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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/08/2016 TO: 22/08/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	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
22/08/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	2025 On 03-November-16			Bond Future	130.27	130.1835	130.2697	130.1835	3,094.00
22/08/2016	2025 On 03-November-16	129.21	Call	Bond Future	1060	1	1	1	0.00
22/08/2016	2025 On 03-November-16	129.22	Call	Bond Future	1050	1	1	1	0.00
22/08/2016	2025 On 03-November-16	129.23	Call	Bond Future	1040	1	1	1	0.00
22/08/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
22/08/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
22/08/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
22/08/2016	2030 On 03-November-16			Bond Future	8.92	95.6079	95.1211	95.6079	30,334.00
22/08/2016	2030 On 03-November-16	9.33	Call	Bond Future	2958	3	3	3	0.00
22/08/2016	2030 On 03-November-16	9.34	Call	Bond Future	3028	4	3	4	0.00
22/08/2016	2030 On 03-November-16	9.35	Call	Bond Future	3098	4	3	4	0.00
22/08/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
22/08/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
22/08/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
22/08/2016	2030 On 02-February-17			Bond Future	8.95	93.4593	92.9616	93.4593	0.00
22/08/2016	2030 On 02-February-17	9.29	Call	Bond Future	2424	3	2	3	0.00
22/08/2016	2030 On 02-February-17	9.31	Call	Bond Future	2563	3	3	3	0.00
22/08/2016	2030 On 02-February-17	9.30	Call	Bond Future	2493	3	2	3	0.00
22/08/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
22/08/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
22/08/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
22/08/2016	2030 On 04-May-17			Bond Future	8.97	95.3605	94.8504	95.3605	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
22/08/2016	2030 On 04-May-17	9.34	Call	Bond Future	2566	3	3	3	0.00
22/08/2016	2030 On 04-May-17	9.33	Call	Bond Future	2497	3	2	3	0.00
22/08/2016	2030 On 04-May-17	9.32	Call	Bond Future	2429	3	2	3	0.00
22/08/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
22/08/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
22/08/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
22/08/2016	2032 On 03-November-16			Bond Future	9.04	94.8621	94.3807	94.8621	13,093.00
22/08/2016	2032 On 03-November-16	10.28	Call	Bond Future	9143	10	9	10	0.00
22/08/2016	2032 On 03-November-16	10.30	Call	Bond Future	9272	10	9	10	0.00
22/08/2016	2032 On 03-November-16	10.29	Call	Bond Future	9208	10	9	10	0.00
22/08/2016	2032 On 03-November-16	10.28	Put	Bond Future	103	0	0	0	0.00
22/08/2016	2032 On 03-November-16	10.30	Put	Bond Future	96	0	0	0	0.00
22/08/2016	2032 On 03-November-16	10.29	Put	Bond Future	99	0	0	0	0.00
22/08/2016	2032 On 02-February-17			Bond Future	9.07	96.7053	96.2130	96.7053	0.00
22/08/2016	2032 On 02-February-17	9.51	Call	Bond Future	5129	5	5	5	0.00
22/08/2016	2032 On 02-February-17	9.53	Call	Bond Future	5228	6	5	6	0.00
22/08/2016	2032 On 02-February-17	9.52	Call	Bond Future	5178	6	5	6	0.00
22/08/2016	2032 On 02-February-17	9.52	Put	Bond Future	1814	2	2	2	0.00
22/08/2016	2032 On 02-February-17	9.51	Put	Bond Future	1838	2	2	2	0.00
22/08/2016	2032 On 02-February-17	9.53	Put	Bond Future	1790	2	2	2	0.00
22/08/2016	2032 On 04-May-17			Bond Future	9.10	94.5110	94.0065	94.5110	0.00
22/08/2016	2032 On 04-May-17	9.46	Call	Bond Future	5517	6	6	6	0.00
22/08/2016	2032 On 04-May-17	9.45	Call	Bond Future	5472	6	5	6	0.00
22/08/2016	2032 On 04-May-17	9.44	Call	Bond Future	5427	6	5	6	0.00
22/08/2016	2032 On 04-May-17	9.45	Put	Bond Future	2840	3	3	3	0.00
22/08/2016	2032 On 04-May-17	9.46	Put	Bond Future	2811	3	3	3	0.00
22/08/2016	2032 On 04-May-17	9.44	Put	Bond Future	2869	3	3	3	0.00
22/08/2016	2033 On 03-November-16			Bond Future	108.58	108.5873	108.5755	108.5873	4,275.00
22/08/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
22/08/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
22/08/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
22/08/2016	2033 On 03-November-16	109.17	Put	Bond Future	594	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
22/08/2016	2033 On 03-November-16	109.18	Put	Bond Future	604	1	1	1	0.00
22/08/2016	2033 On 03-November-16	109.16	Put	Bond Future	584	1	1	1	0.00
22/08/2016	2037 On 03-November-16			Bond Future	9.19	96.5560	96.0242	96.5560	40,431.00
22/08/2016	2037 On 03-November-16	10.35	Call	Bond Future	9465	10	9	10	0.00
22/08/2016	2037 On 03-November-16	10.36	Call	Bond Future	9533	10	10	10	0.00
22/08/2016	2037 On 03-November-16	10.37	Call	Bond Future	9602	10	10	10	0.00
22/08/2016	2037 On 03-November-16	10.36	Put	Bond Future	166	0	0	0	0.00
22/08/2016	2037 On 03-November-16	10.37	Put	Bond Future	161	0	0	0	0.00
22/08/2016	2037 On 03-November-16	10.35	Put	Bond Future	171	0	0	0	0.00
22/08/2016	2037 On 02-February-17			Bond Future	9.22	94.1755	93.6319	94.1755	0.00
22/08/2016	2037 On 02-February-17	9.66	Call	Bond Future	5761	6	6	6	0.00
22/08/2016	2037 On 02-February-17	9.68	Call	Bond Future	5868	6	6	6	0.00
