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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/09/2016 TO: 16/09/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	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
16/09/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	2025 On 03-November-16			Bond Future	128.77	128.7632	128.7682	128.7632	3,044.00
16/09/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
16/09/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
16/09/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
16/09/2016	2025 On 03-November-16	129.22	Put	Bond Future	452	0	0	0	0.00
16/09/2016	2025 On 03-November-16	129.21	Put	Bond Future	442	0	0	0	0.00
16/09/2016	2025 On 03-November-16	129.23	Put	Bond Future	462	0	0	0	0.00
16/09/2016	2030 On 03-November-16			Bond Future	9.08	94.0166	93.9471	94.0166	27,176.00
16/09/2016	2030 On 03-November-16	9.33	Call	Bond Future	1784	2	2	2	0.00
16/09/2016	2030 On 03-November-16	9.34	Call	Bond Future	1854	2	2	2	0.00
16/09/2016	2030 On 03-November-16	9.35	Call	Bond Future	1924	2	2	2	0.00
16/09/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
16/09/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
16/09/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
16/09/2016	2030 On 02-February-17			Bond Future	9.12	91.8220	91.7507	91.8220	0.00
16/09/2016	2030 On 02-February-17	9.29	Call	Bond Future	1213	1	1	1	0.00
16/09/2016	2030 On 02-February-17	9.31	Call	Bond Future	1352	1	1	1	0.00
16/09/2016	2030 On 02-February-17	9.30	Call	Bond Future	1282	1	1	1	0.00
16/09/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
16/09/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
16/09/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
16/09/2016	2030 On 04-May-17			Bond Future	9.15	93.6669	93.5923	93.6669	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
16/09/2016	2030 On 04-May-17	9.34	Call	Bond Future	1307	1	1	1	0.00
16/09/2016	2030 On 04-May-17	9.33	Call	Bond Future	1239	1	1	1	0.00
16/09/2016	2030 On 04-May-17	9.32	Call	Bond Future	1170	1	1	1	0.00
16/09/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
16/09/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
16/09/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
16/09/2016	2032 On 03-November-16			Bond Future	9.18	93.3639	93.2503	93.3639	13,093.00
16/09/2016	2032 On 03-November-16	10.28	Call	Bond Future	7972	8	8	8	0.00
16/09/2016	2032 On 03-November-16	10.30	Call	Bond Future	8103	8	8	8	0.00
16/09/2016	2032 On 03-November-16	10.29	Call	Bond Future	8037	8	8	8	0.00
16/09/2016	2032 On 03-November-16	10.28	Put	Bond Future	62	0	0	0	0.00
16/09/2016	2032 On 03-November-16	10.30	Put	Bond Future	57	0	0	0	0.00
16/09/2016	2032 On 03-November-16	10.29	Put	Bond Future	60	0	0	0	0.00
16/09/2016	2032 On 02-February-17			Bond Future	9.23	95.1627	95.0463	95.1627	0.00
16/09/2016	2032 On 02-February-17	9.51	Call	Bond Future	4125	4	4	4	0.00
16/09/2016	2032 On 02-February-17	9.53	Call	Bond Future	4217	4	4	4	0.00
16/09/2016	2032 On 02-February-17	9.52	Call	Bond Future	4171	4	4	4	0.00
16/09/2016	2032 On 02-February-17	9.52	Put	Bond Future	1973	2	2	2	0.00
16/09/2016	2032 On 02-February-17	9.51	Put	Bond Future	2001	2	2	2	0.00
16/09/2016	2032 On 02-February-17	9.53	Put	Bond Future	1946	2	2	2	0.00
16/09/2016	2032 On 04-May-17			Bond Future	9.26	92.9136	92.7930	92.9136	0.00
16/09/2016	2032 On 04-May-17	9.46	Call	Bond Future	4583	5	5	5	0.00
16/09/2016	2032 On 04-May-17	9.45	Call	Bond Future	4541	5	5	5	0.00
16/09/2016	2032 On 04-May-17	9.44	Call	Bond Future	4499	5	4	5	0.00
16/09/2016	2032 On 04-May-17	9.45	Put	Bond Future	3123	3	3	3	0.00
16/09/2016	2032 On 04-May-17	9.46	Put	Bond Future	3091	3	3	3	0.00
16/09/2016	2032 On 04-May-17	9.44	Put	Bond Future	3155	3	3	3	0.00
16/09/2016	2033 On 03-November-16			Bond Future	108.12	108.2676	108.1197	108.2676	4,686.00
16/09/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
16/09/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
16/09/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
16/09/2016	2033 On 03-November-16	109.17	Put	Bond Future	1050	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
16/09/2016	2033 On 03-November-16	109.18	Put	Bond Future	1060	1	1	1	0.00
16/09/2016	2033 On 03-November-16	109.16	Put	Bond Future	1040	1	1	1	0.00
16/09/2016	2037 On 03-November-16			Bond Future	9.35	94.8090	94.6409	94.8090	38,537.00
16/09/2016	2037 On 03-November-16	10.35	Call	Bond Future	8029	8	8	8	0.00
16/09/2016	2037 On 03-November-16	10.36	Call	Bond Future	8098	8	8	8	0.00
16/09/2016	2037 On 03-November-16	10.37	Call	Bond Future	8168	8	8	8	0.00
16/09/2016	2037 On 03-November-16	10.36	Put	Bond Future	114	0	0	0	0.00
16/09/2016	2037 On 03-November-16	10.37	Put	Bond Future	110	0	0	0	0.00
16/09/2016	2037 On 03-November-16	10.35	Put	Bond Future	118	0	0	0	0.00
16/09/2016	2037 On 02-February-17			Bond Future	9.39	92.3793	92.2075	92.3793	0.00
16/09/2016	2037 On 02-February-17	9.66	Call	Bond Future	4553	5	5	5	0.00
16/09/2016	2037 On 02-February-17	9.68	Call	Bond Future	4652	5	5	5	0.00
16/09/2016	2037 On 02-February-17	9.67	Call	Bond Future	4603	5	5	5	0.00
16/09/2016	2037 On 02-February-17	9.66	Put	Bond Future	2321	2	2	2	0.00
16/09/2016	2037 On 02-February-17	9.67	Put	Bond Future	2290	2	2	2	0.00
16/09/2016	2037 On 02-February-17	9.68	Put	Bond Future	2259	2	2	2	0.00
16/09/2016	2037 On 04-May-17			Bond Future	9.42	94.2355	94.0583	94.2355	0.00
