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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 25/08/2016 TO: 25/08/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	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
25/08/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	2025 On 03-November-16			Bond Future	128.70	128.7158	128.7026	128.7158	3,024.00
25/08/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
25/08/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
25/08/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
25/08/2016	2025 On 03-November-16	129.22	Put	Bond Future	517	1	1	1	0.00
25/08/2016	2025 On 03-November-16	129.21	Put	Bond Future	507	0	1	0	0.00
25/08/2016	2025 On 03-November-16	129.23	Put	Bond Future	527	1	1	1	0.00
25/08/2016	2030 On 03-November-16			Bond Future	9.46	91.3847	91.2474	91.3847	29,408.00
25/08/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
25/08/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
25/08/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
25/08/2016	2030 On 03-November-16	9.33	Put	Bond Future	916	1	1	1	0.00
25/08/2016	2030 On 03-November-16	9.34	Put	Bond Future	846	1	1	1	0.00
25/08/2016	2030 On 03-November-16	9.35	Put	Bond Future	776	1	1	1	0.00
25/08/2016	2030 On 02-February-17			Bond Future	9.51	89.1517	89.0094	89.1517	0.00
25/08/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
25/08/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
25/08/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
25/08/2016	2030 On 02-February-17	9.30	Put	Bond Future	1459	1	1	1	0.00
25/08/2016	2030 On 02-February-17	9.31	Put	Bond Future	1389	1	1	1	0.00
25/08/2016	2030 On 02-February-17	9.29	Put	Bond Future	1528	1	2	1	0.00
25/08/2016	2030 On 04-May-17			Bond Future	9.56	90.9612	90.8158	90.9612	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
25/08/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
25/08/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
25/08/2016	2030 On 04-May-17	9.33	Put	Bond Future	1538	1	2	1	0.00
25/08/2016	2030 On 04-May-17	9.32	Put	Bond Future	1606	1	2	1	0.00
25/08/2016	2030 On 04-May-17	9.34	Put	Bond Future	1469	1	1	1	0.00
25/08/2016	2032 On 03-November-16			Bond Future	9.58	90.4239	90.2777	90.4239	13,093.00
25/08/2016	2032 On 03-November-16	10.28	Call	Bond Future	5404	6	5	6	0.00
25/08/2016	2032 On 03-November-16	10.30	Call	Bond Future	5515	6	6	6	0.00
25/08/2016	2032 On 03-November-16	10.29	Call	Bond Future	5459	6	5	6	0.00
25/08/2016	2032 On 03-November-16	10.28	Put	Bond Future	466	0	0	0	0.00
25/08/2016	2032 On 03-November-16	10.30	Put	Bond Future	443	0	0	0	0.00
25/08/2016	2032 On 03-November-16	10.29	Put	Bond Future	454	0	0	0	0.00
25/08/2016	2032 On 02-February-17			Bond Future	9.63	92.1784	92.0271	92.1784	0.00
25/08/2016	2032 On 02-February-17	9.51	Call	Bond Future	2700	3	3	3	0.00
25/08/2016	2032 On 02-February-17	9.53	Call	Bond Future	2769	3	3	3	0.00
25/08/2016	2032 On 02-February-17	9.52	Call	Bond Future	2734	3	3	3	0.00
25/08/2016	2032 On 02-February-17	9.52	Put	Bond Future	3556	3	4	3	0.00
25/08/2016	2032 On 02-February-17	9.51	Put	Bond Future	3595	4	4	4	0.00
25/08/2016	2032 On 02-February-17	9.53	Put	Bond Future	3517	3	4	3	0.00
25/08/2016	2032 On 04-May-17			Bond Future	9.68	89.8879	89.7333	89.8879	0.00
25/08/2016	2032 On 04-May-17	9.46	Call	Bond Future	3179	3	3	3	0.00
25/08/2016	2032 On 04-May-17	9.45	Call	Bond Future	3146	3	3	3	0.00
25/08/2016	2032 On 04-May-17	9.44	Call	Bond Future	3114	3	3	3	0.00
25/08/2016	2032 On 04-May-17	9.45	Put	Bond Future	4788	5	5	5	0.00
25/08/2016	2032 On 04-May-17	9.46	Put	Bond Future	4747	5	5	5	0.00
25/08/2016	2032 On 04-May-17	9.44	Put	Bond Future	4829	5	5	5	0.00
25/08/2016	2033 On 03-November-16			Bond Future	108.06	108.0718	108.0608	108.0718	4,275.00
25/08/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
25/08/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
25/08/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
25/08/2016	2033 On 03-November-16	109.17	Put	Bond Future	1109	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
25/08/2016	2033 On 03-November-16	109.18	Put	Bond Future	1119	1	1	1	0.00
25/08/2016	2033 On 03-November-16	109.16	Put	Bond Future	1099	1	1	1	0.00
25/08/2016	2037 On 03-November-16			Bond Future	9.71	91.7213	91.6847	91.7213	40,431.00
25/08/2016	2037 On 03-November-16	10.35	Call	Bond Future	5604	6	6	6	0.00
25/08/2016	2037 On 03-November-16	10.36	Call	Bond Future	5662	6	6	6	0.00
25/08/2016	2037 On 03-November-16	10.37	Call	Bond Future	5720	6	6	6	0.00
25/08/2016	2037 On 03-November-16	10.36	Put	Bond Future	634	1	1	1	0.00
25/08/2016	2037 On 03-November-16	10.37	Put	Bond Future	619	1	1	1	0.00
25/08/2016	2037 On 03-November-16	10.35	Put	Bond Future	649	1	1	1	0.00
25/08/2016	2037 On 02-February-17			Bond Future	9.76	89.2444	89.2049	89.2444	0.00
25/08/2016	2037 On 02-February-17	9.66	Call	Bond Future	3159	3	3	3	0.00
25/08/2016	2037 On 02-February-17	9.68	Call	Bond Future	3235	3	3	3	0.00
25/08/2016	2037 On 02-February-17	9.67	Call	Bond Future	3197	3	3	3	0.00
25/08/2016	2037 On 02-February-17	9.66	Put	Bond Future	3930	4	4	4	0.00
25/08/2016	2037 On 02-February-17	9.67	Put	Bond Future	3887	4	4	4	0.00
