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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/10/2016 TO: 13/10/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	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
13/10/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	2025 On 03-November-16			Bond Future	128.66	128.6479	128.6622	128.6479	2,757.00
13/10/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
13/10/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
13/10/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
13/10/2016	2025 On 03-November-16	129.22	Put	Bond Future	558	1	1	1	0.00
13/10/2016	2025 On 03-November-16	129.21	Put	Bond Future	548	1	1	1	0.00
13/10/2016	2025 On 03-November-16	129.23	Put	Bond Future	568	1	1	1	0.00
13/10/2016	2030 On 03-November-16			Bond Future	9.29	92.5309	92.4289	92.5309	26,853.00
13/10/2016	2030 On 03-November-16	9.33	Call	Bond Future	266	0	0	0	0.00
13/10/2016	2030 On 03-November-16	9.34	Call	Bond Future	336	0	0	0	0.00
13/10/2016	2030 On 03-November-16	9.35	Call	Bond Future	405	1	0	1	0.00
13/10/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
13/10/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
13/10/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
13/10/2016	2030 On 02-February-17			Bond Future	9.34	90.2936	90.1891	90.2936	444.00
13/10/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
13/10/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
13/10/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
13/10/2016	2030 On 02-February-17	9.30	Put	Bond Future	279	0	0	0	0.00
13/10/2016	2030 On 02-February-17	9.31	Put	Bond Future	210	0	0	0	0.00
13/10/2016	2030 On 02-February-17	9.29	Put	Bond Future	349	0	0	0	0.00
13/10/2016	2030 On 04-May-17			Bond Future	9.39	92.0843	91.9766	92.0843	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
13/10/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
13/10/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
13/10/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
13/10/2016	2030 On 04-May-17	9.33	Put	Bond Future	377	0	0	0	0.00
13/10/2016	2030 On 04-May-17	9.32	Put	Bond Future	445	0	0	0	0.00
13/10/2016	2030 On 04-May-17	9.34	Put	Bond Future	308	0	0	0	0.00
13/10/2016	2032 On 03-November-16			Bond Future	9.39	91.8128	91.7036	91.8128	13,093.00
13/10/2016	2032 On 03-November-16	10.28	Call	Bond Future	6377	6	6	6	0.00
13/10/2016	2032 On 03-November-16	10.30	Call	Bond Future	6511	7	7	7	0.00
13/10/2016	2032 On 03-November-16	10.29	Call	Bond Future	6444	7	6	7	0.00
13/10/2016	2032 On 03-November-16	10.28	Put	Bond Future	14	0	0	0	0.00
13/10/2016	2032 On 03-November-16	10.30	Put	Bond Future	12	0	0	0	0.00
13/10/2016	2032 On 03-November-16	10.29	Put	Bond Future	13	0	0	0	0.00
13/10/2016	2032 On 02-February-17			Bond Future	9.44	93.5678	93.4558	93.5678	0.00
13/10/2016	2032 On 02-February-17	9.51	Call	Bond Future	2888	3	3	3	0.00
13/10/2016	2032 On 02-February-17	9.53	Call	Bond Future	2968	3	3	3	0.00
13/10/2016	2032 On 02-February-17	9.52	Call	Bond Future	2927	3	3	3	0.00
13/10/2016	2032 On 02-February-17	9.52	Put	Bond Future	2320	2	2	2	0.00
13/10/2016	2032 On 02-February-17	9.51	Put	Bond Future	2354	2	2	2	0.00
13/10/2016	2032 On 02-February-17	9.53	Put	Bond Future	2287	2	2	2	0.00
13/10/2016	2032 On 04-May-17			Bond Future	9.48	91.2628	91.1476	91.2628	0.00
13/10/2016	2032 On 04-May-17	9.46	Call	Bond Future	3452	4	3	4	0.00
13/10/2016	2032 On 04-May-17	9.45	Call	Bond Future	3416	3	3	3	0.00
13/10/2016	2032 On 04-May-17	9.44	Call	Bond Future	3380	3	3	3	0.00
13/10/2016	2032 On 04-May-17	9.45	Put	Bond Future	3643	4	4	4	0.00
13/10/2016	2032 On 04-May-17	9.46	Put	Bond Future	3605	4	4	4	0.00
13/10/2016	2032 On 04-May-17	9.44	Put	Bond Future	3681	4	4	4	0.00
13/10/2016	2033 On 03-November-16			Bond Future	107.76	107.4455	107.7587	107.4455	4,678.00
13/10/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
13/10/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
13/10/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
13/10/2016	2033 On 03-November-16	109.17	Put	Bond Future	1411	2	1	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
13/10/2016	2033 On 03-November-16	109.18	Put	Bond Future	1421	2	1	2	0.00
13/10/2016	2033 On 03-November-16	109.16	Put	Bond Future	1401	2	1	2	0.00
13/10/2016	2037 On 03-November-16			Bond Future	9.51	93.3522	93.3150	93.3522	36,770.00
13/10/2016	2037 On 03-November-16	10.35	Call	Bond Future	6611	7	7	7	0.00
13/10/2016	2037 On 03-November-16	10.36	Call	Bond Future	6683	7	7	7	0.00
13/10/2016	2037 On 03-November-16	10.37	Call	Bond Future	6755	7	7	7	0.00
13/10/2016	2037 On 03-November-16	10.36	Put	Bond Future	25	0	0	0	0.00
13/10/2016	2037 On 03-November-16	10.37	Put	Bond Future	23	0	0	0	0.00
13/10/2016	2037 On 03-November-16	10.35	Put	Bond Future	26	0	0	0	0.00
13/10/2016	2037 On 02-February-17			Bond Future	9.55	90.8802	90.8418	90.8802	0.00
13/10/2016	2037 On 02-February-17	9.66	Call	Bond Future	3434	3	3	3	0.00
13/10/2016	2037 On 02-February-17	9.68	Call	Bond Future	3523	4	4	4	0.00
13/10/2016	2037 On 02-February-17	9.67	Call	Bond Future	3479	4	3	4	0.00
13/10/2016	2037 On 02-February-17	9.66	Put	Bond Future	2568	3	3	3	0.00
13/10/2016	2037 On 02-February-17	9.67	Put	Bond Future	2532	3	3	3	0.00
13/10/2016	2037 On 02-February-17	9.68	Put	Bond Future	2496	2	2	2	0.00
13/10/2016	2037 On 04-May-17			Bond Future	9.60	92.6825	92.6423	92.6825	0.00
