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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/08/2016 TO: 19/08/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	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
19/08/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	2025 On 03-November-16			Bond Future	130.18	130.1981	130.1835	130.1981	3,086.00
19/08/2016	2025 On 03-November-16	129.21	Call	Bond Future	974	1	1	1	0.00
19/08/2016	2025 On 03-November-16	129.22	Call	Bond Future	964	1	1	1	0.00
19/08/2016	2025 On 03-November-16	129.23	Call	Bond Future	954	1	1	1	0.00
19/08/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
19/08/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
19/08/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
19/08/2016	2030 On 03-November-16			Bond Future	8.85	96.2125	95.6079	96.2125	30,334.00
19/08/2016	2030 On 03-November-16	9.33	Call	Bond Future	3445	4	3	4	0.00
19/08/2016	2030 On 03-November-16	9.34	Call	Bond Future	3515	4	4	4	0.00
19/08/2016	2030 On 03-November-16	9.35	Call	Bond Future	3584	4	4	4	0.00
19/08/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
19/08/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
19/08/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
19/08/2016	2030 On 02-February-17			Bond Future	8.88	94.0758	93.4593	94.0758	0.00
19/08/2016	2030 On 02-February-17	9.29	Call	Bond Future	2922	4	3	4	0.00
19/08/2016	2030 On 02-February-17	9.31	Call	Bond Future	3060	4	3	4	0.00
19/08/2016	2030 On 02-February-17	9.30	Call	Bond Future	2991	4	3	4	0.00
19/08/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
19/08/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
19/08/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
19/08/2016	2030 On 04-May-17			Bond Future	8.90	95.9908	95.3605	95.9908	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
19/08/2016	2030 On 04-May-17	9.34	Call	Bond Future	3076	4	3	4	0.00
19/08/2016	2030 On 04-May-17	9.33	Call	Bond Future	3007	4	3	4	0.00
19/08/2016	2030 On 04-May-17	9.32	Call	Bond Future	2939	4	3	4	0.00
19/08/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
19/08/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
19/08/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
19/08/2016	2032 On 03-November-16			Bond Future	8.98	95.4698	94.8621	95.4698	13,093.00
19/08/2016	2032 On 03-November-16	10.28	Call	Bond Future	9615	10	10	10	0.00
19/08/2016	2032 On 03-November-16	10.30	Call	Bond Future	9744	10	10	10	0.00
19/08/2016	2032 On 03-November-16	10.29	Call	Bond Future	9680	10	10	10	0.00
19/08/2016	2032 On 03-November-16	10.28	Put	Bond Future	93	0	0	0	0.00
19/08/2016	2032 On 03-November-16	10.30	Put	Bond Future	87	0	0	0	0.00
19/08/2016	2032 On 03-November-16	10.29	Put	Bond Future	90	0	0	0	0.00
19/08/2016	2032 On 02-February-17			Bond Future	9.01	97.3249	96.7053	97.3249	0.00
19/08/2016	2032 On 02-February-17	9.51	Call	Bond Future	5492	6	5	6	0.00
19/08/2016	2032 On 02-February-17	9.53	Call	Bond Future	5594	6	6	6	0.00
19/08/2016	2032 On 02-February-17	9.52	Call	Bond Future	5543	6	6	6	0.00
19/08/2016	2032 On 02-February-17	9.52	Put	Bond Future	1687	2	2	2	0.00
19/08/2016	2032 On 02-February-17	9.51	Put	Bond Future	1709	2	2	2	0.00
19/08/2016	2032 On 02-February-17	9.53	Put	Bond Future	1664	1	2	1	0.00
19/08/2016	2032 On 04-May-17			Bond Future	9.03	95.1445	94.5110	95.1445	0.00
19/08/2016	2032 On 04-May-17	9.46	Call	Bond Future	5860	6	6	6	0.00
19/08/2016	2032 On 04-May-17	9.45	Call	Bond Future	5814	6	6	6	0.00
19/08/2016	2032 On 04-May-17	9.44	Call	Bond Future	5767	6	6	6	0.00
19/08/2016	2032 On 04-May-17	9.45	Put	Bond Future	2677	2	3	2	0.00
19/08/2016	2032 On 04-May-17	9.46	Put	Bond Future	2650	2	3	2	0.00
19/08/2016	2032 On 04-May-17	9.44	Put	Bond Future	2705	2	3	2	0.00
19/08/2016	2033 On 03-November-16			Bond Future	108.59	108.5990	108.5873	108.5990	4,275.00
19/08/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
19/08/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
19/08/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
19/08/2016	2033 On 03-November-16	109.17	Put	Bond Future	583	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
19/08/2016	2033 On 03-November-16	109.18	Put	Bond Future	593	1	1	1	0.00
19/08/2016	2033 On 03-November-16	109.16	Put	Bond Future	573	1	1	1	0.00
19/08/2016	2037 On 03-November-16			Bond Future	9.13	97.3644	96.5560	97.3644	40,431.00
19/08/2016	2037 On 03-November-16	10.35	Call	Bond Future	9981	11	10	11	0.00
19/08/2016	2037 On 03-November-16	10.36	Call	Bond Future	10050	11	10	11	0.00
19/08/2016	2037 On 03-November-16	10.37	Call	Bond Future	10119	11	10	11	0.00
19/08/2016	2037 On 03-November-16	10.36	Put	Bond Future	151	0	0	0	0.00
19/08/2016	2037 On 03-November-16	10.37	Put	Bond Future	147	0	0	0	0.00
19/08/2016	2037 On 03-November-16	10.35	Put	Bond Future	155	0	0	0	0.00
19/08/2016	2037 On 02-February-17			Bond Future	9.16	94.9997	94.1755	94.9997	0.00
19/08/2016	2037 On 02-February-17	9.66	Call	Bond Future	6163	7	6	7	0.00
19/08/2016	2037 On 02-February-17	9.68	Call	Bond Future	6273	7	6	7	0.00