16/09/2016	2037 On 04-May-17	9.59	Call	Bond Future	5003	5	5	5	0.00
16/09/2016	2037 On 04-May-17	9.58	Call	Bond Future	4958	5	5	5	0.00
16/09/2016	2037 On 04-May-17	9.60	Call	Bond Future	5048	5	5	5	0.00
16/09/2016	2037 On 04-May-17	9.58	Put	Bond Future	3682	4	4	4	0.00
16/09/2016	2037 On 04-May-17	9.60	Put	Bond Future	3610	4	4	4	0.00
16/09/2016	2037 On 04-May-17	9.59	Put	Bond Future	3646	4	4	4	0.00
16/09/2016	2038 On 03-November-16			Bond Future	136.01	136.9395	136.0144	136.9395	20,753.00
16/09/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	1	0	1	0.00
16/09/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	1	0	1	0.00
16/09/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	1	0	1	0.00
16/09/2016	2038 On 03-November-16	136.32	Put	Bond Future	306	0	0	0	0.00
16/09/2016	2038 On 03-November-16	136.31	Put	Bond Future	296	0	0	0	0.00
16/09/2016	2038 On 03-November-16	136.33	Put	Bond Future	316	0	0	0	0.00
16/09/2016	2040 On 03-November-16			Bond Future	9.36	99.1430	99.0080	99.1430	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
16/09/2016	2040 On 03-November-16	9.69	Call	Bond Future	3905	4	4	4	0.00
16/09/2016	2040 On 03-November-16	9.71	Call	Bond Future	4030	4	4	4	0.00
16/09/2016	2040 On 03-November-16	9.70	Call	Bond Future	3967	4	4	4	0.00
16/09/2016	2040 On 03-November-16	9.69	Put	Bond Future	986	1	1	1	0.00
16/09/2016	2040 On 03-November-16	9.70	Put	Bond Future	961	1	1	1	0.00
16/09/2016	2040 On 03-November-16	9.71	Put	Bond Future	937	1	1	1	0.00
16/09/2016	2040 On 02-February-17			Bond Future	9.40	96.5465	96.4084	96.5465	0.00
16/09/2016	2040 On 02-February-17	9.58	Call	Bond Future	4484	5	4	5	0.00
16/09/2016	2040 On 02-February-17	9.59	Call	Bond Future	4535	5	5	5	0.00
16/09/2016	2040 On 02-February-17	9.60	Call	Bond Future	4586	5	5	5	0.00
16/09/2016	2040 On 02-February-17	9.59	Put	Bond Future	2859	3	3	3	0.00
16/09/2016	2040 On 02-February-17	9.60	Put	Bond Future	2822	3	3	3	0.00
16/09/2016	2040 On 02-February-17	9.58	Put	Bond Future	2897	3	3	3	0.00
16/09/2016	2040 On 04-May-17			Bond Future	9.44	98.4865	98.3435	98.4865	0.00
16/09/2016	2040 On 04-May-17	9.62	Call	Bond Future	5557	6	6	6	0.00
16/09/2016	2040 On 04-May-17	9.63	Call	Bond Future	5606	6	6	6	0.00
16/09/2016	2040 On 04-May-17	9.64	Call	Bond Future	5655	6	6	6	0.00
16/09/2016	2040 On 04-May-17	9.63	Put	Bond Future	3902	4	4	4	0.00
16/09/2016	2040 On 04-May-17	9.64	Put	Bond Future	3864	4	4	4	0.00
16/09/2016	2040 On 04-May-17	9.62	Put	Bond Future	3940	4	4	4	0.00
16/09/2016	2044 On 03-November-16			Bond Future	9.38	96.4020	96.2177	96.4020	18,566.00
16/09/2016	2044 On 03-November-16	10.42	Call	Bond Future	9009	9	9	9	0.00
16/09/2016	2044 On 03-November-16	10.41	Call	Bond Future	8935	9	9	9	0.00
16/09/2016	2044 On 03-November-16	10.43	Call	Bond Future	9083	9	9	9	0.00
16/09/2016	2044 On 03-November-16	10.43	Put	Bond Future	119	0	0	0	0.00
16/09/2016	2044 On 03-November-16	10.42	Put	Bond Future	123	0	0	0	0.00
16/09/2016	2044 On 03-November-16	10.41	Put	Bond Future	127	0	0	0	0.00
16/09/2016	2044 On 02-February-17			Bond Future	9.42	93.8777	93.6895	93.8777	0.00
16/09/2016	2044 On 02-February-17	9.77	Call	Bond Future	5511	6	6	6	0.00
16/09/2016	2044 On 02-February-17	9.78	Call	Bond Future	5567	6	6	6	0.00
16/09/2016	2044 On 02-February-17	9.76	Call	Bond Future	5456	6	5	6	0.00
16/09/2016	2044 On 02-February-17	9.77	Put	Bond Future	2343	2	2	2	0.00
16/09/2016	2044 On 02-February-17	9.78	Put	Bond Future	2312	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
16/09/2016	2044 On 02-February-17	9.76	Put	Bond Future	2375	2	2	2	0.00
16/09/2016	2044 On 04-May-17			Bond Future	9.45	95.7641	95.5701	95.7641	0.00
16/09/2016	2044 On 04-May-17	9.67	Call	Bond Future	5858	6	6	6	0.00
16/09/2016	2044 On 04-May-17	9.66	Call	Bond Future	5808	6	6	6	0.00
16/09/2016	2044 On 04-May-17	9.68	Call	Bond Future	5908	6	6	6	0.00
16/09/2016	2044 On 04-May-17	9.68	Put	Bond Future	3841	4	4	4	0.00
16/09/2016	2044 On 04-May-17	9.67	Put	Bond Future	3879	4	4	4	0.00
16/09/2016	2044 On 04-May-17	9.66	Put	Bond Future	3917	4	4	4	0.00
16/09/2016	2046 On 03-November-16			Bond Future	133.63	134.2019	133.6348	134.2019	17,594.00
16/09/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
16/09/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
16/09/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
16/09/2016	2046 On 03-November-16	137.09	Put	Bond Future	3455	3	3	3	0.00
16/09/2016	2046 On 03-November-16	137.07	Put	Bond Future	3435	3	3	3	0.00
16/09/2016	2046 On 03-November-16	137.08	Put	Bond Future	3445	3	3	3	0.00
16/09/2016	2050 On 03-November-16			Bond Future	143.43	144.7891	143.4347	144.7891	21,644.00
16/09/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
16/09/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
16/09/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
16/09/2016	2050 On 03-November-16	149.53	Put	Bond Future	6095	5	6	5	0.00
16/09/2016	2050 On 03-November-16	149.54	Put	Bond Future	6105	5	6	5	0.00
16/09/2016	2050 On 03-November-16	149.52	Put	Bond Future	6085	5	6	5	0.00
16/09/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	AL37 On 03-November-16			Index Future	505.83	506.3010	505.8290	506.3010	14.00
16/09/2016	AL37 On 02-February-17			Index Future	515.57	516.0560	515.5710	516.0560	0.00
16/09/2016	AL7T On 03-November-16			Index Future	586.30	587.0190	586.2980	587.0190	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2016	AL7T On 02-February-17			Index Future	597.59	598.3280	597.5900	598.3280	0.00
