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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	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
31/08/2016	2025 On 03-November-16			Bond Future	128.69	128.6798	128.6944	128.6798	3,024.00
31/08/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
31/08/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
31/08/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
31/08/2016	2025 On 03-November-16	129.22	Put	Bond Future	526	1	526	1	0.00
31/08/2016	2025 On 03-November-16	129.21	Put	Bond Future	516	1	516	1	0.00
31/08/2016	2025 On 03-November-16	129.23	Put	Bond Future	536	1	536	1	0.00
31/08/2016	2030 On 03-November-16			Bond Future	9.42	91.9321	9.4228	91.9321	29,460.00
31/08/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
31/08/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
31/08/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
31/08/2016	2030 On 03-November-16	9.33	Put	Bond Future	644	0	644	0	0.00
31/08/2016	2030 On 03-November-16	9.34	Put	Bond Future	575	0	575	0	0.00
31/08/2016	2030 On 03-November-16	9.35	Put	Bond Future	505	0	505	0	0.00
31/08/2016	2030 On 02-February-17			Bond Future	9.47	89.7069	9.4721	89.7069	0.00
31/08/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
31/08/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
31/08/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
31/08/2016	2030 On 02-February-17	9.30	Put	Bond Future	1184	1	1184	1	0.00
31/08/2016	2030 On 02-February-17	9.31	Put	Bond Future	1114	1	1114	1	0.00
31/08/2016	2030 On 02-February-17	9.29	Put	Bond Future	1253	1	1253	1	0.00
31/08/2016	2030 On 04-May-17			Bond Future	9.52	91.5217	9.5160	91.5217	0.00
31/08/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
31/08/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
31/08/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
31/08/2016	2030 On 04-May-17	9.33	Put	Bond Future	1263	1	1263	1	0.00
31/08/2016	2030 On 04-May-17	9.32	Put	Bond Future	1331	1	1331	1	0.00
31/08/2016	2030 On 04-May-17	9.34	Put	Bond Future	1194	1	1194	1	0.00
31/08/2016	2032 On 03-November-16			Bond Future	9.51	91.1617	9.5142	91.1617	13,093.00
31/08/2016	2032 On 03-November-16	10.28	Call	Bond Future	5772	6	5772	6	0.00
31/08/2016	2032 On 03-November-16	10.30	Call	Bond Future	5888	6	5888	6	0.00
31/08/2016	2032 On 03-November-16	10.29	Call	Bond Future	5830	6	5830	6	0.00
31/08/2016	2032 On 03-November-16	10.28	Put	Bond Future	355	0	355	0	0.00
31/08/2016	2032 On 03-November-16	10.30	Put	Bond Future	335	0	335	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
31/08/2016	2032 On 03-November-16	10.29	Put	Bond Future	345	0	345	0	0.00
31/08/2016	2032 On 02-February-17			Bond Future	9.57	92.9277	9.5655	92.9277	0.00
31/08/2016	2032 On 02-February-17	9.51	Call	Bond Future	2911	3	2911	3	0.00
31/08/2016	2032 On 02-February-17	9.53	Call	Bond Future	2983	3	2983	3	0.00
31/08/2016	2032 On 02-February-17	9.52	Call	Bond Future	2947	3	2947	3	0.00
31/08/2016	2032 On 02-February-17	9.52	Put	Bond Future	3281	3	3281	3	0.00
31/08/2016	2032 On 02-February-17	9.51	Put	Bond Future	3318	3	3318	3	0.00
31/08/2016	2032 On 02-February-17	9.53	Put	Bond Future	3243	3	3243	3	0.00
31/08/2016	2032 On 04-May-17			Bond Future	9.61	90.6463	9.6076	90.6463	0.00
31/08/2016	2032 On 04-May-17	9.46	Call	Bond Future	3407	4	3407	4	0.00
31/08/2016	2032 On 04-May-17	9.45	Call	Bond Future	3372	4	3372	4	0.00
31/08/2016	2032 On 04-May-17	9.44	Call	Bond Future	3338	4	3338	4	0.00
31/08/2016	2032 On 04-May-17	9.45	Put	Bond Future	4522	4	4522	4	0.00
31/08/2016	2032 On 04-May-17	9.46	Put	Bond Future	4483	4	4483	4	0.00
31/08/2016	2032 On 04-May-17	9.44	Put	Bond Future	4562	4	4562	4	0.00
31/08/2016	2033 On 03-November-16			Bond Future	107.75	107.7373	107.7502	107.7373	4,575.00
31/08/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
31/08/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
31/08/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
31/08/2016	2033 On 03-November-16	109.17	Put	Bond Future	1420	1	1420	1	0.00
31/08/2016	2033 On 03-November-16	109.18	Put	Bond Future	1430	1	1430	1	0.00
31/08/2016	2033 On 03-November-16	109.16	Put	Bond Future	1410	1	1410	1	0.00
31/08/2016	2037 On 03-November-16			Bond Future	9.66	92.4433	9.6619	92.4433	39,541.00
31/08/2016	2037 On 03-November-16	10.35	Call	Bond Future	5840	6	5840	6	0.00
31/08/2016	2037 On 03-November-16	10.36	Call	Bond Future	5900	6	5900	6	0.00
31/08/2016	2037 On 03-November-16	10.37	Call	Bond Future	5960	6	5960	6	0.00
31/08/2016	2037 On 03-November-16	10.36	Put	Bond Future	514	0	514	0	0.00
31/08/2016	2037 On 03-November-16	10.37	Put	Bond Future	501	0	501	0	0.00
31/08/2016	2037 On 03-November-16	10.35	Put	Bond Future	528	0	528	0	0.00
31/08/2016	2037 On 02-February-17			Bond Future	9.71	89.9777	9.7107	89.9777	0.00
31/08/2016	2037 On 02-February-17	9.66	Call	Bond Future	3297	3	3297	3	0.00
31/08/2016	2037 On 02-February-17	9.68	Call	Bond Future	3376	4	3376	4	0.00
31/08/2016	2037 On 02-February-17	9.67	Call	Bond Future	3337	4	3337	4	0.00
31/08/2016	2037 On 02-February-17	9.66	Put	Bond Future	3705	3	3705	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
31/08/2016	2037 On 02-February-17	9.67	Put	Bond Future	3663	3	3663	3	0.00
31/08/2016	2037 On 02-February-17	9.68	Put	Bond Future	3623	3	3623	3	0.00
31/08/2016	2037 On 04-May-17			Bond Future	9.75	91.7980	9.7545	91.7980	0.00
