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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 14/09/2016 TO: 14/09/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	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
14/09/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	2025 On 03-November-16			Bond Future	128.96	128.7444	128.9560	128.7444	3,044.00
14/09/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
14/09/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
14/09/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
14/09/2016	2025 On 03-November-16	129.22	Put	Bond Future	264	0	0	0	0.00
14/09/2016	2025 On 03-November-16	129.21	Put	Bond Future	254	0	0	0	0.00
14/09/2016	2025 On 03-November-16	129.23	Put	Bond Future	274	0	0	0	0.00
14/09/2016	2030 On 03-November-16			Bond Future	9.06	93.7841	94.0866	93.7841	30,536.00
14/09/2016	2030 On 03-November-16	9.33	Call	Bond Future	1924	2	2	2	0.00
14/09/2016	2030 On 03-November-16	9.34	Call	Bond Future	1993	2	2	2	0.00
14/09/2016	2030 On 03-November-16	9.35	Call	Bond Future	2063	2	2	2	0.00
14/09/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
14/09/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
14/09/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
14/09/2016	2030 On 02-February-17			Bond Future	9.10	91.5865	91.8941	91.5865	0.00
14/09/2016	2030 On 02-February-17	9.29	Call	Bond Future	1356	1	1	1	0.00
14/09/2016	2030 On 02-February-17	9.31	Call	Bond Future	1495	1	1	1	0.00
14/09/2016	2030 On 02-February-17	9.30	Call	Bond Future	1426	1	1	1	0.00
14/09/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
14/09/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
14/09/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
14/09/2016	2030 On 04-May-17			Bond Future	9.13	93.4283	93.7406	93.4283	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
14/09/2016	2030 On 04-May-17	9.34	Call	Bond Future	1456	1	1	1	0.00
14/09/2016	2030 On 04-May-17	9.33	Call	Bond Future	1387	1	1	1	0.00
14/09/2016	2030 On 04-May-17	9.32	Call	Bond Future	1319	1	1	1	0.00
14/09/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
14/09/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
14/09/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
14/09/2016	2032 On 03-November-16			Bond Future	9.16	93.0725	93.4370	93.0725	13,093.00
14/09/2016	2032 On 03-November-16	10.28	Call	Bond Future	8160	8	8	8	0.00
14/09/2016	2032 On 03-November-16	10.30	Call	Bond Future	8290	8	8	8	0.00
14/09/2016	2032 On 03-November-16	10.29	Call	Bond Future	8225	8	8	8	0.00
14/09/2016	2032 On 03-November-16	10.28	Put	Bond Future	63	0	0	0	0.00
14/09/2016	2032 On 03-November-16	10.30	Put	Bond Future	58	0	0	0	0.00
14/09/2016	2032 On 03-November-16	10.29	Put	Bond Future	61	0	0	0	0.00
14/09/2016	2032 On 02-February-17			Bond Future	9.20	94.8671	95.2380	94.8671	0.00
14/09/2016	2032 On 02-February-17	9.51	Call	Bond Future	4266	4	4	4	0.00
14/09/2016	2032 On 02-February-17	9.53	Call	Bond Future	4360	4	4	4	0.00
14/09/2016	2032 On 02-February-17	9.52	Call	Bond Future	4313	4	4	4	0.00
14/09/2016	2032 On 02-February-17	9.52	Put	Bond Future	1924	2	2	2	0.00
14/09/2016	2032 On 02-February-17	9.51	Put	Bond Future	1951	2	2	2	0.00
14/09/2016	2032 On 02-February-17	9.53	Put	Bond Future	1897	2	2	2	0.00
14/09/2016	2032 On 04-May-17			Bond Future	9.23	92.6139	92.9907	92.6139	0.00
14/09/2016	2032 On 04-May-17	9.46	Call	Bond Future	4715	4	5	4	0.00
14/09/2016	2032 On 04-May-17	9.45	Call	Bond Future	4673	4	5	4	0.00
14/09/2016	2032 On 04-May-17	9.44	Call	Bond Future	4630	4	5	4	0.00
14/09/2016	2032 On 04-May-17	9.45	Put	Bond Future	3057	3	3	3	0.00
14/09/2016	2032 On 04-May-17	9.46	Put	Bond Future	3026	3	3	3	0.00
14/09/2016	2032 On 04-May-17	9.44	Put	Bond Future	3088	3	3	3	0.00
14/09/2016	2033 On 03-November-16			Bond Future	108.26	108.2511	108.2636	108.2511	4,686.00
14/09/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
14/09/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
14/09/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
14/09/2016	2033 On 03-November-16	109.17	Put	Bond Future	906	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
14/09/2016	2033 On 03-November-16	109.18	Put	Bond Future	916	1	1	1	0.00
14/09/2016	2033 On 03-November-16	109.16	Put	Bond Future	896	1	1	1	0.00
14/09/2016	2037 On 03-November-16			Bond Future	9.32	94.4914	94.8915	94.4914	38,537.00
14/09/2016	2037 On 03-November-16	10.35	Call	Bond Future	8278	8	8	8	0.00
14/09/2016	2037 On 03-November-16	10.36	Call	Bond Future	8348	8	8	8	0.00
14/09/2016	2037 On 03-November-16	10.37	Call	Bond Future	8417	8	8	8	0.00
14/09/2016	2037 On 03-November-16	10.36	Put	Bond Future	113	0	0	0	0.00
14/09/2016	2037 On 03-November-16	10.37	Put	Bond Future	109	0	0	0	0.00
14/09/2016	2037 On 03-November-16	10.35	Put	Bond Future	117	0	0	0	0.00
14/09/2016	2037 On 02-February-17			Bond Future	9.36	92.0571	92.4642	92.0571	0.00
14/09/2016	2037 On 02-February-17	9.66	Call	Bond Future	4737	5	5	5	0.00
14/09/2016	2037 On 02-February-17	9.68	Call	Bond Future	4838	5	5	5	0.00
14/09/2016	2037 On 02-February-17	9.67	Call	Bond Future	4788	5	5	5	0.00
14/09/2016	2037 On 02-February-17	9.66	Put	Bond Future	2249	2	2	2	0.00
14/09/2016	2037 On 02-February-17	9.67	Put	Bond Future	2219	2	2	2	0.00
14/09/2016	2037 On 02-February-17	9.68	Put	Bond Future	2189	2	2	2	0.00
14/09/2016	2037 On 04-May-17			Bond Future	9.39	93.9085	94.3222	93.9085	0.00
