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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	1409 On 28-February-41			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
29/07/2016	2025 On 04-August-16			Bond Future	127.77	127.7911	127.7654	127.7911	1,943.00
29/07/2016	2025 On 04-August-16	123.86	Call	Bond Future	3905	4	3905	4	0.00
29/07/2016	2025 On 04-August-16	123.87	Call	Bond Future	3895	4	3895	4	0.00
29/07/2016	2025 On 04-August-16	123.85	Call	Bond Future	3915	4	3915	4	0.00
29/07/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2025 On 03-November-16			Bond Future	130.18	130.2056	130.1770	130.2056	1,443.00
29/07/2016	2025 On 03-November-16	129.23	Call	Bond Future	947	1	947	1	0.00
29/07/2016	2025 On 03-November-16	129.22	Call	Bond Future	957	1	957	1	0.00
29/07/2016	2025 On 03-November-16	129.21	Call	Bond Future	967	1	967	1	0.00
29/07/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2030 On 04-August-16			Bond Future	9.02	91.6310	9.0230	91.6310	18,684.00
29/07/2016	2030 On 04-August-16	10.17	Call	Bond Future	7846	7	7846	7	0.00
29/07/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2030 On 03-November-16			Bond Future	9.06	93.3566	9.0615	93.3566	22,183.00
29/07/2016	2030 On 03-November-16	9.33	Call	Bond Future	1902	1	1902	1	0.00
29/07/2016	2030 On 03-November-16	9.34	Call	Bond Future	1972	1	1972	1	0.00
29/07/2016	2030 On 03-November-16	9.35	Call	Bond Future	2042	1	2042	1	0.00
29/07/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2030 On 02-February-17			Bond Future	9.09	91.1855	9.0948	91.1855	0.00
29/07/2016	2030 On 02-February-17	9.29	Call	Bond Future	1371	1	1371	1	0.00
29/07/2016	2030 On 02-February-17	9.31	Call	Bond Future	1510	1	1510	1	0.00
29/07/2016	2030 On 02-February-17	9.30	Call	Bond Future	1440	1	1440	1	0.00
29/07/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2030 On 04-May-17			Bond Future	9.12	93.0722	9.1204	93.0722	0.00
29/07/2016	2030 On 04-May-17	9.34	Call	Bond Future	1521	1	1521	1	0.00
29/07/2016	2030 On 04-May-17	9.33	Call	Bond Future	1453	1	1453	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
29/07/2016	2030 On 04-May-17	9.32	Call	Bond Future	1384	1	1384	1	0.00
29/07/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2032 On 04-August-16			Bond Future	9.15	94.8162	9.1482	94.8162	3,368.00
29/07/2016	2032 On 04-August-16	8.99	Call	Bond Future	193	0	193	0	0.00
29/07/2016	2032 On 04-August-16	9.01	Call	Bond Future	229	0	229	0	0.00
29/07/2016	2032 On 04-August-16	9.00	Call	Bond Future	210	0	210	0	0.00
29/07/2016	2032 On 04-August-16	8.99	Put	Bond Future	1437	2	1437	2	0.00
29/07/2016	2032 On 04-August-16	9.01	Put	Bond Future	1315	2	1315	2	0.00
29/07/2016	2032 On 04-August-16	9.00	Put	Bond Future	1375	2	1375	2	0.00
29/07/2016	2032 On 03-November-16			Bond Future	9.19	92.4432	9.1905	92.4432	12,135.00
29/07/2016	2032 On 03-November-16	10.29	Call	Bond Future	8262	8	8262	8	0.00
29/07/2016	2032 On 03-November-16	10.28	Call	Bond Future	8202	8	8202	8	0.00
29/07/2016	2032 On 03-November-16	10.30	Call	Bond Future	8321	8	8321	8	0.00
29/07/2016	2032 On 03-November-16	10.28	Put	Bond Future	340	0	340	0	0.00
29/07/2016	2032 On 03-November-16	10.29	Put	Bond Future	333	0	333	0	0.00
29/07/2016	2032 On 03-November-16	10.30	Put	Bond Future	325	0	325	0	0.00
29/07/2016	2032 On 02-February-17			Bond Future	9.23	94.2604	9.2278	94.2604	0.00
29/07/2016	2032 On 02-February-17	9.51	Call	Bond Future	4637	4	4637	4	0.00
29/07/2016	2032 On 02-February-17	9.53	Call	Bond Future	4727	4	4727	4	0.00
29/07/2016	2032 On 02-February-17	9.52	Call	Bond Future	4682	4	4682	4	0.00
29/07/2016	2032 On 02-February-17	9.51	Put	Bond Future	2525	3	2525	3	0.00
29/07/2016	2032 On 02-February-17	9.53	Put	Bond Future	2468	3	2468	3	0.00
29/07/2016	2032 On 02-February-17	9.52	Put	Bond Future	2496	3	2496	3	0.00
29/07/2016	2032 On 04-May-17			Bond Future	9.25	92.0488	9.2540	92.0488	0.00
29/07/2016	2032 On 04-May-17	9.46	Call	Bond Future	5064	5	5064	5	0.00
29/07/2016	2032 On 04-May-17	9.45	Call	Bond Future	5024	5	5024	5	0.00
29/07/2016	2032 On 04-May-17	9.44	Call	Bond Future	4983	5	4983	5	0.00
29/07/2016	2032 On 04-May-17	9.45	Put	Bond Future	3564	4	3564	4	0.00
29/07/2016	2032 On 04-May-17	9.46	Put	Bond Future	3531	4	3531	4	0.00
29/07/2016	2032 On 04-May-17	9.44	Put	Bond Future	3597	4	3597	4	0.00
29/07/2016	2033 On 04-August-16			Bond Future	107.66	107.6821	107.6610	107.6821	531.00
29/07/2016	2033 On 04-August-16	104.99	Call	Bond Future	2671	3	2671	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
29/07/2016	2033 On 04-August-16	105.00	Call	Bond Future	2661	3	2661	3	0.00
29/07/2016	2033 On 04-August-16	105.01	Call	Bond Future	2651	3	2651	3	0.00
29/07/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2033 On 03-November-16			Bond Future	108.68	108.7000	108.6765	108.7000	4,275.00
29/07/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
29/07/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
29/07/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
29/07/2016	2033 On 03-November-16	109.16	Put	Bond Future	483	0	483	0	0.00
29/07/2016	2033 On 03-November-16	109.17	Put	Bond Future	493	0	493	0	0.00
29/07/2016	2033 On 03-November-16	109.18	Put	Bond Future	503	0	503	0	0.00
29/07/2016	2037 On 04-August-16			Bond Future	9.28	92.2026	9.2830	92.2026	18,356.00
29/07/2016	2037 On 04-August-16	9.24	Call	Bond Future	538	0	538	0	0.00
29/07/2016	2037 On 04-August-16	9.25	Call	Bond Future	575	0	575	0	0.00
29/07/2016	2037 On 04-August-16	9.26	Call	Bond Future	613	0	613	0	0.00
29/07/2016	2037 On 04-August-16	9.25	Put	Bond Future	858	2	858	2	0.00
29/07/2016	2037 On 04-August-16	9.26	Put	Bond Future	810	1	810	1	0.00
29/07/2016	2037 On 04-August-16	9.24	Put	Bond Future	908	2	908	2	0.00
29/07/2016	2037 On 03-November-16			Bond Future	9.32	93.9390	9.3226	93.9390	39,419.00
29/07/2016	2037 On 03-November-16	10.35	Call	Bond Future	8592	8	8592	8	0.00
29/07/2016	2037 On 03-November-16	10.36	Call	Bond Future	8656	8	8656	8	0.00
29/07/2016	2037 On 03-November-16	10.37	Call	Bond Future	8721	8	8721	8	0.00
29/07/2016	2037 On 03-November-16	10.36	Put	Bond Future	454	1	454	1	0.00
29/07/2016	2037 On 03-November-16	10.37	Put	Bond Future	445	1	445	1	0.00
29/07/2016	2037 On 03-November-16	10.35	Put	Bond Future	463	1	463	1	0.00
29/07/2016	2037 On 02-February-17			Bond Future	9.36	91.5289	9.3579	91.5289	0.00
29/07/2016	2037 On 02-February-17	9.66	Call	Bond Future	5346	5	5346	5	0.00
29/07/2016	2037 On 02-February-17	9.68	Call	Bond Future	5444	5	5444	5	0.00
29/07/2016	2037 On 02-February-17	9.67	Call	Bond Future	5395	5	5395	5	0.00
29/07/2016	2037 On 02-February-17	9.66	Put	Bond Future	2854	3	2854	3	0.00
29/07/2016	2037 On 02-February-17	9.67	Put	Bond Future	2822	3	2822	3	0.00
29/07/2016	2037 On 02-February-17	9.68	Put	Bond Future	2791	3	2791	3	0.00
29/07/2016	2037 On 04-May-17			Bond Future	9.39	93.4228	9.3866	93.4228	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
29/07/2016	2037 On 04-May-17	9.59	Call	Bond Future	5753	5	5753	5	0.00
