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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 29/08/2016 TO: 29/08/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	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
29/08/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	2025 On 03-November-16			Bond Future	128.68	128.6885	128.6750	128.6885	3,024.00
29/08/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
29/08/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
29/08/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
29/08/2016	2025 On 03-November-16	129.22	Put	Bond Future	545	1	1	1	0.00
29/08/2016	2025 On 03-November-16	129.21	Put	Bond Future	535	1	1	1	0.00
29/08/2016	2025 On 03-November-16	129.23	Put	Bond Future	555	1	1	1	0.00
29/08/2016	2030 On 03-November-16			Bond Future	9.40	92.1029	91.6437	92.1029	29,408.00
29/08/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
29/08/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
29/08/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
29/08/2016	2030 On 03-November-16	9.33	Put	Bond Future	519	0	1	0	0.00
29/08/2016	2030 On 03-November-16	9.34	Put	Bond Future	449	0	0	0	0.00
29/08/2016	2030 On 03-November-16	9.35	Put	Bond Future	380	0	0	0	0.00
29/08/2016	2030 On 02-February-17			Bond Future	9.45	89.8824	89.4129	89.8824	0.00
29/08/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
29/08/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
29/08/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
29/08/2016	2030 On 02-February-17	9.30	Put	Bond Future	1055	1	1	1	0.00
29/08/2016	2030 On 02-February-17	9.31	Put	Bond Future	986	1	1	1	0.00
29/08/2016	2030 On 02-February-17	9.29	Put	Bond Future	1125	1	1	1	0.00
29/08/2016	2030 On 04-May-17			Bond Future	9.50	91.7047	91.2241	91.7047	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
29/08/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
29/08/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
29/08/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
29/08/2016	2030 On 04-May-17	9.33	Put	Bond Future	1129	1	1	1	0.00
29/08/2016	2030 On 04-May-17	9.32	Put	Bond Future	1198	1	1	1	0.00
29/08/2016	2030 On 04-May-17	9.34	Put	Bond Future	1061	1	1	1	0.00
29/08/2016	2032 On 03-November-16			Bond Future	9.51	91.2294	90.7770	91.2294	13,093.00
29/08/2016	2032 On 03-November-16	10.28	Call	Bond Future	5794	6	6	6	0.00
29/08/2016	2032 On 03-November-16	10.30	Call	Bond Future	5910	6	6	6	0.00
29/08/2016	2032 On 03-November-16	10.29	Call	Bond Future	5852	6	6	6	0.00
29/08/2016	2032 On 03-November-16	10.28	Put	Bond Future	357	0	0	0	0.00
29/08/2016	2032 On 03-November-16	10.30	Put	Bond Future	338	0	0	0	0.00
29/08/2016	2032 On 03-November-16	10.29	Put	Bond Future	347	0	0	0	0.00
29/08/2016	2032 On 02-February-17			Bond Future	9.56	92.9981	92.5355	92.9981	0.00
29/08/2016	2032 On 02-February-17	9.51	Call	Bond Future	2907	3	3	3	0.00
29/08/2016	2032 On 02-February-17	9.53	Call	Bond Future	2980	3	3	3	0.00
29/08/2016	2032 On 02-February-17	9.52	Call	Bond Future	2943	3	3	3	0.00
29/08/2016	2032 On 02-February-17	9.52	Put	Bond Future	3257	3	3	3	0.00
29/08/2016	2032 On 02-February-17	9.51	Put	Bond Future	3294	3	3	3	0.00
29/08/2016	2032 On 02-February-17	9.53	Put	Bond Future	3219	3	3	3	0.00
29/08/2016	2032 On 04-May-17			Bond Future	9.60	90.7222	90.2486	90.7222	0.00
29/08/2016	2032 On 04-May-17	9.46	Call	Bond Future	3389	4	3	4	0.00
29/08/2016	2032 On 04-May-17	9.45	Call	Bond Future	3355	4	3	4	0.00
29/08/2016	2032 On 04-May-17	9.44	Call	Bond Future	3321	4	3	4	0.00
29/08/2016	2032 On 04-May-17	9.45	Put	Bond Future	4481	4	4	4	0.00
29/08/2016	2032 On 04-May-17	9.46	Put	Bond Future	4442	4	4	4	0.00
29/08/2016	2032 On 04-May-17	9.44	Put	Bond Future	4521	4	5	4	0.00
29/08/2016	2033 On 03-November-16			Bond Future	107.73	107.7442	107.7331	107.7442	4,575.00
29/08/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
29/08/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
29/08/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
29/08/2016	2033 On 03-November-16	109.17	Put	Bond Future	1437	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
29/08/2016	2033 On 03-November-16	109.18	Put	Bond Future	1447	1	1	1	0.00
29/08/2016	2033 On 03-November-16	109.16	Put	Bond Future	1427	1	1	1	0.00
29/08/2016	2037 On 03-November-16			Bond Future	9.65	92.6434	92.1476	92.6434	40,409.00
29/08/2016	2037 On 03-November-16	10.35	Call	Bond Future	5940	6	6	6	0.00
29/08/2016	2037 On 03-November-16	10.36	Call	Bond Future	6000	6	6	6	0.00
29/08/2016	2037 On 03-November-16	10.37	Call	Bond Future	6061	7	6	7	0.00
29/08/2016	2037 On 03-November-16	10.36	Put	Bond Future	509	0	1	0	0.00
29/08/2016	2037 On 03-November-16	10.37	Put	Bond Future	496	0	0	0	0.00
29/08/2016	2037 On 03-November-16	10.35	Put	Bond Future	522	0	1	0	0.00
29/08/2016	2037 On 02-February-17			Bond Future	9.70	90.1829	89.6763	90.1829	0.00
29/08/2016	2037 On 02-February-17	9.66	Call	Bond Future	3348	4	3	4	0.00
29/08/2016	2037 On 02-February-17	9.68	Call	Bond Future	3428	4	3	4	0.00
29/08/2016	2037 On 02-February-17	9.67	Call	Bond Future	3388	4	3	4	0.00
29/08/2016	2037 On 02-February-17	9.66	Put	Bond Future	3648	3	4	3	0.00
29/08/2016	2037 On 02-February-17	9.67	Put	Bond Future	3607	3	4	3	0.00
29/08/2016	2037 On 02-February-17	9.68	Put	Bond Future	3566	3	4	3	0.00
