	2262	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
17/08/2016	R208 On 04-May-17	8.38	Call	Bond Future	2240	2	2	2	0.00
17/08/2016	R208 On 04-May-17	8.37	Put	Bond Future	825	1	1	1	0.00
17/08/2016	R208 On 04-May-17	8.39	Put	Bond Future	804	1	1	1	0.00
17/08/2016	R208 On 04-May-17	8.38	Put	Bond Future	814	1	1	1	0.00
17/08/2016	R209 On 03-November-16			Bond Future	8.98	75.7560	75.8018	75.7560	35,503.00
17/08/2016	R209 On 03-November-16	10.24	Call	Bond Future	8597	9	9	9	0.00
17/08/2016	R209 On 03-November-16	10.26	Call	Bond Future	8713	9	9	9	0.00
17/08/2016	R209 On 03-November-16	9.05	Call	Bond Future	2316	2	2	2	0.00
17/08/2016	R209 On 03-November-16	9.45	Call	Bond Future	4154	4	4	4	0.00
17/08/2016	R209 On 03-November-16	10.25	Call	Bond Future	8655	9	9	9	0.00
17/08/2016	R209 On 03-November-16	8.87	Call	Bond Future	1668	2	2	2	250.00
17/08/2016	R209 On 03-November-16	9.05	Put	Bond Future	1793	2	2	2	250.00
17/08/2016	R209 On 03-November-16	9.45	Put	Bond Future	798	1	1	1	250.00
17/08/2016	R209 On 03-November-16	10.25	Put	Bond Future	102	0	0	0	5,000.00
17/08/2016	R209 On 03-November-16	10.26	Put	Bond Future	99	0	0	0	0.00
17/08/2016	R209 On 03-November-16	10.24	Put	Bond Future	105	0	0	0	0.00
17/08/2016	R209 On 03-November-16	8.87	Put	Bond Future	2475	3	2	3	0.00
17/08/2016	R209 On 02-February-17			Bond Future	9.01	77.2302	77.2769	77.2302	0.00
17/08/2016	R209 On 02-February-17	9.55	Call	Bond Future	5326	5	5	5	0.00
17/08/2016	R209 On 02-February-17	9.53	Call	Bond Future	5232	5	5	5	0.00
17/08/2016	R209 On 02-February-17	9.54	Call	Bond Future	5279	5	5	5	0.00
17/08/2016	R209 On 02-February-17	9.53	Put	Bond Future	1546	2	2	2	0.00
17/08/2016	R209 On 02-February-17	9.54	Put	Bond Future	1525	2	2	2	0.00
17/08/2016	R209 On 02-February-17	9.55	Put	Bond Future	1505	2	2	2	0.00
17/08/2016	R209 On 04-May-17			Bond Future	9.03	75.6507	75.6971	75.6507	0.00
17/08/2016	R209 On 04-May-17	9.46	Call	Bond Future	5514	6	6	6	0.00
17/08/2016	R209 On 04-May-17	9.48	Call	Bond Future	5601	6	6	6	0.00
17/08/2016	R209 On 04-May-17	9.47	Call	Bond Future	5557	6	6	6	0.00
17/08/2016	R209 On 04-May-17	9.46	Put	Bond Future	2457	3	2	3	0.00
17/08/2016	R209 On 04-May-17	9.47	Put	Bond Future	2432	2	2	2	0.00
17/08/2016	R209 On 04-May-17	9.48	Put	Bond Future	2407	2	2	2	0.00
17/08/2016	R210 On 03-November-16			Bond Future	188.72	188.7833	188.7244	188.7833	2,182.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
17/08/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
17/08/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
17/08/2016	R210 On 03-November-16	188.90	Put	Bond Future	176	0	0	0	0.00
17/08/2016	R210 On 03-November-16	188.92	Put	Bond Future	196	0	0	0	0.00
17/08/2016	R210 On 03-November-16	188.91	Put	Bond Future	186	0	0	0	0.00