13/10/2016	2037 On 04-May-17	9.59	Call	Bond Future	3964	4	4	4	0.00
13/10/2016	2037 On 04-May-17	9.58	Call	Bond Future	3924	4	4	4	0.00
13/10/2016	2037 On 04-May-17	9.60	Call	Bond Future	4004	4	4	4	0.00
13/10/2016	2037 On 04-May-17	9.58	Put	Bond Future	4064	4	4	4	0.00
13/10/2016	2037 On 04-May-17	9.60	Put	Bond Future	3981	4	4	4	0.00
13/10/2016	2037 On 04-May-17	9.59	Put	Bond Future	4022	4	4	4	0.00
13/10/2016	2038 On 03-November-16			Bond Future	136.20	136.0691	136.1995	136.0691	20,563.00
13/10/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
13/10/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
13/10/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
13/10/2016	2038 On 03-November-16	136.32	Put	Bond Future	121	0	0	0	0.00
13/10/2016	2038 On 03-November-16	136.31	Put	Bond Future	111	0	0	0	0.00
13/10/2016	2038 On 03-November-16	136.33	Put	Bond Future	131	0	0	0	0.00
13/10/2016	2040 On 03-November-16			Bond Future	9.54	97.4361	97.3962	97.4361	4,818.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2016	2040 On 03-November-16	9.69	Call	Bond Future	2158	2	2	2	0.00
13/10/2016	2040 On 03-November-16	9.71	Call	Bond Future	2272	2	2	2	0.00
13/10/2016	2040 On 03-November-16	9.70	Call	Bond Future	2214	2	2	2	0.00
13/10/2016	2040 On 03-November-16	9.69	Put	Bond Future	850	1	1	1	0.00
13/10/2016	2040 On 03-November-16	9.70	Put	Bond Future	820	1	1	1	0.00
13/10/2016	2040 On 03-November-16	9.71	Put	Bond Future	791	1	1	1	0.00
13/10/2016	2040 On 02-February-17			Bond Future	9.59	94.7919	94.7506	94.7919	0.00
13/10/2016	2040 On 02-February-17	9.58	Call	Bond Future	3217	3	3	3	0.00
13/10/2016	2040 On 02-February-17	9.59	Call	Bond Future	3261	3	3	3	0.00
13/10/2016	2040 On 02-February-17	9.60	Call	Bond Future	3306	3	3	3	0.00
13/10/2016	2040 On 02-February-17	9.59	Put	Bond Future	3243	3	3	3	0.00
13/10/2016	2040 On 02-February-17	9.60	Put	Bond Future	3200	3	3	3	0.00
13/10/2016	2040 On 02-February-17	9.58	Put	Bond Future	3287	3	3	3	0.00
13/10/2016	2040 On 04-May-17			Bond Future	9.63	96.6718	96.6285	96.6718	0.00
13/10/2016	2040 On 04-May-17	9.62	Call	Bond Future	4310	4	4	4	0.00
13/10/2016	2040 On 04-May-17	9.63	Call	Bond Future	4353	4	4	4	0.00
13/10/2016	2040 On 04-May-17	9.64	Call	Bond Future	4396	4	4	4	0.00
13/10/2016	2040 On 04-May-17	9.63	Put	Bond Future	4364	4	4	4	0.00
13/10/2016	2040 On 04-May-17	9.64	Put	Bond Future	4320	4	4	4	0.00
13/10/2016	2040 On 04-May-17	9.62	Put	Bond Future	4408	4	4	4	0.00
13/10/2016	2044 On 03-November-16			Bond Future	9.56	94.5767	94.5361	94.5767	19,783.00
13/10/2016	2044 On 03-November-16	10.42	Call	Bond Future	7233	7	7	7	0.00
13/10/2016	2044 On 03-November-16	10.41	Call	Bond Future	7156	7	7	7	0.00
13/10/2016	2044 On 03-November-16	10.43	Call	Bond Future	7309	7	7	7	0.00
13/10/2016	2044 On 03-November-16	10.43	Put	Bond Future	27	0	0	0	0.00
13/10/2016	2044 On 03-November-16	10.42	Put	Bond Future	28	0	0	0	0.00
13/10/2016	2044 On 03-November-16	10.41	Put	Bond Future	30	0	0	0	0.00
13/10/2016	2044 On 02-February-17			Bond Future	9.61	92.0030	91.9611	92.0030	0.00
13/10/2016	2044 On 02-February-17	9.77	Call	Bond Future	4035	4	4	4	0.00
13/10/2016	2044 On 02-February-17	9.78	Call	Bond Future	4085	4	4	4	0.00
13/10/2016	2044 On 02-February-17	9.76	Call	Bond Future	3986	4	4	4	0.00
13/10/2016	2044 On 02-February-17	9.77	Put	Bond Future	2595	3	3	3	0.00
13/10/2016	2044 On 02-February-17	9.78	Put	Bond Future	2558	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2016	2044 On 02-February-17	9.76	Put	Bond Future	2633	3	3	3	0.00
13/10/2016	2044 On 04-May-17			Bond Future	9.65	93.8275	93.7838	93.8275	0.00
13/10/2016	2044 On 04-May-17	9.67	Call	Bond Future	4524	5	5	5	0.00
13/10/2016	2044 On 04-May-17	9.66	Call	Bond Future	4480	5	4	5	0.00
13/10/2016	2044 On 04-May-17	9.68	Call	Bond Future	4568	5	5	5	0.00
13/10/2016	2044 On 04-May-17	9.68	Put	Bond Future	4287	4	4	4	0.00
13/10/2016	2044 On 04-May-17	9.67	Put	Bond Future	4332	4	4	4	0.00
13/10/2016	2044 On 04-May-17	9.66	Put	Bond Future	4376	4	4	4	0.00
13/10/2016	2046 On 03-November-16			Bond Future	134.37	134.3563	134.3714	134.3563	17,476.00
13/10/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
13/10/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
13/10/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
13/10/2016	2046 On 03-November-16	137.09	Put	Bond Future	2719	3	3	3	0.00
13/10/2016	2046 On 03-November-16	137.07	Put	Bond Future	2699	3	3	3	0.00
13/10/2016	2046 On 03-November-16	137.08	Put	Bond Future	2709	3	3	3	0.00
13/10/2016	2050 On 03-November-16			Bond Future	144.10	144.0872	144.1038	144.0872	21,628.00
13/10/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
13/10/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
13/10/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
13/10/2016	2050 On 03-November-16	149.53	Put	Bond Future	5426	5	5	5	0.00
13/10/2016	2050 On 03-November-16	149.54	Put	Bond Future	5436	5	5	5	0.00
13/10/2016	2050 On 03-November-16	149.52	Put	Bond Future	5416	5	5	5	0.00
13/10/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	AL37 On 03-November-16			Index Future	502.86	503.0710	502.8610	503.0710	9.00
13/10/2016	AL37 On 02-February-17			Index Future	512.47	512.6870	512.4690	512.6870	0.00
13/10/2016	AL7T On 03-November-16			Index Future	579.80	580.1440	579.8030	580.1440	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2016	AL7T On 02-February-17			Index Future	590.88	591.2330	590.8820	591.2330	0.00