29/08/2016	2037 On 04-May-17			Bond Future	9.74	92.0113	91.4928	92.0113	0.00
29/08/2016	2037 On 04-May-17	9.59	Call	Bond Future	3837	4	4	4	0.00
29/08/2016	2037 On 04-May-17	9.58	Call	Bond Future	3799	4	4	4	0.00
29/08/2016	2037 On 04-May-17	9.60	Call	Bond Future	3875	4	4	4	0.00
29/08/2016	2037 On 04-May-17	9.58	Put	Bond Future	5089	5	5	5	0.00
29/08/2016	2037 On 04-May-17	9.60	Put	Bond Future	5002	5	5	5	0.00
29/08/2016	2037 On 04-May-17	9.59	Put	Bond Future	5045	5	5	5	0.00
29/08/2016	2038 On 03-November-16			Bond Future	135.92	135.9303	135.9161	135.9303	20,808.00
29/08/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
29/08/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
29/08/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
29/08/2016	2038 On 03-November-16	136.32	Put	Bond Future	404	0	0	0	0.00
29/08/2016	2038 On 03-November-16	136.31	Put	Bond Future	394	0	0	0	0.00
29/08/2016	2038 On 03-November-16	136.33	Put	Bond Future	414	0	0	0	0.00
29/08/2016	2040 On 03-November-16			Bond Future	9.67	96.7222	96.2344	96.7222	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
29/08/2016	2040 On 03-November-16	9.69	Call	Bond Future	2563	3	3	3	0.00
29/08/2016	2040 On 03-November-16	9.71	Call	Bond Future	2654	3	3	3	0.00
29/08/2016	2040 On 03-November-16	9.70	Call	Bond Future	2608	3	3	3	0.00
29/08/2016	2040 On 03-November-16	9.69	Put	Bond Future	2418	2	2	2	0.00
29/08/2016	2040 On 03-November-16	9.70	Put	Bond Future	2376	2	2	2	0.00
29/08/2016	2040 On 03-November-16	9.71	Put	Bond Future	2334	2	2	2	0.00
29/08/2016	2040 On 02-February-17			Bond Future	9.72	94.0904	93.5919	94.0904	0.00
29/08/2016	2040 On 02-February-17	9.58	Call	Bond Future	3254	4	3	4	0.00
29/08/2016	2040 On 02-February-17	9.59	Call	Bond Future	3294	4	3	4	0.00
29/08/2016	2040 On 02-February-17	9.60	Call	Bond Future	3335	4	3	4	0.00
29/08/2016	2040 On 02-February-17	9.59	Put	Bond Future	4435	4	4	4	0.00
29/08/2016	2040 On 02-February-17	9.60	Put	Bond Future	4387	4	4	4	0.00
29/08/2016	2040 On 02-February-17	9.58	Put	Bond Future	4483	4	4	4	0.00
29/08/2016	2040 On 04-May-17			Bond Future	9.76	95.9980	95.4877	95.9980	0.00
29/08/2016	2040 On 04-May-17	9.62	Call	Bond Future	4259	5	4	5	0.00
29/08/2016	2040 On 04-May-17	9.63	Call	Bond Future	4299	5	4	5	0.00
29/08/2016	2040 On 04-May-17	9.64	Call	Bond Future	4340	5	4	5	0.00
29/08/2016	2040 On 04-May-17	9.63	Put	Bond Future	5451	5	5	5	0.00
29/08/2016	2040 On 04-May-17	9.64	Put	Bond Future	5405	5	5	5	0.00
29/08/2016	2040 On 04-May-17	9.62	Put	Bond Future	5498	5	5	5	0.00
29/08/2016	2044 On 03-November-16			Bond Future	9.70	93.8619	93.3247	93.8619	18,597.00
29/08/2016	2044 On 03-November-16	10.42	Call	Bond Future	6583	7	7	7	0.00
29/08/2016	2044 On 03-November-16	10.41	Call	Bond Future	6519	7	7	7	0.00
29/08/2016	2044 On 03-November-16	10.43	Call	Bond Future	6647	7	7	7	0.00
29/08/2016	2044 On 03-November-16	10.43	Put	Bond Future	576	1	1	1	0.00
29/08/2016	2044 On 03-November-16	10.42	Put	Bond Future	590	1	1	1	0.00
29/08/2016	2044 On 03-November-16	10.41	Put	Bond Future	604	1	1	1	0.00
29/08/2016	2044 On 02-February-17			Bond Future	9.74	91.2998	90.7509	91.2998	0.00
29/08/2016	2044 On 02-February-17	9.77	Call	Bond Future	4043	4	4	4	0.00
29/08/2016	2044 On 02-February-17	9.78	Call	Bond Future	4087	4	4	4	0.00
29/08/2016	2044 On 02-February-17	9.76	Call	Bond Future	3999	4	4	4	0.00
29/08/2016	2044 On 02-February-17	9.77	Put	Bond Future	3813	4	4	4	0.00
29/08/2016	2044 On 02-February-17	9.78	Put	Bond Future	3771	4	4	4	0.00

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29/08/2016	2044 On 02-February-17	9.76	Put	Bond Future	3856	4	4	4	0.00
29/08/2016	2044 On 04-May-17			Bond Future	9.78	93.1509	92.5892	93.1509	0.00
29/08/2016	2044 On 04-May-17	9.67	Call	Bond Future	4479	5	4	5	0.00
29/08/2016	2044 On 04-May-17	9.66	Call	Bond Future	4438	5	4	5	0.00
29/08/2016	2044 On 04-May-17	9.68	Call	Bond Future	4521	5	5	5	0.00
29/08/2016	2044 On 04-May-17	9.68	Put	Bond Future	5435	5	5	5	0.00
29/08/2016	2044 On 04-May-17	9.67	Put	Bond Future	5482	5	5	5	0.00
29/08/2016	2044 On 04-May-17	9.66	Put	Bond Future	5528	5	6	5	0.00
29/08/2016	2046 On 03-November-16			Bond Future	133.24	133.2555	133.2420	133.2555	17,753.00
29/08/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
29/08/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
29/08/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
29/08/2016	2046 On 03-November-16	137.09	Put	Bond Future	3848	4	4	4	0.00
29/08/2016	2046 On 03-November-16	137.07	Put	Bond Future	3828	4	4	4	0.00
29/08/2016	2046 On 03-November-16	137.08	Put	Bond Future	3838	4	4	4	0.00
29/08/2016	2050 On 03-November-16			Bond Future	144.00	144.0149	144.0000	144.0149	21,628.00
29/08/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
29/08/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
29/08/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
29/08/2016	2050 On 03-November-16	149.53	Put	Bond Future	5530	6	6	6	0.00
29/08/2016	2050 On 03-November-16	149.54	Put	Bond Future	5540	6	6	6	0.00
29/08/2016	2050 On 03-November-16	149.52	Put	Bond Future	5520	6	6	6	0.00
29/08/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	AL37 On 03-November-16			Index Future	499.68	500.8400	499.6750	500.8400	14.00
29/08/2016	AL37 On 02-February-17			Index Future	509.35	510.5490	509.3530	510.5490	0.00
