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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
20/09/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	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
20/09/2016	2025 On 03-November-16			Bond Future	128.78	128.7723	128.7768	128.7723	3,044.00
20/09/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
20/09/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
20/09/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
20/09/2016	2025 On 03-November-16	129.22	Put	Bond Future	443	0	443	0	0.00
20/09/2016	2025 On 03-November-16	129.21	Put	Bond Future	433	0	433	0	0.00
20/09/2016	2025 On 03-November-16	129.23	Put	Bond Future	453	0	453	0	0.00
20/09/2016	2030 On 03-November-16			Bond Future	8.97	94.6098	8.9652	94.6098	27,176.00
20/09/2016	2030 On 03-November-16	9.33	Call	Bond Future	2597	2	2597	2	0.00
20/09/2016	2030 On 03-November-16	9.34	Call	Bond Future	2667	3	2667	3	0.00
20/09/2016	2030 On 03-November-16	9.35	Call	Bond Future	2737	3	2737	3	0.00
20/09/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
20/09/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
20/09/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
20/09/2016	2030 On 02-February-17			Bond Future	9.00	92.4243	9.0009	92.4243	0.00
20/09/2016	2030 On 02-February-17	9.29	Call	Bond Future	2040	2	2040	2	0.00
20/09/2016	2030 On 02-February-17	9.31	Call	Bond Future	2179	2	2179	2	0.00
20/09/2016	2030 On 02-February-17	9.30	Call	Bond Future	2110	2	2110	2	0.00
20/09/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
20/09/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
20/09/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
20/09/2016	2030 On 04-May-17			Bond Future	9.03	94.2773	9.0313	94.2773	0.00
20/09/2016	2030 On 04-May-17	9.34	Call	Bond Future	2149	2	2149	2	0.00
20/09/2016	2030 On 04-May-17	9.33	Call	Bond Future	2080	2	2080	2	0.00
20/09/2016	2030 On 04-May-17	9.32	Call	Bond Future	2012	2	2012	2	0.00
20/09/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
20/09/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
20/09/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
20/09/2016	2032 On 03-November-16			Bond Future	9.07	93.9616	9.0716	93.9616	13,093.00
20/09/2016	2032 On 03-November-16	10.28	Call	Bond Future	8812	9	8812	9	0.00
20/09/2016	2032 On 03-November-16	10.30	Call	Bond Future	8945	9	8945	9	0.00
20/09/2016	2032 On 03-November-16	10.29	Call	Bond Future	8878	9	8878	9	0.00
20/09/2016	2032 On 03-November-16	10.28	Put	Bond Future	29	0	29	0	0.00
20/09/2016	2032 On 03-November-16	10.30	Put	Bond Future	26	0	26	0	0.00

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20/09/2016	2032 On 03-November-16	10.29	Put	Bond Future	27	0	27	0	0.00
20/09/2016	2032 On 02-February-17			Bond Future	9.11	95.7696	9.1103	95.7696	0.00
20/09/2016	2032 On 02-February-17	9.51	Call	Bond Future	4663	5	4663	5	0.00
20/09/2016	2032 On 02-February-17	9.53	Call	Bond Future	4762	5	4762	5	0.00
20/09/2016	2032 On 02-February-17	9.52	Call	Bond Future	4712	5	4712	5	0.00
20/09/2016	2032 On 02-February-17	9.52	Put	Bond Future	1627	2	1627	2	0.00
20/09/2016	2032 On 02-February-17	9.51	Put	Bond Future	1651	2	1651	2	0.00
20/09/2016	2032 On 02-February-17	9.53	Put	Bond Future	1603	2	1603	2	0.00
20/09/2016	2032 On 04-May-17			Bond Future	9.14	93.5286	9.1403	93.5286	0.00
20/09/2016	2032 On 04-May-17	9.46	Call	Bond Future	5094	5	5094	5	0.00
20/09/2016	2032 On 04-May-17	9.45	Call	Bond Future	5049	5	5049	5	0.00
20/09/2016	2032 On 04-May-17	9.44	Call	Bond Future	5005	5	5005	5	0.00
20/09/2016	2032 On 04-May-17	9.45	Put	Bond Future	2727	3	2727	3	0.00
20/09/2016	2032 On 04-May-17	9.46	Put	Bond Future	2698	3	2698	3	0.00
20/09/2016	2032 On 04-May-17	9.44	Put	Bond Future	2757	3	2757	3	0.00
20/09/2016	2033 On 03-November-16			Bond Future	108.13	108.1233	108.1272	108.1233	4,686.00
20/09/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
20/09/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
20/09/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
20/09/2016	2033 On 03-November-16	109.17	Put	Bond Future	1043	1	1043	1	0.00
20/09/2016	2033 On 03-November-16	109.18	Put	Bond Future	1053	1	1053	1	0.00
20/09/2016	2033 On 03-November-16	109.16	Put	Bond Future	1033	1	1033	1	0.00
20/09/2016	2037 On 03-November-16			Bond Future	9.24	95.3364	9.2409	95.3364	38,537.00
20/09/2016	2037 On 03-November-16	10.35	Call	Bond Future	8889	9	8889	9	0.00
20/09/2016	2037 On 03-November-16	10.36	Call	Bond Future	8960	9	8960	9	0.00
20/09/2016	2037 On 03-November-16	10.37	Call	Bond Future	9031	9	9031	9	0.00
20/09/2016	2037 On 03-November-16	10.36	Put	Bond Future	59	0	59	0	0.00
20/09/2016	2037 On 03-November-16	10.37	Put	Bond Future	56	0	56	0	0.00
20/09/2016	2037 On 03-November-16	10.35	Put	Bond Future	61	0	61	0	0.00
20/09/2016	2037 On 02-February-17			Bond Future	9.28	92.9146	9.2785	92.9146	0.00
20/09/2016	2037 On 02-February-17	9.66	Call	Bond Future	5109	5	5109	5	0.00
20/09/2016	2037 On 02-February-17	9.68	Call	Bond Future	5215	5	5215	5	0.00
20/09/2016	2037 On 02-February-17	9.67	Call	Bond Future	5162	5	5162	5	0.00
20/09/2016	2037 On 02-February-17	9.66	Put	Bond Future	1944	2	1944	2	0.00

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20/09/2016	2037 On 02-February-17	9.67	Put	Bond Future	1917	2	1917	2	0.00
20/09/2016	2037 On 02-February-17	9.68	Put	Bond Future	1889	2	1889	2	0.00
20/09/2016	2037 On 04-May-17			Bond Future	9.31	94.7774	9.3116	94.7774	0.00
20/09/2016	2037 On 04-May-17	9.59	Call	Bond Future	5526	5	5526	5	0.00