13/10/2016	ALBI On 03-November-16			Index Future	528.72	529.0140	528.7170	529.0140	604.00
13/10/2016	ALBI On 02-February-17			Index Future	538.82	539.1250	538.8190	539.1250	19.00
13/10/2016	ALBI On 04-May-17			Index Future	549.49	549.8120	549.4940	549.8120	0.00
13/10/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	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
13/10/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/10/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	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
13/10/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2016	EL28 On 03-November-16			Bond Future	128.99	128.6501	128.9875	128.6501	0.00
13/10/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
13/10/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
13/10/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
13/10/2016	EL28 On 03-November-16	132.16	Put	Bond Future	3173	4	3	4	0.00
13/10/2016	EL28 On 03-November-16	132.17	Put	Bond Future	3183	4	3	4	0.00
13/10/2016	EL28 On 03-November-16	132.15	Put	Bond Future	3163	3	3	3	0.00
13/10/2016	EL28 On 02-February-17			Bond Future	131.46	131.1172	131.4602	131.1172	0.00
13/10/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
13/10/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
13/10/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
13/10/2016	EL28 On 02-February-17	135.10	Put	Bond Future	3640	4	4	4	0.00
13/10/2016	EL28 On 02-February-17	135.12	Put	Bond Future	3660	4	4	4	0.00
13/10/2016	EL28 On 02-February-17	135.11	Put	Bond Future	3650	4	4	4	0.00
13/10/2016	EL28 On 04-May-17			Bond Future	132.39	132.0424	132.3908	132.0424	0.00
13/10/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
13/10/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
13/10/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
13/10/2016	EL28 On 04-May-17	137.90	Put	Bond Future	5509	6	6	6	0.00
13/10/2016	EL28 On 04-May-17	137.91	Put	Bond Future	5519	6	6	6	0.00
13/10/2016	EL28 On 04-May-17	137.92	Put	Bond Future	5529	6	6	6	0.00
13/10/2016	ES33 On 03-November-16			Bond Future	10.39	78.3622	78.3355	78.3622	8,789.00
13/10/2016	ES33 On 03-November-16	11.31	Call	Bond Future	5649	6	6	6	0.00
13/10/2016	ES33 On 03-November-16	11.29	Call	Bond Future	5533	6	6	6	0.00
13/10/2016	ES33 On 03-November-16	11.30	Call	Bond Future	5591	6	6	6	0.00
13/10/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
13/10/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
13/10/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
13/10/2016	ES33 On 02-February-17			Bond Future	10.47	79.8600	79.8322	79.8600	0.00
13/10/2016	ES33 On 02-February-17	10.61	Call	Bond Future	886	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
13/10/2016	ES33 On 02-February-17	10.60	Call	Bond Future	823	1	1	1	0.00
13/10/2016	ES33 On 02-February-17	10.59	Call	Bond Future	760	1	1	1	0.00
13/10/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
13/10/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
13/10/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
13/10/2016	ES33 On 04-May-17			Bond Future	10.54	77.6485	77.6193	77.6485	0.00
13/10/2016	ES33 On 04-May-17	10.55	Call	Bond Future	46	0	0	0	0.00
13/10/2016	ES33 On 04-May-17	10.56	Call	Bond Future	109	0	0	0	0.00
13/10/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
13/10/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
13/10/2016	ES33 On 04-May-17	10.54	Put	Bond Future	17	0	0	0	0.00
13/10/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
13/10/2016	ES42 On 03-November-16			Bond Future	10.50	82.7261	82.6947	82.7261	8,777.00
13/10/2016	ES42 On 02-February-17			Bond Future	10.57	84.3073	84.2748	84.3073	0.00
13/10/2016	ES42 On 04-May-17			Bond Future	10.64	81.7156	81.6815	81.7156	0.00
13/10/2016	GOVI On 03-November-16			GOVI	526.73	527.0250	526.7310	527.0250	414.00
13/10/2016	GOVI On 03-November-16	476.11	Call	GOVI	506210	51	51	51	0.00
13/10/2016	GOVI On 03-November-16	476.13	Call	GOVI	506010	51	51	51	0.00
13/10/2016	GOVI On 03-November-16	476.12	Call	GOVI	506110	51	51	51	0.00
13/10/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
13/10/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
13/10/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
13/10/2016	GOVI On 02-February-17			GOVI	536.80	537.0990	536.7960	537.0990	27.00
13/10/2016	GOVI On 02-February-17	533.32	Call	GOVI	34760	4	3	4	0.00
13/10/2016	GOVI On 02-February-17	533.34	Call	GOVI	34560	4	3	4	0.00
13/10/2016	GOVI On 02-February-17	533.33	Call	GOVI	34660	4	3	4	0.00
13/10/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
13/10/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
13/10/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
13/10/2016	GOVI On 04-May-17			GOVI	547.43	547.7450	547.4300	547.7450	0.00
13/10/2016	GOVI On 04-May-17	262.20	Call	GOVI	2852300	286	285	286	0.00
13/10/2016	GOVI On 04-May-17	262.19	Call	GOVI	2852400	286	285	286	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
13/10/2016	GOVI On 04-May-17	262.18	Call	GOVI	2852500	286	285	286	0.00
13/10/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
13/10/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
13/10/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
13/10/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/10/2016	IGOV On 03-November-16			Index Future	250.14	249.9960	250.1430	249.9960	1,021.00