16/09/2016	ALBI On 03-November-16			Index Future	535.67	536.3360	535.6650	536.3360	706.00
16/09/2016	ALBI On 02-February-17			Index Future	545.98	546.6690	545.9820	546.6690	0.00
16/09/2016	ALBI On 04-May-17			Index Future	556.93	557.6460	556.9340	557.6460	0.00
16/09/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	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
16/09/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/09/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	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
16/09/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2016	EL28 On 03-November-16			Bond Future	130.45	130.4458	130.4529	130.4458	0.00
16/09/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
16/09/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
16/09/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
16/09/2016	EL28 On 03-November-16	132.16	Put	Bond Future	1707	2	2	2	0.00
16/09/2016	EL28 On 03-November-16	132.17	Put	Bond Future	1717	2	2	2	0.00
16/09/2016	EL28 On 03-November-16	132.15	Put	Bond Future	1697	2	2	2	0.00
16/09/2016	EL28 On 02-February-17			Bond Future	132.97	132.9672	132.9736	132.9672	0.00
16/09/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
16/09/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
16/09/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
16/09/2016	EL28 On 02-February-17	135.10	Put	Bond Future	2126	2	2	2	0.00
16/09/2016	EL28 On 02-February-17	135.12	Put	Bond Future	2146	2	2	2	0.00
16/09/2016	EL28 On 02-February-17	135.11	Put	Bond Future	2136	2	2	2	0.00
16/09/2016	EL28 On 04-May-17			Bond Future	133.96	133.9597	133.9637	133.9597	0.00
16/09/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
16/09/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
16/09/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
16/09/2016	EL28 On 04-May-17	137.90	Put	Bond Future	3936	4	4	4	0.00
16/09/2016	EL28 On 04-May-17	137.91	Put	Bond Future	3946	4	4	4	0.00
16/09/2016	EL28 On 04-May-17	137.92	Put	Bond Future	3956	4	4	4	0.00
16/09/2016	ES33 On 03-November-16			Bond Future	10.24	79.4737	79.3444	79.4737	8,789.00
16/09/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6658	7	7	7	0.00
16/09/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6542	7	7	7	0.00
16/09/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6600	7	7	7	0.00
16/09/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
16/09/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
16/09/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
16/09/2016	ES33 On 02-February-17			Bond Future	10.31	81.0049	80.8726	81.0049	0.00
16/09/2016	ES33 On 02-February-17	10.61	Call	Bond Future	1927	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
16/09/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1864	2	2	2	0.00
16/09/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1800	2	2	2	0.00
16/09/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
16/09/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
16/09/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
16/09/2016	ES33 On 04-May-17			Bond Future	10.37	78.8366	78.7001	78.8366	0.00
16/09/2016	ES33 On 04-May-17	10.55	Call	Bond Future	1127	1	1	1	0.00
16/09/2016	ES33 On 04-May-17	10.56	Call	Bond Future	1190	1	1	1	0.00
16/09/2016	ES33 On 04-May-17	10.54	Call	Bond Future	1063	1	1	1	0.00
16/09/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
16/09/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
16/09/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
16/09/2016	ES42 On 03-November-16			Bond Future	10.33	84.0531	83.9421	84.0531	8,777.00
16/09/2016	ES42 On 02-February-17			Bond Future	10.40	85.6728	85.5592	85.6728	0.00
16/09/2016	ES42 On 04-May-17			Bond Future	10.46	83.1305	83.0128	83.1305	0.00
16/09/2016	GOVI On 03-November-16			GOVI	533.16	533.7850	533.1600	533.7850	418.00
16/09/2016	GOVI On 03-November-16	476.11	Call	GOVI	570500	58	57	58	0.00
16/09/2016	GOVI On 03-November-16	476.13	Call	GOVI	570300	58	57	58	0.00
16/09/2016	GOVI On 03-November-16	476.12	Call	GOVI	570400	58	57	58	0.00
16/09/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
16/09/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
16/09/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
16/09/2016	GOVI On 02-February-17			GOVI	543.43	544.0690	543.4290	544.0690	27.00
16/09/2016	GOVI On 02-February-17	533.32	Call	GOVI	101090	11	10	11	0.00
16/09/2016	GOVI On 02-February-17	533.34	Call	GOVI	100890	11	10	11	0.00
16/09/2016	GOVI On 02-February-17	533.33	Call	GOVI	100990	11	10	11	0.00
16/09/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
16/09/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
16/09/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
16/09/2016	GOVI On 04-May-17			GOVI	554.33	554.9930	554.3300	554.9930	0.00
16/09/2016	GOVI On 04-May-17	262.20	Call	GOVI	2921300	293	292	293	0.00
16/09/2016	GOVI On 04-May-17	262.19	Call	GOVI	2921400	293	292	293	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
16/09/2016	GOVI On 04-May-17	262.18	Call	GOVI	2921500	293	292	293	0.00
16/09/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
16/09/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
16/09/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
16/09/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/09/2016	IGOV On 03-November-16			Index Future	249.89	250.4850	249.8930	250.4850	1,021.00