29/08/2016	AL7T On 03-November-16			Index Future	574.28	576.7580	574.2800	576.7580	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
29/08/2016	AL7T On 02-February-17			Index Future	585.40	587.9380	585.4020	587.9380	0.00
29/08/2016	ALBI On 03-November-16			Index Future	523.46	525.7800	523.4640	525.7800	718.00
29/08/2016	ALBI On 02-February-17			Index Future	533.60	535.9720	533.6020	535.9720	0.00
29/08/2016	ALBI On 04-May-17			Index Future	544.40	546.8300	544.4000	546.8300	0.00
29/08/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	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
29/08/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/08/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	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
29/08/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2016	EL28 On 03-November-16			Bond Future	130.71	130.7200	130.7080	130.7200	0.00
29/08/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
29/08/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
29/08/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
29/08/2016	EL28 On 03-November-16	132.16	Put	Bond Future	1452	1	1	1	0.00
29/08/2016	EL28 On 03-November-16	132.17	Put	Bond Future	1462	1	1	1	0.00
29/08/2016	EL28 On 03-November-16	132.15	Put	Bond Future	1442	1	1	1	0.00
29/08/2016	EL28 On 02-February-17			Bond Future	133.25	133.2620	133.2480	133.2620	0.00
29/08/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
29/08/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
29/08/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
29/08/2016	EL28 On 02-February-17	135.10	Put	Bond Future	1852	2	2	2	0.00
29/08/2016	EL28 On 02-February-17	135.12	Put	Bond Future	1872	2	2	2	0.00
29/08/2016	EL28 On 02-February-17	135.11	Put	Bond Future	1862	2	2	2	0.00
29/08/2016	EL28 On 04-May-17			Bond Future	134.26	134.2791	134.2625	134.2791	0.00
29/08/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
29/08/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
29/08/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
29/08/2016	EL28 On 04-May-17	137.90	Put	Bond Future	3638	4	4	4	0.00
29/08/2016	EL28 On 04-May-17	137.91	Put	Bond Future	3648	4	4	4	0.00
29/08/2016	EL28 On 04-May-17	137.92	Put	Bond Future	3658	4	4	4	0.00
29/08/2016	ES33 On 03-November-16			Bond Future	10.54	77.7617	77.3737	77.7617	8,789.00
29/08/2016	ES33 On 03-November-16	11.31	Call	Bond Future	4687	5	5	5	0.00
29/08/2016	ES33 On 03-November-16	11.29	Call	Bond Future	4571	5	5	5	0.00
29/08/2016	ES33 On 03-November-16	11.30	Call	Bond Future	4629	5	5	5	0.00
29/08/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
29/08/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
29/08/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
29/08/2016	ES33 On 02-February-17			Bond Future	10.62	79.2691	78.8726	79.2691	0.00
29/08/2016	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
29/08/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
29/08/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
29/08/2016	ES33 On 02-February-17	10.60	Put	Bond Future	137	0	0	0	0.00
29/08/2016	ES33 On 02-February-17	10.61	Put	Bond Future	73	0	0	0	0.00
29/08/2016	ES33 On 02-February-17	10.59	Put	Bond Future	200	0	0	0	0.00
29/08/2016	ES33 On 04-May-17			Bond Future	10.69	77.0800	76.6740	77.0800	0.00
29/08/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
29/08/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
29/08/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
29/08/2016	ES33 On 04-May-17	10.55	Put	Bond Future	899	0	1	0	0.00
29/08/2016	ES33 On 04-May-17	10.54	Put	Bond Future	963	1	1	1	0.00
29/08/2016	ES33 On 04-May-17	10.56	Put	Bond Future	836	0	1	0	0.00
29/08/2016	ES42 On 03-November-16			Bond Future	10.65	82.0430	81.5974	82.0430	8,777.00
29/08/2016	ES42 On 02-February-17			Bond Future	10.72	83.6337	83.1784	83.6337	0.00
29/08/2016	ES42 On 04-May-17			Bond Future	10.79	81.0655	80.5994	81.0655	0.00
29/08/2016	GOVI On 03-November-16			GOVI	521.78	523.9780	521.7810	523.9780	418.00
29/08/2016	GOVI On 03-November-16	476.11	Call	GOVI	456710	48	46	48	0.00
29/08/2016	GOVI On 03-November-16	476.13	Call	GOVI	456510	48	46	48	0.00
29/08/2016	GOVI On 03-November-16	476.12	Call	GOVI	456610	48	46	48	0.00
29/08/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
29/08/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
29/08/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
29/08/2016	GOVI On 02-February-17			GOVI	531.89	534.1350	531.8860	534.1350	27.00
29/08/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	1	0	1	0.00
29/08/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	1	0	1	0.00
29/08/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	1	0	1	0.00
29/08/2016	GOVI On 02-February-17	533.34	Put	GOVI	14540	0	1	0	0.00
29/08/2016	GOVI On 02-February-17	533.33	Put	GOVI	14440	0	1	0	0.00
29/08/2016	GOVI On 02-February-17	533.32	Put	GOVI	14340	0	1	0	0.00
29/08/2016	GOVI On 04-May-17			GOVI	542.65	544.9550	542.6490	544.9550	0.00
29/08/2016	GOVI On 04-May-17	262.20	Call	GOVI	2804490	283	280	283	0.00
29/08/2016	GOVI On 04-May-17	262.19	Call	GOVI	2804590	283	280	283	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
29/08/2016	GOVI On 04-May-17	262.18	Call	GOVI	2804690	283	280	283	0.00