31/08/2016	2037 On 04-May-17	9.59	Call	Bond Future	3798	4	3798	4	0.00
31/08/2016	2037 On 04-May-17	9.58	Call	Bond Future	3761	4	3761	4	0.00
31/08/2016	2037 On 04-May-17	9.60	Call	Bond Future	3835	4	3835	4	0.00
31/08/2016	2037 On 04-May-17	9.58	Put	Bond Future	5163	5	5163	5	0.00
31/08/2016	2037 On 04-May-17	9.60	Put	Bond Future	5075	5	5075	5	0.00
31/08/2016	2037 On 04-May-17	9.59	Put	Bond Future	5119	5	5119	5	0.00
31/08/2016	2038 On 03-November-16			Bond Future	135.70	135.9211	135.7045	135.9211	20,808.00
31/08/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
31/08/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
31/08/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
31/08/2016	2038 On 03-November-16	136.32	Put	Bond Future	615	0	615	0	0.00
31/08/2016	2038 On 03-November-16	136.31	Put	Bond Future	605	0	605	0	0.00
31/08/2016	2038 On 03-November-16	136.33	Put	Bond Future	625	0	625	0	0.00
31/08/2016	2040 On 03-November-16			Bond Future	9.69	96.5520	9.6914	96.5520	3,584.00
31/08/2016	2040 On 03-November-16	9.69	Call	Bond Future	2449	3	2449	3	0.00
31/08/2016	2040 On 03-November-16	9.71	Call	Bond Future	2537	3	2537	3	0.00
31/08/2016	2040 On 03-November-16	9.70	Call	Bond Future	2493	3	2493	3	0.00
31/08/2016	2040 On 03-November-16	9.69	Put	Bond Future	2461	2	2461	2	0.00
31/08/2016	2040 On 03-November-16	9.70	Put	Bond Future	2418	2	2418	2	0.00
31/08/2016	2040 On 03-November-16	9.71	Put	Bond Future	2376	2	2376	2	0.00
31/08/2016	2040 On 02-February-17			Bond Future	9.74	93.9156	9.7396	93.9156	0.00
31/08/2016	2040 On 02-February-17	9.58	Call	Bond Future	3164	3	3164	3	0.00
31/08/2016	2040 On 02-February-17	9.59	Call	Bond Future	3204	3	3204	3	0.00
31/08/2016	2040 On 02-February-17	9.60	Call	Bond Future	3243	3	3243	3	0.00
31/08/2016	2040 On 02-February-17	9.59	Put	Bond Future	4506	4	4506	4	0.00
31/08/2016	2040 On 02-February-17	9.60	Put	Bond Future	4458	4	4458	4	0.00
31/08/2016	2040 On 02-February-17	9.58	Put	Bond Future	4555	4	4555	4	0.00
31/08/2016	2040 On 04-May-17			Bond Future	9.78	95.8156	9.7829	95.8156	0.00
31/08/2016	2040 On 04-May-17	9.62	Call	Bond Future	4171	4	4171	4	0.00
31/08/2016	2040 On 04-May-17	9.63	Call	Bond Future	4211	4	4211	4	0.00
31/08/2016	2040 On 04-May-17	9.64	Call	Bond Future	4252	4	4252	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
31/08/2016	2040 On 04-May-17	9.63	Put	Bond Future	5530	5	5530	5	0.00
31/08/2016	2040 On 04-May-17	9.64	Put	Bond Future	5484	5	5484	5	0.00
31/08/2016	2040 On 04-May-17	9.62	Put	Bond Future	5578	5	5578	5	0.00
31/08/2016	2044 On 03-November-16			Bond Future	9.72	93.6447	9.7155	93.6447	18,597.00
31/08/2016	2044 On 03-November-16	10.42	Call	Bond Future	6423	7	6423	7	0.00
31/08/2016	2044 On 03-November-16	10.41	Call	Bond Future	6359	7	6359	7	0.00
31/08/2016	2044 On 03-November-16	10.43	Call	Bond Future	6486	7	6486	7	0.00
31/08/2016	2044 On 03-November-16	10.43	Put	Bond Future	575	1	575	1	0.00
31/08/2016	2044 On 03-November-16	10.42	Put	Bond Future	590	1	590	1	0.00
31/08/2016	2044 On 03-November-16	10.41	Put	Bond Future	604	1	604	1	0.00
31/08/2016	2044 On 02-February-17			Bond Future	9.76	91.0772	9.7624	91.0772	0.00
31/08/2016	2044 On 02-February-17	9.77	Call	Bond Future	3927	4	3927	4	0.00
31/08/2016	2044 On 02-February-17	9.78	Call	Bond Future	3971	4	3971	4	0.00
31/08/2016	2044 On 02-February-17	9.76	Call	Bond Future	3883	4	3883	4	0.00
31/08/2016	2044 On 02-February-17	9.77	Put	Bond Future	3861	4	3861	4	0.00
31/08/2016	2044 On 02-February-17	9.78	Put	Bond Future	3818	4	3818	4	0.00
31/08/2016	2044 On 02-February-17	9.76	Put	Bond Future	3904	4	3904	4	0.00
31/08/2016	2044 On 04-May-17			Bond Future	9.80	92.9197	9.8045	92.9197	0.00
31/08/2016	2044 On 04-May-17	9.67	Call	Bond Future	4366	5	4366	5	0.00
31/08/2016	2044 On 04-May-17	9.66	Call	Bond Future	4325	5	4325	5	0.00
31/08/2016	2044 On 04-May-17	9.68	Call	Bond Future	4407	5	4407	5	0.00
31/08/2016	2044 On 04-May-17	9.68	Put	Bond Future	5491	5	5491	5	0.00
31/08/2016	2044 On 04-May-17	9.67	Put	Bond Future	5538	5	5538	5	0.00
31/08/2016	2044 On 04-May-17	9.66	Put	Bond Future	5585	5	5585	5	0.00
31/08/2016	2046 On 03-November-16			Bond Future	133.26	133.2474	133.2640	133.2474	17,730.00
31/08/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
31/08/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
31/08/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
31/08/2016	2046 On 03-November-16	137.09	Put	Bond Future	3826	4	3826	4	0.00
31/08/2016	2046 On 03-November-16	137.07	Put	Bond Future	3806	4	3806	4	0.00
31/08/2016	2046 On 03-November-16	137.08	Put	Bond Future	3816	4	3816	4	0.00
31/08/2016	2050 On 03-November-16			Bond Future	144.02	144.0058	144.0237	144.0058	21,628.00
31/08/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
31/08/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00

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31/08/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
31/08/2016	2050 On 03-November-16	149.53	Put	Bond Future	5506	6	5506	6	0.00
31/08/2016	2050 On 03-November-16	149.54	Put	Bond Future	5516	6	5516	6	0.00
31/08/2016	2050 On 03-November-16	149.52	Put	Bond Future	5496	6	5496	6	0.00
31/08/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	AL37 On 03-November-16			Index Future	499.42	500.6620	499.4160	500.6620	14.00
31/08/2016	AL37 On 02-February-17			Index Future	509.09	510.3590	509.0870	510.3590	0.00