19/08/2016	2037 On 02-February-17	9.67	Call	Bond Future	6218	7	6	7	0.00
19/08/2016	2037 On 02-February-17	9.66	Put	Bond Future	1963	2	2	2	0.00
19/08/2016	2037 On 02-February-17	9.67	Put	Bond Future	1937	2	2	2	0.00
19/08/2016	2037 On 02-February-17	9.68	Put	Bond Future	1912	2	2	2	0.00
19/08/2016	2037 On 04-May-17			Bond Future	9.18	96.9335	96.0914	96.9335	0.00
19/08/2016	2037 On 04-May-17	9.59	Call	Bond Future	6501	7	7	7	0.00
19/08/2016	2037 On 04-May-17	9.58	Call	Bond Future	6450	7	6	7	0.00
19/08/2016	2037 On 04-May-17	9.60	Call	Bond Future	6551	7	7	7	0.00
19/08/2016	2037 On 04-May-17	9.58	Put	Bond Future	3141	3	3	3	0.00
19/08/2016	2037 On 04-May-17	9.60	Put	Bond Future	3080	3	3	3	0.00
19/08/2016	2037 On 04-May-17	9.59	Put	Bond Future	3110	3	3	3	0.00
19/08/2016	2038 On 03-November-16			Bond Future	136.73	136.7442	136.7294	136.7442	20,808.00
19/08/2016	2038 On 03-November-16	136.33	Call	Bond Future	399	0	0	0	0.00
19/08/2016	2038 On 03-November-16	136.32	Call	Bond Future	409	0	0	0	0.00
19/08/2016	2038 On 03-November-16	136.31	Call	Bond Future	419	0	0	0	0.00
19/08/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
19/08/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
19/08/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
19/08/2016	2040 On 03-November-16			Bond Future	9.15	101.8561	100.9828	101.8561	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
19/08/2016	2040 On 03-November-16	9.69	Call	Bond Future	5851	7	6	7	0.00
19/08/2016	2040 On 03-November-16	9.71	Call	Bond Future	5985	7	6	7	0.00
19/08/2016	2040 On 03-November-16	9.70	Call	Bond Future	5918	7	6	7	0.00
19/08/2016	2040 On 03-November-16	9.69	Put	Bond Future	957	1	1	1	0.00
19/08/2016	2040 On 03-November-16	9.70	Put	Bond Future	937	1	1	1	0.00
19/08/2016	2040 On 03-November-16	9.71	Put	Bond Future	917	1	1	1	0.00
19/08/2016	2040 On 02-February-17			Bond Future	9.18	99.3284	98.4380	99.3284	0.00
19/08/2016	2040 On 02-February-17	9.58	Call	Bond Future	6118	7	6	7	0.00
19/08/2016	2040 On 02-February-17	9.59	Call	Bond Future	6175	7	6	7	0.00
19/08/2016	2040 On 02-February-17	9.60	Call	Bond Future	6232	7	6	7	0.00
19/08/2016	2040 On 02-February-17	9.59	Put	Bond Future	2469	2	2	2	0.00
19/08/2016	2040 On 02-February-17	9.60	Put	Bond Future	2438	2	2	2	0.00
19/08/2016	2040 On 02-February-17	9.58	Put	Bond Future	2500	2	3	2	0.00
19/08/2016	2040 On 04-May-17			Bond Future	9.21	101.3504	100.4405	101.3504	0.00
19/08/2016	2040 On 04-May-17	9.62	Call	Bond Future	7143	8	7	8	0.00
19/08/2016	2040 On 04-May-17	9.63	Call	Bond Future	7198	8	7	8	0.00
19/08/2016	2040 On 04-May-17	9.64	Call	Bond Future	7252	8	7	8	0.00
19/08/2016	2040 On 04-May-17	9.63	Put	Bond Future	3397	3	3	3	0.00
19/08/2016	2040 On 04-May-17	9.64	Put	Bond Future	3364	3	3	3	0.00
19/08/2016	2040 On 04-May-17	9.62	Put	Bond Future	3430	3	3	3	0.00
19/08/2016	2044 On 03-November-16			Bond Future	9.18	98.9651	98.0789	98.9651	18,597.00
19/08/2016	2044 On 03-November-16	10.42	Call	Bond Future	10935	12	11	12	0.00
19/08/2016	2044 On 03-November-16	10.41	Call	Bond Future	10862	12	11	12	0.00
19/08/2016	2044 On 03-November-16	10.43	Call	Bond Future	11008	12	11	12	0.00
19/08/2016	2044 On 03-November-16	10.43	Put	Bond Future	183	0	0	0	0.00
19/08/2016	2044 On 03-November-16	10.42	Put	Bond Future	188	0	0	0	0.00
19/08/2016	2044 On 03-November-16	10.41	Put	Bond Future	193	0	0	0	0.00
19/08/2016	2044 On 02-February-17			Bond Future	9.21	96.5064	95.6028	96.5064	0.00
19/08/2016	2044 On 02-February-17	9.77	Call	Bond Future	7179	8	7	8	0.00
19/08/2016	2044 On 02-February-17	9.78	Call	Bond Future	7239	8	7	8	0.00
19/08/2016	2044 On 02-February-17	9.76	Call	Bond Future	7119	8	7	8	0.00
19/08/2016	2044 On 02-February-17	9.77	Put	Bond Future	2097	2	2	2	0.00
19/08/2016	2044 On 02-February-17	9.78	Put	Bond Future	2070	2	2	2	0.00

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19/08/2016	2044 On 02-February-17	9.76	Put	Bond Future	2124	2	2	2	0.00
19/08/2016	2044 On 04-May-17			Bond Future	9.24	98.4709	97.5477	98.4709	0.00
19/08/2016	2044 On 04-May-17	9.67	Call	Bond Future	7409	8	7	8	0.00
19/08/2016	2044 On 04-May-17	9.66	Call	Bond Future	7354	8	7	8	0.00
19/08/2016	2044 On 04-May-17	9.68	Call	Bond Future	7464	8	7	8	0.00
19/08/2016	2044 On 04-May-17	9.68	Put	Bond Future	3420	3	3	3	0.00
19/08/2016	2044 On 04-May-17	9.67	Put	Bond Future	3453	3	3	3	0.00
19/08/2016	2044 On 04-May-17	9.66	Put	Bond Future	3486	3	3	3	0.00
19/08/2016	2046 On 03-November-16			Bond Future	135.95	135.9688	135.9543	135.9688	17,253.00
19/08/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
19/08/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
19/08/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
19/08/2016	2046 On 03-November-16	137.09	Put	Bond Future	1136	1	1	1	0.00
19/08/2016	2046 On 03-November-16	137.07	Put	Bond Future	1116	1	1	1	0.00
19/08/2016	2046 On 03-November-16	137.08	Put	Bond Future	1126	1	1	1	0.00
19/08/2016	2050 On 03-November-16			Bond Future	146.18	146.5461	146.1824	146.5461	21,628.00
19/08/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
19/08/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
