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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/07/2016 TO: 26/07/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	0857 On 31-March-21			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
26/07/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	2025 On 04-August-16			Bond Future	127.71	127.7467	127.7112	127.7467	2,380.00
26/07/2016	2025 On 04-August-16	123.86	Call	Bond Future	3851	4	4	4	0.00
26/07/2016	2025 On 04-August-16	123.87	Call	Bond Future	3841	4	4	4	0.00
26/07/2016	2025 On 04-August-16	123.85	Call	Bond Future	3861	4	4	4	0.00
26/07/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
26/07/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
26/07/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
26/07/2016	2025 On 03-November-16			Bond Future	130.13	130.1636	130.1267	130.1636	780.00
26/07/2016	2025 On 03-November-16	129.23	Call	Bond Future	897	1	1	1	0.00
26/07/2016	2025 On 03-November-16	129.22	Call	Bond Future	907	1	1	1	0.00
26/07/2016	2025 On 03-November-16	129.21	Call	Bond Future	917	1	1	1	0.00
26/07/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
26/07/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
26/07/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
26/07/2016	2030 On 04-August-16			Bond Future	9.13	91.1790	91.5793	91.1790	18,684.00
26/07/2016	2030 On 04-August-16	10.17	Call	Bond Future	7097	7	7	7	0.00
26/07/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
26/07/2016	2030 On 03-November-16			Bond Future	9.17	92.8985	93.3059	92.8985	13,722.00
26/07/2016	2030 On 03-November-16	9.33	Call	Bond Future	1143	1	1	1	0.00
26/07/2016	2030 On 03-November-16	9.34	Call	Bond Future	1213	1	1	1	0.00
26/07/2016	2030 On 03-November-16	9.35	Call	Bond Future	1282	1	1	1	0.00
26/07/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
26/07/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
26/07/2016	2030 On 02-February-17			Bond Future	9.20	90.7229	91.1372	90.7229	0.00
26/07/2016	2030 On 02-February-17	9.29	Call	Bond Future	600	0	1	0	0.00
26/07/2016	2030 On 02-February-17	9.31	Call	Bond Future	738	0	1	0	0.00
26/07/2016	2030 On 02-February-17	9.30	Call	Bond Future	669	0	1	0	0.00
26/07/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
26/07/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
26/07/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
26/07/2016	2030 On 04-May-17			Bond Future	9.23	92.6016	93.0244	92.6016	0.00
26/07/2016	2030 On 04-May-17	9.34	Call	Bond Future	740	0	1	0	0.00
26/07/2016	2030 On 04-May-17	9.33	Call	Bond Future	671	0	1	0	0.00
26/07/2016	2030 On 04-May-17	9.32	Call	Bond Future	602	0	1	0	0.00
26/07/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
26/07/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
26/07/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
26/07/2016	2032 On 04-August-16			Bond Future	9.25	94.3710	94.7602	94.3710	7,879.00
26/07/2016	2032 On 04-August-16	8.99	Call	Bond Future	140	0	0	0	0.00
26/07/2016	2032 On 04-August-16	9.01	Call	Bond Future	164	0	0	0	0.00
26/07/2016	2032 On 04-August-16	9.00	Call	Bond Future	152	0	0	0	0.00
26/07/2016	2032 On 04-August-16	8.99	Put	Bond Future	2186	3	2	3	0.00
26/07/2016	2032 On 04-August-16	9.01	Put	Bond Future	2052	2	2	2	0.00
26/07/2016	2032 On 04-August-16	9.00	Put	Bond Future	2119	2	2	2	0.00
26/07/2016	2032 On 03-November-16			Bond Future	9.30	91.9920	92.3882	91.9920	5,659.00
26/07/2016	2032 On 03-November-16	10.29	Call	Bond Future	7558	7	8	7	0.00
26/07/2016	2032 On 03-November-16	10.28	Call	Bond Future	7501	7	8	7	0.00
26/07/2016	2032 On 03-November-16	10.30	Call	Bond Future	7616	7	8	7	0.00
26/07/2016	2032 On 03-November-16	10.28	Put	Bond Future	452	1	0	1	0.00
26/07/2016	2032 On 03-November-16	10.29	Put	Bond Future	443	1	0	1	0.00
26/07/2016	2032 On 03-November-16	10.30	Put	Bond Future	433	0	0	0	0.00
26/07/2016	2032 On 02-February-17			Bond Future	9.34	93.8050	94.2079	93.8050	0.00
26/07/2016	2032 On 02-February-17	9.51	Call	Bond Future	4215	4	4	4	0.00
26/07/2016	2032 On 02-February-17	9.53	Call	Bond Future	4299	4	4	4	0.00

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26/07/2016	2032 On 02-February-17	9.52	Call	Bond Future	4257	4	4	4	0.00
26/07/2016	2032 On 02-February-17	9.51	Put	Bond Future	2930	3	3	3	0.00
26/07/2016	2032 On 02-February-17	9.53	Put	Bond Future	2866	3	3	3	0.00
26/07/2016	2032 On 02-February-17	9.52	Put	Bond Future	2898	3	3	3	0.00
26/07/2016	2032 On 04-May-17			Bond Future	9.37	91.5855	91.9967	91.5855	0.00
26/07/2016	2032 On 04-May-17	9.46	Call	Bond Future	4661	4	5	4	0.00
26/07/2016	2032 On 04-May-17	9.45	Call	Bond Future	4621	4	5	4	0.00
26/07/2016	2032 On 04-May-17	9.44	Call	Bond Future	4582	4	5	4	0.00
26/07/2016	2032 On 04-May-17	9.45	Put	Bond Future	3999	4	4	4	0.00
26/07/2016	2032 On 04-May-17	9.46	Put	Bond Future	3965	4	4	4	0.00
26/07/2016	2032 On 04-May-17	9.44	Put	Bond Future	4034	4	4	4	0.00
26/07/2016	2033 On 04-August-16			Bond Future	107.58	107.6433	107.5798	107.6433	531.00
26/07/2016	2033 On 04-August-16	104.99	Call	Bond Future	2590	3	3	3	0.00
26/07/2016	2033 On 04-August-16	105.00	Call	Bond Future	2580	3	3	3	0.00
26/07/2016	2033 On 04-August-16	105.01	Call	Bond Future	2570	3	3	3	0.00
26/07/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
26/07/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
26/07/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
26/07/2016	2033 On 03-November-16			Bond Future	108.60	108.6632	108.5978	108.6632	3,911.00
26/07/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
26/07/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
26/07/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
26/07/2016	2033 On 03-November-16	109.16	Put	Bond Future	562	0	1	0	0.00
26/07/2016	2033 On 03-November-16	109.17	Put	Bond Future	572	1	1	1	0.00
26/07/2016	2033 On 03-November-16	109.18	Put	Bond Future	582	1	1	1	0.00
26/07/2016	2037 On 04-August-16			Bond Future	9.40	91.6730	92.0997	91.6730	27,536.00
26/07/2016	2037 On 04-August-16	9.24	Call	Bond Future	346	0	0	0	0.00
26/07/2016	2037 On 04-August-16	9.25	Call	Bond Future	369	0	0	0	0.00
26/07/2016	2037 On 04-August-16	9.26	Call	Bond Future	394	0	0	0	0.00
26/07/2016	2037 On 04-August-16	9.25	Put	Bond Future	1661	2	2	2	0.00
26/07/2016	2037 On 04-August-16	9.26	Put	Bond Future	1599	2	2	2	0.00
26/07/2016	2037 On 04-August-16	9.24	Put	Bond Future	1724	2	2	2	0.00

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26/07/2016	2037 On 03-November-16			Bond Future	9.44	93.4018	93.8360	93.4018	30,033.00
26/07/2016	2037 On 03-November-16	10.35	Call	Bond Future	7749	7	8	7	0.00
26/07/2016	2037 On 03-November-16	10.36	Call	Bond Future	7810	7	8	7	0.00
26/07/2016	2037 On 03-November-16	10.37	Call	Bond Future	7870	8	8	8	0.00
26/07/2016	2037 On 03-November-16	10.36	Put	Bond Future	630	1	1	1	0.00