25/08/2016	2037 On 02-February-17	9.68	Put	Bond Future	3845	4	4	4	0.00
25/08/2016	2037 On 04-May-17			Bond Future	9.80	91.0558	91.0153	91.0558	0.00
25/08/2016	2037 On 04-May-17	9.59	Call	Bond Future	3647	4	4	4	0.00
25/08/2016	2037 On 04-May-17	9.58	Call	Bond Future	3610	4	4	4	0.00
25/08/2016	2037 On 04-May-17	9.60	Call	Bond Future	3683	4	4	4	0.00
25/08/2016	2037 On 04-May-17	9.58	Put	Bond Future	5377	5	5	5	0.00
25/08/2016	2037 On 04-May-17	9.60	Put	Bond Future	5287	5	5	5	0.00
25/08/2016	2037 On 04-May-17	9.59	Put	Bond Future	5332	5	5	5	0.00
25/08/2016	2038 On 03-November-16			Bond Future	135.95	136.1917	135.9452	136.1917	20,808.00
25/08/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
25/08/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
25/08/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
25/08/2016	2038 On 03-November-16	136.32	Put	Bond Future	375	0	0	0	0.00
25/08/2016	2038 On 03-November-16	136.31	Put	Bond Future	365	0	0	0	0.00
25/08/2016	2038 On 03-November-16	136.33	Put	Bond Future	385	0	0	0	0.00
25/08/2016	2040 On 03-November-16			Bond Future	9.74	95.7768	95.6932	95.7768	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
25/08/2016	2040 On 03-November-16	9.69	Call	Bond Future	2364	2	2	2	0.00
25/08/2016	2040 On 03-November-16	9.71	Call	Bond Future	2448	3	2	3	0.00
25/08/2016	2040 On 03-November-16	9.70	Call	Bond Future	2406	2	2	2	0.00
25/08/2016	2040 On 03-November-16	9.69	Put	Bond Future	2760	3	3	3	0.00
25/08/2016	2040 On 03-November-16	9.70	Put	Bond Future	2715	3	3	3	0.00
25/08/2016	2040 On 03-November-16	9.71	Put	Bond Future	2671	3	3	3	0.00
25/08/2016	2040 On 02-February-17			Bond Future	9.78	93.1282	93.0407	93.1282	0.00
25/08/2016	2040 On 02-February-17	9.58	Call	Bond Future	3049	3	3	3	0.00
25/08/2016	2040 On 02-February-17	9.59	Call	Bond Future	3087	3	3	3	0.00
25/08/2016	2040 On 02-February-17	9.60	Call	Bond Future	3126	3	3	3	0.00
25/08/2016	2040 On 02-February-17	9.59	Put	Bond Future	4779	5	5	5	0.00
25/08/2016	2040 On 02-February-17	9.60	Put	Bond Future	4730	5	5	5	0.00
25/08/2016	2040 On 02-February-17	9.58	Put	Bond Future	4829	5	5	5	0.00
25/08/2016	2040 On 04-May-17			Bond Future	9.83	95.0185	94.9290	95.0185	0.00
25/08/2016	2040 On 04-May-17	9.62	Call	Bond Future	4031	4	4	4	0.00
25/08/2016	2040 On 04-May-17	9.63	Call	Bond Future	4070	4	4	4	0.00
25/08/2016	2040 On 04-May-17	9.64	Call	Bond Future	4110	4	4	4	0.00
25/08/2016	2040 On 04-May-17	9.63	Put	Bond Future	5781	6	6	6	0.00
25/08/2016	2040 On 04-May-17	9.64	Put	Bond Future	5733	6	6	6	0.00
25/08/2016	2040 On 04-May-17	9.62	Put	Bond Future	5829	6	6	6	0.00
25/08/2016	2044 On 03-November-16			Bond Future	9.75	92.8639	92.8241	92.8639	18,597.00
25/08/2016	2044 On 03-November-16	10.42	Call	Bond Future	6222	6	6	6	0.00
25/08/2016	2044 On 03-November-16	10.41	Call	Bond Future	6160	6	6	6	0.00
25/08/2016	2044 On 03-November-16	10.43	Call	Bond Future	6283	6	6	6	0.00
25/08/2016	2044 On 03-November-16	10.43	Put	Bond Future	713	1	1	1	0.00
25/08/2016	2044 On 03-November-16	10.42	Put	Bond Future	729	1	1	1	0.00
25/08/2016	2044 On 03-November-16	10.41	Put	Bond Future	746	1	1	1	0.00
25/08/2016	2044 On 02-February-17			Bond Future	9.80	90.2841	90.2412	90.2841	0.00
25/08/2016	2044 On 02-February-17	9.77	Call	Bond Future	3827	4	4	4	0.00
25/08/2016	2044 On 02-February-17	9.78	Call	Bond Future	3870	4	4	4	0.00
25/08/2016	2044 On 02-February-17	9.76	Call	Bond Future	3785	4	4	4	0.00
25/08/2016	2044 On 02-February-17	9.77	Put	Bond Future	4107	4	4	4	0.00
25/08/2016	2044 On 02-February-17	9.78	Put	Bond Future	4063	4	4	4	0.00

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25/08/2016	2044 On 02-February-17	9.76	Put	Bond Future	4152	4	4	4	0.00
25/08/2016	2044 On 04-May-17			Bond Future	9.84	92.1166	92.0727	92.1166	0.00
25/08/2016	2044 On 04-May-17	9.67	Call	Bond Future	4267	4	4	4	0.00
25/08/2016	2044 On 04-May-17	9.66	Call	Bond Future	4228	4	4	4	0.00
25/08/2016	2044 On 04-May-17	9.68	Call	Bond Future	4308	4	4	4	0.00
25/08/2016	2044 On 04-May-17	9.68	Put	Bond Future	5739	6	6	6	0.00
25/08/2016	2044 On 04-May-17	9.67	Put	Bond Future	5786	6	6	6	0.00
25/08/2016	2044 On 04-May-17	9.66	Put	Bond Future	5835	6	6	6	0.00
25/08/2016	2046 On 03-November-16			Bond Future	134.42	134.8653	134.4178	134.8653	17,253.00
25/08/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
25/08/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
25/08/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
25/08/2016	2046 On 03-November-16	137.09	Put	Bond Future	2672	2	3	2	0.00
25/08/2016	2046 On 03-November-16	137.07	Put	Bond Future	2652	2	3	2	0.00
25/08/2016	2046 On 03-November-16	137.08	Put	Bond Future	2662	2	3	2	0.00
25/08/2016	2050 On 03-November-16			Bond Future	144.03	143.7043	144.0301	143.7043	21,628.00
25/08/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
25/08/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
25/08/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
25/08/2016	2050 On 03-November-16	149.53	Put	Bond Future	5500	6	5	6	0.00
25/08/2016	2050 On 03-November-16	149.54	Put	Bond Future	5510	6	6	6	0.00
25/08/2016	2050 On 03-November-16	149.52	Put	Bond Future	5490	6	5	6	0.00