31/08/2016	AL7T On 03-November-16			Index Future	574.32	576.1150	574.3240	576.1150	9.00
31/08/2016	AL7T On 02-February-17			Index Future	585.45	587.2730	585.4450	587.2730	0.00
31/08/2016	ALBI On 03-November-16			Index Future	523.03	525.0680	523.0290	525.0680	718.00
31/08/2016	ALBI On 02-February-17			Index Future	533.16	535.2370	533.1560	535.2370	0.00
31/08/2016	ALBI On 04-May-17			Index Future	543.93	546.0540	543.9320	546.0540	0.00
31/08/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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31/08/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/08/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2016	EL28 On 03-November-16			Bond Future	130.60	130.7149	130.6037	130.7149	0.00
31/08/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
31/08/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
31/08/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
31/08/2016	EL28 On 03-November-16	132.16	Put	Bond Future	1556	1	1556	1	0.00
31/08/2016	EL28 On 03-November-16	132.17	Put	Bond Future	1566	1	1566	1	0.00
31/08/2016	EL28 On 03-November-16	132.15	Put	Bond Future	1546	1	1546	1	0.00
31/08/2016	EL28 On 02-February-17			Bond Future	133.14	133.2549	133.1407	133.2549	0.00
31/08/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
31/08/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
31/08/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
31/08/2016	EL28 On 02-February-17	135.10	Put	Bond Future	1959	2	1959	2	0.00
31/08/2016	EL28 On 02-February-17	135.12	Put	Bond Future	1979	2	1979	2	0.00
31/08/2016	EL28 On 02-February-17	135.11	Put	Bond Future	1969	2	1969	2	0.00
31/08/2016	EL28 On 04-May-17			Bond Future	134.15	134.2662	134.1493	134.2662	0.00
31/08/2016	EL28 On 04-May-17	137.92	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
31/08/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
31/08/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
31/08/2016	EL28 On 04-May-17	137.90	Put	Bond Future	3751	4	3751	4	0.00
31/08/2016	EL28 On 04-May-17	137.91	Put	Bond Future	3761	4	3761	4	0.00
31/08/2016	EL28 On 04-May-17	137.92	Put	Bond Future	3771	4	3771	4	0.00
31/08/2016	ES33 On 03-November-16			Bond Future	10.55	77.6087	10.5549	77.6087	8,789.00
31/08/2016	ES33 On 03-November-16	11.31	Call	Bond Future	4583	5	4583	5	0.00
31/08/2016	ES33 On 03-November-16	11.29	Call	Bond Future	4467	5	4467	5	0.00
31/08/2016	ES33 On 03-November-16	11.30	Call	Bond Future	4525	5	4525	5	0.00
31/08/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
31/08/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
31/08/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
31/08/2016	ES33 On 02-February-17			Bond Future	10.64	79.1121	10.6386	79.1121	0.00
31/08/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
31/08/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
31/08/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
31/08/2016	ES33 On 02-February-17	10.60	Put	Bond Future	243	0	243	0	0.00
31/08/2016	ES33 On 02-February-17	10.61	Put	Bond Future	180	0	180	0	0.00
31/08/2016	ES33 On 02-February-17	10.59	Put	Bond Future	306	0	306	0	0.00
31/08/2016	ES33 On 04-May-17			Bond Future	10.71	76.9164	10.7114	76.9164	0.00
31/08/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
31/08/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
31/08/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
31/08/2016	ES33 On 04-May-17	10.55	Put	Bond Future	1010	1	1010	1	0.00
31/08/2016	ES33 On 04-May-17	10.54	Put	Bond Future	1073	1	1073	1	0.00
31/08/2016	ES33 On 04-May-17	10.56	Put	Bond Future	947	1	947	1	0.00
31/08/2016	ES42 On 03-November-16			Bond Future	10.67	81.8670	10.6732	81.8670	8,777.00
31/08/2016	ES42 On 02-February-17			Bond Future	10.75	83.4532	10.7516	83.4532	0.00
31/08/2016	ES42 On 04-May-17			Bond Future	10.82	80.8777	10.8241	80.8777	0.00
31/08/2016	GOVI On 03-November-16			GOVI	521.42	523.3180	521.4170	523.3180	418.00
31/08/2016	GOVI On 03-November-16	476.11	Call	GOVI	453070	47	453070	47	0.00
31/08/2016	GOVI On 03-November-16	476.13	Call	GOVI	452870	47	452870	47	0.00
31/08/2016	GOVI On 03-November-16	476.12	Call	GOVI	452970	47	452970	47	0.00
31/08/2016	GOVI On 03-November-16	476.12	Put	GOVI	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
31/08/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
31/08/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
31/08/2016	GOVI On 02-February-17			GOVI	531.51	533.4530	531.5130	533.4530	27.00
31/08/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
31/08/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
31/08/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
31/08/2016	GOVI On 02-February-17	533.34	Put	GOVI	18270	0	18270	0	0.00
31/08/2016	GOVI On 02-February-17	533.33	Put	GOVI	18170	0	18170	0	0.00
31/08/2016	GOVI On 02-February-17	533.32	Put	GOVI	18070	0	18070	0	0.00
31/08/2016	GOVI On 04-May-17			GOVI	542.26	544.2340	542.2560	544.2340	0.00
31/08/2016	GOVI On 04-May-17	262.20	Call	GOVI	2800560	282	2800560	282	0.00
31/08/2016	GOVI On 04-May-17	262.19	Call	GOVI	2800660	282	2800660	282	0.00
31/08/2016	GOVI On 04-May-17	262.18	Call	GOVI	2800760	282	2800760	282	0.00
31/08/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
31/08/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
31/08/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
