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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For September 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	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
19/09/2016	2025 On 03-November-16			Bond Future	128.77	128.7682	128.7723	128.7682	3,044.00
19/09/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
19/09/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
19/09/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
19/09/2016	2025 On 03-November-16	129.22	Put	Bond Future	448	0	448	0	0.00
19/09/2016	2025 On 03-November-16	129.21	Put	Bond Future	438	0	438	0	0.00
19/09/2016	2025 On 03-November-16	129.23	Put	Bond Future	458	0	458	0	0.00
19/09/2016	2030 On 03-November-16			Bond Future	8.99	93.9471	8.9860	93.9471	27,176.00
19/09/2016	2030 On 03-November-16	9.33	Call	Bond Future	2447	2	2447	2	0.00
19/09/2016	2030 On 03-November-16	9.34	Call	Bond Future	2517	2	2517	2	0.00
19/09/2016	2030 On 03-November-16	9.35	Call	Bond Future	2586	2	2586	2	0.00
19/09/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
19/09/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
19/09/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
19/09/2016	2030 On 02-February-17			Bond Future	9.02	91.7507	9.0223	91.7507	0.00
19/09/2016	2030 On 02-February-17	9.29	Call	Bond Future	1887	1	1887	1	0.00
19/09/2016	2030 On 02-February-17	9.31	Call	Bond Future	2025	1	2025	1	0.00
19/09/2016	2030 On 02-February-17	9.30	Call	Bond Future	1956	1	1956	1	0.00
19/09/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
19/09/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
19/09/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
19/09/2016	2030 On 04-May-17			Bond Future	9.05	93.5923	9.0535	93.5923	0.00
19/09/2016	2030 On 04-May-17	9.34	Call	Bond Future	1992	1	1992	1	0.00
19/09/2016	2030 On 04-May-17	9.33	Call	Bond Future	1924	1	1924	1	0.00
19/09/2016	2030 On 04-May-17	9.32	Call	Bond Future	1855	1	1855	1	0.00
19/09/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
19/09/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
19/09/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
19/09/2016	2032 On 03-November-16			Bond Future	9.09	93.2503	9.0923	93.2503	13,093.00
19/09/2016	2032 On 03-November-16	10.28	Call	Bond Future	8656	8	8656	8	0.00
19/09/2016	2032 On 03-November-16	10.30	Call	Bond Future	8788	8	8788	8	0.00
19/09/2016	2032 On 03-November-16	10.29	Call	Bond Future	8722	8	8722	8	0.00
19/09/2016	2032 On 03-November-16	10.28	Put	Bond Future	34	0	34	0	0.00
19/09/2016	2032 On 03-November-16	10.30	Put	Bond Future	31	0	31	0	0.00

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19/09/2016	2032 On 03-November-16	10.29	Put	Bond Future	33	0	33	0	0.00
19/09/2016	2032 On 02-February-17			Bond Future	9.13	95.0463	9.1317	95.0463	0.00
19/09/2016	2032 On 02-February-17	9.51	Call	Bond Future	4563	4	4563	4	0.00
19/09/2016	2032 On 02-February-17	9.53	Call	Bond Future	4660	4	4660	4	0.00
19/09/2016	2032 On 02-February-17	9.52	Call	Bond Future	4611	4	4611	4	0.00
19/09/2016	2032 On 02-February-17	9.52	Put	Bond Future	1690	2	1690	2	0.00
19/09/2016	2032 On 02-February-17	9.51	Put	Bond Future	1716	2	1716	2	0.00
19/09/2016	2032 On 02-February-17	9.53	Put	Bond Future	1666	2	1666	2	0.00
19/09/2016	2032 On 04-May-17			Bond Future	9.16	92.7930	9.1623	92.7930	0.00
19/09/2016	2032 On 04-May-17	9.46	Call	Bond Future	4998	5	4998	5	0.00
19/09/2016	2032 On 04-May-17	9.45	Call	Bond Future	4954	5	4954	5	0.00
19/09/2016	2032 On 04-May-17	9.44	Call	Bond Future	4910	4	4910	4	0.00
19/09/2016	2032 On 04-May-17	9.45	Put	Bond Future	2800	3	2800	3	0.00
19/09/2016	2032 On 04-May-17	9.46	Put	Bond Future	2771	3	2771	3	0.00
19/09/2016	2032 On 04-May-17	9.44	Put	Bond Future	2830	3	2830	3	0.00
19/09/2016	2033 On 03-November-16			Bond Future	108.12	108.1197	108.1233	108.1197	4,686.00
19/09/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
19/09/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
19/09/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
19/09/2016	2033 On 03-November-16	109.17	Put	Bond Future	1047	1	1047	1	0.00
19/09/2016	2033 On 03-November-16	109.18	Put	Bond Future	1057	1	1057	1	0.00
19/09/2016	2033 On 03-November-16	109.16	Put	Bond Future	1037	1	1037	1	0.00
19/09/2016	2037 On 03-November-16			Bond Future	9.27	94.6409	9.2667	94.6409	38,537.00
19/09/2016	2037 On 03-November-16	10.35	Call	Bond Future	8679	8	8679	8	0.00
19/09/2016	2037 On 03-November-16	10.36	Call	Bond Future	8750	8	8750	8	0.00
19/09/2016	2037 On 03-November-16	10.37	Call	Bond Future	8820	8	8820	8	0.00
19/09/2016	2037 On 03-November-16	10.36	Put	Bond Future	70	0	70	0	0.00
19/09/2016	2037 On 03-November-16	10.37	Put	Bond Future	67	0	67	0	0.00
19/09/2016	2037 On 03-November-16	10.35	Put	Bond Future	73	0	73	0	0.00
19/09/2016	2037 On 02-February-17			Bond Future	9.31	92.2075	9.3051	92.2075	0.00
19/09/2016	2037 On 02-February-17	9.66	Call	Bond Future	4971	5	4971	5	0.00
19/09/2016	2037 On 02-February-17	9.68	Call	Bond Future	5076	5	5076	5	0.00
19/09/2016	2037 On 02-February-17	9.67	Call	Bond Future	5023	5	5023	5	0.00
19/09/2016	2037 On 02-February-17	9.66	Put	Bond Future	2032	2	2032	2	0.00

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19/09/2016	2037 On 02-February-17	9.67	Put	Bond Future	2004	2	2004	2	0.00
19/09/2016	2037 On 02-February-17	9.68	Put	Bond Future	1975	2	1975	2	0.00
19/09/2016	2037 On 04-May-17			Bond Future	9.34	94.0583	9.3389	94.0583	0.00