29/08/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
29/08/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
29/08/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
29/08/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/08/2016	IGOV On 03-November-16			Index Future	250.04	250.1180	250.0420	250.1180	1,023.00
29/08/2016	IGOV On 02-February-17			Index Future	254.90	254.9810	254.8990	254.9810	57.00
29/08/2016	IGOV On 04-May-17			Index Future	260.07	260.1610	260.0720	260.1610	0.00
29/08/2016	ILBI On 03-November-16			Index Future	677.37	677.4420	677.3730	677.4420	0.00
29/08/2016	ILBI On 02-February-17			Index Future	690.53	690.6040	690.5310	690.6040	155.00
29/08/2016	IS01 On 19-December-16			Interest Rate Swap	100.09	100.0949	100.0939	100.0949	0.00
29/08/2016	IS01 On 16-March-17			Interest Rate Swap	100.08	100.0800	100.0850	100.0800	0.00
29/08/2016	IS01 On 15-June-17			Interest Rate Swap	99.78	99.7672	99.7817	99.7672	0.00
29/08/2016	IS01 On 21-September-17			Interest Rate Swap	99.91	99.8889	99.9135	99.8889	0.00
29/08/2016	IS02 On 18-December-17			Interest Rate Swap	100.27	100.2386	100.2743	100.2386	0.00
29/08/2016	IS02 On 16-March-18			Interest Rate Swap	99.64	99.5937	99.6388	99.5937	0.00
29/08/2016	IS02 On 15-June-18			Interest Rate Swap	99.39	99.3329	99.3897	99.3329	0.00
29/08/2016	IS02 On 21-September-18			Interest Rate Swap	99.56	99.4848	99.5612	99.4848	0.00
29/08/2016	IS05 On 17-December-20			Interest Rate Swap	99.21	99.0198	99.2057	99.0198	0.00
29/08/2016	IS05 On 16-March-21			Interest Rate Swap	98.63	98.4291	98.6258	98.4291	0.00
29/08/2016	IS05 On 15-June-21			Interest Rate Swap	98.01	97.8034	98.0111	97.8034	0.00
29/08/2016	IS05 On 21-September-21			Interest Rate Swap	98.36	98.1417	98.3615	98.1417	0.00
29/08/2016	IS10 On 17-December-25			Interest Rate Swap	100.02	99.6498	100.0165	99.6498	0.00
29/08/2016	IS10 On 16-March-26			Interest Rate Swap	97.16	96.7923	97.1618	96.7923	0.00
29/08/2016	IS10 On 15-June-26			Interest Rate Swap	95.98	95.6076	95.9771	95.6076	0.00
29/08/2016	IS10 On 21-September-26			Interest Rate Swap	98.07	97.7011	98.0676	97.7011	0.00
29/08/2016	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
29/08/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
29/08/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
29/08/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
29/08/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	10.00
29/08/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.52	92.5000	92.4800	92.5000	0.00
29/08/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.52	92.4900	92.4800	92.4900	0.00
29/08/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.62	92.4200	92.3800	92.4200	0.00
29/08/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.64	92.4100	92.3600	92.4100	0.00
29/08/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.71	92.3600	92.2900	92.3600	0.00
29/08/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.74	92.3100	92.2600	92.3100	1,000.00
29/08/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.84	92.2400	92.1600	92.2400	0.00
29/08/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.86	92.2200	92.1400	92.2200	0.00
29/08/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.87	92.2100	92.1300	92.2100	0.00
29/08/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.89	92.2000	92.1100	92.2000	1,000.00
29/08/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
29/08/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
29/08/2016	R023 On 03-November-16			Bond Future	8.72	97.1485	96.8131	97.1485	15,142.00
29/08/2016	R023 On 03-November-16	9.73	Call	Bond Future	4597	5	5	5	0.00
29/08/2016	R023 On 03-November-16	9.74	Call	Bond Future	4639	5	5	5	0.00
29/08/2016	R023 On 03-November-16	9.75	Call	Bond Future	4680	5	5	5	0.00
29/08/2016	R023 On 03-November-16	9.74	Put	Bond Future	62	0	0	0	0.00
29/08/2016	R023 On 03-November-16	9.75	Put	Bond Future	60	0	0	0	0.00
29/08/2016	R023 On 03-November-16	9.73	Put	Bond Future	65	0	0	0	0.00
29/08/2016	R023 On 02-February-17			Bond Future	8.77	99.0316	98.6884	99.0316	0.00
29/08/2016	R023 On 02-February-17	8.86	Call	Bond Future	1900	2	2	2	0.00
29/08/2016	R023 On 02-February-17	8.85	Call	Bond Future	1876	2	2	2	0.00
29/08/2016	R023 On 02-February-17	8.84	Call	Bond Future	1851	2	2	2	0.00
29/08/2016	R023 On 02-February-17	8.85	Put	Bond Future	1530	1	2	1	0.00
29/08/2016	R023 On 02-February-17	8.86	Put	Bond Future	1510	1	2	1	0.00
29/08/2016	R023 On 02-February-17	8.84	Put	Bond Future	1551	1	2	1	0.00
29/08/2016	R023 On 04-May-17			Bond Future	8.80	97.1035	96.7516	97.1035	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
29/08/2016	R023 On 04-May-17	8.59	Call	Bond Future	1633	2	2	2	0.00
29/08/2016	R023 On 04-May-17	8.61	Call	Bond Future	1673	2	2	2	0.00
29/08/2016	R023 On 04-May-17	8.60	Call	Bond Future	1653	2	2	2	0.00
29/08/2016	R023 On 04-May-17	8.59	Put	Bond Future	2557	2	3	2	0.00
29/08/2016	R023 On 04-May-17	8.61	Put	Bond Future	2509	2	3	2	0.00
29/08/2016	R023 On 04-May-17	8.60	Put	Bond Future	2533	2	3	2	0.00
29/08/2016	R035 On 03-November-16			Bond Future	9.59	96.0740	95.5761	96.0740	4,315.00
29/08/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
29/08/2016	R035 On 03-November-16	9.59	Call	Bond Future	23	1	0	1	0.00
29/08/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