22/08/2016	2037 On 02-February-17	9.67	Call	Bond Future	5814	6	6	6	0.00
22/08/2016	2037 On 02-February-17	9.66	Put	Bond Future	2105	2	2	2	0.00
22/08/2016	2037 On 02-February-17	9.67	Put	Bond Future	2077	2	2	2	0.00
22/08/2016	2037 On 02-February-17	9.68	Put	Bond Future	2050	2	2	2	0.00
22/08/2016	2037 On 04-May-17			Bond Future	9.25	96.0914	95.5343	96.0914	0.00
22/08/2016	2037 On 04-May-17	9.59	Call	Bond Future	6124	7	6	7	0.00
22/08/2016	2037 On 04-May-17	9.58	Call	Bond Future	6075	6	6	6	0.00
22/08/2016	2037 On 04-May-17	9.60	Call	Bond Future	6173	7	6	7	0.00
22/08/2016	2037 On 04-May-17	9.58	Put	Bond Future	3323	3	3	3	0.00
22/08/2016	2037 On 04-May-17	9.60	Put	Bond Future	3259	3	3	3	0.00
22/08/2016	2037 On 04-May-17	9.59	Put	Bond Future	3291	3	3	3	0.00
22/08/2016	2038 On 03-November-16			Bond Future	136.25	136.7294	136.2474	136.7294	20,808.00
22/08/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
22/08/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
22/08/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
22/08/2016	2038 On 03-November-16	136.32	Put	Bond Future	73	0	0	0	0.00
22/08/2016	2038 On 03-November-16	136.31	Put	Bond Future	63	0	0	0	0.00
22/08/2016	2038 On 03-November-16	136.33	Put	Bond Future	83	0	0	0	0.00
22/08/2016	2040 On 03-November-16			Bond Future	9.21	100.9828	100.4086	100.9828	3,584.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2016	2040 On 03-November-16	9.69	Call	Bond Future	5370	6	5	6	0.00
22/08/2016	2040 On 03-November-16	9.71	Call	Bond Future	5500	6	6	6	0.00
22/08/2016	2040 On 03-November-16	9.70	Call	Bond Future	5435	6	5	6	0.00
22/08/2016	2040 On 03-November-16	9.69	Put	Bond Future	1051	1	1	1	0.00
22/08/2016	2040 On 03-November-16	9.70	Put	Bond Future	1029	1	1	1	0.00
22/08/2016	2040 On 03-November-16	9.71	Put	Bond Future	1007	1	1	1	0.00
22/08/2016	2040 On 02-February-17			Bond Future	9.25	98.4380	97.8510	98.4380	0.00
22/08/2016	2040 On 02-February-17	9.58	Call	Bond Future	5702	6	6	6	0.00
22/08/2016	2040 On 02-February-17	9.59	Call	Bond Future	5758	6	6	6	0.00
22/08/2016	2040 On 02-February-17	9.60	Call	Bond Future	5813	6	6	6	0.00
22/08/2016	2040 On 02-February-17	9.59	Put	Bond Future	2639	2	3	2	0.00
22/08/2016	2040 On 02-February-17	9.60	Put	Bond Future	2607	2	3	2	0.00
22/08/2016	2040 On 02-February-17	9.58	Put	Bond Future	2672	3	3	3	0.00
22/08/2016	2040 On 04-May-17			Bond Future	9.27	100.4405	99.8393	100.4405	0.00
22/08/2016	2040 On 04-May-17	9.62	Call	Bond Future	6736	7	7	7	0.00
22/08/2016	2040 On 04-May-17	9.63	Call	Bond Future	6788	7	7	7	0.00
22/08/2016	2040 On 04-May-17	9.64	Call	Bond Future	6841	7	7	7	0.00
22/08/2016	2040 On 04-May-17	9.63	Put	Bond Future	3589	3	4	3	0.00
22/08/2016	2040 On 04-May-17	9.64	Put	Bond Future	3554	3	4	3	0.00
22/08/2016	2040 On 04-May-17	9.62	Put	Bond Future	3623	3	4	3	0.00
22/08/2016	2044 On 03-November-16			Bond Future	9.24	98.0789	97.5453	98.0789	18,597.00
22/08/2016	2044 On 03-November-16	10.42	Call	Bond Future	10416	11	10	11	0.00
22/08/2016	2044 On 03-November-16	10.41	Call	Bond Future	10344	11	10	11	0.00
22/08/2016	2044 On 03-November-16	10.43	Call	Bond Future	10489	11	10	11	0.00
22/08/2016	2044 On 03-November-16	10.43	Put	Bond Future	197	0	0	0	0.00
22/08/2016	2044 On 03-November-16	10.42	Put	Bond Future	203	0	0	0	0.00
22/08/2016	2044 On 03-November-16	10.41	Put	Bond Future	208	0	0	0	0.00
22/08/2016	2044 On 02-February-17			Bond Future	9.27	95.6028	95.0574	95.6028	0.00
22/08/2016	2044 On 02-February-17	9.77	Call	Bond Future	6764	7	7	7	0.00
22/08/2016	2044 On 02-February-17	9.78	Call	Bond Future	6823	7	7	7	0.00
22/08/2016	2044 On 02-February-17	9.76	Call	Bond Future	6706	7	7	7	0.00
22/08/2016	2044 On 02-February-17	9.77	Put	Bond Future	2228	2	2	2	0.00
22/08/2016	2044 On 02-February-17	9.78	Put	Bond Future	2200	2	2	2	0.00

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22/08/2016	2044 On 02-February-17	9.76	Put	Bond Future	2256	2	2	2	0.00
22/08/2016	2044 On 04-May-17			Bond Future	9.30	97.5477	96.9888	97.5477	0.00
22/08/2016	2044 On 04-May-17	9.67	Call	Bond Future	7024	7	7	7	0.00
22/08/2016	2044 On 04-May-17	9.66	Call	Bond Future	6971	7	7	7	0.00
22/08/2016	2044 On 04-May-17	9.68	Call	Bond Future	7078	7	7	7	0.00
22/08/2016	2044 On 04-May-17	9.68	Put	Bond Future	3593	3	4	3	0.00
22/08/2016	2044 On 04-May-17	9.67	Put	Bond Future	3627	3	4	3	0.00
22/08/2016	2044 On 04-May-17	9.66	Put	Bond Future	3661	3	4	3	0.00
22/08/2016	2046 On 03-November-16			Bond Future	135.65	135.9543	135.6472	135.9543	17,253.00
22/08/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
22/08/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
22/08/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
22/08/2016	2046 On 03-November-16	137.09	Put	Bond Future	1443	1	1	1	0.00
22/08/2016	2046 On 03-November-16	137.07	Put	Bond Future	1423	1	1	1	0.00
22/08/2016	2046 On 03-November-16	137.08	Put	Bond Future	1433	1	1	1	0.00
22/08/2016	2050 On 03-November-16			Bond Future	144.96	146.1824	144.9577	146.1824	21,628.00
22/08/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
22/08/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