19/09/2016	2037 On 04-May-17	9.59	Call	Bond Future	5397	5	5397	5	0.00
19/09/2016	2037 On 04-May-17	9.58	Call	Bond Future	5349	5	5349	5	0.00
19/09/2016	2037 On 04-May-17	9.60	Call	Bond Future	5444	5	5444	5	0.00
19/09/2016	2037 On 04-May-17	9.58	Put	Bond Future	3354	4	3354	4	0.00
19/09/2016	2037 On 04-May-17	9.60	Put	Bond Future	3286	4	3286	4	0.00
19/09/2016	2037 On 04-May-17	9.59	Put	Bond Future	3320	4	3320	4	0.00
19/09/2016	2038 On 03-November-16			Bond Future	136.02	136.0144	136.0188	136.0144	20,753.00
19/09/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
19/09/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
19/09/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
19/09/2016	2038 On 03-November-16	136.32	Put	Bond Future	301	0	301	0	0.00
19/09/2016	2038 On 03-November-16	136.31	Put	Bond Future	291	0	291	0	0.00
19/09/2016	2038 On 03-November-16	136.33	Put	Bond Future	311	0	311	0	0.00
19/09/2016	2040 On 03-November-16			Bond Future	9.28	99.0080	9.2812	99.0080	3,923.00
19/09/2016	2040 On 03-November-16	9.69	Call	Bond Future	4407	4	4407	4	0.00
19/09/2016	2040 On 03-November-16	9.71	Call	Bond Future	4540	4	4540	4	0.00
19/09/2016	2040 On 03-November-16	9.70	Call	Bond Future	4473	4	4473	4	0.00
19/09/2016	2040 On 03-November-16	9.69	Put	Bond Future	737	1	737	1	0.00
19/09/2016	2040 On 03-November-16	9.70	Put	Bond Future	717	1	717	1	0.00
19/09/2016	2040 On 03-November-16	9.71	Put	Bond Future	697	1	697	1	0.00
19/09/2016	2040 On 02-February-17			Bond Future	9.32	96.4084	9.3187	96.4084	0.00
19/09/2016	2040 On 02-February-17	9.58	Call	Bond Future	4907	4	4907	4	0.00
19/09/2016	2040 On 02-February-17	9.59	Call	Bond Future	4961	5	4961	5	0.00
19/09/2016	2040 On 02-February-17	9.60	Call	Bond Future	5014	5	5014	5	0.00
19/09/2016	2040 On 02-February-17	9.59	Put	Bond Future	2521	3	2521	3	0.00
19/09/2016	2040 On 02-February-17	9.60	Put	Bond Future	2487	3	2487	3	0.00
19/09/2016	2040 On 02-February-17	9.58	Put	Bond Future	2556	3	2556	3	0.00
19/09/2016	2040 On 04-May-17			Bond Future	9.35	98.3435	9.3518	98.3435	0.00
19/09/2016	2040 On 04-May-17	9.62	Call	Bond Future	5986	6	5986	6	0.00
19/09/2016	2040 On 04-May-17	9.63	Call	Bond Future	6037	6	6037	6	0.00
19/09/2016	2040 On 04-May-17	9.64	Call	Bond Future	6089	6	6089	6	0.00

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19/09/2016	2040 On 04-May-17	9.63	Put	Bond Future	3556	4	3556	4	0.00
19/09/2016	2040 On 04-May-17	9.64	Put	Bond Future	3521	4	3521	4	0.00
19/09/2016	2040 On 04-May-17	9.62	Put	Bond Future	3593	4	3593	4	0.00
19/09/2016	2044 On 03-November-16			Bond Future	9.29	96.2177	9.2904	96.2177	18,566.00
19/09/2016	2044 On 03-November-16	10.42	Call	Bond Future	9769	9	9769	9	0.00
19/09/2016	2044 On 03-November-16	10.41	Call	Bond Future	9693	9	9693	9	0.00
19/09/2016	2044 On 03-November-16	10.43	Call	Bond Future	9844	9	9844	9	0.00
19/09/2016	2044 On 03-November-16	10.43	Put	Bond Future	71	0	71	0	0.00
19/09/2016	2044 On 03-November-16	10.42	Put	Bond Future	74	0	74	0	0.00
19/09/2016	2044 On 03-November-16	10.41	Put	Bond Future	76	0	76	0	0.00
19/09/2016	2044 On 02-February-17			Bond Future	9.33	93.6895	9.3265	93.6895	0.00
19/09/2016	2044 On 02-February-17	9.77	Call	Bond Future	6024	6	6024	6	0.00
19/09/2016	2044 On 02-February-17	9.78	Call	Bond Future	6082	6	6082	6	0.00
19/09/2016	2044 On 02-February-17	9.76	Call	Bond Future	5966	5	5966	5	0.00
19/09/2016	2044 On 02-February-17	9.77	Put	Bond Future	2033	2	2033	2	0.00
19/09/2016	2044 On 02-February-17	9.78	Put	Bond Future	2005	2	2005	2	0.00
19/09/2016	2044 On 02-February-17	9.76	Put	Bond Future	2062	2	2062	2	0.00
19/09/2016	2044 On 04-May-17			Bond Future	9.36	95.5701	9.3584	95.5701	0.00
19/09/2016	2044 On 04-May-17	9.67	Call	Bond Future	6332	6	6332	6	0.00
19/09/2016	2044 On 04-May-17	9.66	Call	Bond Future	6280	6	6280	6	0.00
19/09/2016	2044 On 04-May-17	9.68	Call	Bond Future	6385	6	6385	6	0.00
19/09/2016	2044 On 04-May-17	9.68	Put	Bond Future	3481	4	3481	4	0.00
19/09/2016	2044 On 04-May-17	9.67	Put	Bond Future	3517	4	3517	4	0.00
19/09/2016	2044 On 04-May-17	9.66	Put	Bond Future	3552	4	3552	4	0.00
19/09/2016	2046 On 03-November-16			Bond Future	133.64	133.6348	133.6394	133.6348	17,594.00
19/09/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
19/09/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
19/09/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
19/09/2016	2046 On 03-November-16	137.09	Put	Bond Future	3451	3	3451	3	0.00
19/09/2016	2046 On 03-November-16	137.07	Put	Bond Future	3431	3	3431	3	0.00
19/09/2016	2046 On 03-November-16	137.08	Put	Bond Future	3441	3	3441	3	0.00
19/09/2016	2050 On 03-November-16			Bond Future	143.10	143.4347	143.1023	143.4347	21,644.00
19/09/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
19/09/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00

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19/09/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
19/09/2016	2050 On 03-November-16	149.53	Put	Bond Future	6428	6	6428	6	0.00
19/09/2016	2050 On 03-November-16	149.54	Put	Bond Future	6438	6	6438	6	0.00
19/09/2016	2050 On 03-November-16	149.52	Put	Bond Future	6418	6	6418	6	0.00
19/09/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	AL37 On 03-November-16			Index Future	507.48	505.8290	507.4820	505.8290	14.00
19/09/2016	AL37 On 02-February-17			Index Future	517.25	515.5710	517.2450	515.5710	0.00
19/09/2016	AL7T On 03-November-16			Index Future	589.87	586.2980	589.8710	586.2980	3.00
19/09/2016	AL7T On 02-February-17			Index Future	601.22	597.5900	601.2190	597.5900	0.00
