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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/08/2016 TO: 30/08/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	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
30/08/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	2025 On 03-November-16			Bond Future	128.68	128.6750	128.6798	128.6750	3,024.00
30/08/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
30/08/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
30/08/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
30/08/2016	2025 On 03-November-16	129.22	Put	Bond Future	540	1	1	1	0.00
30/08/2016	2025 On 03-November-16	129.21	Put	Bond Future	530	1	1	1	0.00
30/08/2016	2025 On 03-November-16	129.23	Put	Bond Future	550	1	1	1	0.00
30/08/2016	2030 On 03-November-16			Bond Future	9.36	91.6437	91.9321	91.6437	29,408.00
30/08/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
30/08/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
30/08/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
30/08/2016	2030 On 03-November-16	9.33	Put	Bond Future	231	1	0	1	0.00
30/08/2016	2030 On 03-November-16	9.34	Put	Bond Future	161	0	0	0	0.00
30/08/2016	2030 On 03-November-16	9.35	Put	Bond Future	91	0	0	0	0.00
30/08/2016	2030 On 02-February-17			Bond Future	9.41	89.4129	89.7069	89.4129	0.00
30/08/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
30/08/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
30/08/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
30/08/2016	2030 On 02-February-17	9.30	Put	Bond Future	761	1	1	1	0.00
30/08/2016	2030 On 02-February-17	9.31	Put	Bond Future	692	1	1	1	0.00
30/08/2016	2030 On 02-February-17	9.29	Put	Bond Future	831	1	1	1	0.00
30/08/2016	2030 On 04-May-17			Bond Future	9.45	91.2241	91.5217	91.2241	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
30/08/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
30/08/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
30/08/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
30/08/2016	2030 On 04-May-17	9.33	Put	Bond Future	832	1	1	1	0.00
30/08/2016	2030 On 04-May-17	9.32	Put	Bond Future	900	1	1	1	0.00
30/08/2016	2030 On 04-May-17	9.34	Put	Bond Future	763	1	1	1	0.00
30/08/2016	2032 On 03-November-16			Bond Future	9.46	90.7770	91.1617	90.7770	13,093.00
30/08/2016	2032 On 03-November-16	10.28	Call	Bond Future	6122	6	6	6	0.00
30/08/2016	2032 On 03-November-16	10.30	Call	Bond Future	6241	6	6	6	0.00
30/08/2016	2032 On 03-November-16	10.29	Call	Bond Future	6181	6	6	6	0.00
30/08/2016	2032 On 03-November-16	10.28	Put	Bond Future	301	0	0	0	0.00
30/08/2016	2032 On 03-November-16	10.30	Put	Bond Future	284	0	0	0	0.00
30/08/2016	2032 On 03-November-16	10.29	Put	Bond Future	292	0	0	0	0.00
30/08/2016	2032 On 02-February-17			Bond Future	9.51	92.5355	92.9277	92.5355	0.00
30/08/2016	2032 On 02-February-17	9.51	Call	Bond Future	3096	3	3	3	0.00
30/08/2016	2032 On 02-February-17	9.53	Call	Bond Future	3172	3	3	3	0.00
30/08/2016	2032 On 02-February-17	9.52	Call	Bond Future	3134	3	3	3	0.00
30/08/2016	2032 On 02-February-17	9.52	Put	Bond Future	3055	3	3	3	0.00
30/08/2016	2032 On 02-February-17	9.51	Put	Bond Future	3091	3	3	3	0.00
30/08/2016	2032 On 02-February-17	9.53	Put	Bond Future	3019	3	3	3	0.00
30/08/2016	2032 On 04-May-17			Bond Future	9.55	90.2486	90.6463	90.2486	0.00
30/08/2016	2032 On 04-May-17	9.46	Call	Bond Future	3575	3	4	3	0.00
30/08/2016	2032 On 04-May-17	9.45	Call	Bond Future	3539	3	4	3	0.00
30/08/2016	2032 On 04-May-17	9.44	Call	Bond Future	3504	3	4	3	0.00
30/08/2016	2032 On 04-May-17	9.45	Put	Bond Future	4268	4	4	4	0.00
30/08/2016	2032 On 04-May-17	9.46	Put	Bond Future	4230	4	4	4	0.00
30/08/2016	2032 On 04-May-17	9.44	Put	Bond Future	4306	5	4	5	0.00
30/08/2016	2033 On 03-November-16			Bond Future	107.74	107.7331	107.7373	107.7331	4,575.00
30/08/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
30/08/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
30/08/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
30/08/2016	2033 On 03-November-16	109.17	Put	Bond Future	1433	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
30/08/2016	2033 On 03-November-16	109.18	Put	Bond Future	1443	1	1	1	0.00
30/08/2016	2033 On 03-November-16	109.16	Put	Bond Future	1423	1	1	1	0.00
30/08/2016	2037 On 03-November-16			Bond Future	9.61	92.1476	92.4433	92.1476	39,322.00
30/08/2016	2037 On 03-November-16	10.35	Call	Bond Future	6178	6	6	6	0.00
30/08/2016	2037 On 03-November-16	10.36	Call	Bond Future	6240	6	6	6	0.00
30/08/2016	2037 On 03-November-16	10.37	Call	Bond Future	6302	6	6	6	0.00
30/08/2016	2037 On 03-November-16	10.36	Put	Bond Future	453	1	0	1	0.00
30/08/2016	2037 On 03-November-16	10.37	Put	Bond Future	441	0	0	0	0.00
30/08/2016	2037 On 03-November-16	10.35	Put	Bond Future	465	1	0	1	0.00
30/08/2016	2037 On 02-February-17			Bond Future	9.66	89.6763	89.9777	89.6763	0.00
30/08/2016	2037 On 02-February-17	9.66	Call	Bond Future	3492	3	3	3	0.00
30/08/2016	2037 On 02-February-17	9.68	Call	Bond Future	3574	3	4	3	0.00
30/08/2016	2037 On 02-February-17	9.67	Call	Bond Future	3533	3	4	3	0.00
30/08/2016	2037 On 02-February-17	9.66	Put	Bond Future	3490	4	3	4	0.00
30/08/2016	2037 On 02-February-17	9.67	Put	Bond Future	3450	4	3	4	0.00
30/08/2016	2037 On 02-February-17	9.68	Put	Bond Future	3411	4	3	4	0.00