29/07/2016	2037 On 04-May-17	9.58	Call	Bond Future	5708	5	5708	5	0.00
29/07/2016	2037 On 04-May-17	9.60	Call	Bond Future	5799	5	5799	5	0.00
29/07/2016	2037 On 04-May-17	9.58	Put	Bond Future	4113	5	4113	5	0.00
29/07/2016	2037 On 04-May-17	9.60	Put	Bond Future	4041	4	4041	4	0.00
29/07/2016	2037 On 04-May-17	9.59	Put	Bond Future	4077	4	4077	4	0.00
29/07/2016	2038 On 04-August-16			Bond Future	133.35	133.3723	133.3465	133.3723	11,014.00
29/07/2016	2038 On 04-August-16	129.31	Call	Bond Future	4036	4	4036	4	0.00
29/07/2016	2038 On 04-August-16	129.30	Call	Bond Future	4046	4	4046	4	0.00
29/07/2016	2038 On 04-August-16	129.32	Call	Bond Future	4026	4	4026	4	0.00
29/07/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2038 On 03-November-16			Bond Future	135.86	135.8922	135.8633	135.8922	19,808.00
29/07/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
29/07/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
29/07/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
29/07/2016	2038 On 03-November-16	136.32	Put	Bond Future	457	0	457	0	0.00
29/07/2016	2038 On 03-November-16	136.31	Put	Bond Future	447	0	447	0	0.00
29/07/2016	2038 On 03-November-16	136.33	Put	Bond Future	467	0	467	0	0.00
29/07/2016	2040 On 04-August-16			Bond Future	9.31	96.3021	9.3079	96.3021	2,993.00
29/07/2016	2040 On 04-August-16	9.50	Call	Bond Future	1942	1	1942	1	0.00
29/07/2016	2040 On 04-August-16	9.51	Call	Bond Future	2016	1	2016	1	0.00
29/07/2016	2040 On 04-August-16	9.49	Call	Bond Future	1870	1	1870	1	0.00
29/07/2016	2040 On 04-August-16	9.51	Put	Bond Future	176	0	176	0	0.00
29/07/2016	2040 On 04-August-16	9.50	Put	Bond Future	192	1	192	1	0.00
29/07/2016	2040 On 04-August-16	9.49	Put	Bond Future	209	1	209	1	0.00
29/07/2016	2040 On 03-November-16			Bond Future	9.35	98.1156	9.3469	98.1156	3,584.00
29/07/2016	2040 On 03-November-16	9.70	Call	Bond Future	4939	4	4939	4	0.00
29/07/2016	2040 On 03-November-16	9.71	Call	Bond Future	4996	4	4996	4	0.00
29/07/2016	2040 On 03-November-16	9.69	Call	Bond Future	4881	4	4881	4	0.00
29/07/2016	2040 On 03-November-16	9.69	Put	Bond Future	1817	2	1817	2	0.00
29/07/2016	2040 On 03-November-16	9.70	Put	Bond Future	1788	2	1788	2	0.00
29/07/2016	2040 On 03-November-16	9.71	Put	Bond Future	1758	2	1758	2	0.00

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29/07/2016	2040 On 02-February-17			Bond Future	9.38	95.5373	9.3818	95.5373	0.00
29/07/2016	2040 On 02-February-17	9.58	Call	Bond Future	5294	5	5294	5	0.00
29/07/2016	2040 On 02-February-17	9.59	Call	Bond Future	5344	5	5344	5	0.00
29/07/2016	2040 On 02-February-17	9.60	Call	Bond Future	5395	5	5395	5	0.00
29/07/2016	2040 On 02-February-17	9.58	Put	Bond Future	3519	4	3519	4	0.00
29/07/2016	2040 On 02-February-17	9.59	Put	Bond Future	3481	4	3481	4	0.00
29/07/2016	2040 On 02-February-17	9.60	Put	Bond Future	3444	4	3444	4	0.00
29/07/2016	2040 On 04-May-17			Bond Future	9.41	97.5142	9.4102	97.5142	0.00
29/07/2016	2040 On 04-May-17	9.63	Call	Bond Future	6359	6	6359	6	0.00
29/07/2016	2040 On 04-May-17	9.64	Call	Bond Future	6409	6	6409	6	0.00
29/07/2016	2040 On 04-May-17	9.62	Call	Bond Future	6310	6	6310	6	0.00
29/07/2016	2040 On 04-May-17	9.63	Put	Bond Future	4408	5	4408	5	0.00
29/07/2016	2040 On 04-May-17	9.64	Put	Bond Future	4371	5	4371	5	0.00
29/07/2016	2040 On 04-May-17	9.62	Put	Bond Future	4447	5	4447	5	0.00
29/07/2016	2044 On 04-August-16			Bond Future	9.35	93.1902	9.3529	93.1902	15,153.00
29/07/2016	2044 On 04-August-16	9.51	Call	Bond Future	1710	1	1710	1	0.00
29/07/2016	2044 On 04-August-16	9.50	Call	Bond Future	1640	1	1640	1	0.00
29/07/2016	2044 On 04-August-16	9.49	Call	Bond Future	1572	1	1572	1	0.00
29/07/2016	2044 On 04-August-16	9.50	Put	Bond Future	285	1	285	1	0.00
29/07/2016	2044 On 04-August-16	9.49	Put	Bond Future	308	1	308	1	0.00
29/07/2016	2044 On 04-August-16	9.51	Put	Bond Future	263	1	263	1	0.00
29/07/2016	2044 On 03-November-16			Bond Future	9.39	94.9453	9.3914	94.9453	18,690.00
29/07/2016	2044 On 03-November-16	10.42	Call	Bond Future	9303	8	9303	8	0.00
29/07/2016	2044 On 03-November-16	10.43	Call	Bond Future	9370	8	9370	8	0.00
29/07/2016	2044 On 03-November-16	10.41	Call	Bond Future	9235	8	9235	8	0.00
29/07/2016	2044 On 03-November-16	10.42	Put	Bond Future	550	1	550	1	0.00
29/07/2016	2044 On 03-November-16	10.43	Put	Bond Future	540	1	540	1	0.00
29/07/2016	2044 On 03-November-16	10.41	Put	Bond Future	561	1	561	1	0.00
29/07/2016	2044 On 02-February-17			Bond Future	9.43	92.4298	9.4260	92.4298	0.00
29/07/2016	2044 On 02-February-17	9.77	Call	Bond Future	6131	5	6131	5	0.00
29/07/2016	2044 On 02-February-17	9.76	Call	Bond Future	6078	5	6078	5	0.00
29/07/2016	2044 On 02-February-17	9.78	Call	Bond Future	6184	5	6184	5	0.00
29/07/2016	2044 On 02-February-17	9.78	Put	Bond Future	3027	3	3027	3	0.00
29/07/2016	2044 On 02-February-17	9.77	Put	Bond Future	3060	4	3060	4	0.00

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29/07/2016	2044 On 02-February-17	9.76	Put	Bond Future	3094	4	3094	4	0.00
29/07/2016	2044 On 04-May-17			Bond Future	9.45	94.3424	9.4543	94.3424	0.00
29/07/2016	2044 On 04-May-17	9.67	Call	Bond Future	6384	6	6384	6	0.00
29/07/2016	2044 On 04-May-17	9.68	Call	Bond Future	6432	6	6432	6	0.00
29/07/2016	2044 On 04-May-17	9.66	Call	Bond Future	6336	6	6336	6	0.00
29/07/2016	2044 On 04-May-17	9.67	Put	Bond Future	4451	5	4451	5	0.00
29/07/2016	2044 On 04-May-17	9.68	Put	Bond Future	4411	5	4411	5	0.00
29/07/2016	2044 On 04-May-17	9.66	Put	Bond Future	4491	5	4491	5	0.00
29/07/2016	2046 On 04-August-16			Bond Future	133.91	133.9352	133.9095	133.9352	14,211.00
29/07/2016	2046 On 04-August-16	129.00	Call	Bond Future	4910	5	4910	5	0.00
29/07/2016	2046 On 04-August-16	129.01	Call	Bond Future	4900	5	4900	5	0.00
29/07/2016	2046 On 04-August-16	129.02	Call	Bond Future	4890	5	4890	5	0.00
29/07/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2046 On 03-November-16			Bond Future	134.94	134.9638	134.9354	134.9638	17,253.00
29/07/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
29/07/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
29/07/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
29/07/2016	2046 On 03-November-16	137.09	Put	Bond Future	2155	2	2155	2	0.00
29/07/2016	2046 On 03-November-16	137.07	Put	Bond Future	2135	2	2135	2	0.00
29/07/2016	2046 On 03-November-16	137.08	Put	Bond Future	2145	2	2145	2	0.00
29/07/2016	2050 On 04-August-16			Bond Future	142.43	142.4534	142.4260	142.4534	5,269.00
29/07/2016	2050 On 04-August-16	139.12	Call	Bond Future	3306	3	3306	3	0.00
29/07/2016	2050 On 04-August-16	139.14	Call	Bond Future	3286	3	3286	3	0.00
29/07/2016	2050 On 04-August-16	139.13	Call	Bond Future	3296	3	3296	3	0.00
29/07/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2050 On 03-November-16			Bond Future	145.11	145.1450	145.1147	145.1450	21,628.00
29/07/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
29/07/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
29/07/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