19/09/2016	ALBI On 03-November-16			Index Future	539.14	535.6650	539.1350	535.6650	706.00
19/09/2016	ALBI On 02-February-17			Index Future	549.51	545.9820	549.5070	545.9820	0.00
19/09/2016	ALBI On 04-May-17			Index Future	560.51	556.9340	560.5140	556.9340	0.00
19/09/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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19/09/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/09/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2016	EL28 On 03-November-16			Bond Future	130.46	130.4529	130.4590	130.4529	0.00
19/09/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
19/09/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
19/09/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
19/09/2016	EL28 On 03-November-16	132.16	Put	Bond Future	1701	2	1701	2	0.00
19/09/2016	EL28 On 03-November-16	132.17	Put	Bond Future	1711	2	1711	2	0.00
19/09/2016	EL28 On 03-November-16	132.15	Put	Bond Future	1691	2	1691	2	0.00
19/09/2016	EL28 On 02-February-17			Bond Future	132.98	132.9736	132.9773	132.9736	0.00
19/09/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
19/09/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
19/09/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
19/09/2016	EL28 On 02-February-17	135.10	Put	Bond Future	2123	2	2123	2	0.00
19/09/2016	EL28 On 02-February-17	135.12	Put	Bond Future	2143	2	2143	2	0.00
19/09/2016	EL28 On 02-February-17	135.11	Put	Bond Future	2133	2	2133	2	0.00
19/09/2016	EL28 On 04-May-17			Bond Future	133.96	133.9637	133.9644	133.9637	0.00
19/09/2016	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
19/09/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
19/09/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
19/09/2016	EL28 On 04-May-17	137.90	Put	Bond Future	3936	4	3936	4	0.00
19/09/2016	EL28 On 04-May-17	137.91	Put	Bond Future	3946	4	3946	4	0.00
19/09/2016	EL28 On 04-May-17	137.92	Put	Bond Future	3956	4	3956	4	0.00
19/09/2016	ES33 On 03-November-16			Bond Future	10.15	79.3444	10.1483	79.3444	8,789.00
19/09/2016	ES33 On 03-November-16	11.31	Call	Bond Future	7239	7	7239	7	0.00
19/09/2016	ES33 On 03-November-16	11.29	Call	Bond Future	7123	7	7123	7	0.00
19/09/2016	ES33 On 03-November-16	11.30	Call	Bond Future	7181	7	7181	7	0.00
19/09/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
19/09/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
19/09/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
19/09/2016	ES33 On 02-February-17			Bond Future	10.22	80.8726	10.2200	80.8726	0.00
19/09/2016	ES33 On 02-February-17	10.61	Call	Bond Future	2517	2	2517	2	0.00
19/09/2016	ES33 On 02-February-17	10.60	Call	Bond Future	2454	2	2454	2	0.00
19/09/2016	ES33 On 02-February-17	10.59	Call	Bond Future	2391	2	2391	2	0.00
19/09/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
19/09/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
19/09/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
19/09/2016	ES33 On 04-May-17			Bond Future	10.28	78.7001	10.2813	78.7001	0.00
19/09/2016	ES33 On 04-May-17	10.55	Call	Bond Future	1727	1	1727	1	0.00
19/09/2016	ES33 On 04-May-17	10.56	Call	Bond Future	1790	1	1790	1	0.00
19/09/2016	ES33 On 04-May-17	10.54	Call	Bond Future	1664	1	1664	1	0.00
19/09/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
19/09/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
19/09/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
19/09/2016	ES42 On 03-November-16			Bond Future	10.25	83.9421	10.2512	83.9421	8,777.00
19/09/2016	ES42 On 02-February-17			Bond Future	10.32	85.5592	10.3176	85.5592	0.00
19/09/2016	ES42 On 04-May-17			Bond Future	10.38	83.0128	10.3781	83.0128	0.00
19/09/2016	GOVI On 03-November-16			GOVI	536.40	533.1600	536.3960	533.1600	420.00
19/09/2016	GOVI On 03-November-16	476.11	Call	GOVI	602860	57	602860	57	0.00
19/09/2016	GOVI On 03-November-16	476.13	Call	GOVI	602660	57	602660	57	0.00
19/09/2016	GOVI On 03-November-16	476.12	Call	GOVI	602760	57	602760	57	0.00
19/09/2016	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
19/09/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
19/09/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
19/09/2016	GOVI On 02-February-17			GOVI	546.72	543.4290	546.7150	543.4290	27.00
19/09/2016	GOVI On 02-February-17	533.32	Call	GOVI	133950	10	133950	10	0.00
19/09/2016	GOVI On 02-February-17	533.34	Call	GOVI	133750	10	133750	10	0.00
19/09/2016	GOVI On 02-February-17	533.33	Call	GOVI	133850	10	133850	10	0.00
19/09/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
19/09/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
19/09/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
19/09/2016	GOVI On 04-May-17			GOVI	557.67	554.3300	557.6670	554.3300	0.00
19/09/2016	GOVI On 04-May-17	262.20	Call	GOVI	2954670	292	2954670	292	0.00
19/09/2016	GOVI On 04-May-17	262.19	Call	GOVI	2954770	292	2954770	292	0.00
19/09/2016	GOVI On 04-May-17	262.18	Call	GOVI	2954870	292	2954870	292	0.00
19/09/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
19/09/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
19/09/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
19/09/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/09/2016	IGOV On 03-November-16			Index Future	249.86	249.8930	249.8620	249.8930	1,021.00
19/09/2016	IGOV On 02-February-17			Index Future	254.68	254.7220	254.6840	254.7220	57.00
19/09/2016	IGOV On 04-May-17			Index Future	259.80	259.8460	259.8010	259.8460	0.00