19/08/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
19/08/2016	2050 On 03-November-16	149.53	Put	Bond Future	3348	3	3	3	0.00
19/08/2016	2050 On 03-November-16	149.54	Put	Bond Future	3358	3	3	3	0.00
19/08/2016	2050 On 03-November-16	149.52	Put	Bond Future	3338	3	3	3	0.00
19/08/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	AL37 On 03-November-16			Index Future	509.03	510.3230	509.0260	510.3230	14.00
19/08/2016	AL37 On 02-February-17			Index Future	518.92	520.2380	518.9150	520.2380	0.00
19/08/2016	AL7T On 03-November-16			Index Future	594.92	597.3990	594.9220	597.3990	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
19/08/2016	AL7T On 02-February-17			Index Future	606.48	609.0050	606.4790	609.0050	0.00
19/08/2016	ALBI On 03-November-16			Index Future	543.47	546.7100	543.4670	546.7100	721.00
19/08/2016	ALBI On 02-February-17			Index Future	554.03	557.3320	554.0250	557.3320	0.00
19/08/2016	ALBI On 04-May-17			Index Future	565.29	568.6670	565.2860	568.6670	0.00
19/08/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	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
19/08/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/08/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	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
19/08/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2016	EL28 On 03-November-16			Bond Future	131.87	132.1482	131.8676	132.1482	0.00
19/08/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
19/08/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
19/08/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
19/08/2016	EL28 On 03-November-16	132.16	Put	Bond Future	292	0	0	0	0.00
19/08/2016	EL28 On 03-November-16	132.17	Put	Bond Future	302	0	0	0	0.00
19/08/2016	EL28 On 03-November-16	132.15	Put	Bond Future	282	0	0	0	0.00
19/08/2016	EL28 On 02-February-17			Bond Future	134.44	134.7237	134.4377	134.7237	0.00
19/08/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
19/08/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
19/08/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
19/08/2016	EL28 On 02-February-17	135.10	Put	Bond Future	662	0	1	0	0.00
19/08/2016	EL28 On 02-February-17	135.12	Put	Bond Future	682	0	1	0	0.00
19/08/2016	EL28 On 02-February-17	135.11	Put	Bond Future	672	0	1	0	0.00
19/08/2016	EL28 On 04-May-17			Bond Future	135.49	135.7815	135.4877	135.7815	0.00
19/08/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
19/08/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
19/08/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
19/08/2016	EL28 On 04-May-17	137.90	Put	Bond Future	2412	2	2	2	0.00
19/08/2016	EL28 On 04-May-17	137.91	Put	Bond Future	2422	2	2	2	0.00
19/08/2016	EL28 On 04-May-17	137.92	Put	Bond Future	2432	2	2	2	0.00
19/08/2016	ES33 On 03-November-16			Bond Future	10.02	81.4065	80.8132	81.4065	8,789.00
19/08/2016	ES33 On 03-November-16	11.31	Call	Bond Future	8127	9	8	9	0.00
19/08/2016	ES33 On 03-November-16	11.29	Call	Bond Future	8011	9	8	9	0.00
19/08/2016	ES33 On 03-November-16	11.30	Call	Bond Future	8069	9	8	9	0.00
19/08/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
19/08/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
19/08/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
19/08/2016	ES33 On 02-February-17			Bond Future	10.08	82.9883	82.3833	82.9883	0.00
19/08/2016	ES33 On 02-February-17	10.61	Call	Bond Future	3437	4	3	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
19/08/2016	ES33 On 02-February-17	10.60	Call	Bond Future	3374	4	3	4	0.00
19/08/2016	ES33 On 02-February-17	10.59	Call	Bond Future	3311	4	3	4	0.00
19/08/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
19/08/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
19/08/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
19/08/2016	ES33 On 04-May-17			Bond Future	10.14	80.8812	80.2629	80.8812	0.00
19/08/2016	ES33 On 04-May-17	10.55	Call	Bond Future	2689	3	3	3	0.00
19/08/2016	ES33 On 04-May-17	10.56	Call	Bond Future	2753	3	3	3	0.00
19/08/2016	ES33 On 04-May-17	10.54	Call	Bond Future	2626	3	3	3	0.00
19/08/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
19/08/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
19/08/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
19/08/2016	ES42 On 03-November-16			Bond Future	10.12	86.3066	85.5735	86.3066	8,777.00
19/08/2016	ES42 On 02-February-17			Bond Future	10.18	87.9838	87.2364	87.9838	0.00
19/08/2016	ES42 On 04-May-17			Bond Future	10.24	85.5109	84.7471	85.5109	0.00
19/08/2016	GOVI On 03-November-16			GOVI	540.43	543.3680	540.4280	543.3680	418.00
19/08/2016	GOVI On 03-November-16	476.11	Call	GOVI	643180	67	64	67	0.00
19/08/2016	GOVI On 03-November-16	476.13	Call	GOVI	642980	67	64	67	0.00
19/08/2016	GOVI On 03-November-16	476.12	Call	GOVI	643080	67	64	67	0.00
19/08/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
19/08/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
19/08/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
19/08/2016	GOVI On 02-February-17			GOVI	550.93	553.9240	550.9270	553.9240	26.00