20/09/2016	2037 On 04-May-17	9.58	Call	Bond Future	5478	5	5478	5	0.00
20/09/2016	2037 On 04-May-17	9.60	Call	Bond Future	5574	5	5574	5	0.00
20/09/2016	2037 On 04-May-17	9.58	Put	Bond Future	3253	3	3253	3	0.00
20/09/2016	2037 On 04-May-17	9.60	Put	Bond Future	3186	3	3186	3	0.00
20/09/2016	2037 On 04-May-17	9.59	Put	Bond Future	3220	3	3220	3	0.00
20/09/2016	2038 On 03-November-16			Bond Future	135.79	136.0188	135.7922	136.0188	20,753.00
20/09/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
20/09/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
20/09/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
20/09/2016	2038 On 03-November-16	136.32	Put	Bond Future	528	0	528	0	0.00
20/09/2016	2038 On 03-November-16	136.31	Put	Bond Future	518	0	518	0	0.00
20/09/2016	2038 On 03-November-16	136.33	Put	Bond Future	538	0	538	0	0.00
20/09/2016	2040 On 03-November-16			Bond Future	9.26	99.7589	9.2605	99.7589	3,923.00
20/09/2016	2040 On 03-November-16	9.69	Call	Bond Future	4538	4	4538	4	0.00
20/09/2016	2040 On 03-November-16	9.71	Call	Bond Future	4674	5	4674	5	0.00
20/09/2016	2040 On 03-November-16	9.70	Call	Bond Future	4606	4	4606	4	0.00
20/09/2016	2040 On 03-November-16	9.69	Put	Bond Future	676	1	676	1	0.00
20/09/2016	2040 On 03-November-16	9.70	Put	Bond Future	657	1	657	1	0.00
20/09/2016	2040 On 03-November-16	9.71	Put	Bond Future	638	1	638	1	0.00
20/09/2016	2040 On 02-February-17			Bond Future	9.30	97.1718	9.2974	97.1718	0.00
20/09/2016	2040 On 02-February-17	9.58	Call	Bond Future	5017	5	5017	5	0.00
20/09/2016	2040 On 02-February-17	9.59	Call	Bond Future	5071	5	5071	5	0.00
20/09/2016	2040 On 02-February-17	9.60	Call	Bond Future	5126	5	5126	5	0.00
20/09/2016	2040 On 02-February-17	9.59	Put	Bond Future	2436	3	2436	3	0.00
20/09/2016	2040 On 02-February-17	9.60	Put	Bond Future	2402	2	2402	2	0.00
20/09/2016	2040 On 02-February-17	9.58	Put	Bond Future	2470	3	2470	3	0.00
20/09/2016	2040 On 04-May-17			Bond Future	9.33	99.1200	9.3299	99.1200	0.00
20/09/2016	2040 On 04-May-17	9.62	Call	Bond Future	6097	6	6097	6	0.00
20/09/2016	2040 On 04-May-17	9.63	Call	Bond Future	6149	6	6149	6	0.00
20/09/2016	2040 On 04-May-17	9.64	Call	Bond Future	6201	6	6201	6	0.00

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20/09/2016	2040 On 04-May-17	9.63	Put	Bond Future	3468	4	3468	4	0.00
20/09/2016	2040 On 04-May-17	9.64	Put	Bond Future	3434	4	3434	4	0.00
20/09/2016	2040 On 04-May-17	9.62	Put	Bond Future	3504	4	3504	4	0.00
20/09/2016	2044 On 03-November-16			Bond Future	9.28	97.0269	9.2799	97.0269	18,511.00
20/09/2016	2044 On 03-November-16	10.42	Call	Bond Future	9861	10	9861	10	0.00
20/09/2016	2044 On 03-November-16	10.41	Call	Bond Future	9785	10	9785	10	0.00
20/09/2016	2044 On 03-November-16	10.43	Call	Bond Future	9936	10	9936	10	0.00
20/09/2016	2044 On 03-November-16	10.43	Put	Bond Future	64	0	64	0	0.00
20/09/2016	2044 On 03-November-16	10.42	Put	Bond Future	66	0	66	0	0.00
20/09/2016	2044 On 03-November-16	10.41	Put	Bond Future	69	0	69	0	0.00
20/09/2016	2044 On 02-February-17			Bond Future	9.32	94.5124	9.3157	94.5124	0.00
20/09/2016	2044 On 02-February-17	9.77	Call	Bond Future	6081	6	6081	6	0.00
20/09/2016	2044 On 02-February-17	9.78	Call	Bond Future	6140	6	6140	6	0.00
20/09/2016	2044 On 02-February-17	9.76	Call	Bond Future	6023	6	6023	6	0.00
20/09/2016	2044 On 02-February-17	9.77	Put	Bond Future	1989	2	1989	2	0.00
20/09/2016	2044 On 02-February-17	9.78	Put	Bond Future	1961	2	1961	2	0.00
20/09/2016	2044 On 02-February-17	9.76	Put	Bond Future	2017	2	2017	2	0.00
20/09/2016	2044 On 04-May-17			Bond Future	9.35	96.4073	9.3472	96.4073	0.00
20/09/2016	2044 On 04-May-17	9.67	Call	Bond Future	6386	6	6386	6	0.00
20/09/2016	2044 On 04-May-17	9.66	Call	Bond Future	6333	6	6333	6	0.00
20/09/2016	2044 On 04-May-17	9.68	Call	Bond Future	6439	6	6439	6	0.00
20/09/2016	2044 On 04-May-17	9.68	Put	Bond Future	3432	3	3432	3	0.00
20/09/2016	2044 On 04-May-17	9.67	Put	Bond Future	3467	4	3467	4	0.00
20/09/2016	2044 On 04-May-17	9.66	Put	Bond Future	3502	4	3502	4	0.00
20/09/2016	2046 On 03-November-16			Bond Future	133.64	133.6394	133.6445	133.6394	17,594.00
20/09/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
20/09/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
20/09/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
20/09/2016	2046 On 03-November-16	137.09	Put	Bond Future	3446	3	3446	3	0.00
20/09/2016	2046 On 03-November-16	137.07	Put	Bond Future	3426	3	3426	3	0.00
20/09/2016	2046 On 03-November-16	137.08	Put	Bond Future	3436	3	3436	3	0.00
20/09/2016	2050 On 03-November-16			Bond Future	143.45	143.1023	143.4455	143.1023	21,644.00
20/09/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
20/09/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00

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20/09/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
20/09/2016	2050 On 03-November-16	149.53	Put	Bond Future	6085	6	6085	6	0.00
20/09/2016	2050 On 03-November-16	149.54	Put	Bond Future	6095	6	6095	6	0.00
20/09/2016	2050 On 03-November-16	149.52	Put	Bond Future	6075	6	6075	6	0.00
20/09/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	AL37 On 03-November-16			Index Future	507.72	507.4820	507.7200	507.4820	14.00
20/09/2016	AL37 On 02-February-17			Index Future	517.49	517.2450	517.4880	517.2450	0.00
20/09/2016	AL7T On 03-November-16			Index Future	590.45	589.8710	590.4450	589.8710	3.00
20/09/2016	AL7T On 02-February-17			Index Future	601.81	601.2190	601.8050	601.2190	0.00