16/09/2016	IGOV On 02-February-17			Index Future	254.72	255.3260	254.7220	255.3260	57.00
16/09/2016	IGOV On 04-May-17			Index Future	259.85	260.4680	259.8460	260.4680	0.00
16/09/2016	ILBI On 03-November-16			Index Future	677.36	678.5930	677.3550	678.5930	0.00
16/09/2016	ILBI On 02-February-17			Index Future	690.50	691.7590	690.4960	691.7590	155.00
16/09/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0733	100.0720	100.0733	0.00
16/09/2016	IS01 On 16-March-17			Interest Rate Swap	100.03	100.0272	100.0262	100.0272	0.00
16/09/2016	IS01 On 15-June-17			Interest Rate Swap	99.67	99.6761	99.6749	99.6761	0.00
16/09/2016	IS01 On 21-September-17			Interest Rate Swap	99.76	99.7623	99.7562	99.7623	0.00
16/09/2016	IS01 On 21-December-17			Interest Rate Swap	100.05	100.0514	100.0458	100.0514	0.00
16/09/2016	IS02 On 18-December-17			Interest Rate Swap	100.07	100.0803	100.0743	100.0803	0.00
16/09/2016	IS02 On 16-March-18			Interest Rate Swap	99.39	99.3976	99.3907	99.3976	0.00
16/09/2016	IS02 On 15-June-18			Interest Rate Swap	99.09	99.0980	99.0889	99.0980	0.00
16/09/2016	IS02 On 21-September-18			Interest Rate Swap	99.22	99.2218	99.2195	99.2218	0.00
16/09/2016	IS02 On 21-December-18			Interest Rate Swap	99.76	99.7600	99.7600	99.7600	0.00
16/09/2016	IS05 On 17-December-20			Interest Rate Swap	98.38	98.3288	98.3789	98.3288	0.00
16/09/2016	IS05 On 16-March-21			Interest Rate Swap	97.73	97.6803	97.7268	97.6803	0.00
16/09/2016	IS05 On 15-June-21			Interest Rate Swap	97.04	96.9993	97.0418	96.9993	0.00
16/09/2016	IS05 On 21-September-21			Interest Rate Swap	97.33	97.2933	97.3317	97.2933	0.00
16/09/2016	IS05 On 21-December-21			Interest Rate Swap	99.57	99.5315	99.5711	99.5315	0.00
16/09/2016	IS10 On 17-December-25			Interest Rate Swap	98.32	98.2112	98.3152	98.2112	0.00
16/09/2016	IS10 On 16-March-26			Interest Rate Swap	95.41	95.3002	95.4083	95.3002	0.00
16/09/2016	IS10 On 15-June-26			Interest Rate Swap	94.19	94.0790	94.1910	94.0790	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
16/09/2016	IS10 On 21-September-26			Interest Rate Swap	96.28	96.1724	96.2847	96.1724	0.00
16/09/2016	IS10 On 21-December-26			Interest Rate Swap	99.93	99.8119	99.9257	99.8119	0.00
16/09/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
16/09/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
16/09/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
16/09/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
16/09/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	10.00
16/09/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.43	92.5700	92.5700	92.5700	0.00
16/09/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.45	92.5500	92.5500	92.5500	0.00
16/09/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.51	92.4900	92.4900	92.4900	0.00
16/09/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.53	92.4700	92.4700	92.4700	0.00
16/09/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.58	92.4200	92.4200	92.4200	0.00
16/09/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.59	92.4100	92.4100	92.4100	1,000.00
16/09/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.69	92.3100	92.3100	92.3100	0.00
16/09/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.71	92.2900	92.2900	92.2900	0.00
16/09/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.73	92.2700	92.2700	92.2700	0.00
16/09/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.73	92.2700	92.2700	92.2700	1,000.00
16/09/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
16/09/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
16/09/2016	R023 On 03-November-16			Bond Future	8.40	98.4319	98.3127	98.4319	12,642.00
16/09/2016	R023 On 03-November-16	9.73	Call	Bond Future	6038	6	6	6	0.00
16/09/2016	R023 On 03-November-16	9.74	Call	Bond Future	6082	6	6	6	0.00
16/09/2016	R023 On 03-November-16	9.75	Call	Bond Future	6125	6	6	6	0.00
16/09/2016	R023 On 03-November-16	9.74	Put	Bond Future	6	0	0	0	0.00
16/09/2016	R023 On 03-November-16	9.75	Put	Bond Future	5	0	0	0	0.00
16/09/2016	R023 On 03-November-16	9.73	Put	Bond Future	6	0	0	0	0.00
16/09/2016	R023 On 02-February-17			Bond Future	8.44	100.3283	100.2063	100.3283	0.00
16/09/2016	R023 On 02-February-17	8.86	Call	Bond Future	2746	3	3	3	0.00
16/09/2016	R023 On 02-February-17	8.85	Call	Bond Future	2715	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
16/09/2016	R023 On 02-February-17	8.84	Call	Bond Future	2684	3	3	3	0.00
16/09/2016	R023 On 02-February-17	8.85	Put	Bond Future	852	1	1	1	0.00
16/09/2016	R023 On 02-February-17	8.86	Put	Bond Future	838	1	1	1	0.00
16/09/2016	R023 On 02-February-17	8.84	Put	Bond Future	866	1	1	1	0.00
16/09/2016	R023 On 04-May-17			Bond Future	8.45	98.4090	98.2825	98.4090	0.00
16/09/2016	R023 On 04-May-17	8.59	Call	Bond Future	2332	2	2	2	0.00
16/09/2016	R023 On 04-May-17	8.61	Call	Bond Future	2382	2	2	2	0.00
16/09/2016	R023 On 04-May-17	8.60	Call	Bond Future	2357	2	2	2	0.00
16/09/2016	R023 On 04-May-17	8.59	Put	Bond Future	1725	2	2	2	0.00
16/09/2016	R023 On 04-May-17	8.61	Put	Bond Future	1687	2	2	2	0.00
16/09/2016	R023 On 04-May-17	8.60	Put	Bond Future	1706	2	2	2	0.00
16/09/2016	R035 On 03-November-16			Bond Future	9.28	98.3416	98.1731	98.3416	4,661.00
16/09/2016	R035 On 03-November-16	9.57	Call	Bond Future	2457	3	2	3	0.00
16/09/2016	R035 On 03-November-16	9.59	Call	Bond Future	2620	3	3	3	0.00
16/09/2016	R035 On 03-November-16	9.58	Call	Bond Future	2538	3	3	3	0.00