25/08/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	AL37 On 03-November-16			Index Future	498.89	499.8230	498.8920	499.8230	14.00
25/08/2016	AL37 On 02-February-17			Index Future	508.56	509.5210	508.5580	509.5210	0.00
25/08/2016	AL7T On 03-November-16			Index Future	572.75	574.1750	572.7490	574.1750	9.00

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25/08/2016	AL7T On 02-February-17			Index Future	583.85	585.3140	583.8460	585.3140	0.00
25/08/2016	ALBI On 03-November-16			Index Future	521.48	522.1270	521.4810	522.1270	719.00
25/08/2016	ALBI On 02-February-17			Index Future	531.59	532.2570	531.5850	532.2570	0.00
25/08/2016	ALBI On 04-May-17			Index Future	542.36	543.0510	542.3640	543.0510	0.00
25/08/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	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
25/08/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/08/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	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
25/08/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2016	EL28 On 03-November-16			Bond Future	131.66	131.6736	131.6614	131.6736	0.00
25/08/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
25/08/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
25/08/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
25/08/2016	EL28 On 03-November-16	132.16	Put	Bond Future	499	0	0	0	0.00
25/08/2016	EL28 On 03-November-16	132.17	Put	Bond Future	509	0	1	0	0.00
25/08/2016	EL28 On 03-November-16	132.15	Put	Bond Future	489	0	0	0	0.00
25/08/2016	EL28 On 02-February-17			Bond Future	134.22	134.2363	134.2207	134.2363	0.00
25/08/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
25/08/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
25/08/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
25/08/2016	EL28 On 02-February-17	135.10	Put	Bond Future	879	1	1	1	0.00
25/08/2016	EL28 On 02-February-17	135.12	Put	Bond Future	899	1	1	1	0.00
25/08/2016	EL28 On 02-February-17	135.11	Put	Bond Future	889	1	1	1	0.00
25/08/2016	EL28 On 04-May-17			Bond Future	135.26	135.2762	135.2598	135.2762	0.00
25/08/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
25/08/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
25/08/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
25/08/2016	EL28 On 04-May-17	137.90	Put	Bond Future	2640	3	3	3	0.00
25/08/2016	EL28 On 04-May-17	137.91	Put	Bond Future	2650	3	3	3	0.00
25/08/2016	EL28 On 04-May-17	137.92	Put	Bond Future	2660	3	3	3	0.00
25/08/2016	ES33 On 03-November-16			Bond Future	10.60	77.0311	77.0045	77.0311	8,789.00
25/08/2016	ES33 On 03-November-16	11.31	Call	Bond Future	4318	4	4	4	0.00
25/08/2016	ES33 On 03-November-16	11.29	Call	Bond Future	4202	4	4	4	0.00
25/08/2016	ES33 On 03-November-16	11.30	Call	Bond Future	4260	4	4	4	0.00
25/08/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
25/08/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
25/08/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
25/08/2016	ES33 On 02-February-17			Bond Future	10.68	78.5257	78.4967	78.5257	0.00
25/08/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
25/08/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
25/08/2016	ES33 On 02-February-17	10.60	Put	Bond Future	512	0	1	0	0.00
25/08/2016	ES33 On 02-February-17	10.61	Put	Bond Future	449	0	0	0	0.00
25/08/2016	ES33 On 02-February-17	10.59	Put	Bond Future	575	1	1	1	0.00
25/08/2016	ES33 On 04-May-17			Bond Future	10.76	76.3232	76.2934	76.3232	0.00
25/08/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
25/08/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
25/08/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
25/08/2016	ES33 On 04-May-17	10.55	Put	Bond Future	1280	1	1	1	0.00
25/08/2016	ES33 On 04-May-17	10.54	Put	Bond Future	1343	1	1	1	0.00
25/08/2016	ES33 On 04-May-17	10.56	Put	Bond Future	1217	1	1	1	0.00
25/08/2016	ES42 On 03-November-16			Bond Future	10.70	81.2051	81.1745	81.2051	8,777.00
25/08/2016	ES42 On 02-February-17			Bond Future	10.78	82.7810	82.7478	82.7810	0.00
25/08/2016	ES42 On 04-May-17			Bond Future	10.86	80.1973	80.1632	80.1973	0.00
25/08/2016	GOVI On 03-November-16			GOVI	520.00	520.7200	520.0020	520.7200	419.00
25/08/2016	GOVI On 03-November-16	476.11	Call	GOVI	438920	45	44	45	0.00
25/08/2016	GOVI On 03-November-16	476.13	Call	GOVI	438720	45	44	45	0.00
25/08/2016	GOVI On 03-November-16	476.12	Call	GOVI	438820	45	44	45	0.00
25/08/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
25/08/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
25/08/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
25/08/2016	GOVI On 02-February-17			GOVI	530.08	530.8230	530.0780	530.8230	27.00
25/08/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
25/08/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
25/08/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
25/08/2016	GOVI On 02-February-17	533.34	Put	GOVI	32620	3	3	3	0.00
25/08/2016	GOVI On 02-February-17	533.33	Put	GOVI	32520	3	3	3	0.00
25/08/2016	GOVI On 02-February-17	533.32	Put	GOVI	32420	2	3	2	0.00
25/08/2016	GOVI On 04-May-17			GOVI	540.83	541.5880	540.8260	541.5880	0.00
25/08/2016	GOVI On 04-May-17	262.20	Call	GOVI	2786260	279	279	279	0.00