26/07/2016	2037 On 03-November-16	10.37	Put	Bond Future	618	1	1	1	0.00
26/07/2016	2037 On 03-November-16	10.35	Put	Bond Future	643	1	1	1	0.00
26/07/2016	2037 On 02-February-17			Bond Future	9.48	90.9858	91.4274	90.9858	0.00
26/07/2016	2037 On 02-February-17	9.66	Call	Bond Future	4746	5	5	5	0.00
26/07/2016	2037 On 02-February-17	9.68	Call	Bond Future	4837	5	5	5	0.00
26/07/2016	2037 On 02-February-17	9.67	Call	Bond Future	4791	5	5	5	0.00
26/07/2016	2037 On 02-February-17	9.66	Put	Bond Future	3294	3	3	3	0.00
26/07/2016	2037 On 02-February-17	9.67	Put	Bond Future	3259	3	3	3	0.00
26/07/2016	2037 On 02-February-17	9.68	Put	Bond Future	3224	3	3	3	0.00
26/07/2016	2037 On 04-May-17			Bond Future	9.51	92.8700	93.3207	92.8700	0.00
26/07/2016	2037 On 04-May-17	9.59	Call	Bond Future	5174	5	5	5	0.00
26/07/2016	2037 On 04-May-17	9.58	Call	Bond Future	5131	5	5	5	0.00
26/07/2016	2037 On 04-May-17	9.60	Call	Bond Future	5217	5	5	5	0.00
26/07/2016	2037 On 04-May-17	9.58	Put	Bond Future	4593	5	5	5	0.00
26/07/2016	2037 On 04-May-17	9.60	Put	Bond Future	4516	5	5	5	0.00
26/07/2016	2037 On 04-May-17	9.59	Put	Bond Future	4555	5	5	5	0.00
26/07/2016	2038 On 04-August-16			Bond Future	133.34	133.3236	133.3389	133.3236	13,364.00
26/07/2016	2038 On 04-August-16	129.31	Call	Bond Future	4029	4	4	4	0.00
26/07/2016	2038 On 04-August-16	129.30	Call	Bond Future	4039	4	4	4	0.00
26/07/2016	2038 On 04-August-16	129.32	Call	Bond Future	4019	4	4	4	0.00
26/07/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
26/07/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
26/07/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
26/07/2016	2038 On 03-November-16			Bond Future	135.86	135.8462	135.8611	135.8462	17,566.00
26/07/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
26/07/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
26/07/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
26/07/2016	2038 On 03-November-16	136.32	Put	Bond Future	459	0	0	0	0.00

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26/07/2016	2038 On 03-November-16	136.31	Put	Bond Future	449	0	0	0	0.00
26/07/2016	2038 On 03-November-16	136.33	Put	Bond Future	469	0	0	0	0.00
26/07/2016	2040 On 04-August-16			Bond Future	9.43	95.7331	96.1916	95.7331	2,993.00
26/07/2016	2040 On 04-August-16	9.50	Call	Bond Future	1279	1	1	1	0.00
26/07/2016	2040 On 04-August-16	9.51	Call	Bond Future	1334	1	1	1	0.00
26/07/2016	2040 On 04-August-16	9.49	Call	Bond Future	1226	1	1	1	0.00
26/07/2016	2040 On 04-August-16	9.51	Put	Bond Future	625	1	1	1	0.00
26/07/2016	2040 On 04-August-16	9.50	Put	Bond Future	660	1	1	1	0.00
26/07/2016	2040 On 04-August-16	9.49	Put	Bond Future	696	1	1	1	0.00
26/07/2016	2040 On 03-November-16			Bond Future	9.47	97.5384	98.0051	97.5384	3,584.00
26/07/2016	2040 On 03-November-16	9.70	Call	Bond Future	4239	4	4	4	0.00
26/07/2016	2040 On 03-November-16	9.71	Call	Bond Future	4291	4	4	4	0.00
26/07/2016	2040 On 03-November-16	9.69	Call	Bond Future	4186	4	4	4	0.00
26/07/2016	2040 On 03-November-16	9.69	Put	Bond Future	2270	2	2	2	0.00
26/07/2016	2040 On 03-November-16	9.70	Put	Bond Future	2236	2	2	2	0.00
26/07/2016	2040 On 03-November-16	9.71	Put	Bond Future	2202	2	2	2	0.00
26/07/2016	2040 On 02-February-17			Bond Future	9.51	94.9534	95.4282	94.9534	0.00
26/07/2016	2040 On 02-February-17	9.58	Call	Bond Future	4656	4	5	4	0.00
26/07/2016	2040 On 02-February-17	9.59	Call	Bond Future	4703	4	5	4	0.00
26/07/2016	2040 On 02-February-17	9.60	Call	Bond Future	4750	5	5	5	0.00
26/07/2016	2040 On 02-February-17	9.58	Put	Bond Future	4049	4	4	4	0.00
26/07/2016	2040 On 02-February-17	9.59	Put	Bond Future	4008	4	4	4	0.00
26/07/2016	2040 On 02-February-17	9.60	Put	Bond Future	3966	4	4	4	0.00
26/07/2016	2040 On 04-May-17			Bond Future	9.54	96.9200	97.4044	96.9200	0.00
26/07/2016	2040 On 04-May-17	9.63	Call	Bond Future	5706	5	6	5	0.00
26/07/2016	2040 On 04-May-17	9.64	Call	Bond Future	5752	5	6	5	0.00
26/07/2016	2040 On 04-May-17	9.62	Call	Bond Future	5660	5	6	5	0.00
26/07/2016	2040 On 04-May-17	9.63	Put	Bond Future	4941	5	5	5	0.00
26/07/2016	2040 On 04-May-17	9.64	Put	Bond Future	4900	5	5	5	0.00
26/07/2016	2040 On 04-May-17	9.62	Put	Bond Future	4983	5	5	5	0.00
26/07/2016	2044 On 04-August-16			Bond Future	9.49	92.6642	93.0794	92.6642	17,275.00
26/07/2016	2044 On 04-August-16	9.51	Call	Bond Future	1062	1	1	1	0.00

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26/07/2016	2044 On 04-August-16	9.50	Call	Bond Future	1014	1	1	1	0.00
26/07/2016	2044 On 04-August-16	9.49	Call	Bond Future	968	1	1	1	0.00
26/07/2016	2044 On 04-August-16	9.50	Put	Bond Future	889	1	1	1	0.00
26/07/2016	2044 On 04-August-16	9.49	Put	Bond Future	934	1	1	1	0.00
26/07/2016	2044 On 04-August-16	9.51	Put	Bond Future	846	1	1	1	0.00
26/07/2016	2044 On 03-November-16			Bond Future	9.53	94.4116	94.8343	94.4116	2,890.00
26/07/2016	2044 On 03-November-16	10.42	Call	Bond Future	8258	8	8	8	0.00
26/07/2016	2044 On 03-November-16	10.43	Call	Bond Future	8323	8	8	8	0.00
26/07/2016	2044 On 03-November-16	10.41	Call	Bond Future	8194	8	8	8	0.00
26/07/2016	2044 On 03-November-16	10.42	Put	Bond Future	756	1	1	1	0.00
26/07/2016	2044 On 03-November-16	10.43	Put	Bond Future	743	1	1	1	0.00
26/07/2016	2044 On 03-November-16	10.41	Put	Bond Future	770	1	1	1	0.00
26/07/2016	2044 On 02-February-17			Bond Future	9.57	91.8902	92.3201	91.8902	0.00
26/07/2016	2044 On 02-February-17	9.77	Call	Bond Future	5379	5	5	5	0.00
26/07/2016	2044 On 02-February-17	9.76	Call	Bond Future	5329	5	5	5	0.00
26/07/2016	2044 On 02-February-17	9.78	Call	Bond Future	5428	5	5	5	0.00
26/07/2016	2044 On 02-February-17	9.78	Put	Bond Future	3543	4	4	4	0.00
26/07/2016	2044 On 02-February-17	9.77	Put	Bond Future	3580	4	4	4	0.00
26/07/2016	2044 On 02-February-17	9.76	Put	Bond Future	3617	4	4	4	0.00
26/07/2016	2044 On 04-May-17			Bond Future	9.60	93.7933	94.2320	93.7933	0.00
26/07/2016	2044 On 04-May-17	9.67	Call	Bond Future	5729	6	6	6	0.00
26/07/2016	2044 On 04-May-17	9.68	Call	Bond Future	5775	6	6	6	0.00
26/07/2016	2044 On 04-May-17	9.66	Call	Bond Future	5683	5	6	5	0.00
26/07/2016	2044 On 04-May-17	9.67	Put	Bond Future	5088	5	5	5	0.00
26/07/2016	2044 On 04-May-17	9.68	Put	Bond Future	5046	5	5	5	0.00
26/07/2016	2044 On 04-May-17	9.66	Put	Bond Future	5130	5	5	5	0.00
26/07/2016	2046 On 04-August-16			Bond Future	133.90	134.1713	133.9010	134.1713	14,438.00
26/07/2016	2046 On 04-August-16	129.00	Call	Bond Future	4901	5	5	5	0.00
26/07/2016	2046 On 04-August-16	129.01	Call	Bond Future	4891	5	5	5	0.00
26/07/2016	2046 On 04-August-16	129.02	Call	Bond Future	4881	5	5	5	0.00
26/07/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
26/07/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
26/07/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2016	2046 On 03-November-16			Bond Future	134.93	135.2078	134.9317	135.2078	17,026.00
26/07/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