31/08/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/08/2016	IGOV On 03-November-16			Index Future	249.83	249.9500	249.8330	249.9500	1,023.00
31/08/2016	IGOV On 02-February-17			Index Future	254.69	254.8060	254.6860	254.8060	57.00
31/08/2016	IGOV On 04-May-17			Index Future	259.85	259.9700	259.8480	259.9700	0.00
31/08/2016	ILBI On 03-November-16			Index Future	677.04	677.2090	677.0410	677.2090	0.00
31/08/2016	ILBI On 02-February-17			Index Future	690.19	690.3640	690.1910	690.3640	155.00
31/08/2016	IS01 On 19-December-16			Interest Rate Swap	100.09	100.0917	100.0914	100.0917	0.00
31/08/2016	IS01 On 16-March-17			Interest Rate Swap	100.08	100.0780	100.0787	100.0780	0.00
31/08/2016	IS01 On 15-June-17			Interest Rate Swap	99.77	99.7682	99.7722	99.7682	0.00
31/08/2016	IS01 On 21-September-17			Interest Rate Swap	99.90	99.8936	99.9033	99.8936	0.00
31/08/2016	IS02 On 18-December-17			Interest Rate Swap	100.26	100.2457	100.2649	100.2457	0.00
31/08/2016	IS02 On 16-March-18			Interest Rate Swap	99.63	99.6017	99.6294	99.6017	0.00
31/08/2016	IS02 On 15-June-18			Interest Rate Swap	99.37	99.3462	99.3747	99.3462	0.00
31/08/2016	IS02 On 21-September-18			Interest Rate Swap	99.52	99.5259	99.5214	99.5259	0.00
31/08/2016	IS05 On 17-December-20			Interest Rate Swap	99.11	99.0443	99.1058	99.0443	0.00
31/08/2016	IS05 On 16-March-21			Interest Rate Swap	98.51	98.4638	98.5061	98.4638	0.00
31/08/2016	IS05 On 15-June-21			Interest Rate Swap	97.87	97.8500	97.8724	97.8500	0.00
31/08/2016	IS05 On 21-September-21			Interest Rate Swap	98.21	98.1999	98.2080	98.1999	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
31/08/2016	IS10 On 17-December-25			Interest Rate Swap	99.75	99.7474	99.7542	99.7474	0.00
31/08/2016	IS10 On 16-March-26			Interest Rate Swap	96.90	96.8904	96.8984	96.8904	0.00
31/08/2016	IS10 On 15-June-26			Interest Rate Swap	95.71	95.7063	95.7148	95.7063	0.00
31/08/2016	IS10 On 21-September-26			Interest Rate Swap	97.81	97.8001	97.8080	97.8001	0.00
31/08/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/08/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
31/08/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
31/08/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
31/08/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	10.00
31/08/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.52	92.4800	7.5200	92.4800	0.00
31/08/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.52	92.4800	7.5200	92.4800	0.00
31/08/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.62	92.3800	7.6200	92.3800	0.00
31/08/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
31/08/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.71	92.2900	7.7100	92.2900	0.00
31/08/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.75	92.2600	7.7500	92.2600	1,000.00
31/08/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.84	92.1600	7.8400	92.1600	0.00
31/08/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.86	92.1400	7.8600	92.1400	0.00
31/08/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.87	92.1300	7.8700	92.1300	0.00
31/08/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.89	92.1100	7.8900	92.1100	1,000.00
31/08/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
31/08/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
31/08/2016	R023 On 03-November-16			Bond Future	8.73	97.0570	8.7306	97.0570	12,662.00
31/08/2016	R023 On 03-November-16	9.73	Call	Bond Future	4565	5	4565	5	0.00
31/08/2016	R023 On 03-November-16	9.74	Call	Bond Future	4606	5	4606	5	0.00
31/08/2016	R023 On 03-November-16	9.75	Call	Bond Future	4647	5	4647	5	0.00
31/08/2016	R023 On 03-November-16	9.74	Put	Bond Future	66	0	66	0	0.00
31/08/2016	R023 On 03-November-16	9.75	Put	Bond Future	63	0	63	0	0.00
31/08/2016	R023 On 03-November-16	9.73	Put	Bond Future	68	0	68	0	0.00
31/08/2016	R023 On 02-February-17			Bond Future	8.78	98.9370	8.7812	98.9370	0.00
31/08/2016	R023 On 02-February-17	8.86	Call	Bond Future	1905	2	1905	2	0.00
31/08/2016	R023 On 02-February-17	8.85	Call	Bond Future	1880	2	1880	2	0.00
31/08/2016	R023 On 02-February-17	8.84	Call	Bond Future	1856	2	1856	2	0.00
31/08/2016	R023 On 02-February-17	8.85	Put	Bond Future	1573	1	1573	1	0.00
31/08/2016	R023 On 02-February-17	8.86	Put	Bond Future	1552	1	1552	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
31/08/2016	R023 On 02-February-17	8.84	Put	Bond Future	1593	1	1593	1	0.00
31/08/2016	R023 On 04-May-17			Bond Future	8.81	97.0028	8.8108	97.0028	0.00
31/08/2016	R023 On 04-May-17	8.59	Call	Bond Future	1648	2	1648	2	0.00
31/08/2016	R023 On 04-May-17	8.61	Call	Bond Future	1687	2	1687	2	0.00
31/08/2016	R023 On 04-May-17	8.60	Call	Bond Future	1667	2	1667	2	0.00
31/08/2016	R023 On 04-May-17	8.59	Put	Bond Future	2612	2	2612	2	0.00
31/08/2016	R023 On 04-May-17	8.61	Put	Bond Future	2564	2	2564	2	0.00
31/08/2016	R023 On 04-May-17	8.60	Put	Bond Future	2588	2	2588	2	0.00
31/08/2016	R035 On 03-November-16			Bond Future	9.59	95.8736	9.5949	95.8736	4,315.00
31/08/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
31/08/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
31/08/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
31/08/2016	R035 On 03-November-16	9.59	Put	Bond Future	40	0	40	0	0.00
31/08/2016	R035 On 03-November-16	9.57	Put	Bond Future	203	0	203	0	0.00
31/08/2016	R035 On 03-November-16	9.58	Put	Bond Future	122	0	122	0	0.00
31/08/2016	R035 On 02-February-17			Bond Future	9.65	97.7308	9.6478	97.7308	0.00
