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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
28/09/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	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
28/09/2016	2025 On 03-November-16			Bond Future	128.55	128.5152	128.5485	128.5152	3,044.00
28/09/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
28/09/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
28/09/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
28/09/2016	2025 On 03-November-16	129.22	Put	Bond Future	671	1	671	1	0.00
28/09/2016	2025 On 03-November-16	129.21	Put	Bond Future	661	1	661	1	0.00
28/09/2016	2025 On 03-November-16	129.23	Put	Bond Future	681	1	681	1	0.00
28/09/2016	2030 On 03-November-16			Bond Future	9.01	94.3782	9.0116	94.3782	26,853.00
28/09/2016	2030 On 03-November-16	9.33	Call	Bond Future	2262	2	2262	2	0.00
28/09/2016	2030 On 03-November-16	9.34	Call	Bond Future	2332	2	2332	2	0.00
28/09/2016	2030 On 03-November-16	9.35	Call	Bond Future	2401	2	2401	2	0.00
28/09/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
28/09/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
28/09/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
28/09/2016	2030 On 02-February-17			Bond Future	9.05	92.1848	9.0494	92.1848	0.00
28/09/2016	2030 On 02-February-17	9.29	Call	Bond Future	1694	2	1694	2	0.00
28/09/2016	2030 On 02-February-17	9.31	Call	Bond Future	1832	2	1832	2	0.00
28/09/2016	2030 On 02-February-17	9.30	Call	Bond Future	1763	2	1763	2	0.00
28/09/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
28/09/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
28/09/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
28/09/2016	2030 On 04-May-17			Bond Future	9.08	94.0259	9.0826	94.0259	0.00
28/09/2016	2030 On 04-May-17	9.34	Call	Bond Future	1787	2	1787	2	0.00
28/09/2016	2030 On 04-May-17	9.33	Call	Bond Future	1719	2	1719	2	0.00
28/09/2016	2030 On 04-May-17	9.32	Call	Bond Future	1650	2	1650	2	0.00
28/09/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
28/09/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
28/09/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
28/09/2016	2032 On 03-November-16			Bond Future	9.12	93.6747	9.1227	93.6747	13,093.00
28/09/2016	2032 On 03-November-16	10.28	Call	Bond Future	8404	8	8404	8	0.00
28/09/2016	2032 On 03-November-16	10.30	Call	Bond Future	8537	8	8537	8	0.00
28/09/2016	2032 On 03-November-16	10.29	Call	Bond Future	8471	8	8471	8	0.00
28/09/2016	2032 On 03-November-16	10.28	Put	Bond Future	19	0	19	0	0.00
28/09/2016	2032 On 03-November-16	10.30	Put	Bond Future	17	0	17	0	0.00

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28/09/2016	2032 On 03-November-16	10.29	Put	Bond Future	18	0	18	0	0.00
28/09/2016	2032 On 02-February-17			Bond Future	9.16	95.4736	9.1637	95.4736	0.00
28/09/2016	2032 On 02-February-17	9.51	Call	Bond Future	4299	4	4299	4	0.00
28/09/2016	2032 On 02-February-17	9.53	Call	Bond Future	4395	4	4395	4	0.00
28/09/2016	2032 On 02-February-17	9.52	Call	Bond Future	4347	4	4347	4	0.00
28/09/2016	2032 On 02-February-17	9.52	Put	Bond Future	1671	2	1671	2	0.00
28/09/2016	2032 On 02-February-17	9.51	Put	Bond Future	1697	2	1697	2	0.00
28/09/2016	2032 On 02-February-17	9.53	Put	Bond Future	1646	2	1646	2	0.00
28/09/2016	2032 On 04-May-17			Bond Future	9.20	93.2196	9.1963	93.2196	0.00
28/09/2016	2032 On 04-May-17	9.46	Call	Bond Future	4754	5	4754	5	0.00
28/09/2016	2032 On 04-May-17	9.45	Call	Bond Future	4710	5	4710	5	0.00
28/09/2016	2032 On 04-May-17	9.44	Call	Bond Future	4667	5	4667	5	0.00
28/09/2016	2032 On 04-May-17	9.45	Put	Bond Future	2815	3	2815	3	0.00
28/09/2016	2032 On 04-May-17	9.46	Put	Bond Future	2785	3	2785	3	0.00
28/09/2016	2032 On 04-May-17	9.44	Put	Bond Future	2845	3	2845	3	0.00
28/09/2016	2033 On 03-November-16			Bond Future	108.18	108.1560	108.1843	108.1560	4,686.00
28/09/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
28/09/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
28/09/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
28/09/2016	2033 On 03-November-16	109.17	Put	Bond Future	986	1	986	1	0.00
28/09/2016	2033 On 03-November-16	109.18	Put	Bond Future	996	1	996	1	0.00
28/09/2016	2033 On 03-November-16	109.16	Put	Bond Future	976	1	976	1	0.00
28/09/2016	2037 On 03-November-16			Bond Future	9.30	95.1075	9.2971	95.1075	36,730.00
28/09/2016	2037 On 03-November-16	10.35	Call	Bond Future	8390	8	8390	8	0.00
28/09/2016	2037 On 03-November-16	10.36	Call	Bond Future	8461	8	8461	8	0.00
28/09/2016	2037 On 03-November-16	10.37	Call	Bond Future	8533	9	8533	9	0.00
28/09/2016	2037 On 03-November-16	10.36	Put	Bond Future	41	0	41	0	0.00
28/09/2016	2037 On 03-November-16	10.37	Put	Bond Future	40	0	40	0	0.00
28/09/2016	2037 On 03-November-16	10.35	Put	Bond Future	44	0	44	0	0.00
28/09/2016	2037 On 02-February-17			Bond Future	9.34	92.6777	9.3369	92.6777	0.00
28/09/2016	2037 On 02-February-17	9.66	Call	Bond Future	4685	5	4685	5	0.00
28/09/2016	2037 On 02-February-17	9.68	Call	Bond Future	4788	5	4788	5	0.00
28/09/2016	2037 On 02-February-17	9.67	Call	Bond Future	4737	5	4737	5	0.00
28/09/2016	2037 On 02-February-17	9.66	Put	Bond Future	2016	2	2016	2	0.00

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28/09/2016	2037 On 02-February-17	9.67	Put	Bond Future	1987	2	1987	2	0.00
28/09/2016	2037 On 02-February-17	9.68	Put	Bond Future	1958	2	1958	2	0.00
28/09/2016	2037 On 04-May-17			Bond Future	9.37	94.5287	9.3727	94.5287	0.00
28/09/2016	2037 On 04-May-17	9.59	Call	Bond Future	5137	5	5137	5	0.00