22/08/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
22/08/2016	2050 On 03-November-16	149.53	Put	Bond Future	4572	3	5	3	0.00
22/08/2016	2050 On 03-November-16	149.54	Put	Bond Future	4582	3	5	3	0.00
22/08/2016	2050 On 03-November-16	149.52	Put	Bond Future	4562	3	5	3	0.00
22/08/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	AL37 On 03-November-16			Index Future	507.88	509.0260	507.8790	509.0260	14.00
22/08/2016	AL37 On 02-February-17			Index Future	517.74	518.9150	517.7360	518.9150	0.00
22/08/2016	AL7T On 03-November-16			Index Future	592.68	594.9220	592.6810	594.9220	9.00

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22/08/2016	AL7T On 02-February-17			Index Future	604.18	606.4790	604.1840	606.4790	0.00
22/08/2016	ALBI On 03-November-16			Index Future	541.17	543.4670	541.1690	543.4670	721.00
22/08/2016	ALBI On 02-February-17			Index Future	551.67	554.0250	551.6720	554.0250	0.00
22/08/2016	ALBI On 04-May-17			Index Future	562.87	565.2860	562.8690	565.2860	0.00
22/08/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	C202 On 07-December-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
22/08/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/08/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	CS26 On 02-April-26			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
22/08/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2016	EL28 On 03-November-16			Bond Future	131.85	131.8676	131.8548	131.8676	0.00
22/08/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
22/08/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
22/08/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
22/08/2016	EL28 On 03-November-16	132.16	Put	Bond Future	305	0	0	0	0.00
22/08/2016	EL28 On 03-November-16	132.17	Put	Bond Future	315	0	0	0	0.00
22/08/2016	EL28 On 03-November-16	132.15	Put	Bond Future	295	0	0	0	0.00
22/08/2016	EL28 On 02-February-17			Bond Future	134.42	134.4377	134.4225	134.4377	0.00
22/08/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
22/08/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
22/08/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
22/08/2016	EL28 On 02-February-17	135.10	Put	Bond Future	678	1	1	1	0.00
22/08/2016	EL28 On 02-February-17	135.12	Put	Bond Future	698	1	1	1	0.00
22/08/2016	EL28 On 02-February-17	135.11	Put	Bond Future	688	1	1	1	0.00
22/08/2016	EL28 On 04-May-17			Bond Future	135.47	135.4877	135.4691	135.4877	0.00
22/08/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
22/08/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
22/08/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
22/08/2016	EL28 On 04-May-17	137.90	Put	Bond Future	2431	2	2	2	0.00
22/08/2016	EL28 On 04-May-17	137.91	Put	Bond Future	2441	2	2	2	0.00
22/08/2016	EL28 On 04-May-17	137.92	Put	Bond Future	2451	2	2	2	0.00
22/08/2016	ES33 On 03-November-16			Bond Future	10.08	80.8132	80.3998	80.8132	8,789.00
22/08/2016	ES33 On 03-November-16	11.31	Call	Bond Future	7713	8	8	8	0.00
22/08/2016	ES33 On 03-November-16	11.29	Call	Bond Future	7597	8	8	8	0.00
22/08/2016	ES33 On 03-November-16	11.30	Call	Bond Future	7655	8	8	8	0.00
22/08/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
22/08/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
22/08/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
22/08/2016	ES33 On 02-February-17			Bond Future	10.15	82.3833	81.9606	82.3833	0.00
22/08/2016	ES33 On 02-February-17	10.61	Call	Bond Future	3014	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
22/08/2016	ES33 On 02-February-17	10.60	Call	Bond Future	2951	3	3	3	0.00
22/08/2016	ES33 On 02-February-17	10.59	Call	Bond Future	2888	3	3	3	0.00
22/08/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
22/08/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
22/08/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
22/08/2016	ES33 On 04-May-17			Bond Future	10.20	80.2629	79.8296	80.2629	0.00
22/08/2016	ES33 On 04-May-17	10.55	Call	Bond Future	2256	3	2	3	0.00
22/08/2016	ES33 On 04-May-17	10.56	Call	Bond Future	2319	3	2	3	0.00
22/08/2016	ES33 On 04-May-17	10.54	Call	Bond Future	2193	3	2	3	0.00
22/08/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
22/08/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
22/08/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
22/08/2016	ES42 On 03-November-16			Bond Future	10.19	85.5735	85.0925	85.5735	8,777.00
22/08/2016	ES42 On 02-February-17			Bond Future	10.25	87.2364	86.7447	87.2364	0.00
22/08/2016	ES42 On 04-May-17			Bond Future	10.30	84.7471	84.2433	84.7471	0.00
22/08/2016	GOVI On 03-November-16			GOVI	538.29	540.4280	538.2930	540.4280	419.00
22/08/2016	GOVI On 03-November-16	476.11	Call	GOVI	621830	64	62	64	0.00
22/08/2016	GOVI On 03-November-16	476.13	Call	GOVI	621630	64	62	64	0.00
22/08/2016	GOVI On 03-November-16	476.12	Call	GOVI	621730	64	62	64	0.00
22/08/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
22/08/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
22/08/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
22/08/2016	GOVI On 02-February-17			GOVI	548.74	550.9270	548.7400	550.9270	26.00