19/08/2016	GOVI On 02-February-17	533.32	Call	GOVI	176070	21	18	21	0.00
19/08/2016	GOVI On 02-February-17	533.34	Call	GOVI	175870	21	18	21	0.00
19/08/2016	GOVI On 02-February-17	533.33	Call	GOVI	175970	21	18	21	0.00
19/08/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
19/08/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
19/08/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
19/08/2016	GOVI On 04-May-17			GOVI	562.13	565.1900	562.1250	565.1900	0.00
19/08/2016	GOVI On 04-May-17	262.20	Call	GOVI	2999250	303	300	303	0.00
19/08/2016	GOVI On 04-May-17	262.19	Call	GOVI	2999350	303	300	303	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
19/08/2016	GOVI On 04-May-17	262.18	Call	GOVI	2999450	303	300	303	0.00
19/08/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
19/08/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
19/08/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
19/08/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/08/2016	IGOV On 03-November-16			Index Future	252.13	252.4200	252.1340	252.4200	1,023.00
19/08/2016	IGOV On 02-February-17			Index Future	257.05	257.3390	257.0470	257.3390	55.00
19/08/2016	IGOV On 04-May-17			Index Future	262.29	262.5880	262.2870	262.5880	0.00
19/08/2016	ILBI On 03-November-16			Index Future	682.13	682.8680	682.1300	682.8680	0.00
19/08/2016	ILBI On 02-February-17			Index Future	695.39	696.1440	695.3900	696.1440	155.00
19/08/2016	IS01 On 19-December-16			Interest Rate Swap	100.06	100.0634	100.0642	100.0634	0.00
19/08/2016	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0002	100.0032	100.0002	0.00
19/08/2016	IS01 On 15-June-17			Interest Rate Swap	99.62	99.6187	99.6243	99.6187	0.00
19/08/2016	IS01 On 21-September-17			Interest Rate Swap	99.67	99.6622	99.6714	99.6622	0.00
19/08/2016	IS02 On 18-December-17			Interest Rate Swap	99.94	99.9280	99.9405	99.9280	0.00
19/08/2016	IS02 On 16-March-18			Interest Rate Swap	99.21	99.1938	99.2094	99.1938	0.00
19/08/2016	IS02 On 15-June-18			Interest Rate Swap	98.85	98.8355	98.8546	98.8355	0.00
19/08/2016	IS02 On 21-September-18			Interest Rate Swap	98.89	98.8705	98.8898	98.8705	0.00
19/08/2016	IS05 On 17-December-20			Interest Rate Swap	97.72	97.5830	97.7186	97.5830	0.00
19/08/2016	IS05 On 16-March-21			Interest Rate Swap	97.04	96.8885	97.0406	96.8885	0.00
19/08/2016	IS05 On 15-June-21			Interest Rate Swap	96.33	96.1605	96.3269	96.1605	0.00
19/08/2016	IS05 On 21-September-21			Interest Rate Swap	96.58	96.4050	96.5803	96.4050	0.00
19/08/2016	IS10 On 17-December-25			Interest Rate Swap	97.05	96.7563	97.0500	96.7563	0.00
19/08/2016	IS10 On 16-March-26			Interest Rate Swap	94.09	93.7876	94.0889	93.7876	0.00
19/08/2016	IS10 On 15-June-26			Interest Rate Swap	92.83	92.5193	92.8258	92.5193	0.00
19/08/2016	IS10 On 21-September-26			Interest Rate Swap	94.89	94.5844	94.8919	94.5844	0.00
19/08/2016	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
19/08/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
19/08/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
19/08/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
19/08/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.33	92.6700	92.6700	92.6700	10.00
19/08/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.35	92.6500	92.6500	92.6500	0.00
19/08/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.35	92.6500	92.6500	92.6500	0.00
19/08/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.37	92.6300	92.6300	92.6300	0.00
19/08/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	0.00
19/08/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	0.00
19/08/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.39	92.6100	92.6100	92.6100	0.00
19/08/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	0.00
19/08/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.36	92.6400	92.6400	92.6400	0.00
19/08/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.36	92.6400	92.6400	92.6400	0.00
19/08/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
19/08/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
19/08/2016	R023 On 03-November-16			Bond Future	8.18	99.6747	99.3499	99.6747	15,035.00
19/08/2016	R023 On 03-November-16	9.73	Call	Bond Future	7080	7	7	7	0.00
19/08/2016	R023 On 03-November-16	9.74	Call	Bond Future	7124	7	7	7	0.00
19/08/2016	R023 On 03-November-16	9.75	Call	Bond Future	7167	7	7	7	0.00
19/08/2016	R023 On 03-November-16	9.74	Put	Bond Future	10	0	0	0	0.00
19/08/2016	R023 On 03-November-16	9.75	Put	Bond Future	10	0	0	0	0.00
19/08/2016	R023 On 03-November-16	9.73	Put	Bond Future	11	0	0	0	0.00
19/08/2016	R023 On 02-February-17			Bond Future	8.20	101.6112	101.2800	101.6112	0.00
19/08/2016	R023 On 02-February-17	8.86	Call	Bond Future	3645	4	4	4	0.00
19/08/2016	R023 On 02-February-17	8.85	Call	Bond Future	3611	4	4	4	0.00
19/08/2016	R023 On 02-February-17	8.84	Call	Bond Future	3578	4	4	4	0.00
19/08/2016	R023 On 02-February-17	8.85	Put	Bond Future	674	1	1	1	0.00
19/08/2016	R023 On 02-February-17	8.86	Put	Bond Future	664	1	1	1	0.00
19/08/2016	R023 On 02-February-17	8.84	Put	Bond Future	685	1	1	1	0.00