14/09/2016	2037 On 04-May-17	9.59	Call	Bond Future	5174	5	5	5	0.00
14/09/2016	2037 On 04-May-17	9.58	Call	Bond Future	5128	5	5	5	0.00
14/09/2016	2037 On 04-May-17	9.60	Call	Bond Future	5220	5	5	5	0.00
14/09/2016	2037 On 04-May-17	9.58	Put	Bond Future	3588	4	4	4	0.00
14/09/2016	2037 On 04-May-17	9.60	Put	Bond Future	3517	4	4	4	0.00
14/09/2016	2037 On 04-May-17	9.59	Put	Bond Future	3553	4	4	4	0.00
14/09/2016	2038 On 03-November-16			Bond Future	136.70	136.6867	136.7015	136.6867	20,753.00
14/09/2016	2038 On 03-November-16	136.33	Call	Bond Future	372	0	0	0	0.00
14/09/2016	2038 On 03-November-16	136.32	Call	Bond Future	382	0	0	0	0.00
14/09/2016	2038 On 03-November-16	136.31	Call	Bond Future	392	0	0	0	0.00
14/09/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
14/09/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
14/09/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
14/09/2016	2040 On 03-November-16			Bond Future	9.33	98.8473	99.3255	98.8473	3,923.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2016	2040 On 03-November-16	9.69	Call	Bond Future	4173	4	4	4	0.00
14/09/2016	2040 On 03-November-16	9.71	Call	Bond Future	4300	4	4	4	0.00
14/09/2016	2040 On 03-November-16	9.70	Call	Bond Future	4236	4	4	4	0.00
14/09/2016	2040 On 03-November-16	9.69	Put	Bond Future	937	1	1	1	0.00
14/09/2016	2040 On 03-November-16	9.70	Put	Bond Future	913	1	1	1	0.00
14/09/2016	2040 On 03-November-16	9.71	Put	Bond Future	890	1	1	1	0.00
14/09/2016	2040 On 02-February-17			Bond Future	9.37	96.2465	96.7331	96.2465	0.00
14/09/2016	2040 On 02-February-17	9.58	Call	Bond Future	4703	4	5	4	0.00
14/09/2016	2040 On 02-February-17	9.59	Call	Bond Future	4755	4	5	4	0.00
14/09/2016	2040 On 02-February-17	9.60	Call	Bond Future	4807	5	5	5	0.00
14/09/2016	2040 On 02-February-17	9.59	Put	Bond Future	2754	3	3	3	0.00
14/09/2016	2040 On 02-February-17	9.60	Put	Bond Future	2718	3	3	3	0.00
14/09/2016	2040 On 02-February-17	9.58	Put	Bond Future	2790	3	3	3	0.00
14/09/2016	2040 On 04-May-17			Bond Future	9.40	98.1821	98.6770	98.1821	0.00
14/09/2016	2040 On 04-May-17	9.62	Call	Bond Future	5772	5	6	5	0.00
14/09/2016	2040 On 04-May-17	9.63	Call	Bond Future	5822	6	6	6	0.00
14/09/2016	2040 On 04-May-17	9.64	Call	Bond Future	5872	6	6	6	0.00
14/09/2016	2040 On 04-May-17	9.63	Put	Bond Future	3784	4	4	4	0.00
14/09/2016	2040 On 04-May-17	9.64	Put	Bond Future	3747	4	4	4	0.00
14/09/2016	2040 On 04-May-17	9.62	Put	Bond Future	3822	4	4	4	0.00
14/09/2016	2044 On 03-November-16			Bond Future	9.34	96.0554	96.5398	96.0554	18,566.00
14/09/2016	2044 On 03-November-16	10.42	Call	Bond Future	9327	9	9	9	0.00
14/09/2016	2044 On 03-November-16	10.41	Call	Bond Future	9253	9	9	9	0.00
14/09/2016	2044 On 03-November-16	10.43	Call	Bond Future	9401	9	9	9	0.00
14/09/2016	2044 On 03-November-16	10.43	Put	Bond Future	115	0	0	0	0.00
14/09/2016	2044 On 03-November-16	10.42	Put	Bond Future	119	0	0	0	0.00
14/09/2016	2044 On 03-November-16	10.41	Put	Bond Future	123	0	0	0	0.00
14/09/2016	2044 On 02-February-17			Bond Future	9.38	93.5260	94.0191	93.5260	0.00
14/09/2016	2044 On 02-February-17	9.77	Call	Bond Future	5753	5	6	5	0.00
14/09/2016	2044 On 02-February-17	9.78	Call	Bond Future	5810	5	6	5	0.00
14/09/2016	2044 On 02-February-17	9.76	Call	Bond Future	5697	5	6	5	0.00
14/09/2016	2044 On 02-February-17	9.77	Put	Bond Future	2256	2	2	2	0.00
14/09/2016	2044 On 02-February-17	9.78	Put	Bond Future	2225	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
14/09/2016	2044 On 02-February-17	9.76	Put	Bond Future	2286	2	2	2	0.00
14/09/2016	2044 On 04-May-17			Bond Future	9.41	95.4070	95.9084	95.4070	0.00
14/09/2016	2044 On 04-May-17	9.67	Call	Bond Future	6080	6	6	6	0.00
14/09/2016	2044 On 04-May-17	9.66	Call	Bond Future	6029	6	6	6	0.00
14/09/2016	2044 On 04-May-17	9.68	Call	Bond Future	6131	6	6	6	0.00
14/09/2016	2044 On 04-May-17	9.68	Put	Bond Future	3726	4	4	4	0.00
14/09/2016	2044 On 04-May-17	9.67	Put	Bond Future	3763	4	4	4	0.00
14/09/2016	2044 On 04-May-17	9.66	Put	Bond Future	3800	4	4	4	0.00
14/09/2016	2046 On 03-November-16			Bond Future	134.48	134.4677	134.4840	134.4677	17,594.00
14/09/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
14/09/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
14/09/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
14/09/2016	2046 On 03-November-16	137.09	Put	Bond Future	2606	3	3	3	0.00
14/09/2016	2046 On 03-November-16	137.07	Put	Bond Future	2586	3	3	3	0.00
14/09/2016	2046 On 03-November-16	137.08	Put	Bond Future	2596	3	3	3	0.00
14/09/2016	2050 On 03-November-16			Bond Future	144.44	144.4249	144.4422	144.4249	21,644.00
14/09/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
14/09/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
14/09/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
14/09/2016	2050 On 03-November-16	149.53	Put	Bond Future	5088	5	5	5	0.00
14/09/2016	2050 On 03-November-16	149.54	Put	Bond Future	5098	5	5	5	0.00
14/09/2016	2050 On 03-November-16	149.52	Put	Bond Future	5078	5	5	5	0.00
14/09/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	AL37 On 03-November-16			Index Future	506.46	505.7110	506.4630	505.7110	14.00
14/09/2016	AL37 On 02-February-17			Index Future	516.23	515.4600	516.2250	515.4600	0.00
14/09/2016	AL7T On 03-November-16			Index Future	587.37	586.0780	587.3730	586.0780	3.00

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14/09/2016	AL7T On 02-February-17			Index Future	598.69	597.3760	598.6940	597.3760	0.00