19/09/2016	ILBI On 03-November-16			Index Future	677.28	677.3550	677.2810	677.3550	0.00
19/09/2016	ILBI On 02-February-17			Index Future	690.42	690.4960	690.4170	690.4960	155.00
19/09/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0720	100.0686	100.0720	0.00
19/09/2016	IS01 On 16-March-17			Interest Rate Swap	100.02	100.0262	100.0216	100.0262	0.00
19/09/2016	IS01 On 15-June-17			Interest Rate Swap	99.66	99.6749	99.6615	99.6749	0.00
19/09/2016	IS01 On 21-September-17			Interest Rate Swap	99.73	99.7562	99.7300	99.7562	0.00
19/09/2016	IS01 On 21-December-17			Interest Rate Swap	100.01	100.0458	100.0120	100.0458	0.00
19/09/2016	IS02 On 18-December-17			Interest Rate Swap	100.04	100.0743	100.0376	100.0743	0.00
19/09/2016	IS02 On 16-March-18			Interest Rate Swap	99.35	99.3907	99.3467	99.3907	0.00
19/09/2016	IS02 On 15-June-18			Interest Rate Swap	99.03	99.0889	99.0339	99.0889	0.00
19/09/2016	IS02 On 21-September-18			Interest Rate Swap	99.14	99.2195	99.1362	99.2195	0.00
19/09/2016	IS02 On 21-December-18			Interest Rate Swap	99.66	99.7600	99.6600	99.7600	0.00
19/09/2016	IS05 On 17-December-20			Interest Rate Swap	98.12	98.3789	98.1188	98.3789	0.00
19/09/2016	IS05 On 16-March-21			Interest Rate Swap	97.46	97.7268	97.4593	97.7268	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
19/09/2016	IS05 On 15-June-21			Interest Rate Swap	96.76	97.0418	96.7640	97.0418	0.00
19/09/2016	IS05 On 21-September-21			Interest Rate Swap	97.04	97.3317	97.0408	97.3317	0.00
19/09/2016	IS05 On 21-December-21			Interest Rate Swap	99.28	99.5711	99.2755	99.5711	0.00
19/09/2016	IS10 On 17-December-25			Interest Rate Swap	97.89	98.3152	97.8865	98.3152	0.00
19/09/2016	IS10 On 16-March-26			Interest Rate Swap	94.97	95.4083	94.9652	95.4083	0.00
19/09/2016	IS10 On 15-June-26			Interest Rate Swap	93.73	94.1910	93.7347	94.1910	0.00
19/09/2016	IS10 On 21-September-26			Interest Rate Swap	95.82	96.2847	95.8247	96.2847	0.00
19/09/2016	IS10 On 21-December-26			Interest Rate Swap	99.48	99.9257	99.4773	99.9257	0.00
19/09/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/09/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/09/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/09/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/09/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	10.00
19/09/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
19/09/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
19/09/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
19/09/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
19/09/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.58	92.4200	7.5800	92.4200	0.00
19/09/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.59	92.4100	7.5900	92.4100	1,000.00
19/09/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.69	92.3100	7.6900	92.3100	0.00
19/09/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.71	92.2900	7.7100	92.2900	0.00
19/09/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.73	92.2700	7.7300	92.2700	0.00
19/09/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.73	92.2700	7.7300	92.2700	1,000.00
19/09/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
19/09/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
19/09/2016	R023 On 03-November-16			Bond Future	8.31	98.3127	8.3149	98.3127	12,642.00
19/09/2016	R023 On 03-November-16	9.73	Call	Bond Future	6450	6	6450	6	0.00
19/09/2016	R023 On 03-November-16	9.74	Call	Bond Future	6494	6	6494	6	0.00
19/09/2016	R023 On 03-November-16	9.75	Call	Bond Future	6537	6	6537	6	0.00
19/09/2016	R023 On 03-November-16	9.74	Put	Bond Future	2	0	2	0	0.00
19/09/2016	R023 On 03-November-16	9.75	Put	Bond Future	2	0	2	0	0.00
19/09/2016	R023 On 03-November-16	9.73	Put	Bond Future	3	0	3	0	0.00
19/09/2016	R023 On 02-February-17			Bond Future	8.35	100.2063	8.3460	100.2063	0.00
19/09/2016	R023 On 02-February-17	8.86	Call	Bond Future	3029	3	3029	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
19/09/2016	R023 On 02-February-17	8.85	Call	Bond Future	2996	3	2996	3	0.00
19/09/2016	R023 On 02-February-17	8.84	Call	Bond Future	2964	3	2964	3	0.00
19/09/2016	R023 On 02-February-17	8.85	Put	Bond Future	711	1	711	1	0.00
19/09/2016	R023 On 02-February-17	8.86	Put	Bond Future	699	1	699	1	0.00
19/09/2016	R023 On 02-February-17	8.84	Put	Bond Future	724	1	724	1	0.00
19/09/2016	R023 On 04-May-17			Bond Future	8.36	98.2825	8.3562	98.2825	0.00
19/09/2016	R023 On 04-May-17	8.59	Call	Bond Future	2565	2	2565	2	0.00
19/09/2016	R023 On 04-May-17	8.61	Call	Bond Future	2618	2	2618	2	0.00
19/09/2016	R023 On 04-May-17	8.60	Call	Bond Future	2591	2	2591	2	0.00
19/09/2016	R023 On 04-May-17	8.59	Put	Bond Future	1530	2	1530	2	0.00
19/09/2016	R023 On 04-May-17	8.61	Put	Bond Future	1495	2	1495	2	0.00
19/09/2016	R023 On 04-May-17	8.60	Put	Bond Future	1513	2	1513	2	0.00
19/09/2016	R035 On 03-November-16			Bond Future	9.19	98.1731	9.1885	98.1731	4,661.00
19/09/2016	R035 On 03-November-16	9.57	Call	Bond Future	3199	2	3199	2	0.00
19/09/2016	R035 On 03-November-16	9.59	Call	Bond Future	3362	3	3362	3	0.00
19/09/2016	R035 On 03-November-16	9.58	Call	Bond Future	3280	3	3280	3	0.00
19/09/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
19/09/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
19/09/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
19/09/2016	R035 On 02-February-17			Bond Future	9.23	100.0640	9.2302	100.0640	0.00
19/09/2016	R035 On 02-February-17	9.51	Call	Bond Future	2336	2	2336	2	0.00