13/10/2016	IGOV On 02-February-17			Index Future	254.94	254.7900	254.9380	254.7900	57.00
13/10/2016	IGOV On 04-May-17			Index Future	260.00	259.8550	260.0040	259.8550	0.00
13/10/2016	ILBI On 03-November-16			Index Future	678.22	677.8540	678.2190	677.8540	0.00
13/10/2016	ILBI On 02-February-17			Index Future	691.35	690.9780	691.3500	690.9780	155.00
13/10/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0686	100.0686	100.0686	0.00
13/10/2016	IS01 On 16-March-17			Interest Rate Swap	100.03	100.0254	100.0265	100.0254	0.00
13/10/2016	IS01 On 15-June-17			Interest Rate Swap	99.68	99.6741	99.6825	99.6741	0.00
13/10/2016	IS01 On 21-September-17			Interest Rate Swap	99.77	99.7579	99.7711	99.7579	0.00
13/10/2016	IS01 On 21-December-17			Interest Rate Swap	100.08	100.0652	100.0787	100.0652	0.00
13/10/2016	IS02 On 18-December-17			Interest Rate Swap	100.10	100.0914	100.1044	100.0914	0.00
13/10/2016	IS02 On 16-March-18			Interest Rate Swap	99.44	99.4194	99.4375	99.4194	0.00
13/10/2016	IS02 On 15-June-18			Interest Rate Swap	99.15	99.1265	99.1506	99.1265	0.00
13/10/2016	IS02 On 21-September-18			Interest Rate Swap	99.25	99.2427	99.2550	99.2427	0.00
13/10/2016	IS02 On 21-December-18			Interest Rate Swap	99.80	99.7900	99.8000	99.7900	0.00
13/10/2016	IS05 On 17-December-20			Interest Rate Swap	98.55	98.5167	98.5465	98.5167	0.00
13/10/2016	IS05 On 16-March-21			Interest Rate Swap	97.92	97.8979	97.9245	97.8979	0.00
13/10/2016	IS05 On 15-June-21			Interest Rate Swap	97.27	97.2454	97.2703	97.2454	0.00
13/10/2016	IS05 On 21-September-21			Interest Rate Swap	97.58	97.5569	97.5817	97.5569	0.00
13/10/2016	IS05 On 21-December-21			Interest Rate Swap	99.85	99.8211	99.8499	99.8211	50.00
13/10/2016	IS10 On 17-December-25			Interest Rate Swap	99.01	98.9562	99.0086	98.9562	0.00
13/10/2016	IS10 On 16-March-26			Interest Rate Swap	96.13	96.0839	96.1292	96.0839	0.00
13/10/2016	IS10 On 15-June-26			Interest Rate Swap	94.93	94.8949	94.9334	94.8949	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
13/10/2016	IS10 On 21-September-26			Interest Rate Swap	97.03	96.9993	97.0316	96.9993	0.00
13/10/2016	IS10 On 21-December-26			Interest Rate Swap	100.68	100.6530	100.6845	100.6530	0.00
13/10/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/10/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
13/10/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
13/10/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
13/10/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.36	92.6300	92.6400	92.6300	0.00
13/10/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.38	92.6000	92.6200	92.6000	0.00
13/10/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.46	92.5200	92.5400	92.5200	10,000.00
13/10/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.48	92.4900	92.5200	92.4900	0.00
13/10/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.53	92.4300	92.4700	92.4300	0.00
13/10/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.54	92.4200	92.4600	92.4200	1,000.00
13/10/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.65	92.3000	92.3500	92.3000	0.00
13/10/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.68	92.2800	92.3200	92.2800	0.00
13/10/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.69	92.2700	92.3100	92.2700	0.00
13/10/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.69	92.2600	92.3100	92.2600	0.00
13/10/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
13/10/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.69	92.2600	92.3100	92.2600	0.00
13/10/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
13/10/2016	R023 On 03-November-16			Bond Future	8.55	97.6531	97.6084	97.6531	15,171.00
13/10/2016	R023 On 03-November-16	9.73	Call	Bond Future	5328	5	5	5	0.00
13/10/2016	R023 On 03-November-16	9.74	Call	Bond Future	5372	5	5	5	0.00
13/10/2016	R023 On 03-November-16	9.75	Call	Bond Future	5416	5	5	5	0.00
13/10/2016	R023 On 03-November-16	9.74	Put	Bond Future	0	0	0	0	0.00
13/10/2016	R023 On 03-November-16	9.75	Put	Bond Future	0	0	0	0	0.00
13/10/2016	R023 On 03-November-16	9.73	Put	Bond Future	0	0	0	0	0.00
13/10/2016	R023 On 02-February-17			Bond Future	8.60	99.5197	99.4735	99.5197	0.00
13/10/2016	R023 On 02-February-17	8.86	Call	Bond Future	2130	2	2	2	0.00
13/10/2016	R023 On 02-February-17	8.85	Call	Bond Future	2102	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
13/10/2016	R023 On 02-February-17	8.84	Call	Bond Future	2074	2	2	2	0.00
13/10/2016	R023 On 02-February-17	8.85	Put	Bond Future	971	1	1	1	0.00
13/10/2016	R023 On 02-February-17	8.86	Put	Bond Future	955	1	1	1	0.00
13/10/2016	R023 On 02-February-17	8.84	Put	Bond Future	988	1	1	1	0.00
13/10/2016	R023 On 04-May-17			Bond Future	8.63	97.5589	97.5107	97.5589	0.00
13/10/2016	R023 On 04-May-17	8.59	Call	Bond Future	1815	2	2	2	0.00
13/10/2016	R023 On 04-May-17	8.61	Call	Bond Future	1859	2	2	2	0.00
13/10/2016	R023 On 04-May-17	8.60	Call	Bond Future	1837	2	2	2	0.00
13/10/2016	R023 On 04-May-17	8.59	Put	Bond Future	1980	2	2	2	0.00
13/10/2016	R023 On 04-May-17	8.61	Put	Bond Future	1935	2	2	2	0.00
13/10/2016	R023 On 04-May-17	8.60	Put	Bond Future	1957	2	2	2	0.00
13/10/2016	R035 On 03-November-16			Bond Future	9.45	96.7619	96.7251	96.7619	4,673.00
13/10/2016	R035 On 03-November-16	9.57	Call	Bond Future	1009	1	1	1	0.00
13/10/2016	R035 On 03-November-16	9.59	Call	Bond Future	1172	1	1	1	0.00
13/10/2016	R035 On 03-November-16	9.58	Call	Bond Future	1090	1	1	1	0.00