31/08/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
31/08/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
31/08/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
31/08/2016	R035 On 02-February-17	9.51	Put	Bond Future	1119	1	1119	1	0.00
31/08/2016	R035 On 02-February-17	9.52	Put	Bond Future	1038	1	1038	1	0.00
31/08/2016	R035 On 02-February-17	9.50	Put	Bond Future	1201	1	1201	1	0.00
31/08/2016	R035 On 04-May-17			Bond Future	9.69	95.2010	9.6883	95.2010	0.00
31/08/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
31/08/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
31/08/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
31/08/2016	R035 On 04-May-17	9.53	Put	Bond Future	1275	1	1275	1	0.00
31/08/2016	R035 On 04-May-17	9.54	Put	Bond Future	1194	1	1194	1	0.00
31/08/2016	R035 On 04-May-17	9.55	Put	Bond Future	1112	1	1112	1	0.00
31/08/2016	R186 On 03-November-16			Bond Future	9.06	113.7641	9.0580	113.7641	95,311.00
31/08/2016	R186 On 03-November-16	9.10	Call	Bond Future	1918	2	1918	2	0.00
31/08/2016	R186 On 03-November-16	9.66	Call	Bond Future	4516	5	4516	5	0.00
31/08/2016	R186 On 03-November-16	8.96	Call	Bond Future	1440	2	1440	2	0.00
31/08/2016	R186 On 03-November-16	9.40	Call	Bond Future	3196	3	3196	3	1,425.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2016	R186 On 03-November-16	8.52	Call	Bond Future	452	1	452	1	0.00
31/08/2016	R186 On 03-November-16	8.82	Call	Bond Future	1042	1	1042	1	0.00
31/08/2016	R186 On 03-November-16	8.95	Call	Bond Future	1409	2	1409	2	0.00
31/08/2016	R186 On 03-November-16	9.20	Call	Bond Future	2308	3	2308	3	1,425.00
31/08/2016	R186 On 03-November-16	8.30	Call	Bond Future	218	0	218	0	150.00
31/08/2016	R186 On 03-November-16	8.90	Call	Bond Future	1259	1	1259	1	0.00
31/08/2016	R186 On 03-November-16	8.97	Call	Bond Future	1471	2	1471	2	0.00
31/08/2016	R186 On 03-November-16	9.71	Call	Bond Future	4787	5	4787	5	0.00
31/08/2016	R186 On 03-November-16	9.66	Put	Bond Future	440	0	440	0	0.00
31/08/2016	R186 On 03-November-16	9.71	Put	Bond Future	382	0	382	0	0.00
31/08/2016	R186 On 03-November-16	8.90	Put	Bond Future	2365	2	2365	2	5,092.00
31/08/2016	R186 On 03-November-16	9.10	Put	Bond Future	1627	1	1627	1	108.00
31/08/2016	R186 On 03-November-16	8.96	Put	Bond Future	2124	2	2124	2	0.00
31/08/2016	R186 On 03-November-16	8.97	Put	Bond Future	2085	2	2085	2	0.00
31/08/2016	R186 On 03-November-16	8.30	Put	Bond Future	5661	5	5661	5	0.00
31/08/2016	R186 On 03-November-16	8.52	Put	Bond Future	4279	4	4279	4	150.00
31/08/2016	R186 On 03-November-16	8.95	Put	Bond Future	2163	2	2163	2	0.00
31/08/2016	R186 On 03-November-16	9.20	Put	Bond Future	1328	1	1328	1	0.00
31/08/2016	R186 On 03-November-16	8.82	Put	Bond Future	2713	2	2713	2	150.00
31/08/2016	R186 On 03-November-16	9.40	Put	Bond Future	855	1	855	1	0.00
31/08/2016	R186 On 02-February-17			Bond Future	9.11	110.6644	9.1063	110.6644	0.00
31/08/2016	R186 On 02-February-17	9.50	Call	Bond Future	4281	4	4281	4	0.00
31/08/2016	R186 On 02-February-17	9.40	Call	Bond Future	3856	4	3856	4	0.00
31/08/2016	R186 On 02-February-17	8.81	Call	Bond Future	1805	2	1805	2	0.00
31/08/2016	R186 On 02-February-17	8.79	Call	Bond Future	1751	2	1751	2	0.00
31/08/2016	R186 On 02-February-17	8.80	Call	Bond Future	1778	2	1778	2	0.00
31/08/2016	R186 On 02-February-17	8.43	Call	Bond Future	948	1	948	1	750.00
31/08/2016	R186 On 02-February-17	8.90	Call	Bond Future	2063	2	2063	2	0.00
31/08/2016	R186 On 02-February-17	9.50	Put	Bond Future	1645	1	1645	1	6,500.00
31/08/2016	R186 On 02-February-17	8.79	Put	Bond Future	3932	4	3932	4	0.00
31/08/2016	R186 On 02-February-17	9.40	Put	Bond Future	1881	2	1881	2	750.00
31/08/2016	R186 On 02-February-17	8.81	Put	Bond Future	3847	4	3847	4	0.00
31/08/2016	R186 On 02-February-17	8.80	Put	Bond Future	3890	4	3890	4	0.00
31/08/2016	R186 On 02-February-17	8.43	Put	Bond Future	5685	5	5685	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
31/08/2016	R186 On 02-February-17	8.90	Put	Bond Future	3479	3	3479	3	750.00
31/08/2016	R186 On 04-May-17			Bond Future	9.14	112.9027	9.1440	112.9027	0.00
31/08/2016	R186 On 04-May-17	8.90	Call	Bond Future	2648	3	2648	3	0.00
31/08/2016	R186 On 04-May-17	8.89	Call	Bond Future	2619	3	2619	3	0.00
31/08/2016	R186 On 04-May-17	8.91	Call	Bond Future	2679	3	2679	3	0.00
31/08/2016	R186 On 04-May-17	8.89	Put	Bond Future	4331	4	4331	4	0.00
31/08/2016	R186 On 04-May-17	8.90	Put	Bond Future	4292	4	4292	4	0.00
31/08/2016	R186 On 04-May-17	8.91	Put	Bond Future	4255	4	4255	4	0.00
31/08/2016	R197 On 03-November-16			Bond Future	303.26	303.2283	303.2612	303.2283	875.00
31/08/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
31/08/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
31/08/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
31/08/2016	R197 On 03-November-16	303.57	Put	Bond Future	309	0	309	0	0.00
31/08/2016	R197 On 03-November-16	303.58	Put	Bond Future	319	0	319	0	0.00
31/08/2016	R197 On 03-November-16	303.56	Put	Bond Future	299	0	299	0	0.00
31/08/2016	R202 On 03-November-16			Bond Future	249.85	249.8158	249.8457	249.8158	36,334.00
31/08/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
31/08/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
31/08/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
31/08/2016	R202 On 03-November-16	253.86	Put	Bond Future	4014	4	4014	4	0.00