16/09/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
16/09/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
16/09/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
16/09/2016	R035 On 02-February-17			Bond Future	9.32	100.2362	100.0640	100.2362	0.00
16/09/2016	R035 On 02-February-17	9.51	Call	Bond Future	1582	2	2	2	0.00
16/09/2016	R035 On 02-February-17	9.52	Call	Bond Future	1664	2	2	2	0.00
16/09/2016	R035 On 02-February-17	9.50	Call	Bond Future	1500	2	1	2	0.00
16/09/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
16/09/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
16/09/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
16/09/2016	R035 On 04-May-17			Bond Future	9.35	97.7439	97.5663	97.7439	0.00
16/09/2016	R035 On 04-May-17	9.53	Call	Bond Future	1466	2	1	2	0.00
16/09/2016	R035 On 04-May-17	9.55	Call	Bond Future	1629	2	2	2	0.00
16/09/2016	R035 On 04-May-17	9.54	Call	Bond Future	1547	2	2	2	0.00
16/09/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
16/09/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
16/09/2016	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
16/09/2016	R186 On 03-November-16			Bond Future	8.72	115.9294	115.7866	115.9294	101,355.00
16/09/2016	R186 On 03-November-16	9.10	Call	Bond Future	3208	3	3	3	0.00
16/09/2016	R186 On 03-November-16	9.66	Call	Bond Future	6523	7	7	7	0.00
16/09/2016	R186 On 03-November-16	8.96	Call	Bond Future	2504	3	3	3	0.00
16/09/2016	R186 On 03-November-16	9.40	Call	Bond Future	4916	5	5	5	1,425.00
16/09/2016	R186 On 03-November-16	8.52	Call	Bond Future	885	1	1	1	0.00
16/09/2016	R186 On 03-November-16	8.82	Call	Bond Future	1882	2	2	2	0.00
16/09/2016	R186 On 03-November-16	8.95	Call	Bond Future	2457	3	2	3	0.00
16/09/2016	R186 On 03-November-16	9.20	Call	Bond Future	3751	4	4	4	1,425.00
16/09/2016	R186 On 03-November-16	8.30	Call	Bond Future	439	0	0	0	150.00
16/09/2016	R186 On 03-November-16	8.90	Call	Bond Future	2227	2	2	2	0.00
16/09/2016	R186 On 03-November-16	8.97	Call	Bond Future	2552	3	3	3	0.00
16/09/2016	R186 On 03-November-16	9.71	Call	Bond Future	6838	7	7	7	0.00
16/09/2016	R186 On 03-November-16	9.66	Put	Bond Future	78	0	0	0	0.00
16/09/2016	R186 On 03-November-16	9.71	Put	Bond Future	64	0	0	0	0.00
16/09/2016	R186 On 03-November-16	8.90	Put	Bond Future	964	1	1	1	5,092.00
16/09/2016	R186 On 03-November-16	9.10	Put	Bond Future	548	1	1	1	108.00
16/09/2016	R186 On 03-November-16	8.96	Put	Bond Future	820	1	1	1	0.00
16/09/2016	R186 On 03-November-16	8.97	Put	Bond Future	798	1	1	1	0.00
16/09/2016	R186 On 03-November-16	8.30	Put	Bond Future	3514	3	4	3	0.00
16/09/2016	R186 On 03-November-16	8.52	Put	Bond Future	2343	2	2	2	150.00
16/09/2016	R186 On 03-November-16	8.95	Put	Bond Future	843	1	1	1	0.00
16/09/2016	R186 On 03-November-16	9.20	Put	Bond Future	403	0	0	0	0.00
16/09/2016	R186 On 03-November-16	8.82	Put	Bond Future	1185	1	1	1	150.00
16/09/2016	R186 On 03-November-16	9.40	Put	Bond Future	206	0	0	0	0.00
16/09/2016	R186 On 02-February-17			Bond Future	8.76	112.8598	112.7136	112.8598	0.00
16/09/2016	R186 On 02-February-17	9.50	Call	Bond Future	5856	6	6	6	0.00
16/09/2016	R186 On 02-February-17	8.87	Call	Bond Future	2951	3	3	3	0.00
16/09/2016	R186 On 02-February-17	9.40	Call	Bond Future	5344	5	5	5	0.00
16/09/2016	R186 On 02-February-17	8.60	Call	Bond Future	2013	2	2	2	7,000.00
16/09/2016	R186 On 02-February-17	8.81	Call	Bond Future	2723	3	3	3	0.00
16/09/2016	R186 On 02-February-17	8.00	Call	Bond Future	675	1	1	1	7,000.00
16/09/2016	R186 On 02-February-17	8.37	Call	Bond Future	1383	1	1	1	500.00
16/09/2016	R186 On 02-February-17	8.79	Call	Bond Future	2649	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
16/09/2016	R186 On 02-February-17	8.43	Call	Bond Future	1533	2	2	2	750.00
16/09/2016	R186 On 02-February-17	8.80	Call	Bond Future	2686	3	3	3	0.00
16/09/2016	R186 On 02-February-17	8.90	Call	Bond Future	3069	3	3	3	0.00
16/09/2016	R186 On 02-February-17	9.50	Put	Bond Future	818	1	1	1	13,500.00
16/09/2016	R186 On 02-February-17	8.87	Put	Bond Future	2173	2	2	2	500.00
16/09/2016	R186 On 02-February-17	8.60	Put	Bond Future	3130	3	3	3	0.00
16/09/2016	R186 On 02-February-17	8.37	Put	Bond Future	4151	4	4	4	0.00
16/09/2016	R186 On 02-February-17	8.79	Put	Bond Future	2428	2	2	2	0.00
16/09/2016	R186 On 02-February-17	9.40	Put	Bond Future	966	1	1	1	750.00
16/09/2016	R186 On 02-February-17	8.00	Put	Bond Future	6166	6	6	6	0.00
16/09/2016	R186 On 02-February-17	8.81	Put	Bond Future	2362	2	2	2	0.00
16/09/2016	R186 On 02-February-17	8.43	Put	Bond Future	3867	4	4	4	0.00
16/09/2016	R186 On 02-February-17	8.80	Put	Bond Future	2395	2	2	2	0.00
16/09/2016	R186 On 02-February-17	8.90	Put	Bond Future	2082	2	2	2	750.00
16/09/2016	R186 On 04-May-17			Bond Future	8.78	115.1270	114.9756	115.1270	0.00
16/09/2016	R186 On 04-May-17	8.90	Call	Bond Future	3673	4	4	4	0.00
16/09/2016	R186 On 04-May-17	8.91	Call	Bond Future	3711	4	4	4	0.00
16/09/2016	R186 On 04-May-17	8.89	Call	Bond Future	3635	4	4	4	0.00
16/09/2016	R186 On 04-May-17	8.89	Put	Bond Future	2914	3	3	3	0.00
16/09/2016	R186 On 04-May-17	8.90	Put	Bond Future	2883	3	3	3	0.00
16/09/2016	R186 On 04-May-17	8.91	Put	Bond Future	2853	3	3	3	0.00
16/09/2016	R197 On 03-November-16			Bond Future	302.32	302.3131	302.3246	302.3131	875.00
16/09/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
16/09/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
16/09/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