17/08/2016	R211 On 03-November-16			Bond Future	142.11	142.1590	142.1143	142.1590	56.00
17/08/2016	R211 On 03-November-16	141.76	Call	Bond Future	354	0	0	0	0.00
17/08/2016	R211 On 03-November-16	141.75	Call	Bond Future	364	0	0	0	0.00
17/08/2016	R211 On 03-November-16	141.74	Call	Bond Future	374	0	0	0	0.00
17/08/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
17/08/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
17/08/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
17/08/2016	R212 On 03-November-16			Bond Future	148.82	148.8658	148.8185	148.8658	3,962.00
17/08/2016	R212 On 03-November-16	148.11	Call	Bond Future	709	1	1	1	0.00
17/08/2016	R212 On 03-November-16	148.12	Call	Bond Future	699	1	1	1	0.00
17/08/2016	R212 On 03-November-16	148.10	Call	Bond Future	719	1	1	1	0.00
17/08/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
17/08/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
17/08/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
17/08/2016	R213 On 03-November-16			Bond Future	8.86	86.4150	86.3868	86.4150	43,664.00
17/08/2016	R213 On 03-November-16	10.18	Call	Bond Future	8842	9	9	9	0.00
17/08/2016	R213 On 03-November-16	10.20	Call	Bond Future	8960	9	9	9	0.00
17/08/2016	R213 On 03-November-16	10.19	Call	Bond Future	8901	9	9	9	0.00
17/08/2016	R213 On 03-November-16	10.19	Put	Bond Future	73	0	0	0	0.00
17/08/2016	R213 On 03-November-16	10.20	Put	Bond Future	71	0	0	0	0.00
17/08/2016	R213 On 03-November-16	10.18	Put	Bond Future	76	0	0	0	0.00
17/08/2016	R213 On 02-February-17			Bond Future	8.89	88.0964	88.0676	88.0964	0.00
17/08/2016	R213 On 02-February-17	9.40	Call	Bond Future	4969	5	5	5	0.00
17/08/2016	R213 On 02-February-17	9.42	Call	Bond Future	5062	5	5	5	0.00
17/08/2016	R213 On 02-February-17	9.41	Call	Bond Future	5015	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
17/08/2016	R213 On 02-February-17	9.40	Put	Bond Future	1474	2	1	2	0.00
17/08/2016	R213 On 02-February-17	9.42	Put	Bond Future	1433	2	1	2	0.00
17/08/2016	R213 On 02-February-17	9.41	Put	Bond Future	1453	2	1	2	0.00
17/08/2016	R213 On 04-May-17			Bond Future	8.91	86.3360	86.3050	86.3360	0.00
17/08/2016	R213 On 04-May-17	9.37	Call	Bond Future	5392	5	5	5	0.00
17/08/2016	R213 On 04-May-17	9.36	Call	Bond Future	5349	5	5	5	0.00
17/08/2016	R213 On 04-May-17	9.35	Call	Bond Future	5307	5	5	5	0.00
17/08/2016	R213 On 04-May-17	9.36	Put	Bond Future	2272	2	2	2	0.00
17/08/2016	R213 On 04-May-17	9.37	Put	Bond Future	2248	2	2	2	0.00
17/08/2016	R213 On 04-May-17	9.35	Put	Bond Future	2296	2	2	2	0.00
17/08/2016	R214 On 03-November-16			Bond Future	9.05	76.1602	76.3282	76.1602	29,419.00
17/08/2016	R214 On 03-November-16	10.35	Call	Bond Future	9215	9	9	9	0.00
17/08/2016	R214 On 03-November-16	10.33	Call	Bond Future	9096	9	9	9	0.00
17/08/2016	R214 On 03-November-16	10.34	Call	Bond Future	9156	9	9	9	0.00