30/08/2016	2037 On 04-May-17			Bond Future	9.70	91.4928	91.7980	91.4928	0.00
30/08/2016	2037 On 04-May-17	9.59	Call	Bond Future	3976	4	4	4	0.00
30/08/2016	2037 On 04-May-17	9.58	Call	Bond Future	3938	4	4	4	0.00
30/08/2016	2037 On 04-May-17	9.60	Call	Bond Future	4015	4	4	4	0.00
30/08/2016	2037 On 04-May-17	9.58	Put	Bond Future	4922	5	5	5	0.00
30/08/2016	2037 On 04-May-17	9.60	Put	Bond Future	4837	5	5	5	0.00
30/08/2016	2037 On 04-May-17	9.59	Put	Bond Future	4879	5	5	5	0.00
30/08/2016	2038 On 03-November-16			Bond Future	135.92	135.9161	135.9211	135.9161	20,808.00
30/08/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
30/08/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
30/08/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
30/08/2016	2038 On 03-November-16	136.32	Put	Bond Future	399	0	0	0	0.00
30/08/2016	2038 On 03-November-16	136.31	Put	Bond Future	389	0	0	0	0.00
30/08/2016	2038 On 03-November-16	136.33	Put	Bond Future	409	0	0	0	0.00
30/08/2016	2040 On 03-November-16			Bond Future	9.64	96.2344	96.5520	96.2344	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
30/08/2016	2040 On 03-November-16	9.69	Call	Bond Future	2714	3	3	3	0.00
30/08/2016	2040 On 03-November-16	9.71	Call	Bond Future	2807	3	3	3	0.00
30/08/2016	2040 On 03-November-16	9.70	Call	Bond Future	2760	3	3	3	0.00
30/08/2016	2040 On 03-November-16	9.69	Put	Bond Future	2251	2	2	2	0.00
30/08/2016	2040 On 03-November-16	9.70	Put	Bond Future	2210	2	2	2	0.00
30/08/2016	2040 On 03-November-16	9.71	Put	Bond Future	2171	2	2	2	0.00
30/08/2016	2040 On 02-February-17			Bond Future	9.68	93.5919	93.9156	93.5919	0.00
30/08/2016	2040 On 02-February-17	9.58	Call	Bond Future	3396	3	3	3	0.00
30/08/2016	2040 On 02-February-17	9.59	Call	Bond Future	3437	3	3	3	0.00
30/08/2016	2040 On 02-February-17	9.60	Call	Bond Future	3479	3	3	3	0.00
30/08/2016	2040 On 02-February-17	9.59	Put	Bond Future	4254	4	4	4	0.00
30/08/2016	2040 On 02-February-17	9.60	Put	Bond Future	4208	4	4	4	0.00
30/08/2016	2040 On 02-February-17	9.58	Put	Bond Future	4301	4	4	4	0.00
30/08/2016	2040 On 04-May-17			Bond Future	9.73	95.4877	95.8156	95.4877	0.00
30/08/2016	2040 On 04-May-17	9.62	Call	Bond Future	4409	4	4	4	0.00
30/08/2016	2040 On 04-May-17	9.63	Call	Bond Future	4451	4	4	4	0.00
30/08/2016	2040 On 04-May-17	9.64	Call	Bond Future	4493	4	4	4	0.00
30/08/2016	2040 On 04-May-17	9.63	Put	Bond Future	5275	5	5	5	0.00
30/08/2016	2040 On 04-May-17	9.64	Put	Bond Future	5230	5	5	5	0.00
30/08/2016	2040 On 04-May-17	9.62	Put	Bond Future	5321	5	5	5	0.00
30/08/2016	2044 On 03-November-16			Bond Future	9.66	93.3247	93.6447	93.3247	18,597.00
30/08/2016	2044 On 03-November-16	10.42	Call	Bond Future	6841	7	7	7	0.00
30/08/2016	2044 On 03-November-16	10.41	Call	Bond Future	6776	7	7	7	0.00
30/08/2016	2044 On 03-November-16	10.43	Call	Bond Future	6906	7	7	7	0.00
30/08/2016	2044 On 03-November-16	10.43	Put	Bond Future	515	1	1	1	0.00
30/08/2016	2044 On 03-November-16	10.42	Put	Bond Future	528	1	1	1	0.00
30/08/2016	2044 On 03-November-16	10.41	Put	Bond Future	541	1	1	1	0.00
30/08/2016	2044 On 02-February-17			Bond Future	9.71	90.7509	91.0772	90.7509	0.00
30/08/2016	2044 On 02-February-17	9.77	Call	Bond Future	4206	4	4	4	0.00
30/08/2016	2044 On 02-February-17	9.78	Call	Bond Future	4251	4	4	4	0.00
30/08/2016	2044 On 02-February-17	9.76	Call	Bond Future	4160	4	4	4	0.00
30/08/2016	2044 On 02-February-17	9.77	Put	Bond Future	3650	4	4	4	0.00
30/08/2016	2044 On 02-February-17	9.78	Put	Bond Future	3609	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
30/08/2016	2044 On 02-February-17	9.76	Put	Bond Future	3691	4	4	4	0.00
30/08/2016	2044 On 04-May-17			Bond Future	9.75	92.5892	92.9197	92.5892	0.00
30/08/2016	2044 On 04-May-17	9.67	Call	Bond Future	4634	4	5	4	0.00
30/08/2016	2044 On 04-May-17	9.66	Call	Bond Future	4592	4	5	4	0.00
30/08/2016	2044 On 04-May-17	9.68	Call	Bond Future	4677	5	5	5	0.00
30/08/2016	2044 On 04-May-17	9.68	Put	Bond Future	5261	5	5	5	0.00
30/08/2016	2044 On 04-May-17	9.67	Put	Bond Future	5306	5	5	5	0.00
30/08/2016	2044 On 04-May-17	9.66	Put	Bond Future	5352	6	5	6	0.00
30/08/2016	2046 On 03-November-16			Bond Future	133.25	133.2420	133.2474	133.2420	17,730.00
30/08/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
30/08/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
30/08/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
30/08/2016	2046 On 03-November-16	137.09	Put	Bond Future	3843	4	4	4	0.00
30/08/2016	2046 On 03-November-16	137.07	Put	Bond Future	3823	4	4	4	0.00
30/08/2016	2046 On 03-November-16	137.08	Put	Bond Future	3833	4	4	4	0.00
30/08/2016	2050 On 03-November-16			Bond Future	144.01	144.0000	144.0058	144.0000	21,628.00
30/08/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
30/08/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
30/08/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
30/08/2016	2050 On 03-November-16	149.53	Put	Bond Future	5524	6	6	6	0.00
30/08/2016	2050 On 03-November-16	149.54	Put	Bond Future	5534	6	6	6	0.00
30/08/2016	2050 On 03-November-16	149.52	Put	Bond Future	5514	6	6	6	0.00
30/08/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	AL37 On 03-November-16			Index Future	500.66	499.6750	500.6620	499.6750	14.00
30/08/2016	AL37 On 02-February-17			Index Future	510.36	509.3530	510.3590	509.3530	0.00