22/08/2016	GOVI On 02-February-17	533.32	Call	GOVI	154200	18	15	18	0.00
22/08/2016	GOVI On 02-February-17	533.34	Call	GOVI	154000	18	15	18	0.00
22/08/2016	GOVI On 02-February-17	533.33	Call	GOVI	154100	18	15	18	0.00
22/08/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
22/08/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
22/08/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
22/08/2016	GOVI On 04-May-17			GOVI	559.88	562.1250	559.8780	562.1250	0.00
22/08/2016	GOVI On 04-May-17	262.20	Call	GOVI	2976780	300	298	300	0.00
22/08/2016	GOVI On 04-May-17	262.19	Call	GOVI	2976880	300	298	300	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
22/08/2016	GOVI On 04-May-17	262.18	Call	GOVI	2976980	300	298	300	0.00
22/08/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
22/08/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
22/08/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
22/08/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/08/2016	IGOV On 03-November-16			Index Future	251.68	252.1340	251.6770	252.1340	1,023.00
22/08/2016	IGOV On 02-February-17			Index Future	256.58	257.0470	256.5760	257.0470	55.00
22/08/2016	IGOV On 04-May-17			Index Future	261.80	262.2870	261.7990	262.2870	0.00
22/08/2016	ILBI On 03-November-16			Index Future	681.29	682.1300	681.2890	682.1300	0.00
22/08/2016	ILBI On 02-February-17			Index Future	694.53	695.3900	694.5300	695.3900	155.00
22/08/2016	IS01 On 19-December-16			Interest Rate Swap	100.06	100.0642	100.0641	100.0642	0.00
22/08/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0032	100.0053	100.0032	0.00
22/08/2016	IS01 On 15-June-17			Interest Rate Swap	99.63	99.6243	99.6300	99.6243	0.00
22/08/2016	IS01 On 21-September-17			Interest Rate Swap	99.68	99.6714	99.6830	99.6714	0.00
22/08/2016	IS02 On 18-December-17			Interest Rate Swap	99.96	99.9405	99.9571	99.9405	0.00
22/08/2016	IS02 On 16-March-18			Interest Rate Swap	99.23	99.2094	99.2326	99.2094	0.00
22/08/2016	IS02 On 15-June-18			Interest Rate Swap	98.89	98.8546	98.8882	98.8546	0.00
22/08/2016	IS02 On 21-September-18			Interest Rate Swap	98.94	98.8898	98.9394	98.8898	0.00
22/08/2016	IS05 On 17-December-20			Interest Rate Swap	97.83	97.7186	97.8341	97.7186	0.00
22/08/2016	IS05 On 16-March-21			Interest Rate Swap	97.17	97.0406	97.1690	97.0406	0.00
22/08/2016	IS05 On 15-June-21			Interest Rate Swap	96.47	96.3269	96.4702	96.3269	0.00
22/08/2016	IS05 On 21-September-21			Interest Rate Swap	96.74	96.5803	96.7384	96.5803	0.00
22/08/2016	IS10 On 17-December-25			Interest Rate Swap	97.30	97.0500	97.2971	97.0500	0.00
22/08/2016	IS10 On 16-March-26			Interest Rate Swap	94.35	94.0889	94.3492	94.0889	0.00
22/08/2016	IS10 On 15-June-26			Interest Rate Swap	93.10	92.8258	93.0979	92.8258	0.00
22/08/2016	IS10 On 21-September-26			Interest Rate Swap	95.17	94.8919	95.1683	94.8919	0.00
22/08/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
22/08/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
22/08/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
22/08/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
22/08/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.33	92.6700	92.6700	92.6700	10.00
22/08/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.35	92.6500	92.6500	92.6500	0.00
22/08/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.35	92.6500	92.6500	92.6500	0.00
22/08/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.37	92.6300	92.6300	92.6300	0.00
22/08/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	0.00
22/08/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	0.00
22/08/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.39	92.6100	92.6100	92.6100	0.00
22/08/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	0.00
22/08/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.36	92.6400	92.6400	92.6400	0.00
22/08/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.36	92.6400	92.6400	92.6400	0.00
22/08/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
22/08/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
22/08/2016	R023 On 03-November-16			Bond Future	8.25	99.3499	99.0515	99.3499	15,035.00
22/08/2016	R023 On 03-November-16	9.73	Call	Bond Future	6783	7	7	7	0.00
22/08/2016	R023 On 03-November-16	9.74	Call	Bond Future	6826	7	7	7	0.00
22/08/2016	R023 On 03-November-16	9.75	Call	Bond Future	6870	7	7	7	0.00
22/08/2016	R023 On 03-November-16	9.74	Put	Bond Future	12	0	0	0	0.00
22/08/2016	R023 On 03-November-16	9.75	Put	Bond Future	11	0	0	0	0.00
22/08/2016	R023 On 03-November-16	9.73	Put	Bond Future	12	0	0	0	0.00
22/08/2016	R023 On 02-February-17			Bond Future	8.27	101.2800	100.9743	101.2800	0.00
22/08/2016	R023 On 02-February-17	8.86	Call	Bond Future	3404	4	3	4	0.00
22/08/2016	R023 On 02-February-17	8.85	Call	Bond Future	3371	4	3	4	0.00
22/08/2016	R023 On 02-February-17	8.84	Call	Bond Future	3338	4	3	4	0.00
22/08/2016	R023 On 02-February-17	8.85	Put	Bond Future	740	1	1	1	0.00
22/08/2016	R023 On 02-February-17	8.86	Put	Bond Future	728	1	1	1	0.00
22/08/2016	R023 On 02-February-17	8.84	Put	Bond Future	752	1	1	1	0.00