29/07/2016	2050 On 03-November-16	149.53	Put	Bond Future	4415	4	4415	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
29/07/2016	2050 On 03-November-16	149.54	Put	Bond Future	4425	4	4425	4	0.00
29/07/2016	2050 On 03-November-16	149.52	Put	Bond Future	4405	4	4405	4	0.00
29/07/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	AL37 On 04-August-16			Index Future	496.50	494.9500	496.4990	494.9500	2.00
29/07/2016	AL37 On 03-November-16			Index Future	505.94	504.3720	505.9440	504.3720	14.00
29/07/2016	AL37 On 02-February-17			Index Future	515.89	514.2850	515.8930	514.2850	0.00
29/07/2016	AL7T On 04-August-16			Index Future	576.88	573.3480	576.8840	573.3480	2.00
29/07/2016	AL7T On 03-November-16			Index Future	587.86	584.2630	587.8580	584.2630	9.00
29/07/2016	AL7T On 02-February-17			Index Future	599.42	595.7460	599.4170	595.7460	0.00
29/07/2016	ALBI On 04-August-16			Index Future	525.89	522.2170	525.8920	522.2170	118.00
29/07/2016	ALBI On 03-November-16			Index Future	535.90	532.1590	535.8960	532.1590	606.00
29/07/2016	ALBI On 02-February-17			Index Future	546.43	542.6180	546.4330	542.6180	0.00
29/07/2016	ALBI On 04-May-17			Index Future	557.71	553.8330	557.7060	553.8330	0.00
29/07/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C204 On 21-December-18			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
29/07/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/07/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	EL28 On 04-August-16			Bond Future	131.18	131.1983	131.1759	131.1983	0.00
29/07/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4296	4	4296	4	0.00
29/07/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4306	4	4306	4	0.00
29/07/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4316	4	4316	4	0.00
29/07/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
29/07/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
29/07/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
29/07/2016	EL28 On 03-November-16			Bond Future	131.99	132.0167	131.9916	132.0167	0.00
29/07/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
29/07/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
29/07/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
29/07/2016	EL28 On 03-November-16	132.15	Put	Bond Future	158	0	158	0	0.00
29/07/2016	EL28 On 03-November-16	132.17	Put	Bond Future	178	0	178	0	0.00
29/07/2016	EL28 On 03-November-16	132.16	Put	Bond Future	168	0	168	0	0.00
29/07/2016	EL28 On 02-February-17			Bond Future	134.59	134.6195	134.5948	134.6195	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
29/07/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
29/07/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
29/07/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
29/07/2016	EL28 On 02-February-17	135.11	Put	Bond Future	515	0	515	0	0.00
29/07/2016	EL28 On 02-February-17	135.12	Put	Bond Future	525	1	525	1	0.00
29/07/2016	EL28 On 02-February-17	135.10	Put	Bond Future	505	0	505	0	0.00
29/07/2016	EL28 On 04-May-17			Bond Future	137.38	137.4101	137.3793	137.4101	0.00
29/07/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
29/07/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
29/07/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
29/07/2016	EL28 On 04-May-17	137.90	Put	Bond Future	521	0	521	0	0.00
29/07/2016	EL28 On 04-May-17	137.91	Put	Bond Future	531	0	531	0	0.00
29/07/2016	EL28 On 04-May-17	137.92	Put	Bond Future	541	1	541	1	0.00
29/07/2016	ES33 On 04-August-16			Bond Future	10.16	80.9499	10.1600	80.9499	6,771.00
29/07/2016	ES33 On 04-August-16	10.25	Call	Bond Future	601	0	601	0	0.00
29/07/2016	ES33 On 04-August-16	10.26	Call	Bond Future	667	0	667	0	0.00
29/07/2016	ES33 On 04-August-16	10.24	Call	Bond Future	534	0	534	0	0.00
29/07/2016	ES33 On 04-August-16	10.24	Put	Bond Future	0	0	0	0	0.00
29/07/2016	ES33 On 04-August-16	10.26	Put	Bond Future	0	0	0	0	0.00
29/07/2016	ES33 On 04-August-16	10.25	Put	Bond Future	0	0	0	0	0.00
29/07/2016	ES33 On 03-November-16			Bond Future	10.23	78.6821	10.2311	78.6821	8,789.00
29/07/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6571	6	6571	6	0.00
29/07/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6687	6	6687	6	0.00
29/07/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6629	6	6629	6	0.00
29/07/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
29/07/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
29/07/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
29/07/2016	ES33 On 02-February-17			Bond Future	10.30	80.2288	10.3003	80.2288	0.00
29/07/2016	ES33 On 02-February-17	10.61	Call	Bond Future	1988	1	1988	1	0.00
29/07/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1925	1	1925	1	0.00
29/07/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1862	1	1862	1	0.00
29/07/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
29/07/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
29/07/2016	ES33 On 02-February-17	10.59	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
29/07/2016	ES33 On 04-May-17			Bond Future	10.36	78.0918	10.3569	78.0918	0.00
29/07/2016	ES33 On 04-May-17	10.55	Call	Bond Future	1235	1	1235	1	0.00
29/07/2016	ES33 On 04-May-17	10.56	Call	Bond Future	1298	1	1298	1	0.00
29/07/2016	ES33 On 04-May-17	10.54	Call	Bond Future	1172	0	1172	0	0.00
29/07/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
29/07/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
29/07/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
29/07/2016	ES42 On 04-August-16			Bond Future	10.27	85.6766	10.2699	85.6766	0.00
29/07/2016	ES42 On 03-November-16			Bond Future	10.34	83.0277	10.3382	83.0277	8,777.00
29/07/2016	ES42 On 02-February-17			Bond Future	10.40	84.6600	10.4026	84.6600	0.00
29/07/2016	ES42 On 04-May-17			Bond Future	10.46	82.1477	10.4591	82.1477	0.00
29/07/2016	GOVI On 04-August-16			GOVI	523.43	520.0130	523.4290	520.0130	64.00
29/07/2016	GOVI On 04-August-16	521.00	Call	GOVI	24290	0	24290	0	0.00
29/07/2016	GOVI On 04-August-16	521.01	Call	GOVI	24190	0	24190	0	0.00
29/07/2016	GOVI On 04-August-16	520.99	Call	GOVI	24390	0	24390	0	0.00
29/07/2016	GOVI On 04-August-16	521.01	Put	GOVI	0	1	0	1	0.00
29/07/2016	GOVI On 04-August-16	520.99	Put	GOVI	0	1	0	1	0.00
29/07/2016	GOVI On 04-August-16	521.00	Put	GOVI	0	1	0	1	0.00
29/07/2016	GOVI On 03-November-16			GOVI	533.39	529.9130	533.3860	529.9130	384.00
29/07/2016	GOVI On 03-November-16	476.11	Call	GOVI	572760	54	572760	54	0.00
29/07/2016	GOVI On 03-November-16	476.12	Call	GOVI	572660	54	572660	54	0.00
29/07/2016	GOVI On 03-November-16	476.13	Call	GOVI	572560	54	572560	54	0.00
29/07/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
29/07/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
29/07/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
29/07/2016	GOVI On 02-February-17			GOVI	543.87	540.3280	543.8740	540.3280	26.00
29/07/2016	GOVI On 02-February-17	533.32	Call	GOVI	105540	7	105540	7	0.00
29/07/2016	GOVI On 02-February-17	533.34	Call	GOVI	105340	7	105340	7	0.00