16/09/2016	R197 On 03-November-16	303.57	Put	Bond Future	1245	1	1	1	0.00
16/09/2016	R197 On 03-November-16	303.58	Put	Bond Future	1255	1	1	1	0.00
16/09/2016	R197 On 03-November-16	303.56	Put	Bond Future	1235	1	1	1	0.00
16/09/2016	R202 On 03-November-16			Bond Future	251.33	251.8287	251.3347	251.8287	36,009.00
16/09/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
16/09/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
16/09/2016	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
16/09/2016	R202 On 03-November-16	253.86	Put	Bond Future	2525	2	3	2	0.00
16/09/2016	R202 On 03-November-16	253.87	Put	Bond Future	2535	2	3	2	0.00
16/09/2016	R202 On 03-November-16	253.85	Put	Bond Future	2515	2	3	2	0.00
16/09/2016	R203 On 03-November-16			Bond Future	7.48	101.8687	101.8402	101.8687	30,174.00
16/09/2016	R203 On 03-November-16	8.84	Call	Bond Future	1102	1	1	1	0.00
16/09/2016	R203 On 03-November-16	8.86	Call	Bond Future	1118	1	1	1	0.00
16/09/2016	R203 On 03-November-16	8.85	Call	Bond Future	1110	1	1	1	0.00
16/09/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
16/09/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
16/09/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
16/09/2016	R203 On 02-February-17			Bond Future	7.37	103.8313	103.8017	103.8313	0.00
16/09/2016	R203 On 02-February-17	7.70	Call	Bond Future	280	0	0	0	0.00
16/09/2016	R203 On 02-February-17	7.72	Call	Bond Future	288	0	0	0	0.00
16/09/2016	R203 On 02-February-17	7.71	Call	Bond Future	284	0	0	0	0.00
16/09/2016	R203 On 02-February-17	7.71	Put	Bond Future	85	0	0	0	0.00
16/09/2016	R203 On 02-February-17	7.72	Put	Bond Future	83	0	0	0	0.00
16/09/2016	R203 On 02-February-17	7.70	Put	Bond Future	86	0	0	0	0.00
16/09/2016	R203 On 04-May-17			Bond Future	6.72	101.7419	101.7097	101.7419	0.00
16/09/2016	R203 On 04-May-17	6.91	Call	Bond Future	159	0	0	0	0.00
16/09/2016	R203 On 04-May-17	6.92	Call	Bond Future	161	0	0	0	0.00
16/09/2016	R203 On 04-May-17	6.93	Call	Bond Future	163	0	0	0	0.00
16/09/2016	R203 On 04-May-17	6.92	Put	Bond Future	90	0	0	0	0.00
16/09/2016	R203 On 04-May-17	6.91	Put	Bond Future	92	0	0	0	0.00
16/09/2016	R203 On 04-May-17	6.93	Put	Bond Future	89	0	0	0	0.00
16/09/2016	R204 On 03-November-16			Bond Future	7.73	103.6317	103.5702	103.6317	31,477.00
16/09/2016	R204 On 03-November-16	9.21	Call	Bond Future	2807	3	3	3	0.00
16/09/2016	R204 On 03-November-16	9.23	Call	Bond Future	2844	3	3	3	0.00
16/09/2016	R204 On 03-November-16	9.22	Call	Bond Future	2826	3	3	3	0.00
16/09/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
16/09/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
16/09/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
16/09/2016	R204 On 02-February-17			Bond Future	7.72	101.5878	101.5246	101.5878	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
16/09/2016	R204 On 02-February-17	8.28	Call	Bond Future	1135	1	1	1	0.00
16/09/2016	R204 On 02-February-17	8.29	Call	Bond Future	1148	1	1	1	0.00
16/09/2016	R204 On 02-February-17	8.30	Call	Bond Future	1161	1	1	1	0.00
16/09/2016	R204 On 02-February-17	8.28	Put	Bond Future	174	0	0	0	0.00
16/09/2016	R204 On 02-February-17	8.30	Put	Bond Future	167	0	0	0	0.00
16/09/2016	R204 On 02-February-17	8.29	Put	Bond Future	170	0	0	0	0.00
16/09/2016	R204 On 04-May-17			Bond Future	7.65	103.6284	103.5619	103.6284	0.00
16/09/2016	R204 On 04-May-17	7.90	Call	Bond Future	776	1	1	1	0.00
16/09/2016	R204 On 04-May-17	7.92	Call	Bond Future	795	1	1	1	0.00
16/09/2016	R204 On 04-May-17	7.91	Call	Bond Future	786	1	1	1	0.00
16/09/2016	R204 On 04-May-17	7.91	Put	Bond Future	399	0	0	0	0.00
16/09/2016	R204 On 04-May-17	7.92	Put	Bond Future	393	0	0	0	0.00
16/09/2016	R204 On 04-May-17	7.90	Put	Bond Future	404	0	0	0	0.00
16/09/2016	R207 On 03-November-16			Bond Future	7.95	100.4098	100.3390	100.4098	52,284.00
16/09/2016	R207 On 03-November-16	7.94	Call	Bond Future	483	1	0	1	0.00
16/09/2016	R207 On 03-November-16	7.93	Call	Bond Future	470	1	0	1	0.00
16/09/2016	R207 On 03-November-16	7.95	Call	Bond Future	497	1	0	1	0.00
16/09/2016	R207 On 03-November-16	7.95	Put	Bond Future	491	0	0	0	0.00
16/09/2016	R207 On 03-November-16	7.94	Put	Bond Future	504	0	1	0	0.00
16/09/2016	R207 On 03-November-16	7.93	Put	Bond Future	518	0	1	0	0.00
16/09/2016	R207 On 02-February-17			Bond Future	7.96	98.7017	98.6291	98.7017	0.00
16/09/2016	R207 On 02-February-17	8.91	Call	Bond Future	2507	3	3	3	62.00
16/09/2016	R207 On 02-February-17	9.22	Call	Bond Future	3201	3	3	3	0.00
16/09/2016	R207 On 02-February-17	9.24	Call	Bond Future	3247	3	3	3	0.00
16/09/2016	R207 On 02-February-17	9.23	Call	Bond Future	3224	3	3	3	0.00
16/09/2016	R207 On 02-February-17	8.91	Put	Bond Future	122	0	0	0	0.00
16/09/2016	R207 On 02-February-17	9.22	Put	Bond Future	55	0	0	0	0.00
16/09/2016	R207 On 02-February-17	9.24	Put	Bond Future	52	0	0	0	0.00
16/09/2016	R207 On 02-February-17	9.23	Put	Bond Future	53	0	0	0	0.00
16/09/2016	R207 On 04-May-17			Bond Future	7.95	100.6845	100.6084	100.6845	0.00
16/09/2016	R207 On 04-May-17	8.20	Call	Bond Future	1263	1	1	1	0.00
16/09/2016	R207 On 04-May-17	8.22	Call	Bond Future	1292	1	1	1	0.00
16/09/2016	R207 On 04-May-17	8.21	Call	Bond Future	1277	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
16/09/2016	R207 On 04-May-17	8.22	Put	Bond Future	654	1	1	1	0.00
16/09/2016	R207 On 04-May-17	8.20	Put	Bond Future	672	1	1	1	0.00
16/09/2016	R207 On 04-May-17	8.21	Put	Bond Future	663	1	1	1	0.00