28/09/2016	2037 On 04-May-17	9.58	Call	Bond Future	5091	5	5091	5	0.00
28/09/2016	2037 On 04-May-17	9.60	Call	Bond Future	5184	5	5184	5	0.00
28/09/2016	2037 On 04-May-17	9.58	Put	Bond Future	3379	3	3379	3	0.00
28/09/2016	2037 On 04-May-17	9.60	Put	Bond Future	3310	3	3310	3	0.00
28/09/2016	2037 On 04-May-17	9.59	Put	Bond Future	3344	3	3344	3	0.00
28/09/2016	2038 On 03-November-16			Bond Future	135.86	135.8269	135.8619	135.8269	20,753.00
28/09/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
28/09/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
28/09/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
28/09/2016	2038 On 03-November-16	136.32	Put	Bond Future	458	0	458	0	0.00
28/09/2016	2038 On 03-November-16	136.31	Put	Bond Future	448	0	448	0	0.00
28/09/2016	2038 On 03-November-16	136.33	Put	Bond Future	468	1	468	1	0.00
28/09/2016	2040 On 03-November-16			Bond Future	9.34	99.2315	9.3370	99.2315	4,623.00
28/09/2016	2040 On 03-November-16	9.69	Call	Bond Future	3863	4	3863	4	0.00
28/09/2016	2040 On 03-November-16	9.71	Call	Bond Future	3995	4	3995	4	0.00
28/09/2016	2040 On 03-November-16	9.70	Call	Bond Future	3929	4	3929	4	0.00
28/09/2016	2040 On 03-November-16	9.69	Put	Bond Future	708	1	708	1	0.00
28/09/2016	2040 On 03-November-16	9.70	Put	Bond Future	686	1	686	1	0.00
28/09/2016	2040 On 03-November-16	9.71	Put	Bond Future	665	1	665	1	0.00
28/09/2016	2040 On 02-February-17			Bond Future	9.38	96.6305	9.3766	96.6305	0.00
28/09/2016	2040 On 02-February-17	9.58	Call	Bond Future	4464	4	4464	4	0.00
28/09/2016	2040 On 02-February-17	9.59	Call	Bond Future	4516	5	4516	5	0.00
28/09/2016	2040 On 02-February-17	9.60	Call	Bond Future	4568	5	4568	5	0.00
28/09/2016	2040 On 02-February-17	9.59	Put	Bond Future	2606	3	2606	3	0.00
28/09/2016	2040 On 02-February-17	9.60	Put	Bond Future	2570	3	2570	3	0.00
28/09/2016	2040 On 02-February-17	9.58	Put	Bond Future	2642	3	2642	3	0.00
28/09/2016	2040 On 04-May-17			Bond Future	9.41	98.5605	9.4123	98.5605	0.00
28/09/2016	2040 On 04-May-17	9.62	Call	Bond Future	5564	6	5564	6	0.00
28/09/2016	2040 On 04-May-17	9.63	Call	Bond Future	5614	6	5614	6	0.00
28/09/2016	2040 On 04-May-17	9.64	Call	Bond Future	5664	6	5664	6	0.00

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28/09/2016	2040 On 04-May-17	9.63	Put	Bond Future	3682	4	3682	4	0.00
28/09/2016	2040 On 04-May-17	9.64	Put	Bond Future	3645	4	3645	4	0.00
28/09/2016	2040 On 04-May-17	9.62	Put	Bond Future	3719	4	3719	4	0.00
28/09/2016	2044 On 03-November-16			Bond Future	9.36	96.3959	9.3615	96.3959	18,511.00
28/09/2016	2044 On 03-November-16	10.42	Call	Bond Future	9083	9	9083	9	0.00
28/09/2016	2044 On 03-November-16	10.41	Call	Bond Future	9007	9	9007	9	0.00
28/09/2016	2044 On 03-November-16	10.43	Call	Bond Future	9159	9	9159	9	0.00
28/09/2016	2044 On 03-November-16	10.43	Put	Bond Future	51	0	51	0	0.00
28/09/2016	2044 On 03-November-16	10.42	Put	Bond Future	53	0	53	0	0.00
28/09/2016	2044 On 03-November-16	10.41	Put	Bond Future	56	0	56	0	0.00
28/09/2016	2044 On 02-February-17			Bond Future	9.40	93.8657	9.4001	93.8657	0.00
28/09/2016	2044 On 02-February-17	9.77	Call	Bond Future	5450	5	5450	5	0.00
28/09/2016	2044 On 02-February-17	9.78	Call	Bond Future	5506	6	5506	6	0.00
28/09/2016	2044 On 02-February-17	9.76	Call	Bond Future	5393	5	5393	5	0.00
28/09/2016	2044 On 02-February-17	9.77	Put	Bond Future	2141	2	2141	2	0.00
28/09/2016	2044 On 02-February-17	9.78	Put	Bond Future	2111	2	2111	2	0.00
28/09/2016	2044 On 02-February-17	9.76	Put	Bond Future	2172	2	2172	2	0.00
28/09/2016	2044 On 04-May-17			Bond Future	9.43	95.7405	9.4349	95.7405	0.00
28/09/2016	2044 On 04-May-17	9.67	Call	Bond Future	5814	6	5814	6	0.00
28/09/2016	2044 On 04-May-17	9.66	Call	Bond Future	5764	6	5764	6	0.00
28/09/2016	2044 On 04-May-17	9.68	Call	Bond Future	5865	6	5865	6	0.00
28/09/2016	2044 On 04-May-17	9.68	Put	Bond Future	3666	4	3666	4	0.00
28/09/2016	2044 On 04-May-17	9.67	Put	Bond Future	3703	4	3703	4	0.00
28/09/2016	2044 On 04-May-17	9.66	Put	Bond Future	3741	4	3741	4	0.00
28/09/2016	2046 On 03-November-16			Bond Future	133.43	132.5461	133.4325	132.5461	17,594.00
28/09/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
28/09/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
28/09/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
28/09/2016	2046 On 03-November-16	137.09	Put	Bond Future	3657	5	3657	5	0.00
28/09/2016	2046 On 03-November-16	137.07	Put	Bond Future	3637	5	3637	5	0.00
28/09/2016	2046 On 03-November-16	137.08	Put	Bond Future	3647	5	3647	5	0.00
28/09/2016	2050 On 03-November-16			Bond Future	143.86	143.8237	143.8621	143.8237	21,644.00
28/09/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
28/09/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00

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28/09/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
28/09/2016	2050 On 03-November-16	149.53	Put	Bond Future	5668	6	5668	6	0.00
28/09/2016	2050 On 03-November-16	149.54	Put	Bond Future	5678	6	5678	6	0.00
28/09/2016	2050 On 03-November-16	149.52	Put	Bond Future	5658	6	5658	6	0.00
28/09/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	AL37 On 03-November-16			Index Future	507.88	507.6290	507.8770	507.6290	9.00
28/09/2016	AL37 On 02-February-17			Index Future	517.63	517.3760	517.6250	517.3760	0.00
28/09/2016	AL7T On 03-November-16			Index Future	589.44	589.0560	589.4410	589.0560	2.00
28/09/2016	AL7T On 02-February-17			Index Future	600.76	600.3660	600.7550	600.3660	0.00