20/09/2016	ALBI On 03-November-16			Index Future	539.83	539.1350	539.8320	539.1350	706.00
20/09/2016	ALBI On 02-February-17			Index Future	550.22	549.5070	550.2180	549.5070	0.00
20/09/2016	ALBI On 04-May-17			Index Future	561.24	560.5140	561.2390	560.5140	0.00
20/09/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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20/09/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/09/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2016	EL28 On 03-November-16			Bond Future	129.94	130.4590	129.9430	130.4590	0.00
20/09/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
20/09/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
20/09/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
20/09/2016	EL28 On 03-November-16	132.16	Put	Bond Future	2217	2	2217	2	0.00
20/09/2016	EL28 On 03-November-16	132.17	Put	Bond Future	2227	2	2227	2	0.00
20/09/2016	EL28 On 03-November-16	132.15	Put	Bond Future	2207	2	2207	2	0.00
20/09/2016	EL28 On 02-February-17			Bond Future	132.45	132.9773	132.4516	132.9773	0.00
20/09/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
20/09/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
20/09/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
20/09/2016	EL28 On 02-February-17	135.10	Put	Bond Future	2648	2	2648	2	0.00
20/09/2016	EL28 On 02-February-17	135.12	Put	Bond Future	2668	2	2668	2	0.00
20/09/2016	EL28 On 02-February-17	135.11	Put	Bond Future	2658	2	2658	2	0.00
20/09/2016	EL28 On 04-May-17			Bond Future	133.43	133.9644	133.4277	133.9644	0.00
20/09/2016	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
20/09/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
20/09/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
20/09/2016	EL28 On 04-May-17	137.90	Put	Bond Future	4472	4	4472	4	0.00
20/09/2016	EL28 On 04-May-17	137.91	Put	Bond Future	4482	4	4482	4	0.00
20/09/2016	EL28 On 04-May-17	137.92	Put	Bond Future	4492	4	4492	4	0.00
20/09/2016	ES33 On 03-November-16			Bond Future	10.13	79.9253	10.1272	79.9253	8,789.00
20/09/2016	ES33 On 03-November-16	11.31	Call	Bond Future	7380	7	7380	7	0.00
20/09/2016	ES33 On 03-November-16	11.29	Call	Bond Future	7264	7	7264	7	0.00
20/09/2016	ES33 On 03-November-16	11.30	Call	Bond Future	7322	7	7322	7	0.00
20/09/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
20/09/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
20/09/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
20/09/2016	ES33 On 02-February-17			Bond Future	10.20	81.4631	10.1981	81.4631	0.00
20/09/2016	ES33 On 02-February-17	10.61	Call	Bond Future	2662	3	2662	3	0.00
20/09/2016	ES33 On 02-February-17	10.60	Call	Bond Future	2599	2	2599	2	0.00
20/09/2016	ES33 On 02-February-17	10.59	Call	Bond Future	2535	2	2535	2	0.00
20/09/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
20/09/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
20/09/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
20/09/2016	ES33 On 04-May-17			Bond Future	10.26	79.3006	10.2588	79.3006	0.00
20/09/2016	ES33 On 04-May-17	10.55	Call	Bond Future	1874	2	1874	2	0.00
20/09/2016	ES33 On 04-May-17	10.56	Call	Bond Future	1938	2	1938	2	0.00
20/09/2016	ES33 On 04-May-17	10.54	Call	Bond Future	1811	2	1811	2	0.00
20/09/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
20/09/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
20/09/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
20/09/2016	ES42 On 03-November-16			Bond Future	10.24	84.5763	10.2352	84.5763	8,777.00
20/09/2016	ES42 On 02-February-17			Bond Future	10.30	86.2040	10.3011	86.2040	0.00
20/09/2016	ES42 On 04-May-17			Bond Future	10.36	83.6685	10.3611	83.6685	0.00
20/09/2016	GOVI On 03-November-16			GOVI	537.06	536.3960	537.0570	536.3960	420.00
20/09/2016	GOVI On 03-November-16	476.11	Call	GOVI	609470	60	609470	60	0.00
20/09/2016	GOVI On 03-November-16	476.13	Call	GOVI	609270	60	609270	60	0.00
20/09/2016	GOVI On 03-November-16	476.12	Call	GOVI	609370	60	609370	60	0.00
20/09/2016	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
20/09/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
20/09/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
20/09/2016	GOVI On 02-February-17			GOVI	547.39	546.7150	547.3900	546.7150	27.00
20/09/2016	GOVI On 02-February-17	533.32	Call	GOVI	140700	13	140700	13	0.00
20/09/2016	GOVI On 02-February-17	533.34	Call	GOVI	140500	13	140500	13	0.00
20/09/2016	GOVI On 02-February-17	533.33	Call	GOVI	140600	13	140600	13	0.00
20/09/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
20/09/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
20/09/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
20/09/2016	GOVI On 04-May-17			GOVI	558.35	557.6670	558.3540	557.6670	0.00
20/09/2016	GOVI On 04-May-17	262.20	Call	GOVI	2961540	295	2961540	295	0.00
20/09/2016	GOVI On 04-May-17	262.19	Call	GOVI	2961640	295	2961640	295	0.00
20/09/2016	GOVI On 04-May-17	262.18	Call	GOVI	2961740	295	2961740	295	0.00
20/09/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
20/09/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
20/09/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
20/09/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/09/2016	IGOV On 03-November-16			Index Future	249.83	249.8620	249.8320	249.8620	1,021.00
20/09/2016	IGOV On 02-February-17			Index Future	254.65	254.6840	254.6540	254.6840	57.00
20/09/2016	IGOV On 04-May-17			Index Future	259.77	259.8010	259.7700	259.8010	0.00