16/09/2016	R207 On 03-August-17			Bond Future	7.89	99.1450	99.0658	99.1450	0.00
16/09/2016	R207 On 03-August-17	8.19	Call	Bond Future	1373	1	1	1	51.00
16/09/2016	R207 On 03-August-17	8.40	Call	Bond Future	1667	2	2	2	0.00
16/09/2016	R207 On 03-August-17	8.39	Call	Bond Future	1652	2	2	2	0.00
16/09/2016	R207 On 03-August-17	8.41	Call	Bond Future	1681	2	2	2	0.00
16/09/2016	R207 On 03-August-17	8.39	Put	Bond Future	586	1	1	1	0.00
16/09/2016	R207 On 03-August-17	8.41	Put	Bond Future	573	1	1	1	0.00
16/09/2016	R207 On 03-August-17	8.19	Put	Bond Future	735	1	1	1	0.00
16/09/2016	R207 On 03-August-17	8.40	Put	Bond Future	580	1	1	1	0.00
16/09/2016	R208 On 03-November-16			Bond Future	8.12	95.8128	95.7229	95.8128	31,098.00
16/09/2016	R208 On 03-November-16	9.57	Call	Bond Future	4938	5	5	5	0.00
16/09/2016	R208 On 03-November-16	9.58	Call	Bond Future	4971	5	5	5	0.00
16/09/2016	R208 On 03-November-16	9.59	Call	Bond Future	5004	5	5	5	0.00
16/09/2016	R208 On 03-November-16	9.57	Put	Bond Future	1	0	0	0	0.00
16/09/2016	R208 On 03-November-16	9.58	Put	Bond Future	1	0	0	0	0.00
16/09/2016	R208 On 03-November-16	9.59	Put	Bond Future	1	0	0	0	0.00
16/09/2016	R208 On 02-February-17			Bond Future	8.15	97.6588	97.5666	97.6588	0.00
16/09/2016	R208 On 02-February-17	8.64	Call	Bond Future	2108	2	2	2	0.00
16/09/2016	R208 On 02-February-17	8.63	Call	Bond Future	2084	2	2	2	0.00
16/09/2016	R208 On 02-February-17	8.65	Call	Bond Future	2132	2	2	2	0.00
16/09/2016	R208 On 02-February-17	8.64	Put	Bond Future	471	0	0	0	0.00
16/09/2016	R208 On 02-February-17	8.65	Put	Bond Future	462	0	0	0	0.00
16/09/2016	R208 On 02-February-17	8.63	Put	Bond Future	480	0	0	0	0.00
16/09/2016	R208 On 04-May-17			Bond Future	8.15	96.2161	96.1201	96.2161	0.00
16/09/2016	R208 On 04-May-17	8.37	Call	Bond Future	1714	2	2	2	0.00
16/09/2016	R208 On 04-May-17	8.39	Call	Bond Future	1753	2	2	2	0.00
16/09/2016	R208 On 04-May-17	8.38	Call	Bond Future	1733	2	2	2	0.00
16/09/2016	R208 On 04-May-17	8.37	Put	Bond Future	1012	1	1	1	0.00
16/09/2016	R208 On 04-May-17	8.39	Put	Bond Future	987	1	1	1	0.00
16/09/2016	R208 On 04-May-17	8.38	Put	Bond Future	1000	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
16/09/2016	R209 On 03-November-16			Bond Future	9.23	74.1138	73.9726	74.1138	37,840.00
16/09/2016	R209 On 03-November-16	10.24	Call	Bond Future	6744	7	7	7	0.00
16/09/2016	R209 On 03-November-16	10.26	Call	Bond Future	6860	7	7	7	0.00
16/09/2016	R209 On 03-November-16	8.81	Call	Bond Future	503	1	1	1	345.00
16/09/2016	R209 On 03-November-16	10.25	Call	Bond Future	6802	7	7	7	0.00
16/09/2016	R209 On 03-November-16	9.05	Call	Bond Future	1018	1	1	1	0.00
16/09/2016	R209 On 03-November-16	9.45	Call	Bond Future	2465	3	2	3	0.00
16/09/2016	R209 On 03-November-16	8.87	Call	Bond Future	608	1	1	1	250.00
16/09/2016	R209 On 03-November-16	9.42	Call	Bond Future	2332	2	2	2	120.00
16/09/2016	R209 On 03-November-16	9.04	Call	Bond Future	991	1	1	1	0.00
16/09/2016	R209 On 03-November-16	9.34	Call	Bond Future	1995	2	2	2	0.00
16/09/2016	R209 On 03-November-16	10.26	Put	Bond Future	75	0	0	0	0.00
16/09/2016	R209 On 03-November-16	9.45	Put	Bond Future	938	1	1	1	250.00
16/09/2016	R209 On 03-November-16	10.25	Put	Bond Future	78	0	0	0	0.00
16/09/2016	R209 On 03-November-16	9.05	Put	Bond Future	2324	2	2	2	250.00
16/09/2016	R209 On 03-November-16	8.81	Put	Bond Future	3590	3	4	3	0.00
16/09/2016	R209 On 03-November-16	10.24	Put	Bond Future	81	0	0	0	0.00
16/09/2016	R209 On 03-November-16	9.04	Put	Bond Future	2370	2	2	2	345.00
16/09/2016	R209 On 03-November-16	9.42	Put	Bond Future	1012	1	1	1	0.00
16/09/2016	R209 On 03-November-16	8.87	Put	Bond Future	3244	3	3	3	0.00
16/09/2016	R209 On 03-November-16	9.34	Put	Bond Future	1230	1	1	1	345.00
16/09/2016	R209 On 02-February-17			Bond Future	9.27	75.5416	75.3974	75.5416	0.00
16/09/2016	R209 On 02-February-17	9.55	Call	Bond Future	3792	4	4	4	0.00
16/09/2016	R209 On 02-February-17	9.53	Call	Bond Future	3709	4	4	4	0.00
16/09/2016	R209 On 02-February-17	9.54	Call	Bond Future	3751	4	4	4	0.00
16/09/2016	R209 On 02-February-17	9.53	Put	Bond Future	1903	2	2	2	0.00
16/09/2016	R209 On 02-February-17	9.54	Put	Bond Future	1876	2	2	2	0.00
16/09/2016	R209 On 02-February-17	9.55	Put	Bond Future	1850	2	2	2	0.00
16/09/2016	R209 On 04-May-17			Bond Future	9.30	73.9070	73.7584	73.9070	0.00
16/09/2016	R209 On 04-May-17	9.46	Call	Bond Future	4103	4	4	4	0.00
16/09/2016	R209 On 04-May-17	9.48	Call	Bond Future	4180	4	4	4	0.00
16/09/2016	R209 On 04-May-17	9.47	Call	Bond Future	4141	4	4	4	0.00
16/09/2016	R209 On 04-May-17	9.46	Put	Bond Future	2985	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
16/09/2016	R209 On 04-May-17	9.47	Put	Bond Future	2954	3	3	3	0.00
16/09/2016	R209 On 04-May-17	9.48	Put	Bond Future	2924	3	3	3	0.00
16/09/2016	R210 On 03-November-16			Bond Future	186.78	186.7722	186.7796	186.7722	2,100.00
16/09/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
16/09/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
16/09/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
16/09/2016	R210 On 03-November-16	188.90	Put	Bond Future	2120	2	2	2	0.00
16/09/2016	R210 On 03-November-16	188.92	Put	Bond Future	2140	2	2	2	0.00
16/09/2016	R210 On 03-November-16	188.91	Put	Bond Future	2130	2	2	2	0.00
16/09/2016	R211 On 03-November-16			Bond Future	141.80	141.7948	141.8017	141.7948	56.00
16/09/2016	R211 On 03-November-16	141.76	Call	Bond Future	42	0	0	0	0.00
16/09/2016	R211 On 03-November-16	141.75	Call	Bond Future	52	0	0	0	0.00