31/08/2016	R202 On 03-November-16	253.87	Put	Bond Future	4024	4	4024	4	0.00
31/08/2016	R202 On 03-November-16	253.85	Put	Bond Future	4004	4	4004	4	0.00
31/08/2016	R203 On 03-November-16			Bond Future	7.83	101.6155	7.8255	101.6155	30,174.00
31/08/2016	R203 On 03-November-16	8.84	Call	Bond Future	823	1	823	1	0.00
31/08/2016	R203 On 03-November-16	8.86	Call	Bond Future	838	1	838	1	0.00
31/08/2016	R203 On 03-November-16	8.85	Call	Bond Future	830	1	830	1	0.00
31/08/2016	R203 On 03-November-16	8.84	Put	Bond Future	4	0	4	0	0.00
31/08/2016	R203 On 03-November-16	8.86	Put	Bond Future	4	0	4	0	0.00
31/08/2016	R203 On 03-November-16	8.85	Put	Bond Future	4	0	4	0	0.00
31/08/2016	R203 On 02-February-17			Bond Future	7.85	103.5840	7.8467	103.5840	0.00
31/08/2016	R203 On 02-February-17	7.70	Call	Bond Future	137	0	137	0	0.00
31/08/2016	R203 On 02-February-17	7.72	Call	Bond Future	143	0	143	0	0.00
31/08/2016	R203 On 02-February-17	7.71	Call	Bond Future	140	0	140	0	0.00
31/08/2016	R203 On 02-February-17	7.71	Put	Bond Future	219	0	219	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
31/08/2016	R203 On 02-February-17	7.72	Put	Bond Future	216	0	216	0	0.00
31/08/2016	R203 On 02-February-17	7.70	Put	Bond Future	222	0	222	0	0.00
31/08/2016	R203 On 04-May-17			Bond Future	7.48	101.5034	7.4850	101.5034	0.00
31/08/2016	R203 On 04-May-17	6.91	Call	Bond Future	52	0	52	0	0.00
31/08/2016	R203 On 04-May-17	6.92	Call	Bond Future	53	0	53	0	0.00
31/08/2016	R203 On 04-May-17	6.93	Call	Bond Future	54	0	54	0	0.00
31/08/2016	R203 On 04-May-17	6.92	Put	Bond Future	251	0	251	0	0.00
31/08/2016	R203 On 04-May-17	6.91	Put	Bond Future	253	0	253	0	0.00
31/08/2016	R203 On 04-May-17	6.93	Put	Bond Future	248	0	248	0	0.00
31/08/2016	R204 On 03-November-16			Bond Future	8.04	103.0836	8.0443	103.0836	28,913.00
31/08/2016	R204 On 03-November-16	9.21	Call	Bond Future	2203	2	2203	2	0.00
31/08/2016	R204 On 03-November-16	9.23	Call	Bond Future	2239	2	2239	2	0.00
31/08/2016	R204 On 03-November-16	9.22	Call	Bond Future	2221	2	2221	2	0.00
31/08/2016	R204 On 03-November-16	9.22	Put	Bond Future	5	0	5	0	0.00
31/08/2016	R204 On 03-November-16	9.23	Put	Bond Future	4	0	4	0	0.00
31/08/2016	R204 On 03-November-16	9.21	Put	Bond Future	5	0	5	0	0.00
31/08/2016	R204 On 02-February-17			Bond Future	8.07	101.0397	8.0737	101.0397	0.00
31/08/2016	R204 On 02-February-17	8.28	Call	Bond Future	742	1	742	1	0.00
31/08/2016	R204 On 02-February-17	8.29	Call	Bond Future	752	1	752	1	0.00
31/08/2016	R204 On 02-February-17	8.30	Call	Bond Future	763	1	763	1	0.00
31/08/2016	R204 On 02-February-17	8.28	Put	Bond Future	391	0	391	0	0.00
31/08/2016	R204 On 02-February-17	8.30	Put	Bond Future	378	0	378	0	0.00
31/08/2016	R204 On 02-February-17	8.29	Put	Bond Future	385	0	385	0	0.00
31/08/2016	R204 On 04-May-17			Bond Future	8.06	103.0832	8.0576	103.0832	0.00
31/08/2016	R204 On 04-May-17	7.90	Call	Bond Future	483	1	483	1	0.00
31/08/2016	R204 On 04-May-17	7.92	Call	Bond Future	497	1	497	1	0.00
31/08/2016	R204 On 04-May-17	7.91	Call	Bond Future	490	1	490	1	0.00
31/08/2016	R204 On 04-May-17	7.91	Put	Bond Future	710	1	710	1	0.00
31/08/2016	R204 On 04-May-17	7.92	Put	Bond Future	702	1	702	1	0.00
31/08/2016	R204 On 04-May-17	7.90	Put	Bond Future	718	1	718	1	0.00
31/08/2016	R207 On 03-November-16			Bond Future	8.31	99.5458	8.3120	99.5458	52,265.00
31/08/2016	R207 On 03-November-16	7.94	Call	Bond Future	207	0	207	0	0.00
31/08/2016	R207 On 03-November-16	7.93	Call	Bond Future	200	0	200	0	0.00
31/08/2016	R207 On 03-November-16	7.95	Call	Bond Future	214	0	214	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
31/08/2016	R207 On 03-November-16	7.95	Put	Bond Future	1198	1	1198	1	0.00
31/08/2016	R207 On 03-November-16	7.94	Put	Bond Future	1218	1	1218	1	0.00
31/08/2016	R207 On 03-November-16	7.93	Put	Bond Future	1239	1	1239	1	0.00
31/08/2016	R207 On 02-February-17			Bond Future	8.35	97.8314	8.3536	97.8314	0.00
31/08/2016	R207 On 02-February-17	8.91	Call	Bond Future	1728	2	1728	2	62.00
31/08/2016	R207 On 02-February-17	9.22	Call	Bond Future	2329	2	2329	2	0.00
31/08/2016	R207 On 02-February-17	9.24	Call	Bond Future	2370	3	2370	3	0.00
31/08/2016	R207 On 02-February-17	9.23	Call	Bond Future	2350	3	2350	3	0.00
31/08/2016	R207 On 02-February-17	8.91	Put	Bond Future	342	0	342	0	0.00
31/08/2016	R207 On 02-February-17	9.22	Put	Bond Future	181	0	181	0	0.00
31/08/2016	R207 On 02-February-17	9.24	Put	Bond Future	174	0	174	0	0.00
31/08/2016	R207 On 02-February-17	9.23	Put	Bond Future	178	0	178	0	0.00
31/08/2016	R207 On 04-May-17			Bond Future	8.38	99.8101	8.3773	99.8101	0.00
31/08/2016	R207 On 04-May-17	8.20	Call	Bond Future	791	1	791	1	0.00
31/08/2016	R207 On 04-May-17	8.22	Call	Bond Future	813	1	813	1	0.00
31/08/2016	R207 On 04-May-17	8.21	Call	Bond Future	802	1	802	1	0.00
31/08/2016	R207 On 04-May-17	8.22	Put	Bond Future	1179	1	1179	1	0.00
31/08/2016	R207 On 04-May-17	8.20	Put	Bond Future	1204	1	1204	1	0.00
31/08/2016	R207 On 04-May-17	8.21	Put	Bond Future	1191	1	1191	1	0.00
31/08/2016	R207 On 03-August-17			Bond Future	8.36	98.2711	8.3626	98.2711	0.00
31/08/2016	R207 On 03-August-17	8.19	Call	Bond Future	891	1	891	1	51.00
31/08/2016	R207 On 03-August-17	8.40	Call	Bond Future	1119	1	1119	1	0.00
31/08/2016	R207 On 03-August-17	8.39	Call	Bond Future	1107	1	1107	1	0.00
31/08/2016	R207 On 03-August-17	8.41	Call	Bond Future	1130	1	1130	1	0.00
31/08/2016	R207 On 03-August-17	8.39	Put	Bond Future	1049	1	1049	1	0.00