20/09/2016	ILBI On 03-November-16			Index Future	677.14	677.2810	677.1350	677.2810	0.00
20/09/2016	ILBI On 02-February-17			Index Future	690.27	690.4170	690.2670	690.4170	155.00
20/09/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0686	100.0686	100.0686	0.00
20/09/2016	IS01 On 16-March-17			Interest Rate Swap	100.02	100.0216	100.0169	100.0216	0.00
20/09/2016	IS01 On 15-June-17			Interest Rate Swap	99.65	99.6615	99.6515	99.6615	0.00
20/09/2016	IS01 On 21-September-17			Interest Rate Swap	99.71	99.7300	99.7107	99.7300	0.00
20/09/2016	IS01 On 21-December-17			Interest Rate Swap	99.99	100.0120	99.9859	100.0120	0.00
20/09/2016	IS02 On 18-December-17			Interest Rate Swap	100.01	100.0376	100.0119	100.0376	0.00
20/09/2016	IS02 On 16-March-18			Interest Rate Swap	99.31	99.3467	99.3136	99.3467	0.00
20/09/2016	IS02 On 15-June-18			Interest Rate Swap	98.99	99.0339	98.9947	99.0339	0.00
20/09/2016	IS02 On 21-September-18			Interest Rate Swap	99.09	99.1362	99.0908	99.1362	0.00
20/09/2016	IS02 On 21-December-18			Interest Rate Swap	99.61	99.6600	99.6100	99.6600	0.00
20/09/2016	IS05 On 17-December-20			Interest Rate Swap	98.03	98.1188	98.0324	98.1188	0.00
20/09/2016	IS05 On 16-March-21			Interest Rate Swap	97.36	97.4593	97.3615	97.4593	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
20/09/2016	IS05 On 15-June-21			Interest Rate Swap	96.65	96.7640	96.6542	96.7640	0.00
20/09/2016	IS05 On 21-September-21			Interest Rate Swap	96.92	97.0408	96.9196	97.0408	0.00
20/09/2016	IS05 On 21-December-21			Interest Rate Swap	99.15	99.2755	99.1496	99.2755	0.00
20/09/2016	IS10 On 17-December-25			Interest Rate Swap	97.76	97.8865	97.7566	97.8865	0.00
20/09/2016	IS10 On 16-March-26			Interest Rate Swap	94.83	94.9652	94.8327	94.9652	0.00
20/09/2016	IS10 On 15-June-26			Interest Rate Swap	93.60	93.7347	93.6009	93.7347	0.00
20/09/2016	IS10 On 21-September-26			Interest Rate Swap	95.69	95.8247	95.6909	95.8247	0.00
20/09/2016	IS10 On 21-December-26			Interest Rate Swap	99.35	99.4773	99.3471	99.4773	0.00
20/09/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/09/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/09/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/09/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/09/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.36	92.6200	7.3600	92.6200	10.00
20/09/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.39	92.5700	7.3900	92.5700	0.00
20/09/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.40	92.5500	7.4000	92.5500	0.00
20/09/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.44	92.4900	7.4400	92.4900	0.00
20/09/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.44	92.4700	7.4400	92.4700	0.00
20/09/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.47	92.4200	7.4700	92.4200	0.00
20/09/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.49	92.4100	7.4900	92.4100	1,000.00
20/09/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.53	92.3100	7.5300	92.3100	0.00
20/09/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.55	92.2900	7.5500	92.2900	0.00
20/09/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.55	92.2700	7.5500	92.2700	0.00
20/09/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.56	92.2700	7.5600	92.2700	1,000.00
20/09/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
20/09/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
20/09/2016	R023 On 03-November-16			Bond Future	8.30	98.7280	8.2992	98.7280	12,932.00
20/09/2016	R023 On 03-November-16	9.73	Call	Bond Future	6525	6	6525	6	0.00
20/09/2016	R023 On 03-November-16	9.74	Call	Bond Future	6568	6	6568	6	0.00
20/09/2016	R023 On 03-November-16	9.75	Call	Bond Future	6612	7	6612	7	0.00
20/09/2016	R023 On 03-November-16	9.74	Put	Bond Future	2	0	2	0	0.00
20/09/2016	R023 On 03-November-16	9.75	Put	Bond Future	2	0	2	0	0.00
20/09/2016	R023 On 03-November-16	9.73	Put	Bond Future	2	0	2	0	0.00
20/09/2016	R023 On 02-February-17			Bond Future	8.33	100.6276	8.3294	100.6276	0.00
20/09/2016	R023 On 02-February-17	8.86	Call	Bond Future	3080	3	3080	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
20/09/2016	R023 On 02-February-17	8.85	Call	Bond Future	3047	3	3047	3	0.00
20/09/2016	R023 On 02-February-17	8.84	Call	Bond Future	3014	3	3014	3	0.00
20/09/2016	R023 On 02-February-17	8.85	Put	Bond Future	686	1	686	1	0.00
20/09/2016	R023 On 02-February-17	8.86	Put	Bond Future	674	1	674	1	0.00
20/09/2016	R023 On 02-February-17	8.84	Put	Bond Future	697	1	697	1	0.00
20/09/2016	R023 On 04-May-17			Bond Future	8.34	98.7100	8.3387	98.7100	0.00
20/09/2016	R023 On 04-May-17	8.59	Call	Bond Future	2607	3	2607	3	0.00
20/09/2016	R023 On 04-May-17	8.61	Call	Bond Future	2661	3	2661	3	0.00
20/09/2016	R023 On 04-May-17	8.60	Call	Bond Future	2634	3	2634	3	0.00
20/09/2016	R023 On 04-May-17	8.59	Put	Bond Future	1494	2	1494	2	0.00
20/09/2016	R023 On 04-May-17	8.61	Put	Bond Future	1460	1	1460	1	0.00
20/09/2016	R023 On 04-May-17	8.60	Put	Bond Future	1477	2	1477	2	0.00
20/09/2016	R035 On 03-November-16			Bond Future	9.17	98.9151	9.1677	98.9151	4,661.00
20/09/2016	R035 On 03-November-16	9.57	Call	Bond Future	3378	3	3378	3	0.00
20/09/2016	R035 On 03-November-16	9.59	Call	Bond Future	3541	3	3541	3	0.00
20/09/2016	R035 On 03-November-16	9.58	Call	Bond Future	3459	3	3459	3	0.00
20/09/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
20/09/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
20/09/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
20/09/2016	R035 On 02-February-17			Bond Future	9.21	100.8184	9.2088	100.8184	0.00