26/07/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
26/07/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
26/07/2016	2046 On 03-November-16	137.09	Put	Bond Future	2158	2	2	2	0.00
26/07/2016	2046 On 03-November-16	137.07	Put	Bond Future	2138	2	2	2	0.00
26/07/2016	2046 On 03-November-16	137.08	Put	Bond Future	2148	2	2	2	0.00
26/07/2016	2050 On 04-August-16			Bond Future	142.42	142.0621	142.4169	142.0621	5,320.00
26/07/2016	2050 On 04-August-16	139.12	Call	Bond Future	3297	3	3	3	0.00
26/07/2016	2050 On 04-August-16	139.14	Call	Bond Future	3277	3	3	3	0.00
26/07/2016	2050 On 04-August-16	139.13	Call	Bond Future	3287	3	3	3	0.00
26/07/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
26/07/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
26/07/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
26/07/2016	2050 On 03-November-16			Bond Future	145.11	144.7500	145.1106	144.7500	21,628.00
26/07/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
26/07/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
26/07/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
26/07/2016	2050 On 03-November-16	149.53	Put	Bond Future	4419	5	4	5	0.00
26/07/2016	2050 On 03-November-16	149.54	Put	Bond Future	4429	5	4	5	0.00
26/07/2016	2050 On 03-November-16	149.52	Put	Bond Future	4409	5	4	5	0.00
26/07/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	AL37 On 04-August-16			Index Future	494.44	493.4410	494.4350	493.4410	2.00
26/07/2016	AL37 On 03-November-16			Index Future	503.85	502.8440	503.8540	502.8440	15.00
26/07/2016	AL7T On 04-August-16			Index Future	573.31	571.6320	573.3100	571.6320	2.00
26/07/2016	AL7T On 03-November-16			Index Future	584.23	582.5250	584.2310	582.5250	9.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2016	ALBI On 04-August-16			Index Future	521.87	520.0930	521.8680	520.0930	355.00
26/07/2016	ALBI On 03-November-16			Index Future	531.81	530.0030	531.8090	530.0030	373.00
26/07/2016	ALBI On 02-February-17			Index Future	542.28	540.4440	542.2800	540.4440	0.00
26/07/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	C203 On 15-September-17			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
26/07/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/07/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2016	CS33 On 15-September-33			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
26/07/2016	EL28 On 04-August-16			Bond Future	131.16	131.1428	131.1594	131.1428	0.00
26/07/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4279	4	4	4	0.00
26/07/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4289	4	4	4	0.00
26/07/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4299	4	4	4	0.00
26/07/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
26/07/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
26/07/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
26/07/2016	EL28 On 03-November-16			Bond Future	131.98	131.9637	131.9799	131.9637	0.00
26/07/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
26/07/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
26/07/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
26/07/2016	EL28 On 03-November-16	132.15	Put	Bond Future	170	0	0	0	0.00
26/07/2016	EL28 On 03-November-16	132.17	Put	Bond Future	190	0	0	0	0.00
26/07/2016	EL28 On 03-November-16	132.16	Put	Bond Future	180	0	0	0	0.00
26/07/2016	EL28 On 02-February-17			Bond Future	134.59	134.5718	134.5868	134.5718	0.00
26/07/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
26/07/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
26/07/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
26/07/2016	EL28 On 02-February-17	135.11	Put	Bond Future	523	1	1	1	0.00
26/07/2016	EL28 On 02-February-17	135.12	Put	Bond Future	533	1	1	1	0.00
26/07/2016	EL28 On 02-February-17	135.10	Put	Bond Future	513	1	1	1	0.00
26/07/2016	EL28 On 04-May-17			Bond Future	137.38	137.3638	137.3790	137.3638	0.00
26/07/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
26/07/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
26/07/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
26/07/2016	EL28 On 04-May-17	137.90	Put	Bond Future	521	1	1	1	0.00
26/07/2016	EL28 On 04-May-17	137.91	Put	Bond Future	531	1	1	1	0.00
26/07/2016	EL28 On 04-May-17	137.92	Put	Bond Future	541	1	1	1	0.00
26/07/2016	ES33 On 04-August-16			Bond Future	10.27	80.5568	80.8938	80.5568	6,771.00
26/07/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
26/07/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
26/07/2016	ES33 On 04-August-16	10.24	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
26/07/2016	ES33 On 04-August-16	10.24	Put	Bond Future	202	1	0	1	0.00
26/07/2016	ES33 On 04-August-16	10.26	Put	Bond Future	69	0	0	0	0.00
26/07/2016	ES33 On 04-August-16	10.25	Put	Bond Future	135	0	0	0	0.00
26/07/2016	ES33 On 03-November-16			Bond Future	10.34	78.2836	78.6266	78.2836	6,789.00
26/07/2016	ES33 On 03-November-16	11.29	Call	Bond Future	5824	5	6	5	0.00
26/07/2016	ES33 On 03-November-16	11.31	Call	Bond Future	5940	6	6	6	0.00
26/07/2016	ES33 On 03-November-16	11.30	Call	Bond Future	5882	6	6	6	0.00
26/07/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
26/07/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
26/07/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
26/07/2016	ES33 On 02-February-17			Bond Future	10.42	79.8264	80.1752	79.8264	0.00
26/07/2016	ES33 On 02-February-17	10.61	Call	Bond Future	1229	1	1	1	0.00
26/07/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1166	1	1	1	0.00
26/07/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1103	1	1	1	0.00
26/07/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
26/07/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
26/07/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
26/07/2016	ES33 On 04-May-17			Bond Future	10.48	77.6824	78.0384	77.6824	0.00
26/07/2016	ES33 On 04-May-17	10.55	Call	Bond Future	465	0	0	0	0.00
26/07/2016	ES33 On 04-May-17	10.56	Call	Bond Future	528	0	1	0	0.00
26/07/2016	ES33 On 04-May-17	10.54	Call	Bond Future	402	0	0	0	0.00
26/07/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
26/07/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
26/07/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
26/07/2016	ES42 On 04-August-16			Bond Future	10.40	85.2249	85.5743	85.2249	7,270.00
26/07/2016	ES42 On 03-November-16			Bond Future	10.47	82.5697	82.9253	82.5697	1,507.00
26/07/2016	ES42 On 02-February-17			Bond Future	10.54	84.1972	84.5588	84.1972	0.00
26/07/2016	ES42 On 04-May-17			Bond Future	10.60	81.6767	82.0457	81.6767	0.00
26/07/2016	GOVI On 04-August-16			GOVI	519.69	517.9870	519.6910	517.9870	449.00
26/07/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
26/07/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
26/07/2016	GOVI On 04-August-16	520.99	Call	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