14/09/2016	ALBI On 03-November-16			Index Future	536.80	535.0600	536.8010	535.0600	707.00
14/09/2016	ALBI On 02-February-17			Index Future	547.15	545.3750	547.1470	545.3750	0.00
14/09/2016	ALBI On 04-May-17			Index Future	558.13	556.3330	558.1340	556.3330	0.00
14/09/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	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
14/09/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/09/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	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
14/09/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2016	EL28 On 03-November-16			Bond Future	130.44	130.4186	130.4392	130.4186	0.00
14/09/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
14/09/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
14/09/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
14/09/2016	EL28 On 03-November-16	132.16	Put	Bond Future	1721	2	2	2	0.00
14/09/2016	EL28 On 03-November-16	132.17	Put	Bond Future	1731	2	2	2	0.00
14/09/2016	EL28 On 03-November-16	132.15	Put	Bond Future	1711	2	2	2	0.00
14/09/2016	EL28 On 02-February-17			Bond Future	132.96	132.9412	132.9614	132.9412	0.00
14/09/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
14/09/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
14/09/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
14/09/2016	EL28 On 02-February-17	135.10	Put	Bond Future	2139	2	2	2	0.00
14/09/2016	EL28 On 02-February-17	135.12	Put	Bond Future	2159	2	2	2	0.00
14/09/2016	EL28 On 02-February-17	135.11	Put	Bond Future	2149	2	2	2	0.00
14/09/2016	EL28 On 04-May-17			Bond Future	133.95	133.9357	133.9541	133.9357	0.00
14/09/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
14/09/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
14/09/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
14/09/2016	EL28 On 04-May-17	137.90	Put	Bond Future	3946	4	4	4	0.00
14/09/2016	EL28 On 04-May-17	137.91	Put	Bond Future	3956	4	4	4	0.00
14/09/2016	EL28 On 04-May-17	137.92	Put	Bond Future	3966	4	4	4	0.00
14/09/2016	ES33 On 03-November-16			Bond Future	10.20	79.2155	79.5698	79.2155	8,789.00
14/09/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6883	7	7	7	0.00
14/09/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6767	6	7	6	0.00
14/09/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6825	6	7	6	0.00
14/09/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
14/09/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
14/09/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
14/09/2016	ES33 On 02-February-17			Bond Future	10.27	80.7428	81.1034	80.7428	0.00
14/09/2016	ES33 On 02-February-17	10.61	Call	Bond Future	2157	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
14/09/2016	ES33 On 02-February-17	10.60	Call	Bond Future	2094	2	2	2	0.00
14/09/2016	ES33 On 02-February-17	10.59	Call	Bond Future	2031	2	2	2	0.00
14/09/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
14/09/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
14/09/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
14/09/2016	ES33 On 04-May-17			Bond Future	10.34	78.5707	78.9373	78.5707	0.00
14/09/2016	ES33 On 04-May-17	10.55	Call	Bond Future	1364	1	1	1	0.00
14/09/2016	ES33 On 04-May-17	10.56	Call	Bond Future	1427	1	1	1	0.00
14/09/2016	ES33 On 04-May-17	10.54	Call	Bond Future	1301	1	1	1	0.00
14/09/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
14/09/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
14/09/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
14/09/2016	ES42 On 03-November-16			Bond Future	10.30	83.7942	84.1648	83.7942	8,777.00
14/09/2016	ES42 On 02-February-17			Bond Future	10.37	85.4102	85.7873	85.4102	0.00
14/09/2016	ES42 On 04-May-17			Bond Future	10.43	82.8641	83.2473	82.8641	0.00
14/09/2016	GOVI On 03-November-16			GOVI	534.18	532.6430	534.1830	532.6430	418.00
14/09/2016	GOVI On 03-November-16	476.11	Call	GOVI	580730	57	58	57	0.00
14/09/2016	GOVI On 03-November-16	476.13	Call	GOVI	580530	57	58	57	0.00
14/09/2016	GOVI On 03-November-16	476.12	Call	GOVI	580630	57	58	57	0.00
14/09/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
14/09/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
14/09/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
14/09/2016	GOVI On 02-February-17			GOVI	544.48	542.9120	544.4790	542.9120	27.00
14/09/2016	GOVI On 02-February-17	533.32	Call	GOVI	111590	10	11	10	0.00
14/09/2016	GOVI On 02-February-17	533.34	Call	GOVI	111390	10	11	10	0.00
14/09/2016	GOVI On 02-February-17	533.33	Call	GOVI	111490	10	11	10	0.00
14/09/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
14/09/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
14/09/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
14/09/2016	GOVI On 04-May-17			GOVI	555.41	553.8200	555.4130	553.8200	0.00
14/09/2016	GOVI On 04-May-17	262.20	Call	GOVI	2932130	292	293	292	0.00
14/09/2016	GOVI On 04-May-17	262.19	Call	GOVI	2932230	292	293	292	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
14/09/2016	GOVI On 04-May-17	262.18	Call	GOVI	2932330	292	293	292	0.00
14/09/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
14/09/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
14/09/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
14/09/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/09/2016	IGOV On 03-November-16			Index Future	250.44	250.4030	250.4420	250.4030	1,021.00