29/07/2016	GOVI On 02-February-17	533.33	Call	GOVI	105440	7	105440	7	0.00
29/07/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
29/07/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
29/07/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
29/07/2016	GOVI On 04-May-17			GOVI	555.09	551.4960	555.0940	551.4960	0.00
29/07/2016	GOVI On 04-May-17	262.20	Call	GOVI	2928940	289	2928940	289	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
29/07/2016	GOVI On 04-May-17	262.19	Call	GOVI	2929040	289	2929040	289	0.00
29/07/2016	GOVI On 04-May-17	262.18	Call	GOVI	2929140	289	2929140	289	0.00
29/07/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
29/07/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
29/07/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
29/07/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/07/2016	IGOV On 04-August-16			Index Future	247.19	247.3620	247.1890	247.3620	130.00
29/07/2016	IGOV On 03-November-16			Index Future	251.91	252.0870	251.9070	252.0870	968.00
29/07/2016	IGOV On 02-February-17			Index Future	256.88	257.0560	256.8750	257.0560	55.00
29/07/2016	IGOV On 04-May-17			Index Future	262.19	262.3840	262.1890	262.3840	0.00
29/07/2016	ILBI On 04-August-16			Index Future	669.84	670.4080	669.8370	670.4080	0.00
29/07/2016	ILBI On 03-November-16			Index Future	682.61	683.1970	682.6140	683.1970	0.00
29/07/2016	ILBI On 02-February-17			Index Future	696.07	696.6630	696.0680	696.6630	149.00
29/07/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0750	100.0746	100.0750	0.00
29/07/2016	IS01 On 16-March-17			Interest Rate Swap	100.03	100.0367	100.0312	100.0367	0.00
29/07/2016	IS01 On 15-June-17			Interest Rate Swap	99.68	99.6933	99.6839	99.6933	0.00
29/07/2016	IS01 On 21-September-17			Interest Rate Swap	99.78	99.7950	99.7789	99.7950	0.00
29/07/2016	IS02 On 18-December-17			Interest Rate Swap	100.10	100.1276	100.1018	100.1276	0.00
29/07/2016	IS02 On 16-March-18			Interest Rate Swap	99.43	99.4678	99.4334	99.4678	0.00
29/07/2016	IS02 On 15-June-18			Interest Rate Swap	99.13	99.1923	99.1315	99.1923	0.00
29/07/2016	IS02 On 21-September-18			Interest Rate Swap	99.22	99.3223	99.2225	99.3223	0.00
29/07/2016	IS05 On 17-December-20			Interest Rate Swap	98.19	98.5116	98.1905	98.5116	0.00
29/07/2016	IS05 On 16-March-21			Interest Rate Swap	97.53	97.8770	97.5306	97.8770	0.00
29/07/2016	IS05 On 15-June-21			Interest Rate Swap	96.83	97.2041	96.8346	97.2041	0.00
29/07/2016	IS05 On 21-September-21			Interest Rate Swap	97.11	97.4998	97.1127	97.4998	0.00
29/07/2016	IS10 On 17-December-25			Interest Rate Swap	98.02	98.6209	98.0160	98.6209	0.00
29/07/2016	IS10 On 16-March-26			Interest Rate Swap	95.10	95.7287	95.0984	95.7287	0.00
29/07/2016	IS10 On 15-June-26			Interest Rate Swap	93.86	94.5115	93.8602	94.5115	0.00
29/07/2016	IS10 On 21-September-26			Interest Rate Swap	95.93	96.5875	95.9263	96.5875	0.00
29/07/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/07/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
29/07/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/07/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/07/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	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
29/07/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	10.00
29/07/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
29/07/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
29/07/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
29/07/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
29/07/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.55	92.4500	7.5500	92.4500	0.00
29/07/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.63	92.3700	7.6300	92.3700	0.00
29/07/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
29/07/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.69	92.3100	7.6900	92.3100	0.00
29/07/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.72	92.2800	7.7200	92.2800	0.00
29/07/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
29/07/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
29/07/2016	R023 On 04-August-16			Bond Future	8.33	100.1343	8.3325	100.1343	3,851.00
29/07/2016	R023 On 04-August-16	8.24	Call	Bond Future	174	0	174	0	0.00
29/07/2016	R023 On 04-August-16	8.25	Call	Bond Future	189	0	189	0	0.00
29/07/2016	R023 On 04-August-16	8.26	Call	Bond Future	206	0	206	0	0.00
29/07/2016	R023 On 04-August-16	8.25	Put	Bond Future	593	1	593	1	0.00
29/07/2016	R023 On 04-August-16	8.24	Put	Bond Future	627	1	627	1	0.00
29/07/2016	R023 On 04-August-16	8.26	Put	Bond Future	561	1	561	1	0.00
29/07/2016	R023 On 03-November-16			Bond Future	8.37	98.0893	8.3650	98.0893	11,842.00
29/07/2016	R023 On 03-November-16	9.73	Call	Bond Future	6273	6	6273	6	0.00
29/07/2016	R023 On 03-November-16	9.74	Call	Bond Future	6315	6	6315	6	0.00
29/07/2016	R023 On 03-November-16	9.75	Call	Bond Future	6357	6	6357	6	0.00
29/07/2016	R023 On 03-November-16	9.74	Put	Bond Future	62	0	62	0	0.00
29/07/2016	R023 On 03-November-16	9.75	Put	Bond Future	60	0	60	0	0.00
29/07/2016	R023 On 03-November-16	9.73	Put	Bond Future	64	0	64	0	0.00
29/07/2016	R023 On 02-February-17			Bond Future	8.39	100.0173	8.3897	100.0173	0.00
29/07/2016	R023 On 02-February-17	8.86	Call	Bond Future	3195	3	3195	3	0.00
29/07/2016	R023 On 02-February-17	8.85	Call	Bond Future	3165	3	3165	3	0.00
29/07/2016	R023 On 02-February-17	8.84	Call	Bond Future	3134	3	3134	3	0.00
29/07/2016	R023 On 02-February-17	8.85	Put	Bond Future	1081	1	1081	1	0.00
29/07/2016	R023 On 02-February-17	8.86	Put	Bond Future	1066	1	1066	1	0.00
29/07/2016	R023 On 02-February-17	8.84	Put	Bond Future	1095	1	1095	1	0.00
29/07/2016	R023 On 04-May-17			Bond Future	8.39	98.1498	8.3890	98.1498	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
29/07/2016	R023 On 04-May-17	8.59	Call	Bond Future	2745	3	2745	3	0.00
29/07/2016	R023 On 04-May-17	8.61	Call	Bond Future	2795	3	2795	3	0.00
29/07/2016	R023 On 04-May-17	8.60	Call	Bond Future	2770	3	2770	3	0.00
29/07/2016	R023 On 04-May-17	8.59	Put	Bond Future	1856	2	1856	2	0.00
29/07/2016	R023 On 04-May-17	8.61	Put	Bond Future	1818	2	1818	2	0.00
29/07/2016	R023 On 04-May-17	8.60	Put	Bond Future	1837	2	1837	2	0.00
29/07/2016	R035 On 04-August-16			Bond Future	9.23	99.9082	9.2280	99.9082	1,128.00
29/07/2016	R035 On 04-August-16	10.37	Call	Bond Future	9101	8	9101	8	0.00
29/07/2016	R035 On 04-August-16	10.36	Call	Bond Future	9027	8	9027	8	0.00
29/07/2016	R035 On 04-August-16	10.35	Call	Bond Future	8953	8	8953	8	0.00
29/07/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R035 On 03-November-16			Bond Future	9.27	97.2882	9.2709	97.2882	4,315.00
29/07/2016	R035 On 03-November-16	9.59	Call	Bond Future	2657	2	2657	2	0.00
29/07/2016	R035 On 03-November-16	9.57	Call	Bond Future	2494	2	2494	2	0.00
29/07/2016	R035 On 03-November-16	9.58	Call	Bond Future	2576	2	2576	2	0.00
29/07/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R035 On 02-February-17			Bond Future	9.31	99.2005	9.3102	99.2005	0.00