26/07/2016	GOVI On 04-August-16	521.01	Put	GOVI	13190	3	1	3	0.00
26/07/2016	GOVI On 04-August-16	520.99	Put	GOVI	12990	3	1	3	0.00
26/07/2016	GOVI On 04-August-16	521.00	Put	GOVI	13090	3	1	3	0.00
26/07/2016	GOVI On 03-November-16			GOVI	529.59	527.8580	529.5910	527.8580	137.00
26/07/2016	GOVI On 03-November-16	476.11	Call	GOVI	534810	52	53	52	0.00
26/07/2016	GOVI On 03-November-16	476.12	Call	GOVI	534710	52	53	52	0.00
26/07/2016	GOVI On 03-November-16	476.13	Call	GOVI	534610	52	53	52	0.00
26/07/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
26/07/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
26/07/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
26/07/2016	GOVI On 02-February-17			GOVI	540.02	538.2570	540.0180	538.2570	0.00
26/07/2016	GOVI On 02-February-17	533.32	Call	GOVI	66980	5	7	5	0.00
26/07/2016	GOVI On 02-February-17	533.34	Call	GOVI	66780	5	7	5	0.00
26/07/2016	GOVI On 02-February-17	533.33	Call	GOVI	66880	5	7	5	0.00
26/07/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
26/07/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
26/07/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
26/07/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/07/2016	IGOV On 04-August-16			Index Future	247.16	247.2530	247.1610	247.2530	466.00
26/07/2016	IGOV On 03-November-16			Index Future	251.89	251.9790	251.8850	251.9790	622.00
26/07/2016	IGOV On 02-February-17			Index Future	256.86	256.9590	256.8590	256.9590	0.00
26/07/2016	ILBI On 04-August-16			Index Future	669.86	670.1320	669.8620	670.1320	149.00
26/07/2016	ILBI On 03-November-16			Index Future	682.64	682.9160	682.6400	682.9160	0.00
26/07/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0749	100.0744	100.0749	0.00
26/07/2016	IS01 On 16-March-17			Interest Rate Swap	100.03	100.0342	100.0339	100.0342	0.00
26/07/2016	IS01 On 15-June-17			Interest Rate Swap	99.69	99.6906	99.6874	99.6906	0.00
26/07/2016	IS01 On 21-September-17			Interest Rate Swap	99.77	99.7810	99.7743	99.7810	0.00
26/07/2016	IS02 On 18-December-17			Interest Rate Swap	100.11	100.1172	100.1064	100.1172	0.00
26/07/2016	IS02 On 16-March-18			Interest Rate Swap	99.44	99.4589	99.4434	99.4589	0.00
26/07/2016	IS02 On 15-June-18			Interest Rate Swap	99.16	99.1797	99.1615	99.1797	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
26/07/2016	IS02 On 21-September-18			Interest Rate Swap	99.28	99.3054	99.2833	99.3054	0.00
26/07/2016	IS05 On 17-December-20			Interest Rate Swap	98.44	98.5350	98.4354	98.5350	0.00
26/07/2016	IS05 On 16-March-21			Interest Rate Swap	97.79	97.9025	97.7864	97.9025	0.00
26/07/2016	IS05 On 15-June-21			Interest Rate Swap	97.10	97.2300	97.0989	97.2300	0.00
26/07/2016	IS05 On 21-September-21			Interest Rate Swap	97.38	97.5227	97.3806	97.5227	0.00
26/07/2016	IS10 On 17-December-25			Interest Rate Swap	98.50	98.6858	98.5020	98.6858	0.00
26/07/2016	IS10 On 16-March-26			Interest Rate Swap	95.59	95.7988	95.5945	95.7988	0.00
26/07/2016	IS10 On 15-June-26			Interest Rate Swap	94.36	94.5858	94.3621	94.5858	0.00
26/07/2016	IS10 On 21-September-26			Interest Rate Swap	96.43	96.6641	96.4266	96.6641	0.00
26/07/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/07/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
26/07/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
26/07/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
26/07/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.35	92.6600	92.6500	92.6600	0.00
26/07/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.38	92.6500	92.6200	92.6500	10.00
26/07/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.40	92.6200	92.6000	92.6200	0.00
26/07/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.43	92.5900	92.5700	92.5900	0.00
26/07/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.46	92.5500	92.5400	92.5500	0.00
26/07/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.51	92.4900	92.4900	92.4900	0.00
26/07/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.55	92.4500	92.4500	92.4500	0.00
26/07/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.63	92.3900	92.3700	92.3900	0.00
26/07/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.66	92.3500	92.3400	92.3500	0.00
26/07/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.69	92.3200	92.3100	92.3200	0.00
26/07/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.72	92.2900	92.2800	92.2900	0.00
26/07/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
26/07/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
26/07/2016	R023 On 04-August-16			Bond Future	8.44	99.7819	100.0280	99.7819	6,809.00
26/07/2016	R023 On 04-August-16	8.24	Call	Bond Future	114	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
26/07/2016	R023 On 04-August-16	8.26	Call	Bond Future	134	0	0	0	0.00
26/07/2016	R023 On 04-August-16	8.25	Call	Bond Future	124	0	0	0	0.00
26/07/2016	R023 On 04-August-16	8.25	Put	Bond Future	1029	1	1	1	0.00
26/07/2016	R023 On 04-August-16	8.26	Put	Bond Future	991	1	1	1	0.00
26/07/2016	R023 On 04-August-16	8.24	Put	Bond Future	1069	1	1	1	0.00
26/07/2016	R023 On 03-November-16			Bond Future	8.47	97.7327	97.9830	97.7327	7,629.00
26/07/2016	R023 On 03-November-16	9.73	Call	Bond Future	5798	6	6	6	0.00
26/07/2016	R023 On 03-November-16	9.75	Call	Bond Future	5880	6	6	6	0.00
26/07/2016	R023 On 03-November-16	9.74	Call	Bond Future	5839	6	6	6	0.00
26/07/2016	R023 On 03-November-16	9.74	Put	Bond Future	93	0	0	0	0.00
26/07/2016	R023 On 03-November-16	9.75	Put	Bond Future	90	0	0	0	0.00
26/07/2016	R023 On 03-November-16	9.73	Put	Bond Future	95	0	0	0	0.00
26/07/2016	R023 On 02-February-17			Bond Future	8.50	99.6586	99.9126	99.6586	0.00
26/07/2016	R023 On 02-February-17	8.86	Call	Bond Future	2876	3	3	3	0.00
26/07/2016	R023 On 02-February-17	8.85	Call	Bond Future	2848	3	3	3	0.00
26/07/2016	R023 On 02-February-17	8.84	Call	Bond Future	2819	3	3	3	0.00
26/07/2016	R023 On 02-February-17	8.85	Put	Bond Future	1278	1	1	1	0.00
26/07/2016	R023 On 02-February-17	8.84	Put	Bond Future	1294	1	1	1	0.00
26/07/2016	R023 On 02-February-17	8.86	Put	Bond Future	1262	1	1	1	0.00
26/07/2016	R023 On 04-May-17			Bond Future	8.51	97.7854	98.0446	97.7854	0.00
26/07/2016	R023 On 04-May-17	8.59	Call	Bond Future	2492	2	2	2	0.00
26/07/2016	R023 On 04-May-17	8.61	Call	Bond Future	2541	2	3	2	0.00
26/07/2016	R023 On 04-May-17	8.60	Call	Bond Future	2516	2	3	2	0.00
26/07/2016	R023 On 04-May-17	8.59	Put	Bond Future	2123	2	2	2	0.00
26/07/2016	R023 On 04-May-17	8.61	Put	Bond Future	2083	2	2	2	0.00
26/07/2016	R023 On 04-May-17	8.60	Put	Bond Future	2103	2	2	2	0.00
26/07/2016	R035 On 04-August-16			Bond Future	9.34	99.4195	99.8475	99.4195	1,128.00
26/07/2016	R035 On 04-August-16	10.37	Call	Bond Future	8133	8	8	8	0.00
26/07/2016	R035 On 04-August-16	10.36	Call	Bond Future	8059	8	8	8	0.00
26/07/2016	R035 On 04-August-16	10.35	Call	Bond Future	7986	8	8	8	0.00