30/08/2016	AL7T On 03-November-16			Index Future	576.12	574.2800	576.1150	574.2800	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
30/08/2016	AL7T On 02-February-17			Index Future	587.27	585.4020	587.2730	585.4020	0.00
30/08/2016	ALBI On 03-November-16			Index Future	525.07	523.4640	525.0680	523.4640	718.00
30/08/2016	ALBI On 02-February-17			Index Future	535.24	533.6020	535.2370	533.6020	0.00
30/08/2016	ALBI On 04-May-17			Index Future	546.05	544.4000	546.0540	544.4000	0.00
30/08/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	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
30/08/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/08/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	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
30/08/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2016	EL28 On 03-November-16			Bond Future	130.71	130.7080	130.7149	130.7080	0.00
30/08/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
30/08/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
30/08/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
30/08/2016	EL28 On 03-November-16	132.16	Put	Bond Future	1445	1	1	1	0.00
30/08/2016	EL28 On 03-November-16	132.17	Put	Bond Future	1455	1	1	1	0.00
30/08/2016	EL28 On 03-November-16	132.15	Put	Bond Future	1435	1	1	1	0.00
30/08/2016	EL28 On 02-February-17			Bond Future	133.25	133.2480	133.2549	133.2480	0.00
30/08/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
30/08/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
30/08/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
30/08/2016	EL28 On 02-February-17	135.10	Put	Bond Future	1845	2	2	2	0.00
30/08/2016	EL28 On 02-February-17	135.12	Put	Bond Future	1865	2	2	2	0.00
30/08/2016	EL28 On 02-February-17	135.11	Put	Bond Future	1855	2	2	2	0.00
30/08/2016	EL28 On 04-May-17			Bond Future	134.27	134.2625	134.2662	134.2625	0.00
30/08/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
30/08/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
30/08/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
30/08/2016	EL28 On 04-May-17	137.90	Put	Bond Future	3634	4	4	4	0.00
30/08/2016	EL28 On 04-May-17	137.91	Put	Bond Future	3644	4	4	4	0.00
30/08/2016	EL28 On 04-May-17	137.92	Put	Bond Future	3654	4	4	4	0.00
30/08/2016	ES33 On 03-November-16			Bond Future	10.50	77.3737	77.6087	77.3737	8,789.00
30/08/2016	ES33 On 03-November-16	11.31	Call	Bond Future	4922	5	5	5	0.00
30/08/2016	ES33 On 03-November-16	11.29	Call	Bond Future	4806	5	5	5	0.00
30/08/2016	ES33 On 03-November-16	11.30	Call	Bond Future	4864	5	5	5	0.00
30/08/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
30/08/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
30/08/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
30/08/2016	ES33 On 02-February-17			Bond Future	10.58	78.8726	79.1121	78.8726	0.00
30/08/2016	ES33 On 02-February-17	10.61	Call	Bond Future	166	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
30/08/2016	ES33 On 02-February-17	10.60	Call	Bond Future	103	0	0	0	0.00
30/08/2016	ES33 On 02-February-17	10.59	Call	Bond Future	40	0	0	0	0.00
30/08/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
30/08/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
30/08/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
30/08/2016	ES33 On 04-May-17			Bond Future	10.65	76.6740	76.9164	76.6740	0.00
30/08/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
30/08/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
30/08/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
30/08/2016	ES33 On 04-May-17	10.55	Put	Bond Future	657	1	1	1	0.00
30/08/2016	ES33 On 04-May-17	10.54	Put	Bond Future	720	1	1	1	0.00
30/08/2016	ES33 On 04-May-17	10.56	Put	Bond Future	594	1	1	1	0.00
30/08/2016	ES42 On 03-November-16			Bond Future	10.61	81.5974	81.8670	81.5974	8,777.00
30/08/2016	ES42 On 02-February-17			Bond Future	10.69	83.1784	83.4532	83.1784	0.00
30/08/2016	ES42 On 04-May-17			Bond Future	10.76	80.5994	80.8777	80.5994	0.00
30/08/2016	GOVI On 03-November-16			GOVI	523.32	521.7810	523.3180	521.7810	418.00
30/08/2016	GOVI On 03-November-16	476.11	Call	GOVI	472080	46	47	46	0.00
30/08/2016	GOVI On 03-November-16	476.13	Call	GOVI	471880	46	47	46	0.00
30/08/2016	GOVI On 03-November-16	476.12	Call	GOVI	471980	46	47	46	0.00
30/08/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
30/08/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
30/08/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
30/08/2016	GOVI On 02-February-17			GOVI	533.45	531.8860	533.4530	531.8860	27.00
30/08/2016	GOVI On 02-February-17	533.32	Call	GOVI	1330	0	0	0	0.00
30/08/2016	GOVI On 02-February-17	533.34	Call	GOVI	1130	0	0	0	0.00
30/08/2016	GOVI On 02-February-17	533.33	Call	GOVI	1230	0	0	0	0.00
30/08/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	1	0	1	0.00
30/08/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	1	0	1	0.00
30/08/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	1	0	1	0.00
30/08/2016	GOVI On 04-May-17			GOVI	544.23	542.6490	544.2340	542.6490	0.00
30/08/2016	GOVI On 04-May-17	262.20	Call	GOVI	2820340	280	282	280	0.00
30/08/2016	GOVI On 04-May-17	262.19	Call	GOVI	2820440	280	282	280	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
30/08/2016	GOVI On 04-May-17	262.18	Call	GOVI	2820540	280	282	280	0.00