25/08/2016	GOVI On 04-May-17	262.19	Call	GOVI	2786360	279	279	279	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2016	GOVI On 04-May-17	262.18	Call	GOVI	2786460	279	279	279	0.00
25/08/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
25/08/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
25/08/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
25/08/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/08/2016	IGOV On 03-November-16			Index Future	250.54	250.9630	250.5360	250.9630	1,023.00
25/08/2016	IGOV On 02-February-17			Index Future	255.41	255.8470	255.4060	255.8470	57.00
25/08/2016	IGOV On 04-May-17			Index Future	260.60	261.0500	260.6000	261.0500	0.00
25/08/2016	ILBI On 03-November-16			Index Future	678.38	679.5710	678.3790	679.5710	0.00
25/08/2016	ILBI On 02-February-17			Index Future	691.56	692.7770	691.5610	692.7770	155.00
25/08/2016	IS01 On 19-December-16			Interest Rate Swap	100.10	100.0862	100.0997	100.0862	0.00
25/08/2016	IS01 On 16-March-17			Interest Rate Swap	100.08	100.0541	100.0846	100.0541	0.00
25/08/2016	IS01 On 15-June-17			Interest Rate Swap	99.77	99.7110	99.7678	99.7110	0.00
25/08/2016	IS01 On 21-September-17			Interest Rate Swap	99.88	99.7915	99.8795	99.7915	0.00
25/08/2016	IS02 On 18-December-17			Interest Rate Swap	100.23	100.1079	100.2262	100.1079	0.00
25/08/2016	IS02 On 16-March-18			Interest Rate Swap	99.58	99.4255	99.5797	99.4255	0.00
25/08/2016	IS02 On 15-June-18			Interest Rate Swap	99.32	99.1250	99.3196	99.1250	0.00
25/08/2016	IS02 On 21-September-18			Interest Rate Swap	99.48	99.2379	99.4800	99.2379	0.00
25/08/2016	IS05 On 17-December-20			Interest Rate Swap	99.00	98.8277	98.9957	98.8277	0.00
25/08/2016	IS05 On 16-March-21			Interest Rate Swap	98.42	98.2283	98.4151	98.2283	0.00
25/08/2016	IS05 On 15-June-21			Interest Rate Swap	97.80	97.5921	97.7998	97.5921	0.00
25/08/2016	IS05 On 21-September-21			Interest Rate Swap	98.15	97.9248	98.1479	97.9248	0.00
25/08/2016	IS10 On 17-December-25			Interest Rate Swap	99.64	99.3508	99.6429	99.3508	0.00
25/08/2016	IS10 On 16-March-26			Interest Rate Swap	96.79	96.4698	96.7853	96.4698	0.00
25/08/2016	IS10 On 15-June-26			Interest Rate Swap	95.60	95.2650	95.6005	95.2650	0.00
25/08/2016	IS10 On 21-September-26			Interest Rate Swap	97.69	97.3486	97.6946	97.3486	0.00
25/08/2016	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
25/08/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
25/08/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
25/08/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
25/08/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.44	92.6700	92.5600	92.6700	10.00
25/08/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.45	92.6500	92.5500	92.6500	0.00
25/08/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.48	92.6500	92.5200	92.6500	0.00
25/08/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.50	92.6300	92.5000	92.6300	0.00
25/08/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.53	92.6200	92.4700	92.6200	0.00
25/08/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.59	92.6200	92.4100	92.6200	1,000.00
25/08/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.63	92.6100	92.3700	92.6100	0.00
25/08/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.61	92.6200	92.3900	92.6200	0.00
25/08/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.61	92.6400	92.3900	92.6400	0.00
25/08/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.63	92.6400	92.3700	92.6400	1,000.00
25/08/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
25/08/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
25/08/2016	R023 On 03-November-16			Bond Future	8.75	96.9031	96.6644	96.9031	15,105.00
25/08/2016	R023 On 03-November-16	9.73	Call	Bond Future	4467	5	4	5	0.00
25/08/2016	R023 On 03-November-16	9.74	Call	Bond Future	4508	5	5	5	0.00
25/08/2016	R023 On 03-November-16	9.75	Call	Bond Future	4549	5	5	5	0.00
25/08/2016	R023 On 03-November-16	9.74	Put	Bond Future	80	0	0	0	0.00
25/08/2016	R023 On 03-November-16	9.75	Put	Bond Future	77	0	0	0	0.00
25/08/2016	R023 On 03-November-16	9.73	Put	Bond Future	83	0	0	0	0.00
25/08/2016	R023 On 02-February-17			Bond Future	8.81	98.7831	98.5374	98.7831	0.00
25/08/2016	R023 On 02-February-17	8.86	Call	Bond Future	1841	2	2	2	0.00
25/08/2016	R023 On 02-February-17	8.85	Call	Bond Future	1817	2	2	2	0.00
25/08/2016	R023 On 02-February-17	8.84	Call	Bond Future	1793	2	2	2	0.00
25/08/2016	R023 On 02-February-17	8.85	Put	Bond Future	1622	2	2	2	0.00
25/08/2016	R023 On 02-February-17	8.86	Put	Bond Future	1601	1	2	1	0.00
25/08/2016	R023 On 02-February-17	8.84	Put	Bond Future	1643	2	2	2	0.00
25/08/2016	R023 On 04-May-17			Bond Future	8.84	96.8521	96.6012	96.8521	0.00
25/08/2016	R023 On 04-May-17	8.59	Call	Bond Future	1584	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2016	R023 On 04-May-17	8.61	Call	Bond Future	1623	2	2	2	0.00
25/08/2016	R023 On 04-May-17	8.60	Call	Bond Future	1604	2	2	2	0.00
25/08/2016	R023 On 04-May-17	8.59	Put	Bond Future	2658	3	3	3	0.00
25/08/2016	R023 On 04-May-17	8.61	Put	Bond Future	2609	2	3	2	0.00
25/08/2016	R023 On 04-May-17	8.60	Put	Bond Future	2634	2	3	2	0.00
25/08/2016	R035 On 03-November-16			Bond Future	9.64	95.1887	95.1517	95.1887	4,315.00