29/08/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
29/08/2016	R035 On 03-November-16	9.57	Put	Bond Future	140	0	0	0	0.00
29/08/2016	R035 On 03-November-16	9.58	Put	Bond Future	59	0	0	0	0.00
29/08/2016	R035 On 02-February-17			Bond Future	9.64	97.9363	97.4274	97.9363	0.00
29/08/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
29/08/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
29/08/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
29/08/2016	R035 On 02-February-17	9.51	Put	Bond Future	1055	1	1	1	0.00
29/08/2016	R035 On 02-February-17	9.52	Put	Bond Future	973	0	1	0	0.00
29/08/2016	R035 On 02-February-17	9.50	Put	Bond Future	1137	1	1	1	0.00
29/08/2016	R035 On 04-May-17			Bond Future	9.68	95.4149	94.8940	95.4149	0.00
29/08/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
29/08/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
29/08/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
29/08/2016	R035 On 04-May-17	9.53	Put	Bond Future	1206	1	1	1	0.00
29/08/2016	R035 On 04-May-17	9.54	Put	Bond Future	1125	1	1	1	0.00
29/08/2016	R035 On 04-May-17	9.55	Put	Bond Future	1044	1	1	1	0.00
29/08/2016	R186 On 03-November-16			Bond Future	9.06	113.9004	113.4016	113.9004	95,145.00
29/08/2016	R186 On 03-November-16	9.10	Call	Bond Future	1905	2	2	2	0.00
29/08/2016	R186 On 03-November-16	9.66	Call	Bond Future	4499	5	4	5	0.00
29/08/2016	R186 On 03-November-16	8.96	Call	Bond Future	1429	2	1	2	0.00
29/08/2016	R186 On 03-November-16	9.40	Call	Bond Future	3180	4	3	4	1,425.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2016	R186 On 03-November-16	8.52	Call	Bond Future	447	1	0	1	0.00
29/08/2016	R186 On 03-November-16	8.82	Call	Bond Future	1033	1	1	1	0.00
29/08/2016	R186 On 03-November-16	8.95	Call	Bond Future	1398	2	1	2	0.00
29/08/2016	R186 On 03-November-16	9.20	Call	Bond Future	2294	3	2	3	1,425.00
29/08/2016	R186 On 03-November-16	8.30	Call	Bond Future	215	0	0	0	150.00
29/08/2016	R186 On 03-November-16	8.90	Call	Bond Future	1249	2	1	2	0.00
29/08/2016	R186 On 03-November-16	8.97	Call	Bond Future	1460	2	1	2	0.00
29/08/2016	R186 On 03-November-16	9.71	Call	Bond Future	4770	5	5	5	0.00
29/08/2016	R186 On 03-November-16	9.66	Put	Bond Future	440	0	0	0	0.00
29/08/2016	R186 On 03-November-16	9.71	Put	Bond Future	381	0	0	0	0.00
29/08/2016	R186 On 03-November-16	8.90	Put	Bond Future	2371	2	2	2	5,092.00
29/08/2016	R186 On 03-November-16	9.10	Put	Bond Future	1631	1	2	1	108.00
29/08/2016	R186 On 03-November-16	8.96	Put	Bond Future	2130	2	2	2	0.00
29/08/2016	R186 On 03-November-16	8.97	Put	Bond Future	2091	2	2	2	0.00
29/08/2016	R186 On 03-November-16	8.30	Put	Bond Future	5675	5	6	5	0.00
29/08/2016	R186 On 03-November-16	8.52	Put	Bond Future	4291	4	4	4	150.00
29/08/2016	R186 On 03-November-16	8.95	Put	Bond Future	2169	2	2	2	0.00
29/08/2016	R186 On 03-November-16	9.20	Put	Bond Future	1330	1	1	1	0.00
29/08/2016	R186 On 03-November-16	8.82	Put	Bond Future	2720	2	3	2	150.00
29/08/2016	R186 On 03-November-16	9.40	Put	Bond Future	856	1	1	1	0.00
29/08/2016	R186 On 02-February-17			Bond Future	9.11	110.8050	110.2949	110.8050	0.00
29/08/2016	R186 On 02-February-17	9.50	Call	Bond Future	4231	5	4	5	0.00
29/08/2016	R186 On 02-February-17	9.40	Call	Bond Future	3806	4	4	4	0.00
29/08/2016	R186 On 02-February-17	8.81	Call	Bond Future	1760	2	2	2	0.00
29/08/2016	R186 On 02-February-17	8.79	Call	Bond Future	1706	2	2	2	0.00
29/08/2016	R186 On 02-February-17	8.80	Call	Bond Future	1733	2	2	2	0.00
29/08/2016	R186 On 02-February-17	8.43	Call	Bond Future	914	1	1	1	750.00
29/08/2016	R186 On 02-February-17	8.90	Call	Bond Future	2016	2	2	2	0.00
29/08/2016	R186 On 02-February-17	9.50	Put	Bond Future	1611	1	2	1	6,500.00
29/08/2016	R186 On 02-February-17	8.79	Put	Bond Future	3904	4	4	4	0.00
29/08/2016	R186 On 02-February-17	9.40	Put	Bond Future	1847	2	2	2	750.00
29/08/2016	R186 On 02-February-17	8.81	Put	Bond Future	3818	4	4	4	0.00
29/08/2016	R186 On 02-February-17	8.80	Put	Bond Future	3861	4	4	4	0.00
29/08/2016	R186 On 02-February-17	8.43	Put	Bond Future	5667	5	6	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
29/08/2016	R186 On 02-February-17	8.90	Put	Bond Future	3449	3	3	3	750.00
29/08/2016	R186 On 04-May-17			Bond Future	9.15	113.0510	112.5285	113.0510	0.00
29/08/2016	R186 On 04-May-17	8.90	Call	Bond Future	2581	3	3	3	0.00
29/08/2016	R186 On 04-May-17	8.89	Call	Bond Future	2551	3	3	3	0.00
29/08/2016	R186 On 04-May-17	8.91	Call	Bond Future	2611	3	3	3	0.00
29/08/2016	R186 On 04-May-17	8.89	Put	Bond Future	4277	4	4	4	0.00
29/08/2016	R186 On 04-May-17	8.90	Put	Bond Future	4238	4	4	4	0.00
29/08/2016	R186 On 04-May-17	8.91	Put	Bond Future	4200	4	4	4	0.00
29/08/2016	R197 On 03-November-16			Bond Future	303.22	303.2500	303.2177	303.2500	875.00
29/08/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
29/08/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
29/08/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
29/08/2016	R197 On 03-November-16	303.57	Put	Bond Future	352	0	0	0	0.00
29/08/2016	R197 On 03-November-16	303.58	Put	Bond Future	362	0	0	0	0.00
29/08/2016	R197 On 03-November-16	303.56	Put	Bond Future	342	0	0	0	0.00
29/08/2016	R202 On 03-November-16			Bond Future	250.14	250.1666	250.1408	250.1666	36,255.00
29/08/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
29/08/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