30/08/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
30/08/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
30/08/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
30/08/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/08/2016	IGOV On 03-November-16			Index Future	249.95	250.0420	249.9500	250.0420	1,023.00
30/08/2016	IGOV On 02-February-17			Index Future	254.81	254.8990	254.8060	254.8990	57.00
30/08/2016	IGOV On 04-May-17			Index Future	259.97	260.0720	259.9700	260.0720	0.00
30/08/2016	ILBI On 03-November-16			Index Future	677.21	677.3730	677.2090	677.3730	0.00
30/08/2016	ILBI On 02-February-17			Index Future	690.36	690.5310	690.3640	690.5310	155.00
30/08/2016	IS01 On 19-December-16			Interest Rate Swap	100.09	100.0939	100.0917	100.0939	0.00
30/08/2016	IS01 On 16-March-17			Interest Rate Swap	100.08	100.0850	100.0780	100.0850	0.00
30/08/2016	IS01 On 15-June-17			Interest Rate Swap	99.77	99.7817	99.7682	99.7817	0.00
30/08/2016	IS01 On 21-September-17			Interest Rate Swap	99.89	99.9135	99.8936	99.9135	0.00
30/08/2016	IS02 On 18-December-17			Interest Rate Swap	100.25	100.2743	100.2457	100.2743	0.00
30/08/2016	IS02 On 16-March-18			Interest Rate Swap	99.60	99.6388	99.6017	99.6388	0.00
30/08/2016	IS02 On 15-June-18			Interest Rate Swap	99.35	99.3897	99.3462	99.3897	0.00
30/08/2016	IS02 On 21-September-18			Interest Rate Swap	99.53	99.5612	99.5259	99.5612	0.00
30/08/2016	IS05 On 17-December-20			Interest Rate Swap	99.04	99.2057	99.0443	99.2057	0.00
30/08/2016	IS05 On 16-March-21			Interest Rate Swap	98.46	98.6258	98.4638	98.6258	0.00
30/08/2016	IS05 On 15-June-21			Interest Rate Swap	97.85	98.0111	97.8500	98.0111	0.00
30/08/2016	IS05 On 21-September-21			Interest Rate Swap	98.20	98.3615	98.1999	98.3615	0.00
30/08/2016	IS10 On 17-December-25			Interest Rate Swap	99.75	100.0165	99.7474	100.0165	0.00
30/08/2016	IS10 On 16-March-26			Interest Rate Swap	96.89	97.1618	96.8904	97.1618	0.00
30/08/2016	IS10 On 15-June-26			Interest Rate Swap	95.71	95.9771	95.7063	95.9771	0.00
30/08/2016	IS10 On 21-September-26			Interest Rate Swap	97.80	98.0676	97.8001	98.0676	0.00
30/08/2016	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
30/08/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
30/08/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
30/08/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
30/08/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	10.00
30/08/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.52	92.4800	92.4800	92.4800	0.00
30/08/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.52	92.4800	92.4800	92.4800	0.00
30/08/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.62	92.3800	92.3800	92.3800	0.00
30/08/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.64	92.3600	92.3600	92.3600	0.00
30/08/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.71	92.2900	92.2900	92.2900	0.00
30/08/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.74	92.2600	92.2600	92.2600	1,000.00
30/08/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.84	92.1600	92.1600	92.1600	0.00
30/08/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.86	92.1400	92.1400	92.1400	0.00
30/08/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.87	92.1300	92.1300	92.1300	0.00
30/08/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.89	92.1100	92.1100	92.1100	1,000.00
30/08/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
30/08/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
30/08/2016	R023 On 03-November-16			Bond Future	8.67	96.8131	97.0570	96.8131	15,142.00
30/08/2016	R023 On 03-November-16	9.73	Call	Bond Future	4827	5	5	5	0.00
30/08/2016	R023 On 03-November-16	9.74	Call	Bond Future	4869	5	5	5	0.00
30/08/2016	R023 On 03-November-16	9.75	Call	Bond Future	4911	5	5	5	0.00
30/08/2016	R023 On 03-November-16	9.74	Put	Bond Future	49	0	0	0	0.00
30/08/2016	R023 On 03-November-16	9.75	Put	Bond Future	47	0	0	0	0.00
30/08/2016	R023 On 03-November-16	9.73	Put	Bond Future	51	0	0	0	0.00
30/08/2016	R023 On 02-February-17			Bond Future	8.72	98.6884	98.9370	98.6884	0.00
30/08/2016	R023 On 02-February-17	8.86	Call	Bond Future	2033	2	2	2	0.00
30/08/2016	R023 On 02-February-17	8.85	Call	Bond Future	2008	2	2	2	0.00
30/08/2016	R023 On 02-February-17	8.84	Call	Bond Future	1982	2	2	2	0.00
30/08/2016	R023 On 02-February-17	8.85	Put	Bond Future	1414	2	1	2	0.00
30/08/2016	R023 On 02-February-17	8.86	Put	Bond Future	1395	2	1	2	0.00
30/08/2016	R023 On 02-February-17	8.84	Put	Bond Future	1433	2	1	2	0.00
30/08/2016	R023 On 04-May-17			Bond Future	8.74	96.7516	97.0028	96.7516	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
30/08/2016	R023 On 04-May-17	8.59	Call	Bond Future	1742	2	2	2	0.00
30/08/2016	R023 On 04-May-17	8.61	Call	Bond Future	1783	2	2	2	0.00
30/08/2016	R023 On 04-May-17	8.60	Call	Bond Future	1763	2	2	2	0.00
30/08/2016	R023 On 04-May-17	8.59	Put	Bond Future	2414	3	2	3	0.00
30/08/2016	R023 On 04-May-17	8.61	Put	Bond Future	2368	3	2	3	0.00
30/08/2016	R023 On 04-May-17	8.60	Put	Bond Future	2391	3	2	3	0.00
30/08/2016	R035 On 03-November-16			Bond Future	9.55	95.5761	95.8736	95.5761	4,315.00
30/08/2016	R035 On 03-November-16	9.57	Call	Bond Future	157	0	0	0	0.00
30/08/2016	R035 On 03-November-16	9.59	Call	Bond Future	321	0	0	0	0.00
30/08/2016	R035 On 03-November-16	9.58	Call	Bond Future	239	0	0	0	0.00