22/08/2016	R023 On 04-May-17			Bond Future	8.27	99.4042	99.0899	99.4042	0.00
22/08/2016	R023 On 04-May-17	8.59	Call	Bond Future	2892	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
22/08/2016	R023 On 04-May-17	8.61	Call	Bond Future	2947	3	3	3	0.00
22/08/2016	R023 On 04-May-17	8.60	Call	Bond Future	2920	3	3	3	0.00
22/08/2016	R023 On 04-May-17	8.59	Put	Bond Future	1477	1	1	1	0.00
22/08/2016	R023 On 04-May-17	8.61	Put	Bond Future	1445	1	1	1	0.00
22/08/2016	R023 On 04-May-17	8.60	Put	Bond Future	1461	1	1	1	0.00
22/08/2016	R035 On 03-November-16			Bond Future	9.12	100.0436	99.5107	100.0436	4,315.00
22/08/2016	R035 On 03-November-16	9.57	Call	Bond Future	3794	4	4	4	0.00
22/08/2016	R035 On 03-November-16	9.59	Call	Bond Future	3958	4	4	4	0.00
22/08/2016	R035 On 03-November-16	9.58	Call	Bond Future	3876	4	4	4	0.00
22/08/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
22/08/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
22/08/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
22/08/2016	R035 On 02-February-17			Bond Future	9.16	101.9872	101.4423	101.9872	0.00
22/08/2016	R035 On 02-February-17	9.51	Call	Bond Future	2960	4	3	4	0.00
22/08/2016	R035 On 02-February-17	9.52	Call	Bond Future	3042	4	3	4	0.00
22/08/2016	R035 On 02-February-17	9.50	Call	Bond Future	2878	3	3	3	0.00
22/08/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
22/08/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
22/08/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
22/08/2016	R035 On 04-May-17			Bond Future	9.18	99.5547	98.9963	99.5547	0.00
22/08/2016	R035 On 04-May-17	9.53	Call	Bond Future	2896	3	3	3	0.00
22/08/2016	R035 On 04-May-17	9.55	Call	Bond Future	3059	4	3	4	0.00
22/08/2016	R035 On 04-May-17	9.54	Call	Bond Future	2977	4	3	4	0.00
22/08/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
22/08/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
22/08/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
22/08/2016	R186 On 03-November-16			Bond Future	8.55	117.4905	117.0413	117.4905	94,667.00
22/08/2016	R186 On 03-November-16	9.10	Call	Bond Future	4451	5	4	5	0.00
22/08/2016	R186 On 03-November-16	9.66	Call	Bond Future	7805	8	8	8	0.00
22/08/2016	R186 On 03-November-16	8.96	Call	Bond Future	3697	4	4	4	0.00
22/08/2016	R186 On 03-November-16	9.40	Call	Bond Future	6204	7	6	7	1,425.00
22/08/2016	R186 On 03-November-16	8.95	Call	Bond Future	3645	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
22/08/2016	R186 On 03-November-16	9.20	Call	Bond Future	5018	5	5	5	1,425.00
22/08/2016	R186 On 03-November-16	8.90	Call	Bond Future	3390	4	3	4	0.00
22/08/2016	R186 On 03-November-16	8.97	Call	Bond Future	3749	4	4	4	0.00
22/08/2016	R186 On 03-November-16	9.71	Call	Bond Future	8117	9	8	9	0.00
22/08/2016	R186 On 03-November-16	9.66	Put	Bond Future	105	0	0	0	0.00
22/08/2016	R186 On 03-November-16	9.71	Put	Bond Future	88	0	0	0	0.00
22/08/2016	R186 On 03-November-16	8.90	Put	Bond Future	873	1	1	1	5,092.00
22/08/2016	R186 On 03-November-16	9.10	Put	Bond Future	537	0	1	0	108.00
22/08/2016	R186 On 03-November-16	8.96	Put	Bond Future	758	1	1	1	0.00
22/08/2016	R186 On 03-November-16	8.97	Put	Bond Future	740	1	1	1	0.00
22/08/2016	R186 On 03-November-16	8.95	Put	Bond Future	776	1	1	1	0.00
22/08/2016	R186 On 03-November-16	9.20	Put	Bond Future	415	0	0	0	0.00
22/08/2016	R186 On 03-November-16	9.40	Put	Bond Future	239	0	0	0	0.00
22/08/2016	R186 On 02-February-17			Bond Future	8.57	114.4696	114.0099	114.4696	0.00
22/08/2016	R186 On 02-February-17	9.50	Call	Bond Future	7052	7	7	7	0.00
22/08/2016	R186 On 02-February-17	9.40	Call	Bond Future	6515	7	7	7	0.00
22/08/2016	R186 On 02-February-17	8.81	Call	Bond Future	3668	4	4	4	0.00
22/08/2016	R186 On 02-February-17	8.79	Call	Bond Future	3584	4	4	4	0.00
22/08/2016	R186 On 02-February-17	8.80	Call	Bond Future	3626	4	4	4	0.00
22/08/2016	R186 On 02-February-17	8.43	Call	Bond Future	2243	2	2	2	750.00
22/08/2016	R186 On 02-February-17	8.90	Call	Bond Future	4058	4	4	4	0.00
22/08/2016	R186 On 02-February-17	9.50	Put	Bond Future	717	1	1	1	6,500.00
22/08/2016	R186 On 02-February-17	8.79	Put	Bond Future	2067	2	2	2	0.00
22/08/2016	R186 On 02-February-17	9.40	Put	Bond Future	842	1	1	1	750.00
22/08/2016	R186 On 02-February-17	8.81	Put	Bond Future	2011	2	2	2	0.00
22/08/2016	R186 On 02-February-17	8.80	Put	Bond Future	2039	2	2	2	0.00
22/08/2016	R186 On 02-February-17	8.43	Put	Bond Future	3281	3	3	3	0.00
22/08/2016	R186 On 02-February-17	8.90	Put	Bond Future	1776	2	2	2	750.00
22/08/2016	R186 On 04-May-17			Bond Future	8.59	116.7978	116.3259	116.7978	0.00
22/08/2016	R186 On 04-May-17	8.90	Call	Bond Future	4612	5	5	5	0.00
22/08/2016	R186 On 04-May-17	8.89	Call	Bond Future	4570	5	5	5	0.00
22/08/2016	R186 On 04-May-17	8.91	Call	Bond Future	4654	5	5	5	0.00
22/08/2016	R186 On 04-May-17	8.89	Put	Bond Future	2498	2	2	2	0.00
22/08/2016	R186 On 04-May-17	8.90	Put	Bond Future	2472	2	2	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
22/08/2016	R186 On 04-May-17	8.91	Put	Bond Future	2446	2	2	2	0.00
22/08/2016	R197 On 03-November-16			Bond Future	304.37	303.8479	304.3742	303.8479	1,479.00