19/09/2016	R035 On 02-February-17	9.52	Call	Bond Future	2418	2	2418	2	0.00
19/09/2016	R035 On 02-February-17	9.50	Call	Bond Future	2254	1	2254	1	0.00
19/09/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
19/09/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
19/09/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
19/09/2016	R035 On 04-May-17			Bond Future	9.26	97.5663	9.2603	97.5663	0.00
19/09/2016	R035 On 04-May-17	9.53	Call	Bond Future	2233	1	2233	1	0.00
19/09/2016	R035 On 04-May-17	9.55	Call	Bond Future	2396	2	2396	2	0.00
19/09/2016	R035 On 04-May-17	9.54	Call	Bond Future	2315	2	2315	2	0.00
19/09/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
19/09/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
19/09/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
19/09/2016	R186 On 03-November-16			Bond Future	8.62	115.7866	8.6248	115.7866	101,505.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2016	R186 On 03-November-16	9.10	Call	Bond Future	3726	3	3726	3	0.00
19/09/2016	R186 On 03-November-16	9.66	Call	Bond Future	7186	7	7186	7	0.00
19/09/2016	R186 On 03-November-16	8.96	Call	Bond Future	2960	3	2960	3	0.00
19/09/2016	R186 On 03-November-16	9.40	Call	Bond Future	5533	5	5533	5	1,425.00
19/09/2016	R186 On 03-November-16	8.52	Call	Bond Future	1111	1	1111	1	0.00
19/09/2016	R186 On 03-November-16	8.82	Call	Bond Future	2268	2	2268	2	0.00
19/09/2016	R186 On 03-November-16	8.95	Call	Bond Future	2908	2	2908	2	0.00
19/09/2016	R186 On 03-November-16	9.20	Call	Bond Future	4309	4	4309	4	1,425.00
19/09/2016	R186 On 03-November-16	8.30	Call	Bond Future	568	0	568	0	150.00
19/09/2016	R186 On 03-November-16	8.90	Call	Bond Future	2653	2	2653	2	0.00
19/09/2016	R186 On 03-November-16	8.97	Call	Bond Future	3013	3	3013	3	0.00
19/09/2016	R186 On 03-November-16	9.71	Call	Bond Future	7507	7	7507	7	0.00
19/09/2016	R186 On 03-November-16	9.66	Put	Bond Future	42	0	42	0	0.00
19/09/2016	R186 On 03-November-16	9.71	Put	Bond Future	34	0	34	0	0.00
19/09/2016	R186 On 03-November-16	8.90	Put	Bond Future	692	1	692	1	5,092.00
19/09/2016	R186 On 03-November-16	9.10	Put	Bond Future	368	1	368	1	108.00
19/09/2016	R186 On 03-November-16	8.96	Put	Bond Future	577	1	577	1	0.00
19/09/2016	R186 On 03-November-16	8.97	Put	Bond Future	560	1	560	1	0.00
19/09/2016	R186 On 03-November-16	8.30	Put	Bond Future	2944	4	2944	4	0.00
19/09/2016	R186 On 03-November-16	8.52	Put	Bond Future	1871	2	1871	2	150.00
19/09/2016	R186 On 03-November-16	8.95	Put	Bond Future	595	1	595	1	0.00
19/09/2016	R186 On 03-November-16	9.20	Put	Bond Future	261	0	261	0	0.00
19/09/2016	R186 On 03-November-16	8.82	Put	Bond Future	871	1	871	1	150.00
19/09/2016	R186 On 03-November-16	9.40	Put	Bond Future	124	0	124	0	0.00
19/09/2016	R186 On 02-February-17			Bond Future	8.66	112.7136	8.6575	112.7136	0.00
19/09/2016	R186 On 02-February-17	9.50	Call	Bond Future	6408	6	6408	6	0.00
19/09/2016	R186 On 02-February-17	8.87	Call	Bond Future	3337	3	3337	3	0.00
19/09/2016	R186 On 02-February-17	9.40	Call	Bond Future	5874	5	5874	5	0.00
19/09/2016	R186 On 02-February-17	8.60	Call	Bond Future	2314	2	2314	2	7,000.00
19/09/2016	R186 On 02-February-17	8.81	Call	Bond Future	3090	3	3090	3	0.00
19/09/2016	R186 On 02-February-17	8.00	Call	Bond Future	809	1	809	1	7,000.00
19/09/2016	R186 On 02-February-17	8.37	Call	Bond Future	1614	1	1614	1	500.00
19/09/2016	R186 On 02-February-17	8.79	Call	Bond Future	3010	3	3010	3	0.00
19/09/2016	R186 On 02-February-17	8.43	Call	Bond Future	1782	2	1782	2	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2016	R186 On 02-February-17	8.80	Call	Bond Future	3050	3	3050	3	0.00
19/09/2016	R186 On 02-February-17	8.90	Call	Bond Future	3464	3	3464	3	0.00
19/09/2016	R186 On 02-February-17	9.50	Put	Bond Future	660	1	660	1	13,500.00
19/09/2016	R186 On 02-February-17	8.87	Put	Bond Future	1849	2	1849	2	500.00
19/09/2016	R186 On 02-February-17	8.60	Put	Bond Future	2722	3	2722	3	0.00
19/09/2016	R186 On 02-February-17	8.37	Put	Bond Future	3672	4	3672	4	0.00
19/09/2016	R186 On 02-February-17	8.79	Put	Bond Future	2079	2	2079	2	0.00
19/09/2016	R186 On 02-February-17	9.40	Put	Bond Future	786	1	786	1	750.00
19/09/2016	R186 On 02-February-17	8.00	Put	Bond Future	5589	6	5589	6	0.00
19/09/2016	R186 On 02-February-17	8.81	Put	Bond Future	2020	2	2020	2	0.00
19/09/2016	R186 On 02-February-17	8.43	Put	Bond Future	3406	4	3406	4	0.00
19/09/2016	R186 On 02-February-17	8.80	Put	Bond Future	2049	2	2049	2	0.00
19/09/2016	R186 On 02-February-17	8.90	Put	Bond Future	1767	2	1767	2	750.00
19/09/2016	R186 On 04-May-17			Bond Future	8.68	114.9756	8.6799	114.9756	0.00
19/09/2016	R186 On 04-May-17	8.90	Call	Bond Future	4063	4	4063	4	0.00
19/09/2016	R186 On 04-May-17	8.91	Call	Bond Future	4103	4	4103	4	0.00
19/09/2016	R186 On 04-May-17	8.89	Call	Bond Future	4023	4	4023	4	0.00
19/09/2016	R186 On 04-May-17	8.89	Put	Bond Future	2580	3	2580	3	0.00
19/09/2016	R186 On 04-May-17	8.90	Put	Bond Future	2552	3	2552	3	0.00
19/09/2016	R186 On 04-May-17	8.91	Put	Bond Future	2524	3	2524	3	0.00
19/09/2016	R197 On 03-November-16			Bond Future	302.33	302.3246	302.3341	302.3246	875.00
19/09/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
19/09/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
19/09/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
19/09/2016	R197 On 03-November-16	303.57	Put	Bond Future	1236	1	1236	1	0.00
19/09/2016	R197 On 03-November-16	303.58	Put	Bond Future	1246	1	1246	1	0.00
19/09/2016	R197 On 03-November-16	303.56	Put	Bond Future	1226	1	1226	1	0.00