19/08/2016	R023 On 04-May-17			Bond Future	8.20	99.7434	99.4042	99.7434	0.00
19/08/2016	R023 On 04-May-17	8.59	Call	Bond Future	3101	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2016	R023 On 04-May-17	8.61	Call	Bond Future	3158	3	3	3	0.00
19/08/2016	R023 On 04-May-17	8.60	Call	Bond Future	3129	3	3	3	0.00
19/08/2016	R023 On 04-May-17	8.59	Put	Bond Future	1372	1	1	1	0.00
19/08/2016	R023 On 04-May-17	8.61	Put	Bond Future	1341	1	1	1	0.00
19/08/2016	R023 On 04-May-17	8.60	Put	Bond Future	1356	1	1	1	0.00
19/08/2016	R035 On 03-November-16			Bond Future	9.06	100.8076	100.0436	100.8076	4,315.00
19/08/2016	R035 On 03-November-16	9.57	Call	Bond Future	4327	5	4	5	0.00
19/08/2016	R035 On 03-November-16	9.59	Call	Bond Future	4490	5	4	5	0.00
19/08/2016	R035 On 03-November-16	9.58	Call	Bond Future	4409	5	4	5	0.00
19/08/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
19/08/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
19/08/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
19/08/2016	R035 On 02-February-17			Bond Future	9.09	102.7661	101.9872	102.7661	0.00
19/08/2016	R035 On 02-February-17	9.51	Call	Bond Future	3505	4	4	4	0.00
19/08/2016	R035 On 02-February-17	9.52	Call	Bond Future	3587	4	4	4	0.00
19/08/2016	R035 On 02-February-17	9.50	Call	Bond Future	3423	4	3	4	0.00
19/08/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
19/08/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
19/08/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
19/08/2016	R035 On 04-May-17			Bond Future	9.12	100.3507	99.5547	100.3507	0.00
19/08/2016	R035 On 04-May-17	9.53	Call	Bond Future	3454	4	3	4	0.00
19/08/2016	R035 On 04-May-17	9.55	Call	Bond Future	3617	4	4	4	0.00
19/08/2016	R035 On 04-May-17	9.54	Call	Bond Future	3536	4	4	4	0.00
19/08/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
19/08/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
19/08/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
19/08/2016	R186 On 03-November-16			Bond Future	8.49	117.9803	117.4905	117.9803	94,667.00
19/08/2016	R186 On 03-November-16	9.10	Call	Bond Future	4842	5	5	5	0.00
19/08/2016	R186 On 03-November-16	9.66	Call	Bond Future	8243	9	8	9	0.00
19/08/2016	R186 On 03-November-16	8.96	Call	Bond Future	4066	4	4	4	0.00
19/08/2016	R186 On 03-November-16	9.40	Call	Bond Future	6627	7	7	7	1,425.00
19/08/2016	R186 On 03-November-16	8.95	Call	Bond Future	4012	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
19/08/2016	R186 On 03-November-16	9.20	Call	Bond Future	5422	6	5	6	1,425.00
19/08/2016	R186 On 03-November-16	8.90	Call	Bond Future	3748	0	4	0	0.00
19/08/2016	R186 On 03-November-16	8.97	Call	Bond Future	4120	5	4	5	0.00
19/08/2016	R186 On 03-November-16	9.71	Call	Bond Future	8557	9	9	9	0.00
19/08/2016	R186 On 03-November-16	9.66	Put	Bond Future	94	0	0	0	5,000.00
19/08/2016	R186 On 03-November-16	9.71	Put	Bond Future	79	0	0	0	5,000.00
19/08/2016	R186 On 03-November-16	8.90	Put	Bond Future	782	0	1	0	5,092.00
19/08/2016	R186 On 03-November-16	9.10	Put	Bond Future	479	0	0	0	108.00
19/08/2016	R186 On 03-November-16	8.96	Put	Bond Future	678	1	1	1	0.00
19/08/2016	R186 On 03-November-16	8.97	Put	Bond Future	662	1	1	1	0.00
19/08/2016	R186 On 03-November-16	8.95	Put	Bond Future	694	1	1	1	0.00
19/08/2016	R186 On 03-November-16	9.20	Put	Bond Future	370	0	0	0	0.00
19/08/2016	R186 On 03-November-16	9.40	Put	Bond Future	213	0	0	0	0.00
19/08/2016	R186 On 02-February-17			Bond Future	8.51	114.9690	114.4696	114.9690	0.00
19/08/2016	R186 On 02-February-17	9.50	Call	Bond Future	7450	8	7	8	0.00
19/08/2016	R186 On 02-February-17	9.40	Call	Bond Future	6904	7	7	7	0.00
19/08/2016	R186 On 02-February-17	8.81	Call	Bond Future	3977	4	4	4	0.00
19/08/2016	R186 On 02-February-17	8.79	Call	Bond Future	3889	4	4	4	0.00
19/08/2016	R186 On 02-February-17	8.80	Call	Bond Future	3933	4	4	4	0.00
19/08/2016	R186 On 02-February-17	8.43	Call	Bond Future	2482	3	2	3	750.00
19/08/2016	R186 On 02-February-17	8.90	Call	Bond Future	4382	5	4	5	0.00
19/08/2016	R186 On 02-February-17	9.50	Put	Bond Future	656	1	1	1	6,500.00
19/08/2016	R186 On 02-February-17	8.79	Put	Bond Future	1912	2	2	2	0.00
19/08/2016	R186 On 02-February-17	9.40	Put	Bond Future	771	1	1	1	750.00
19/08/2016	R186 On 02-February-17	8.81	Put	Bond Future	1860	2	2	2	0.00
19/08/2016	R186 On 02-February-17	8.80	Put	Bond Future	1886	2	2	2	0.00
19/08/2016	R186 On 02-February-17	8.43	Put	Bond Future	3060	3	3	3	0.00
19/08/2016	R186 On 02-February-17	8.90	Put	Bond Future	1639	1	2	1	750.00
19/08/2016	R186 On 04-May-17			Bond Future	8.52	117.3088	116.7978	117.3088	0.00
19/08/2016	R186 On 04-May-17	8.90	Call	Bond Future	4925	5	5	5	0.00
19/08/2016	R186 On 04-May-17	8.89	Call	Bond Future	4882	5	5	5	0.00
19/08/2016	R186 On 04-May-17	8.91	Call	Bond Future	4968	5	5	5	0.00
19/08/2016	R186 On 04-May-17	8.89	Put	Bond Future	2338	2	2	2	0.00
19/08/2016	R186 On 04-May-17	8.90	Put	Bond Future	2313	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
19/08/2016	R186 On 04-May-17	8.91	Put	Bond Future	2289	2	2	2	0.00
19/08/2016	R197 On 03-November-16			Bond Future	303.85	304.6291	303.8479	304.6291	1,479.00