28/09/2016	ALBI On 03-November-16			Index Future	537.84	537.6860	537.8360	537.6860	706.00
28/09/2016	ALBI On 02-February-17			Index Future	548.16	548.0100	548.1590	548.0100	0.00
28/09/2016	ALBI On 04-May-17			Index Future	559.09	558.9470	559.0940	558.9470	0.00
28/09/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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28/09/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/09/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2016	EL28 On 03-November-16			Bond Future	130.03	129.9913	130.0316	129.9913	0.00
28/09/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
28/09/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
28/09/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
28/09/2016	EL28 On 03-November-16	132.16	Put	Bond Future	2128	2	2128	2	0.00
28/09/2016	EL28 On 03-November-16	132.17	Put	Bond Future	2138	2	2138	2	0.00
28/09/2016	EL28 On 03-November-16	132.15	Put	Bond Future	2118	2	2118	2	0.00
28/09/2016	EL28 On 02-February-17			Bond Future	132.54	132.4957	132.5353	132.4957	0.00
28/09/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
28/09/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
28/09/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
28/09/2016	EL28 On 02-February-17	135.10	Put	Bond Future	2565	3	2565	3	0.00
28/09/2016	EL28 On 02-February-17	135.12	Put	Bond Future	2585	3	2585	3	0.00
28/09/2016	EL28 On 02-February-17	135.11	Put	Bond Future	2575	3	2575	3	0.00
28/09/2016	EL28 On 04-May-17			Bond Future	133.50	133.4632	133.5020	133.4632	0.00
28/09/2016	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
28/09/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
28/09/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
28/09/2016	EL28 On 04-May-17	137.90	Put	Bond Future	4398	4	4398	4	0.00
28/09/2016	EL28 On 04-May-17	137.91	Put	Bond Future	4408	4	4408	4	0.00
28/09/2016	EL28 On 04-May-17	137.92	Put	Bond Future	4418	4	4418	4	0.00
28/09/2016	ES33 On 03-November-16			Bond Future	10.18	79.6634	10.1850	79.6634	8,789.00
28/09/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6994	7	6994	7	0.00
28/09/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6878	7	6878	7	0.00
28/09/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6936	7	6936	7	0.00
28/09/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
28/09/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
28/09/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
28/09/2016	ES33 On 02-February-17			Bond Future	10.26	81.1933	10.2584	81.1933	0.00
28/09/2016	ES33 On 02-February-17	10.61	Call	Bond Future	2263	2	2263	2	0.00
28/09/2016	ES33 On 02-February-17	10.60	Call	Bond Future	2200	2	2200	2	0.00
28/09/2016	ES33 On 02-February-17	10.59	Call	Bond Future	2137	2	2137	2	0.00
28/09/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
28/09/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
28/09/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
28/09/2016	ES33 On 04-May-17			Bond Future	10.32	79.0194	10.3221	79.0194	0.00
28/09/2016	ES33 On 04-May-17	10.55	Call	Bond Future	1461	1	1461	1	0.00
28/09/2016	ES33 On 04-May-17	10.56	Call	Bond Future	1525	2	1525	2	0.00
28/09/2016	ES33 On 04-May-17	10.54	Call	Bond Future	1398	1	1398	1	0.00
28/09/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
28/09/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
28/09/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
28/09/2016	ES42 On 03-November-16			Bond Future	10.31	84.1138	10.3136	84.1138	8,777.00
28/09/2016	ES42 On 02-February-17			Bond Future	10.38	85.7293	10.3825	85.7293	0.00
28/09/2016	ES42 On 04-May-17			Bond Future	10.45	83.1779	10.4461	83.1779	0.00
28/09/2016	GOVI On 03-November-16			GOVI	535.50	535.2890	535.4960	535.2890	422.00
28/09/2016	GOVI On 03-November-16	476.11	Call	GOVI	593860	59	593860	59	0.00
28/09/2016	GOVI On 03-November-16	476.13	Call	GOVI	593660	59	593660	59	0.00
28/09/2016	GOVI On 03-November-16	476.12	Call	GOVI	593760	59	593760	59	0.00
28/09/2016	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
28/09/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
28/09/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
28/09/2016	GOVI On 02-February-17			GOVI	545.77	545.5670	545.7740	545.5670	27.00
28/09/2016	GOVI On 02-February-17	533.32	Call	GOVI	124540	12	124540	12	0.00
28/09/2016	GOVI On 02-February-17	533.34	Call	GOVI	124340	12	124340	12	0.00
28/09/2016	GOVI On 02-February-17	533.33	Call	GOVI	124440	12	124440	12	0.00
28/09/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
28/09/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
28/09/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
28/09/2016	GOVI On 04-May-17			GOVI	556.66	556.4550	556.6620	556.4550	0.00
28/09/2016	GOVI On 04-May-17	262.20	Call	GOVI	2944620	294	2944620	294	0.00
28/09/2016	GOVI On 04-May-17	262.19	Call	GOVI	2944720	294	2944720	294	0.00
28/09/2016	GOVI On 04-May-17	262.18	Call	GOVI	2944820	294	2944820	294	0.00
28/09/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
28/09/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
28/09/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
28/09/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/09/2016	IGOV On 03-November-16			Index Future	249.58	249.4550	249.5830	249.4550	1,021.00
28/09/2016	IGOV On 02-February-17			Index Future	254.39	254.2610	254.3880	254.2610	57.00
28/09/2016	IGOV On 04-May-17			Index Future	259.48	259.3500	259.4780	259.3500	0.00