30/08/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
30/08/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
30/08/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
30/08/2016	R035 On 02-February-17			Bond Future	9.60	97.4274	97.7308	97.4274	0.00
30/08/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
30/08/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
30/08/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
30/08/2016	R035 On 02-February-17	9.51	Put	Bond Future	751	1	1	1	0.00
30/08/2016	R035 On 02-February-17	9.52	Put	Bond Future	669	1	1	1	0.00
30/08/2016	R035 On 02-February-17	9.50	Put	Bond Future	833	1	1	1	0.00
30/08/2016	R035 On 04-May-17			Bond Future	9.64	94.8940	95.2010	94.8940	0.00
30/08/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
30/08/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
30/08/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
30/08/2016	R035 On 04-May-17	9.53	Put	Bond Future	899	1	1	1	0.00
30/08/2016	R035 On 04-May-17	9.54	Put	Bond Future	818	1	1	1	0.00
30/08/2016	R035 On 04-May-17	9.55	Put	Bond Future	737	1	1	1	0.00
30/08/2016	R186 On 03-November-16			Bond Future	9.01	113.4016	113.7641	113.4016	95,145.00
30/08/2016	R186 On 03-November-16	9.10	Call	Bond Future	2091	2	2	2	0.00
30/08/2016	R186 On 03-November-16	9.66	Call	Bond Future	4794	4	5	4	0.00
30/08/2016	R186 On 03-November-16	8.96	Call	Bond Future	1583	1	2	1	0.00
30/08/2016	R186 On 03-November-16	9.40	Call	Bond Future	3430	3	3	3	1,425.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2016	R186 On 03-November-16	8.52	Call	Bond Future	512	0	1	0	0.00
30/08/2016	R186 On 03-November-16	8.82	Call	Bond Future	1155	1	1	1	0.00
30/08/2016	R186 On 03-November-16	8.95	Call	Bond Future	1549	1	2	1	0.00
30/08/2016	R186 On 03-November-16	9.20	Call	Bond Future	2502	2	3	2	1,425.00
30/08/2016	R186 On 03-November-16	8.30	Call	Bond Future	250	0	0	0	150.00
30/08/2016	R186 On 03-November-16	8.90	Call	Bond Future	1389	1	1	1	0.00
30/08/2016	R186 On 03-November-16	8.97	Call	Bond Future	1616	1	2	1	0.00
30/08/2016	R186 On 03-November-16	9.71	Call	Bond Future	5072	5	5	5	0.00
30/08/2016	R186 On 03-November-16	9.66	Put	Bond Future	371	0	0	0	0.00
30/08/2016	R186 On 03-November-16	9.71	Put	Bond Future	320	0	0	0	0.00
30/08/2016	R186 On 03-November-16	8.90	Put	Bond Future	2149	2	2	2	5,092.00
30/08/2016	R186 On 03-November-16	9.10	Put	Bond Future	1454	2	1	2	108.00
30/08/2016	R186 On 03-November-16	8.96	Put	Bond Future	1921	2	2	2	0.00
30/08/2016	R186 On 03-November-16	8.97	Put	Bond Future	1885	2	2	2	0.00
30/08/2016	R186 On 03-November-16	8.30	Put	Bond Future	5347	6	5	6	0.00
30/08/2016	R186 On 03-November-16	8.52	Put	Bond Future	3993	4	4	4	150.00
30/08/2016	R186 On 03-November-16	8.95	Put	Bond Future	1958	2	2	2	0.00
30/08/2016	R186 On 03-November-16	9.20	Put	Bond Future	1175	1	1	1	0.00
30/08/2016	R186 On 03-November-16	8.82	Put	Bond Future	2480	3	2	3	150.00
30/08/2016	R186 On 03-November-16	9.40	Put	Bond Future	743	1	1	1	0.00
30/08/2016	R186 On 02-February-17			Bond Future	9.05	110.2949	110.6644	110.2949	0.00
30/08/2016	R186 On 02-February-17	9.50	Call	Bond Future	4471	4	4	4	0.00
30/08/2016	R186 On 02-February-17	9.40	Call	Bond Future	4032	4	4	4	0.00
30/08/2016	R186 On 02-February-17	8.81	Call	Bond Future	1900	2	2	2	0.00
30/08/2016	R186 On 02-February-17	8.79	Call	Bond Future	1843	2	2	2	0.00
30/08/2016	R186 On 02-February-17	8.80	Call	Bond Future	1871	2	2	2	0.00
30/08/2016	R186 On 02-February-17	8.43	Call	Bond Future	1002	1	1	1	750.00
30/08/2016	R186 On 02-February-17	8.90	Call	Bond Future	2170	2	2	2	0.00
30/08/2016	R186 On 02-February-17	9.50	Put	Bond Future	1481	2	1	2	6,500.00
30/08/2016	R186 On 02-February-17	8.79	Put	Bond Future	3671	4	4	4	0.00
30/08/2016	R186 On 02-February-17	9.40	Put	Bond Future	1704	2	2	2	750.00
30/08/2016	R186 On 02-February-17	8.81	Put	Bond Future	3589	4	4	4	0.00
30/08/2016	R186 On 02-February-17	8.80	Put	Bond Future	3630	4	4	4	0.00
30/08/2016	R186 On 02-February-17	8.43	Put	Bond Future	5385	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
30/08/2016	R186 On 02-February-17	8.90	Put	Bond Future	3233	3	3	3	750.00
30/08/2016	R186 On 04-May-17			Bond Future	9.09	112.5285	112.9027	112.5285	0.00
30/08/2016	R186 On 04-May-17	8.90	Call	Bond Future	2741	3	3	3	0.00
30/08/2016	R186 On 04-May-17	8.89	Call	Bond Future	2710	3	3	3	0.00
30/08/2016	R186 On 04-May-17	8.91	Call	Bond Future	2772	3	3	3	0.00
30/08/2016	R186 On 04-May-17	8.89	Put	Bond Future	4061	4	4	4	0.00
30/08/2016	R186 On 04-May-17	8.90	Put	Bond Future	4024	4	4	4	0.00
30/08/2016	R186 On 04-May-17	8.91	Put	Bond Future	3987	4	4	4	0.00
30/08/2016	R197 On 03-November-16			Bond Future	303.23	303.2177	303.2283	303.2177	875.00
30/08/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
30/08/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
30/08/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
30/08/2016	R197 On 03-November-16	303.57	Put	Bond Future	342	0	0	0	0.00
30/08/2016	R197 On 03-November-16	303.58	Put	Bond Future	352	0	0	0	0.00
30/08/2016	R197 On 03-November-16	303.56	Put	Bond Future	332	0	0	0	0.00
30/08/2016	R202 On 03-November-16			Bond Future	249.82	250.1408	249.8158	250.1408	36,255.00
30/08/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
30/08/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
