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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/09/2016 TO: 26/09/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	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
26/09/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	2025 On 03-November-16			Bond Future	128.51	128.8005	128.5102	128.8005	3,044.00
26/09/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
26/09/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
26/09/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
26/09/2016	2025 On 03-November-16	129.22	Put	Bond Future	710	0	1	0	0.00
26/09/2016	2025 On 03-November-16	129.21	Put	Bond Future	700	0	1	0	0.00
26/09/2016	2025 On 03-November-16	129.23	Put	Bond Future	720	0	1	0	0.00
26/09/2016	2030 On 03-November-16			Bond Future	9.00	94.9237	94.5215	94.9237	26,853.00
26/09/2016	2030 On 03-November-16	9.33	Call	Bond Future	2359	3	2	3	0.00
26/09/2016	2030 On 03-November-16	9.34	Call	Bond Future	2428	3	2	3	0.00
26/09/2016	2030 On 03-November-16	9.35	Call	Bond Future	2498	3	2	3	0.00
26/09/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
26/09/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
26/09/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
26/09/2016	2030 On 02-February-17			Bond Future	9.04	92.7425	92.3313	92.7425	0.00
26/09/2016	2030 On 02-February-17	9.29	Call	Bond Future	1794	2	2	2	0.00
26/09/2016	2030 On 02-February-17	9.31	Call	Bond Future	1932	2	2	2	0.00
26/09/2016	2030 On 02-February-17	9.30	Call	Bond Future	1863	2	2	2	0.00
26/09/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
26/09/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
26/09/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
26/09/2016	2030 On 04-May-17			Bond Future	9.07	94.5987	94.1765	94.5987	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2016	2030 On 04-May-17	9.34	Call	Bond Future	1892	2	2	2	0.00
26/09/2016	2030 On 04-May-17	9.33	Call	Bond Future	1823	2	2	2	0.00
26/09/2016	2030 On 04-May-17	9.32	Call	Bond Future	1755	2	2	2	0.00
26/09/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
26/09/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
26/09/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
26/09/2016	2032 On 03-November-16			Bond Future	9.11	94.2599	93.8283	94.2599	13,093.00
26/09/2016	2032 On 03-November-16	10.28	Call	Bond Future	8509	9	9	9	0.00
26/09/2016	2032 On 03-November-16	10.30	Call	Bond Future	8642	9	9	9	0.00
26/09/2016	2032 On 03-November-16	10.29	Call	Bond Future	8576	9	9	9	0.00
26/09/2016	2032 On 03-November-16	10.28	Put	Bond Future	21	0	0	0	0.00
26/09/2016	2032 On 03-November-16	10.30	Put	Bond Future	19	0	0	0	0.00
26/09/2016	2032 On 03-November-16	10.29	Put	Bond Future	20	0	0	0	0.00
26/09/2016	2032 On 02-February-17			Bond Future	9.15	96.0719	95.6307	96.0719	0.00
26/09/2016	2032 On 02-February-17	9.51	Call	Bond Future	4389	5	4	5	0.00
26/09/2016	2032 On 02-February-17	9.53	Call	Bond Future	4486	5	4	5	0.00
26/09/2016	2032 On 02-February-17	9.52	Call	Bond Future	4438	5	4	5	0.00
26/09/2016	2032 On 02-February-17	9.52	Put	Bond Future	1656	2	2	2	0.00
26/09/2016	2032 On 02-February-17	9.51	Put	Bond Future	1681	2	2	2	0.00
26/09/2016	2032 On 02-February-17	9.53	Put	Bond Future	1631	2	2	2	0.00
26/09/2016	2032 On 04-May-17			Bond Future	9.18	93.8338	93.3810	93.8338	0.00