20/09/2016	R035 On 02-February-17	9.51	Call	Bond Future	2519	2	2519	2	0.00
20/09/2016	R035 On 02-February-17	9.52	Call	Bond Future	2601	2	2601	2	0.00
20/09/2016	R035 On 02-February-17	9.50	Call	Bond Future	2437	2	2437	2	0.00
20/09/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
20/09/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
20/09/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
20/09/2016	R035 On 04-May-17			Bond Future	9.24	98.3335	9.2383	98.3335	0.00
20/09/2016	R035 On 04-May-17	9.53	Call	Bond Future	2419	2	2419	2	0.00
20/09/2016	R035 On 04-May-17	9.55	Call	Bond Future	2582	2	2582	2	0.00
20/09/2016	R035 On 04-May-17	9.54	Call	Bond Future	2501	2	2501	2	0.00
20/09/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
20/09/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
20/09/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
20/09/2016	R186 On 03-November-16			Bond Future	8.61	116.4855	8.6091	116.4855	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
20/09/2016	R186 On 03-November-16	9.10	Call	Bond Future	3809	4	3809	4	0.00
20/09/2016	R186 On 03-November-16	9.66	Call	Bond Future	7294	7	7294	7	0.00
20/09/2016	R186 On 03-November-16	8.96	Call	Bond Future	3032	3	3032	3	0.00
20/09/2016	R186 On 03-November-16	9.40	Call	Bond Future	5632	6	5632	6	1,425.00
20/09/2016	R186 On 03-November-16	8.52	Call	Bond Future	1144	1	1144	1	0.00
20/09/2016	R186 On 03-November-16	8.82	Call	Bond Future	2327	2	2327	2	0.00
20/09/2016	R186 On 03-November-16	8.95	Call	Bond Future	2979	3	2979	3	0.00
20/09/2016	R186 On 03-November-16	9.20	Call	Bond Future	4398	4	4398	4	1,425.00
20/09/2016	R186 On 03-November-16	8.30	Call	Bond Future	585	1	585	1	150.00
20/09/2016	R186 On 03-November-16	8.90	Call	Bond Future	2720	3	2720	3	0.00
20/09/2016	R186 On 03-November-16	8.97	Call	Bond Future	3086	3	3086	3	0.00
20/09/2016	R186 On 03-November-16	9.71	Call	Bond Future	7616	8	7616	8	0.00
20/09/2016	R186 On 03-November-16	9.66	Put	Bond Future	37	0	37	0	0.00
20/09/2016	R186 On 03-November-16	9.71	Put	Bond Future	29	0	29	0	0.00
20/09/2016	R186 On 03-November-16	8.90	Put	Bond Future	645	1	645	1	5,092.00
20/09/2016	R186 On 03-November-16	9.10	Put	Bond Future	338	0	338	0	108.00
20/09/2016	R186 On 03-November-16	8.96	Put	Bond Future	536	1	536	1	0.00
20/09/2016	R186 On 03-November-16	8.97	Put	Bond Future	519	1	519	1	0.00
20/09/2016	R186 On 03-November-16	8.30	Put	Bond Future	2848	3	2848	3	0.00
20/09/2016	R186 On 03-November-16	8.52	Put	Bond Future	1790	2	1790	2	150.00
20/09/2016	R186 On 03-November-16	8.95	Put	Bond Future	553	1	553	1	0.00
20/09/2016	R186 On 03-November-16	9.20	Put	Bond Future	237	0	237	0	0.00
20/09/2016	R186 On 03-November-16	8.82	Put	Bond Future	818	1	818	1	150.00
20/09/2016	R186 On 03-November-16	9.40	Put	Bond Future	110	0	110	0	0.00
20/09/2016	R186 On 02-February-17			Bond Future	8.64	113.4238	8.6412	113.4238	0.00
20/09/2016	R186 On 02-February-17	9.50	Call	Bond Future	6497	6	6497	6	0.00
20/09/2016	R186 On 02-February-17	8.87	Call	Bond Future	3398	3	3398	3	0.00
20/09/2016	R186 On 02-February-17	9.40	Call	Bond Future	5959	6	5959	6	0.00
20/09/2016	R186 On 02-February-17	8.60	Call	Bond Future	2361	2	2361	2	7,000.00
20/09/2016	R186 On 02-February-17	8.81	Call	Bond Future	3149	3	3149	3	0.00
20/09/2016	R186 On 02-February-17	8.00	Call	Bond Future	829	1	829	1	7,000.00
20/09/2016	R186 On 02-February-17	8.37	Call	Bond Future	1650	2	1650	2	500.00
20/09/2016	R186 On 02-February-17	8.79	Call	Bond Future	3067	3	3067	3	0.00
20/09/2016	R186 On 02-February-17	8.43	Call	Bond Future	1821	2	1821	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
20/09/2016	R186 On 02-February-17	8.80	Call	Bond Future	3108	3	3108	3	0.00
20/09/2016	R186 On 02-February-17	8.90	Call	Bond Future	3527	3	3527	3	0.00
20/09/2016	R186 On 02-February-17	9.50	Put	Bond Future	633	1	633	1	13,500.00
20/09/2016	R186 On 02-February-17	8.87	Put	Bond Future	1794	2	1794	2	500.00
20/09/2016	R186 On 02-February-17	8.60	Put	Bond Future	2654	3	2654	3	0.00
20/09/2016	R186 On 02-February-17	8.37	Put	Bond Future	3592	4	3592	4	0.00
20/09/2016	R186 On 02-February-17	8.79	Put	Bond Future	2020	2	2020	2	0.00
20/09/2016	R186 On 02-February-17	9.40	Put	Bond Future	756	1	756	1	750.00
20/09/2016	R186 On 02-February-17	8.00	Put	Bond Future	5494	6	5494	6	0.00
20/09/2016	R186 On 02-February-17	8.81	Put	Bond Future	1962	2	1962	2	0.00
20/09/2016	R186 On 02-February-17	8.43	Put	Bond Future	3329	3	3329	3	0.00
20/09/2016	R186 On 02-February-17	8.80	Put	Bond Future	1991	2	1991	2	0.00
20/09/2016	R186 On 02-February-17	8.90	Put	Bond Future	1715	2	1715	2	750.00
20/09/2016	R186 On 04-May-17			Bond Future	8.66	115.6974	8.6630	115.6974	0.00
20/09/2016	R186 On 04-May-17	8.90	Call	Bond Future	4125	4	4125	4	0.00
20/09/2016	R186 On 04-May-17	8.91	Call	Bond Future	4166	4	4166	4	0.00
20/09/2016	R186 On 04-May-17	8.89	Call	Bond Future	4085	4	4085	4	0.00
20/09/2016	R186 On 04-May-17	8.89	Put	Bond Future	2524	3	2524	3	0.00
20/09/2016	R186 On 04-May-17	8.90	Put	Bond Future	2497	3	2497	3	0.00
20/09/2016	R186 On 04-May-17	8.91	Put	Bond Future	2469	3	2469	3	0.00
20/09/2016	R197 On 03-November-16			Bond Future	302.34	302.3341	302.3447	302.3341	875.00
20/09/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
20/09/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
20/09/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
20/09/2016	R197 On 03-November-16	303.57	Put	Bond Future	1225	1	1225	1	0.00
20/09/2016	R197 On 03-November-16	303.58	Put	Bond Future	1235	1	1235	1	0.00