13/10/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
13/10/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
13/10/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
13/10/2016	R035 On 02-February-17			Bond Future	9.50	98.6114	98.5732	98.6114	0.00
13/10/2016	R035 On 02-February-17	9.51	Call	Bond Future	91	0	0	0	0.00
13/10/2016	R035 On 02-February-17	9.52	Call	Bond Future	173	0	0	0	0.00
13/10/2016	R035 On 02-February-17	9.50	Call	Bond Future	9	0	0	0	0.00
13/10/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
13/10/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
13/10/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
13/10/2016	R035 On 04-May-17			Bond Future	9.54	96.0616	96.0217	96.0616	0.00
13/10/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
13/10/2016	R035 On 04-May-17	9.55	Call	Bond Future	84	0	0	0	0.00
13/10/2016	R035 On 04-May-17	9.54	Call	Bond Future	3	0	0	0	0.00
13/10/2016	R035 On 04-May-17	9.53	Put	Bond Future	79	0	0	0	0.00
13/10/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
13/10/2016	R035 On 04-May-17	9.55	Put	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
13/10/2016	R186 On 03-November-16			Bond Future	8.90	114.5788	114.5116	114.5788	87,454.00
13/10/2016	R186 On 03-November-16	9.10	Call	Bond Future	1844	2	2	2	0.00
13/10/2016	R186 On 03-November-16	9.66	Call	Bond Future	5190	5	5	5	0.00
13/10/2016	R186 On 03-November-16	8.96	Call	Bond Future	1218	1	1	1	0.00
13/10/2016	R186 On 03-November-16	9.40	Call	Bond Future	3538	4	4	4	1,425.00
13/10/2016	R186 On 03-November-16	8.52	Call	Bond Future	175	0	0	0	0.00
13/10/2016	R186 On 03-November-16	8.82	Call	Bond Future	737	1	1	1	0.00
13/10/2016	R186 On 03-November-16	8.95	Call	Bond Future	1178	1	1	1	0.00
13/10/2016	R186 On 03-November-16	9.20	Call	Bond Future	2365	2	2	2	1,425.00
13/10/2016	R186 On 03-November-16	8.30	Call	Bond Future	42	0	0	0	150.00
13/10/2016	R186 On 03-November-16	8.90	Call	Bond Future	993	1	1	1	0.00
13/10/2016	R186 On 03-November-16	8.97	Call	Bond Future	1257	1	1	1	0.00
13/10/2016	R186 On 03-November-16	9.71	Call	Bond Future	5514	6	6	6	0.00
13/10/2016	R186 On 03-November-16	9.66	Put	Bond Future	21	0	0	0	0.00
13/10/2016	R186 On 03-November-16	9.71	Put	Bond Future	15	0	0	0	0.00
13/10/2016	R186 On 03-November-16	8.90	Put	Bond Future	1006	1	1	1	5,092.00
13/10/2016	R186 On 03-November-16	9.10	Put	Bond Future	459	0	0	0	108.00
13/10/2016	R186 On 03-November-16	8.96	Put	Bond Future	808	1	1	1	0.00
13/10/2016	R186 On 03-November-16	8.97	Put	Bond Future	778	1	1	1	0.00
13/10/2016	R186 On 03-November-16	8.30	Put	Bond Future	4392	4	4	4	0.00
13/10/2016	R186 On 03-November-16	8.52	Put	Bond Future	2908	3	3	3	150.00
13/10/2016	R186 On 03-November-16	8.95	Put	Bond Future	839	1	1	1	0.00
13/10/2016	R186 On 03-November-16	9.20	Put	Bond Future	292	0	0	0	0.00
13/10/2016	R186 On 03-November-16	8.82	Put	Bond Future	1315	1	1	1	150.00
13/10/2016	R186 On 03-November-16	9.40	Put	Bond Future	103	0	0	0	0.00
13/10/2016	R186 On 02-February-17			Bond Future	8.95	111.4660	111.3968	111.4660	2,681.00
13/10/2016	R186 On 02-February-17	9.50	Call	Bond Future	4641	5	5	5	0.00
13/10/2016	R186 On 02-February-17	8.87	Call	Bond Future	2025	2	2	2	0.00
13/10/2016	R186 On 02-February-17	9.40	Call	Bond Future	4159	4	4	4	0.00
13/10/2016	R186 On 02-February-17	8.60	Call	Bond Future	1269	1	1	1	7,000.00
13/10/2016	R186 On 02-February-17	8.81	Call	Bond Future	1838	2	2	2	0.00
13/10/2016	R186 On 02-February-17	8.00	Call	Bond Future	325	0	0	0	7,000.00
13/10/2016	R186 On 02-February-17	8.37	Call	Bond Future	797	1	1	1	500.00
13/10/2016	R186 On 02-February-17	8.79	Call	Bond Future	1778	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
13/10/2016	R186 On 02-February-17	8.43	Call	Bond Future	905	1	1	1	750.00
13/10/2016	R186 On 02-February-17	8.80	Call	Bond Future	1808	2	2	2	0.00
13/10/2016	R186 On 02-February-17	8.90	Call	Bond Future	2123	2	2	2	0.00
13/10/2016	R186 On 02-February-17	9.50	Put	Bond Future	919	1	1	1	13,500.00
13/10/2016	R186 On 02-February-17	8.87	Put	Bond Future	2564	3	3	3	500.00
13/10/2016	R186 On 02-February-17	8.60	Put	Bond Future	3703	4	4	4	0.00
13/10/2016	R186 On 02-February-17	8.37	Put	Bond Future	4881	5	5	5	0.00
13/10/2016	R186 On 02-February-17	8.79	Put	Bond Future	2873	3	3	3	0.00
13/10/2016	R186 On 02-February-17	9.40	Put	Bond Future	1098	1	1	1	750.00
13/10/2016	R186 On 02-February-17	8.00	Put	Bond Future	7133	7	7	7	0.00
13/10/2016	R186 On 02-February-17	8.81	Put	Bond Future	2794	3	3	3	0.00
13/10/2016	R186 On 02-February-17	8.43	Put	Bond Future	4556	5	5	5	0.00
13/10/2016	R186 On 02-February-17	8.80	Put	Bond Future	2833	3	3	3	0.00
13/10/2016	R186 On 02-February-17	8.90	Put	Bond Future	2454	2	2	2	750.00
13/10/2016	R186 On 04-May-17			Bond Future	8.99	113.6761	113.6043	113.6761	0.00
13/10/2016	R186 On 04-May-17	8.90	Call	Bond Future	2785	3	3	3	0.00
13/10/2016	R186 On 04-May-17	8.91	Call	Bond Future	2817	3	3	3	0.00
13/10/2016	R186 On 04-May-17	8.89	Call	Bond Future	2753	3	3	3	0.00
13/10/2016	R186 On 04-May-17	8.89	Put	Bond Future	3402	3	3	3	0.00
13/10/2016	R186 On 04-May-17	8.90	Put	Bond Future	3366	3	3	3	0.00
13/10/2016	R186 On 04-May-17	8.91	Put	Bond Future	3331	3	3	3	0.00
13/10/2016	R197 On 03-November-16			Bond Future	303.35	303.3203	303.3535	303.3203	875.00
13/10/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
13/10/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
13/10/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