17/08/2016	R214 On 03-November-16	10.33	Put	Bond Future	116	0	0	0	0.00
17/08/2016	R214 On 03-November-16	10.34	Put	Bond Future	112	0	0	0	0.00
17/08/2016	R214 On 03-November-16	10.35	Put	Bond Future	109	0	0	0	0.00
17/08/2016	R214 On 02-February-17			Bond Future	9.08	77.6422	77.8133	77.6422	0.00
17/08/2016	R214 On 02-February-17	9.67	Call	Bond Future	5850	6	6	6	0.00
17/08/2016	R214 On 02-February-17	9.66	Call	Bond Future	5800	6	6	6	0.00
17/08/2016	R214 On 02-February-17	9.68	Call	Bond Future	5900	6	6	6	0.00
17/08/2016	R214 On 02-February-17	9.67	Put	Bond Future	1500	2	2	2	0.00
17/08/2016	R214 On 02-February-17	9.68	Put	Bond Future	1480	2	1	2	0.00
17/08/2016	R214 On 02-February-17	9.66	Put	Bond Future	1521	2	2	2	0.00
17/08/2016	R214 On 04-May-17			Bond Future	9.10	75.9228	76.0960	75.9228	0.00
17/08/2016	R214 On 04-May-17	9.58	Call	Bond Future	6050	6	6	6	0.00
17/08/2016	R214 On 04-May-17	9.56	Call	Bond Future	5958	6	6	6	0.00
17/08/2016	R214 On 04-May-17	9.57	Call	Bond Future	6004	6	6	6	0.00
17/08/2016	R214 On 04-May-17	9.56	Put	Bond Future	2537	3	3	3	0.00
17/08/2016	R214 On 04-May-17	9.57	Put	Bond Future	2511	3	3	3	0.00
17/08/2016	R214 On 04-May-17	9.58	Put	Bond Future	2486	3	2	3	0.00
17/08/2016	R248 On 03-November-16			Bond Future	9.11	97.5637	97.9318	97.5637	61,316.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2016	R248 On 03-November-16	10.39	Call	Bond Future	11601	11	12	11	0.00
17/08/2016	R248 On 03-November-16	10.38	Call	Bond Future	11527	11	12	11	0.00
17/08/2016	R248 On 03-November-16	10.37	Call	Bond Future	11452	11	11	11	0.00
17/08/2016	R248 On 03-November-16	10.38	Put	Bond Future	194	0	0	0	0.00
17/08/2016	R248 On 03-November-16	10.39	Put	Bond Future	189	0	0	0	0.00
17/08/2016	R248 On 03-November-16	10.37	Put	Bond Future	200	0	0	0	0.00
17/08/2016	R248 On 02-February-17			Bond Future	9.14	99.4620	99.8373	99.4620	0.00
17/08/2016	R248 On 02-February-17	9.76	Call	Bond Future	7831	8	8	8	0.00
17/08/2016	R248 On 02-February-17	9.77	Call	Bond Future	7894	8	8	8	0.00
17/08/2016	R248 On 02-February-17	9.78	Call	Bond Future	7957	8	8	8	0.00
17/08/2016	R248 On 02-February-17	9.77	Put	Bond Future	2013	2	2	2	0.00
17/08/2016	R248 On 02-February-17	9.76	Put	Bond Future	2039	2	2	2	0.00
17/08/2016	R248 On 02-February-17	9.78	Put	Bond Future	1987	2	2	2	0.00
17/08/2016	R248 On 04-May-17			Bond Future	9.16	97.0445	97.4257	97.0445	0.00
17/08/2016	R248 On 04-May-17	9.67	Call	Bond Future	8127	8	8	8	0.00
17/08/2016	R248 On 04-May-17	9.66	Call	Bond Future	8069	8	8	8	0.00
17/08/2016	R248 On 04-May-17	9.65	Call	Bond Future	8011	8	8	8	0.00
17/08/2016	R248 On 04-May-17	9.66	Put	Bond Future	3378	4	3	4	0.00
17/08/2016	R248 On 04-May-17	9.67	Put	Bond Future	3346	4	3	4	0.00
17/08/2016	R248 On 04-May-17	9.65	Put	Bond Future	3411	4	3	4	0.00