22/08/2016	R197 On 03-November-16	303.56	Call	Bond Future	814	0	1	0	0.00
22/08/2016	R197 On 03-November-16	303.57	Call	Bond Future	804	0	1	0	0.00
22/08/2016	R197 On 03-November-16	303.58	Call	Bond Future	794	0	1	0	0.00
22/08/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
22/08/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
22/08/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
22/08/2016	R202 On 03-November-16			Bond Future	251.50	252.2015	251.4979	252.2015	36,215.00
22/08/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
22/08/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
22/08/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
22/08/2016	R202 On 03-November-16	253.86	Put	Bond Future	2362	2	2	2	0.00
22/08/2016	R202 On 03-November-16	253.87	Put	Bond Future	2372	2	2	2	0.00
22/08/2016	R202 On 03-November-16	253.85	Put	Bond Future	2352	2	2	2	0.00
22/08/2016	R203 On 03-November-16			Bond Future	7.47	101.9078	101.8452	101.9078	30,318.00
22/08/2016	R203 On 03-November-16	8.84	Call	Bond Future	1108	1	1	1	0.00
22/08/2016	R203 On 03-November-16	8.86	Call	Bond Future	1124	1	1	1	0.00
22/08/2016	R203 On 03-November-16	8.85	Call	Bond Future	1116	1	1	1	0.00
22/08/2016	R203 On 03-November-16	8.84	Put	Bond Future	1	0	0	0	0.00
22/08/2016	R203 On 03-November-16	8.86	Put	Bond Future	1	0	0	0	0.00
22/08/2016	R203 On 03-November-16	8.85	Put	Bond Future	1	0	0	0	0.00
22/08/2016	R203 On 02-February-17			Bond Future	7.33	103.8878	103.8223	103.8878	0.00
22/08/2016	R203 On 02-February-17	7.70	Call	Bond Future	304	0	0	0	0.00
22/08/2016	R203 On 02-February-17	7.72	Call	Bond Future	312	0	0	0	0.00
22/08/2016	R203 On 02-February-17	7.71	Call	Bond Future	308	0	0	0	0.00
22/08/2016	R203 On 02-February-17	7.71	Put	Bond Future	88	0	0	0	0.00
22/08/2016	R203 On 02-February-17	7.72	Put	Bond Future	87	0	0	0	0.00
22/08/2016	R203 On 02-February-17	7.70	Put	Bond Future	90	0	0	0	0.00
22/08/2016	R203 On 04-May-17			Bond Future	6.59	101.8249	101.7557	101.8249	0.00
22/08/2016	R203 On 04-May-17	6.91	Call	Bond Future	192	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
22/08/2016	R203 On 04-May-17	6.92	Call	Bond Future	194	0	0	0	0.00
22/08/2016	R203 On 04-May-17	6.93	Call	Bond Future	197	0	0	0	0.00
22/08/2016	R203 On 04-May-17	6.92	Put	Bond Future	78	0	0	0	0.00
22/08/2016	R203 On 04-May-17	6.91	Put	Bond Future	79	0	0	0	0.00
22/08/2016	R203 On 04-May-17	6.93	Put	Bond Future	77	0	0	0	0.00
22/08/2016	R204 On 03-November-16			Bond Future	7.69	103.7599	103.6417	103.7599	28,913.00
22/08/2016	R204 On 03-November-16	9.21	Call	Bond Future	2880	3	3	3	0.00
22/08/2016	R204 On 03-November-16	9.23	Call	Bond Future	2917	3	3	3	0.00
22/08/2016	R204 On 03-November-16	9.22	Call	Bond Future	2898	3	3	3	0.00
22/08/2016	R204 On 03-November-16	9.22	Put	Bond Future	1	0	0	0	0.00
22/08/2016	R204 On 03-November-16	9.23	Put	Bond Future	1	0	0	0	0.00
22/08/2016	R204 On 03-November-16	9.21	Put	Bond Future	1	0	0	0	0.00
22/08/2016	R204 On 02-February-17			Bond Future	7.67	101.7349	101.6129	101.7349	0.00
22/08/2016	R204 On 02-February-17	8.28	Call	Bond Future	1233	1	1	1	0.00
22/08/2016	R204 On 02-February-17	8.29	Call	Bond Future	1246	1	1	1	0.00
22/08/2016	R204 On 02-February-17	8.30	Call	Bond Future	1259	1	1	1	0.00
22/08/2016	R204 On 02-February-17	8.28	Put	Bond Future	183	0	0	0	0.00
22/08/2016	R204 On 02-February-17	8.30	Put	Bond Future	176	0	0	0	0.00
22/08/2016	R204 On 02-February-17	8.29	Put	Bond Future	180	0	0	0	0.00
22/08/2016	R204 On 04-May-17			Bond Future	7.58	103.8039	103.6769	103.8039	0.00
22/08/2016	R204 On 04-May-17	7.90	Call	Bond Future	869	1	1	1	0.00
22/08/2016	R204 On 04-May-17	7.92	Call	Bond Future	889	1	1	1	0.00
22/08/2016	R204 On 04-May-17	7.91	Call	Bond Future	879	1	1	1	0.00
22/08/2016	R204 On 04-May-17	7.91	Put	Bond Future	378	0	0	0	0.00
22/08/2016	R204 On 04-May-17	7.92	Put	Bond Future	373	0	0	0	0.00
22/08/2016	R204 On 04-May-17	7.90	Put	Bond Future	383	0	0	0	0.00
22/08/2016	R207 On 03-November-16			Bond Future	7.87	100.7356	100.5586	100.7356	52,265.00
22/08/2016	R207 On 03-November-16	7.94	Call	Bond Future	703	1	1	1	0.00
22/08/2016	R207 On 03-November-16	7.93	Call	Bond Future	688	1	1	1	0.00
22/08/2016	R207 On 03-November-16	7.95	Call	Bond Future	719	1	1	1	0.00
22/08/2016	R207 On 03-November-16	7.95	Put	Bond Future	493	0	0	0	0.00
22/08/2016	R207 On 03-November-16	7.94	Put	Bond Future	505	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
22/08/2016	R207 On 03-November-16	7.93	Put	Bond Future	517	0	1	0	0.00
22/08/2016	R207 On 02-February-17			Bond Future	7.86	99.0499	98.8679	99.0499	0.00
22/08/2016	R207 On 02-February-17	8.91	Call	Bond Future	2745	3	3	3	62.00
22/08/2016	R207 On 02-February-17	9.22	Call	Bond Future	3442	4	3	4	0.00
22/08/2016	R207 On 02-February-17	9.24	Call	Bond Future	3488	4	3	4	0.00
22/08/2016	R207 On 02-February-17	9.23	Call	Bond Future	3465	4	3	4	0.00
22/08/2016	R207 On 02-February-17	8.91	Put	Bond Future	121	0	0	0	0.00
22/08/2016	R207 On 02-February-17	9.22	Put	Bond Future	57	0	0	0	0.00
22/08/2016	R207 On 02-February-17	9.24	Put	Bond Future	54	0	0	0	0.00