13/10/2016	R197 On 03-November-16	303.57	Put	Bond Future	217	0	0	0	0.00
13/10/2016	R197 On 03-November-16	303.58	Put	Bond Future	227	0	0	0	0.00
13/10/2016	R197 On 03-November-16	303.56	Put	Bond Future	207	0	0	0	0.00
13/10/2016	R202 On 03-November-16			Bond Future	250.40	250.3676	250.3957	250.3676	35,840.00
13/10/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
13/10/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
13/10/2016	R202 On 03-November-16	253.86	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
13/10/2016	R202 On 03-November-16	253.86	Put	Bond Future	3464	3	3	3	0.00
13/10/2016	R202 On 03-November-16	253.87	Put	Bond Future	3474	4	3	4	0.00
13/10/2016	R202 On 03-November-16	253.85	Put	Bond Future	3454	3	3	3	0.00
13/10/2016	R203 On 03-November-16			Bond Future	7.70	101.6730	101.6561	101.6730	23,644.00
13/10/2016	R203 On 03-November-16	8.84	Call	Bond Future	918	1	1	1	0.00
13/10/2016	R203 On 03-November-16	8.86	Call	Bond Future	934	1	1	1	0.00
13/10/2016	R203 On 03-November-16	8.85	Call	Bond Future	926	1	1	1	0.00
13/10/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
13/10/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
13/10/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
13/10/2016	R203 On 02-February-17			Bond Future	7.72	103.6164	103.5985	103.6164	0.00
13/10/2016	R203 On 02-February-17	7.70	Call	Bond Future	143	0	0	0	0.00
13/10/2016	R203 On 02-February-17	7.72	Call	Bond Future	149	0	0	0	0.00
13/10/2016	R203 On 02-February-17	7.71	Call	Bond Future	146	0	0	0	0.00
13/10/2016	R203 On 02-February-17	7.71	Put	Bond Future	150	0	0	0	0.00
13/10/2016	R203 On 02-February-17	7.72	Put	Bond Future	148	0	0	0	0.00
13/10/2016	R203 On 02-February-17	7.70	Put	Bond Future	153	0	0	0	0.00
13/10/2016	R203 On 04-May-17			Bond Future	7.38	101.4964	101.4770	101.4964	0.00
13/10/2016	R203 On 04-May-17	6.91	Call	Bond Future	53	0	0	0	0.00
13/10/2016	R203 On 04-May-17	6.92	Call	Bond Future	54	0	0	0	0.00
13/10/2016	R203 On 04-May-17	6.93	Call	Bond Future	55	0	0	0	0.00
13/10/2016	R203 On 04-May-17	6.92	Put	Bond Future	216	0	0	0	0.00
13/10/2016	R203 On 04-May-17	6.91	Put	Bond Future	219	0	0	0	0.00
13/10/2016	R203 On 04-May-17	6.93	Put	Bond Future	214	0	0	0	0.00
13/10/2016	R204 On 03-November-16			Bond Future	7.89	103.2778	103.2490	103.2778	31,171.00
13/10/2016	R204 On 03-November-16	9.21	Call	Bond Future	2486	3	2	3	0.00
13/10/2016	R204 On 03-November-16	9.23	Call	Bond Future	2523	3	3	3	0.00
13/10/2016	R204 On 03-November-16	9.22	Call	Bond Future	2504	3	3	3	0.00
13/10/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
13/10/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
13/10/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
13/10/2016	R204 On 02-February-17			Bond Future	7.92	101.2116	101.1816	101.2116	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
13/10/2016	R204 On 02-February-17	8.28	Call	Bond Future	837	1	1	1	0.00
13/10/2016	R204 On 02-February-17	8.29	Call	Bond Future	850	1	1	1	0.00
13/10/2016	R204 On 02-February-17	8.30	Call	Bond Future	862	1	1	1	0.00
13/10/2016	R204 On 02-February-17	8.28	Put	Bond Future	220	0	0	0	0.00
13/10/2016	R204 On 02-February-17	8.30	Put	Bond Future	210	0	0	0	0.00
13/10/2016	R204 On 02-February-17	8.29	Put	Bond Future	215	0	0	0	0.00
13/10/2016	R204 On 04-May-17			Bond Future	7.90	103.2183	103.1866	103.2183	0.00
13/10/2016	R204 On 04-May-17	7.90	Call	Bond Future	536	1	1	1	0.00
13/10/2016	R204 On 04-May-17	7.92	Call	Bond Future	552	1	1	1	0.00
13/10/2016	R204 On 04-May-17	7.91	Call	Bond Future	544	1	1	1	0.00
13/10/2016	R204 On 04-May-17	7.91	Put	Bond Future	532	1	1	1	0.00
13/10/2016	R204 On 04-May-17	7.92	Put	Bond Future	525	1	1	1	0.00
13/10/2016	R204 On 04-May-17	7.90	Put	Bond Future	540	1	1	1	0.00
13/10/2016	R207 On 03-November-16			Bond Future	8.10	99.9379	99.9114	99.9379	58,834.00
13/10/2016	R207 On 03-November-16	7.94	Call	Bond Future	151	0	0	0	0.00
13/10/2016	R207 On 03-November-16	7.93	Call	Bond Future	143	0	0	0	0.00
13/10/2016	R207 On 03-November-16	7.95	Call	Bond Future	159	0	0	0	0.00
13/10/2016	R207 On 03-November-16	7.95	Put	Bond Future	581	1	1	1	0.00
13/10/2016	R207 On 03-November-16	7.94	Put	Bond Future	600	1	1	1	0.00
13/10/2016	R207 On 03-November-16	7.93	Put	Bond Future	619	1	1	1	0.00
13/10/2016	R207 On 02-February-17			Bond Future	8.14	98.2056	98.1780	98.2056	0.00
13/10/2016	R207 On 02-February-17	8.91	Call	Bond Future	2071	2	2	2	62.00
13/10/2016	R207 On 02-February-17	9.22	Call	Bond Future	2755	3	3	3	0.00
13/10/2016	R207 On 02-February-17	9.24	Call	Bond Future	2801	3	3	3	0.00
13/10/2016	R207 On 02-February-17	9.23	Call	Bond Future	2778	3	3	3	0.00
13/10/2016	R207 On 02-February-17	8.91	Put	Bond Future	137	0	0	0	0.00
13/10/2016	R207 On 02-February-17	9.22	Put	Bond Future	60	0	0	0	0.00
13/10/2016	R207 On 02-February-17	9.24	Put	Bond Future	57	0	0	0	0.00
13/10/2016	R207 On 02-February-17	9.23	Put	Bond Future	59	0	0	0	0.00
13/10/2016	R207 On 04-May-17			Bond Future	8.15	100.1528	100.1235	100.1528	0.00
13/10/2016	R207 On 04-May-17	8.20	Call	Bond Future	936	1	1	1	0.00
13/10/2016	R207 On 04-May-17	8.22	Call	Bond Future	961	1	1	1	0.00
13/10/2016	R207 On 04-May-17	8.21	Call	Bond Future	949	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
13/10/2016	R207 On 04-May-17	8.22	Put	Bond Future	809	1	1	1	0.00
13/10/2016	R207 On 04-May-17	8.20	Put	Bond Future	830	1	1	1	0.00
13/10/2016	R207 On 04-May-17	8.21	Put	Bond Future	819	1	1	1	0.00