19/09/2016	R202 On 03-November-16			Bond Future	251.34	251.3347	251.3426	251.3347	36,009.00
19/09/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
19/09/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
19/09/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
19/09/2016	R202 On 03-November-16	253.86	Put	Bond Future	2517	3	2517	3	0.00
19/09/2016	R202 On 03-November-16	253.87	Put	Bond Future	2527	3	2527	3	0.00
19/09/2016	R202 On 03-November-16	253.85	Put	Bond Future	2507	3	2507	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
19/09/2016	R203 On 03-November-16			Bond Future	7.38	101.8402	7.3803	101.8402	30,174.00
19/09/2016	R203 On 03-November-16	8.84	Call	Bond Future	1181	1	1181	1	0.00
19/09/2016	R203 On 03-November-16	8.86	Call	Bond Future	1197	1	1197	1	0.00
19/09/2016	R203 On 03-November-16	8.85	Call	Bond Future	1189	1	1189	1	0.00
19/09/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
19/09/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
19/09/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
19/09/2016	R203 On 02-February-17			Bond Future	7.23	103.8017	7.2301	103.8017	0.00
19/09/2016	R203 On 02-February-17	7.70	Call	Bond Future	335	0	335	0	0.00
19/09/2016	R203 On 02-February-17	7.72	Call	Bond Future	344	0	344	0	0.00
19/09/2016	R203 On 02-February-17	7.71	Call	Bond Future	339	0	339	0	0.00
19/09/2016	R203 On 02-February-17	7.71	Put	Bond Future	61	0	61	0	0.00
19/09/2016	R203 On 02-February-17	7.72	Put	Bond Future	60	0	60	0	0.00
19/09/2016	R203 On 02-February-17	7.70	Put	Bond Future	62	0	62	0	0.00
19/09/2016	R203 On 04-May-17			Bond Future	6.50	101.7097	6.4964	101.7097	0.00
19/09/2016	R203 On 04-May-17	6.91	Call	Bond Future	208	0	208	0	0.00
19/09/2016	R203 On 04-May-17	6.92	Call	Bond Future	210	0	210	0	0.00
19/09/2016	R203 On 04-May-17	6.93	Call	Bond Future	213	0	213	0	0.00
19/09/2016	R203 On 04-May-17	6.92	Put	Bond Future	61	0	61	0	0.00
19/09/2016	R203 On 04-May-17	6.91	Put	Bond Future	63	0	63	0	0.00
19/09/2016	R203 On 04-May-17	6.93	Put	Bond Future	60	0	60	0	0.00
19/09/2016	R204 On 03-November-16			Bond Future	7.63	103.5702	7.6313	103.5702	31,477.00
19/09/2016	R204 On 03-November-16	9.21	Call	Bond Future	2992	3	2992	3	0.00
19/09/2016	R204 On 03-November-16	9.23	Call	Bond Future	3029	3	3029	3	0.00
19/09/2016	R204 On 03-November-16	9.22	Call	Bond Future	3011	3	3011	3	0.00
19/09/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
19/09/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
19/09/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
19/09/2016	R204 On 02-February-17			Bond Future	7.61	101.5246	7.6081	101.5246	0.00
19/09/2016	R204 On 02-February-17	8.28	Call	Bond Future	1279	1	1279	1	0.00
19/09/2016	R204 On 02-February-17	8.29	Call	Bond Future	1293	1	1293	1	0.00
19/09/2016	R204 On 02-February-17	8.30	Call	Bond Future	1307	1	1307	1	0.00
19/09/2016	R204 On 02-February-17	8.28	Put	Bond Future	131	0	131	0	0.00
19/09/2016	R204 On 02-February-17	8.30	Put	Bond Future	126	0	126	0	0.00

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19/09/2016	R204 On 02-February-17	8.29	Put	Bond Future	128	0	128	0	0.00
19/09/2016	R204 On 04-May-17			Bond Future	7.53	103.5619	7.5269	103.5619	0.00
19/09/2016	R204 On 04-May-17	7.90	Call	Bond Future	891	1	891	1	0.00
19/09/2016	R204 On 04-May-17	7.92	Call	Bond Future	911	1	911	1	0.00
19/09/2016	R204 On 04-May-17	7.91	Call	Bond Future	901	1	901	1	0.00
19/09/2016	R204 On 04-May-17	7.91	Put	Bond Future	327	0	327	0	0.00
19/09/2016	R204 On 04-May-17	7.92	Put	Bond Future	322	0	322	0	0.00
19/09/2016	R204 On 04-May-17	7.90	Put	Bond Future	331	0	331	0	0.00
19/09/2016	R207 On 03-November-16			Bond Future	7.86	100.3390	7.8589	100.3390	52,034.00
19/09/2016	R207 On 03-November-16	7.94	Call	Bond Future	598	0	598	0	0.00
19/09/2016	R207 On 03-November-16	7.93	Call	Bond Future	582	0	582	0	0.00
19/09/2016	R207 On 03-November-16	7.95	Call	Bond Future	614	0	614	0	0.00
19/09/2016	R207 On 03-November-16	7.95	Put	Bond Future	364	0	364	0	0.00
19/09/2016	R207 On 03-November-16	7.94	Put	Bond Future	376	1	376	1	0.00
19/09/2016	R207 On 03-November-16	7.93	Put	Bond Future	387	1	387	1	0.00
19/09/2016	R207 On 02-February-17			Bond Future	7.86	98.6291	7.8621	98.6291	0.00
19/09/2016	R207 On 02-February-17	8.91	Call	Bond Future	2722	3	2722	3	62.00
19/09/2016	R207 On 02-February-17	9.22	Call	Bond Future	3432	3	3432	3	0.00
19/09/2016	R207 On 02-February-17	9.24	Call	Bond Future	3478	3	3478	3	0.00
19/09/2016	R207 On 02-February-17	9.23	Call	Bond Future	3455	3	3455	3	0.00
19/09/2016	R207 On 02-February-17	8.91	Put	Bond Future	91	0	91	0	0.00
19/09/2016	R207 On 02-February-17	9.22	Put	Bond Future	39	0	39	0	0.00
19/09/2016	R207 On 02-February-17	9.24	Put	Bond Future	37	0	37	0	0.00
19/09/2016	R207 On 02-February-17	9.23	Put	Bond Future	38	0	38	0	0.00
19/09/2016	R207 On 04-May-17			Bond Future	7.84	100.6084	7.8424	100.6084	0.00
19/09/2016	R207 On 04-May-17	8.20	Call	Bond Future	1412	1	1412	1	0.00
19/09/2016	R207 On 04-May-17	8.22	Call	Bond Future	1443	1	1443	1	0.00
19/09/2016	R207 On 04-May-17	8.21	Call	Bond Future	1428	1	1428	1	0.00
19/09/2016	R207 On 04-May-17	8.22	Put	Bond Future	556	1	556	1	0.00
19/09/2016	R207 On 04-May-17	8.20	Put	Bond Future	572	1	572	1	0.00
19/09/2016	R207 On 04-May-17	8.21	Put	Bond Future	565	1	565	1	0.00
19/09/2016	R207 On 03-August-17			Bond Future	7.78	99.0658	7.7756	99.0658	0.00
19/09/2016	R207 On 03-August-17	8.19	Call	Bond Future	1527	1	1527	1	51.00
19/09/2016	R207 On 03-August-17	8.40	Call	Bond Future	1836	2	1836	2	0.00