22/08/2016	R207 On 02-February-17	9.23	Put	Bond Future	55	0	0	0	0.00
22/08/2016	R207 On 04-May-17			Bond Future	7.83	101.0644	100.8763	101.0644	0.00
22/08/2016	R207 On 04-May-17	8.20	Call	Bond Future	1461	2	1	2	0.00
22/08/2016	R207 On 04-May-17	8.22	Call	Bond Future	1492	2	1	2	0.00
22/08/2016	R207 On 04-May-17	8.21	Call	Bond Future	1476	2	1	2	0.00
22/08/2016	R207 On 04-May-17	8.22	Put	Bond Future	586	1	1	1	0.00
22/08/2016	R207 On 04-May-17	8.20	Put	Bond Future	602	1	1	1	0.00
22/08/2016	R207 On 04-May-17	8.21	Put	Bond Future	594	1	1	1	0.00
22/08/2016	R208 On 03-November-16			Bond Future	8.04	96.2513	96.0273	96.2513	30,656.00
22/08/2016	R208 On 03-November-16	9.57	Call	Bond Future	5245	5	5	5	0.00
22/08/2016	R208 On 03-November-16	9.59	Call	Bond Future	5311	6	5	6	0.00
22/08/2016	R208 On 03-November-16	9.58	Call	Bond Future	5278	6	5	6	0.00
22/08/2016	R208 On 03-November-16	9.57	Put	Bond Future	4	0	0	0	0.00
22/08/2016	R208 On 03-November-16	9.58	Put	Bond Future	4	0	0	0	0.00
22/08/2016	R208 On 03-November-16	9.59	Put	Bond Future	4	0	0	0	0.00
22/08/2016	R208 On 02-February-17			Bond Future	8.05	98.1214	97.8915	98.1214	0.00
22/08/2016	R208 On 02-February-17	8.64	Call	Bond Future	2422	3	2	3	0.00
22/08/2016	R208 On 02-February-17	8.63	Call	Bond Future	2397	3	2	3	0.00
22/08/2016	R208 On 02-February-17	8.65	Call	Bond Future	2447	3	2	3	0.00
22/08/2016	R208 On 02-February-17	8.65	Put	Bond Future	452	0	0	0	0.00
22/08/2016	R208 On 02-February-17	8.64	Put	Bond Future	460	0	0	0	0.00
22/08/2016	R208 On 02-February-17	8.63	Put	Bond Future	468	0	0	0	0.00
22/08/2016	R208 On 04-May-17			Bond Future	8.04	96.7123	96.4754	96.7123	0.00
22/08/2016	R208 On 04-May-17	8.37	Call	Bond Future	1990	2	2	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
22/08/2016	R208 On 04-May-17	8.39	Call	Bond Future	2030	2	2	2	0.00
22/08/2016	R208 On 04-May-17	8.38	Call	Bond Future	2010	2	2	2	0.00
22/08/2016	R208 On 04-May-17	8.37	Put	Bond Future	932	1	1	1	0.00
22/08/2016	R208 On 04-May-17	8.39	Put	Bond Future	909	1	1	1	0.00
22/08/2016	R208 On 04-May-17	8.38	Put	Bond Future	921	1	1	1	0.00
22/08/2016	R209 On 03-November-16			Bond Future	9.08	75.5064	75.0613	75.5064	35,513.00
22/08/2016	R209 On 03-November-16	10.24	Call	Bond Future	7875	8	8	8	0.00
22/08/2016	R209 On 03-November-16	10.26	Call	Bond Future	7990	8	8	8	0.00
22/08/2016	R209 On 03-November-16	9.05	Call	Bond Future	1861	2	2	2	0.00
22/08/2016	R209 On 03-November-16	9.45	Call	Bond Future	3555	4	4	4	0.00
22/08/2016	R209 On 03-November-16	10.25	Call	Bond Future	7933	8	8	8	0.00
22/08/2016	R209 On 03-November-16	8.87	Call	Bond Future	1292	2	1	2	250.00
22/08/2016	R209 On 03-November-16	9.05	Put	Bond Future	2078	2	2	2	250.00
22/08/2016	R209 On 03-November-16	9.45	Put	Bond Future	939	1	1	1	250.00
22/08/2016	R209 On 03-November-16	10.25	Put	Bond Future	120	0	0	0	0.00
22/08/2016	R209 On 03-November-16	10.26	Put	Bond Future	116	0	0	0	0.00
22/08/2016	R209 On 03-November-16	10.24	Put	Bond Future	124	0	0	0	0.00
22/08/2016	R209 On 03-November-16	8.87	Put	Bond Future	2839	3	3	3	0.00
22/08/2016	R209 On 02-February-17			Bond Future	9.11	76.9735	76.5186	76.9735	0.00
22/08/2016	R209 On 02-February-17	9.55	Call	Bond Future	4759	5	5	5	0.00
22/08/2016	R209 On 02-February-17	9.53	Call	Bond Future	4670	5	5	5	0.00
22/08/2016	R209 On 02-February-17	9.54	Call	Bond Future	4715	5	5	5	0.00
22/08/2016	R209 On 02-February-17	9.53	Put	Bond Future	1742	2	2	2	0.00
22/08/2016	R209 On 02-February-17	9.54	Put	Bond Future	1719	2	2	2	0.00
22/08/2016	R209 On 02-February-17	9.55	Put	Bond Future	1697	2	2	2	0.00
22/08/2016	R209 On 04-May-17			Bond Future	9.13	75.3866	74.9206	75.3866	0.00
22/08/2016	R209 On 04-May-17	9.46	Call	Bond Future	4986	5	5	5	0.00
22/08/2016	R209 On 04-May-17	9.48	Call	Bond Future	5068	5	5	5	0.00
22/08/2016	R209 On 04-May-17	9.47	Call	Bond Future	5027	5	5	5	0.00
22/08/2016	R209 On 04-May-17	9.46	Put	Bond Future	2705	3	3	3	0.00
22/08/2016	R209 On 04-May-17	9.47	Put	Bond Future	2678	3	3	3	0.00
22/08/2016	R209 On 04-May-17	9.48	Put	Bond Future	2651	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
22/08/2016	R210 On 03-November-16			Bond Future	188.66	188.6844	188.6635	188.6844	2,182.00
22/08/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
22/08/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
22/08/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
22/08/2016	R210 On 03-November-16	188.90	Put	Bond Future	237	0	0	0	0.00
22/08/2016	R210 On 03-November-16	188.92	Put	Bond Future	257	0	0	0	0.00
22/08/2016	R210 On 03-November-16	188.91	Put	Bond Future	247	0	0	0	0.00
22/08/2016	R211 On 03-November-16			Bond Future	142.07	142.0839	142.0681	142.0839	56.00
22/08/2016	R211 On 03-November-16	141.76	Call	Bond Future	308	0	0	0	0.00
22/08/2016	R211 On 03-November-16	141.75	Call	Bond Future	318	0	0	0	0.00
22/08/2016	R211 On 03-November-16	141.74	Call	Bond Future	328	0	0	0	0.00
22/08/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
22/08/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
22/08/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