13/10/2016	R207 On 03-August-17			Bond Future	8.13	98.5762	98.5464	98.5762	0.00
13/10/2016	R207 On 03-August-17	8.19	Call	Bond Future	1042	1	1	1	51.00
13/10/2016	R207 On 03-August-17	8.40	Call	Bond Future	1302	1	1	1	0.00
13/10/2016	R207 On 03-August-17	8.39	Call	Bond Future	1288	1	1	1	0.00
13/10/2016	R207 On 03-August-17	8.41	Call	Bond Future	1315	1	1	1	0.00
13/10/2016	R207 On 03-August-17	8.39	Put	Bond Future	742	1	1	1	0.00
13/10/2016	R207 On 03-August-17	8.41	Put	Bond Future	726	1	1	1	0.00
13/10/2016	R207 On 03-August-17	8.19	Put	Bond Future	923	1	1	1	0.00
13/10/2016	R207 On 03-August-17	8.40	Put	Bond Future	734	1	1	1	0.00
13/10/2016	R208 On 03-November-16			Bond Future	8.30	95.1661	95.1148	95.1661	30,293.00
13/10/2016	R208 On 03-November-16	9.57	Call	Bond Future	4329	4	4	4	0.00
13/10/2016	R208 On 03-November-16	9.58	Call	Bond Future	4362	4	4	4	0.00
13/10/2016	R208 On 03-November-16	9.59	Call	Bond Future	4395	4	4	4	0.00
13/10/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
13/10/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
13/10/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
13/10/2016	R208 On 02-February-17			Bond Future	8.34	96.9852	96.9322	96.9852	0.00
13/10/2016	R208 On 02-February-17	8.64	Call	Bond Future	1582	2	2	2	0.00
13/10/2016	R208 On 02-February-17	8.63	Call	Bond Future	1561	2	2	2	0.00
13/10/2016	R208 On 02-February-17	8.65	Call	Bond Future	1604	2	2	2	0.00
13/10/2016	R208 On 02-February-17	8.64	Put	Bond Future	580	1	1	1	0.00
13/10/2016	R208 On 02-February-17	8.65	Put	Bond Future	569	1	1	1	0.00
13/10/2016	R208 On 02-February-17	8.63	Put	Bond Future	591	1	1	1	0.00
13/10/2016	R208 On 04-May-17			Bond Future	8.36	95.5042	95.4492	95.5042	0.00
13/10/2016	R208 On 04-May-17	8.37	Call	Bond Future	1290	1	1	1	0.00
13/10/2016	R208 On 04-May-17	8.39	Call	Bond Future	1323	1	1	1	0.00
13/10/2016	R208 On 04-May-17	8.38	Call	Bond Future	1307	1	1	1	0.00
13/10/2016	R208 On 04-May-17	8.37	Put	Bond Future	1259	1	1	1	0.00
13/10/2016	R208 On 04-May-17	8.39	Put	Bond Future	1229	1	1	1	0.00
13/10/2016	R208 On 04-May-17	8.38	Put	Bond Future	1244	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
13/10/2016	R209 On 03-November-16			Bond Future	9.40	72.8162	72.7850	72.8162	37,761.00
13/10/2016	R209 On 03-November-16	10.24	Call	Bond Future	5492	6	5	6	0.00
13/10/2016	R209 On 03-November-16	10.26	Call	Bond Future	5613	6	6	6	0.00
13/10/2016	R209 On 03-November-16	8.81	Call	Bond Future	57	0	0	0	345.00
13/10/2016	R209 On 03-November-16	10.25	Call	Bond Future	5553	6	6	6	0.00
13/10/2016	R209 On 03-November-16	9.05	Call	Bond Future	237	0	0	0	0.00
13/10/2016	R209 On 03-November-16	9.45	Call	Bond Future	1215	1	1	1	0.00
13/10/2016	R209 On 03-November-16	8.87	Call	Bond Future	84	0	0	0	250.00
13/10/2016	R209 On 03-November-16	9.42	Call	Bond Future	1105	1	1	1	120.00
13/10/2016	R209 On 03-November-16	9.04	Call	Bond Future	225	0	0	0	0.00
13/10/2016	R209 On 03-November-16	9.34	Call	Bond Future	840	1	1	1	0.00
13/10/2016	R209 On 03-November-16	10.26	Put	Bond Future	15	0	0	0	0.00
13/10/2016	R209 On 03-November-16	9.45	Put	Bond Future	875	1	1	1	250.00
13/10/2016	R209 On 03-November-16	10.25	Put	Bond Future	16	0	0	0	0.00
13/10/2016	R209 On 03-November-16	9.05	Put	Bond Future	2731	3	3	3	250.00
13/10/2016	R209 On 03-November-16	8.81	Put	Bond Future	4332	4	4	4	0.00
13/10/2016	R209 On 03-November-16	10.24	Put	Bond Future	17	0	0	0	0.00
13/10/2016	R209 On 03-November-16	9.04	Put	Bond Future	2792	3	3	3	345.00
13/10/2016	R209 On 03-November-16	9.42	Put	Bond Future	971	1	1	1	0.00
13/10/2016	R209 On 03-November-16	8.87	Put	Bond Future	3908	4	4	4	0.00
13/10/2016	R209 On 03-November-16	9.34	Put	Bond Future	1263	1	1	1	345.00
13/10/2016	R209 On 02-February-17			Bond Future	9.44	74.2081	74.1757	74.2081	0.00
13/10/2016	R209 On 02-February-17	9.55	Call	Bond Future	2782	3	3	3	0.00
13/10/2016	R209 On 02-February-17	9.53	Call	Bond Future	2707	3	3	3	0.00
13/10/2016	R209 On 02-February-17	9.54	Call	Bond Future	2744	3	3	3	0.00
13/10/2016	R209 On 02-February-17	9.53	Put	Bond Future	2123	2	2	2	0.00
13/10/2016	R209 On 02-February-17	9.54	Put	Bond Future	2092	2	2	2	0.00
13/10/2016	R209 On 02-February-17	9.55	Put	Bond Future	2062	2	2	2	0.00
13/10/2016	R209 On 04-May-17			Bond Future	9.48	72.5277	72.4939	72.5277	0.00
13/10/2016	R209 On 04-May-17	9.46	Call	Bond Future	3197	3	3	3	0.00
13/10/2016	R209 On 04-May-17	9.48	Call	Bond Future	3264	3	3	3	0.00
13/10/2016	R209 On 04-May-17	9.47	Call	Bond Future	3230	3	3	3	0.00
13/10/2016	R209 On 04-May-17	9.46	Put	Bond Future	3343	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2016	R209 On 04-May-17	9.47	Put	Bond Future	3308	3	3	3	0.00
13/10/2016	R209 On 04-May-17	9.48	Put	Bond Future	3273	3	3	3	0.00
13/10/2016	R210 On 03-November-16			Bond Future	187.20	186.7164	187.2015	186.7164	2,086.00
13/10/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
13/10/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
13/10/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
13/10/2016	R210 On 03-November-16	188.90	Put	Bond Future	1698	2	2	2	0.00
13/10/2016	R210 On 03-November-16	188.92	Put	Bond Future	1718	2	2	2	0.00
13/10/2016	R210 On 03-November-16	188.91	Put	Bond Future	1708	2	2	2	0.00
13/10/2016	R211 On 03-November-16			Bond Future	142.16	142.1387	142.1559	142.1387	56.00
13/10/2016	R211 On 03-November-16	141.76	Call	Bond Future	396	0	0	0	0.00