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19/09/2016	R207 On 03-August-17	8.39	Call	Bond Future	1821	2	1821	2	0.00
19/09/2016	R207 On 03-August-17	8.41	Call	Bond Future	1851	2	1851	2	0.00
19/09/2016	R207 On 03-August-17	8.39	Put	Bond Future	502	1	502	1	0.00
19/09/2016	R207 On 03-August-17	8.41	Put	Bond Future	490	1	490	1	0.00
19/09/2016	R207 On 03-August-17	8.19	Put	Bond Future	635	1	635	1	0.00
19/09/2016	R207 On 03-August-17	8.40	Put	Bond Future	496	1	496	1	0.00
19/09/2016	R208 On 03-November-16			Bond Future	8.03	95.7229	8.0350	95.7229	30,528.00
19/09/2016	R208 On 03-November-16	9.57	Call	Bond Future	5248	5	5248	5	0.00
19/09/2016	R208 On 03-November-16	9.58	Call	Bond Future	5281	5	5281	5	0.00
19/09/2016	R208 On 03-November-16	9.59	Call	Bond Future	5314	5	5314	5	0.00
19/09/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
19/09/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
19/09/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
19/09/2016	R208 On 02-February-17			Bond Future	8.05	97.5666	8.0534	97.5666	0.00
19/09/2016	R208 On 02-February-17	8.64	Call	Bond Future	2334	2	2334	2	0.00
19/09/2016	R208 On 02-February-17	8.63	Call	Bond Future	2308	2	2308	2	0.00
19/09/2016	R208 On 02-February-17	8.65	Call	Bond Future	2359	2	2359	2	0.00
19/09/2016	R208 On 02-February-17	8.64	Put	Bond Future	382	0	382	0	0.00
19/09/2016	R208 On 02-February-17	8.65	Put	Bond Future	374	0	374	0	0.00
19/09/2016	R208 On 02-February-17	8.63	Put	Bond Future	389	0	389	0	0.00
19/09/2016	R208 On 04-May-17			Bond Future	8.05	96.1201	8.0489	96.1201	0.00
19/09/2016	R208 On 04-May-17	8.37	Call	Bond Future	1900	2	1900	2	0.00
19/09/2016	R208 On 04-May-17	8.39	Call	Bond Future	1941	2	1941	2	0.00
19/09/2016	R208 On 04-May-17	8.38	Call	Bond Future	1920	2	1920	2	0.00
19/09/2016	R208 On 04-May-17	8.37	Put	Bond Future	879	1	879	1	0.00
19/09/2016	R208 On 04-May-17	8.39	Put	Bond Future	856	1	856	1	0.00
19/09/2016	R208 On 04-May-17	8.38	Put	Bond Future	867	1	867	1	0.00
19/09/2016	R209 On 03-November-16			Bond Future	9.14	73.9726	9.1449	73.9726	37,840.00
19/09/2016	R209 On 03-November-16	10.24	Call	Bond Future	7328	7	7328	7	0.00
19/09/2016	R209 On 03-November-16	10.26	Call	Bond Future	7447	7	7447	7	0.00
19/09/2016	R209 On 03-November-16	10.25	Call	Bond Future	7388	7	7388	7	0.00
19/09/2016	R209 On 03-November-16	9.05	Call	Bond Future	1223	1	1223	1	0.00
19/09/2016	R209 On 03-November-16	9.45	Call	Bond Future	2847	2	2847	2	0.00
19/09/2016	R209 On 03-November-16	8.81	Call	Bond Future	617	1	617	1	345.00

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19/09/2016	R209 On 03-November-16	8.87	Call	Bond Future	743	1	743	1	250.00
19/09/2016	R209 On 03-November-16	9.42	Call	Bond Future	2701	2	2701	2	120.00
19/09/2016	R209 On 03-November-16	9.04	Call	Bond Future	1192	1	1192	1	0.00
19/09/2016	R209 On 03-November-16	9.34	Call	Bond Future	2329	2	2329	2	0.00
19/09/2016	R209 On 03-November-16	10.26	Put	Bond Future	43	0	43	0	0.00
19/09/2016	R209 On 03-November-16	9.45	Put	Bond Future	701	1	701	1	250.00
19/09/2016	R209 On 03-November-16	10.25	Put	Bond Future	45	0	45	0	0.00
19/09/2016	R209 On 03-November-16	9.05	Put	Bond Future	1910	2	1910	2	250.00
19/09/2016	R209 On 03-November-16	8.81	Put	Bond Future	3086	4	3086	4	0.00
19/09/2016	R209 On 03-November-16	10.24	Put	Bond Future	47	0	47	0	0.00
19/09/2016	R209 On 03-November-16	9.04	Put	Bond Future	1952	2	1952	2	345.00
19/09/2016	R209 On 03-November-16	9.42	Put	Bond Future	762	1	762	1	0.00
19/09/2016	R209 On 03-November-16	8.87	Put	Bond Future	2760	3	2760	3	0.00
19/09/2016	R209 On 03-November-16	9.34	Put	Bond Future	946	1	946	1	345.00
19/09/2016	R209 On 02-February-17			Bond Future	9.18	75.3974	9.1800	75.3974	0.00
19/09/2016	R209 On 02-February-17	9.55	Call	Bond Future	4172	4	4172	4	0.00
19/09/2016	R209 On 02-February-17	9.53	Call	Bond Future	4084	4	4084	4	0.00
19/09/2016	R209 On 02-February-17	9.54	Call	Bond Future	4128	4	4128	4	0.00
19/09/2016	R209 On 02-February-17	9.53	Put	Bond Future	1648	2	1648	2	0.00
19/09/2016	R209 On 02-February-17	9.54	Put	Bond Future	1624	2	1624	2	0.00
19/09/2016	R209 On 02-February-17	9.55	Put	Bond Future	1601	2	1601	2	0.00
19/09/2016	R209 On 04-May-17			Bond Future	9.21	73.7584	9.2073	73.7584	0.00
19/09/2016	R209 On 04-May-17	9.46	Call	Bond Future	4457	4	4457	4	0.00
19/09/2016	R209 On 04-May-17	9.48	Call	Bond Future	4537	4	4537	4	0.00
19/09/2016	R209 On 04-May-17	9.47	Call	Bond Future	4497	4	4497	4	0.00
19/09/2016	R209 On 04-May-17	9.46	Put	Bond Future	2698	3	2698	3	0.00
19/09/2016	R209 On 04-May-17	9.47	Put	Bond Future	2670	3	2670	3	0.00
19/09/2016	R209 On 04-May-17	9.48	Put	Bond Future	2642	3	2642	3	0.00
19/09/2016	R210 On 03-November-16			Bond Future	186.79	186.7796	186.7858	186.7796	2,098.00
19/09/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
19/09/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
19/09/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
19/09/2016	R210 On 03-November-16	188.90	Put	Bond Future	2114	2	2114	2	0.00
19/09/2016	R210 On 03-November-16	188.92	Put	Bond Future	2134	2	2134	2	0.00

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19/09/2016	R210 On 03-November-16	188.91	Put	Bond Future	2124	2	2124	2	0.00
19/09/2016	R211 On 03-November-16			Bond Future	141.81	141.8017	141.8077	141.8017	56.00
19/09/2016	R211 On 03-November-16	141.76	Call	Bond Future	48	0	48	0	0.00
19/09/2016	R211 On 03-November-16	141.75	Call	Bond Future	58	0	58	0	0.00
19/09/2016	R211 On 03-November-16	141.74	Call	Bond Future	68	0	68	0	0.00