22/08/2016	R212 On 03-November-16			Bond Future	148.69	148.7865	148.6948	148.7865	3,838.00
22/08/2016	R212 On 03-November-16	148.11	Call	Bond Future	585	1	1	1	0.00
22/08/2016	R212 On 03-November-16	148.12	Call	Bond Future	575	1	1	1	0.00
22/08/2016	R212 On 03-November-16	148.10	Call	Bond Future	595	1	1	1	0.00
22/08/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
22/08/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
22/08/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
22/08/2016	R213 On 03-November-16			Bond Future	8.95	86.1713	85.7353	86.1713	43,664.00
22/08/2016	R213 On 03-November-16	10.18	Call	Bond Future	8201	9	8	9	0.00
22/08/2016	R213 On 03-November-16	10.20	Call	Bond Future	8319	9	8	9	0.00
22/08/2016	R213 On 03-November-16	10.19	Call	Bond Future	8260	9	8	9	0.00
22/08/2016	R213 On 03-November-16	10.19	Put	Bond Future	84	0	0	0	0.00
22/08/2016	R213 On 03-November-16	10.20	Put	Bond Future	81	0	0	0	0.00
22/08/2016	R213 On 03-November-16	10.18	Put	Bond Future	87	0	0	0	0.00
22/08/2016	R213 On 02-February-17			Bond Future	8.99	87.8452	87.3995	87.8452	0.00
22/08/2016	R213 On 02-February-17	9.40	Call	Bond Future	4472	5	4	5	0.00
22/08/2016	R213 On 02-February-17	9.42	Call	Bond Future	4561	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2016	R213 On 02-February-17	9.41	Call	Bond Future	4516	5	5	5	0.00
22/08/2016	R213 On 02-February-17	9.40	Put	Bond Future	1645	2	2	2	0.00
22/08/2016	R213 On 02-February-17	9.42	Put	Bond Future	1600	1	2	1	0.00
22/08/2016	R213 On 02-February-17	9.41	Put	Bond Future	1623	2	2	2	0.00
22/08/2016	R213 On 04-May-17			Bond Future	9.01	86.0772	85.6203	86.0772	0.00
22/08/2016	R213 On 04-May-17	9.37	Call	Bond Future	4919	5	5	5	0.00
22/08/2016	R213 On 04-May-17	9.36	Call	Bond Future	4878	5	5	5	0.00
22/08/2016	R213 On 04-May-17	9.35	Call	Bond Future	4837	5	5	5	0.00
22/08/2016	R213 On 04-May-17	9.36	Put	Bond Future	2486	2	2	2	0.00
22/08/2016	R213 On 04-May-17	9.37	Put	Bond Future	2460	2	2	2	0.00
22/08/2016	R213 On 04-May-17	9.35	Put	Bond Future	2511	2	3	2	0.00
22/08/2016	R214 On 03-November-16			Bond Future	9.16	75.9373	75.4691	75.9373	29,396.00
22/08/2016	R214 On 03-November-16	10.35	Call	Bond Future	8379	9	8	9	0.00
22/08/2016	R214 On 03-November-16	10.33	Call	Bond Future	8261	9	8	9	0.00
22/08/2016	R214 On 03-November-16	10.34	Call	Bond Future	8320	9	8	9	0.00
22/08/2016	R214 On 03-November-16	10.33	Put	Bond Future	140	0	0	0	0.00
22/08/2016	R214 On 03-November-16	10.34	Put	Bond Future	136	0	0	0	0.00
22/08/2016	R214 On 03-November-16	10.35	Put	Bond Future	132	0	0	0	0.00
22/08/2016	R214 On 02-February-17			Bond Future	9.19	77.4125	76.9340	77.4125	0.00
22/08/2016	R214 On 02-February-17	9.67	Call	Bond Future	5187	6	5	6	0.00
22/08/2016	R214 On 02-February-17	9.66	Call	Bond Future	5140	5	5	5	0.00
22/08/2016	R214 On 02-February-17	9.68	Call	Bond Future	5234	6	5	6	0.00
22/08/2016	R214 On 02-February-17	9.67	Put	Bond Future	1716	2	2	2	0.00
22/08/2016	R214 On 02-February-17	9.68	Put	Bond Future	1694	2	2	2	0.00
22/08/2016	R214 On 02-February-17	9.66	Put	Bond Future	1739	2	2	2	0.00
22/08/2016	R214 On 04-May-17			Bond Future	9.22	75.6862	75.1961	75.6862	0.00
22/08/2016	R214 On 04-May-17	9.58	Call	Bond Future	5430	6	5	6	0.00
22/08/2016	R214 On 04-May-17	9.56	Call	Bond Future	5344	6	5	6	0.00
22/08/2016	R214 On 04-May-17	9.57	Call	Bond Future	5387	6	5	6	0.00
22/08/2016	R214 On 04-May-17	9.56	Put	Bond Future	2822	3	3	3	0.00
22/08/2016	R214 On 04-May-17	9.57	Put	Bond Future	2794	3	3	3	0.00
22/08/2016	R214 On 04-May-17	9.58	Put	Bond Future	2766	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
22/08/2016	R248 On 03-November-16			Bond Future	9.21	97.4311	96.9315	97.4311	61,284.00
22/08/2016	R248 On 03-November-16	10.39	Call	Bond Future	10631	11	11	11	0.00
22/08/2016	R248 On 03-November-16	10.38	Call	Bond Future	10557	11	11	11	0.00
22/08/2016	R248 On 03-November-16	10.37	Call	Bond Future	10484	11	10	11	0.00
22/08/2016	R248 On 03-November-16	10.38	Put	Bond Future	225	0	0	0	0.00
22/08/2016	R248 On 03-November-16	10.39	Put	Bond Future	219	0	0	0	0.00
22/08/2016	R248 On 03-November-16	10.37	Put	Bond Future	231	0	0	0	0.00
22/08/2016	R248 On 02-February-17			Bond Future	9.25	99.3239	98.8130	99.3239	0.00
22/08/2016	R248 On 02-February-17	9.76	Call	Bond Future	7050	7	7	7	0.00
22/08/2016	R248 On 02-February-17	9.77	Call	Bond Future	7110	8	7	8	0.00
22/08/2016	R248 On 02-February-17	9.78	Call	Bond Future	7170	8	7	8	0.00
22/08/2016	R248 On 02-February-17	9.77	Put	Bond Future	2253	2	2	2	0.00
22/08/2016	R248 On 02-February-17	9.76	Put	Bond Future	2281	2	2	2	0.00
22/08/2016	R248 On 02-February-17	9.78	Put	Bond Future	2225	2	2	2	0.00
22/08/2016	R248 On 04-May-17			Bond Future	9.27	96.9006	96.3771	96.9006	0.00
22/08/2016	R248 On 04-May-17	9.67	Call	Bond Future	7395	8	7	8	0.00
22/08/2016	R248 On 04-May-17	9.66	Call	Bond Future	7340	8	7	8	0.00
22/08/2016	R248 On 04-May-17	9.65	Call	Bond Future	7285	8	7	8	0.00
22/08/2016	R248 On 04-May-17	9.66	Put	Bond Future	3697	4	4	4	0.00
22/08/2016	R248 On 04-May-17	9.67	Put	Bond Future	3663	4	4	4	0.00
22/08/2016	R248 On 04-May-17	9.65	Put	Bond Future	3733	4	4	4	0.00