30/08/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
30/08/2016	R202 On 03-November-16	253.86	Put	Bond Future	4044	4	4	4	0.00
30/08/2016	R202 On 03-November-16	253.87	Put	Bond Future	4054	4	4	4	0.00
30/08/2016	R202 On 03-November-16	253.85	Put	Bond Future	4034	4	4	4	0.00
30/08/2016	R203 On 03-November-16			Bond Future	7.75	101.5656	101.6155	101.5656	30,174.00
30/08/2016	R203 On 03-November-16	8.84	Call	Bond Future	880	1	1	1	0.00
30/08/2016	R203 On 03-November-16	8.86	Call	Bond Future	896	1	1	1	0.00
30/08/2016	R203 On 03-November-16	8.85	Call	Bond Future	888	1	1	1	0.00
30/08/2016	R203 On 03-November-16	8.84	Put	Bond Future	3	0	0	0	0.00
30/08/2016	R203 On 03-November-16	8.86	Put	Bond Future	2	0	0	0	0.00
30/08/2016	R203 On 03-November-16	8.85	Put	Bond Future	3	0	0	0	0.00
30/08/2016	R203 On 02-February-17			Bond Future	7.74	103.5330	103.5840	103.5330	0.00
30/08/2016	R203 On 02-February-17	7.70	Call	Bond Future	163	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
30/08/2016	R203 On 02-February-17	7.72	Call	Bond Future	169	0	0	0	0.00
30/08/2016	R203 On 02-February-17	7.71	Call	Bond Future	166	0	0	0	0.00
30/08/2016	R203 On 02-February-17	7.71	Put	Bond Future	184	0	0	0	0.00
30/08/2016	R203 On 02-February-17	7.72	Put	Bond Future	182	0	0	0	0.00
30/08/2016	R203 On 02-February-17	7.70	Put	Bond Future	187	0	0	0	0.00
30/08/2016	R203 On 04-May-17			Bond Future	7.31	101.4541	101.5034	101.4541	0.00
30/08/2016	R203 On 04-May-17	6.91	Call	Bond Future	69	0	0	0	0.00
30/08/2016	R203 On 04-May-17	6.92	Call	Bond Future	70	0	0	0	0.00
30/08/2016	R203 On 04-May-17	6.93	Call	Bond Future	71	0	0	0	0.00
30/08/2016	R203 On 04-May-17	6.92	Put	Bond Future	206	0	0	0	0.00
30/08/2016	R203 On 04-May-17	6.91	Put	Bond Future	208	0	0	0	0.00
30/08/2016	R203 On 04-May-17	6.93	Put	Bond Future	204	0	0	0	0.00
30/08/2016	R204 On 03-November-16			Bond Future	7.98	102.9778	103.0836	102.9778	28,913.00
30/08/2016	R204 On 03-November-16	9.21	Call	Bond Future	2324	2	2	2	0.00
30/08/2016	R204 On 03-November-16	9.23	Call	Bond Future	2361	2	2	2	0.00
30/08/2016	R204 On 03-November-16	9.22	Call	Bond Future	2342	2	2	2	0.00
30/08/2016	R204 On 03-November-16	9.22	Put	Bond Future	3	0	0	0	0.00
30/08/2016	R204 On 03-November-16	9.23	Put	Bond Future	3	0	0	0	0.00
30/08/2016	R204 On 03-November-16	9.21	Put	Bond Future	3	0	0	0	0.00
30/08/2016	R204 On 02-February-17			Bond Future	8.00	100.9319	101.0397	100.9319	0.00
30/08/2016	R204 On 02-February-17	8.28	Call	Bond Future	814	1	1	1	0.00
30/08/2016	R204 On 02-February-17	8.29	Call	Bond Future	825	1	1	1	0.00
30/08/2016	R204 On 02-February-17	8.30	Call	Bond Future	836	1	1	1	0.00
30/08/2016	R204 On 02-February-17	8.28	Put	Bond Future	338	0	0	0	0.00
30/08/2016	R204 On 02-February-17	8.30	Put	Bond Future	326	0	0	0	0.00
30/08/2016	R204 On 02-February-17	8.29	Put	Bond Future	332	0	0	0	0.00
30/08/2016	R204 On 04-May-17			Bond Future	7.97	102.9758	103.0832	102.9758	0.00
30/08/2016	R204 On 04-May-17	7.90	Call	Bond Future	533	0	1	0	0.00
30/08/2016	R204 On 04-May-17	7.92	Call	Bond Future	548	0	1	0	0.00
30/08/2016	R204 On 04-May-17	7.91	Call	Bond Future	540	0	1	0	0.00
30/08/2016	R204 On 04-May-17	7.91	Put	Bond Future	632	1	1	1	0.00
30/08/2016	R204 On 04-May-17	7.92	Put	Bond Future	625	1	1	1	0.00
30/08/2016	R204 On 04-May-17	7.90	Put	Bond Future	640	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
30/08/2016	R207 On 03-November-16			Bond Future	8.24	99.3859	99.5458	99.3859	52,265.00
30/08/2016	R207 On 03-November-16	7.94	Call	Bond Future	248	0	0	0	0.00
30/08/2016	R207 On 03-November-16	7.93	Call	Bond Future	240	0	0	0	0.00
30/08/2016	R207 On 03-November-16	7.95	Call	Bond Future	256	0	0	0	0.00
30/08/2016	R207 On 03-November-16	7.95	Put	Bond Future	1043	1	1	1	0.00
30/08/2016	R207 On 03-November-16	7.94	Put	Bond Future	1062	1	1	1	0.00
30/08/2016	R207 On 03-November-16	7.93	Put	Bond Future	1082	1	1	1	0.00
30/08/2016	R207 On 02-February-17			Bond Future	8.27	97.6684	97.8314	97.6684	0.00
30/08/2016	R207 On 02-February-17	8.91	Call	Bond Future	1867	2	2	2	62.00
30/08/2016	R207 On 02-February-17	9.22	Call	Bond Future	2493	2	2	2	0.00
30/08/2016	R207 On 02-February-17	9.24	Call	Bond Future	2535	2	3	2	0.00
30/08/2016	R207 On 02-February-17	9.23	Call	Bond Future	2514	2	3	2	0.00
30/08/2016	R207 On 02-February-17	8.91	Put	Bond Future	280	0	0	0	0.00
30/08/2016	R207 On 02-February-17	9.22	Put	Bond Future	144	0	0	0	0.00
30/08/2016	R207 On 02-February-17	9.24	Put	Bond Future	137	0	0	0	0.00
30/08/2016	R207 On 02-February-17	9.23	Put	Bond Future	141	0	0	0	0.00
30/08/2016	R207 On 04-May-17			Bond Future	8.29	99.6463	99.8101	99.6463	0.00
30/08/2016	R207 On 04-May-17	8.20	Call	Bond Future	854	1	1	1	0.00
30/08/2016	R207 On 04-May-17	8.22	Call	Bond Future	877	1	1	1	0.00
30/08/2016	R207 On 04-May-17	8.21	Call	Bond Future	865	1	1	1	0.00
30/08/2016	R207 On 04-May-17	8.22	Put	Bond Future	1038	1	1	1	0.00
30/08/2016	R207 On 04-May-17	8.20	Put	Bond Future	1061	1	1	1	0.00
30/08/2016	R207 On 04-May-17	8.21	Put	Bond Future	1050	1	1	1	0.00
30/08/2016	R207 On 03-August-17			Bond Future	8.26	98.1041	98.2711	98.1041	0.00
30/08/2016	R207 On 03-August-17	8.19	Call	Bond Future	950	1	1	1	51.00
30/08/2016	R207 On 03-August-17	8.40	Call	Bond Future	1192	1	1	1	0.00
30/08/2016	R207 On 03-August-17	8.39	Call	Bond Future	1180	1	1	1	0.00