28/09/2016	ILBI On 03-November-16			Index Future	676.56	676.2060	676.5600	676.2060	0.00
28/09/2016	ILBI On 02-February-17			Index Future	689.67	689.3130	689.6730	689.3130	155.00
28/09/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0686	100.0686	100.0686	0.00
28/09/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0086	100.0087	100.0086	0.00
28/09/2016	IS01 On 15-June-17			Interest Rate Swap	99.63	99.6340	99.6318	99.6340	0.00
28/09/2016	IS01 On 21-September-17			Interest Rate Swap	99.66	99.6658	99.6609	99.6658	0.00
28/09/2016	IS01 On 21-December-17			Interest Rate Swap	99.91	99.9166	99.9098	99.9166	0.00
28/09/2016	IS02 On 18-December-17			Interest Rate Swap	99.94	99.9439	99.9374	99.9439	0.00
28/09/2016	IS02 On 16-March-18			Interest Rate Swap	99.21	99.2158	99.2078	99.2158	0.00
28/09/2016	IS02 On 15-June-18			Interest Rate Swap	98.86	98.8656	98.8556	98.8656	0.00
28/09/2016	IS02 On 21-September-18			Interest Rate Swap	98.89	98.9048	98.8904	98.9048	0.00
28/09/2016	IS02 On 21-December-18			Interest Rate Swap	99.37	99.3900	99.3700	99.3900	0.00
28/09/2016	IS05 On 17-December-20			Interest Rate Swap	97.63	97.6978	97.6270	97.6978	0.00
28/09/2016	IS05 On 16-March-21			Interest Rate Swap	96.95	97.0293	96.9479	97.0293	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
28/09/2016	IS05 On 15-June-21			Interest Rate Swap	96.24	96.3269	96.2350	96.3269	0.00
28/09/2016	IS05 On 21-September-21			Interest Rate Swap	96.49	96.5933	96.4938	96.5933	0.00
28/09/2016	IS05 On 21-December-21			Interest Rate Swap	98.73	98.8249	98.7254	98.8249	50.00
28/09/2016	IS10 On 17-December-25			Interest Rate Swap	97.44	97.5460	97.4405	97.5460	0.00
28/09/2016	IS10 On 16-March-26			Interest Rate Swap	94.52	94.6167	94.5162	94.6167	0.00
28/09/2016	IS10 On 15-June-26			Interest Rate Swap	93.29	93.3817	93.2883	93.3817	0.00
28/09/2016	IS10 On 21-September-26			Interest Rate Swap	95.39	95.4746	95.3885	95.4746	0.00
28/09/2016	IS10 On 21-December-26			Interest Rate Swap	99.06	99.1416	99.0598	99.1416	0.00
28/09/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/09/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/09/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/09/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/09/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
28/09/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.37	92.6400	7.3700	92.6400	0.00
28/09/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.39	92.6200	7.3900	92.6200	10,000.00
28/09/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.40	92.6100	7.4000	92.6100	0.00
28/09/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.41	92.6000	7.4100	92.6000	0.00
28/09/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.42	92.5900	7.4200	92.5900	1,000.00
28/09/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.41	92.6000	7.4100	92.6000	0.00
28/09/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.41	92.6100	7.4100	92.6100	0.00
28/09/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.39	92.6200	7.3900	92.6200	0.00
28/09/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.39	92.6300	7.3900	92.6300	1,000.00
28/09/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
28/09/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.39	7.3700	7.3900	7.3700	0.00
28/09/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
28/09/2016	R023 On 03-November-16			Bond Future	8.30	98.7433	8.3002	98.7433	13,216.00
28/09/2016	R023 On 03-November-16	9.73	Call	Bond Future	6518	6	6518	6	0.00
28/09/2016	R023 On 03-November-16	9.74	Call	Bond Future	6562	7	6562	7	0.00
28/09/2016	R023 On 03-November-16	9.75	Call	Bond Future	6605	7	6605	7	0.00
28/09/2016	R023 On 03-November-16	9.74	Put	Bond Future	1	0	1	0	0.00
28/09/2016	R023 On 03-November-16	9.75	Put	Bond Future	1	0	1	0	0.00
28/09/2016	R023 On 03-November-16	9.73	Put	Bond Future	1	0	1	0	0.00
28/09/2016	R023 On 02-February-17			Bond Future	8.33	100.6396	8.3315	100.6396	0.00
28/09/2016	R023 On 02-February-17	8.86	Call	Bond Future	3022	3	3022	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
28/09/2016	R023 On 02-February-17	8.85	Call	Bond Future	2989	3	2989	3	0.00
28/09/2016	R023 On 02-February-17	8.84	Call	Bond Future	2956	3	2956	3	0.00
28/09/2016	R023 On 02-February-17	8.85	Put	Bond Future	638	1	638	1	0.00
28/09/2016	R023 On 02-February-17	8.86	Put	Bond Future	626	1	626	1	0.00
28/09/2016	R023 On 02-February-17	8.84	Put	Bond Future	649	1	649	1	0.00
28/09/2016	R023 On 04-May-17			Bond Future	8.34	98.7148	8.3428	98.7148	0.00
28/09/2016	R023 On 04-May-17	8.59	Call	Bond Future	2546	3	2546	3	0.00
28/09/2016	R023 On 04-May-17	8.61	Call	Bond Future	2600	3	2600	3	0.00
28/09/2016	R023 On 04-May-17	8.60	Call	Bond Future	2573	3	2573	3	0.00
28/09/2016	R023 On 04-May-17	8.59	Put	Bond Future	1452	1	1452	1	0.00
28/09/2016	R023 On 04-May-17	8.61	Put	Bond Future	1418	1	1418	1	0.00
28/09/2016	R023 On 04-May-17	8.60	Put	Bond Future	1435	1	1435	1	0.00
28/09/2016	R035 On 03-November-16			Bond Future	9.23	98.5145	9.2337	98.5145	4,661.00
28/09/2016	R035 On 03-November-16	9.57	Call	Bond Future	2811	3	2811	3	0.00
28/09/2016	R035 On 03-November-16	9.59	Call	Bond Future	2975	3	2975	3	0.00
28/09/2016	R035 On 03-November-16	9.58	Call	Bond Future	2893	3	2893	3	0.00
28/09/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
28/09/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
28/09/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
28/09/2016	R035 On 02-February-17			Bond Future	9.28	100.4063	9.2773	100.4063	0.00