29/07/2016	R035 On 02-February-17	9.51	Call	Bond Future	1660	1	1660	1	0.00
29/07/2016	R035 On 02-February-17	9.50	Call	Bond Future	1578	1	1578	1	0.00
29/07/2016	R035 On 02-February-17	9.52	Call	Bond Future	1742	1	1742	1	0.00
29/07/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R035 On 04-May-17			Bond Future	9.34	96.7449	9.3357	96.7449	0.00
29/07/2016	R035 On 04-May-17	9.53	Call	Bond Future	1601	1	1601	1	0.00
29/07/2016	R035 On 04-May-17	9.55	Call	Bond Future	1764	1	1764	1	0.00
29/07/2016	R035 On 04-May-17	9.54	Call	Bond Future	1683	1	1683	1	0.00
29/07/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
29/07/2016	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
29/07/2016	R186 On 04-August-16			Bond Future	8.64	113.2578	8.6428	113.2578	27,061.00
29/07/2016	R186 On 04-August-16	9.20	Call	Bond Future	3982	3	3982	3	0.00
29/07/2016	R186 On 04-August-16	8.85	Call	Bond Future	1603	1	1603	1	750.00
29/07/2016	R186 On 04-August-16	8.90	Call	Bond Future	1921	1	1921	1	500.00
29/07/2016	R186 On 04-August-16	9.60	Call	Bond Future	6722	6	6722	6	0.00
29/07/2016	R186 On 04-August-16	8.51	Call	Bond Future	197	0	197	0	0.00
29/07/2016	R186 On 04-August-16	8.49	Call	Bond Future	164	0	164	0	0.00
29/07/2016	R186 On 04-August-16	10.00	Call	Bond Future	9369	9	9369	9	0.00
29/07/2016	R186 On 04-August-16	8.50	Call	Bond Future	180	0	180	0	0.00
29/07/2016	R186 On 04-August-16	9.30	Call	Bond Future	4676	4	4676	4	500.00
29/07/2016	R186 On 04-August-16	9.25	Call	Bond Future	4330	4	4330	4	0.00
29/07/2016	R186 On 04-August-16	9.35	Call	Bond Future	5020	4	5020	4	500.00
29/07/2016	R186 On 04-August-16	9.40	Call	Bond Future	5364	5	5364	5	0.00
29/07/2016	R186 On 04-August-16	9.10	Call	Bond Future	3286	3	3286	3	0.00
29/07/2016	R186 On 04-August-16	8.90	Put	Bond Future	59	0	59	0	0.00
29/07/2016	R186 On 04-August-16	9.20	Put	Bond Future	1	0	1	0	2,500.00
29/07/2016	R186 On 04-August-16	9.10	Put	Bond Future	5	0	5	0	2,500.00
29/07/2016	R186 On 04-August-16	9.60	Put	Bond Future	0	0	0	0	4,031.00
29/07/2016	R186 On 04-August-16	8.49	Put	Bond Future	1291	2	1291	2	0.00
29/07/2016	R186 On 04-August-16	8.85	Put	Bond Future	100	0	100	0	0.00
29/07/2016	R186 On 04-August-16	10.00	Put	Bond Future	0	0	0	0	6,500.00
29/07/2016	R186 On 04-August-16	8.51	Put	Bond Future	1176	2	1176	2	0.00
29/07/2016	R186 On 04-August-16	9.25	Put	Bond Future	0	0	0	0	1,000.00
29/07/2016	R186 On 04-August-16	9.35	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R186 On 04-August-16	9.40	Put	Bond Future	0	0	0	0	3,569.00
29/07/2016	R186 On 04-August-16	8.50	Put	Bond Future	1233	2	1233	2	0.00
29/07/2016	R186 On 04-August-16	9.30	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R186 On 03-November-16			Bond Future	8.68	115.3907	8.6779	115.3907	78,529.00
29/07/2016	R186 On 03-November-16	9.66	Call	Bond Future	7087	6	7087	6	0.00
29/07/2016	R186 On 03-November-16	8.96	Call	Bond Future	3362	3	3362	3	0.00
29/07/2016	R186 On 03-November-16	9.40	Call	Bond Future	5602	5	5602	5	1,425.00
29/07/2016	R186 On 03-November-16	9.20	Call	Bond Future	4530	4	4530	4	1,425.00
29/07/2016	R186 On 03-November-16	8.95	Call	Bond Future	3316	3	3316	3	0.00
29/07/2016	R186 On 03-November-16	8.97	Call	Bond Future	3408	3	3408	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
29/07/2016	R186 On 03-November-16	9.71	Call	Bond Future	7381	7	7381	7	0.00
29/07/2016	R186 On 03-November-16	9.66	Put	Bond Future	325	0	325	0	5,000.00
29/07/2016	R186 On 03-November-16	9.71	Put	Bond Future	290	0	290	0	5,000.00
29/07/2016	R186 On 03-November-16	8.96	Put	Bond Future	1361	2	1361	2	0.00
29/07/2016	R186 On 03-November-16	8.97	Put	Bond Future	1336	2	1336	2	0.00
29/07/2016	R186 On 03-November-16	9.20	Put	Bond Future	864	1	864	1	0.00
29/07/2016	R186 On 03-November-16	8.95	Put	Bond Future	1385	2	1385	2	0.00
29/07/2016	R186 On 03-November-16	9.40	Put	Bond Future	575	1	575	1	0.00
29/07/2016	R186 On 02-February-17			Bond Future	8.71	112.3545	8.7059	112.3545	0.00
29/07/2016	R186 On 02-February-17	9.50	Call	Bond Future	6544	6	6544	6	0.00
29/07/2016	R186 On 02-February-17	9.40	Call	Bond Future	6046	6	6046	6	0.00
29/07/2016	R186 On 02-February-17	8.81	Call	Bond Future	3439	3	3439	3	0.00
29/07/2016	R186 On 02-February-17	8.79	Call	Bond Future	3362	3	3362	3	0.00
29/07/2016	R186 On 02-February-17	8.80	Call	Bond Future	3400	3	3400	3	0.00
29/07/2016	R186 On 02-February-17	8.90	Call	Bond Future	3793	3	3793	3	0.00
29/07/2016	R186 On 02-February-17	8.43	Call	Bond Future	2169	2	2169	2	750.00
29/07/2016	R186 On 02-February-17	9.50	Put	Bond Future	1137	1	1137	1	6,500.00
29/07/2016	R186 On 02-February-17	9.40	Put	Bond Future	1300	1	1300	1	750.00
29/07/2016	R186 On 02-February-17	8.79	Put	Bond Future	2772	3	2772	3	0.00
29/07/2016	R186 On 02-February-17	8.81	Put	Bond Future	2709	3	2709	3	0.00
29/07/2016	R186 On 02-February-17	8.80	Put	Bond Future	2741	3	2741	3	0.00
29/07/2016	R186 On 02-February-17	8.90	Put	Bond Future	2438	3	2438	3	750.00
29/07/2016	R186 On 02-February-17	8.43	Put	Bond Future	4134	5	4134	5	0.00
29/07/2016	R186 On 04-May-17			Bond Future	8.72	114.6789	8.7205	114.6789	0.00
29/07/2016	R186 On 04-May-17	8.90	Call	Bond Future	4326	4	4326	4	0.00
29/07/2016	R186 On 04-May-17	8.89	Call	Bond Future	4289	4	4289	4	0.00
29/07/2016	R186 On 04-May-17	8.91	Call	Bond Future	4364	4	4364	4	0.00
29/07/2016	R186 On 04-May-17	8.89	Put	Bond Future	3126	3	3126	3	0.00
29/07/2016	R186 On 04-May-17	8.90	Put	Bond Future	3095	3	3095	3	0.00
29/07/2016	R186 On 04-May-17	8.91	Put	Bond Future	3065	3	3065	3	0.00
29/07/2016	R197 On 04-August-16			Bond Future	299.08	299.1387	299.0786	299.1387	1,432.00
29/07/2016	R197 On 04-August-16	293.98	Call	Bond Future	5099	5	5099	5	0.00
29/07/2016	R197 On 04-August-16	293.96	Call	Bond Future	5119	5	5119	5	0.00
29/07/2016	R197 On 04-August-16	293.97	Call	Bond Future	5109	5	5109	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
29/07/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R197 On 03-November-16			Bond Future	304.72	304.7906	304.7240	304.7906	1,589.00
29/07/2016	R197 On 03-November-16	303.56	Call	Bond Future	1164	1	1164	1	0.00
29/07/2016	R197 On 03-November-16	303.58	Call	Bond Future	1144	1	1144	1	0.00
29/07/2016	R197 On 03-November-16	303.57	Call	Bond Future	1154	1	1154	1	0.00
29/07/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R202 On 04-August-16			Bond Future	248.24	249.3003	248.2438	249.3003	14,359.00
29/07/2016	R202 On 04-August-16	243.26	Call	Bond Future	5026	6	5026	6	0.00
29/07/2016	R202 On 04-August-16	243.25	Call	Bond Future	5036	6	5036	6	0.00
29/07/2016	R202 On 04-August-16	243.24	Call	Bond Future	5046	6	5046	6	0.00
29/07/2016	R202 On 04-August-16	243.25	Put	Bond Future	42	0	42	0	0.00
29/07/2016	R202 On 04-August-16	243.26	Put	Bond Future	43	0	43	0	0.00
29/07/2016	R202 On 04-August-16	243.24	Put	Bond Future	42	0	42	0	0.00
29/07/2016	R202 On 03-November-16			Bond Future	252.93	254.0104	252.9297	254.0104	36,484.00
29/07/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
29/07/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