26/07/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2016	R035 On 03-November-16			Bond Future	9.39	96.7929	97.2285	96.7929	4,315.00
26/07/2016	R035 On 03-November-16	9.59	Call	Bond Future	1675	1	2	1	0.00
26/07/2016	R035 On 03-November-16	9.57	Call	Bond Future	1512	1	2	1	0.00
26/07/2016	R035 On 03-November-16	9.58	Call	Bond Future	1594	1	2	1	0.00
26/07/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R035 On 02-February-17			Bond Future	9.43	98.7003	99.1434	98.7003	0.00
26/07/2016	R035 On 02-February-17	9.51	Call	Bond Future	661	0	1	0	0.00
26/07/2016	R035 On 02-February-17	9.50	Call	Bond Future	579	0	1	0	0.00
26/07/2016	R035 On 02-February-17	9.52	Call	Bond Future	743	0	1	0	0.00
26/07/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R035 On 04-May-17			Bond Future	9.46	96.2360	96.6882	96.2360	0.00
26/07/2016	R035 On 04-May-17	9.53	Call	Bond Future	588	0	1	0	0.00
26/07/2016	R035 On 04-May-17	9.55	Call	Bond Future	751	0	1	0	0.00
26/07/2016	R035 On 04-May-17	9.54	Call	Bond Future	669	0	1	0	0.00
26/07/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R186 On 04-August-16			Bond Future	8.74	112.9117	113.2431	112.9117	49,830.00
26/07/2016	R186 On 04-August-16	9.20	Call	Bond Future	3284	3	3	3	0.00
26/07/2016	R186 On 04-August-16	8.85	Call	Bond Future	1142	1	1	1	750.00
26/07/2016	R186 On 04-August-16	8.90	Call	Bond Future	1399	1	1	1	500.00
26/07/2016	R186 On 04-August-16	9.60	Call	Bond Future	6006	6	6	6	0.00
26/07/2016	R186 On 04-August-16	8.51	Call	Bond Future	140	0	0	0	0.00
26/07/2016	R186 On 04-August-16	8.49	Call	Bond Future	118	0	0	0	0.00
26/07/2016	R186 On 04-August-16	10.00	Call	Bond Future	8653	8	9	8	0.00
26/07/2016	R186 On 04-August-16	8.50	Call	Bond Future	129	0	0	0	0.00
26/07/2016	R186 On 04-August-16	9.30	Call	Bond Future	3965	4	4	4	500.00
26/07/2016	R186 On 04-August-16	9.25	Call	Bond Future	3624	3	4	3	0.00
26/07/2016	R186 On 04-August-16	9.35	Call	Bond Future	4307	4	4	4	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2016	R186 On 04-August-16	9.40	Call	Bond Future	4649	4	5	4	0.00
26/07/2016	R186 On 04-August-16	9.10	Call	Bond Future	2615	2	3	2	0.00
26/07/2016	R186 On 04-August-16	8.90	Put	Bond Future	254	0	0	0	0.00
26/07/2016	R186 On 04-August-16	9.20	Put	Bond Future	19	0	0	0	2,500.00
26/07/2016	R186 On 04-August-16	9.10	Put	Bond Future	50	0	0	0	2,500.00
26/07/2016	R186 On 04-August-16	9.60	Put	Bond Future	0	0	0	0	4,031.00
26/07/2016	R186 On 04-August-16	8.49	Put	Bond Future	1962	2	2	2	0.00
26/07/2016	R186 On 04-August-16	8.85	Put	Bond Future	355	1	0	1	0.00
26/07/2016	R186 On 04-August-16	10.00	Put	Bond Future	0	0	0	0	6,500.00
26/07/2016	R186 On 04-August-16	8.51	Put	Bond Future	1835	2	2	2	0.00
26/07/2016	R186 On 04-August-16	9.25	Put	Bond Future	11	0	0	0	1,000.00
26/07/2016	R186 On 04-August-16	9.35	Put	Bond Future	3	0	0	0	0.00
26/07/2016	R186 On 04-August-16	9.40	Put	Bond Future	2	0	0	0	3,569.00
26/07/2016	R186 On 04-August-16	8.50	Put	Bond Future	1898	2	2	2	0.00
26/07/2016	R186 On 04-August-16	9.30	Put	Bond Future	6	0	0	0	0.00
26/07/2016	R186 On 03-November-16			Bond Future	8.78	115.0411	115.3781	115.0411	53,167.00
26/07/2016	R186 On 03-November-16	9.66	Call	Bond Future	6468	6	6	6	0.00
26/07/2016	R186 On 03-November-16	8.96	Call	Bond Future	2934	3	3	3	0.00
26/07/2016	R186 On 03-November-16	9.40	Call	Bond Future	5040	5	5	5	1,425.00
26/07/2016	R186 On 03-November-16	9.20	Call	Bond Future	4023	4	4	4	1,425.00
26/07/2016	R186 On 03-November-16	8.95	Call	Bond Future	2893	3	3	3	0.00
26/07/2016	R186 On 03-November-16	8.97	Call	Bond Future	2977	3	3	3	0.00
26/07/2016	R186 On 03-November-16	9.71	Call	Bond Future	6753	6	7	6	0.00
26/07/2016	R186 On 03-November-16	9.66	Put	Bond Future	431	0	0	0	5,000.00
26/07/2016	R186 On 03-November-16	9.71	Put	Bond Future	387	0	0	0	5,000.00
26/07/2016	R186 On 03-November-16	8.96	Put	Bond Future	1659	2	2	2	0.00
26/07/2016	R186 On 03-November-16	8.97	Put	Bond Future	1631	2	2	2	0.00
26/07/2016	R186 On 03-November-16	9.20	Put	Bond Future	1083	1	1	1	0.00
26/07/2016	R186 On 03-November-16	8.95	Put	Bond Future	1687	2	2	2	0.00
26/07/2016	R186 On 03-November-16	9.40	Put	Bond Future	738	1	1	1	0.00
26/07/2016	R186 On 02-February-17			Bond Future	8.81	112.0037	112.3460	112.0037	0.00
26/07/2016	R186 On 02-February-17	9.40	Call	Bond Future	5526	5	6	5	0.00
26/07/2016	R186 On 02-February-17	8.81	Call	Bond Future	3062	3	3	3	0.00
26/07/2016	R186 On 02-February-17	8.79	Call	Bond Future	2991	3	3	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
26/07/2016	R186 On 02-February-17	8.80	Call	Bond Future	3026	3	3	3	0.00
26/07/2016	R186 On 02-February-17	8.90	Call	Bond Future	3394	3	3	3	0.00
26/07/2016	R186 On 02-February-17	8.43	Call	Bond Future	1894	2	2	2	750.00
26/07/2016	R186 On 02-February-17	9.40	Put	Bond Future	1516	2	2	2	750.00
26/07/2016	R186 On 02-February-17	8.79	Put	Bond Future	3137	3	3	3	0.00
26/07/2016	R186 On 02-February-17	8.81	Put	Bond Future	3069	3	3	3	0.00
26/07/2016	R186 On 02-February-17	8.80	Put	Bond Future	3103	3	3	3	0.00
26/07/2016	R186 On 02-February-17	8.90	Put	Bond Future	2775	3	3	3	750.00
26/07/2016	R186 On 02-February-17	8.43	Put	Bond Future	4596	5	5	5	0.00
26/07/2016	R186 On 04-May-17			Bond Future	8.83	114.3227	114.6720	114.3227	0.00
26/07/2016	R186 On 04-May-17	8.90	Call	Bond Future	3968	4	4	4	0.00
26/07/2016	R186 On 04-May-17	8.89	Call	Bond Future	3932	4	4	4	0.00
26/07/2016	R186 On 04-May-17	8.91	Call	Bond Future	4005	4	4	4	0.00
26/07/2016	R186 On 04-May-17	8.89	Put	Bond Future	3514	4	4	4	0.00
26/07/2016	R186 On 04-May-17	8.90	Put	Bond Future	3482	4	3	4	0.00
26/07/2016	R186 On 04-May-17	8.91	Put	Bond Future	3451	4	3	4	0.00
26/07/2016	R197 On 04-August-16			Bond Future	299.07	299.0348	299.0681	299.0348	1,432.00
26/07/2016	R197 On 04-August-16	293.98	Call	Bond Future	5088	5	5	5	0.00
26/07/2016	R197 On 04-August-16	293.96	Call	Bond Future	5108	5	5	5	0.00
26/07/2016	R197 On 04-August-16	293.97	Call	Bond Future	5098	5	5	5	0.00
26/07/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R197 On 03-November-16			Bond Future	304.72	304.6926	304.7249	304.6926	263.00
26/07/2016	R197 On 03-November-16	303.56	Call	Bond Future	1165	1	1	1	0.00
26/07/2016	R197 On 03-November-16	303.58	Call	Bond Future	1145	1	1	1	0.00
26/07/2016	R197 On 03-November-16	303.57	Call	Bond Future	1155	1	1	1	0.00
26/07/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R202 On 04-August-16			Bond Future	248.57	249.2113	248.5669	249.2113	16,020.00
26/07/2016	R202 On 04-August-16	243.26	Call	Bond Future	5398	6	5	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
26/07/2016	R202 On 04-August-16	243.25	Call	Bond Future	5408	6	5	6	0.00
26/07/2016	R202 On 04-August-16	243.24	Call	Bond Future	5417	6	5	6	0.00
26/07/2016	R202 On 04-August-16	243.25	Put	Bond Future	91	0	0	0	0.00
26/07/2016	R202 On 04-August-16	243.26	Put	Bond Future	91	0	0	0	0.00
26/07/2016	R202 On 04-August-16	243.24	Put	Bond Future	90	0	0	0	0.00