28/09/2016	R035 On 02-February-17	9.51	Call	Bond Future	1937	2	1937	2	0.00
28/09/2016	R035 On 02-February-17	9.52	Call	Bond Future	2019	2	2019	2	0.00
28/09/2016	R035 On 02-February-17	9.50	Call	Bond Future	1855	2	1855	2	0.00
28/09/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
28/09/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
28/09/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
28/09/2016	R035 On 04-May-17			Bond Future	9.31	97.9059	9.3099	97.9059	0.00
28/09/2016	R035 On 04-May-17	9.53	Call	Bond Future	1817	2	1817	2	0.00
28/09/2016	R035 On 04-May-17	9.55	Call	Bond Future	1980	2	1980	2	0.00
28/09/2016	R035 On 04-May-17	9.54	Call	Bond Future	1898	2	1898	2	0.00
28/09/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
28/09/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
28/09/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
28/09/2016	R186 On 03-November-16			Bond Future	8.64	116.3257	8.6355	116.3257	90,828.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2016	R186 On 03-November-16	9.10	Call	Bond Future	3558	4	3558	4	0.00
28/09/2016	R186 On 03-November-16	9.66	Call	Bond Future	7088	7	7088	7	0.00
28/09/2016	R186 On 03-November-16	8.96	Call	Bond Future	2773	3	2773	3	0.00
28/09/2016	R186 On 03-November-16	9.40	Call	Bond Future	5409	5	5409	5	1,425.00
28/09/2016	R186 On 03-November-16	8.52	Call	Bond Future	923	1	923	1	0.00
28/09/2016	R186 On 03-November-16	8.82	Call	Bond Future	2068	2	2068	2	0.00
28/09/2016	R186 On 03-November-16	8.95	Call	Bond Future	2719	3	2719	3	0.00
28/09/2016	R186 On 03-November-16	9.20	Call	Bond Future	4156	4	4156	4	1,425.00
28/09/2016	R186 On 03-November-16	8.30	Call	Bond Future	424	0	424	0	150.00
28/09/2016	R186 On 03-November-16	8.90	Call	Bond Future	2459	2	2459	2	0.00
28/09/2016	R186 On 03-November-16	8.97	Call	Bond Future	2826	3	2826	3	0.00
28/09/2016	R186 On 03-November-16	9.71	Call	Bond Future	7412	7	7412	7	0.00
28/09/2016	R186 On 03-November-16	9.66	Put	Bond Future	21	0	21	0	0.00
28/09/2016	R186 On 03-November-16	9.71	Put	Bond Future	16	0	16	0	0.00
28/09/2016	R186 On 03-November-16	8.90	Put	Bond Future	575	1	575	1	5,092.00
28/09/2016	R186 On 03-November-16	9.10	Put	Bond Future	277	0	277	0	108.00
28/09/2016	R186 On 03-November-16	8.96	Put	Bond Future	467	1	467	1	0.00
28/09/2016	R186 On 03-November-16	8.97	Put	Bond Future	451	0	451	0	0.00
28/09/2016	R186 On 03-November-16	8.30	Put	Bond Future	2877	3	2877	3	0.00
28/09/2016	R186 On 03-November-16	8.52	Put	Bond Future	1760	2	1760	2	150.00
28/09/2016	R186 On 03-November-16	8.95	Put	Bond Future	484	1	484	1	0.00
28/09/2016	R186 On 03-November-16	9.20	Put	Bond Future	186	0	186	0	0.00
28/09/2016	R186 On 03-November-16	8.82	Put	Bond Future	749	1	749	1	150.00
28/09/2016	R186 On 03-November-16	9.40	Put	Bond Future	77	0	77	0	0.00
28/09/2016	R186 On 02-February-17			Bond Future	8.67	113.2567	8.6695	113.2567	0.00
28/09/2016	R186 On 02-February-17	9.50	Call	Bond Future	6271	6	6271	6	0.00
28/09/2016	R186 On 02-February-17	8.87	Call	Bond Future	3191	3	3191	3	0.00
28/09/2016	R186 On 02-February-17	9.40	Call	Bond Future	5733	6	5733	6	0.00
28/09/2016	R186 On 02-February-17	8.60	Call	Bond Future	2176	2	2176	2	7,000.00
28/09/2016	R186 On 02-February-17	8.81	Call	Bond Future	2945	3	2945	3	0.00
28/09/2016	R186 On 02-February-17	8.00	Call	Bond Future	718	1	718	1	7,000.00
28/09/2016	R186 On 02-February-17	8.37	Call	Bond Future	1490	1	1490	1	500.00
28/09/2016	R186 On 02-February-17	8.79	Call	Bond Future	2865	3	2865	3	0.00
28/09/2016	R186 On 02-February-17	8.43	Call	Bond Future	1654	2	1654	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
28/09/2016	R186 On 02-February-17	8.80	Call	Bond Future	2905	3	2905	3	0.00
28/09/2016	R186 On 02-February-17	8.90	Call	Bond Future	3317	3	3317	3	0.00
28/09/2016	R186 On 02-February-17	9.50	Put	Bond Future	606	1	606	1	13,500.00
28/09/2016	R186 On 02-February-17	8.87	Put	Bond Future	1786	2	1786	2	500.00
28/09/2016	R186 On 02-February-17	8.60	Put	Bond Future	2668	3	2668	3	0.00
28/09/2016	R186 On 02-February-17	8.37	Put	Bond Future	3632	4	3632	4	0.00
28/09/2016	R186 On 02-February-17	8.79	Put	Bond Future	2018	2	2018	2	0.00
28/09/2016	R186 On 02-February-17	9.40	Put	Bond Future	730	1	730	1	750.00
28/09/2016	R186 On 02-February-17	8.00	Put	Bond Future	5583	6	5583	6	0.00
28/09/2016	R186 On 02-February-17	8.81	Put	Bond Future	1959	2	1959	2	0.00
28/09/2016	R186 On 02-February-17	8.43	Put	Bond Future	3362	3	3362	3	0.00
28/09/2016	R186 On 02-February-17	8.80	Put	Bond Future	1988	2	1988	2	0.00
28/09/2016	R186 On 02-February-17	8.90	Put	Bond Future	1705	2	1705	2	750.00
28/09/2016	R186 On 04-May-17			Bond Future	8.69	115.5183	8.6938	115.5183	0.00
28/09/2016	R186 On 04-May-17	8.90	Call	Bond Future	3925	4	3925	4	0.00
28/09/2016	R186 On 04-May-17	8.91	Call	Bond Future	3966	4	3966	4	0.00
28/09/2016	R186 On 04-May-17	8.89	Call	Bond Future	3886	4	3886	4	0.00
28/09/2016	R186 On 04-May-17	8.89	Put	Bond Future	2538	3	2538	3	0.00
28/09/2016	R186 On 04-May-17	8.90	Put	Bond Future	2510	3	2510	3	0.00
28/09/2016	R186 On 04-May-17	8.91	Put	Bond Future	2482	3	2482	3	0.00
28/09/2016	R197 On 03-November-16			Bond Future	302.50	302.4208	302.4984	302.4208	875.00
28/09/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
28/09/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
28/09/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
28/09/2016	R197 On 03-November-16	303.57	Put	Bond Future	1072	1	1072	1	0.00
28/09/2016	R197 On 03-November-16	303.58	Put	Bond Future	1082	1	1082	1	0.00