14/09/2016	IGOV On 02-February-17			Index Future	255.28	255.2450	255.2840	255.2450	57.00
14/09/2016	IGOV On 04-May-17			Index Future	260.43	260.3890	260.4260	260.3890	0.00
14/09/2016	ILBI On 03-November-16			Index Future	678.48	678.3290	678.4830	678.3290	0.00
14/09/2016	ILBI On 02-February-17			Index Future	691.65	691.4920	691.6470	691.4920	155.00
14/09/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0756	100.0742	100.0756	0.00
14/09/2016	IS01 On 16-March-17			Interest Rate Swap	100.03	100.0359	100.0311	100.0359	0.00
14/09/2016	IS01 On 15-June-17			Interest Rate Swap	99.68	99.6942	99.6834	99.6942	0.00
14/09/2016	IS01 On 21-September-17			Interest Rate Swap	99.77	99.7921	99.7732	99.7921	0.00
14/09/2016	IS01 On 21-December-17			Interest Rate Swap	100.07	100.0000	100.0658	100.0000	0.00
14/09/2016	IS02 On 18-December-17			Interest Rate Swap	100.10	100.1214	100.0953	100.1214	0.00
14/09/2016	IS02 On 16-March-18			Interest Rate Swap	99.42	99.4508	99.4180	99.4508	0.00
14/09/2016	IS02 On 15-June-18			Interest Rate Swap	99.12	99.1631	99.1239	99.1631	0.00
14/09/2016	IS02 On 21-September-18			Interest Rate Swap	99.27	99.3108	99.2696	99.3108	0.00
14/09/2016	IS02 On 21-December-18			Interest Rate Swap	99.81	100.0000	99.8100	100.0000	0.00
14/09/2016	IS05 On 17-December-20			Interest Rate Swap	98.39	98.4709	98.3888	98.4709	0.00
14/09/2016	IS05 On 16-March-21			Interest Rate Swap	97.73	97.8205	97.7283	97.8205	0.00
14/09/2016	IS05 On 15-June-21			Interest Rate Swap	97.03	97.1364	97.0340	97.1364	0.00
14/09/2016	IS05 On 21-September-21			Interest Rate Swap	97.32	97.4257	97.3177	97.4257	0.00
14/09/2016	IS05 On 21-December-21			Interest Rate Swap	99.55	100.0000	99.5511	100.0000	0.00
14/09/2016	IS10 On 17-December-25			Interest Rate Swap	98.26	98.3432	98.2580	98.3432	0.00
14/09/2016	IS10 On 16-March-26			Interest Rate Swap	95.35	95.4405	95.3490	95.4405	0.00
14/09/2016	IS10 On 15-June-26			Interest Rate Swap	94.13	94.2255	94.1294	94.2255	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
14/09/2016	IS10 On 21-September-26			Interest Rate Swap	96.22	96.3209	96.2235	96.3209	0.00
14/09/2016	IS10 On 21-December-26			Interest Rate Swap	99.86	100.0000	99.8635	100.0000	0.00
14/09/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/09/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
14/09/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
14/09/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
14/09/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	10.00
14/09/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.43	92.5700	92.5700	92.5700	0.00
14/09/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.45	92.5500	92.5500	92.5500	0.00
14/09/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.51	92.4900	92.4900	92.4900	0.00
14/09/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.53	92.4700	92.4700	92.4700	0.00
14/09/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.58	92.4200	92.4200	92.4200	0.00
14/09/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.59	92.4100	92.4100	92.4100	1,000.00
14/09/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.69	92.3100	92.3100	92.3100	0.00
14/09/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.71	92.2900	92.2900	92.2900	0.00
14/09/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.73	92.2700	92.2700	92.2700	0.00
14/09/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.73	92.2700	92.2700	92.2700	1,000.00
14/09/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
14/09/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
14/09/2016	R023 On 03-November-16			Bond Future	8.37	98.3261	98.4787	98.3261	12,662.00
14/09/2016	R023 On 03-November-16	9.73	Call	Bond Future	6204	6	6	6	0.00
14/09/2016	R023 On 03-November-16	9.74	Call	Bond Future	6247	6	6	6	0.00
14/09/2016	R023 On 03-November-16	9.75	Call	Bond Future	6291	6	6	6	0.00
14/09/2016	R023 On 03-November-16	9.74	Put	Bond Future	5	0	0	0	0.00
14/09/2016	R023 On 03-November-16	9.75	Put	Bond Future	5	0	0	0	0.00
14/09/2016	R023 On 03-November-16	9.73	Put	Bond Future	6	0	0	0	0.00
14/09/2016	R023 On 02-February-17			Bond Future	8.40	100.2220	100.3768	100.2220	0.00
14/09/2016	R023 On 02-February-17	8.86	Call	Bond Future	2875	3	3	3	0.00
14/09/2016	R023 On 02-February-17	8.85	Call	Bond Future	2843	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
14/09/2016	R023 On 02-February-17	8.84	Call	Bond Future	2812	3	3	3	0.00
14/09/2016	R023 On 02-February-17	8.85	Put	Bond Future	809	1	1	1	0.00
14/09/2016	R023 On 02-February-17	8.86	Put	Bond Future	796	1	1	1	0.00
14/09/2016	R023 On 02-February-17	8.84	Put	Bond Future	823	1	1	1	0.00
14/09/2016	R023 On 04-May-17			Bond Future	8.41	98.3022	98.4585	98.3022	0.00
14/09/2016	R023 On 04-May-17	8.59	Call	Bond Future	2440	2	2	2	0.00
14/09/2016	R023 On 04-May-17	8.61	Call	Bond Future	2492	2	2	2	0.00
14/09/2016	R023 On 04-May-17	8.60	Call	Bond Future	2466	2	2	2	0.00
14/09/2016	R023 On 04-May-17	8.59	Put	Bond Future	1657	2	2	2	0.00
14/09/2016	R023 On 04-May-17	8.61	Put	Bond Future	1620	2	2	2	0.00
14/09/2016	R023 On 04-May-17	8.60	Put	Bond Future	1639	2	2	2	0.00
14/09/2016	R035 On 03-November-16			Bond Future	9.24	98.0214	98.4674	98.0214	4,661.00
14/09/2016	R035 On 03-November-16	9.57	Call	Bond Future	2751	2	3	2	0.00
14/09/2016	R035 On 03-November-16	9.59	Call	Bond Future	2914	2	3	2	0.00
14/09/2016	R035 On 03-November-16	9.58	Call	Bond Future	2833	2	3	2	0.00