25/08/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
25/08/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
25/08/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
25/08/2016	R035 On 03-November-16	9.59	Put	Bond Future	401	0	0	0	0.00
25/08/2016	R035 On 03-November-16	9.57	Put	Bond Future	565	1	1	1	0.00
25/08/2016	R035 On 03-November-16	9.58	Put	Bond Future	483	0	0	0	0.00
25/08/2016	R035 On 02-February-17			Bond Future	9.69	97.0354	96.9954	97.0354	0.00
25/08/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
25/08/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
25/08/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
25/08/2016	R035 On 02-February-17	9.51	Put	Bond Future	1487	1	1	1	0.00
25/08/2016	R035 On 02-February-17	9.52	Put	Bond Future	1405	1	1	1	0.00
25/08/2016	R035 On 02-February-17	9.50	Put	Bond Future	1569	2	2	2	0.00
25/08/2016	R035 On 04-May-17			Bond Future	9.73	94.4979	94.4567	94.4979	0.00
25/08/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
25/08/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
25/08/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
25/08/2016	R035 On 04-May-17	9.53	Put	Bond Future	1643	2	2	2	0.00
25/08/2016	R035 On 04-May-17	9.54	Put	Bond Future	1562	2	2	2	0.00
25/08/2016	R035 On 04-May-17	9.55	Put	Bond Future	1481	1	1	1	0.00
25/08/2016	R186 On 03-November-16			Bond Future	9.10	113.3907	113.1086	113.3907	95,045.00
25/08/2016	R186 On 03-November-16	9.10	Call	Bond Future	1806	2	2	2	0.00
25/08/2016	R186 On 03-November-16	9.66	Call	Bond Future	4298	5	4	5	0.00
25/08/2016	R186 On 03-November-16	8.96	Call	Bond Future	1354	1	1	1	0.00
25/08/2016	R186 On 03-November-16	9.40	Call	Bond Future	3025	3	3	3	1,425.00
25/08/2016	R186 On 03-November-16	8.52	Call	Bond Future	427	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2016	R186 On 03-November-16	8.82	Call	Bond Future	979	1	1	1	0.00
25/08/2016	R186 On 03-November-16	8.95	Call	Bond Future	1324	1	1	1	0.00
25/08/2016	R186 On 03-November-16	9.20	Call	Bond Future	2176	2	2	2	1,425.00
25/08/2016	R186 On 03-November-16	8.30	Call	Bond Future	207	0	0	0	150.00
25/08/2016	R186 On 03-November-16	8.90	Call	Bond Future	1183	1	1	1	0.00
25/08/2016	R186 On 03-November-16	8.97	Call	Bond Future	1383	2	1	2	0.00
25/08/2016	R186 On 03-November-16	9.71	Call	Bond Future	4561	5	5	5	0.00
25/08/2016	R186 On 03-November-16	9.66	Put	Bond Future	531	0	1	0	0.00
25/08/2016	R186 On 03-November-16	9.71	Put	Bond Future	465	0	0	0	0.00
25/08/2016	R186 On 03-November-16	8.90	Put	Bond Future	2599	2	3	2	5,092.00
25/08/2016	R186 On 03-November-16	9.10	Put	Bond Future	1825	2	2	2	108.00
25/08/2016	R186 On 03-November-16	8.96	Put	Bond Future	2347	2	2	2	0.00
25/08/2016	R186 On 03-November-16	8.97	Put	Bond Future	2307	2	2	2	0.00
25/08/2016	R186 On 03-November-16	8.30	Put	Bond Future	5960	6	6	6	0.00
25/08/2016	R186 On 03-November-16	8.52	Put	Bond Future	4563	4	5	4	150.00
25/08/2016	R186 On 03-November-16	8.95	Put	Bond Future	2388	2	2	2	0.00
25/08/2016	R186 On 03-November-16	9.20	Put	Bond Future	1505	1	2	1	0.00
25/08/2016	R186 On 03-November-16	8.82	Put	Bond Future	2960	3	3	3	150.00
25/08/2016	R186 On 03-November-16	9.40	Put	Bond Future	993	1	1	1	0.00
25/08/2016	R186 On 02-February-17			Bond Future	9.15	110.2872	109.9969	110.2872	0.00
25/08/2016	R186 On 02-February-17	9.50	Call	Bond Future	4069	4	4	4	0.00
25/08/2016	R186 On 02-February-17	9.40	Call	Bond Future	3655	4	4	4	0.00
25/08/2016	R186 On 02-February-17	8.81	Call	Bond Future	1678	2	2	2	0.00
25/08/2016	R186 On 02-February-17	8.79	Call	Bond Future	1626	2	2	2	0.00
25/08/2016	R186 On 02-February-17	8.80	Call	Bond Future	1652	2	2	2	0.00
25/08/2016	R186 On 02-February-17	8.43	Call	Bond Future	868	1	1	1	750.00
25/08/2016	R186 On 02-February-17	8.90	Call	Bond Future	1924	2	2	2	0.00
25/08/2016	R186 On 02-February-17	9.50	Put	Bond Future	1747	2	2	2	6,500.00
25/08/2016	R186 On 02-February-17	8.79	Put	Bond Future	4122	4	4	4	0.00
25/08/2016	R186 On 02-February-17	9.40	Put	Bond Future	1995	2	2	2	750.00
25/08/2016	R186 On 02-February-17	8.81	Put	Bond Future	4034	4	4	4	0.00
25/08/2016	R186 On 02-February-17	8.80	Put	Bond Future	4078	4	4	4	0.00
25/08/2016	R186 On 02-February-17	8.43	Put	Bond Future	5919	6	6	6	0.00
25/08/2016	R186 On 02-February-17	8.90	Put	Bond Future	3655	3	4	3	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2016	R186 On 04-May-17			Bond Future	9.19	112.5251	112.2288	112.5251	0.00
25/08/2016	R186 On 04-May-17	8.90	Call	Bond Future	2478	3	2	3	0.00
25/08/2016	R186 On 04-May-17	8.89	Call	Bond Future	2449	3	2	3	0.00
25/08/2016	R186 On 04-May-17	8.91	Call	Bond Future	2507	3	3	3	0.00
25/08/2016	R186 On 04-May-17	8.89	Put	Bond Future	4475	4	4	4	0.00
25/08/2016	R186 On 04-May-17	8.90	Put	Bond Future	4436	4	4	4	0.00
25/08/2016	R186 On 04-May-17	8.91	Put	Bond Future	4397	4	4	4	0.00
25/08/2016	R197 On 03-November-16			Bond Future	303.28	303.3158	303.2838	303.3158	875.00
25/08/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
25/08/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
25/08/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
25/08/2016	R197 On 03-November-16	303.57	Put	Bond Future	286	0	0	0	0.00