28/09/2016	R197 On 03-November-16	303.56	Put	Bond Future	1062	1	1062	1	0.00
28/09/2016	R202 On 03-November-16			Bond Future	249.81	249.7484	249.8143	249.7484	36,009.00
28/09/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
28/09/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
28/09/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
28/09/2016	R202 On 03-November-16	253.86	Put	Bond Future	4046	4	4046	4	0.00
28/09/2016	R202 On 03-November-16	253.87	Put	Bond Future	4056	4	4056	4	0.00
28/09/2016	R202 On 03-November-16	253.85	Put	Bond Future	4036	4	4036	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2016	R203 On 03-November-16			Bond Future	7.37	101.9162	7.3746	101.9162	30,174.00
28/09/2016	R203 On 03-November-16	8.84	Call	Bond Future	1186	1	1186	1	0.00
28/09/2016	R203 On 03-November-16	8.86	Call	Bond Future	1202	1	1202	1	0.00
28/09/2016	R203 On 03-November-16	8.85	Call	Bond Future	1194	1	1194	1	0.00
28/09/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
28/09/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
28/09/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
28/09/2016	R203 On 02-February-17			Bond Future	7.23	103.8734	7.2304	103.8734	0.00
28/09/2016	R203 On 02-February-17	7.70	Call	Bond Future	328	0	328	0	0.00
28/09/2016	R203 On 02-February-17	7.72	Call	Bond Future	337	0	337	0	0.00
28/09/2016	R203 On 02-February-17	7.71	Call	Bond Future	333	0	333	0	0.00
28/09/2016	R203 On 02-February-17	7.71	Put	Bond Future	55	0	55	0	0.00
28/09/2016	R203 On 02-February-17	7.72	Put	Bond Future	53	0	53	0	0.00
28/09/2016	R203 On 02-February-17	7.70	Put	Bond Future	56	0	56	0	0.00
28/09/2016	R203 On 04-May-17			Bond Future	6.52	101.7728	6.5222	101.7728	0.00
28/09/2016	R203 On 04-May-17	6.91	Call	Bond Future	198	0	198	0	0.00
28/09/2016	R203 On 04-May-17	6.92	Call	Bond Future	201	0	201	0	0.00
28/09/2016	R203 On 04-May-17	6.93	Call	Bond Future	203	0	203	0	0.00
28/09/2016	R203 On 04-May-17	6.92	Put	Bond Future	61	0	61	0	0.00
28/09/2016	R203 On 04-May-17	6.91	Put	Bond Future	62	0	62	0	0.00
28/09/2016	R203 On 04-May-17	6.93	Put	Bond Future	60	0	60	0	0.00
28/09/2016	R204 On 03-November-16			Bond Future	7.59	103.8058	7.5946	103.8058	31,543.00
28/09/2016	R204 On 03-November-16	9.21	Call	Bond Future	3063	3	3063	3	0.00
28/09/2016	R204 On 03-November-16	9.23	Call	Bond Future	3100	3	3100	3	0.00
28/09/2016	R204 On 03-November-16	9.22	Call	Bond Future	3081	3	3081	3	0.00
28/09/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
28/09/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
28/09/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
28/09/2016	R204 On 02-February-17			Bond Future	7.57	101.7589	7.5690	101.7589	0.00
28/09/2016	R204 On 02-February-17	8.28	Call	Bond Future	1320	1	1320	1	0.00
28/09/2016	R204 On 02-February-17	8.29	Call	Bond Future	1335	1	1335	1	0.00
28/09/2016	R204 On 02-February-17	8.30	Call	Bond Future	1349	1	1349	1	0.00
28/09/2016	R204 On 02-February-17	8.28	Put	Bond Future	105	0	105	0	0.00
28/09/2016	R204 On 02-February-17	8.30	Put	Bond Future	100	0	100	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
28/09/2016	R204 On 02-February-17	8.29	Put	Bond Future	103	0	103	0	0.00
28/09/2016	R204 On 04-May-17			Bond Future	7.49	103.7908	7.4873	103.7908	0.00
28/09/2016	R204 On 04-May-17	7.90	Call	Bond Future	916	1	916	1	0.00
28/09/2016	R204 On 04-May-17	7.92	Call	Bond Future	936	1	936	1	0.00
28/09/2016	R204 On 04-May-17	7.91	Call	Bond Future	926	1	926	1	0.00
28/09/2016	R204 On 04-May-17	7.91	Put	Bond Future	292	0	292	0	0.00
28/09/2016	R204 On 04-May-17	7.92	Put	Bond Future	287	0	287	0	0.00
28/09/2016	R204 On 04-May-17	7.90	Put	Bond Future	296	0	296	0	0.00
28/09/2016	R207 On 03-November-16			Bond Future	7.83	100.6428	7.8260	100.6428	52,034.00
28/09/2016	R207 On 03-November-16	7.94	Call	Bond Future	599	1	599	1	0.00
28/09/2016	R207 On 03-November-16	7.93	Call	Bond Future	582	1	582	1	0.00
28/09/2016	R207 On 03-November-16	7.95	Call	Bond Future	616	1	616	1	0.00
28/09/2016	R207 On 03-November-16	7.95	Put	Bond Future	276	0	276	0	0.00
28/09/2016	R207 On 03-November-16	7.94	Put	Bond Future	286	0	286	0	0.00
28/09/2016	R207 On 03-November-16	7.93	Put	Bond Future	297	0	297	0	0.00
28/09/2016	R207 On 02-February-17			Bond Future	7.83	98.9331	7.8280	98.9331	0.00
28/09/2016	R207 On 02-February-17	8.91	Call	Bond Future	2788	3	2788	3	62.00
28/09/2016	R207 On 02-February-17	9.22	Call	Bond Future	3508	3	3508	3	0.00
28/09/2016	R207 On 02-February-17	9.24	Call	Bond Future	3555	4	3555	4	0.00
28/09/2016	R207 On 02-February-17	9.23	Call	Bond Future	3531	4	3531	4	0.00
28/09/2016	R207 On 02-February-17	8.91	Put	Bond Future	70	0	70	0	0.00
28/09/2016	R207 On 02-February-17	9.22	Put	Bond Future	28	0	28	0	0.00
28/09/2016	R207 On 02-February-17	9.24	Put	Bond Future	26	0	26	0	0.00
28/09/2016	R207 On 02-February-17	9.23	Put	Bond Future	27	0	27	0	0.00
28/09/2016	R207 On 04-May-17			Bond Future	7.81	100.9086	7.8085	100.9086	0.00
28/09/2016	R207 On 04-May-17	8.20	Call	Bond Future	1438	1	1438	1	0.00
28/09/2016	R207 On 04-May-17	8.22	Call	Bond Future	1470	1	1470	1	0.00
28/09/2016	R207 On 04-May-17	8.21	Call	Bond Future	1454	1	1454	1	0.00
28/09/2016	R207 On 04-May-17	8.22	Put	Bond Future	503	1	503	1	0.00
28/09/2016	R207 On 04-May-17	8.20	Put	Bond Future	519	1	519	1	0.00
28/09/2016	R207 On 04-May-17	8.21	Put	Bond Future	511	1	511	1	0.00
28/09/2016	R207 On 03-August-17			Bond Future	7.74	99.3641	7.7423	99.3641	0.00
28/09/2016	R207 On 03-August-17	8.19	Call	Bond Future	1547	2	1547	2	51.00