14/09/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
14/09/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
14/09/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
14/09/2016	R035 On 02-February-17			Bond Future	9.28	99.9113	100.3652	99.9113	0.00
14/09/2016	R035 On 02-February-17	9.51	Call	Bond Future	1883	1	2	1	0.00
14/09/2016	R035 On 02-February-17	9.52	Call	Bond Future	1965	2	2	2	0.00
14/09/2016	R035 On 02-February-17	9.50	Call	Bond Future	1801	1	2	1	0.00
14/09/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
14/09/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
14/09/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
14/09/2016	R035 On 04-May-17			Bond Future	9.31	97.4142	97.8757	97.4142	0.00
14/09/2016	R035 On 04-May-17	9.53	Call	Bond Future	1776	1	2	1	0.00
14/09/2016	R035 On 04-May-17	9.55	Call	Bond Future	1938	1	2	1	0.00
14/09/2016	R035 On 04-May-17	9.54	Call	Bond Future	1857	1	2	1	0.00
14/09/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
14/09/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
14/09/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2016	R186 On 03-November-16			Bond Future	8.69	115.7336	115.9996	115.7336	101,438.00
14/09/2016	R186 On 03-November-16	9.10	Call	Bond Future	3396	3	3	3	0.00
14/09/2016	R186 On 03-November-16	9.66	Call	Bond Future	6734	6	7	6	0.00
14/09/2016	R186 On 03-November-16	8.96	Call	Bond Future	2678	3	3	3	0.00
14/09/2016	R186 On 03-November-16	9.40	Call	Bond Future	5121	5	5	5	1,425.00
14/09/2016	R186 On 03-November-16	8.52	Call	Bond Future	992	1	1	1	0.00
14/09/2016	R186 On 03-November-16	8.82	Call	Bond Future	2039	2	2	2	0.00
14/09/2016	R186 On 03-November-16	8.95	Call	Bond Future	2630	2	3	2	0.00
14/09/2016	R186 On 03-November-16	9.20	Call	Bond Future	3947	4	4	4	1,425.00
14/09/2016	R186 On 03-November-16	8.30	Call	Bond Future	509	0	1	0	150.00
14/09/2016	R186 On 03-November-16	8.90	Call	Bond Future	2394	2	2	2	0.00
14/09/2016	R186 On 03-November-16	8.97	Call	Bond Future	2727	3	3	3	0.00
14/09/2016	R186 On 03-November-16	9.71	Call	Bond Future	7050	7	7	7	0.00
14/09/2016	R186 On 03-November-16	9.66	Put	Bond Future	76	0	0	0	0.00
14/09/2016	R186 On 03-November-16	9.71	Put	Bond Future	63	0	0	0	0.00
14/09/2016	R186 On 03-November-16	8.90	Put	Bond Future	918	1	1	1	5,092.00
14/09/2016	R186 On 03-November-16	9.10	Put	Bond Future	523	1	1	1	108.00
14/09/2016	R186 On 03-November-16	8.96	Put	Bond Future	781	1	1	1	0.00
14/09/2016	R186 On 03-November-16	8.97	Put	Bond Future	760	1	1	1	0.00
14/09/2016	R186 On 03-November-16	8.30	Put	Bond Future	3371	4	3	4	0.00
14/09/2016	R186 On 03-November-16	8.52	Put	Bond Future	2238	2	2	2	150.00
14/09/2016	R186 On 03-November-16	8.95	Put	Bond Future	803	1	1	1	0.00
14/09/2016	R186 On 03-November-16	9.20	Put	Bond Future	385	0	0	0	0.00
14/09/2016	R186 On 03-November-16	8.82	Put	Bond Future	1128	1	1	1	150.00
14/09/2016	R186 On 03-November-16	9.40	Put	Bond Future	198	0	0	0	0.00
14/09/2016	R186 On 02-February-17			Bond Future	8.73	112.6620	112.9323	112.6620	0.00
14/09/2016	R186 On 02-February-17	9.50	Call	Bond Future	6043	6	6	6	0.00
14/09/2016	R186 On 02-February-17	8.87	Call	Bond Future	3093	3	3	3	0.00
14/09/2016	R186 On 02-February-17	9.40	Call	Bond Future	5525	5	6	5	0.00
14/09/2016	R186 On 02-February-17	8.60	Call	Bond Future	2129	2	2	2	7,000.00
14/09/2016	R186 On 02-February-17	8.81	Call	Bond Future	2859	3	3	3	0.00
14/09/2016	R186 On 02-February-17	8.00	Call	Bond Future	733	1	1	1	7,000.00
14/09/2016	R186 On 02-February-17	8.37	Call	Bond Future	1476	1	1	1	500.00
14/09/2016	R186 On 02-February-17	8.79	Call	Bond Future	2783	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
14/09/2016	R186 On 02-February-17	8.43	Call	Bond Future	1632	2	2	2	750.00
14/09/2016	R186 On 02-February-17	8.80	Call	Bond Future	2821	3	3	3	0.00
14/09/2016	R186 On 02-February-17	8.90	Call	Bond Future	3213	3	3	3	0.00
14/09/2016	R186 On 02-February-17	9.50	Put	Bond Future	786	1	1	1	6,500.00
14/09/2016	R186 On 02-February-17	8.87	Put	Bond Future	2096	2	2	2	500.00
14/09/2016	R186 On 02-February-17	8.60	Put	Bond Future	3028	3	3	3	0.00
14/09/2016	R186 On 02-February-17	8.37	Put	Bond Future	4025	4	4	4	0.00
14/09/2016	R186 On 02-February-17	8.79	Put	Bond Future	2344	2	2	2	0.00
14/09/2016	R186 On 02-February-17	9.40	Put	Bond Future	929	1	1	1	750.00
14/09/2016	R186 On 02-February-17	8.00	Put	Bond Future	6005	6	6	6	0.00
14/09/2016	R186 On 02-February-17	8.81	Put	Bond Future	2280	2	2	2	0.00
14/09/2016	R186 On 02-February-17	8.43	Put	Bond Future	3747	4	4	4	0.00
14/09/2016	R186 On 02-February-17	8.80	Put	Bond Future	2312	2	2	2	0.00
14/09/2016	R186 On 02-February-17	8.90	Put	Bond Future	2008	2	2	2	750.00
14/09/2016	R186 On 04-May-17			Bond Future	8.75	114.9273	115.2011	114.9273	0.00
14/09/2016	R186 On 04-May-17	8.90	Call	Bond Future	3813	4	4	4	0.00
14/09/2016	R186 On 04-May-17	8.91	Call	Bond Future	3851	4	4	4	0.00
14/09/2016	R186 On 04-May-17	8.89	Call	Bond Future	3774	4	4	4	0.00
14/09/2016	R186 On 04-May-17	8.89	Put	Bond Future	2827	3	3	3	0.00
14/09/2016	R186 On 04-May-17	8.90	Put	Bond Future	2798	3	3	3	0.00
14/09/2016	R186 On 04-May-17	8.91	Put	Bond Future	2768	3	3	3	0.00
14/09/2016	R197 On 03-November-16			Bond Future	302.30	302.2691	302.3026	302.2691	875.00
14/09/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
14/09/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
14/09/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