20/09/2016	R197 On 03-November-16	303.56	Put	Bond Future	1215	1	1215	1	0.00
20/09/2016	R202 On 03-November-16			Bond Future	251.02	251.3426	251.0164	251.3426	36,009.00
20/09/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
20/09/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
20/09/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
20/09/2016	R202 On 03-November-16	253.86	Put	Bond Future	2844	3	2844	3	0.00
20/09/2016	R202 On 03-November-16	253.87	Put	Bond Future	2854	3	2854	3	0.00
20/09/2016	R202 On 03-November-16	253.85	Put	Bond Future	2834	3	2834	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
20/09/2016	R203 On 03-November-16			Bond Future	7.37	101.9197	7.3695	101.9197	30,174.00
20/09/2016	R203 On 03-November-16	8.84	Call	Bond Future	1190	1	1190	1	0.00
20/09/2016	R203 On 03-November-16	8.86	Call	Bond Future	1206	1	1206	1	0.00
20/09/2016	R203 On 03-November-16	8.85	Call	Bond Future	1198	1	1198	1	0.00
20/09/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
20/09/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
20/09/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
20/09/2016	R203 On 02-February-17			Bond Future	7.21	103.8808	7.2143	103.8808	0.00
20/09/2016	R203 On 02-February-17	7.70	Call	Bond Future	341	0	341	0	0.00
20/09/2016	R203 On 02-February-17	7.72	Call	Bond Future	350	0	350	0	0.00
20/09/2016	R203 On 02-February-17	7.71	Call	Bond Future	346	0	346	0	0.00
20/09/2016	R203 On 02-February-17	7.71	Put	Bond Future	58	0	58	0	0.00
20/09/2016	R203 On 02-February-17	7.72	Put	Bond Future	57	0	57	0	0.00
20/09/2016	R203 On 02-February-17	7.70	Put	Bond Future	60	0	60	0	0.00
20/09/2016	R203 On 04-May-17			Bond Future	6.47	101.7880	6.4704	101.7880	0.00
20/09/2016	R203 On 04-May-17	6.91	Call	Bond Future	214	0	214	0	0.00
20/09/2016	R203 On 04-May-17	6.92	Call	Bond Future	216	0	216	0	0.00
20/09/2016	R203 On 04-May-17	6.93	Call	Bond Future	219	0	219	0	0.00
20/09/2016	R203 On 04-May-17	6.92	Put	Bond Future	58	0	58	0	0.00
20/09/2016	R203 On 04-May-17	6.91	Put	Bond Future	59	0	59	0	0.00
20/09/2016	R203 On 04-May-17	6.93	Put	Bond Future	57	0	57	0	0.00
20/09/2016	R204 On 03-November-16			Bond Future	7.62	103.7552	7.6154	103.7552	31,479.00
20/09/2016	R204 On 03-November-16	9.21	Call	Bond Future	3023	3	3023	3	0.00
20/09/2016	R204 On 03-November-16	9.23	Call	Bond Future	3060	3	3060	3	0.00
20/09/2016	R204 On 03-November-16	9.22	Call	Bond Future	3041	3	3041	3	0.00
20/09/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
20/09/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
20/09/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
20/09/2016	R204 On 02-February-17			Bond Future	7.59	101.7111	7.5898	101.7111	0.00
20/09/2016	R204 On 02-February-17	8.28	Call	Bond Future	1303	1	1303	1	0.00
20/09/2016	R204 On 02-February-17	8.29	Call	Bond Future	1317	1	1317	1	0.00
20/09/2016	R204 On 02-February-17	8.30	Call	Bond Future	1332	1	1332	1	0.00
20/09/2016	R204 On 02-February-17	8.28	Put	Bond Future	124	0	124	0	0.00
20/09/2016	R204 On 02-February-17	8.30	Put	Bond Future	119	0	119	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2016	R204 On 02-February-17	8.29	Put	Bond Future	121	0	121	0	0.00
20/09/2016	R204 On 04-May-17			Bond Future	7.51	103.7498	7.5058	103.7498	0.00
20/09/2016	R204 On 04-May-17	7.90	Call	Bond Future	911	1	911	1	0.00
20/09/2016	R204 On 04-May-17	7.92	Call	Bond Future	932	1	932	1	0.00
20/09/2016	R204 On 04-May-17	7.91	Call	Bond Future	921	1	921	1	0.00
20/09/2016	R204 On 04-May-17	7.91	Put	Bond Future	315	0	315	0	0.00
20/09/2016	R204 On 04-May-17	7.92	Put	Bond Future	310	0	310	0	0.00
20/09/2016	R204 On 04-May-17	7.90	Put	Bond Future	319	0	319	0	0.00
20/09/2016	R207 On 03-November-16			Bond Future	7.85	100.5825	7.8483	100.5825	52,034.00
20/09/2016	R207 On 03-November-16	7.94	Call	Bond Future	609	1	609	1	0.00
20/09/2016	R207 On 03-November-16	7.93	Call	Bond Future	593	1	593	1	0.00
20/09/2016	R207 On 03-November-16	7.95	Call	Bond Future	626	1	626	1	0.00
20/09/2016	R207 On 03-November-16	7.95	Put	Bond Future	347	0	347	0	0.00
20/09/2016	R207 On 03-November-16	7.94	Put	Bond Future	358	0	358	0	0.00
20/09/2016	R207 On 03-November-16	7.93	Put	Bond Future	370	0	370	0	0.00
20/09/2016	R207 On 02-February-17			Bond Future	7.85	98.8753	7.8505	98.8753	0.00
20/09/2016	R207 On 02-February-17	8.91	Call	Bond Future	2748	3	2748	3	62.00
20/09/2016	R207 On 02-February-17	9.22	Call	Bond Future	3459	3	3459	3	0.00
20/09/2016	R207 On 02-February-17	9.24	Call	Bond Future	3506	3	3506	3	0.00
20/09/2016	R207 On 02-February-17	9.23	Call	Bond Future	3483	3	3483	3	0.00
20/09/2016	R207 On 02-February-17	8.91	Put	Bond Future	87	0	87	0	0.00
20/09/2016	R207 On 02-February-17	9.22	Put	Bond Future	37	0	37	0	0.00
20/09/2016	R207 On 02-February-17	9.24	Put	Bond Future	35	0	35	0	0.00
20/09/2016	R207 On 02-February-17	9.23	Put	Bond Future	36	0	36	0	0.00
20/09/2016	R207 On 04-May-17			Bond Future	7.83	100.8573	7.8297	100.8573	0.00
20/09/2016	R207 On 04-May-17	8.20	Call	Bond Future	1430	1	1430	1	0.00
20/09/2016	R207 On 04-May-17	8.22	Call	Bond Future	1461	1	1461	1	0.00
20/09/2016	R207 On 04-May-17	8.21	Call	Bond Future	1445	1	1445	1	0.00
20/09/2016	R207 On 04-May-17	8.22	Put	Bond Future	544	1	544	1	0.00
20/09/2016	R207 On 04-May-17	8.20	Put	Bond Future	560	1	560	1	0.00
20/09/2016	R207 On 04-May-17	8.21	Put	Bond Future	552	1	552	1	0.00
20/09/2016	R207 On 03-August-17			Bond Future	7.76	99.3192	7.7621	99.3192	0.00
20/09/2016	R207 On 03-August-17	8.19	Call	Bond Future	1544	2	1544	2	51.00