19/09/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
19/09/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
19/09/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
19/09/2016	R212 On 03-November-16			Bond Future	148.06	148.0175	148.0588	148.0175	3,109.00
19/09/2016	R212 On 03-November-16	148.11	Call	Bond Future	0	0	0	0	0.00
19/09/2016	R212 On 03-November-16	148.12	Call	Bond Future	0	0	0	0	0.00
19/09/2016	R212 On 03-November-16	148.10	Call	Bond Future	0	0	0	0	0.00
19/09/2016	R212 On 03-November-16	148.11	Put	Bond Future	51	0	51	0	0.00
19/09/2016	R212 On 03-November-16	148.12	Put	Bond Future	61	0	61	0	0.00
19/09/2016	R212 On 03-November-16	148.10	Put	Bond Future	41	0	41	0	0.00
19/09/2016	R213 On 03-November-16			Bond Future	9.01	84.7056	9.0070	84.7056	42,521.00
19/09/2016	R213 On 03-November-16	10.18	Call	Bond Future	7758	7	7758	7	0.00
19/09/2016	R213 On 03-November-16	10.20	Call	Bond Future	7879	7	7879	7	0.00
19/09/2016	R213 On 03-November-16	10.19	Call	Bond Future	7818	7	7818	7	0.00
19/09/2016	R213 On 03-November-16	10.19	Put	Bond Future	28	0	28	0	0.00
19/09/2016	R213 On 03-November-16	10.20	Put	Bond Future	26	0	26	0	0.00
19/09/2016	R213 On 03-November-16	10.18	Put	Bond Future	29	0	29	0	0.00
19/09/2016	R213 On 02-February-17			Bond Future	9.05	86.3371	9.0455	86.3371	0.00
19/09/2016	R213 On 02-February-17	9.40	Call	Bond Future	3968	4	3968	4	0.00
19/09/2016	R213 On 02-February-17	9.42	Call	Bond Future	4056	4	4056	4	0.00
19/09/2016	R213 On 02-February-17	9.41	Call	Bond Future	4012	4	4012	4	0.00
19/09/2016	R213 On 02-February-17	9.40	Put	Bond Future	1549	2	1549	2	0.00
19/09/2016	R213 On 02-February-17	9.42	Put	Bond Future	1503	2	1503	2	0.00
19/09/2016	R213 On 02-February-17	9.41	Put	Bond Future	1526	2	1526	2	0.00
19/09/2016	R213 On 04-May-17			Bond Future	9.07	84.5158	9.0720	84.5158	0.00
19/09/2016	R213 On 04-May-17	9.37	Call	Bond Future	4461	4	4461	4	0.00
19/09/2016	R213 On 04-May-17	9.36	Call	Bond Future	4421	4	4421	4	0.00
19/09/2016	R213 On 04-May-17	9.35	Call	Bond Future	4380	4	4380	4	0.00
19/09/2016	R213 On 04-May-17	9.36	Put	Bond Future	2467	3	2467	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
19/09/2016	R213 On 04-May-17	9.37	Put	Bond Future	2440	3	2440	3	0.00
19/09/2016	R213 On 04-May-17	9.35	Put	Bond Future	2493	3	2493	3	0.00
19/09/2016	R214 On 03-November-16			Bond Future	9.22	74.4390	9.2156	74.4390	29,194.00
19/09/2016	R214 On 03-November-16	10.35	Call	Bond Future	7877	7	7877	7	0.00
19/09/2016	R214 On 03-November-16	10.33	Call	Bond Future	7755	7	7755	7	0.00
19/09/2016	R214 On 03-November-16	10.34	Call	Bond Future	7816	7	7816	7	0.00
19/09/2016	R214 On 03-November-16	10.33	Put	Bond Future	51	0	51	0	0.00
19/09/2016	R214 On 03-November-16	10.34	Put	Bond Future	49	0	49	0	0.00
19/09/2016	R214 On 03-November-16	10.35	Put	Bond Future	47	0	47	0	0.00
19/09/2016	R214 On 02-February-17			Bond Future	9.25	75.8728	9.2522	75.8728	0.00
19/09/2016	R214 On 02-February-17	9.67	Call	Bond Future	4649	4	4649	4	0.00
19/09/2016	R214 On 02-February-17	9.66	Call	Bond Future	4602	4	4602	4	0.00
19/09/2016	R214 On 02-February-17	9.68	Call	Bond Future	4696	4	4696	4	0.00
19/09/2016	R214 On 02-February-17	9.67	Put	Bond Future	1617	2	1617	2	0.00
19/09/2016	R214 On 02-February-17	9.68	Put	Bond Future	1594	2	1594	2	0.00
19/09/2016	R214 On 02-February-17	9.66	Put	Bond Future	1640	2	1640	2	0.00
19/09/2016	R214 On 04-May-17			Bond Future	9.28	74.0953	9.2785	74.0953	0.00
19/09/2016	R214 On 04-May-17	9.58	Call	Bond Future	4895	5	4895	5	0.00
19/09/2016	R214 On 04-May-17	9.56	Call	Bond Future	4810	4	4810	4	0.00
19/09/2016	R214 On 04-May-17	9.57	Call	Bond Future	4852	4	4852	4	0.00
19/09/2016	R214 On 04-May-17	9.56	Put	Bond Future	2756	3	2756	3	0.00
19/09/2016	R214 On 04-May-17	9.57	Put	Bond Future	2727	3	2727	3	0.00
19/09/2016	R214 On 04-May-17	9.58	Put	Bond Future	2698	3	2698	3	0.00
19/09/2016	R248 On 03-November-16			Bond Future	9.26	95.6635	9.2612	95.6635	61,912.00
19/09/2016	R248 On 03-November-16	10.39	Call	Bond Future	10007	9	10007	9	0.00
19/09/2016	R248 On 03-November-16	10.38	Call	Bond Future	9930	9	9930	9	0.00
19/09/2016	R248 On 03-November-16	10.37	Call	Bond Future	9853	9	9853	9	0.00
19/09/2016	R248 On 03-November-16	10.38	Put	Bond Future	81	0	81	0	0.00
19/09/2016	R248 On 03-November-16	10.39	Put	Bond Future	78	0	78	0	0.00
19/09/2016	R248 On 03-November-16	10.37	Put	Bond Future	83	0	83	0	0.00
19/09/2016	R248 On 02-February-17			Bond Future	9.30	97.5059	9.2989	97.5059	0.00
19/09/2016	R248 On 02-February-17	9.76	Call	Bond Future	6311	6	6311	6	0.00
19/09/2016	R248 On 02-February-17	9.77	Call	Bond Future	6371	6	6371	6	0.00
19/09/2016	R248 On 02-February-17	9.78	Call	Bond Future	6432	6	6432	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
19/09/2016	R248 On 02-February-17	9.77	Put	Bond Future	2023	2	2023	2	0.00
19/09/2016	R248 On 02-February-17	9.76	Put	Bond Future	2051	2	2051	2	0.00
19/09/2016	R248 On 02-February-17	9.78	Put	Bond Future	1995	2	1995	2	0.00
19/09/2016	R248 On 04-May-17			Bond Future	9.33	95.0204	9.3264	95.0204	0.00
19/09/2016	R248 On 04-May-17	9.67	Call	Bond Future	6703	6	6703	6	0.00
19/09/2016	R248 On 04-May-17	9.66	Call	Bond Future	6648	6	6648	6	0.00
19/09/2016	R248 On 04-May-17	9.65	Call	Bond Future	6594	6	6594	6	0.00
19/09/2016	R248 On 04-May-17	9.66	Put	Bond Future	3550	4	3550	4	0.00
19/09/2016	R248 On 04-May-17	9.67	Put	Bond Future	3515	4	3515	4	0.00
19/09/2016	R248 On 04-May-17	9.65	Put	Bond Future	3587	4	3587	4	0.00