31/08/2016	R207 On 03-August-17	8.41	Put	Bond Future	1029	1	1029	1	0.00
31/08/2016	R207 On 03-August-17	8.19	Put	Bond Future	1259	1	1259	1	0.00
31/08/2016	R207 On 03-August-17	8.40	Put	Bond Future	1039	1	1039	1	0.00
31/08/2016	R208 On 03-November-16			Bond Future	8.49	94.6728	8.4946	94.6728	30,188.00
31/08/2016	R208 On 03-November-16	9.57	Call	Bond Future	3665	4	3665	4	0.00
31/08/2016	R208 On 03-November-16	9.58	Call	Bond Future	3697	4	3697	4	0.00
31/08/2016	R208 On 03-November-16	9.59	Call	Bond Future	3729	4	3729	4	0.00
31/08/2016	R208 On 03-November-16	9.57	Put	Bond Future	27	0	27	0	0.00
31/08/2016	R208 On 03-November-16	9.58	Put	Bond Future	26	0	26	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
31/08/2016	R208 On 03-November-16	9.59	Put	Bond Future	24	0	24	0	0.00
31/08/2016	R208 On 02-February-17			Bond Future	8.54	96.5069	8.5418	96.5069	0.00
31/08/2016	R208 On 02-February-17	8.64	Call	Bond Future	1344	1	1344	1	0.00
31/08/2016	R208 On 02-February-17	8.63	Call	Bond Future	1326	1	1326	1	0.00
31/08/2016	R208 On 02-February-17	8.65	Call	Bond Future	1362	1	1362	1	0.00
31/08/2016	R208 On 02-February-17	8.64	Put	Bond Future	1020	1	1020	1	0.00
31/08/2016	R208 On 02-February-17	8.65	Put	Bond Future	1006	1	1006	1	0.00
31/08/2016	R208 On 02-February-17	8.63	Put	Bond Future	1035	1	1035	1	0.00
31/08/2016	R208 On 04-May-17			Bond Future	8.57	95.0541	8.5679	95.0541	0.00
31/08/2016	R208 On 04-May-17	8.37	Call	Bond Future	1106	1	1106	1	0.00
31/08/2016	R208 On 04-May-17	8.39	Call	Bond Future	1134	1	1134	1	0.00
31/08/2016	R208 On 04-May-17	8.38	Call	Bond Future	1120	1	1120	1	0.00
31/08/2016	R208 On 04-May-17	8.37	Put	Bond Future	1729	2	1729	2	0.00
31/08/2016	R208 On 04-May-17	8.39	Put	Bond Future	1694	2	1694	2	0.00
31/08/2016	R208 On 04-May-17	8.38	Put	Bond Future	1711	2	1711	2	0.00
31/08/2016	R209 On 03-November-16			Bond Future	9.55	72.0664	9.5496	72.0664	35,493.00
31/08/2016	R209 On 03-November-16	10.24	Call	Bond Future	4854	5	4854	5	0.00
31/08/2016	R209 On 03-November-16	10.26	Call	Bond Future	4956	5	4956	5	0.00
31/08/2016	R209 On 03-November-16	10.25	Call	Bond Future	4905	5	4905	5	0.00
31/08/2016	R209 On 03-November-16	9.05	Call	Bond Future	577	1	577	1	0.00
31/08/2016	R209 On 03-November-16	9.45	Call	Bond Future	1509	2	1509	2	0.00
31/08/2016	R209 On 03-November-16	8.81	Call	Bond Future	279	0	279	0	345.00
31/08/2016	R209 On 03-November-16	8.87	Call	Bond Future	338	0	338	0	250.00
31/08/2016	R209 On 03-November-16	9.42	Call	Bond Future	1419	2	1419	2	120.00
31/08/2016	R209 On 03-November-16	9.04	Call	Bond Future	561	1	561	1	0.00
31/08/2016	R209 On 03-November-16	9.34	Call	Bond Future	1195	1	1195	1	0.00
31/08/2016	R209 On 03-November-16	10.26	Put	Bond Future	378	0	378	0	0.00
31/08/2016	R209 On 03-November-16	9.45	Put	Bond Future	2189	2	2189	2	250.00
31/08/2016	R209 On 03-November-16	10.25	Put	Bond Future	388	0	388	0	0.00
31/08/2016	R209 On 03-November-16	9.05	Put	Bond Future	4090	4	4090	4	250.00
31/08/2016	R209 On 03-November-16	8.81	Put	Bond Future	5573	5	5573	5	0.00
31/08/2016	R209 On 03-November-16	10.24	Put	Bond Future	398	0	398	0	0.00
31/08/2016	R209 On 03-November-16	9.04	Put	Bond Future	4147	4	4147	4	345.00
31/08/2016	R209 On 03-November-16	9.42	Put	Bond Future	2305	2	2305	2	0.00

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31/08/2016	R209 On 03-November-16	8.87	Put	Bond Future	5182	5	5182	5	0.00
31/08/2016	R209 On 03-November-16	9.34	Put	Bond Future	2637	2	2637	2	345.00
31/08/2016	R209 On 02-February-17			Bond Future	9.59	73.4624	9.5946	73.4624	0.00
31/08/2016	R209 On 02-February-17	9.55	Call	Bond Future	2720	3	2720	3	0.00
31/08/2016	R209 On 02-February-17	9.53	Call	Bond Future	2654	3	2654	3	0.00
31/08/2016	R209 On 02-February-17	9.54	Call	Bond Future	2687	3	2687	3	0.00
31/08/2016	R209 On 02-February-17	9.53	Put	Bond Future	3091	3	3091	3	0.00
31/08/2016	R209 On 02-February-17	9.54	Put	Bond Future	3056	3	3056	3	0.00
31/08/2016	R209 On 02-February-17	9.55	Put	Bond Future	3021	3	3021	3	0.00
31/08/2016	R209 On 04-May-17			Bond Future	9.63	71.7960	9.6315	71.7960	0.00
31/08/2016	R209 On 04-May-17	9.46	Call	Bond Future	3093	3	3093	3	0.00
31/08/2016	R209 On 04-May-17	9.48	Call	Bond Future	3155	3	3155	3	0.00
31/08/2016	R209 On 04-May-17	9.47	Call	Bond Future	3124	3	3124	3	0.00
31/08/2016	R209 On 04-May-17	9.46	Put	Bond Future	4250	4	4250	4	0.00
31/08/2016	R209 On 04-May-17	9.47	Put	Bond Future	4213	4	4213	4	0.00
31/08/2016	R209 On 04-May-17	9.48	Put	Bond Future	4176	4	4176	4	0.00
31/08/2016	R210 On 03-November-16			Bond Future	187.04	187.2070	187.0409	187.2070	2,182.00
31/08/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
31/08/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
31/08/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
31/08/2016	R210 On 03-November-16	188.90	Put	Bond Future	1859	2	1859	2	0.00
31/08/2016	R210 On 03-November-16	188.92	Put	Bond Future	1879	2	1879	2	0.00
31/08/2016	R210 On 03-November-16	188.91	Put	Bond Future	1869	2	1869	2	0.00
31/08/2016	R211 On 03-November-16			Bond Future	141.70	141.6760	141.6966	141.6760	56.00
31/08/2016	R211 On 03-November-16	141.76	Call	Bond Future	0	0	0	0	0.00
31/08/2016	R211 On 03-November-16	141.75	Call	Bond Future	0	0	0	0	0.00
31/08/2016	R211 On 03-November-16	141.74	Call	Bond Future	0	0	0	0	0.00
31/08/2016	R211 On 03-November-16	141.75	Put	Bond Future	53	0	53	0	0.00