26/07/2016	R202 On 03-November-16			Bond Future	253.27	253.9264	253.2682	253.9264	35,186.00
26/07/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
26/07/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
26/07/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
26/07/2016	R202 On 03-November-16	253.86	Put	Bond Future	592	0	1	0	0.00
26/07/2016	R202 On 03-November-16	253.87	Put	Bond Future	602	0	1	0	0.00
26/07/2016	R202 On 03-November-16	253.85	Put	Bond Future	582	0	1	0	0.00
26/07/2016	R203 On 04-August-16			Bond Future	7.60	103.9222	103.9814	103.9222	29,631.00
26/07/2016	R203 On 04-August-16	7.24	Call	Bond Future	2	0	0	0	0.00
26/07/2016	R203 On 04-August-16	7.26	Call	Bond Future	2	0	0	0	0.00
26/07/2016	R203 On 04-August-16	7.25	Call	Bond Future	2	0	0	0	0.00
26/07/2016	R203 On 04-August-16	7.24	Put	Bond Future	375	0	0	0	0.00
26/07/2016	R203 On 04-August-16	7.26	Put	Bond Future	354	0	0	0	0.00
26/07/2016	R203 On 04-August-16	7.25	Put	Bond Future	364	0	0	0	0.00
26/07/2016	R203 On 03-November-16			Bond Future	7.56	101.7104	101.7702	101.7104	28,810.00
26/07/2016	R203 On 03-November-16	8.84	Call	Bond Future	1038	1	1	1	0.00
26/07/2016	R203 On 03-November-16	8.86	Call	Bond Future	1054	1	1	1	0.00
26/07/2016	R203 On 03-November-16	8.85	Call	Bond Future	1046	1	1	1	0.00
26/07/2016	R203 On 03-November-16	8.85	Put	Bond Future	6	0	0	0	0.00
26/07/2016	R203 On 03-November-16	8.86	Put	Bond Future	6	0	0	0	0.00
26/07/2016	R203 On 03-November-16	8.84	Put	Bond Future	6	0	0	0	0.00
26/07/2016	R203 On 02-February-17			Bond Future	7.41	103.7148	103.7745	103.7148	0.00
26/07/2016	R203 On 02-February-17	7.70	Call	Bond Future	297	0	0	0	0.00
26/07/2016	R203 On 02-February-17	7.72	Call	Bond Future	304	0	0	0	0.00
26/07/2016	R203 On 02-February-17	7.71	Call	Bond Future	300	0	0	0	0.00
26/07/2016	R203 On 02-February-17	7.71	Put	Bond Future	128	0	0	0	0.00
26/07/2016	R203 On 02-February-17	7.70	Put	Bond Future	131	0	0	0	0.00
26/07/2016	R203 On 02-February-17	7.72	Put	Bond Future	127	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
26/07/2016	R203 On 04-May-17			Bond Future	6.61	101.6855	101.7464	101.6855	0.00
26/07/2016	R203 On 04-May-17	6.91	Call	Bond Future	200	0	0	0	0.00
26/07/2016	R203 On 04-May-17	6.92	Call	Bond Future	203	0	0	0	0.00
26/07/2016	R203 On 04-May-17	6.93	Call	Bond Future	205	0	0	0	0.00
26/07/2016	R203 On 04-May-17	6.92	Put	Bond Future	95	0	0	0	0.00
26/07/2016	R203 On 04-May-17	6.93	Put	Bond Future	94	0	0	0	0.00
26/07/2016	R203 On 04-May-17	6.91	Put	Bond Future	97	0	0	0	0.00
26/07/2016	R204 On 04-August-16			Bond Future	7.83	101.2969	101.4380	101.2969	28,424.00
26/07/2016	R204 On 04-August-16	7.75	Call	Bond Future	95	0	0	0	0.00
26/07/2016	R204 On 04-August-16	7.76	Call	Bond Future	102	0	0	0	0.00
26/07/2016	R204 On 04-August-16	7.74	Call	Bond Future	87	0	0	0	0.00
26/07/2016	R204 On 04-August-16	7.75	Put	Bond Future	265	0	0	0	0.00
26/07/2016	R204 On 04-August-16	7.76	Put	Bond Future	251	0	0	0	0.00
26/07/2016	R204 On 04-August-16	7.74	Put	Bond Future	279	0	0	0	0.00
26/07/2016	R204 On 03-November-16			Bond Future	7.84	103.2072	103.3504	103.2072	20,489.00
26/07/2016	R204 On 03-November-16	9.21	Call	Bond Future	2600	2	3	2	0.00
26/07/2016	R204 On 03-November-16	9.23	Call	Bond Future	2636	2	3	2	0.00
26/07/2016	R204 On 03-November-16	9.22	Call	Bond Future	2618	2	3	2	0.00
26/07/2016	R204 On 03-November-16	9.22	Put	Bond Future	13	0	0	0	0.00
26/07/2016	R204 On 03-November-16	9.21	Put	Bond Future	13	0	0	0	0.00
26/07/2016	R204 On 03-November-16	9.23	Put	Bond Future	12	0	0	0	0.00
26/07/2016	R204 On 02-February-17			Bond Future	7.82	101.1994	101.3443	101.1994	0.00
26/07/2016	R204 On 02-February-17	8.28	Call	Bond Future	1099	1	1	1	0.00
26/07/2016	R204 On 02-February-17	8.30	Call	Bond Future	1123	1	1	1	0.00
26/07/2016	R204 On 02-February-17	8.29	Call	Bond Future	1111	1	1	1	0.00
26/07/2016	R204 On 02-February-17	8.28	Put	Bond Future	318	0	0	0	0.00
26/07/2016	R204 On 02-February-17	8.30	Put	Bond Future	309	0	0	0	0.00
26/07/2016	R204 On 02-February-17	8.29	Put	Bond Future	313	0	0	0	0.00
26/07/2016	R204 On 04-May-17			Bond Future	7.73	103.2944	103.4423	103.2944	0.00
26/07/2016	R204 On 04-May-17	7.90	Call	Bond Future	796	1	1	1	0.00
26/07/2016	R204 On 04-May-17	7.92	Call	Bond Future	813	1	1	1	0.00
26/07/2016	R204 On 04-May-17	7.91	Call	Bond Future	805	1	1	1	0.00
26/07/2016	R204 On 04-May-17	7.91	Put	Bond Future	538	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2016	R204 On 04-May-17	7.92	Put	Bond Future	531	1	1	1	0.00
26/07/2016	R204 On 04-May-17	7.90	Put	Bond Future	544	1	1	1	0.00
26/07/2016	R207 On 04-August-16			Bond Future	8.06	97.9540	98.1165	97.9540	37,612.00
26/07/2016	R207 On 04-August-16	8.01	Call	Bond Future	178	0	0	0	0.00
26/07/2016	R207 On 04-August-16	7.99	Call	Bond Future	155	0	0	0	0.00
26/07/2016	R207 On 04-August-16	8.00	Call	Bond Future	166	0	0	0	0.00
26/07/2016	R207 On 04-August-16	7.99	Put	Bond Future	360	0	0	0	0.00
26/07/2016	R207 On 04-August-16	8.01	Put	Bond Future	325	0	0	0	0.00
26/07/2016	R207 On 04-August-16	8.00	Put	Bond Future	342	0	0	0	0.00
26/07/2016	R207 On 03-November-16			Bond Future	8.08	99.8012	99.9663	99.8012	56,697.00
26/07/2016	R207 On 03-November-16	7.94	Call	Bond Future	568	1	1	1	0.00
26/07/2016	R207 On 03-November-16	7.93	Call	Bond Future	557	0	1	0	0.00
26/07/2016	R207 On 03-November-16	7.95	Call	Bond Future	580	1	1	1	0.00
26/07/2016	R207 On 03-November-16	7.94	Put	Bond Future	962	1	1	1	0.00
26/07/2016	R207 On 03-November-16	7.95	Put	Bond Future	947	1	1	1	0.00
26/07/2016	R207 On 03-November-16	7.93	Put	Bond Future	978	1	1	1	0.00
26/07/2016	R207 On 02-February-17			Bond Future	8.09	98.1247	98.2919	98.1247	0.00
26/07/2016	R207 On 02-February-17	8.91	Call	Bond Future	2336	2	2	2	62.00
26/07/2016	R207 On 02-February-17	9.22	Call	Bond Future	2978	3	3	3	0.00
26/07/2016	R207 On 02-February-17	9.24	Call	Bond Future	3021	3	3	3	0.00
26/07/2016	R207 On 02-February-17	9.23	Call	Bond Future	3000	3	3	3	0.00
26/07/2016	R207 On 02-February-17	8.91	Put	Bond Future	288	0	0	0	0.00
26/07/2016	R207 On 02-February-17	9.22	Put	Bond Future	169	0	0	0	0.00
26/07/2016	R207 On 02-February-17	9.24	Put	Bond Future	163	0	0	0	0.00
26/07/2016	R207 On 02-February-17	9.23	Put	Bond Future	166	0	0	0	0.00
26/07/2016	R207 On 04-May-17			Bond Future	8.07	100.1562	100.3268	100.1562	0.00
26/07/2016	R207 On 04-May-17	8.20	Call	Bond Future	1248	1	1	1	0.00
26/07/2016	R207 On 04-May-17	8.22	Call	Bond Future	1274	1	1	1	0.00
26/07/2016	R207 On 04-May-17	8.21	Call	Bond Future	1261	1	1	1	0.00
26/07/2016	R207 On 04-May-17	8.22	Put	Bond Future	919	1	1	1	0.00
26/07/2016	R207 On 04-May-17	8.20	Put	Bond Future	939	1	1	1	0.00
26/07/2016	R207 On 04-May-17	8.21	Put	Bond Future	929	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2016	R208 On 04-August-16			Bond Future	8.22	96.6539	96.8403	96.6539	38,317.00