25/08/2016	R197 On 03-November-16	303.58	Put	Bond Future	296	0	0	0	0.00
25/08/2016	R197 On 03-November-16	303.56	Put	Bond Future	276	0	0	0	0.00
25/08/2016	R202 On 03-November-16			Bond Future	250.19	252.0719	250.1937	252.0719	36,255.00
25/08/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
25/08/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
25/08/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
25/08/2016	R202 On 03-November-16	253.86	Put	Bond Future	3666	2	4	2	0.00
25/08/2016	R202 On 03-November-16	253.87	Put	Bond Future	3676	2	4	2	0.00
25/08/2016	R202 On 03-November-16	253.85	Put	Bond Future	3656	2	4	2	0.00
25/08/2016	R203 On 03-November-16			Bond Future	7.88	101.5610	101.5110	101.5610	30,174.00
25/08/2016	R203 On 03-November-16	8.84	Call	Bond Future	779	1	1	1	0.00
25/08/2016	R203 On 03-November-16	8.86	Call	Bond Future	795	1	1	1	0.00
25/08/2016	R203 On 03-November-16	8.85	Call	Bond Future	787	1	1	1	0.00
25/08/2016	R203 On 03-November-16	8.84	Put	Bond Future	7	0	0	0	0.00
25/08/2016	R203 On 03-November-16	8.86	Put	Bond Future	6	0	0	0	0.00
25/08/2016	R203 On 03-November-16	8.85	Put	Bond Future	6	0	0	0	0.00
25/08/2016	R203 On 02-February-17			Bond Future	7.93	103.5316	103.4781	103.5316	0.00
25/08/2016	R203 On 02-February-17	7.70	Call	Bond Future	120	0	0	0	0.00
25/08/2016	R203 On 02-February-17	7.72	Call	Bond Future	125	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2016	R203 On 02-February-17	7.71	Call	Bond Future	122	0	0	0	0.00
25/08/2016	R203 On 02-February-17	7.71	Put	Bond Future	247	0	0	0	0.00
25/08/2016	R203 On 02-February-17	7.72	Put	Bond Future	243	0	0	0	0.00
25/08/2016	R203 On 02-February-17	7.70	Put	Bond Future	250	0	0	0	0.00
25/08/2016	R203 On 04-May-17			Bond Future	7.60	101.4567	101.4018	101.4567	0.00
25/08/2016	R203 On 04-May-17	6.91	Call	Bond Future	42	0	0	0	0.00
25/08/2016	R203 On 04-May-17	6.92	Call	Bond Future	43	0	0	0	0.00
25/08/2016	R203 On 04-May-17	6.93	Call	Bond Future	44	0	0	0	0.00
25/08/2016	R203 On 04-May-17	6.92	Put	Bond Future	280	0	0	0	0.00
25/08/2016	R203 On 04-May-17	6.91	Put	Bond Future	283	0	0	0	0.00
25/08/2016	R203 On 04-May-17	6.93	Put	Bond Future	277	0	0	0	0.00
25/08/2016	R204 On 03-November-16			Bond Future	8.10	102.9762	102.8614	102.9762	28,913.00
25/08/2016	R204 On 03-November-16	9.21	Call	Bond Future	2106	2	2	2	0.00
25/08/2016	R204 On 03-November-16	9.23	Call	Bond Future	2143	2	2	2	0.00
25/08/2016	R204 On 03-November-16	9.22	Call	Bond Future	2125	2	2	2	0.00
25/08/2016	R204 On 03-November-16	9.22	Put	Bond Future	8	0	0	0	0.00
25/08/2016	R204 On 03-November-16	9.23	Put	Bond Future	7	0	0	0	0.00
25/08/2016	R204 On 03-November-16	9.21	Put	Bond Future	8	0	0	0	0.00
25/08/2016	R204 On 02-February-17			Bond Future	8.13	100.9333	100.8139	100.9333	0.00
25/08/2016	R204 On 02-February-17	8.28	Call	Bond Future	685	1	1	1	0.00
25/08/2016	R204 On 02-February-17	8.29	Call	Bond Future	695	1	1	1	0.00
25/08/2016	R204 On 02-February-17	8.30	Call	Bond Future	705	1	1	1	0.00
25/08/2016	R204 On 02-February-17	8.28	Put	Bond Future	435	0	0	0	0.00
25/08/2016	R204 On 02-February-17	8.30	Put	Bond Future	421	0	0	0	0.00
25/08/2016	R204 On 02-February-17	8.29	Put	Bond Future	428	0	0	0	0.00
25/08/2016	R204 On 04-May-17			Bond Future	8.12	102.9813	102.8591	102.9813	0.00
25/08/2016	R204 On 04-May-17	7.90	Call	Bond Future	439	0	0	0	0.00
25/08/2016	R204 On 04-May-17	7.92	Call	Bond Future	452	1	0	1	0.00
25/08/2016	R204 On 04-May-17	7.91	Call	Bond Future	446	1	0	1	0.00
25/08/2016	R204 On 04-May-17	7.91	Put	Bond Future	762	1	1	1	0.00
25/08/2016	R204 On 04-May-17	7.92	Put	Bond Future	753	1	1	1	0.00
25/08/2016	R204 On 04-May-17	7.90	Put	Bond Future	770	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
25/08/2016	R207 On 03-November-16			Bond Future	8.35	99.3826	99.2399	99.3826	52,265.00
25/08/2016	R207 On 03-November-16	7.94	Call	Bond Future	187	0	0	0	0.00
25/08/2016	R207 On 03-November-16	7.93	Call	Bond Future	181	0	0	0	0.00
25/08/2016	R207 On 03-November-16	7.95	Call	Bond Future	193	0	0	0	0.00
25/08/2016	R207 On 03-November-16	7.95	Put	Bond Future	1286	1	1	1	0.00
25/08/2016	R207 On 03-November-16	7.94	Put	Bond Future	1307	1	1	1	0.00
25/08/2016	R207 On 03-November-16	7.93	Put	Bond Future	1329	1	1	1	0.00
25/08/2016	R207 On 02-February-17			Bond Future	8.40	97.6681	97.5202	97.6681	0.00
25/08/2016	R207 On 02-February-17	8.91	Call	Bond Future	1643	2	2	2	62.00
25/08/2016	R207 On 02-February-17	9.22	Call	Bond Future	2236	2	2	2	0.00
25/08/2016	R207 On 02-February-17	9.24	Call	Bond Future	2276	2	2	2	0.00
25/08/2016	R207 On 02-February-17	9.23	Call	Bond Future	2256	2	2	2	0.00
25/08/2016	R207 On 02-February-17	8.91	Put	Bond Future	368	0	0	0	0.00
25/08/2016	R207 On 02-February-17	9.22	Put	Bond Future	199	0	0	0	0.00
25/08/2016	R207 On 02-February-17	9.24	Put	Bond Future	190	0	0	0	0.00
25/08/2016	R207 On 02-February-17	9.23	Put	Bond Future	194	0	0	0	0.00
25/08/2016	R207 On 04-May-17			Bond Future	8.42	99.6500	99.4988	99.6500	0.00
25/08/2016	R207 On 04-May-17	8.20	Call	Bond Future	725	1	1	1	0.00
25/08/2016	R207 On 04-May-17	8.22	Call	Bond Future	746	1	1	1	0.00
25/08/2016	R207 On 04-May-17	8.21	Call	Bond Future	735	1	1	1	0.00
25/08/2016	R207 On 04-May-17	8.22	Put	Bond Future	1218	1	1	1	0.00