19/08/2016	R197 On 03-November-16	303.56	Call	Bond Future	288	1	0	1	0.00
19/08/2016	R197 On 03-November-16	303.57	Call	Bond Future	278	1	0	1	0.00
19/08/2016	R197 On 03-November-16	303.58	Call	Bond Future	268	1	0	1	0.00
19/08/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
19/08/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
19/08/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
19/08/2016	R202 On 03-November-16			Bond Future	252.20	252.2288	252.2015	252.2288	36,215.00
19/08/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
19/08/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
19/08/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
19/08/2016	R202 On 03-November-16	253.86	Put	Bond Future	1658	2	2	2	0.00
19/08/2016	R202 On 03-November-16	253.87	Put	Bond Future	1668	2	2	2	0.00
19/08/2016	R202 On 03-November-16	253.85	Put	Bond Future	1648	2	2	2	0.00
19/08/2016	R203 On 03-November-16			Bond Future	7.39	101.9656	101.9078	101.9656	30,318.00
19/08/2016	R203 On 03-November-16	8.84	Call	Bond Future	1170	1	1	1	0.00
19/08/2016	R203 On 03-November-16	8.86	Call	Bond Future	1186	1	1	1	0.00
19/08/2016	R203 On 03-November-16	8.85	Call	Bond Future	1178	1	1	1	0.00
19/08/2016	R203 On 03-November-16	8.84	Put	Bond Future	1	0	0	0	0.00
19/08/2016	R203 On 03-November-16	8.86	Put	Bond Future	1	0	0	0	0.00
19/08/2016	R203 On 03-November-16	8.85	Put	Bond Future	1	0	0	0	0.00
19/08/2016	R203 On 02-February-17			Bond Future	7.22	103.9468	103.8878	103.9468	0.00
19/08/2016	R203 On 02-February-17	7.70	Call	Bond Future	352	0	0	0	0.00
19/08/2016	R203 On 02-February-17	7.72	Call	Bond Future	361	0	0	0	0.00
19/08/2016	R203 On 02-February-17	7.71	Call	Bond Future	356	0	0	0	0.00
19/08/2016	R203 On 02-February-17	7.71	Put	Bond Future	71	0	0	0	0.00
19/08/2016	R203 On 02-February-17	7.72	Put	Bond Future	70	0	0	0	0.00
19/08/2016	R203 On 02-February-17	7.70	Put	Bond Future	73	0	0	0	0.00
19/08/2016	R203 On 04-May-17			Bond Future	6.39	101.8864	101.8249	101.8864	0.00
19/08/2016	R203 On 04-May-17	6.91	Call	Bond Future	239	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
19/08/2016	R203 On 04-May-17	6.92	Call	Bond Future	242	0	0	0	0.00
19/08/2016	R203 On 04-May-17	6.93	Call	Bond Future	245	0	0	0	0.00
19/08/2016	R203 On 04-May-17	6.92	Put	Bond Future	57	0	0	0	0.00
19/08/2016	R203 On 04-May-17	6.91	Put	Bond Future	57	0	0	0	0.00
19/08/2016	R203 On 04-May-17	6.93	Put	Bond Future	56	0	0	0	0.00
19/08/2016	R204 On 03-November-16			Bond Future	7.63	103.8891	103.7599	103.8891	28,913.00
19/08/2016	R204 On 03-November-16	9.21	Call	Bond Future	2998	3	3	3	0.00
19/08/2016	R204 On 03-November-16	9.23	Call	Bond Future	3035	3	3	3	0.00
19/08/2016	R204 On 03-November-16	9.22	Call	Bond Future	3016	3	3	3	0.00
19/08/2016	R204 On 03-November-16	9.22	Put	Bond Future	1	0	0	0	0.00
19/08/2016	R204 On 03-November-16	9.23	Put	Bond Future	1	0	0	0	0.00
19/08/2016	R204 On 03-November-16	9.21	Put	Bond Future	1	0	0	0	0.00
19/08/2016	R204 On 02-February-17			Bond Future	7.59	101.8668	101.7349	101.8668	0.00
19/08/2016	R204 On 02-February-17	8.28	Call	Bond Future	1332	1	1	1	0.00
19/08/2016	R204 On 02-February-17	8.29	Call	Bond Future	1346	1	1	1	0.00
19/08/2016	R204 On 02-February-17	8.30	Call	Bond Future	1360	1	1	1	0.00
19/08/2016	R204 On 02-February-17	8.28	Put	Bond Future	161	0	0	0	0.00
19/08/2016	R204 On 02-February-17	8.30	Put	Bond Future	155	0	0	0	0.00
19/08/2016	R204 On 02-February-17	8.29	Put	Bond Future	158	0	0	0	0.00
19/08/2016	R204 On 04-May-17			Bond Future	7.49	103.9398	103.8039	103.9398	0.00
19/08/2016	R204 On 04-May-17	7.90	Call	Bond Future	955	1	1	1	0.00
19/08/2016	R204 On 04-May-17	7.92	Call	Bond Future	975	1	1	1	0.00
19/08/2016	R204 On 04-May-17	7.91	Call	Bond Future	965	1	1	1	0.00
19/08/2016	R204 On 04-May-17	7.91	Put	Bond Future	336	0	0	0	0.00
19/08/2016	R204 On 04-May-17	7.92	Put	Bond Future	332	0	0	0	0.00
19/08/2016	R204 On 04-May-17	7.90	Put	Bond Future	341	0	0	0	0.00
19/08/2016	R207 On 03-November-16			Bond Future	7.80	100.9279	100.7356	100.9279	52,265.00
19/08/2016	R207 On 03-November-16	7.94	Call	Bond Future	817	1	1	1	0.00
19/08/2016	R207 On 03-November-16	7.93	Call	Bond Future	801	1	1	1	0.00
19/08/2016	R207 On 03-November-16	7.95	Call	Bond Future	834	1	1	1	0.00
19/08/2016	R207 On 03-November-16	7.95	Put	Bond Future	431	0	0	0	0.00
19/08/2016	R207 On 03-November-16	7.94	Put	Bond Future	442	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2016	R207 On 03-November-16	7.93	Put	Bond Future	453	0	0	0	0.00
19/08/2016	R207 On 02-February-17			Bond Future	7.79	99.2460	99.0499	99.2460	0.00
19/08/2016	R207 On 02-February-17	8.91	Call	Bond Future	2911	3	3	3	62.00
19/08/2016	R207 On 02-February-17	9.22	Call	Bond Future	3616	4	4	4	0.00
19/08/2016	R207 On 02-February-17	9.24	Call	Bond Future	3662	4	4	4	0.00
19/08/2016	R207 On 02-February-17	9.23	Call	Bond Future	3639	4	4	4	0.00
19/08/2016	R207 On 02-February-17	8.91	Put	Bond Future	106	0	0	0	0.00
19/08/2016	R207 On 02-February-17	9.22	Put	Bond Future	49	0	0	0	0.00
19/08/2016	R207 On 02-February-17	9.24	Put	Bond Future	46	0	0	0	0.00