26/07/2016	R208 On 04-August-16	7.99	Call	Bond Future	58	0	0	0	0.00
26/07/2016	R208 On 04-August-16	8.00	Call	Bond Future	64	0	0	0	0.00
26/07/2016	R208 On 04-August-16	8.01	Call	Bond Future	70	0	0	0	0.00
26/07/2016	R208 On 04-August-16	7.99	Put	Bond Future	910	1	1	1	0.00
26/07/2016	R208 On 04-August-16	8.00	Put	Bond Future	878	1	1	1	0.00
26/07/2016	R208 On 04-August-16	8.01	Put	Bond Future	847	1	1	1	0.00
26/07/2016	R208 On 03-November-16			Bond Future	8.25	95.0741	95.2635	95.0741	35,596.00
26/07/2016	R208 On 03-November-16	9.57	Call	Bond Future	4522	4	5	4	0.00
26/07/2016	R208 On 03-November-16	9.59	Call	Bond Future	4586	4	5	4	0.00
26/07/2016	R208 On 03-November-16	9.58	Call	Bond Future	4554	4	5	4	0.00
26/07/2016	R208 On 03-November-16	9.57	Put	Bond Future	45	0	0	0	0.00
26/07/2016	R208 On 03-November-16	9.58	Put	Bond Future	44	0	0	0	0.00
26/07/2016	R208 On 03-November-16	9.59	Put	Bond Future	42	0	0	0	0.00
26/07/2016	R208 On 02-February-17			Bond Future	8.27	96.9477	97.1398	96.9477	0.00
26/07/2016	R208 On 02-February-17	8.64	Call	Bond Future	2044	2	2	2	0.00
26/07/2016	R208 On 02-February-17	8.63	Call	Bond Future	2022	2	2	2	0.00
26/07/2016	R208 On 02-February-17	8.65	Call	Bond Future	2066	2	2	2	0.00
26/07/2016	R208 On 02-February-17	8.65	Put	Bond Future	822	1	1	1	0.00
26/07/2016	R208 On 02-February-17	8.64	Put	Bond Future	834	1	1	1	0.00
26/07/2016	R208 On 02-February-17	8.63	Put	Bond Future	845	1	1	1	0.00
26/07/2016	R208 On 04-May-17			Bond Future	8.27	95.5496	95.7455	95.5496	0.00
26/07/2016	R208 On 04-May-17	8.37	Call	Bond Future	1724	2	2	2	0.00
26/07/2016	R208 On 04-May-17	8.39	Call	Bond Future	1759	2	2	2	0.00
26/07/2016	R208 On 04-May-17	8.38	Call	Bond Future	1741	2	2	2	0.00
26/07/2016	R208 On 04-May-17	8.37	Put	Bond Future	1396	1	1	1	0.00
26/07/2016	R208 On 04-May-17	8.39	Put	Bond Future	1368	1	1	1	0.00
26/07/2016	R208 On 04-May-17	8.38	Put	Bond Future	1382	1	1	1	0.00
26/07/2016	R209 On 04-August-16			Bond Future	9.30	74.6176	74.9737	74.6176	29,367.00
26/07/2016	R209 On 04-August-16	9.24	Call	Bond Future	516	0	1	0	0.00
26/07/2016	R209 On 04-August-16	10.60	Call	Bond Future	8376	8	8	8	5,624.00
26/07/2016	R209 On 04-August-16	9.26	Call	Bond Future	577	0	1	0	0.00
26/07/2016	R209 On 04-August-16	9.25	Call	Bond Future	546	0	1	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
26/07/2016	R209 On 04-August-16	9.70	Call	Bond Future	2809	2	3	2	0.00
26/07/2016	R209 On 04-August-16	10.29	Call	Bond Future	6525	6	7	6	0.00
26/07/2016	R209 On 04-August-16	9.60	Call	Bond Future	2196	2	2	2	5,624.00
26/07/2016	R209 On 04-August-16	9.40	Call	Bond Future	1121	1	1	1	250.00
26/07/2016	R209 On 04-August-16	9.24	Put	Bond Future	913	1	1	1	0.00
26/07/2016	R209 On 04-August-16	10.60	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R209 On 04-August-16	9.26	Put	Bond Future	831	1	1	1	0.00
26/07/2016	R209 On 04-August-16	10.29	Put	Bond Future	0	0	0	0	250.00
26/07/2016	R209 On 04-August-16	9.25	Put	Bond Future	872	1	1	1	0.00
26/07/2016	R209 On 04-August-16	9.70	Put	Bond Future	43	0	0	0	250.00
26/07/2016	R209 On 04-August-16	9.40	Put	Bond Future	394	1	0	1	0.00
26/07/2016	R209 On 04-August-16	9.60	Put	Bond Future	99	0	0	0	0.00
26/07/2016	R209 On 03-November-16			Bond Future	9.34	72.8743	73.2367	72.8743	30,361.00
26/07/2016	R209 On 03-November-16	10.24	Call	Bond Future	6415	6	6	6	0.00
26/07/2016	R209 On 03-November-16	10.26	Call	Bond Future	6518	6	7	6	0.00
26/07/2016	R209 On 03-November-16	10.25	Call	Bond Future	6467	6	6	6	0.00
26/07/2016	R209 On 03-November-16	10.25	Put	Bond Future	478	1	0	1	5,000.00
26/07/2016	R209 On 03-November-16	10.26	Put	Bond Future	468	1	0	1	0.00
26/07/2016	R209 On 03-November-16	10.24	Put	Bond Future	488	1	0	1	0.00
26/07/2016	R209 On 02-February-17			Bond Future	9.37	74.3104	74.6791	74.3104	0.00
26/07/2016	R209 On 02-February-17	9.53	Call	Bond Future	3833	4	4	4	0.00
26/07/2016	R209 On 02-February-17	9.55	Call	Bond Future	3909	4	4	4	0.00
26/07/2016	R209 On 02-February-17	9.54	Call	Bond Future	3871	4	4	4	0.00
26/07/2016	R209 On 02-February-17	9.53	Put	Bond Future	2745	3	3	3	0.00
26/07/2016	R209 On 02-February-17	9.54	Put	Bond Future	2715	3	3	3	0.00
26/07/2016	R209 On 02-February-17	9.55	Put	Bond Future	2686	3	3	3	0.00
26/07/2016	R209 On 04-May-17			Bond Future	9.40	72.6962	73.0724	72.6962	0.00
26/07/2016	R209 On 04-May-17	9.46	Call	Bond Future	4216	4	4	4	0.00
26/07/2016	R209 On 04-May-17	9.48	Call	Bond Future	4288	4	4	4	0.00
26/07/2016	R209 On 04-May-17	9.47	Call	Bond Future	4252	4	4	4	0.00
26/07/2016	R209 On 04-May-17	9.46	Put	Bond Future	3783	4	4	4	0.00
26/07/2016	R209 On 04-May-17	9.47	Put	Bond Future	3751	4	4	4	0.00
26/07/2016	R209 On 04-May-17	9.48	Put	Bond Future	3719	4	4	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
26/07/2016	R210 On 04-August-16			Bond Future	187.64	187.6177	187.6390	187.6177	1,899.00
26/07/2016	R210 On 04-August-16	181.51	Call	Bond Future	6129	6	6	6	0.00
26/07/2016	R210 On 04-August-16	181.50	Call	Bond Future	6139	6	6	6	0.00
26/07/2016	R210 On 04-August-16	181.52	Call	Bond Future	6119	6	6	6	0.00
26/07/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R210 On 03-November-16			Bond Future	188.91	188.8906	188.9113	188.8906	690.00
26/07/2016	R210 On 03-November-16	188.90	Call	Bond Future	11	0	0	0	0.00
26/07/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
26/07/2016	R210 On 03-November-16	188.91	Call	Bond Future	1	0	0	0	0.00
26/07/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R210 On 03-November-16	188.92	Put	Bond Future	9	0	0	0	0.00
26/07/2016	R211 On 04-August-16			Bond Future	139.91	139.8994	139.9142	139.8994	22.00
26/07/2016	R211 On 04-August-16	137.09	Call	Bond Future	2824	3	3	3	0.00
26/07/2016	R211 On 04-August-16	137.07	Call	Bond Future	2844	3	3	3	0.00
26/07/2016	R211 On 04-August-16	137.08	Call	Bond Future	2834	3	3	3	0.00
26/07/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R211 On 03-November-16			Bond Future	142.56	142.5463	142.5606	142.5463	56.00
26/07/2016	R211 On 03-November-16	141.76	Call	Bond Future	801	1	1	1	0.00
26/07/2016	R211 On 03-November-16	141.75	Call	Bond Future	811	1	1	1	0.00
26/07/2016	R211 On 03-November-16	141.74	Call	Bond Future	821	1	1	1	0.00
26/07/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R212 On 04-August-16			Bond Future	146.36	146.3438	146.3600	146.3438	4,524.00
26/07/2016	R212 On 04-August-16	142.44	Call	Bond Future	3920	4	4	4	0.00
26/07/2016	R212 On 04-August-16	142.43	Call	Bond Future	3930	4	4	4	0.00
26/07/2016	R212 On 04-August-16	142.42	Call	Bond Future	3940	4	4	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
26/07/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R212 On 03-November-16			Bond Future	149.13	149.1126	149.1283	149.1126	124.00
26/07/2016	R212 On 03-November-16	148.11	Call	Bond Future	1018	1	1	1	0.00
26/07/2016	R212 On 03-November-16	148.12	Call	Bond Future	1008	1	1	1	0.00