14/09/2016	R197 On 03-November-16	303.57	Put	Bond Future	1267	1	1	1	0.00
14/09/2016	R197 On 03-November-16	303.58	Put	Bond Future	1277	1	1	1	0.00
14/09/2016	R197 On 03-November-16	303.56	Put	Bond Future	1257	1	1	1	0.00
14/09/2016	R202 On 03-November-16			Bond Future	251.82	251.7915	251.8197	251.7915	35,875.00
14/09/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
14/09/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
14/09/2016	R202 On 03-November-16	253.86	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
14/09/2016	R202 On 03-November-16	253.86	Put	Bond Future	2040	2	2	2	0.00
14/09/2016	R202 On 03-November-16	253.87	Put	Bond Future	2050	2	2	2	0.00
14/09/2016	R202 On 03-November-16	253.85	Put	Bond Future	2030	2	2	2	0.00
14/09/2016	R203 On 03-November-16			Bond Future	7.44	101.8170	101.8739	101.8170	30,174.00
14/09/2016	R203 On 03-November-16	8.84	Call	Bond Future	1136	1	1	1	0.00
14/09/2016	R203 On 03-November-16	8.86	Call	Bond Future	1152	1	1	1	0.00
14/09/2016	R203 On 03-November-16	8.85	Call	Bond Future	1144	1	1	1	0.00
14/09/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
14/09/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
14/09/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
14/09/2016	R203 On 02-February-17			Bond Future	7.30	103.7801	103.8374	103.7801	0.00
14/09/2016	R203 On 02-February-17	7.70	Call	Bond Future	306	0	0	0	0.00
14/09/2016	R203 On 02-February-17	7.72	Call	Bond Future	314	0	0	0	0.00
14/09/2016	R203 On 02-February-17	7.71	Call	Bond Future	310	0	0	0	0.00
14/09/2016	R203 On 02-February-17	7.71	Put	Bond Future	75	0	0	0	0.00
14/09/2016	R203 On 02-February-17	7.72	Put	Bond Future	73	0	0	0	0.00
14/09/2016	R203 On 02-February-17	7.70	Put	Bond Future	77	0	0	0	0.00
14/09/2016	R203 On 04-May-17			Bond Future	6.61	101.6915	101.7483	101.6915	0.00
14/09/2016	R203 On 04-May-17	6.91	Call	Bond Future	183	0	0	0	0.00
14/09/2016	R203 On 04-May-17	6.92	Call	Bond Future	185	0	0	0	0.00
14/09/2016	R203 On 04-May-17	6.93	Call	Bond Future	187	0	0	0	0.00
14/09/2016	R203 On 04-May-17	6.92	Put	Bond Future	76	0	0	0	0.00
14/09/2016	R203 On 04-May-17	6.91	Put	Bond Future	77	0	0	0	0.00
14/09/2016	R203 On 04-May-17	6.93	Put	Bond Future	75	0	0	0	0.00
14/09/2016	R204 On 03-November-16			Bond Future	7.69	103.5275	103.6421	103.5275	31,523.00
14/09/2016	R204 On 03-November-16	9.21	Call	Bond Future	2879	3	3	3	0.00
14/09/2016	R204 On 03-November-16	9.23	Call	Bond Future	2916	3	3	3	0.00
14/09/2016	R204 On 03-November-16	9.22	Call	Bond Future	2898	3	3	3	0.00
14/09/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
14/09/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
14/09/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
14/09/2016	R204 On 02-February-17			Bond Future	7.67	101.4832	101.5992	101.4832	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
14/09/2016	R204 On 02-February-17	8.28	Call	Bond Future	1196	1	1	1	0.00
14/09/2016	R204 On 02-February-17	8.29	Call	Bond Future	1209	1	1	1	0.00
14/09/2016	R204 On 02-February-17	8.30	Call	Bond Future	1223	1	1	1	0.00
14/09/2016	R204 On 02-February-17	8.28	Put	Bond Future	160	0	0	0	0.00
14/09/2016	R204 On 02-February-17	8.30	Put	Bond Future	153	0	0	0	0.00
14/09/2016	R204 On 02-February-17	8.29	Put	Bond Future	157	0	0	0	0.00
14/09/2016	R204 On 04-May-17			Bond Future	7.60	103.5236	103.6402	103.5236	0.00
14/09/2016	R204 On 04-May-17	7.90	Call	Bond Future	827	1	1	1	0.00
14/09/2016	R204 On 04-May-17	7.92	Call	Bond Future	846	1	1	1	0.00
14/09/2016	R204 On 04-May-17	7.91	Call	Bond Future	837	1	1	1	0.00
14/09/2016	R204 On 04-May-17	7.91	Put	Bond Future	371	0	0	0	0.00
14/09/2016	R204 On 04-May-17	7.92	Put	Bond Future	366	0	0	0	0.00
14/09/2016	R204 On 04-May-17	7.90	Put	Bond Future	376	0	0	0	0.00
14/09/2016	R207 On 03-November-16			Bond Future	7.92	100.2924	100.4237	100.2924	52,473.00
14/09/2016	R207 On 03-November-16	7.94	Call	Bond Future	536	0	1	0	0.00
14/09/2016	R207 On 03-November-16	7.93	Call	Bond Future	522	0	1	0	0.00
14/09/2016	R207 On 03-November-16	7.95	Call	Bond Future	551	0	1	0	0.00
14/09/2016	R207 On 03-November-16	7.95	Put	Bond Future	460	1	0	1	0.00
14/09/2016	R207 On 03-November-16	7.94	Put	Bond Future	473	1	0	1	0.00
14/09/2016	R207 On 03-November-16	7.93	Put	Bond Future	486	1	0	1	0.00
14/09/2016	R207 On 02-February-17			Bond Future	7.92	98.5836	98.7167	98.5836	0.00
14/09/2016	R207 On 02-February-17	8.91	Call	Bond Future	2587	2	3	2	62.00
14/09/2016	R207 On 02-February-17	9.22	Call	Bond Future	3285	3	3	3	0.00
14/09/2016	R207 On 02-February-17	9.24	Call	Bond Future	3331	3	3	3	0.00
14/09/2016	R207 On 02-February-17	9.23	Call	Bond Future	3308	3	3	3	0.00
14/09/2016	R207 On 02-February-17	8.91	Put	Bond Future	115	0	0	0	0.00
14/09/2016	R207 On 02-February-17	9.22	Put	Bond Future	51	0	0	0	0.00
14/09/2016	R207 On 02-February-17	9.24	Put	Bond Future	48	0	0	0	0.00
14/09/2016	R207 On 02-February-17	9.23	Put	Bond Future	50	0	0	0	0.00
14/09/2016	R207 On 04-May-17			Bond Future	7.91	100.5658	100.7000	100.5658	0.00
14/09/2016	R207 On 04-May-17	8.20	Call	Bond Future	1323	1	1	1	0.00
14/09/2016	R207 On 04-May-17	8.22	Call	Bond Future	1352	1	1	1	0.00
14/09/2016	R207 On 04-May-17	8.21	Call	Bond Future	1337	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
14/09/2016	R207 On 04-May-17	8.22	Put	Bond Future	623	1	1	1	0.00
14/09/2016	R207 On 04-May-17	8.20	Put	Bond Future	640	1	1	1	0.00
14/09/2016	R207 On 04-May-17	8.21	Put	Bond Future	632	1	1	1	0.00