19/08/2016	R207 On 02-February-17	9.23	Put	Bond Future	48	0	0	0	0.00
19/08/2016	R207 On 04-May-17			Bond Future	7.75	101.2658	101.0644	101.2658	0.00
19/08/2016	R207 On 04-May-17	8.20	Call	Bond Future	1589	2	2	2	0.00
19/08/2016	R207 On 04-May-17	8.22	Call	Bond Future	1621	2	2	2	0.00
19/08/2016	R207 On 04-May-17	8.21	Call	Bond Future	1605	2	2	2	0.00
19/08/2016	R207 On 04-May-17	8.22	Put	Bond Future	528	0	1	0	0.00
19/08/2016	R207 On 04-May-17	8.20	Put	Bond Future	542	0	1	0	0.00
19/08/2016	R207 On 04-May-17	8.21	Put	Bond Future	535	0	1	0	0.00
19/08/2016	R208 On 03-November-16			Bond Future	7.97	96.5137	96.2513	96.5137	30,656.00
19/08/2016	R208 On 03-November-16	9.57	Call	Bond Future	5469	6	5	6	0.00
19/08/2016	R208 On 03-November-16	9.59	Call	Bond Future	5535	6	6	6	0.00
19/08/2016	R208 On 03-November-16	9.58	Call	Bond Future	5502	6	6	6	0.00
19/08/2016	R208 On 03-November-16	9.57	Put	Bond Future	4	0	0	0	0.00
19/08/2016	R208 On 03-November-16	9.58	Put	Bond Future	4	0	0	0	0.00
19/08/2016	R208 On 03-November-16	9.59	Put	Bond Future	3	0	0	0	0.00
19/08/2016	R208 On 02-February-17			Bond Future	7.98	98.3890	98.1214	98.3890	0.00
19/08/2016	R208 On 02-February-17	8.64	Call	Bond Future	2605	3	3	3	0.00
19/08/2016	R208 On 02-February-17	8.63	Call	Bond Future	2580	3	3	3	0.00
19/08/2016	R208 On 02-February-17	8.65	Call	Bond Future	2631	3	3	3	0.00
19/08/2016	R208 On 02-February-17	8.65	Put	Bond Future	406	0	0	0	0.00
19/08/2016	R208 On 02-February-17	8.64	Put	Bond Future	413	0	0	0	0.00
19/08/2016	R208 On 02-February-17	8.63	Put	Bond Future	421	0	0	0	0.00
19/08/2016	R208 On 04-May-17			Bond Future	7.96	96.9866	96.7123	96.9866	0.00
19/08/2016	R208 On 04-May-17	8.37	Call	Bond Future	2148	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
19/08/2016	R208 On 04-May-17	8.39	Call	Bond Future	2190	2	2	2	0.00
19/08/2016	R208 On 04-May-17	8.38	Call	Bond Future	2169	2	2	2	0.00
19/08/2016	R208 On 04-May-17	8.37	Put	Bond Future	854	1	1	1	0.00
19/08/2016	R208 On 04-May-17	8.39	Put	Bond Future	833	1	1	1	0.00
19/08/2016	R208 On 04-May-17	8.38	Put	Bond Future	843	1	1	1	0.00
19/08/2016	R209 On 03-November-16			Bond Future	9.02	76.1449	75.5064	76.1449	35,513.00
19/08/2016	R209 On 03-November-16	10.24	Call	Bond Future	8308	9	8	9	0.00
19/08/2016	R209 On 03-November-16	10.26	Call	Bond Future	8424	9	8	9	0.00
19/08/2016	R209 On 03-November-16	9.05	Call	Bond Future	2130	2	2	2	0.00
19/08/2016	R209 On 03-November-16	9.45	Call	Bond Future	3912	4	4	4	0.00
19/08/2016	R209 On 03-November-16	10.25	Call	Bond Future	8366	9	8	9	0.00
19/08/2016	R209 On 03-November-16	8.87	Call	Bond Future	1512	2	2	2	250.00
19/08/2016	R209 On 03-November-16	9.05	Put	Bond Future	1902	2	2	2	250.00
19/08/2016	R209 On 03-November-16	9.45	Put	Bond Future	851	1	1	1	250.00
19/08/2016	R209 On 03-November-16	10.25	Put	Bond Future	108	0	0	0	5,000.00
19/08/2016	R209 On 03-November-16	10.26	Put	Bond Future	105	0	0	0	0.00
19/08/2016	R209 On 03-November-16	10.24	Put	Bond Future	112	0	0	0	0.00
19/08/2016	R209 On 03-November-16	8.87	Put	Bond Future	2615	2	3	2	0.00
19/08/2016	R209 On 02-February-17			Bond Future	9.05	77.6244	76.9735	77.6244	0.00
19/08/2016	R209 On 02-February-17	9.55	Call	Bond Future	5097	6	5	6	0.00
19/08/2016	R209 On 02-February-17	9.53	Call	Bond Future	5004	5	5	5	0.00
19/08/2016	R209 On 02-February-17	9.54	Call	Bond Future	5050	6	5	6	0.00
19/08/2016	R209 On 02-February-17	9.53	Put	Bond Future	1622	1	2	1	0.00
19/08/2016	R209 On 02-February-17	9.54	Put	Bond Future	1600	1	2	1	0.00
19/08/2016	R209 On 02-February-17	9.55	Put	Bond Future	1579	1	2	1	0.00
19/08/2016	R209 On 04-May-17			Bond Future	9.07	76.0518	75.3866	76.0518	0.00
19/08/2016	R209 On 04-May-17	9.46	Call	Bond Future	5300	6	5	6	0.00
19/08/2016	R209 On 04-May-17	9.48	Call	Bond Future	5385	6	5	6	0.00
19/08/2016	R209 On 04-May-17	9.47	Call	Bond Future	5343	6	5	6	0.00
19/08/2016	R209 On 04-May-17	9.46	Put	Bond Future	2553	2	3	2	0.00
19/08/2016	R209 On 04-May-17	9.47	Put	Bond Future	2528	2	3	2	0.00
19/08/2016	R209 On 04-May-17	9.48	Put	Bond Future	2502	2	3	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
19/08/2016	R210 On 03-November-16			Bond Future	188.68	189.0865	188.6844	189.0865	2,182.00
19/08/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
19/08/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
19/08/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
19/08/2016	R210 On 03-November-16	188.90	Put	Bond Future	216	0	0	0	0.00
19/08/2016	R210 On 03-November-16	188.92	Put	Bond Future	236	0	0	0	0.00
19/08/2016	R210 On 03-November-16	188.91	Put	Bond Future	226	0	0	0	0.00
19/08/2016	R211 On 03-November-16			Bond Future	142.08	142.0996	142.0839	142.0996	56.00
19/08/2016	R211 On 03-November-16	141.76	Call	Bond Future	324	0	0	0	0.00
19/08/2016	R211 On 03-November-16	141.75	Call	Bond Future	334	0	0	0	0.00
19/08/2016	R211 On 03-November-16	141.74	Call	Bond Future	344	0	0	0	0.00
19/08/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
19/08/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
19/08/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
19/08/2016	R212 On 03-November-16			Bond Future	148.79	148.8031	148.7865	148.8031	3,838.00