25/08/2016	R207 On 04-May-17	8.20	Put	Bond Future	1244	1	1	1	0.00
25/08/2016	R207 On 04-May-17	8.21	Put	Bond Future	1231	1	1	1	0.00
25/08/2016	R208 On 03-November-16			Bond Future	8.52	94.5019	94.3217	94.5019	30,188.00
25/08/2016	R208 On 03-November-16	9.57	Call	Bond Future	3571	4	4	4	0.00
25/08/2016	R208 On 03-November-16	9.59	Call	Bond Future	3634	4	4	4	0.00
25/08/2016	R208 On 03-November-16	9.58	Call	Bond Future	3602	4	4	4	0.00
25/08/2016	R208 On 03-November-16	9.57	Put	Bond Future	35	0	0	0	0.00
25/08/2016	R208 On 03-November-16	9.58	Put	Bond Future	34	0	0	0	0.00
25/08/2016	R208 On 03-November-16	9.59	Put	Bond Future	32	0	0	0	0.00
25/08/2016	R208 On 02-February-17			Bond Future	8.57	96.3356	96.1495	96.3356	0.00
25/08/2016	R208 On 02-February-17	8.64	Call	Bond Future	1290	1	1	1	0.00
25/08/2016	R208 On 02-February-17	8.63	Call	Bond Future	1272	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
25/08/2016	R208 On 02-February-17	8.65	Call	Bond Future	1308	1	1	1	0.00
25/08/2016	R208 On 02-February-17	8.65	Put	Bond Future	1055	1	1	1	0.00
25/08/2016	R208 On 02-February-17	8.64	Put	Bond Future	1070	1	1	1	0.00
25/08/2016	R208 On 02-February-17	8.63	Put	Bond Future	1085	1	1	1	0.00
25/08/2016	R208 On 04-May-17			Bond Future	8.60	94.8857	94.6956	94.8857	0.00
25/08/2016	R208 On 04-May-17	8.37	Call	Bond Future	1052	1	1	1	0.00
25/08/2016	R208 On 04-May-17	8.39	Call	Bond Future	1079	1	1	1	0.00
25/08/2016	R208 On 04-May-17	8.38	Call	Bond Future	1065	1	1	1	0.00
25/08/2016	R208 On 04-May-17	8.37	Put	Bond Future	1774	2	2	2	0.00
25/08/2016	R208 On 04-May-17	8.39	Put	Bond Future	1739	2	2	2	0.00
25/08/2016	R208 On 04-May-17	8.38	Put	Bond Future	1756	2	2	2	0.00
25/08/2016	R209 On 03-November-16			Bond Future	9.60	71.4639	71.4331	71.4639	35,473.00
25/08/2016	R209 On 03-November-16	10.24	Call	Bond Future	4622	5	5	5	0.00
25/08/2016	R209 On 03-November-16	10.26	Call	Bond Future	4720	5	5	5	0.00
25/08/2016	R209 On 03-November-16	8.81	Call	Bond Future	271	0	0	0	345.00
25/08/2016	R209 On 03-November-16	10.25	Call	Bond Future	4671	5	5	5	0.00
25/08/2016	R209 On 03-November-16	9.05	Call	Bond Future	553	1	1	1	0.00
25/08/2016	R209 On 03-November-16	9.45	Call	Bond Future	1429	1	1	1	0.00
25/08/2016	R209 On 03-November-16	8.87	Call	Bond Future	327	0	0	0	250.00
25/08/2016	R209 On 03-November-16	9.42	Call	Bond Future	1344	1	1	1	120.00
25/08/2016	R209 On 03-November-16	9.04	Call	Bond Future	537	1	1	1	0.00
25/08/2016	R209 On 03-November-16	9.34	Call	Bond Future	1133	1	1	1	0.00
25/08/2016	R209 On 03-November-16	10.26	Put	Bond Future	475	0	0	0	0.00
25/08/2016	R209 On 03-November-16	9.45	Put	Bond Future	2441	2	2	2	250.00
25/08/2016	R209 On 03-November-16	10.25	Put	Bond Future	487	0	0	0	0.00
25/08/2016	R209 On 03-November-16	9.05	Put	Bond Future	4398	4	4	4	250.00
25/08/2016	R209 On 03-November-16	8.81	Put	Bond Future	5897	6	6	6	0.00
25/08/2016	R209 On 03-November-16	10.24	Put	Bond Future	499	1	0	1	0.00
25/08/2016	R209 On 03-November-16	9.04	Put	Bond Future	4456	4	4	4	345.00
25/08/2016	R209 On 03-November-16	9.42	Put	Bond Future	2563	3	3	3	0.00
25/08/2016	R209 On 03-November-16	8.87	Put	Bond Future	5502	5	6	5	0.00
25/08/2016	R209 On 03-November-16	9.34	Put	Bond Future	2908	3	3	3	345.00
25/08/2016	R209 On 02-February-17			Bond Future	9.65	72.8506	72.8174	72.8506	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2016	R209 On 02-February-17	9.55	Call	Bond Future	2577	3	3	3	0.00
25/08/2016	R209 On 02-February-17	9.53	Call	Bond Future	2514	3	3	3	0.00
25/08/2016	R209 On 02-February-17	9.54	Call	Bond Future	2545	3	3	3	0.00
25/08/2016	R209 On 02-February-17	9.53	Put	Bond Future	3287	3	3	3	0.00
25/08/2016	R209 On 02-February-17	9.54	Put	Bond Future	3251	3	3	3	0.00
25/08/2016	R209 On 02-February-17	9.55	Put	Bond Future	3215	3	3	3	0.00
25/08/2016	R209 On 04-May-17			Bond Future	9.68	71.1765	71.1426	71.1765	0.00
25/08/2016	R209 On 04-May-17	9.46	Call	Bond Future	2923	3	3	3	0.00
25/08/2016	R209 On 04-May-17	9.48	Call	Bond Future	2984	3	3	3	0.00
25/08/2016	R209 On 04-May-17	9.47	Call	Bond Future	2954	3	3	3	0.00
25/08/2016	R209 On 04-May-17	9.46	Put	Bond Future	4421	4	4	4	0.00
25/08/2016	R209 On 04-May-17	9.47	Put	Bond Future	4382	4	4	4	0.00
25/08/2016	R209 On 04-May-17	9.48	Put	Bond Future	4345	4	4	4	0.00
25/08/2016	R210 On 03-November-16			Bond Future	188.56	188.5849	188.5649	188.5849	2,182.00
25/08/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
25/08/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
25/08/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
25/08/2016	R210 On 03-November-16	188.90	Put	Bond Future	335	0	0	0	0.00
25/08/2016	R210 On 03-November-16	188.92	Put	Bond Future	355	0	0	0	0.00
25/08/2016	R210 On 03-November-16	188.91	Put	Bond Future	345	0	0	0	0.00
25/08/2016	R211 On 03-November-16			Bond Future	141.70	141.7098	141.6967	141.7098	56.00
25/08/2016	R211 On 03-November-16	141.76	Call	Bond Future	0	0	0	0	0.00
25/08/2016	R211 On 03-November-16	141.75	Call	Bond Future	0	0	0	0	0.00
25/08/2016	R211 On 03-November-16	141.74	Call	Bond Future	0	0	0	0	0.00
25/08/2016	R211 On 03-November-16	141.75	Put	Bond Future	53	0	0	0	0.00
25/08/2016	R211 On 03-November-16	141.74	Put	Bond Future	43	0	0	0	0.00