29/07/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
29/07/2016	R202 On 03-November-16	253.86	Put	Bond Future	930	0	930	0	0.00
29/07/2016	R202 On 03-November-16	253.87	Put	Bond Future	940	0	940	0	0.00
29/07/2016	R202 On 03-November-16	253.85	Put	Bond Future	920	0	920	0	0.00
29/07/2016	R203 On 04-August-16			Bond Future	7.49	104.0085	7.4946	104.0085	22,647.00
29/07/2016	R203 On 04-August-16	7.24	Call	Bond Future	3	0	3	0	0.00
29/07/2016	R203 On 04-August-16	7.26	Call	Bond Future	4	0	4	0	0.00
29/07/2016	R203 On 04-August-16	7.25	Call	Bond Future	3	0	3	0	0.00
29/07/2016	R203 On 04-August-16	7.24	Put	Bond Future	269	0	269	0	0.00
29/07/2016	R203 On 04-August-16	7.26	Put	Bond Future	249	0	249	0	0.00
29/07/2016	R203 On 04-August-16	7.25	Put	Bond Future	259	0	259	0	0.00
29/07/2016	R203 On 03-November-16			Bond Future	7.44	101.7957	7.4352	101.7957	30,650.00
29/07/2016	R203 On 03-November-16	8.84	Call	Bond Future	1140	1	1140	1	0.00
29/07/2016	R203 On 03-November-16	8.86	Call	Bond Future	1156	1	1156	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
29/07/2016	R203 On 03-November-16	8.85	Call	Bond Future	1148	1	1148	1	0.00
29/07/2016	R203 On 03-November-16	8.85	Put	Bond Future	3	0	3	0	0.00
29/07/2016	R203 On 03-November-16	8.86	Put	Bond Future	3	0	3	0	0.00
29/07/2016	R203 On 03-November-16	8.84	Put	Bond Future	3	0	3	0	0.00
29/07/2016	R203 On 02-February-17			Bond Future	7.23	103.7967	7.2345	103.7967	0.00
29/07/2016	R203 On 02-February-17	7.70	Call	Bond Future	362	0	362	0	0.00
29/07/2016	R203 On 02-February-17	7.72	Call	Bond Future	370	0	370	0	0.00
29/07/2016	R203 On 02-February-17	7.71	Call	Bond Future	366	0	366	0	0.00
29/07/2016	R203 On 02-February-17	7.71	Put	Bond Future	90	0	90	0	0.00
29/07/2016	R203 On 02-February-17	7.70	Put	Bond Future	92	0	92	0	0.00
29/07/2016	R203 On 02-February-17	7.72	Put	Bond Future	89	0	89	0	0.00
29/07/2016	R203 On 04-May-17			Bond Future	6.33	101.7673	6.3308	101.7673	0.00
29/07/2016	R203 On 04-May-17	6.91	Call	Bond Future	265	0	265	0	0.00
29/07/2016	R203 On 04-May-17	6.92	Call	Bond Future	268	0	268	0	0.00
29/07/2016	R203 On 04-May-17	6.93	Call	Bond Future	270	0	270	0	0.00
29/07/2016	R203 On 04-May-17	6.92	Put	Bond Future	61	0	61	0	0.00
29/07/2016	R203 On 04-May-17	6.93	Put	Bond Future	60	0	60	0	0.00
29/07/2016	R203 On 04-May-17	6.91	Put	Bond Future	62	0	62	0	0.00
29/07/2016	R204 On 04-August-16			Bond Future	7.73	101.4844	7.7268	101.4844	17,021.00
29/07/2016	R204 On 04-August-16	7.75	Call	Bond Future	161	0	161	0	0.00
29/07/2016	R204 On 04-August-16	7.76	Call	Bond Future	174	0	174	0	0.00
29/07/2016	R204 On 04-August-16	7.74	Call	Bond Future	150	0	150	0	0.00
29/07/2016	R204 On 04-August-16	7.75	Put	Bond Future	112	0	112	0	0.00
29/07/2016	R204 On 04-August-16	7.76	Put	Bond Future	103	0	103	0	0.00
29/07/2016	R204 On 04-August-16	7.74	Put	Bond Future	122	0	122	0	0.00
29/07/2016	R204 On 03-November-16			Bond Future	7.73	103.3956	7.7270	103.3956	28,716.00
29/07/2016	R204 On 03-November-16	9.21	Call	Bond Future	2814	3	2814	3	0.00
29/07/2016	R204 On 03-November-16	9.23	Call	Bond Future	2851	3	2851	3	0.00
29/07/2016	R204 On 03-November-16	9.22	Call	Bond Future	2833	3	2833	3	0.00
29/07/2016	R204 On 03-November-16	9.22	Put	Bond Future	7	0	7	0	0.00
29/07/2016	R204 On 03-November-16	9.21	Put	Bond Future	7	0	7	0	0.00
29/07/2016	R204 On 03-November-16	9.23	Put	Bond Future	7	0	7	0	0.00
29/07/2016	R204 On 02-February-17			Bond Future	7.69	101.3866	7.6928	101.3866	0.00
29/07/2016	R204 On 02-February-17	8.28	Call	Bond Future	1251	1	1251	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
29/07/2016	R204 On 02-February-17	8.30	Call	Bond Future	1277	1	1277	1	0.00
29/07/2016	R204 On 02-February-17	8.29	Call	Bond Future	1264	1	1264	1	0.00
29/07/2016	R204 On 02-February-17	8.28	Put	Bond Future	249	0	249	0	0.00
29/07/2016	R204 On 02-February-17	8.30	Put	Bond Future	241	0	241	0	0.00
29/07/2016	R204 On 02-February-17	8.29	Put	Bond Future	245	0	245	0	0.00
29/07/2016	R204 On 04-May-17			Bond Future	7.59	103.4837	7.5852	103.4837	0.00
29/07/2016	R204 On 04-May-17	7.90	Call	Bond Future	919	1	919	1	0.00
29/07/2016	R204 On 04-May-17	7.92	Call	Bond Future	938	1	938	1	0.00
29/07/2016	R204 On 04-May-17	7.91	Call	Bond Future	928	1	928	1	0.00
29/07/2016	R204 On 04-May-17	7.91	Put	Bond Future	441	1	441	1	0.00
29/07/2016	R204 On 04-May-17	7.92	Put	Bond Future	436	1	436	1	0.00
29/07/2016	R204 On 04-May-17	7.90	Put	Bond Future	447	1	447	1	0.00
29/07/2016	R207 On 04-August-16			Bond Future	7.95	98.2095	7.9472	98.2095	30,588.00
29/07/2016	R207 On 04-August-16	8.01	Call	Bond Future	302	0	302	0	0.00
29/07/2016	R207 On 04-August-16	7.99	Call	Bond Future	265	0	265	0	0.00
29/07/2016	R207 On 04-August-16	8.00	Call	Bond Future	283	0	283	0	0.00
29/07/2016	R207 On 04-August-16	7.99	Put	Bond Future	141	0	141	0	0.00
29/07/2016	R207 On 04-August-16	8.01	Put	Bond Future	119	0	119	0	0.00
29/07/2016	R207 On 04-August-16	8.00	Put	Bond Future	129	0	129	0	0.00
29/07/2016	R207 On 03-November-16			Bond Future	7.96	100.0590	7.9627	100.0590	63,799.00
29/07/2016	R207 On 03-November-16	7.94	Call	Bond Future	698	1	698	1	0.00
29/07/2016	R207 On 03-November-16	7.93	Call	Bond Future	684	1	684	1	0.00
29/07/2016	R207 On 03-November-16	7.95	Call	Bond Future	711	1	711	1	0.00
29/07/2016	R207 On 03-November-16	7.94	Put	Bond Future	760	1	760	1	0.00
29/07/2016	R207 On 03-November-16	7.95	Put	Bond Future	746	1	746	1	0.00
29/07/2016	R207 On 03-November-16	7.93	Put	Bond Future	774	1	774	1	0.00
29/07/2016	R207 On 02-February-17			Bond Future	7.96	98.3827	7.9593	98.3827	0.00
29/07/2016	R207 On 02-February-17	8.91	Call	Bond Future	2602	2	2602	2	62.00
29/07/2016	R207 On 02-February-17	9.22	Call	Bond Future	3268	3	3268	3	0.00
29/07/2016	R207 On 02-February-17	9.24	Call	Bond Future	3313	3	3313	3	0.00
29/07/2016	R207 On 02-February-17	9.23	Call	Bond Future	3291	3	3291	3	0.00
29/07/2016	R207 On 02-February-17	8.91	Put	Bond Future	219	0	219	0	0.00
29/07/2016	R207 On 02-February-17	9.22	Put	Bond Future	124	0	124	0	0.00
29/07/2016	R207 On 02-February-17	9.24	Put	Bond Future	119	0	119	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
29/07/2016	R207 On 02-February-17	9.23	Put	Bond Future	121	0	121	0	0.00
29/07/2016	R207 On 04-May-17			Bond Future	7.92	100.4178	7.9246	100.4178	0.00
29/07/2016	R207 On 04-May-17	8.20	Call	Bond Future	1432	1	1432	1	0.00
29/07/2016	R207 On 04-May-17	8.22	Call	Bond Future	1461	1	1461	1	0.00
29/07/2016	R207 On 04-May-17	8.21	Call	Bond Future	1447	1	1447	1	0.00
29/07/2016	R207 On 04-May-17	8.22	Put	Bond Future	768	1	768	1	0.00
29/07/2016	R207 On 04-May-17	8.20	Put	Bond Future	786	1	786	1	0.00
29/07/2016	R207 On 04-May-17	8.21	Put	Bond Future	777	1	777	1	0.00
29/07/2016	R208 On 04-August-16			Bond Future	8.11	96.9582	8.1076	96.9582	35,559.00
29/07/2016	R208 On 04-August-16	7.99	Call	Bond Future	98	0	98	0	0.00
29/07/2016	R208 On 04-August-16	8.00	Call	Bond Future	108	0	108	0	0.00
29/07/2016	R208 On 04-August-16	8.01	Call	Bond Future	118	0	118	0	0.00