14/09/2016	R207 On 03-August-17			Bond Future	7.85	99.0273	99.1630	99.0273	0.00
14/09/2016	R207 On 03-August-17	8.19	Call	Bond Future	1436	1	1	1	51.00
14/09/2016	R207 On 03-August-17	8.40	Call	Bond Future	1735	2	2	2	0.00
14/09/2016	R207 On 03-August-17	8.39	Call	Bond Future	1720	2	2	2	0.00
14/09/2016	R207 On 03-August-17	8.41	Call	Bond Future	1750	2	2	2	0.00
14/09/2016	R207 On 03-August-17	8.39	Put	Bond Future	557	1	1	1	0.00
14/09/2016	R207 On 03-August-17	8.41	Put	Bond Future	545	1	1	1	0.00
14/09/2016	R207 On 03-August-17	8.19	Put	Bond Future	700	1	1	1	0.00
14/09/2016	R207 On 03-August-17	8.40	Put	Bond Future	551	1	1	1	0.00
14/09/2016	R208 On 03-November-16			Bond Future	8.09	95.6796	95.8479	95.6796	31,098.00
14/09/2016	R208 On 03-November-16	9.57	Call	Bond Future	5063	5	5	5	0.00
14/09/2016	R208 On 03-November-16	9.58	Call	Bond Future	5096	5	5	5	0.00
14/09/2016	R208 On 03-November-16	9.59	Call	Bond Future	5129	5	5	5	0.00
14/09/2016	R208 On 03-November-16	9.57	Put	Bond Future	1	0	0	0	0.00
14/09/2016	R208 On 03-November-16	9.58	Put	Bond Future	1	0	0	0	0.00
14/09/2016	R208 On 03-November-16	9.59	Put	Bond Future	1	0	0	0	0.00
14/09/2016	R208 On 02-February-17			Bond Future	8.11	97.5245	97.6954	97.5245	0.00
14/09/2016	R208 On 02-February-17	8.64	Call	Bond Future	2209	2	2	2	0.00
14/09/2016	R208 On 02-February-17	8.63	Call	Bond Future	2185	2	2	2	0.00
14/09/2016	R208 On 02-February-17	8.65	Call	Bond Future	2234	2	2	2	0.00
14/09/2016	R208 On 02-February-17	8.64	Put	Bond Future	443	0	0	0	0.00
14/09/2016	R208 On 02-February-17	8.65	Put	Bond Future	435	0	0	0	0.00
14/09/2016	R208 On 02-February-17	8.63	Put	Bond Future	452	1	0	1	0.00
14/09/2016	R208 On 04-May-17			Bond Future	8.11	96.0810	96.2537	96.0810	0.00
14/09/2016	R208 On 04-May-17	8.37	Call	Bond Future	1800	2	2	2	0.00
14/09/2016	R208 On 04-May-17	8.39	Call	Bond Future	1839	2	2	2	0.00
14/09/2016	R208 On 04-May-17	8.38	Call	Bond Future	1819	2	2	2	0.00
14/09/2016	R208 On 04-May-17	8.37	Put	Bond Future	964	1	1	1	0.00
14/09/2016	R208 On 04-May-17	8.39	Put	Bond Future	940	1	1	1	0.00
14/09/2016	R208 On 04-May-17	8.38	Put	Bond Future	952	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
14/09/2016	R209 On 03-November-16			Bond Future	9.20	73.8474	74.2179	73.8474	37,887.00
14/09/2016	R209 On 03-November-16	10.24	Call	Bond Future	6986	7	7	7	0.00
14/09/2016	R209 On 03-November-16	10.26	Call	Bond Future	7103	7	7	7	0.00
14/09/2016	R209 On 03-November-16	8.81	Call	Bond Future	587	1	1	1	345.00
14/09/2016	R209 On 03-November-16	10.25	Call	Bond Future	7045	7	7	7	0.00
14/09/2016	R209 On 03-November-16	9.05	Call	Bond Future	1146	1	1	1	0.00
14/09/2016	R209 On 03-November-16	9.45	Call	Bond Future	2659	2	3	2	0.00
14/09/2016	R209 On 03-November-16	8.87	Call	Bond Future	703	1	1	1	250.00
14/09/2016	R209 On 03-November-16	9.42	Call	Bond Future	2522	2	3	2	120.00
14/09/2016	R209 On 03-November-16	9.34	Call	Bond Future	2174	2	2	2	0.00
14/09/2016	R209 On 03-November-16	9.04	Call	Bond Future	1118	1	1	1	0.00
14/09/2016	R209 On 03-November-16	10.25	Put	Bond Future	75	0	0	0	0.00
14/09/2016	R209 On 03-November-16	10.26	Put	Bond Future	72	0	0	0	0.00
14/09/2016	R209 On 03-November-16	9.45	Put	Bond Future	887	1	1	1	250.00
14/09/2016	R209 On 03-November-16	9.05	Put	Bond Future	2207	2	2	2	250.00
14/09/2016	R209 On 03-November-16	8.81	Put	Bond Future	3428	4	3	4	0.00
14/09/2016	R209 On 03-November-16	10.24	Put	Bond Future	78	0	0	0	0.00
14/09/2016	R209 On 03-November-16	9.04	Put	Bond Future	2251	2	2	2	345.00
14/09/2016	R209 On 03-November-16	9.42	Put	Bond Future	956	1	1	1	0.00
14/09/2016	R209 On 03-November-16	8.87	Put	Bond Future	3094	3	3	3	0.00
14/09/2016	R209 On 03-November-16	9.34	Put	Bond Future	1163	1	1	1	345.00
14/09/2016	R209 On 02-February-17			Bond Future	9.23	75.2713	75.6485	75.2713	0.00
14/09/2016	R209 On 02-February-17	9.55	Call	Bond Future	3971	4	4	4	0.00
14/09/2016	R209 On 02-February-17	9.53	Call	Bond Future	3886	4	4	4	0.00
14/09/2016	R209 On 02-February-17	9.54	Call	Bond Future	3928	4	4	4	0.00
14/09/2016	R209 On 02-February-17	9.53	Put	Bond Future	1828	2	2	2	0.00
14/09/2016	R209 On 02-February-17	9.54	Put	Bond Future	1803	2	2	2	0.00
14/09/2016	R209 On 02-February-17	9.55	Put	Bond Future	1778	2	2	2	0.00
14/09/2016	R209 On 04-May-17			Bond Future	9.26	73.6327	74.0162	73.6327	0.00
14/09/2016	R209 On 04-May-17	9.46	Call	Bond Future	4268	4	4	4	0.00
14/09/2016	R209 On 04-May-17	9.48	Call	Bond Future	4346	4	4	4	0.00
14/09/2016	R209 On 04-May-17	9.47	Call	Bond Future	4307	4	4	4	0.00
14/09/2016	R209 On 04-May-17	9.46	Put	Bond Future	2891	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
14/09/2016	R209 On 04-May-17	9.47	Put	Bond Future	2862	3	3	3	0.00
14/09/2016	R209 On 04-May-17	9.48	Put	Bond Future	2833	3	3	3	0.00
14/09/2016	R210 On 03-November-16			Bond Future	186.76	186.7423	186.7642	186.7423	2,100.00
14/09/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
14/09/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
14/09/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
14/09/2016	R210 On 03-November-16	188.90	Put	Bond Future	2136	2	2	2	0.00
14/09/2016	R210 On 03-November-16	188.92	Put	Bond Future	2156	2	2	2	0.00
14/09/2016	R210 On 03-November-16	188.91	Put	Bond Future	2146	2	2	2	0.00
14/09/2016	R211 On 03-November-16			Bond Future	141.79	141.7681	141.7884	141.7681	56.00
14/09/2016	R211 On 03-November-16	141.76	Call	Bond Future	28	0	0	0	0.00
14/09/2016	R211 On 03-November-16	141.75	Call	Bond Future	38	0	0	0	0.00