19/08/2016	R212 On 03-November-16	148.11	Call	Bond Future	677	1	1	1	0.00
19/08/2016	R212 On 03-November-16	148.12	Call	Bond Future	667	1	1	1	0.00
19/08/2016	R212 On 03-November-16	148.10	Call	Bond Future	687	1	1	1	0.00
19/08/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
19/08/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
19/08/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
19/08/2016	R213 On 03-November-16			Bond Future	8.89	86.7212	86.1713	86.7212	43,664.00
19/08/2016	R213 On 03-November-16	10.18	Call	Bond Future	8629	9	9	9	0.00
19/08/2016	R213 On 03-November-16	10.20	Call	Bond Future	8747	9	9	9	0.00
19/08/2016	R213 On 03-November-16	10.19	Call	Bond Future	8688	9	9	9	0.00
19/08/2016	R213 On 03-November-16	10.19	Put	Bond Future	76	0	0	0	0.00
19/08/2016	R213 On 03-November-16	10.20	Put	Bond Future	73	0	0	0	0.00
19/08/2016	R213 On 03-November-16	10.18	Put	Bond Future	78	0	0	0	0.00
19/08/2016	R213 On 02-February-17			Bond Future	8.92	88.4061	87.8452	88.4061	0.00
19/08/2016	R213 On 02-February-17	9.40	Call	Bond Future	4799	5	5	5	0.00
19/08/2016	R213 On 02-February-17	9.42	Call	Bond Future	4891	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
19/08/2016	R213 On 02-February-17	9.41	Call	Bond Future	4844	5	5	5	0.00
19/08/2016	R213 On 02-February-17	9.40	Put	Bond Future	1526	1	2	1	0.00
19/08/2016	R213 On 02-February-17	9.42	Put	Bond Future	1484	1	1	1	0.00
19/08/2016	R213 On 02-February-17	9.41	Put	Bond Future	1505	1	2	1	0.00
19/08/2016	R213 On 04-May-17			Bond Future	8.94	86.6505	86.0772	86.6505	0.00
19/08/2016	R213 On 04-May-17	9.37	Call	Bond Future	5231	6	5	6	0.00
19/08/2016	R213 On 04-May-17	9.36	Call	Bond Future	5188	6	5	6	0.00
19/08/2016	R213 On 04-May-17	9.35	Call	Bond Future	5146	6	5	6	0.00
19/08/2016	R213 On 04-May-17	9.36	Put	Bond Future	2339	2	2	2	0.00
19/08/2016	R213 On 04-May-17	9.37	Put	Bond Future	2315	2	2	2	0.00
19/08/2016	R213 On 04-May-17	9.35	Put	Bond Future	2364	2	2	2	0.00
19/08/2016	R214 On 03-November-16			Bond Future	9.10	76.6498	75.9373	76.6498	29,396.00
19/08/2016	R214 On 03-November-16	10.35	Call	Bond Future	8835	10	9	10	0.00
19/08/2016	R214 On 03-November-16	10.33	Call	Bond Future	8717	9	9	9	0.00
19/08/2016	R214 On 03-November-16	10.34	Call	Bond Future	8776	9	9	9	0.00
19/08/2016	R214 On 03-November-16	10.33	Put	Bond Future	127	0	0	0	0.00
19/08/2016	R214 On 03-November-16	10.34	Put	Bond Future	123	0	0	0	0.00
19/08/2016	R214 On 03-November-16	10.35	Put	Bond Future	120	0	0	0	0.00
19/08/2016	R214 On 02-February-17			Bond Future	9.13	78.1390	77.4125	78.1390	0.00
19/08/2016	R214 On 02-February-17	9.67	Call	Bond Future	5547	6	6	6	0.00
19/08/2016	R214 On 02-February-17	9.66	Call	Bond Future	5498	6	5	6	0.00
19/08/2016	R214 On 02-February-17	9.68	Call	Bond Future	5595	6	6	6	0.00
19/08/2016	R214 On 02-February-17	9.67	Put	Bond Future	1598	1	2	1	0.00
19/08/2016	R214 On 02-February-17	9.68	Put	Bond Future	1576	1	2	1	0.00
19/08/2016	R214 On 02-February-17	9.66	Put	Bond Future	1619	1	2	1	0.00
19/08/2016	R214 On 04-May-17			Bond Future	9.15	76.4284	75.6862	76.4284	0.00
19/08/2016	R214 On 04-May-17	9.58	Call	Bond Future	5766	6	6	6	0.00
19/08/2016	R214 On 04-May-17	9.56	Call	Bond Future	5677	6	6	6	0.00
19/08/2016	R214 On 04-May-17	9.57	Call	Bond Future	5721	6	6	6	0.00
19/08/2016	R214 On 04-May-17	9.56	Put	Bond Future	2665	2	3	2	0.00
19/08/2016	R214 On 04-May-17	9.57	Put	Bond Future	2639	2	3	2	0.00
19/08/2016	R214 On 04-May-17	9.58	Put	Bond Future	2612	2	3	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
19/08/2016	R248 On 03-November-16			Bond Future	9.16	98.3959	97.4311	98.3959	61,284.00
19/08/2016	R248 On 03-November-16	10.39	Call	Bond Future	11118	12	11	12	0.00
19/08/2016	R248 On 03-November-16	10.38	Call	Bond Future	11044	12	11	12	0.00
19/08/2016	R248 On 03-November-16	10.37	Call	Bond Future	10970	12	11	12	0.00
19/08/2016	R248 On 03-November-16	10.38	Put	Bond Future	212	0	0	0	0.00
19/08/2016	R248 On 03-November-16	10.39	Put	Bond Future	206	0	0	0	0.00
19/08/2016	R248 On 03-November-16	10.37	Put	Bond Future	218	0	0	0	0.00
19/08/2016	R248 On 02-February-17			Bond Future	9.19	100.3076	99.3239	100.3076	0.00
19/08/2016	R248 On 02-February-17	9.76	Call	Bond Future	7442	8	7	8	0.00
19/08/2016	R248 On 02-February-17	9.77	Call	Bond Future	7503	8	8	8	0.00
19/08/2016	R248 On 02-February-17	9.78	Call	Bond Future	7565	8	8	8	0.00
19/08/2016	R248 On 02-February-17	9.77	Put	Bond Future	2135	2	2	2	0.00
19/08/2016	R248 On 02-February-17	9.76	Put	Bond Future	2163	2	2	2	0.00
19/08/2016	R248 On 02-February-17	9.78	Put	Bond Future	2109	2	2	2	0.00
19/08/2016	R248 On 04-May-17			Bond Future	9.22	97.9057	96.9006	97.9057	0.00
19/08/2016	R248 On 04-May-17	9.67	Call	Bond Future	7762	8	8	8	0.00
19/08/2016	R248 On 04-May-17	9.66	Call	Bond Future	7705	8	8	8	0.00
19/08/2016	R248 On 04-May-17	9.65	Call	Bond Future	7649	8	8	8	0.00
19/08/2016	R248 On 04-May-17	9.66	Put	Bond Future	3539	3	4	3	0.00
19/08/2016	R248 On 04-May-17	9.67	Put	Bond Future	3506	3	4	3	0.00
19/08/2016	R248 On 04-May-17	9.65	Put	Bond Future	3573	3	4	3	0.00