20/09/2016	R207 On 03-August-17	8.40	Call	Bond Future	1855	2	1855	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2016	R207 On 03-August-17	8.39	Call	Bond Future	1840	2	1840	2	0.00
20/09/2016	R207 On 03-August-17	8.41	Call	Bond Future	1871	2	1871	2	0.00
20/09/2016	R207 On 03-August-17	8.39	Put	Bond Future	491	1	491	1	0.00
20/09/2016	R207 On 03-August-17	8.41	Put	Bond Future	480	0	480	0	0.00
20/09/2016	R207 On 03-August-17	8.19	Put	Bond Future	623	1	623	1	0.00
20/09/2016	R207 On 03-August-17	8.40	Put	Bond Future	486	0	486	0	0.00
20/09/2016	R208 On 03-November-16			Bond Future	8.02	96.0338	8.0244	96.0338	30,528.00
20/09/2016	R208 On 03-November-16	9.57	Call	Bond Future	5285	5	5285	5	0.00
20/09/2016	R208 On 03-November-16	9.58	Call	Bond Future	5318	5	5318	5	0.00
20/09/2016	R208 On 03-November-16	9.59	Call	Bond Future	5351	5	5351	5	0.00
20/09/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
20/09/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
20/09/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
20/09/2016	R208 On 02-February-17			Bond Future	8.04	97.8817	8.0421	97.8817	0.00
20/09/2016	R208 On 02-February-17	8.64	Call	Bond Future	2360	2	2360	2	0.00
20/09/2016	R208 On 02-February-17	8.63	Call	Bond Future	2335	2	2335	2	0.00
20/09/2016	R208 On 02-February-17	8.65	Call	Bond Future	2386	2	2386	2	0.00
20/09/2016	R208 On 02-February-17	8.64	Put	Bond Future	370	0	370	0	0.00
20/09/2016	R208 On 02-February-17	8.65	Put	Bond Future	362	0	362	0	0.00
20/09/2016	R208 On 02-February-17	8.63	Put	Bond Future	377	0	377	0	0.00
20/09/2016	R208 On 04-May-17			Bond Future	8.04	96.4393	8.0368	96.4393	0.00
20/09/2016	R208 On 04-May-17	8.37	Call	Bond Future	1922	2	1922	2	0.00
20/09/2016	R208 On 04-May-17	8.39	Call	Bond Future	1963	2	1963	2	0.00
20/09/2016	R208 On 04-May-17	8.38	Call	Bond Future	1942	2	1942	2	0.00
20/09/2016	R208 On 04-May-17	8.37	Put	Bond Future	862	1	862	1	0.00
20/09/2016	R208 On 04-May-17	8.39	Put	Bond Future	839	1	839	1	0.00
20/09/2016	R208 On 04-May-17	8.38	Put	Bond Future	850	1	850	1	0.00
20/09/2016	R209 On 03-November-16			Bond Future	9.12	74.5912	9.1242	74.5912	37,840.00
20/09/2016	R209 On 03-November-16	10.24	Call	Bond Future	7470	7	7470	7	0.00
20/09/2016	R209 On 03-November-16	10.26	Call	Bond Future	7590	7	7590	7	0.00
20/09/2016	R209 On 03-November-16	8.81	Call	Bond Future	644	1	644	1	345.00
20/09/2016	R209 On 03-November-16	10.25	Call	Bond Future	7530	7	7530	7	0.00
20/09/2016	R209 On 03-November-16	9.05	Call	Bond Future	1272	1	1272	1	0.00
20/09/2016	R209 On 03-November-16	9.45	Call	Bond Future	2940	3	2940	3	0.00



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20/09/2016	R209 On 03-November-16	8.87	Call	Bond Future	775	1	775	1	250.00
20/09/2016	R209 On 03-November-16	9.42	Call	Bond Future	2791	3	2791	3	120.00
20/09/2016	R209 On 03-November-16	9.04	Call	Bond Future	1240	1	1240	1	0.00
20/09/2016	R209 On 03-November-16	9.34	Call	Bond Future	2411	2	2411	2	0.00
20/09/2016	R209 On 03-November-16	10.26	Put	Bond Future	37	0	37	0	0.00
20/09/2016	R209 On 03-November-16	9.45	Put	Bond Future	645	1	645	1	250.00
20/09/2016	R209 On 03-November-16	10.25	Put	Bond Future	39	0	39	0	0.00
20/09/2016	R209 On 03-November-16	9.05	Put	Bond Future	1811	2	1811	2	250.00
20/09/2016	R209 On 03-November-16	8.81	Put	Bond Future	2964	3	2964	3	0.00
20/09/2016	R209 On 03-November-16	10.24	Put	Bond Future	40	0	40	0	0.00
20/09/2016	R209 On 03-November-16	9.04	Put	Bond Future	1852	2	1852	2	345.00
20/09/2016	R209 On 03-November-16	9.42	Put	Bond Future	703	1	703	1	0.00
20/09/2016	R209 On 03-November-16	8.87	Put	Bond Future	2643	3	2643	3	0.00
20/09/2016	R209 On 03-November-16	9.34	Put	Bond Future	879	1	879	1	345.00
20/09/2016	R209 On 02-February-17			Bond Future	9.16	76.0264	9.1587	76.0264	0.00
20/09/2016	R209 On 02-February-17	9.55	Call	Bond Future	4264	4	4264	4	0.00
20/09/2016	R209 On 02-February-17	9.53	Call	Bond Future	4175	4	4175	4	0.00
20/09/2016	R209 On 02-February-17	9.54	Call	Bond Future	4219	4	4219	4	0.00
20/09/2016	R209 On 02-February-17	9.53	Put	Bond Future	1588	2	1588	2	0.00
20/09/2016	R209 On 02-February-17	9.54	Put	Bond Future	1564	2	1564	2	0.00
20/09/2016	R209 On 02-February-17	9.55	Put	Bond Future	1541	2	1541	2	0.00
20/09/2016	R209 On 04-May-17			Bond Future	9.19	74.3983	9.1855	74.3983	0.00
20/09/2016	R209 On 04-May-17	9.46	Call	Bond Future	4543	4	4543	4	0.00
20/09/2016	R209 On 04-May-17	9.48	Call	Bond Future	4624	5	4624	5	0.00
20/09/2016	R209 On 04-May-17	9.47	Call	Bond Future	4584	4	4584	4	0.00
20/09/2016	R209 On 04-May-17	9.46	Put	Bond Future	2630	3	2630	3	0.00
20/09/2016	R209 On 04-May-17	9.47	Put	Bond Future	2602	3	2602	3	0.00
20/09/2016	R209 On 04-May-17	9.48	Put	Bond Future	2575	3	2575	3	0.00
20/09/2016	R210 On 03-November-16			Bond Future	186.79	186.7858	186.7926	186.7858	2,086.00
20/09/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
20/09/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
20/09/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
20/09/2016	R210 On 03-November-16	188.90	Put	Bond Future	2107	2	2107	2	0.00
20/09/2016	R210 On 03-November-16	188.92	Put	Bond Future	2127	2	2127	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2016	R210 On 03-November-16	188.91	Put	Bond Future	2117	2	2117	2	0.00
20/09/2016	R211 On 03-November-16			Bond Future	141.81	141.8077	141.8142	141.8077	56.00
20/09/2016	R211 On 03-November-16	141.76	Call	Bond Future	54	0	54	0	0.00
20/09/2016	R211 On 03-November-16	141.75	Call	Bond Future	64	0	64	0	0.00