28/09/2016	R207 On 03-August-17	8.40	Call	Bond Future	1864	2	1864	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
28/09/2016	R207 On 03-August-17	8.39	Call	Bond Future	1848	2	1848	2	0.00
28/09/2016	R207 On 03-August-17	8.41	Call	Bond Future	1879	2	1879	2	0.00
28/09/2016	R207 On 03-August-17	8.39	Put	Bond Future	457	0	457	0	0.00
28/09/2016	R207 On 03-August-17	8.41	Put	Bond Future	446	0	446	0	0.00
28/09/2016	R207 On 03-August-17	8.19	Put	Bond Future	583	1	583	1	0.00
28/09/2016	R207 On 03-August-17	8.40	Put	Bond Future	451	0	451	0	0.00
28/09/2016	R208 On 03-November-16			Bond Future	8.02	96.0414	8.0165	96.0414	30,810.00
28/09/2016	R208 On 03-November-16	9.57	Call	Bond Future	5313	5	5313	5	0.00
28/09/2016	R208 On 03-November-16	9.58	Call	Bond Future	5346	5	5346	5	0.00
28/09/2016	R208 On 03-November-16	9.59	Call	Bond Future	5379	5	5379	5	0.00
28/09/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
28/09/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
28/09/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
28/09/2016	R208 On 02-February-17			Bond Future	8.04	97.8858	8.0350	97.8858	0.00
28/09/2016	R208 On 02-February-17	8.64	Call	Bond Future	2347	2	2347	2	0.00
28/09/2016	R208 On 02-February-17	8.63	Call	Bond Future	2321	2	2321	2	0.00
28/09/2016	R208 On 02-February-17	8.65	Call	Bond Future	2373	2	2373	2	0.00
28/09/2016	R208 On 02-February-17	8.64	Put	Bond Future	333	0	333	0	0.00
28/09/2016	R208 On 02-February-17	8.65	Put	Bond Future	326	0	326	0	0.00
28/09/2016	R208 On 02-February-17	8.63	Put	Bond Future	340	0	340	0	0.00
28/09/2016	R208 On 04-May-17			Bond Future	8.03	96.4362	8.0318	96.4362	0.00
28/09/2016	R208 On 04-May-17	8.37	Call	Bond Future	1898	2	1898	2	0.00
28/09/2016	R208 On 04-May-17	8.39	Call	Bond Future	1940	2	1940	2	0.00
28/09/2016	R208 On 04-May-17	8.38	Call	Bond Future	1919	2	1919	2	0.00
28/09/2016	R208 On 04-May-17	8.37	Put	Bond Future	822	1	822	1	0.00
28/09/2016	R208 On 04-May-17	8.39	Put	Bond Future	800	1	800	1	0.00
28/09/2016	R208 On 04-May-17	8.38	Put	Bond Future	811	1	811	1	0.00
28/09/2016	R209 On 03-November-16			Bond Future	9.19	74.2879	9.1859	74.2879	37,798.00
28/09/2016	R209 On 03-November-16	10.24	Call	Bond Future	7016	7	7016	7	0.00
28/09/2016	R209 On 03-November-16	10.26	Call	Bond Future	7136	7	7136	7	0.00
28/09/2016	R209 On 03-November-16	8.81	Call	Bond Future	416	0	416	0	345.00
28/09/2016	R209 On 03-November-16	10.25	Call	Bond Future	7076	7	7076	7	0.00
28/09/2016	R209 On 03-November-16	9.05	Call	Bond Future	939	1	939	1	0.00
28/09/2016	R209 On 03-November-16	9.45	Call	Bond Future	2494	3	2494	3	0.00

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28/09/2016	R209 On 03-November-16	8.87	Call	Bond Future	520	1	520	1	250.00
28/09/2016	R209 On 03-November-16	9.42	Call	Bond Future	2350	2	2350	2	120.00
28/09/2016	R209 On 03-November-16	9.34	Call	Bond Future	1984	2	1984	2	0.00
28/09/2016	R209 On 03-November-16	9.04	Call	Bond Future	911	1	911	1	0.00
28/09/2016	R209 On 03-November-16	10.25	Put	Bond Future	27	0	27	0	0.00
28/09/2016	R209 On 03-November-16	10.26	Put	Bond Future	26	0	26	0	0.00
28/09/2016	R209 On 03-November-16	9.45	Put	Bond Future	642	1	642	1	250.00
28/09/2016	R209 On 03-November-16	9.05	Put	Bond Future	1920	2	1920	2	250.00
28/09/2016	R209 On 03-November-16	8.81	Put	Bond Future	3179	3	3179	3	0.00
28/09/2016	R209 On 03-November-16	10.24	Put	Bond Future	29	0	29	0	0.00
28/09/2016	R209 On 03-November-16	9.04	Put	Bond Future	1965	2	1965	2	345.00
28/09/2016	R209 On 03-November-16	9.42	Put	Bond Future	704	1	704	1	0.00
28/09/2016	R209 On 03-November-16	8.87	Put	Bond Future	2831	3	2831	3	0.00
28/09/2016	R209 On 03-November-16	9.34	Put	Bond Future	895	1	895	1	345.00
28/09/2016	R209 On 02-February-17			Bond Future	9.22	75.7145	9.2226	75.7145	0.00
28/09/2016	R209 On 02-February-17	9.55	Call	Bond Future	3882	4	3882	4	0.00
28/09/2016	R209 On 02-February-17	9.53	Call	Bond Future	3796	4	3796	4	0.00
28/09/2016	R209 On 02-February-17	9.54	Call	Bond Future	3839	4	3839	4	0.00
28/09/2016	R209 On 02-February-17	9.53	Put	Bond Future	1664	2	1664	2	0.00
28/09/2016	R209 On 02-February-17	9.54	Put	Bond Future	1639	2	1639	2	0.00
28/09/2016	R209 On 02-February-17	9.55	Put	Bond Future	1614	2	1614	2	0.00
28/09/2016	R209 On 04-May-17			Bond Future	9.25	74.0745	9.2520	74.0745	0.00
28/09/2016	R209 On 04-May-17	9.46	Call	Bond Future	4184	4	4184	4	0.00
28/09/2016	R209 On 04-May-17	9.48	Call	Bond Future	4263	4	4263	4	0.00
28/09/2016	R209 On 04-May-17	9.47	Call	Bond Future	4224	4	4224	4	0.00
28/09/2016	R209 On 04-May-17	9.46	Put	Bond Future	2741	3	2741	3	0.00
28/09/2016	R209 On 04-May-17	9.47	Put	Bond Future	2712	3	2712	3	0.00
28/09/2016	R209 On 04-May-17	9.48	Put	Bond Future	2684	3	2684	3	0.00
28/09/2016	R210 On 03-November-16			Bond Future	186.89	186.8422	186.8913	186.8422	2,086.00
28/09/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
28/09/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
28/09/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
28/09/2016	R210 On 03-November-16	188.90	Put	Bond Future	2009	2	2009	2	0.00
28/09/2016	R210 On 03-November-16	188.92	Put	Bond Future	2029	2	2029	2	0.00

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28/09/2016	R210 On 03-November-16	188.91	Put	Bond Future	2019	2	2019	2	0.00
28/09/2016	R211 On 03-November-16			Bond Future	141.90	141.8608	141.9018	141.8608	56.00
28/09/2016	R211 On 03-November-16	141.76	Call	Bond Future	142	0	142	0	0.00
28/09/2016	R211 On 03-November-16	141.75	Call	Bond Future	152	0	152	0	0.00
28/09/2016	R211 On 03-November-16	141.74	Call	Bond Future	162	0	162	0	0.00