30/08/2016	R207 On 03-August-17	8.41	Call	Bond Future	1205	1	1	1	0.00
30/08/2016	R207 On 03-August-17	8.39	Put	Bond Future	909	1	1	1	0.00
30/08/2016	R207 On 03-August-17	8.41	Put	Bond Future	891	1	1	1	0.00
30/08/2016	R207 On 03-August-17	8.19	Put	Bond Future	1106	1	1	1	0.00
30/08/2016	R207 On 03-August-17	8.40	Put	Bond Future	900	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
30/08/2016	R208 On 03-November-16			Bond Future	8.42	94.4887	94.6728	94.4887	30,188.00
30/08/2016	R208 On 03-November-16	9.57	Call	Bond Future	3905	4	4	4	0.00
30/08/2016	R208 On 03-November-16	9.58	Call	Bond Future	3937	4	4	4	0.00
30/08/2016	R208 On 03-November-16	9.59	Call	Bond Future	3970	4	4	4	0.00
30/08/2016	R208 On 03-November-16	9.57	Put	Bond Future	18	0	0	0	0.00
30/08/2016	R208 On 03-November-16	9.58	Put	Bond Future	18	0	0	0	0.00
30/08/2016	R208 On 03-November-16	9.59	Put	Bond Future	17	0	0	0	0.00
30/08/2016	R208 On 02-February-17			Bond Future	8.47	96.3191	96.5069	96.3191	0.00
30/08/2016	R208 On 02-February-17	8.64	Call	Bond Future	1472	1	1	1	0.00
30/08/2016	R208 On 02-February-17	8.63	Call	Bond Future	1452	1	1	1	0.00
30/08/2016	R208 On 02-February-17	8.65	Call	Bond Future	1491	1	1	1	0.00
30/08/2016	R208 On 02-February-17	8.64	Put	Bond Future	894	1	1	1	0.00
30/08/2016	R208 On 02-February-17	8.65	Put	Bond Future	881	1	1	1	0.00
30/08/2016	R208 On 02-February-17	8.63	Put	Bond Future	908	1	1	1	0.00
30/08/2016	R208 On 04-May-17			Bond Future	8.49	94.8650	95.0541	94.8650	0.00
30/08/2016	R208 On 04-May-17	8.37	Call	Bond Future	1197	1	1	1	0.00
30/08/2016	R208 On 04-May-17	8.39	Call	Bond Future	1228	1	1	1	0.00
30/08/2016	R208 On 04-May-17	8.38	Call	Bond Future	1212	1	1	1	0.00
30/08/2016	R208 On 04-May-17	8.37	Put	Bond Future	1561	2	2	2	0.00
30/08/2016	R208 On 04-May-17	8.39	Put	Bond Future	1528	2	2	2	0.00
30/08/2016	R208 On 04-May-17	8.38	Put	Bond Future	1545	2	2	2	0.00
30/08/2016	R209 On 03-November-16			Bond Future	9.51	71.8195	72.0664	71.8195	35,483.00
30/08/2016	R209 On 03-November-16	10.24	Call	Bond Future	5109	5	5	5	0.00
30/08/2016	R209 On 03-November-16	10.26	Call	Bond Future	5213	5	5	5	0.00
30/08/2016	R209 On 03-November-16	10.25	Call	Bond Future	5161	5	5	5	0.00
30/08/2016	R209 On 03-November-16	9.05	Call	Bond Future	649	1	1	1	0.00
30/08/2016	R209 On 03-November-16	9.45	Call	Bond Future	1648	2	2	2	0.00
30/08/2016	R209 On 03-November-16	8.81	Call	Bond Future	320	0	0	0	345.00
30/08/2016	R209 On 03-November-16	8.87	Call	Bond Future	386	0	0	0	250.00
30/08/2016	R209 On 03-November-16	9.42	Call	Bond Future	1553	1	2	1	120.00
30/08/2016	R209 On 03-November-16	9.04	Call	Bond Future	631	1	1	1	0.00
30/08/2016	R209 On 03-November-16	9.34	Call	Bond Future	1315	1	1	1	0.00
30/08/2016	R209 On 03-November-16	10.26	Put	Bond Future	334	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
30/08/2016	R209 On 03-November-16	9.45	Put	Bond Future	2027	2	2	2	250.00
30/08/2016	R209 On 03-November-16	10.25	Put	Bond Future	343	0	0	0	0.00
30/08/2016	R209 On 03-November-16	9.05	Put	Bond Future	3861	4	4	4	250.00
30/08/2016	R209 On 03-November-16	8.81	Put	Bond Future	5313	6	5	6	0.00
30/08/2016	R209 On 03-November-16	10.24	Put	Bond Future	353	0	0	0	0.00
30/08/2016	R209 On 03-November-16	9.04	Put	Bond Future	3916	4	4	4	345.00
30/08/2016	R209 On 03-November-16	9.42	Put	Bond Future	2138	2	2	2	0.00
30/08/2016	R209 On 03-November-16	8.87	Put	Bond Future	4928	5	5	5	0.00
30/08/2016	R209 On 03-November-16	9.34	Put	Bond Future	2456	3	2	3	345.00
30/08/2016	R209 On 02-February-17			Bond Future	9.55	73.2109	73.4624	73.2109	0.00
30/08/2016	R209 On 02-February-17	9.55	Call	Bond Future	2856	3	3	3	0.00
30/08/2016	R209 On 02-February-17	9.53	Call	Bond Future	2788	3	3	3	0.00
30/08/2016	R209 On 02-February-17	9.54	Call	Bond Future	2822	3	3	3	0.00
30/08/2016	R209 On 02-February-17	9.53	Put	Bond Future	2916	3	3	3	0.00
30/08/2016	R209 On 02-February-17	9.54	Put	Bond Future	2883	3	3	3	0.00
30/08/2016	R209 On 02-February-17	9.55	Put	Bond Future	2849	3	3	3	0.00
30/08/2016	R209 On 04-May-17			Bond Future	9.58	71.5412	71.7960	71.5412	0.00
30/08/2016	R209 On 04-May-17	9.46	Call	Bond Future	3197	3	3	3	0.00
30/08/2016	R209 On 04-May-17	9.48	Call	Bond Future	3261	3	3	3	0.00
30/08/2016	R209 On 04-May-17	9.47	Call	Bond Future	3229	3	3	3	0.00
30/08/2016	R209 On 04-May-17	9.46	Put	Bond Future	4041	4	4	4	0.00
30/08/2016	R209 On 04-May-17	9.47	Put	Bond Future	4005	4	4	4	0.00
30/08/2016	R209 On 04-May-17	9.48	Put	Bond Future	3969	4	4	4	0.00
30/08/2016	R210 On 03-November-16			Bond Future	187.21	187.1998	187.2070	187.1998	2,182.00
30/08/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
30/08/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
30/08/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
30/08/2016	R210 On 03-November-16	188.90	Put	Bond Future	1693	2	2	2	0.00
30/08/2016	R210 On 03-November-16	188.92	Put	Bond Future	1713	2	2	2	0.00
30/08/2016	R210 On 03-November-16	188.91	Put	Bond Future	1703	2	2	2	0.00
30/08/2016	R211 On 03-November-16			Bond Future	141.68	141.6693	141.6760	141.6693	56.00
30/08/2016	R211 On 03-November-16	141.76	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
30/08/2016	R211 On 03-November-16	141.75	Call	Bond Future	0	0	0	0	0.00
30/08/2016	R211 On 03-November-16	141.74	Call	Bond Future	0	0	0	0	0.00