29/07/2016	R208 On 04-August-16	7.99	Put	Bond Future	532	1	532	1	0.00
29/07/2016	R208 On 04-August-16	8.00	Put	Bond Future	505	1	505	1	0.00
29/07/2016	R208 On 04-August-16	8.01	Put	Bond Future	478	1	478	1	0.00
29/07/2016	R208 On 03-November-16			Bond Future	8.13	95.3817	8.1339	95.3817	40,058.00
29/07/2016	R208 On 03-November-16	9.57	Call	Bond Future	4925	5	4925	5	0.00
29/07/2016	R208 On 03-November-16	9.59	Call	Bond Future	4989	5	4989	5	0.00
29/07/2016	R208 On 03-November-16	9.58	Call	Bond Future	4957	5	4957	5	0.00
29/07/2016	R208 On 03-November-16	9.57	Put	Bond Future	27	0	27	0	0.00
29/07/2016	R208 On 03-November-16	9.58	Put	Bond Future	26	0	26	0	0.00
29/07/2016	R208 On 03-November-16	9.59	Put	Bond Future	25	0	25	0	0.00
29/07/2016	R208 On 02-February-17			Bond Future	8.15	97.2566	8.1473	97.2566	0.00
29/07/2016	R208 On 02-February-17	8.64	Call	Bond Future	2301	2	2301	2	0.00
29/07/2016	R208 On 02-February-17	8.63	Call	Bond Future	2278	2	2278	2	0.00
29/07/2016	R208 On 02-February-17	8.65	Call	Bond Future	2324	2	2324	2	0.00
29/07/2016	R208 On 02-February-17	8.65	Put	Bond Future	655	1	655	1	0.00
29/07/2016	R208 On 02-February-17	8.64	Put	Bond Future	664	1	664	1	0.00
29/07/2016	R208 On 02-February-17	8.63	Put	Bond Future	674	1	674	1	0.00
29/07/2016	R208 On 04-May-17			Bond Future	8.13	95.8632	8.1316	95.8632	0.00
29/07/2016	R208 On 04-May-17	8.37	Call	Bond Future	1933	2	1933	2	0.00
29/07/2016	R208 On 04-May-17	8.39	Call	Bond Future	1971	2	1971	2	0.00
29/07/2016	R208 On 04-May-17	8.38	Call	Bond Future	1952	2	1952	2	0.00
29/07/2016	R208 On 04-May-17	8.37	Put	Bond Future	1176	1	1176	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
29/07/2016	R208 On 04-May-17	8.39	Put	Bond Future	1151	1	1151	1	0.00
29/07/2016	R208 On 04-May-17	8.38	Put	Bond Future	1163	1	1163	1	0.00
29/07/2016	R209 On 04-August-16			Bond Future	9.19	75.0231	9.1878	75.0231	25,457.00
29/07/2016	R209 On 04-August-16	9.24	Call	Bond Future	779	0	779	0	0.00
29/07/2016	R209 On 04-August-16	10.60	Call	Bond Future	9145	8	9145	8	5,624.00
29/07/2016	R209 On 04-August-16	9.26	Call	Bond Future	867	1	867	1	0.00
29/07/2016	R209 On 04-August-16	9.25	Call	Bond Future	822	0	822	0	0.00
29/07/2016	R209 On 04-August-16	9.70	Call	Bond Future	3539	3	3539	3	0.00
29/07/2016	R209 On 04-August-16	10.29	Call	Bond Future	7294	7	7294	7	0.00
29/07/2016	R209 On 04-August-16	9.60	Call	Bond Future	2878	2	2878	2	5,624.00
29/07/2016	R209 On 04-August-16	9.40	Call	Bond Future	1608	1	1608	1	250.00
29/07/2016	R209 On 04-August-16	9.24	Put	Bond Future	406	1	406	1	0.00
29/07/2016	R209 On 04-August-16	10.60	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R209 On 04-August-16	9.26	Put	Bond Future	352	1	352	1	0.00
29/07/2016	R209 On 04-August-16	10.29	Put	Bond Future	0	0	0	0	250.00
29/07/2016	R209 On 04-August-16	9.25	Put	Bond Future	379	1	379	1	0.00
29/07/2016	R209 On 04-August-16	9.70	Put	Bond Future	3	0	3	0	250.00
29/07/2016	R209 On 04-August-16	9.40	Put	Bond Future	111	0	111	0	0.00
29/07/2016	R209 On 04-August-16	9.60	Put	Bond Future	13	0	13	0	0.00
29/07/2016	R209 On 03-November-16			Bond Future	9.23	73.2855	9.2252	73.2855	35,701.00
29/07/2016	R209 On 03-November-16	10.24	Call	Bond Future	7074	6	7074	6	0.00
29/07/2016	R209 On 03-November-16	10.26	Call	Bond Future	7181	7	7181	7	0.00
29/07/2016	R209 On 03-November-16	10.25	Call	Bond Future	7128	6	7128	6	0.00
29/07/2016	R209 On 03-November-16	10.25	Put	Bond Future	359	0	359	0	5,000.00
29/07/2016	R209 On 03-November-16	10.26	Put	Bond Future	351	0	351	0	0.00
29/07/2016	R209 On 03-November-16	10.24	Put	Bond Future	367	0	367	0	0.00
29/07/2016	R209 On 02-February-17			Bond Future	9.26	74.7261	9.2580	74.7261	0.00
29/07/2016	R209 On 02-February-17	9.53	Call	Bond Future	4237	4	4237	4	0.00
29/07/2016	R209 On 02-February-17	9.55	Call	Bond Future	4319	4	4319	4	0.00
29/07/2016	R209 On 02-February-17	9.54	Call	Bond Future	4278	4	4278	4	0.00
29/07/2016	R209 On 02-February-17	9.53	Put	Bond Future	2355	3	2355	3	0.00
29/07/2016	R209 On 02-February-17	9.54	Put	Bond Future	2328	3	2328	3	0.00
29/07/2016	R209 On 02-February-17	9.55	Put	Bond Future	2301	3	2301	3	0.00
29/07/2016	R209 On 04-May-17			Bond Future	9.28	73.1192	9.2811	73.1192	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
29/07/2016	R209 On 04-May-17	9.46	Call	Bond Future	4598	4	4598	4	0.00
29/07/2016	R209 On 04-May-17	9.48	Call	Bond Future	4672	4	4672	4	0.00
29/07/2016	R209 On 04-May-17	9.47	Call	Bond Future	4635	4	4635	4	0.00
29/07/2016	R209 On 04-May-17	9.46	Put	Bond Future	3359	4	3359	4	0.00
29/07/2016	R209 On 04-May-17	9.47	Put	Bond Future	3328	4	3328	4	0.00
29/07/2016	R209 On 04-May-17	9.48	Put	Bond Future	3297	4	3297	4	0.00
29/07/2016	R210 On 04-August-16			Bond Future	187.65	187.6848	187.6478	187.6848	1,568.00
29/07/2016	R210 On 04-August-16	181.51	Call	Bond Future	6138	6	6138	6	0.00
29/07/2016	R210 On 04-August-16	181.50	Call	Bond Future	6148	6	6148	6	0.00
29/07/2016	R210 On 04-August-16	181.52	Call	Bond Future	6128	6	6128	6	0.00
29/07/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R210 On 03-November-16			Bond Future	188.91	188.9540	188.9128	188.9540	1,089.00
29/07/2016	R210 On 03-November-16	188.90	Call	Bond Future	13	0	13	0	0.00
29/07/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
29/07/2016	R210 On 03-November-16	188.91	Call	Bond Future	3	0	3	0	0.00
29/07/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R210 On 03-November-16	188.92	Put	Bond Future	7	0	7	0	0.00
29/07/2016	R211 On 04-August-16			Bond Future	139.91	139.9352	139.9055	139.9352	22.00
29/07/2016	R211 On 04-August-16	137.09	Call	Bond Future	2816	3	2816	3	0.00
29/07/2016	R211 On 04-August-16	137.07	Call	Bond Future	2836	3	2836	3	0.00
29/07/2016	R211 On 04-August-16	137.08	Call	Bond Future	2826	3	2826	3	0.00
29/07/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R211 On 03-November-16			Bond Future	142.55	142.5792	142.5463	142.5792	56.00
29/07/2016	R211 On 03-November-16	141.76	Call	Bond Future	786	1	786	1	0.00
29/07/2016	R211 On 03-November-16	141.75	Call	Bond Future	796	1	796	1	0.00
29/07/2016	R211 On 03-November-16	141.74	Call	Bond Future	806	1	806	1	0.00
29/07/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R211 On 03-November-16	141.74	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
29/07/2016	R212 On 04-August-16			Bond Future	146.36	146.3940	146.3643	146.3940	3,989.00
29/07/2016	R212 On 04-August-16	142.44	Call	Bond Future	3924	4	3924	4	0.00
29/07/2016	R212 On 04-August-16	142.43	Call	Bond Future	3934	4	3934	4	0.00
29/07/2016	R212 On 04-August-16	142.42	Call	Bond Future	3944	4	3944	4	0.00
29/07/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R212 On 03-November-16			Bond Future	149.13	149.1600	149.1270	149.1600	1,418.00
29/07/2016	R212 On 03-November-16	148.11	Call	Bond Future	1017	1	1017	1	0.00
29/07/2016	R212 On 03-November-16	148.12	Call	Bond Future	1007	1	1007	1	0.00
29/07/2016	R212 On 03-November-16	148.10	Call	Bond Future	1027	1	1027	1	0.00