29/08/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
29/08/2016	R202 On 03-November-16	253.86	Put	Bond Future	3719	4	4	4	0.00
29/08/2016	R202 On 03-November-16	253.87	Put	Bond Future	3729	4	4	4	0.00
29/08/2016	R202 On 03-November-16	253.85	Put	Bond Future	3709	4	4	4	0.00
29/08/2016	R203 On 03-November-16			Bond Future	7.82	101.6156	101.5656	101.6156	30,174.00
29/08/2016	R203 On 03-November-16	8.84	Call	Bond Future	831	1	1	1	0.00
29/08/2016	R203 On 03-November-16	8.86	Call	Bond Future	847	1	1	1	0.00
29/08/2016	R203 On 03-November-16	8.85	Call	Bond Future	839	1	1	1	0.00
29/08/2016	R203 On 03-November-16	8.84	Put	Bond Future	4	0	0	0	0.00
29/08/2016	R203 On 03-November-16	8.86	Put	Bond Future	4	0	0	0	0.00
29/08/2016	R203 On 03-November-16	8.85	Put	Bond Future	4	0	0	0	0.00
29/08/2016	R203 On 02-February-17			Bond Future	7.83	103.5855	103.5330	103.5855	0.00
29/08/2016	R203 On 02-February-17	7.70	Call	Bond Future	140	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
29/08/2016	R203 On 02-February-17	7.72	Call	Bond Future	146	0	0	0	0.00
29/08/2016	R203 On 02-February-17	7.71	Call	Bond Future	143	0	0	0	0.00
29/08/2016	R203 On 02-February-17	7.71	Put	Bond Future	212	0	0	0	0.00
29/08/2016	R203 On 02-February-17	7.72	Put	Bond Future	209	0	0	0	0.00
29/08/2016	R203 On 02-February-17	7.70	Put	Bond Future	215	0	0	0	0.00
29/08/2016	R203 On 04-May-17			Bond Future	7.45	101.5095	101.4541	101.5095	0.00
29/08/2016	R203 On 04-May-17	6.91	Call	Bond Future	54	0	0	0	0.00
29/08/2016	R203 On 04-May-17	6.92	Call	Bond Future	55	0	0	0	0.00
29/08/2016	R203 On 04-May-17	6.93	Call	Bond Future	56	0	0	0	0.00
29/08/2016	R203 On 04-May-17	6.92	Put	Bond Future	240	0	0	0	0.00
29/08/2016	R203 On 04-May-17	6.91	Put	Bond Future	243	0	0	0	0.00
29/08/2016	R203 On 04-May-17	6.93	Put	Bond Future	238	0	0	0	0.00
29/08/2016	R204 On 03-November-16			Bond Future	8.04	103.0822	102.9778	103.0822	28,913.00
29/08/2016	R204 On 03-November-16	9.21	Call	Bond Future	2219	2	2	2	0.00
29/08/2016	R204 On 03-November-16	9.23	Call	Bond Future	2256	2	2	2	0.00
29/08/2016	R204 On 03-November-16	9.22	Call	Bond Future	2238	2	2	2	0.00
29/08/2016	R204 On 03-November-16	9.22	Put	Bond Future	5	0	0	0	0.00
29/08/2016	R204 On 03-November-16	9.23	Put	Bond Future	4	0	0	0	0.00
29/08/2016	R204 On 03-November-16	9.21	Put	Bond Future	5	0	0	0	0.00
29/08/2016	R204 On 02-February-17			Bond Future	8.06	101.0398	100.9319	101.0398	0.00
29/08/2016	R204 On 02-February-17	8.28	Call	Bond Future	748	1	1	1	0.00
29/08/2016	R204 On 02-February-17	8.29	Call	Bond Future	759	1	1	1	0.00
29/08/2016	R204 On 02-February-17	8.30	Call	Bond Future	770	1	1	1	0.00
29/08/2016	R204 On 02-February-17	8.28	Put	Bond Future	380	0	0	0	0.00
29/08/2016	R204 On 02-February-17	8.30	Put	Bond Future	367	0	0	0	0.00
29/08/2016	R204 On 02-February-17	8.29	Put	Bond Future	373	0	0	0	0.00
29/08/2016	R204 On 04-May-17			Bond Future	8.04	103.0877	102.9758	103.0877	0.00
29/08/2016	R204 On 04-May-17	7.90	Call	Bond Future	485	1	0	1	0.00
29/08/2016	R204 On 04-May-17	7.92	Call	Bond Future	499	1	0	1	0.00
29/08/2016	R204 On 04-May-17	7.91	Call	Bond Future	492	1	0	1	0.00
29/08/2016	R204 On 04-May-17	7.91	Put	Bond Future	691	1	1	1	0.00
29/08/2016	R204 On 04-May-17	7.92	Put	Bond Future	683	1	1	1	0.00
29/08/2016	R204 On 04-May-17	7.90	Put	Bond Future	699	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
29/08/2016	R207 On 03-November-16			Bond Future	8.30	99.5434	99.3859	99.5434	52,265.00
29/08/2016	R207 On 03-November-16	7.94	Call	Bond Future	209	0	0	0	0.00
29/08/2016	R207 On 03-November-16	7.93	Call	Bond Future	202	0	0	0	0.00
29/08/2016	R207 On 03-November-16	7.95	Call	Bond Future	216	0	0	0	0.00
29/08/2016	R207 On 03-November-16	7.95	Put	Bond Future	1163	1	1	1	0.00
29/08/2016	R207 On 03-November-16	7.94	Put	Bond Future	1183	1	1	1	0.00
29/08/2016	R207 On 03-November-16	7.93	Put	Bond Future	1203	1	1	1	0.00
29/08/2016	R207 On 02-February-17			Bond Future	8.34	97.8303	97.6684	97.8303	0.00
29/08/2016	R207 On 02-February-17	8.91	Call	Bond Future	1744	2	2	2	62.00
29/08/2016	R207 On 02-February-17	9.22	Call	Bond Future	2354	2	2	2	0.00
29/08/2016	R207 On 02-February-17	9.24	Call	Bond Future	2395	3	2	3	0.00
29/08/2016	R207 On 02-February-17	9.23	Call	Bond Future	2375	3	2	3	0.00
29/08/2016	R207 On 02-February-17	8.91	Put	Bond Future	320	0	0	0	0.00
29/08/2016	R207 On 02-February-17	9.22	Put	Bond Future	168	0	0	0	0.00
29/08/2016	R207 On 02-February-17	9.24	Put	Bond Future	161	0	0	0	0.00
29/08/2016	R207 On 02-February-17	9.23	Put	Bond Future	165	0	0	0	0.00
29/08/2016	R207 On 04-May-17			Bond Future	8.36	99.8133	99.6463	99.8133	0.00
29/08/2016	R207 On 04-May-17	8.20	Call	Bond Future	781	1	1	1	0.00
29/08/2016	R207 On 04-May-17	8.22	Call	Bond Future	803	1	1	1	0.00
29/08/2016	R207 On 04-May-17	8.21	Call	Bond Future	792	1	1	1	0.00
29/08/2016	R207 On 04-May-17	8.22	Put	Bond Future	1127	1	1	1	0.00
29/08/2016	R207 On 04-May-17	8.20	Put	Bond Future	1152	1	1	1	0.00
29/08/2016	R207 On 04-May-17	8.21	Put	Bond Future	1140	1	1	1	0.00
29/08/2016	R207 On 03-August-17			Bond Future	8.34	98.2745	98.1041	98.2745	0.00
29/08/2016	R207 On 03-August-17	8.19	Call	Bond Future	873	1	1	1	51.00
29/08/2016	R207 On 03-August-17	8.40	Call	Bond Future	1104	1	1	1	0.00
29/08/2016	R207 On 03-August-17	8.39	Call	Bond Future	1092	1	1	1	0.00