28/09/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
28/09/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
28/09/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
28/09/2016	R212 On 03-November-16			Bond Future	147.88	147.8442	147.8822	147.8442	3,109.00
28/09/2016	R212 On 03-November-16	148.11	Call	Bond Future	0	0	0	0	0.00
28/09/2016	R212 On 03-November-16	148.12	Call	Bond Future	0	0	0	0	0.00
28/09/2016	R212 On 03-November-16	148.10	Call	Bond Future	0	0	0	0	0.00
28/09/2016	R212 On 03-November-16	148.11	Put	Bond Future	228	0	228	0	0.00
28/09/2016	R212 On 03-November-16	148.12	Put	Bond Future	238	0	238	0	0.00
28/09/2016	R212 On 03-November-16	148.10	Put	Bond Future	218	0	218	0	0.00
28/09/2016	R213 On 03-November-16			Bond Future	9.03	85.1259	9.0323	85.1259	42,426.00
28/09/2016	R213 On 03-November-16	10.18	Call	Bond Future	7566	8	7566	8	0.00
28/09/2016	R213 On 03-November-16	10.20	Call	Bond Future	7687	8	7687	8	0.00
28/09/2016	R213 On 03-November-16	10.19	Call	Bond Future	7627	8	7627	8	0.00
28/09/2016	R213 On 03-November-16	10.19	Put	Bond Future	14	0	14	0	0.00
28/09/2016	R213 On 03-November-16	10.20	Put	Bond Future	13	0	13	0	0.00
28/09/2016	R213 On 03-November-16	10.18	Put	Bond Future	15	0	15	0	0.00
28/09/2016	R213 On 02-February-17			Bond Future	9.07	86.7606	9.0722	86.7606	0.00
28/09/2016	R213 On 02-February-17	9.40	Call	Bond Future	3752	4	3752	4	0.00
28/09/2016	R213 On 02-February-17	9.42	Call	Bond Future	3839	4	3839	4	0.00
28/09/2016	R213 On 02-February-17	9.41	Call	Bond Future	3795	4	3795	4	0.00
28/09/2016	R213 On 02-February-17	9.40	Put	Bond Future	1518	2	1518	2	0.00
28/09/2016	R213 On 02-February-17	9.42	Put	Bond Future	1472	1	1472	1	0.00
28/09/2016	R213 On 02-February-17	9.41	Put	Bond Future	1495	2	1495	2	0.00
28/09/2016	R213 On 04-May-17			Bond Future	9.10	84.9395	9.1005	84.9395	0.00
28/09/2016	R213 On 04-May-17	9.37	Call	Bond Future	4255	4	4255	4	0.00
28/09/2016	R213 On 04-May-17	9.36	Call	Bond Future	4215	4	4215	4	0.00
28/09/2016	R213 On 04-May-17	9.35	Call	Bond Future	4176	4	4176	4	0.00
28/09/2016	R213 On 04-May-17	9.36	Put	Bond Future	2458	2	2458	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
28/09/2016	R213 On 04-May-17	9.37	Put	Bond Future	2431	2	2431	2	0.00
28/09/2016	R213 On 04-May-17	9.35	Put	Bond Future	2485	3	2485	3	0.00
28/09/2016	R214 On 03-November-16			Bond Future	9.28	74.6204	9.2765	74.6204	29,928.00
28/09/2016	R214 On 03-November-16	10.35	Call	Bond Future	7403	7	7403	7	0.00
28/09/2016	R214 On 03-November-16	10.33	Call	Bond Future	7280	7	7280	7	0.00
28/09/2016	R214 On 03-November-16	10.34	Call	Bond Future	7341	7	7341	7	0.00
28/09/2016	R214 On 03-November-16	10.33	Put	Bond Future	35	0	35	0	0.00
28/09/2016	R214 On 03-November-16	10.34	Put	Bond Future	33	0	33	0	0.00
28/09/2016	R214 On 03-November-16	10.35	Put	Bond Future	32	0	32	0	0.00
28/09/2016	R214 On 02-February-17			Bond Future	9.32	76.0534	9.3152	76.0534	7,379.00
28/09/2016	R214 On 02-February-17	9.67	Call	Bond Future	4240	4	4240	4	0.00
28/09/2016	R214 On 02-February-17	9.66	Call	Bond Future	4195	4	4195	4	0.00
28/09/2016	R214 On 02-February-17	9.68	Call	Bond Future	4286	4	4286	4	0.00
28/09/2016	R214 On 02-February-17	9.67	Put	Bond Future	1679	2	1679	2	0.00
28/09/2016	R214 On 02-February-17	9.68	Put	Bond Future	1655	2	1655	2	0.00
28/09/2016	R214 On 02-February-17	9.66	Put	Bond Future	1704	2	1704	2	0.00
28/09/2016	R214 On 04-May-17			Bond Future	9.34	74.2723	9.3440	74.2723	0.00
28/09/2016	R214 On 04-May-17	9.58	Call	Bond Future	4575	5	4575	5	0.00
28/09/2016	R214 On 04-May-17	9.56	Call	Bond Future	4493	5	4493	5	0.00
28/09/2016	R214 On 04-May-17	9.57	Call	Bond Future	4534	5	4534	5	0.00
28/09/2016	R214 On 04-May-17	9.56	Put	Bond Future	2926	3	2926	3	0.00
28/09/2016	R214 On 04-May-17	9.57	Put	Bond Future	2895	3	2895	3	0.00
28/09/2016	R214 On 04-May-17	9.58	Put	Bond Future	2866	3	2866	3	0.00
28/09/2016	R248 On 03-November-16			Bond Future	9.32	95.8485	9.3170	95.8485	62,123.00
28/09/2016	R248 On 03-November-16	10.39	Call	Bond Future	9446	9	9446	9	0.00
28/09/2016	R248 On 03-November-16	10.38	Call	Bond Future	9369	9	9369	9	0.00
28/09/2016	R248 On 03-November-16	10.37	Call	Bond Future	9291	9	9291	9	0.00
28/09/2016	R248 On 03-November-16	10.38	Put	Bond Future	57	0	57	0	0.00
28/09/2016	R248 On 03-November-16	10.39	Put	Bond Future	55	0	55	0	0.00
28/09/2016	R248 On 03-November-16	10.37	Put	Bond Future	60	0	60	0	0.00
28/09/2016	R248 On 02-February-17			Bond Future	9.36	97.6892	9.3567	97.6892	0.00
28/09/2016	R248 On 02-February-17	9.76	Call	Bond Future	5871	6	5871	6	0.00
28/09/2016	R248 On 02-February-17	9.77	Call	Bond Future	5929	6	5929	6	0.00
28/09/2016	R248 On 02-February-17	9.78	Call	Bond Future	5988	6	5988	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
28/09/2016	R248 On 02-February-17	9.77	Put	Bond Future	2134	2	2134	2	0.00
28/09/2016	R248 On 02-February-17	9.76	Put	Bond Future	2164	2	2164	2	0.00
28/09/2016	R248 On 02-February-17	9.78	Put	Bond Future	2104	2	2104	2	0.00
28/09/2016	R248 On 04-May-17			Bond Future	9.39	95.1979	9.3866	95.1979	0.00
28/09/2016	R248 On 04-May-17	9.67	Call	Bond Future	6258	6	6258	6	0.00
28/09/2016	R248 On 04-May-17	9.66	Call	Bond Future	6205	6	6205	6	0.00
28/09/2016	R248 On 04-May-17	9.65	Call	Bond Future	6153	6	6153	6	0.00
28/09/2016	R248 On 04-May-17	9.66	Put	Bond Future	3680	4	3680	4	0.00
28/09/2016	R248 On 04-May-17	9.67	Put	Bond Future	3643	4	3643	4	0.00
28/09/2016	R248 On 04-May-17	9.65	Put	Bond Future	3717	4	3717	4	0.00