25/08/2016	R211 On 03-November-16	141.76	Put	Bond Future	63	0	0	0	0.00
25/08/2016	R212 On 03-November-16			Bond Future	148.32	148.3335	148.3178	148.3335	3,838.00
25/08/2016	R212 On 03-November-16	148.11	Call	Bond Future	208	0	0	0	0.00
25/08/2016	R212 On 03-November-16	148.12	Call	Bond Future	198	0	0	0	0.00
25/08/2016	R212 On 03-November-16	148.10	Call	Bond Future	218	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
25/08/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
25/08/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
25/08/2016	R213 On 03-November-16			Bond Future	9.49	82.1505	82.0515	82.1505	42,168.00
25/08/2016	R213 On 03-November-16	10.18	Call	Bond Future	4836	5	5	5	0.00
25/08/2016	R213 On 03-November-16	10.20	Call	Bond Future	4938	5	5	5	0.00
25/08/2016	R213 On 03-November-16	10.19	Call	Bond Future	4887	5	5	5	0.00
25/08/2016	R213 On 03-November-16	10.19	Put	Bond Future	394	0	0	0	0.00
25/08/2016	R213 On 03-November-16	10.20	Put	Bond Future	384	0	0	0	0.00
25/08/2016	R213 On 03-November-16	10.18	Put	Bond Future	404	0	0	0	0.00
25/08/2016	R213 On 02-February-17			Bond Future	9.54	83.7443	83.6414	83.7443	0.00
25/08/2016	R213 On 02-February-17	9.40	Call	Bond Future	2316	2	2	2	0.00
25/08/2016	R213 On 02-February-17	9.42	Call	Bond Future	2377	2	2	2	0.00
25/08/2016	R213 On 02-February-17	9.41	Call	Bond Future	2347	2	2	2	0.00
25/08/2016	R213 On 02-February-17	9.40	Put	Bond Future	3247	3	3	3	0.00
25/08/2016	R213 On 02-February-17	9.42	Put	Bond Future	3175	3	3	3	0.00
25/08/2016	R213 On 02-February-17	9.41	Put	Bond Future	3211	3	3	3	0.00
25/08/2016	R213 On 04-May-17			Bond Future	9.58	81.8890	81.7838	81.8890	0.00
25/08/2016	R213 On 04-May-17	9.37	Call	Bond Future	2817	3	3	3	0.00
25/08/2016	R213 On 04-May-17	9.36	Call	Bond Future	2787	3	3	3	0.00
25/08/2016	R213 On 04-May-17	9.35	Call	Bond Future	2758	3	3	3	0.00
25/08/2016	R213 On 04-May-17	9.36	Put	Bond Future	4231	4	4	4	0.00
25/08/2016	R213 On 04-May-17	9.37	Put	Bond Future	4194	4	4	4	0.00
25/08/2016	R213 On 04-May-17	9.35	Put	Bond Future	4269	4	4	4	0.00
25/08/2016	R214 On 03-November-16			Bond Future	9.68	71.7058	71.6734	71.7058	29,396.00
25/08/2016	R214 On 03-November-16	10.35	Call	Bond Future	4969	5	5	5	0.00
25/08/2016	R214 On 03-November-16	10.33	Call	Bond Future	4869	5	5	5	0.00
25/08/2016	R214 On 03-November-16	10.34	Call	Bond Future	4919	5	5	5	0.00
25/08/2016	R214 On 03-November-16	10.33	Put	Bond Future	543	1	1	1	0.00
25/08/2016	R214 On 03-November-16	10.34	Put	Bond Future	530	1	1	1	0.00
25/08/2016	R214 On 03-November-16	10.35	Put	Bond Future	518	1	1	1	0.00
25/08/2016	R214 On 02-February-17			Bond Future	9.73	73.0970	73.0622	73.0970	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2016	R214 On 02-February-17	9.67	Call	Bond Future	2850	3	3	3	0.00
25/08/2016	R214 On 02-February-17	9.66	Call	Bond Future	2816	3	3	3	0.00
25/08/2016	R214 On 02-February-17	9.68	Call	Bond Future	2884	3	3	3	0.00
25/08/2016	R214 On 02-February-17	9.67	Put	Bond Future	3251	3	3	3	0.00
25/08/2016	R214 On 02-February-17	9.68	Put	Bond Future	3215	3	3	3	0.00
25/08/2016	R214 On 02-February-17	9.66	Put	Bond Future	3287	3	3	3	0.00
25/08/2016	R214 On 04-May-17			Bond Future	9.76	71.2796	71.2440	71.2796	0.00
25/08/2016	R214 On 04-May-17	9.58	Call	Bond Future	3223	3	3	3	0.00
25/08/2016	R214 On 04-May-17	9.56	Call	Bond Future	3159	3	3	3	0.00
25/08/2016	R214 On 04-May-17	9.57	Call	Bond Future	3190	3	3	3	0.00
25/08/2016	R214 On 04-May-17	9.56	Put	Bond Future	4589	5	5	5	0.00
25/08/2016	R214 On 04-May-17	9.57	Put	Bond Future	4550	5	5	5	0.00
25/08/2016	R214 On 04-May-17	9.58	Put	Bond Future	4511	4	5	4	0.00
25/08/2016	R248 On 03-November-16			Bond Future	9.72	92.1656	92.1701	92.1656	61,284.00
25/08/2016	R248 On 03-November-16	10.39	Call	Bond Future	6408	6	6	6	0.00
25/08/2016	R248 On 03-November-16	10.38	Call	Bond Future	6345	6	6	6	0.00
25/08/2016	R248 On 03-November-16	10.37	Call	Bond Future	6283	6	6	6	0.00
25/08/2016	R248 On 03-November-16	10.38	Put	Bond Future	774	1	1	1	0.00
25/08/2016	R248 On 03-November-16	10.39	Put	Bond Future	757	1	1	1	0.00
25/08/2016	R248 On 03-November-16	10.37	Put	Bond Future	792	1	1	1	0.00
25/08/2016	R248 On 02-February-17			Bond Future	9.77	93.9536	93.9560	93.9536	0.00
25/08/2016	R248 On 02-February-17	9.76	Call	Bond Future	4061	4	4	4	0.00
25/08/2016	R248 On 02-February-17	9.77	Call	Bond Future	4105	4	4	4	0.00
25/08/2016	R248 On 02-February-17	9.78	Call	Bond Future	4150	4	4	4	0.00
25/08/2016	R248 On 02-February-17	9.77	Put	Bond Future	4105	4	4	4	0.00
25/08/2016	R248 On 02-February-17	9.76	Put	Bond Future	4149	4	4	4	0.00
25/08/2016	R248 On 02-February-17	9.78	Put	Bond Future	4061	4	4	4	0.00
25/08/2016	R248 On 04-May-17			Bond Future	9.81	91.4170	91.4192	91.4170	0.00
25/08/2016	R248 On 04-May-17	9.67	Call	Bond Future	4567	5	5	5	0.00
25/08/2016	R248 On 04-May-17	9.66	Call	Bond Future	4525	5	5	5	0.00
25/08/2016	R248 On 04-May-17	9.65	Call	Bond Future	4483	4	4	4	0.00
25/08/2016	R248 On 04-May-17	9.66	Put	Bond Future	5841	6	6	6	0.00
25/08/2016	R248 On 04-May-17	9.67	Put	Bond Future	5792	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2016	R248 On 04-May-17	9.65	Put	Bond Future	5889	6	6	6	0.00