14/09/2016	R211 On 03-November-16	141.74	Call	Bond Future	48	0	0	0	0.00
14/09/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
14/09/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
14/09/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
14/09/2016	R212 On 03-November-16			Bond Future	148.01	147.9910	148.0070	147.9910	3,109.00
14/09/2016	R212 On 03-November-16	148.11	Call	Bond Future	0	0	0	0	0.00
14/09/2016	R212 On 03-November-16	148.12	Call	Bond Future	0	0	0	0	0.00
14/09/2016	R212 On 03-November-16	148.10	Call	Bond Future	0	0	0	0	0.00
14/09/2016	R212 On 03-November-16	148.11	Put	Bond Future	103	0	0	0	0.00
14/09/2016	R212 On 03-November-16	148.12	Put	Bond Future	113	0	0	0	0.00
14/09/2016	R212 On 03-November-16	148.10	Put	Bond Future	93	0	0	0	0.00
14/09/2016	R213 On 03-November-16			Bond Future	9.08	84.5466	84.8407	84.5466	42,521.00
14/09/2016	R213 On 03-November-16	10.18	Call	Bond Future	7275	7	7	7	0.00
14/09/2016	R213 On 03-November-16	10.20	Call	Bond Future	7394	7	7	7	0.00
14/09/2016	R213 On 03-November-16	10.19	Call	Bond Future	7335	7	7	7	0.00
14/09/2016	R213 On 03-November-16	10.19	Put	Bond Future	53	0	0	0	0.00
14/09/2016	R213 On 03-November-16	10.20	Put	Bond Future	51	0	0	0	0.00
14/09/2016	R213 On 03-November-16	10.18	Put	Bond Future	55	0	0	0	0.00
14/09/2016	R213 On 02-February-17			Bond Future	9.12	86.1767	86.4759	86.1767	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
14/09/2016	R213 On 02-February-17	9.40	Call	Bond Future	3680	3	4	3	0.00
14/09/2016	R213 On 02-February-17	9.42	Call	Bond Future	3764	4	4	4	0.00
14/09/2016	R213 On 02-February-17	9.41	Call	Bond Future	3722	4	4	4	0.00
14/09/2016	R213 On 02-February-17	9.40	Put	Bond Future	1777	2	2	2	0.00
14/09/2016	R213 On 02-February-17	9.42	Put	Bond Future	1727	2	2	2	0.00
14/09/2016	R213 On 02-February-17	9.41	Put	Bond Future	1752	2	2	2	0.00
14/09/2016	R213 On 04-May-17			Bond Future	9.15	84.3554	84.6593	84.3554	0.00
14/09/2016	R213 On 04-May-17	9.37	Call	Bond Future	4182	4	4	4	0.00
14/09/2016	R213 On 04-May-17	9.36	Call	Bond Future	4144	4	4	4	0.00
14/09/2016	R213 On 04-May-17	9.35	Call	Bond Future	4105	4	4	4	0.00
14/09/2016	R213 On 04-May-17	9.36	Put	Bond Future	2712	3	3	3	0.00
14/09/2016	R213 On 04-May-17	9.37	Put	Bond Future	2684	3	3	3	0.00
14/09/2016	R213 On 04-May-17	9.35	Put	Bond Future	2740	3	3	3	0.00
14/09/2016	R214 On 03-November-16			Bond Future	9.27	74.2706	74.6599	74.2706	29,194.00
14/09/2016	R214 On 03-November-16	10.35	Call	Bond Future	7517	7	8	7	0.00
14/09/2016	R214 On 03-November-16	10.33	Call	Bond Future	7397	7	7	7	0.00
14/09/2016	R214 On 03-November-16	10.34	Call	Bond Future	7457	7	7	7	0.00
14/09/2016	R214 On 03-November-16	10.33	Put	Bond Future	84	0	0	0	0.00
14/09/2016	R214 On 03-November-16	10.34	Put	Bond Future	81	0	0	0	0.00
14/09/2016	R214 On 03-November-16	10.35	Put	Bond Future	78	0	0	0	0.00
14/09/2016	R214 On 02-February-17			Bond Future	9.31	75.7026	76.0990	75.7026	0.00
14/09/2016	R214 On 02-February-17	9.67	Call	Bond Future	4432	4	4	4	0.00
14/09/2016	R214 On 02-February-17	9.66	Call	Bond Future	4387	4	4	4	0.00
14/09/2016	R214 On 02-February-17	9.68	Call	Bond Future	4477	4	4	4	0.00
14/09/2016	R214 On 02-February-17	9.67	Put	Bond Future	1797	2	2	2	0.00
14/09/2016	R214 On 02-February-17	9.68	Put	Bond Future	1772	2	2	2	0.00
14/09/2016	R214 On 02-February-17	9.66	Put	Bond Future	1822	2	2	2	0.00
14/09/2016	R214 On 04-May-17			Bond Future	9.33	73.9246	74.3277	73.9246	0.00
14/09/2016	R214 On 04-May-17	9.58	Call	Bond Future	4690	4	5	4	0.00
14/09/2016	R214 On 04-May-17	9.56	Call	Bond Future	4607	4	5	4	0.00
14/09/2016	R214 On 04-May-17	9.57	Call	Bond Future	4648	4	5	4	0.00
14/09/2016	R214 On 04-May-17	9.56	Put	Bond Future	2954	3	3	3	0.00
14/09/2016	R214 On 04-May-17	9.57	Put	Bond Future	2924	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
14/09/2016	R214 On 04-May-17	9.58	Put	Bond Future	2894	3	3	3	0.00
14/09/2016	R248 On 03-November-16			Bond Future	9.31	95.4955	95.9464	95.4955	61,912.00
14/09/2016	R248 On 03-November-16	10.39	Call	Bond Future	9552	9	10	9	0.00
14/09/2016	R248 On 03-November-16	10.38	Call	Bond Future	9477	9	9	9	0.00
14/09/2016	R248 On 03-November-16	10.37	Call	Bond Future	9401	9	9	9	0.00
14/09/2016	R248 On 03-November-16	10.38	Put	Bond Future	129	0	0	0	0.00
14/09/2016	R248 On 03-November-16	10.39	Put	Bond Future	125	0	0	0	0.00
14/09/2016	R248 On 03-November-16	10.37	Put	Bond Future	134	0	0	0	0.00
14/09/2016	R248 On 02-February-17			Bond Future	9.35	97.3367	97.7956	97.3367	0.00
14/09/2016	R248 On 02-February-17	9.76	Call	Bond Future	6029	6	6	6	0.00
14/09/2016	R248 On 02-February-17	9.77	Call	Bond Future	6087	6	6	6	0.00
14/09/2016	R248 On 02-February-17	9.78	Call	Bond Future	6145	6	6	6	0.00
14/09/2016	R248 On 02-February-17	9.77	Put	Bond Future	2247	2	2	2	0.00
14/09/2016	R248 On 02-February-17	9.76	Put	Bond Future	2278	2	2	2	0.00
14/09/2016	R248 On 02-February-17	9.78	Put	Bond Future	2217	2	2	2	0.00
14/09/2016	R248 On 04-May-17			Bond Future	9.38	94.8513	95.3179	94.8513	0.00
14/09/2016	R248 On 04-May-17	9.67	Call	Bond Future	6437	6	6	6	0.00
14/09/2016	R248 On 04-May-17	9.66	Call	Bond Future	6384	6	6	6	0.00
14/09/2016	R248 On 04-May-17	9.65	Call	Bond Future	6331	6	6	6	0.00
14/09/2016	R248 On 04-May-17	9.66	Put	Bond Future	3801	4	4	4	0.00
14/09/2016	R248 On 04-May-17	9.67	Put	Bond Future	3764	4	4	4	0.00
14/09/2016	R248 On 04-May-17	9.65	Put	Bond Future	3839	4	4	4	0.00