16/09/2016	R211 On 03-November-16	141.74	Call	Bond Future	62	0	0	0	0.00
16/09/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
16/09/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
16/09/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
16/09/2016	R212 On 03-November-16			Bond Future	148.02	148.0120	148.0175	148.0120	3,109.00
16/09/2016	R212 On 03-November-16	148.11	Call	Bond Future	0	0	0	0	0.00
16/09/2016	R212 On 03-November-16	148.12	Call	Bond Future	0	0	0	0	0.00
16/09/2016	R212 On 03-November-16	148.10	Call	Bond Future	0	0	0	0	0.00
16/09/2016	R212 On 03-November-16	148.11	Put	Bond Future	93	0	0	0	0.00
16/09/2016	R212 On 03-November-16	148.12	Put	Bond Future	103	0	0	0	0.00
16/09/2016	R212 On 03-November-16	148.10	Put	Bond Future	83	0	0	0	0.00
16/09/2016	R213 On 03-November-16			Bond Future	9.10	84.7730	84.7056	84.7730	42,521.00
16/09/2016	R213 On 03-November-16	10.18	Call	Bond Future	7139	7	7	7	0.00
16/09/2016	R213 On 03-November-16	10.20	Call	Bond Future	7257	7	7	7	0.00
16/09/2016	R213 On 03-November-16	10.19	Call	Bond Future	7198	7	7	7	0.00
16/09/2016	R213 On 03-November-16	10.19	Put	Bond Future	51	0	0	0	0.00
16/09/2016	R213 On 03-November-16	10.20	Put	Bond Future	49	0	0	0	0.00
16/09/2016	R213 On 03-November-16	10.18	Put	Bond Future	53	0	0	0	0.00
16/09/2016	R213 On 02-February-17			Bond Future	9.14	86.4062	86.3371	86.4062	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
16/09/2016	R213 On 02-February-17	9.40	Call	Bond Future	3575	4	4	4	0.00
16/09/2016	R213 On 02-February-17	9.42	Call	Bond Future	3658	4	4	4	0.00
16/09/2016	R213 On 02-February-17	9.41	Call	Bond Future	3617	4	4	4	0.00
16/09/2016	R213 On 02-February-17	9.40	Put	Bond Future	1811	2	2	2	0.00
16/09/2016	R213 On 02-February-17	9.42	Put	Bond Future	1760	2	2	2	0.00
16/09/2016	R213 On 02-February-17	9.41	Put	Bond Future	1785	2	2	2	0.00
16/09/2016	R213 On 04-May-17			Bond Future	9.17	84.5880	84.5158	84.5880	0.00
16/09/2016	R213 On 04-May-17	9.37	Call	Bond Future	4083	4	4	4	0.00
16/09/2016	R213 On 04-May-17	9.36	Call	Bond Future	4045	4	4	4	0.00
16/09/2016	R213 On 04-May-17	9.35	Call	Bond Future	4007	4	4	4	0.00
16/09/2016	R213 On 04-May-17	9.36	Put	Bond Future	2757	3	3	3	0.00
16/09/2016	R213 On 04-May-17	9.37	Put	Bond Future	2729	3	3	3	0.00
16/09/2016	R213 On 04-May-17	9.35	Put	Bond Future	2786	3	3	3	0.00
16/09/2016	R214 On 03-November-16			Bond Future	9.30	74.5492	74.4390	74.5492	29,194.00
16/09/2016	R214 On 03-November-16	10.35	Call	Bond Future	7297	7	7	7	0.00
16/09/2016	R214 On 03-November-16	10.33	Call	Bond Future	7177	7	7	7	0.00
16/09/2016	R214 On 03-November-16	10.34	Call	Bond Future	7237	7	7	7	0.00
16/09/2016	R214 On 03-November-16	10.33	Put	Bond Future	85	0	0	0	0.00
16/09/2016	R214 On 03-November-16	10.34	Put	Bond Future	82	0	0	0	0.00
16/09/2016	R214 On 03-November-16	10.35	Put	Bond Future	79	0	0	0	0.00
16/09/2016	R214 On 02-February-17			Bond Future	9.34	75.9854	75.8728	75.9854	0.00
16/09/2016	R214 On 02-February-17	9.67	Call	Bond Future	4265	4	4	4	0.00
16/09/2016	R214 On 02-February-17	9.66	Call	Bond Future	4220	4	4	4	0.00
16/09/2016	R214 On 02-February-17	9.68	Call	Bond Future	4309	4	4	4	0.00
16/09/2016	R214 On 02-February-17	9.67	Put	Bond Future	1855	2	2	2	0.00
16/09/2016	R214 On 02-February-17	9.68	Put	Bond Future	1830	2	2	2	0.00
16/09/2016	R214 On 02-February-17	9.66	Put	Bond Future	1881	2	2	2	0.00
16/09/2016	R214 On 04-May-17			Bond Future	9.36	74.2118	74.0953	74.2118	0.00
16/09/2016	R214 On 04-May-17	9.58	Call	Bond Future	4536	5	5	5	0.00
16/09/2016	R214 On 04-May-17	9.56	Call	Bond Future	4454	5	4	5	0.00
16/09/2016	R214 On 04-May-17	9.57	Call	Bond Future	4495	5	4	5	0.00
16/09/2016	R214 On 04-May-17	9.56	Put	Bond Future	3034	3	3	3	0.00
16/09/2016	R214 On 04-May-17	9.57	Put	Bond Future	3003	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
16/09/2016	R214 On 04-May-17	9.58	Put	Bond Future	2972	3	3	3	0.00
16/09/2016	R248 On 03-November-16			Bond Future	9.34	95.8045	95.6635	95.8045	61,912.00
16/09/2016	R248 On 03-November-16	10.39	Call	Bond Future	9271	9	9	9	0.00
16/09/2016	R248 On 03-November-16	10.38	Call	Bond Future	9195	9	9	9	0.00
16/09/2016	R248 On 03-November-16	10.37	Call	Bond Future	9120	9	9	9	0.00
16/09/2016	R248 On 03-November-16	10.38	Put	Bond Future	131	0	0	0	0.00
16/09/2016	R248 On 03-November-16	10.39	Put	Bond Future	127	0	0	0	0.00
16/09/2016	R248 On 03-November-16	10.37	Put	Bond Future	135	0	0	0	0.00
16/09/2016	R248 On 02-February-17			Bond Future	9.38	97.6503	97.5059	97.6503	0.00
16/09/2016	R248 On 02-February-17	9.76	Call	Bond Future	5811	6	6	6	0.00
16/09/2016	R248 On 02-February-17	9.77	Call	Bond Future	5868	6	6	6	0.00
16/09/2016	R248 On 02-February-17	9.78	Call	Bond Future	5926	6	6	6	0.00
16/09/2016	R248 On 02-February-17	9.77	Put	Bond Future	2318	2	2	2	0.00
16/09/2016	R248 On 02-February-17	9.76	Put	Bond Future	2349	2	2	2	0.00
16/09/2016	R248 On 02-February-17	9.78	Put	Bond Future	2287	2	2	2	0.00
16/09/2016	R248 On 04-May-17			Bond Future	9.41	95.1695	95.0204	95.1695	0.00
16/09/2016	R248 On 04-May-17	9.67	Call	Bond Future	6236	6	6	6	0.00
16/09/2016	R248 On 04-May-17	9.66	Call	Bond Future	6184	6	6	6	0.00
16/09/2016	R248 On 04-May-17	9.65	Call	Bond Future	6132	6	6	6	0.00
16/09/2016	R248 On 04-May-17	9.66	Put	Bond Future	3898	4	4	4	0.00
16/09/2016	R248 On 04-May-17	9.67	Put	Bond Future	3860	4	4	4	0.00
16/09/2016	R248 On 04-May-17	9.65	Put	Bond Future	3936	4	4	4	0.00