20/09/2016	R211 On 03-November-16	141.74	Call	Bond Future	74	0	74	0	0.00
20/09/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
20/09/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
20/09/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
20/09/2016	R212 On 03-November-16			Bond Future	148.06	148.0588	148.0638	148.0588	3,109.00
20/09/2016	R212 On 03-November-16	148.11	Call	Bond Future	0	0	0	0	0.00
20/09/2016	R212 On 03-November-16	148.12	Call	Bond Future	0	0	0	0	0.00
20/09/2016	R212 On 03-November-16	148.10	Call	Bond Future	0	0	0	0	0.00
20/09/2016	R212 On 03-November-16	148.11	Put	Bond Future	46	0	46	0	0.00
20/09/2016	R212 On 03-November-16	148.12	Put	Bond Future	56	0	56	0	0.00
20/09/2016	R212 On 03-November-16	148.10	Put	Bond Future	36	0	36	0	0.00
20/09/2016	R213 On 03-November-16			Bond Future	8.99	85.3496	8.9863	85.3496	42,521.00
20/09/2016	R213 On 03-November-16	10.18	Call	Bond Future	7900	8	7900	8	0.00
20/09/2016	R213 On 03-November-16	10.20	Call	Bond Future	8021	8	8021	8	0.00
20/09/2016	R213 On 03-November-16	10.19	Call	Bond Future	7960	8	7960	8	0.00
20/09/2016	R213 On 03-November-16	10.19	Put	Bond Future	23	0	23	0	0.00
20/09/2016	R213 On 03-November-16	10.20	Put	Bond Future	22	0	22	0	0.00
20/09/2016	R213 On 03-November-16	10.18	Put	Bond Future	24	0	24	0	0.00
20/09/2016	R213 On 02-February-17			Bond Future	9.02	86.9919	9.0241	86.9919	0.00
20/09/2016	R213 On 02-February-17	9.40	Call	Bond Future	4059	4	4059	4	0.00
20/09/2016	R213 On 02-February-17	9.42	Call	Bond Future	4148	4	4148	4	0.00
20/09/2016	R213 On 02-February-17	9.41	Call	Bond Future	4103	4	4103	4	0.00
20/09/2016	R213 On 02-February-17	9.40	Put	Bond Future	1490	2	1490	2	0.00
20/09/2016	R213 On 02-February-17	9.42	Put	Bond Future	1445	2	1445	2	0.00
20/09/2016	R213 On 02-February-17	9.41	Put	Bond Future	1467	2	1467	2	0.00
20/09/2016	R213 On 04-May-17			Bond Future	9.05	85.1818	9.0499	85.1818	0.00
20/09/2016	R213 On 04-May-17	9.37	Call	Bond Future	4548	4	4548	4	0.00
20/09/2016	R213 On 04-May-17	9.36	Call	Bond Future	4507	4	4507	4	0.00
20/09/2016	R213 On 04-May-17	9.35	Call	Bond Future	4466	4	4466	4	0.00
20/09/2016	R213 On 04-May-17	9.36	Put	Bond Future	2401	2	2401	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2016	R213 On 04-May-17	9.37	Put	Bond Future	2375	2	2375	2	0.00
20/09/2016	R213 On 04-May-17	9.35	Put	Bond Future	2427	2	2427	2	0.00
20/09/2016	R214 On 03-November-16			Bond Future	9.20	75.0515	9.2000	75.0515	29,194.00
20/09/2016	R214 On 03-November-16	10.35	Call	Bond Future	7989	8	7989	8	0.00
20/09/2016	R214 On 03-November-16	10.33	Call	Bond Future	7867	8	7867	8	0.00
20/09/2016	R214 On 03-November-16	10.34	Call	Bond Future	7928	8	7928	8	0.00
20/09/2016	R214 On 03-November-16	10.33	Put	Bond Future	45	0	45	0	0.00
20/09/2016	R214 On 03-November-16	10.34	Put	Bond Future	43	0	43	0	0.00
20/09/2016	R214 On 03-November-16	10.35	Put	Bond Future	41	0	41	0	0.00
20/09/2016	R214 On 02-February-17			Bond Future	9.24	76.4955	9.2361	76.4955	0.00
20/09/2016	R214 On 02-February-17	9.67	Call	Bond Future	4722	5	4722	5	0.00
20/09/2016	R214 On 02-February-17	9.66	Call	Bond Future	4675	5	4675	5	0.00
20/09/2016	R214 On 02-February-17	9.68	Call	Bond Future	4769	5	4769	5	0.00
20/09/2016	R214 On 02-February-17	9.67	Put	Bond Future	1569	2	1569	2	0.00
20/09/2016	R214 On 02-February-17	9.68	Put	Bond Future	1546	2	1546	2	0.00
20/09/2016	R214 On 02-February-17	9.66	Put	Bond Future	1592	2	1592	2	0.00
20/09/2016	R214 On 04-May-17			Bond Future	9.26	74.7289	9.2620	74.7289	0.00
20/09/2016	R214 On 04-May-17	9.58	Call	Bond Future	4963	5	4963	5	0.00
20/09/2016	R214 On 04-May-17	9.56	Call	Bond Future	4878	5	4878	5	0.00
20/09/2016	R214 On 04-May-17	9.57	Call	Bond Future	4920	5	4920	5	0.00
20/09/2016	R214 On 04-May-17	9.56	Put	Bond Future	2700	3	2700	3	0.00
20/09/2016	R214 On 04-May-17	9.57	Put	Bond Future	2672	3	2672	3	0.00
20/09/2016	R214 On 04-May-17	9.58	Put	Bond Future	2644	3	2644	3	0.00
20/09/2016	R248 On 03-November-16			Bond Future	9.25	96.4489	9.2456	96.4489	61,913.00
20/09/2016	R248 On 03-November-16	10.39	Call	Bond Future	10150	10	10150	10	0.00
20/09/2016	R248 On 03-November-16	10.38	Call	Bond Future	10072	10	10072	10	0.00
20/09/2016	R248 On 03-November-16	10.37	Call	Bond Future	9995	10	9995	10	0.00
20/09/2016	R248 On 03-November-16	10.38	Put	Bond Future	71	0	71	0	0.00
20/09/2016	R248 On 03-November-16	10.39	Put	Bond Future	68	0	68	0	0.00
20/09/2016	R248 On 03-November-16	10.37	Put	Bond Future	73	0	73	0	0.00
20/09/2016	R248 On 02-February-17			Bond Future	9.28	98.3046	9.2829	98.3046	0.00
20/09/2016	R248 On 02-February-17	9.76	Call	Bond Future	6406	6	6406	6	0.00
20/09/2016	R248 On 02-February-17	9.77	Call	Bond Future	6467	6	6467	6	0.00
20/09/2016	R248 On 02-February-17	9.78	Call	Bond Future	6527	6	6527	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
20/09/2016	R248 On 02-February-17	9.77	Put	Bond Future	1963	2	1963	2	0.00
20/09/2016	R248 On 02-February-17	9.76	Put	Bond Future	1991	2	1991	2	0.00
20/09/2016	R248 On 02-February-17	9.78	Put	Bond Future	1935	2	1935	2	0.00
20/09/2016	R248 On 04-May-17			Bond Future	9.31	95.8328	9.3100	95.8328	0.00
20/09/2016	R248 On 04-May-17	9.67	Call	Bond Future	6792	7	6792	7	0.00
20/09/2016	R248 On 04-May-17	9.66	Call	Bond Future	6737	7	6737	7	0.00
20/09/2016	R248 On 04-May-17	9.65	Call	Bond Future	6682	7	6682	7	0.00
20/09/2016	R248 On 04-May-17	9.66	Put	Bond Future	3481	4	3481	4	0.00
20/09/2016	R248 On 04-May-17	9.67	Put	Bond Future	3446	4	3446	4	0.00
20/09/2016	R248 On 04-May-17	9.65	Put	Bond Future	3516	4	3516	4	0.00