13/10/2016	R211 On 03-November-16	141.75	Call	Bond Future	406	0	0	0	0.00
13/10/2016	R211 On 03-November-16	141.74	Call	Bond Future	416	0	0	0	0.00
13/10/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
13/10/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
13/10/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
13/10/2016	R212 On 03-November-16			Bond Future	148.34	148.2516	148.3403	148.2516	3,049.00
13/10/2016	R212 On 03-November-16	148.11	Call	Bond Future	230	0	0	0	0.00
13/10/2016	R212 On 03-November-16	148.12	Call	Bond Future	220	0	0	0	0.00
13/10/2016	R212 On 03-November-16	148.10	Call	Bond Future	240	0	0	0	0.00
13/10/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
13/10/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
13/10/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
13/10/2016	R213 On 03-November-16			Bond Future	9.31	83.3344	83.2698	83.3344	42,360.00
13/10/2016	R213 On 03-November-16	10.18	Call	Bond Future	5663	6	6	6	0.00
13/10/2016	R213 On 03-November-16	10.20	Call	Bond Future	5784	6	6	6	0.00
13/10/2016	R213 On 03-November-16	10.19	Call	Bond Future	5723	6	6	6	0.00
13/10/2016	R213 On 03-November-16	10.19	Put	Bond Future	12	0	0	0	0.00
13/10/2016	R213 On 03-November-16	10.20	Put	Bond Future	12	0	0	0	0.00
13/10/2016	R213 On 03-November-16	10.18	Put	Bond Future	13	0	0	0	0.00
13/10/2016	R213 On 02-February-17			Bond Future	9.36	84.9273	84.8609	84.9273	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
13/10/2016	R213 On 02-February-17	9.40	Call	Bond Future	2497	3	2	3	0.00
13/10/2016	R213 On 02-February-17	9.42	Call	Bond Future	2568	3	3	3	0.00
13/10/2016	R213 On 02-February-17	9.41	Call	Bond Future	2532	3	3	3	0.00
13/10/2016	R213 On 02-February-17	9.40	Put	Bond Future	2208	2	2	2	0.00
13/10/2016	R213 On 02-February-17	9.42	Put	Bond Future	2146	2	2	2	0.00
13/10/2016	R213 On 02-February-17	9.41	Put	Bond Future	2177	2	2	2	0.00
13/10/2016	R213 On 04-May-17			Bond Future	9.40	83.0579	82.9893	83.0579	0.00
13/10/2016	R213 On 04-May-17	9.37	Call	Bond Future	3063	3	3	3	0.00
13/10/2016	R213 On 04-May-17	9.36	Call	Bond Future	3031	3	3	3	0.00
13/10/2016	R213 On 04-May-17	9.35	Call	Bond Future	2998	3	3	3	0.00
13/10/2016	R213 On 04-May-17	9.36	Put	Bond Future	3269	3	3	3	0.00
13/10/2016	R213 On 04-May-17	9.37	Put	Bond Future	3235	3	3	3	0.00
13/10/2016	R213 On 04-May-17	9.35	Put	Bond Future	3304	3	3	3	0.00
13/10/2016	R214 On 03-November-16			Bond Future	9.47	73.2288	73.1961	73.2288	29,619.00
13/10/2016	R214 On 03-November-16	10.35	Call	Bond Future	5990	6	6	6	0.00
13/10/2016	R214 On 03-November-16	10.33	Call	Bond Future	5866	6	6	6	0.00
13/10/2016	R214 On 03-November-16	10.34	Call	Bond Future	5928	6	6	6	0.00
13/10/2016	R214 On 03-November-16	10.33	Put	Bond Future	18	0	0	0	0.00
13/10/2016	R214 On 03-November-16	10.34	Put	Bond Future	17	0	0	0	0.00
13/10/2016	R214 On 03-November-16	10.35	Put	Bond Future	16	0	0	0	0.00
13/10/2016	R214 On 02-February-17			Bond Future	9.51	74.6285	74.5947	74.6285	7,379.00
13/10/2016	R214 On 02-February-17	9.67	Call	Bond Future	3161	3	3	3	0.00
13/10/2016	R214 On 02-February-17	9.66	Call	Bond Future	3121	3	3	3	0.00
13/10/2016	R214 On 02-February-17	9.68	Call	Bond Future	3201	3	3	3	0.00
13/10/2016	R214 On 02-February-17	9.67	Put	Bond Future	2030	2	2	2	0.00
13/10/2016	R214 On 02-February-17	9.68	Put	Bond Future	2000	2	2	2	0.00
13/10/2016	R214 On 02-February-17	9.66	Put	Bond Future	2060	2	2	2	0.00
13/10/2016	R214 On 04-May-17			Bond Future	9.55	72.8087	72.7735	72.8087	0.00
13/10/2016	R214 On 04-May-17	9.58	Call	Bond Future	3586	4	4	4	0.00
13/10/2016	R214 On 04-May-17	9.56	Call	Bond Future	3513	4	4	4	0.00
13/10/2016	R214 On 04-May-17	9.57	Call	Bond Future	3549	4	4	4	0.00
13/10/2016	R214 On 04-May-17	9.56	Put	Bond Future	3414	3	3	3	0.00
13/10/2016	R214 On 04-May-17	9.57	Put	Bond Future	3379	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2016	R214 On 04-May-17	9.58	Put	Bond Future	3344	3	3	3	0.00
13/10/2016	R248 On 03-November-16			Bond Future	9.52	94.0709	94.0292	94.0709	64,217.00
13/10/2016	R248 On 03-November-16	10.39	Call	Bond Future	7539	8	8	8	0.00
13/10/2016	R248 On 03-November-16	10.38	Call	Bond Future	7461	8	7	8	0.00
13/10/2016	R248 On 03-November-16	10.37	Call	Bond Future	7383	7	7	7	0.00
13/10/2016	R248 On 03-November-16	10.38	Put	Bond Future	31	0	0	0	0.00
13/10/2016	R248 On 03-November-16	10.39	Put	Bond Future	29	0	0	0	0.00
13/10/2016	R248 On 03-November-16	10.37	Put	Bond Future	33	0	0	0	0.00
13/10/2016	R248 On 02-February-17			Bond Future	9.56	95.8690	95.8259	95.8690	0.00
13/10/2016	R248 On 02-February-17	9.76	Call	Bond Future	4372	4	4	4	0.00
13/10/2016	R248 On 02-February-17	9.77	Call	Bond Future	4424	4	4	4	0.00
13/10/2016	R248 On 02-February-17	9.78	Call	Bond Future	4477	5	4	5	0.00
13/10/2016	R248 On 02-February-17	9.77	Put	Bond Future	2555	3	3	3	0.00
13/10/2016	R248 On 02-February-17	9.76	Put	Bond Future	2591	3	3	3	0.00
13/10/2016	R248 On 02-February-17	9.78	Put	Bond Future	2519	3	3	3	0.00
13/10/2016	R248 On 04-May-17			Bond Future	9.60	93.3283	93.2833	93.3283	0.00
13/10/2016	R248 On 04-May-17	9.67	Call	Bond Future	4885	5	5	5	0.00
13/10/2016	R248 On 04-May-17	9.66	Call	Bond Future	4839	5	5	5	0.00
13/10/2016	R248 On 04-May-17	9.65	Call	Bond Future	4793	5	5	5	0.00
13/10/2016	R248 On 04-May-17	9.66	Put	Bond Future	4290	4	4	4	0.00
13/10/2016	R248 On 04-May-17	9.67	Put	Bond Future	4246	4	4	4	0.00
13/10/2016	R248 On 04-May-17	9.65	Put	Bond Future	4335	4	4	4	0.00