30/08/2016	R211 On 03-November-16	141.75	Put	Bond Future	74	0	0	0	0.00
30/08/2016	R211 On 03-November-16	141.74	Put	Bond Future	64	0	0	0	0.00
30/08/2016	R211 On 03-November-16	141.76	Put	Bond Future	84	0	0	0	0.00
30/08/2016	R212 On 03-November-16			Bond Future	148.22	148.2109	148.2160	148.2109	3,838.00
30/08/2016	R212 On 03-November-16	148.11	Call	Bond Future	106	0	0	0	0.00
30/08/2016	R212 On 03-November-16	148.12	Call	Bond Future	96	0	0	0	0.00
30/08/2016	R212 On 03-November-16	148.10	Call	Bond Future	116	0	0	0	0.00
30/08/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
30/08/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
30/08/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
30/08/2016	R213 On 03-November-16			Bond Future	9.38	82.4348	82.7831	82.4348	42,521.00
30/08/2016	R213 On 03-November-16	10.18	Call	Bond Future	5429	5	5	5	0.00
30/08/2016	R213 On 03-November-16	10.20	Call	Bond Future	5537	5	6	5	0.00
30/08/2016	R213 On 03-November-16	10.19	Call	Bond Future	5483	5	5	5	0.00
30/08/2016	R213 On 03-November-16	10.19	Put	Bond Future	259	0	0	0	0.00
30/08/2016	R213 On 03-November-16	10.20	Put	Bond Future	251	0	0	0	0.00
30/08/2016	R213 On 03-November-16	10.18	Put	Bond Future	266	0	0	0	0.00
30/08/2016	R213 On 02-February-17			Bond Future	9.43	84.0316	84.3866	84.0316	0.00
30/08/2016	R213 On 02-February-17	9.40	Call	Bond Future	2634	2	3	2	0.00
30/08/2016	R213 On 02-February-17	9.42	Call	Bond Future	2701	3	3	3	0.00
30/08/2016	R213 On 02-February-17	9.41	Call	Bond Future	2667	2	3	2	0.00
30/08/2016	R213 On 02-February-17	9.40	Put	Bond Future	2820	3	3	3	0.00
30/08/2016	R213 On 02-February-17	9.42	Put	Bond Future	2753	3	3	3	0.00
30/08/2016	R213 On 02-February-17	9.41	Put	Bond Future	2786	3	3	3	0.00
30/08/2016	R213 On 04-May-17			Bond Future	9.46	82.1789	82.5390	82.1789	0.00
30/08/2016	R213 On 04-May-17	9.37	Call	Bond Future	3142	3	3	3	0.00
30/08/2016	R213 On 04-May-17	9.36	Call	Bond Future	3109	3	3	3	0.00
30/08/2016	R213 On 04-May-17	9.35	Call	Bond Future	3078	3	3	3	0.00
30/08/2016	R213 On 04-May-17	9.36	Put	Bond Future	3798	4	4	4	0.00
30/08/2016	R213 On 04-May-17	9.37	Put	Bond Future	3764	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
30/08/2016	R213 On 04-May-17	9.35	Put	Bond Future	3833	4	4	4	0.00
30/08/2016	R214 On 03-November-16			Bond Future	9.59	72.0755	72.3328	72.0755	29,396.00
30/08/2016	R214 On 03-November-16	10.35	Call	Bond Future	5479	5	5	5	0.00
30/08/2016	R214 On 03-November-16	10.33	Call	Bond Future	5373	5	5	5	0.00
30/08/2016	R214 On 03-November-16	10.34	Call	Bond Future	5426	5	5	5	0.00
30/08/2016	R214 On 03-November-16	10.33	Put	Bond Future	388	0	0	0	0.00
30/08/2016	R214 On 03-November-16	10.34	Put	Bond Future	377	0	0	0	0.00
30/08/2016	R214 On 03-November-16	10.35	Put	Bond Future	368	0	0	0	0.00
30/08/2016	R214 On 02-February-17			Bond Future	9.63	73.4716	73.7338	73.4716	0.00
30/08/2016	R214 On 02-February-17	9.67	Call	Bond Future	3149	3	3	3	0.00
30/08/2016	R214 On 02-February-17	9.66	Call	Bond Future	3113	3	3	3	0.00
30/08/2016	R214 On 02-February-17	9.68	Call	Bond Future	3186	3	3	3	0.00
30/08/2016	R214 On 02-February-17	9.67	Put	Bond Future	2879	3	3	3	0.00
30/08/2016	R214 On 02-February-17	9.68	Put	Bond Future	2845	3	3	3	0.00
30/08/2016	R214 On 02-February-17	9.66	Put	Bond Future	2913	3	3	3	0.00
30/08/2016	R214 On 04-May-17			Bond Future	9.67	71.6590	71.9247	71.6590	0.00
30/08/2016	R214 On 04-May-17	9.58	Call	Bond Future	3516	3	4	3	0.00
30/08/2016	R214 On 04-May-17	9.56	Call	Bond Future	3448	3	3	3	0.00
30/08/2016	R214 On 04-May-17	9.57	Call	Bond Future	3482	3	3	3	0.00
30/08/2016	R214 On 04-May-17	9.56	Put	Bond Future	4198	4	4	4	0.00
30/08/2016	R214 On 04-May-17	9.57	Put	Bond Future	4160	4	4	4	0.00
30/08/2016	R214 On 04-May-17	9.58	Put	Bond Future	4124	4	4	4	0.00
30/08/2016	R248 On 03-November-16			Bond Future	9.63	92.6839	93.0128	92.6839	61,284.00
30/08/2016	R248 On 03-November-16	10.39	Call	Bond Future	7042	7	7	7	0.00
30/08/2016	R248 On 03-November-16	10.38	Call	Bond Future	6976	7	7	7	0.00
30/08/2016	R248 On 03-November-16	10.37	Call	Bond Future	6910	7	7	7	0.00
30/08/2016	R248 On 03-November-16	10.38	Put	Bond Future	563	1	1	1	0.00
30/08/2016	R248 On 03-November-16	10.39	Put	Bond Future	549	1	1	1	0.00
30/08/2016	R248 On 03-November-16	10.37	Put	Bond Future	576	1	1	1	0.00
30/08/2016	R248 On 02-February-17			Bond Future	9.67	94.4792	94.8144	94.4792	0.00
30/08/2016	R248 On 02-February-17	9.76	Call	Bond Future	4455	4	4	4	0.00
30/08/2016	R248 On 02-February-17	9.77	Call	Bond Future	4503	4	5	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
30/08/2016	R248 On 02-February-17	9.78	Call	Bond Future	4551	4	5	4	0.00
30/08/2016	R248 On 02-February-17	9.77	Put	Bond Future	3645	4	4	4	0.00
30/08/2016	R248 On 02-February-17	9.76	Put	Bond Future	3686	4	4	4	0.00
30/08/2016	R248 On 02-February-17	9.78	Put	Bond Future	3604	4	4	4	0.00
30/08/2016	R248 On 04-May-17			Bond Future	9.71	91.9496	92.2892	91.9496	0.00
30/08/2016	R248 On 04-May-17	9.67	Call	Bond Future	4953	5	5	5	0.00
30/08/2016	R248 On 04-May-17	9.66	Call	Bond Future	4909	5	5	5	0.00
30/08/2016	R248 On 04-May-17	9.65	Call	Bond Future	4865	5	5	5	0.00
30/08/2016	R248 On 04-May-17	9.66	Put	Bond Future	5355	6	5	6	0.00
30/08/2016	R248 On 04-May-17	9.67	Put	Bond Future	5309	5	5	5	0.00
30/08/2016	R248 On 04-May-17	9.65	Put	Bond Future	5401	6	5	6	0.00