26/07/2016	R212 On 03-November-16	148.10	Call	Bond Future	1028	1	1	1	0.00
26/07/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R213 On 04-August-16			Bond Future	9.17	85.4871	85.8390	85.4871	24,418.00
26/07/2016	R213 On 04-August-16	9.01	Call	Bond Future	259	0	0	0	0.00
26/07/2016	R213 On 04-August-16	8.99	Call	Bond Future	225	0	0	0	0.00
26/07/2016	R213 On 04-August-16	9.00	Call	Bond Future	242	0	0	0	0.00
26/07/2016	R213 On 04-August-16	8.99	Put	Bond Future	1499	2	1	2	0.00
26/07/2016	R213 On 04-August-16	9.00	Put	Bond Future	1445	2	1	2	0.00
26/07/2016	R213 On 04-August-16	9.01	Put	Bond Future	1391	2	1	2	0.00
26/07/2016	R213 On 03-November-16			Bond Future	9.21	83.5487	83.9068	83.5487	19,098.00
26/07/2016	R213 On 03-November-16	10.20	Call	Bond Future	6794	6	7	6	0.00
26/07/2016	R213 On 03-November-16	10.19	Call	Bond Future	6742	6	7	6	0.00
26/07/2016	R213 On 03-November-16	10.18	Call	Bond Future	6689	6	7	6	0.00
26/07/2016	R213 On 03-November-16	10.19	Put	Bond Future	394	0	0	0	0.00
26/07/2016	R213 On 03-November-16	10.18	Put	Bond Future	402	0	0	0	0.00
26/07/2016	R213 On 03-November-16	10.20	Put	Bond Future	385	0	0	0	0.00
26/07/2016	R213 On 02-February-17			Bond Future	9.25	85.1951	85.5592	85.1951	0.00
26/07/2016	R213 On 02-February-17	9.40	Call	Bond Future	3654	3	4	3	0.00
26/07/2016	R213 On 02-February-17	9.42	Call	Bond Future	3729	4	4	4	0.00
26/07/2016	R213 On 02-February-17	9.41	Call	Bond Future	3691	3	4	3	0.00
26/07/2016	R213 On 02-February-17	9.40	Put	Bond Future	2667	3	3	3	0.00
26/07/2016	R213 On 02-February-17	9.42	Put	Bond Future	2609	3	3	3	0.00
26/07/2016	R213 On 02-February-17	9.41	Put	Bond Future	2638	3	3	3	0.00
26/07/2016	R213 On 04-May-17			Bond Future	9.28	83.4035	83.7751	83.4035	0.00
26/07/2016	R213 On 04-May-17	9.37	Call	Bond Future	4147	4	4	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
26/07/2016	R213 On 04-May-17	9.36	Call	Bond Future	4112	4	4	4	0.00
26/07/2016	R213 On 04-May-17	9.35	Call	Bond Future	4076	4	4	4	0.00
26/07/2016	R213 On 04-May-17	9.36	Put	Bond Future	3564	4	4	4	0.00
26/07/2016	R213 On 04-May-17	9.37	Put	Bond Future	3533	4	4	4	0.00
26/07/2016	R213 On 04-May-17	9.35	Put	Bond Future	3596	4	4	4	0.00
26/07/2016	R214 On 04-August-16			Bond Future	9.39	74.9890	75.3234	74.9890	12,402.00
26/07/2016	R214 On 04-August-16	9.30	Call	Bond Future	453	0	0	0	1,300.00
26/07/2016	R214 On 04-August-16	9.24	Call	Bond Future	311	0	0	0	0.00
26/07/2016	R214 On 04-August-16	11.30	Call	Bond Future	12073	12	12	12	5,610.00
26/07/2016	R214 On 04-August-16	9.25	Call	Bond Future	332	0	0	0	0.00
26/07/2016	R214 On 04-August-16	9.26	Call	Bond Future	354	0	0	0	0.00
26/07/2016	R214 On 04-August-16	8.55	Call	Bond Future	0	0	0	0	1,300.00
26/07/2016	R214 On 04-August-16	10.30	Call	Bond Future	6212	6	6	6	5,610.00
26/07/2016	R214 On 04-August-16	9.26	Put	Bond Future	1327	2	1	2	0.00
26/07/2016	R214 On 04-August-16	9.24	Put	Bond Future	1434	2	1	2	0.00
26/07/2016	R214 On 04-August-16	9.30	Put	Bond Future	1126	1	1	1	0.00
26/07/2016	R214 On 04-August-16	10.30	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R214 On 04-August-16	11.30	Put	Bond Future	0	0	0	0	0.00
26/07/2016	R214 On 04-August-16	9.25	Put	Bond Future	1380	2	1	2	0.00
26/07/2016	R214 On 04-August-16	8.55	Put	Bond Future	6643	7	7	7	0.00
26/07/2016	R214 On 03-November-16			Bond Future	9.43	73.1063	73.4466	73.1063	20,965.00
26/07/2016	R214 On 03-November-16	10.35	Call	Bond Future	6748	6	7	6	0.00
26/07/2016	R214 On 03-November-16	10.33	Call	Bond Future	6644	6	7	6	0.00
26/07/2016	R214 On 03-November-16	10.34	Call	Bond Future	6696	6	7	6	0.00
26/07/2016	R214 On 03-November-16	10.33	Put	Bond Future	545	1	1	1	0.00
26/07/2016	R214 On 03-November-16	10.34	Put	Bond Future	534	1	1	1	0.00
26/07/2016	R214 On 03-November-16	10.35	Put	Bond Future	523	1	1	1	0.00
26/07/2016	R214 On 02-February-17			Bond Future	9.47	74.5469	74.8930	74.5469	0.00
26/07/2016	R214 On 02-February-17	9.67	Call	Bond Future	4228	4	4	4	0.00
26/07/2016	R214 On 02-February-17	9.66	Call	Bond Future	4188	4	4	4	0.00
26/07/2016	R214 On 02-February-17	9.68	Call	Bond Future	4268	4	4	4	0.00
26/07/2016	R214 On 02-February-17	9.67	Put	Bond Future	2799	3	3	3	0.00
26/07/2016	R214 On 02-February-17	9.68	Put	Bond Future	2769	3	3	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
26/07/2016	R214 On 02-February-17	9.66	Put	Bond Future	2829	3	3	3	0.00
26/07/2016	R214 On 04-May-17			Bond Future	9.49	72.7888	73.1422	72.7888	0.00
26/07/2016	R214 On 04-May-17	9.58	Call	Bond Future	4493	4	4	4	0.00
26/07/2016	R214 On 04-May-17	9.56	Call	Bond Future	4418	4	4	4	0.00
26/07/2016	R214 On 04-May-17	9.57	Call	Bond Future	4456	4	4	4	0.00
26/07/2016	R214 On 04-May-17	9.56	Put	Bond Future	3951	4	4	4	0.00
26/07/2016	R214 On 04-May-17	9.57	Put	Bond Future	3917	4	4	4	0.00
26/07/2016	R214 On 04-May-17	9.58	Put	Bond Future	3883	4	4	4	0.00
26/07/2016	R248 On 04-August-16			Bond Future	9.47	96.1932	96.6652	96.1932	55,391.00
26/07/2016	R248 On 04-August-16	9.25	Call	Bond Future	267	0	0	0	0.00
26/07/2016	R248 On 04-August-16	9.24	Call	Bond Future	248	0	0	0	0.00
26/07/2016	R248 On 04-August-16	9.26	Call	Bond Future	286	0	0	0	0.00
26/07/2016	R248 On 04-August-16	9.25	Put	Bond Future	2376	3	2	3	0.00
26/07/2016	R248 On 04-August-16	9.26	Put	Bond Future	2298	3	2	3	0.00
26/07/2016	R248 On 04-August-16	9.24	Put	Bond Future	2455	3	2	3	0.00
26/07/2016	R248 On 03-November-16			Bond Future	9.51	93.5692	94.0495	93.5692	30,458.00
26/07/2016	R248 On 03-November-16	10.39	Call	Bond Future	8336	8	8	8	0.00
26/07/2016	R248 On 03-November-16	10.38	Call	Bond Future	8271	8	8	8	0.00
26/07/2016	R248 On 03-November-16	10.37	Call	Bond Future	8206	8	8	8	0.00
26/07/2016	R248 On 03-November-16	10.38	Put	Bond Future	821	1	1	1	0.00
26/07/2016	R248 On 03-November-16	10.37	Put	Bond Future	835	1	1	1	0.00
26/07/2016	R248 On 03-November-16	10.39	Put	Bond Future	806	1	1	1	0.00
26/07/2016	R248 On 02-February-17			Bond Future	9.55	95.4130	95.9017	95.4130	0.00
26/07/2016	R248 On 02-February-17	9.76	Call	Bond Future	5538	5	6	5	0.00
26/07/2016	R248 On 02-February-17	9.78	Call	Bond Future	5639	5	6	5	0.00
26/07/2016	R248 On 02-February-17	9.77	Call	Bond Future	5589	5	6	5	0.00
26/07/2016	R248 On 02-February-17	9.77	Put	Bond Future	3643	4	4	4	0.00
26/07/2016	R248 On 02-February-17	9.76	Put	Bond Future	3681	4	4	4	0.00
26/07/2016	R248 On 02-February-17	9.78	Put	Bond Future	3605	4	4	4	0.00
26/07/2016	R248 On 04-May-17			Bond Future	9.58	92.9442	93.4431	92.9442	0.00
26/07/2016	R248 On 04-May-17	9.67	Call	Bond Future	5965	6	6	6	0.00
26/07/2016	R248 On 04-May-17	9.66	Call	Bond Future	5917	6	6	6	0.00
26/07/2016	R248 On 04-May-17	9.65	Call	Bond Future	5870	6	6	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
26/07/2016	R248 On 04-May-17	9.66	Put	Bond Future	5209	5	5	5	0.00
26/07/2016	R248 On 04-May-17	9.65	Put	Bond Future	5252	5	5	5	0.00
26/07/2016	R248 On 04-May-17	9.67	Put	Bond Future	5166	5	5	5	0.00