29/07/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R213 On 04-August-16			Bond Future	9.06	85.9229	9.0629	85.9229	8,547.00
29/07/2016	R213 On 04-August-16	9.01	Call	Bond Future	388	0	388	0	0.00
29/07/2016	R213 On 04-August-16	8.99	Call	Bond Future	335	0	335	0	0.00
29/07/2016	R213 On 04-August-16	9.00	Call	Bond Future	361	0	361	0	0.00
29/07/2016	R213 On 04-August-16	8.99	Put	Bond Future	851	1	851	1	0.00
29/07/2016	R213 On 04-August-16	9.00	Put	Bond Future	806	1	806	1	0.00
29/07/2016	R213 On 04-August-16	9.01	Put	Bond Future	762	1	762	1	0.00
29/07/2016	R213 On 03-November-16			Bond Future	9.10	83.9906	9.1031	83.9906	41,235.00
29/07/2016	R213 On 03-November-16	10.20	Call	Bond Future	7458	7	7458	7	0.00
29/07/2016	R213 On 03-November-16	10.19	Call	Bond Future	7403	7	7403	7	0.00
29/07/2016	R213 On 03-November-16	10.18	Call	Bond Future	7348	7	7348	7	0.00
29/07/2016	R213 On 03-November-16	10.19	Put	Bond Future	285	0	285	0	0.00
29/07/2016	R213 On 03-November-16	10.18	Put	Bond Future	292	0	292	0	0.00
29/07/2016	R213 On 03-November-16	10.20	Put	Bond Future	279	0	279	0	0.00
29/07/2016	R213 On 02-February-17			Bond Future	9.14	85.6415	9.1395	85.6415	0.00
29/07/2016	R213 On 02-February-17	9.40	Call	Bond Future	4093	4	4093	4	0.00
29/07/2016	R213 On 02-February-17	9.42	Call	Bond Future	4173	4	4173	4	0.00
29/07/2016	R213 On 02-February-17	9.41	Call	Bond Future	4133	4	4133	4	0.00
29/07/2016	R213 On 02-February-17	9.40	Put	Bond Future	2324	3	2324	3	0.00
29/07/2016	R213 On 02-February-17	9.42	Put	Bond Future	2271	3	2271	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
29/07/2016	R213 On 02-February-17	9.41	Put	Bond Future	2297	3	2297	3	0.00
29/07/2016	R213 On 04-May-17			Bond Future	9.16	83.8576	9.1614	83.8576	0.00
29/07/2016	R213 On 04-May-17	9.37	Call	Bond Future	4580	4	4580	4	0.00
29/07/2016	R213 On 04-May-17	9.36	Call	Bond Future	4543	4	4543	4	0.00
29/07/2016	R213 On 04-May-17	9.35	Call	Bond Future	4505	4	4505	4	0.00
29/07/2016	R213 On 04-May-17	9.36	Put	Bond Future	3202	4	3202	4	0.00
29/07/2016	R213 On 04-May-17	9.37	Put	Bond Future	3173	3	3173	3	0.00
29/07/2016	R213 On 04-May-17	9.35	Put	Bond Future	3231	4	3231	4	0.00
29/07/2016	R214 On 04-August-16			Bond Future	9.27	75.4112	9.2677	75.4112	9,302.00
29/07/2016	R214 On 04-August-16	9.30	Call	Bond Future	733	0	733	0	1,300.00
29/07/2016	R214 On 04-August-16	11.30	Call	Bond Future	12987	12	12987	12	5,610.00
29/07/2016	R214 On 04-August-16	9.24	Call	Bond Future	507	0	507	0	0.00
29/07/2016	R214 On 04-August-16	9.25	Call	Bond Future	541	0	541	0	0.00
29/07/2016	R214 On 04-August-16	9.26	Call	Bond Future	577	0	577	0	0.00
29/07/2016	R214 On 04-August-16	8.55	Call	Bond Future	0	0	0	0	1,300.00
29/07/2016	R214 On 04-August-16	10.30	Call	Bond Future	7127	6	7127	6	5,610.00
29/07/2016	R214 On 04-August-16	9.26	Put	Bond Future	635	1	635	1	0.00
29/07/2016	R214 On 04-August-16	9.24	Put	Bond Future	715	1	715	1	0.00
29/07/2016	R214 On 04-August-16	9.30	Put	Bond Future	491	1	491	1	0.00
29/07/2016	R214 On 04-August-16	10.30	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R214 On 04-August-16	11.30	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R214 On 04-August-16	9.25	Put	Bond Future	674	1	674	1	0.00
29/07/2016	R214 On 04-August-16	8.55	Put	Bond Future	5728	7	5728	7	0.00
29/07/2016	R214 On 03-November-16			Bond Future	9.31	73.5346	9.3056	73.5346	29,284.00
29/07/2016	R214 On 03-November-16	10.35	Call	Bond Future	7525	7	7525	7	0.00
29/07/2016	R214 On 03-November-16	10.33	Call	Bond Future	7414	7	7414	7	0.00
29/07/2016	R214 On 03-November-16	10.34	Call	Bond Future	7469	7	7469	7	0.00
29/07/2016	R214 On 03-November-16	10.33	Put	Bond Future	386	1	386	1	0.00
29/07/2016	R214 On 03-November-16	10.34	Put	Bond Future	378	1	378	1	0.00
29/07/2016	R214 On 03-November-16	10.35	Put	Bond Future	371	0	371	0	0.00
29/07/2016	R214 On 02-February-17			Bond Future	9.34	74.9800	9.3403	74.9800	0.00
29/07/2016	R214 On 02-February-17	9.67	Call	Bond Future	4735	4	4735	4	0.00
29/07/2016	R214 On 02-February-17	9.66	Call	Bond Future	4692	4	4692	4	0.00
29/07/2016	R214 On 02-February-17	9.68	Call	Bond Future	4778	4	4778	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
29/07/2016	R214 On 02-February-17	9.67	Put	Bond Future	2360	3	2360	3	0.00
29/07/2016	R214 On 02-February-17	9.68	Put	Bond Future	2333	3	2333	3	0.00
29/07/2016	R214 On 02-February-17	9.66	Put	Bond Future	2387	3	2387	3	0.00
29/07/2016	R214 On 04-May-17			Bond Future	9.36	73.2297	9.3630	73.2297	0.00
29/07/2016	R214 On 04-May-17	9.58	Call	Bond Future	5026	5	5026	5	0.00
29/07/2016	R214 On 04-May-17	9.56	Call	Bond Future	4946	4	4946	4	0.00
29/07/2016	R214 On 04-May-17	9.57	Call	Bond Future	4985	4	4985	4	0.00
29/07/2016	R214 On 04-May-17	9.56	Put	Bond Future	3518	4	3518	4	0.00
29/07/2016	R214 On 04-May-17	9.57	Put	Bond Future	3486	4	3486	4	0.00
29/07/2016	R214 On 04-May-17	9.58	Put	Bond Future	3455	4	3455	4	0.00
29/07/2016	R248 On 04-August-16			Bond Future	9.34	96.7779	9.3428	96.7779	52,263.00
29/07/2016	R248 On 04-August-16	9.25	Call	Bond Future	438	0	438	0	0.00
29/07/2016	R248 On 04-August-16	9.24	Call	Bond Future	407	0	407	0	0.00
29/07/2016	R248 On 04-August-16	9.26	Call	Bond Future	471	0	471	0	0.00
29/07/2016	R248 On 04-August-16	9.25	Put	Bond Future	1334	2	1334	2	0.00
29/07/2016	R248 On 04-August-16	9.26	Put	Bond Future	1269	2	1269	2	0.00
29/07/2016	R248 On 04-August-16	9.24	Put	Bond Future	1400	2	1400	2	0.00
29/07/2016	R248 On 03-November-16			Bond Future	9.38	94.1624	9.3828	94.1624	61,107.00
29/07/2016	R248 On 03-November-16	10.39	Call	Bond Future	9359	8	9359	8	0.00
29/07/2016	R248 On 03-November-16	10.38	Call	Bond Future	9291	8	9291	8	0.00
29/07/2016	R248 On 03-November-16	10.37	Call	Bond Future	9222	8	9222	8	0.00
29/07/2016	R248 On 03-November-16	10.38	Put	Bond Future	608	1	608	1	0.00
29/07/2016	R248 On 03-November-16	10.37	Put	Bond Future	619	1	619	1	0.00
29/07/2016	R248 On 03-November-16	10.39	Put	Bond Future	596	1	596	1	0.00
29/07/2016	R248 On 02-February-17			Bond Future	9.42	96.0133	9.4196	96.0133	0.00
29/07/2016	R248 On 02-February-17	9.76	Call	Bond Future	6278	6	6278	6	0.00
29/07/2016	R248 On 02-February-17	9.78	Call	Bond Future	6387	6	6387	6	0.00
29/07/2016	R248 On 02-February-17	9.77	Call	Bond Future	6332	6	6332	6	0.00
29/07/2016	R248 On 02-February-17	9.77	Put	Bond Future	3132	4	3132	4	0.00
29/07/2016	R248 On 02-February-17	9.76	Put	Bond Future	3167	4	3167	4	0.00
29/07/2016	R248 On 02-February-17	9.78	Put	Bond Future	3098	4	3098	4	0.00
29/07/2016	R248 On 04-May-17			Bond Future	9.44	93.5553	9.4443	93.5553	0.00
29/07/2016	R248 On 04-May-17	9.67	Call	Bond Future	6614	6	6614	6	0.00
29/07/2016	R248 On 04-May-17	9.66	Call	Bond Future	6565	6	6565	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2016	R248 On 04-May-17	9.65	Call	Bond Future	6516	6	6516	6	0.00
29/07/2016	R248 On 04-May-17	9.66	Put	Bond Future	4583	5	4583	5	0.00
29/07/2016	R248 On 04-May-17	9.65	Put	Bond Future	4624	5	4624	5	0.00
29/07/2016	R248 On 04-May-17	9.67	Put	Bond Future	4542	5	4542	5	0.00