31/08/2016	R211 On 03-November-16	141.74	Put	Bond Future	43	0	43	0	0.00
31/08/2016	R211 On 03-November-16	141.76	Put	Bond Future	63	0	63	0	0.00
31/08/2016	R212 On 03-November-16			Bond Future	148.08	148.2160	148.0835	148.2160	3,838.00
31/08/2016	R212 On 03-November-16	148.11	Call	Bond Future	0	0	0	0	0.00
31/08/2016	R212 On 03-November-16	148.12	Call	Bond Future	0	0	0	0	0.00
31/08/2016	R212 On 03-November-16	148.10	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
31/08/2016	R212 On 03-November-16	148.11	Put	Bond Future	26	0	26	0	0.00
31/08/2016	R212 On 03-November-16	148.12	Put	Bond Future	36	0	36	0	0.00
31/08/2016	R212 On 03-November-16	148.10	Put	Bond Future	16	0	16	0	0.00
31/08/2016	R213 On 03-November-16			Bond Future	9.43	82.7831	9.4335	82.7831	42,521.00
31/08/2016	R213 On 03-November-16	10.18	Call	Bond Future	5115	5	5115	5	0.00
31/08/2016	R213 On 03-November-16	10.20	Call	Bond Future	5220	6	5220	6	0.00
31/08/2016	R213 On 03-November-16	10.19	Call	Bond Future	5167	5	5167	5	0.00
31/08/2016	R213 On 03-November-16	10.19	Put	Bond Future	310	0	310	0	0.00
31/08/2016	R213 On 03-November-16	10.20	Put	Bond Future	301	0	301	0	0.00
31/08/2016	R213 On 03-November-16	10.18	Put	Bond Future	318	0	318	0	0.00
31/08/2016	R213 On 02-February-17			Bond Future	9.48	84.3866	9.4841	84.3866	0.00
31/08/2016	R213 On 02-February-17	9.40	Call	Bond Future	2484	3	2484	3	0.00
31/08/2016	R213 On 02-February-17	9.42	Call	Bond Future	2548	3	2548	3	0.00
31/08/2016	R213 On 02-February-17	9.41	Call	Bond Future	2516	3	2516	3	0.00
31/08/2016	R213 On 02-February-17	9.40	Put	Bond Future	3044	3	3044	3	0.00
31/08/2016	R213 On 02-February-17	9.42	Put	Bond Future	2974	3	2974	3	0.00
31/08/2016	R213 On 02-February-17	9.41	Put	Bond Future	3009	3	3009	3	0.00
31/08/2016	R213 On 04-May-17			Bond Future	9.52	82.5390	9.5219	82.5390	0.00
31/08/2016	R213 On 04-May-17	9.37	Call	Bond Future	3012	3	3012	3	0.00
31/08/2016	R213 On 04-May-17	9.36	Call	Bond Future	2981	3	2981	3	0.00
31/08/2016	R213 On 04-May-17	9.35	Call	Bond Future	2950	3	2950	3	0.00
31/08/2016	R213 On 04-May-17	9.36	Put	Bond Future	4051	4	4051	4	0.00
31/08/2016	R213 On 04-May-17	9.37	Put	Bond Future	4016	4	4016	4	0.00
31/08/2016	R213 On 04-May-17	9.35	Put	Bond Future	4088	4	4088	4	0.00
31/08/2016	R214 On 03-November-16			Bond Future	9.64	72.3328	9.6406	72.3328	29,194.00
31/08/2016	R214 On 03-November-16	10.35	Call	Bond Future	5144	5	5144	5	0.00
31/08/2016	R214 On 03-November-16	10.33	Call	Bond Future	5041	5	5041	5	0.00
31/08/2016	R214 On 03-November-16	10.34	Call	Bond Future	5092	5	5092	5	0.00
31/08/2016	R214 On 03-November-16	10.33	Put	Bond Future	441	0	441	0	0.00
31/08/2016	R214 On 03-November-16	10.34	Put	Bond Future	430	0	430	0	0.00
31/08/2016	R214 On 03-November-16	10.35	Put	Bond Future	419	0	419	0	0.00
31/08/2016	R214 On 02-February-17			Bond Future	9.69	73.7338	9.6876	73.7338	0.00
31/08/2016	R214 On 02-February-17	9.67	Call	Bond Future	2940	3	2940	3	0.00
31/08/2016	R214 On 02-February-17	9.66	Call	Bond Future	2906	3	2906	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
31/08/2016	R214 On 02-February-17	9.68	Call	Bond Future	2975	3	2975	3	0.00
31/08/2016	R214 On 02-February-17	9.67	Put	Bond Future	3064	3	3064	3	0.00
31/08/2016	R214 On 02-February-17	9.68	Put	Bond Future	3028	3	3028	3	0.00
31/08/2016	R214 On 02-February-17	9.66	Put	Bond Future	3099	3	3099	3	0.00
31/08/2016	R214 On 04-May-17			Bond Future	9.72	71.9247	9.7236	71.9247	0.00
31/08/2016	R214 On 04-May-17	9.58	Call	Bond Future	3325	4	3325	4	0.00
31/08/2016	R214 On 04-May-17	9.56	Call	Bond Future	3260	3	3260	3	0.00
31/08/2016	R214 On 04-May-17	9.57	Call	Bond Future	3292	3	3292	3	0.00
31/08/2016	R214 On 04-May-17	9.56	Put	Bond Future	4411	4	4411	4	0.00
31/08/2016	R214 On 04-May-17	9.57	Put	Bond Future	4373	4	4373	4	0.00
31/08/2016	R214 On 04-May-17	9.58	Put	Bond Future	4334	4	4334	4	0.00
31/08/2016	R248 On 03-November-16			Bond Future	9.68	93.0128	9.6815	93.0128	61,284.00
31/08/2016	R248 On 03-November-16	10.39	Call	Bond Future	6609	7	6609	7	0.00
31/08/2016	R248 On 03-November-16	10.38	Call	Bond Future	6544	7	6544	7	0.00
31/08/2016	R248 On 03-November-16	10.37	Call	Bond Future	6479	7	6479	7	0.00
31/08/2016	R248 On 03-November-16	10.38	Put	Bond Future	623	1	623	1	0.00
31/08/2016	R248 On 03-November-16	10.39	Put	Bond Future	608	1	608	1	0.00
31/08/2016	R248 On 03-November-16	10.37	Put	Bond Future	638	1	638	1	0.00
31/08/2016	R248 On 02-February-17			Bond Future	9.73	94.8144	9.7300	94.8144	0.00
31/08/2016	R248 On 02-February-17	9.76	Call	Bond Future	4151	4	4151	4	0.00
31/08/2016	R248 On 02-February-17	9.77	Call	Bond Future	4196	5	4196	5	0.00
31/08/2016	R248 On 02-February-17	9.78	Call	Bond Future	4242	5	4242	5	0.00
31/08/2016	R248 On 02-February-17	9.77	Put	Bond Future	3841	4	3841	4	0.00
31/08/2016	R248 On 02-February-17	9.76	Put	Bond Future	3883	4	3883	4	0.00
31/08/2016	R248 On 02-February-17	9.78	Put	Bond Future	3798	4	3798	4	0.00
31/08/2016	R248 On 04-May-17			Bond Future	9.77	92.2892	9.7673	92.2892	0.00
31/08/2016	R248 On 04-May-17	9.67	Call	Bond Future	4657	5	4657	5	0.00
31/08/2016	R248 On 04-May-17	9.66	Call	Bond Future	4614	5	4614	5	0.00
31/08/2016	R248 On 04-May-17	9.65	Call	Bond Future	4572	5	4572	5	0.00
31/08/2016	R248 On 04-May-17	9.66	Put	Bond Future	5573	5	5573	5	0.00
31/08/2016	R248 On 04-May-17	9.67	Put	Bond Future	5526	5	5526	5	0.00
31/08/2016	R248 On 04-May-17	9.65	Put	Bond Future	5620	5	5620	5	0.00