29/08/2016	R207 On 03-August-17	8.41	Call	Bond Future	1116	1	1	1	0.00
29/08/2016	R207 On 03-August-17	8.39	Put	Bond Future	989	1	1	1	0.00
29/08/2016	R207 On 03-August-17	8.41	Put	Bond Future	969	1	1	1	0.00
29/08/2016	R207 On 03-August-17	8.19	Put	Bond Future	1196	1	1	1	0.00
29/08/2016	R207 On 03-August-17	8.40	Put	Bond Future	979	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
29/08/2016	R208 On 03-November-16			Bond Future	8.48	94.7058	94.4887	94.7058	30,188.00
29/08/2016	R208 On 03-November-16	9.57	Call	Bond Future	3727	4	4	4	0.00
29/08/2016	R208 On 03-November-16	9.58	Call	Bond Future	3759	4	4	4	0.00
29/08/2016	R208 On 03-November-16	9.59	Call	Bond Future	3791	4	4	4	0.00
29/08/2016	R208 On 03-November-16	9.57	Put	Bond Future	24	0	0	0	0.00
29/08/2016	R208 On 03-November-16	9.58	Put	Bond Future	23	0	0	0	0.00
29/08/2016	R208 On 03-November-16	9.59	Put	Bond Future	22	0	0	0	0.00
29/08/2016	R208 On 02-February-17			Bond Future	8.52	96.5418	96.3191	96.5418	0.00
29/08/2016	R208 On 02-February-17	8.64	Call	Bond Future	1368	2	1	2	0.00
29/08/2016	R208 On 02-February-17	8.63	Call	Bond Future	1349	1	1	1	0.00
29/08/2016	R208 On 02-February-17	8.65	Call	Bond Future	1387	2	1	2	0.00
29/08/2016	R208 On 02-February-17	8.64	Put	Bond Future	979	1	1	1	0.00
29/08/2016	R208 On 02-February-17	8.65	Put	Bond Future	964	1	1	1	0.00
29/08/2016	R208 On 02-February-17	8.63	Put	Bond Future	993	1	1	1	0.00
29/08/2016	R208 On 04-May-17			Bond Future	8.55	95.0940	94.8650	95.0940	0.00
29/08/2016	R208 On 04-May-17	8.37	Call	Bond Future	1114	1	1	1	0.00
29/08/2016	R208 On 04-May-17	8.39	Call	Bond Future	1143	1	1	1	0.00
29/08/2016	R208 On 04-May-17	8.38	Call	Bond Future	1129	1	1	1	0.00
29/08/2016	R208 On 04-May-17	8.37	Put	Bond Future	1667	2	2	2	0.00
29/08/2016	R208 On 04-May-17	8.39	Put	Bond Future	1633	2	2	2	0.00
29/08/2016	R208 On 04-May-17	8.38	Put	Bond Future	1650	2	2	2	0.00
29/08/2016	R209 On 03-November-16			Bond Future	9.54	72.2339	71.8195	72.2339	35,483.00
29/08/2016	R209 On 03-November-16	10.24	Call	Bond Future	4908	5	5	5	0.00
29/08/2016	R209 On 03-November-16	10.26	Call	Bond Future	5010	5	5	5	0.00
29/08/2016	R209 On 03-November-16	8.81	Call	Bond Future	293	0	0	0	345.00
29/08/2016	R209 On 03-November-16	10.25	Call	Bond Future	4958	5	5	5	0.00
29/08/2016	R209 On 03-November-16	9.05	Call	Bond Future	600	1	1	1	0.00
29/08/2016	R209 On 03-November-16	9.45	Call	Bond Future	1546	2	2	2	0.00
29/08/2016	R209 On 03-November-16	8.87	Call	Bond Future	354	0	0	0	250.00
29/08/2016	R209 On 03-November-16	9.42	Call	Bond Future	1455	2	1	2	120.00
29/08/2016	R209 On 03-November-16	9.34	Call	Bond Future	1228	1	1	1	0.00
29/08/2016	R209 On 03-November-16	9.04	Call	Bond Future	583	1	1	1	0.00
29/08/2016	R209 On 03-November-16	10.25	Put	Bond Future	387	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
29/08/2016	R209 On 03-November-16	10.26	Put	Bond Future	377	0	0	0	0.00
29/08/2016	R209 On 03-November-16	9.45	Put	Bond Future	2172	2	2	2	250.00
29/08/2016	R209 On 03-November-16	9.05	Put	Bond Future	4059	4	4	4	250.00
29/08/2016	R209 On 03-November-16	8.81	Put	Bond Future	5533	5	6	5	0.00
29/08/2016	R209 On 03-November-16	10.24	Put	Bond Future	398	0	0	0	0.00
29/08/2016	R209 On 03-November-16	9.04	Put	Bond Future	4115	4	4	4	345.00
29/08/2016	R209 On 03-November-16	9.42	Put	Bond Future	2287	2	2	2	0.00
29/08/2016	R209 On 03-November-16	8.87	Put	Bond Future	5143	5	5	5	0.00
29/08/2016	R209 On 03-November-16	9.34	Put	Bond Future	2617	2	3	2	345.00
29/08/2016	R209 On 02-February-17			Bond Future	9.59	73.6343	73.2109	73.6343	0.00
29/08/2016	R209 On 02-February-17	9.55	Call	Bond Future	2736	3	3	3	0.00
29/08/2016	R209 On 02-February-17	9.53	Call	Bond Future	2670	3	3	3	0.00
29/08/2016	R209 On 02-February-17	9.54	Call	Bond Future	2703	3	3	3	0.00
29/08/2016	R209 On 02-February-17	9.53	Put	Bond Future	3050	3	3	3	0.00
29/08/2016	R209 On 02-February-17	9.54	Put	Bond Future	3015	3	3	3	0.00
29/08/2016	R209 On 02-February-17	9.55	Put	Bond Future	2981	3	3	3	0.00
29/08/2016	R209 On 04-May-17			Bond Future	9.62	71.9745	71.5412	71.9745	0.00
29/08/2016	R209 On 04-May-17	9.46	Call	Bond Future	3081	3	3	3	0.00
29/08/2016	R209 On 04-May-17	9.48	Call	Bond Future	3144	3	3	3	0.00
29/08/2016	R209 On 04-May-17	9.47	Call	Bond Future	3113	3	3	3	0.00
29/08/2016	R209 On 04-May-17	9.46	Put	Bond Future	4180	4	4	4	0.00
29/08/2016	R209 On 04-May-17	9.47	Put	Bond Future	4143	4	4	4	0.00
29/08/2016	R209 On 04-May-17	9.48	Put	Bond Future	4106	4	4	4	0.00
29/08/2016	R210 On 03-November-16			Bond Future	187.20	187.2196	187.1998	187.2196	2,182.00
29/08/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
29/08/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
29/08/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
29/08/2016	R210 On 03-November-16	188.90	Put	Bond Future	1700	2	2	2	0.00
29/08/2016	R210 On 03-November-16	188.92	Put	Bond Future	1720	2	2	2	0.00
29/08/2016	R210 On 03-November-16	188.91	Put	Bond Future	1710	2	2	2	0.00
29/08/2016	R211 On 03-November-16			Bond Future	141.67	141.6826	141.6693	141.6826	56.00
29/08/2016	R211 On 03-November-16	141.76	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
29/08/2016	R211 On 03-November-16	141.75	Call	Bond Future	0	0	0	0	0.00
29/08/2016	R211 On 03-November-16	141.74	Call	Bond Future	0	0	0	0	0.00
29/08/2016	R211 On 03-November-16	141.75	Put	Bond Future	81	0	0	0	0.00
29/08/2016	R211 On 03-November-16	141.74	Put	Bond Future	71	0	0	0	0.00
29/08/2016	R211 On 03-November-16	141.76	Put	Bond Future	91	0	0	0	0.00
29/08/2016	R212 On 03-November-16			Bond Future	148.21	148.2267	148.2109	148.2267	3,838.00
29/08/2016	R212 On 03-November-16	148.11	Call	Bond Future	101	0	0	0	0.00
29/08/2016	R212 On 03-November-16	148.12	Call	Bond Future	91	0	0	0	0.00
29/08/2016	R212 On 03-November-16	148.10	Call	Bond Future	111	0	0	0	0.00
29/08/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
29/08/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
29/08/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
29/08/2016	R213 On 03-November-16			Bond Future	9.43	82.8793	82.4348	82.8793	42,521.00
29/08/2016	R213 On 03-November-16	10.18	Call	Bond Future	5132	6	5	6	0.00
29/08/2016	R213 On 03-November-16	10.20	Call	Bond Future	5237	6	5	6	0.00
29/08/2016	R213 On 03-November-16	10.19	Call	Bond Future	5184	6	5	6	0.00
29/08/2016	R213 On 03-November-16	10.19	Put	Bond Future	308	0	0	0	0.00
29/08/2016	R213 On 03-November-16	10.20	Put	Bond Future	299	0	0	0	0.00
29/08/2016	R213 On 03-November-16	10.18	Put	Bond Future	317	0	0	0	0.00
29/08/2016	R213 On 02-February-17			Bond Future	9.48	84.4858	84.0316	84.4858	0.00
29/08/2016	R213 On 02-February-17	9.40	Call	Bond Future	2467	3	2	3	0.00
29/08/2016	R213 On 02-February-17	9.42	Call	Bond Future	2531	3	3	3	0.00
29/08/2016	R213 On 02-February-17	9.41	Call	Bond Future	2499	3	2	3	0.00
29/08/2016	R213 On 02-February-17	9.40	Put	Bond Future	3008	3	3	3	0.00
29/08/2016	R213 On 02-February-17	9.42	Put	Bond Future	2938	3	3	3	0.00
29/08/2016	R213 On 02-February-17	9.41	Put	Bond Future	2973	3	3	3	0.00
29/08/2016	R213 On 04-May-17			Bond Future	9.52	82.6438	82.1789	82.6438	0.00
29/08/2016	R213 On 04-May-17	9.37	Call	Bond Future	2974	3	3	3	0.00
29/08/2016	R213 On 04-May-17	9.36	Call	Bond Future	2943	3	3	3	0.00
29/08/2016	R213 On 04-May-17	9.35	Call	Bond Future	2913	3	3	3	0.00
29/08/2016	R213 On 04-May-17	9.36	Put	Bond Future	3992	4	4	4	0.00
29/08/2016	R213 On 04-May-17	9.37	Put	Bond Future	3956	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
29/08/2016	R213 On 04-May-17	9.35	Put	Bond Future	4028	4	4	4	0.00
29/08/2016	R214 On 03-November-16			Bond Future	9.62	72.5073	72.0755	72.5073	29,396.00
29/08/2016	R214 On 03-November-16	10.35	Call	Bond Future	5268	6	5	6	0.00
29/08/2016	R214 On 03-November-16	10.33	Call	Bond Future	5163	6	5	6	0.00
29/08/2016	R214 On 03-November-16	10.34	Call	Bond Future	5216	6	5	6	0.00
29/08/2016	R214 On 03-November-16	10.33	Put	Bond Future	436	0	0	0	0.00
29/08/2016	R214 On 03-November-16	10.34	Put	Bond Future	425	0	0	0	0.00
29/08/2016	R214 On 03-November-16	10.35	Put	Bond Future	414	0	0	0	0.00
29/08/2016	R214 On 02-February-17			Bond Future	9.67	73.9128	73.4716	73.9128	0.00
29/08/2016	R214 On 02-February-17	9.67	Call	Bond Future	3020	3	3	3	0.00
29/08/2016	R214 On 02-February-17	9.66	Call	Bond Future	2985	3	3	3	0.00
29/08/2016	R214 On 02-February-17	9.68	Call	Bond Future	3056	3	3	3	0.00
29/08/2016	R214 On 02-February-17	9.67	Put	Bond Future	3012	3	3	3	0.00
29/08/2016	R214 On 02-February-17	9.68	Put	Bond Future	2978	3	3	3	0.00
29/08/2016	R214 On 02-February-17	9.66	Put	Bond Future	3047	3	3	3	0.00
29/08/2016	R214 On 04-May-17			Bond Future	9.70	72.1104	71.6590	72.1104	0.00
29/08/2016	R214 On 04-May-17	9.58	Call	Bond Future	3392	4	3	4	0.00
29/08/2016	R214 On 04-May-17	9.56	Call	Bond Future	3326	4	3	4	0.00
29/08/2016	R214 On 04-May-17	9.57	Call	Bond Future	3359	4	3	4	0.00
29/08/2016	R214 On 04-May-17	9.56	Put	Bond Future	4341	4	4	4	0.00
29/08/2016	R214 On 04-May-17	9.57	Put	Bond Future	4303	4	4	4	0.00
29/08/2016	R214 On 04-May-17	9.58	Put	Bond Future	4265	4	4	4	0.00
29/08/2016	R248 On 03-November-16			Bond Future	9.66	93.2356	92.6839	93.2356	61,284.00
29/08/2016	R248 On 03-November-16	10.39	Call	Bond Future	6778	7	7	7	0.00
29/08/2016	R248 On 03-November-16	10.38	Call	Bond Future	6713	7	7	7	0.00
29/08/2016	R248 On 03-November-16	10.37	Call	Bond Future	6648	7	7	7	0.00
29/08/2016	R248 On 03-November-16	10.38	Put	Bond Future	628	1	1	1	0.00
29/08/2016	R248 On 03-November-16	10.39	Put	Bond Future	613	1	1	1	0.00
29/08/2016	R248 On 03-November-16	10.37	Put	Bond Future	643	1	1	1	0.00
29/08/2016	R248 On 02-February-17			Bond Future	9.71	95.0429	94.4792	95.0429	0.00
29/08/2016	R248 On 02-February-17	9.76	Call	Bond Future	4286	5	4	5	0.00
29/08/2016	R248 On 02-February-17	9.77	Call	Bond Future	4332	5	4	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
29/08/2016	R248 On 02-February-17	9.78	Call	Bond Future	4378	5	4	5	0.00
29/08/2016	R248 On 02-February-17	9.77	Put	Bond Future	3809	4	4	4	0.00
29/08/2016	R248 On 02-February-17	9.76	Put	Bond Future	3851	4	4	4	0.00
29/08/2016	R248 On 02-February-17	9.78	Put	Bond Future	3767	4	4	4	0.00
29/08/2016	R248 On 04-May-17			Bond Future	9.75	92.5264	91.9496	92.5264	0.00
29/08/2016	R248 On 04-May-17	9.67	Call	Bond Future	4790	5	5	5	0.00
29/08/2016	R248 On 04-May-17	9.66	Call	Bond Future	4747	5	5	5	0.00
29/08/2016	R248 On 04-May-17	9.65	Call	Bond Future	4704	5	5	5	0.00
29/08/2016	R248 On 04-May-17	9.66	Put	Bond Future	5532	5	6	5	0.00
29/08/2016	R248 On 04-May-17	9.67	Put	Bond Future	5485	5	5	5	0.00
29/08/2016	R248 On 04-May-17	9.65	Put	Bond Future	5579	5	6	5	0.00