26/09/2016	2032 On 04-May-17	9.46	Call	Bond Future	4837	5	5	5	0.00
26/09/2016	2032 On 04-May-17	9.45	Call	Bond Future	4793	5	5	5	0.00
26/09/2016	2032 On 04-May-17	9.44	Call	Bond Future	4750	5	5	5	0.00
26/09/2016	2032 On 04-May-17	9.45	Put	Bond Future	2787	3	3	3	0.00
26/09/2016	2032 On 04-May-17	9.46	Put	Bond Future	2758	3	3	3	0.00
26/09/2016	2032 On 04-May-17	9.44	Put	Bond Future	2817	3	3	3	0.00
26/09/2016	2033 On 03-November-16			Bond Future	108.15	108.1481	108.1516	108.1481	4,686.00
26/09/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
26/09/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
26/09/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
26/09/2016	2033 On 03-November-16	109.17	Put	Bond Future	1018	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2016	2033 On 03-November-16	109.18	Put	Bond Future	1028	1	1	1	0.00
26/09/2016	2033 On 03-November-16	109.16	Put	Bond Future	1008	1	1	1	0.00
26/09/2016	2037 On 03-November-16			Bond Future	9.28	95.7520	95.2332	95.7520	36,730.00
26/09/2016	2037 On 03-November-16	10.35	Call	Bond Future	8550	9	9	9	0.00
26/09/2016	2037 On 03-November-16	10.36	Call	Bond Future	8621	9	9	9	0.00
26/09/2016	2037 On 03-November-16	10.37	Call	Bond Future	8693	9	9	9	0.00
26/09/2016	2037 On 03-November-16	10.36	Put	Bond Future	45	0	0	0	0.00
26/09/2016	2037 On 03-November-16	10.37	Put	Bond Future	43	0	0	0	0.00
26/09/2016	2037 On 03-November-16	10.35	Put	Bond Future	47	0	0	0	0.00
26/09/2016	2037 On 02-February-17			Bond Future	9.32	93.3364	92.8063	93.3364	0.00
26/09/2016	2037 On 02-February-17	9.66	Call	Bond Future	4813	5	5	5	0.00
26/09/2016	2037 On 02-February-17	9.68	Call	Bond Future	4918	5	5	5	0.00
26/09/2016	2037 On 02-February-17	9.67	Call	Bond Future	4866	5	5	5	0.00
26/09/2016	2037 On 02-February-17	9.66	Put	Bond Future	1983	2	2	2	0.00
26/09/2016	2037 On 02-February-17	9.67	Put	Bond Future	1954	2	2	2	0.00
26/09/2016	2037 On 02-February-17	9.68	Put	Bond Future	1926	2	2	2	0.00
26/09/2016	2037 On 04-May-17			Bond Future	9.35	95.2045	94.6611	95.2045	0.00
26/09/2016	2037 On 04-May-17	9.59	Call	Bond Future	5255	6	5	6	0.00
26/09/2016	2037 On 04-May-17	9.58	Call	Bond Future	5208	6	5	6	0.00
26/09/2016	2037 On 04-May-17	9.60	Call	Bond Future	5302	6	5	6	0.00
26/09/2016	2037 On 04-May-17	9.58	Put	Bond Future	3329	3	3	3	0.00
26/09/2016	2037 On 04-May-17	9.60	Put	Bond Future	3261	3	3	3	0.00
26/09/2016	2037 On 04-May-17	9.59	Put	Bond Future	3295	3	3	3	0.00
26/09/2016	2038 On 03-November-16			Bond Future	135.82	135.8175	135.8218	135.8175	20,753.00
26/09/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
26/09/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
26/09/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
26/09/2016	2038 On 03-November-16	136.32	Put	Bond Future	498	1	0	1	0.00
26/09/2016	2038 On 03-November-16	136.31	Put	Bond Future	488	0	0	0	0.00
26/09/2016	2038 On 03-November-16	136.33	Put	Bond Future	508	1	1	1	0.00
26/09/2016	2040 On 03-November-16			Bond Future	9.31	100.0658	99.4599	100.0658	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
26/09/2016	2040 On 03-November-16	9.69	Call	Bond Future	4068	5	4	5	0.00
26/09/2016	2040 On 03-November-16	9.71	Call	Bond Future	4201	5	4	5	0.00
26/09/2016	2040 On 03-November-16	9.70	Call	Bond Future	4134	5	4	5	0.00
26/09/2016	2040 On 03-November-16	9.69	Put	Bond Future	697	1	1	1	0.00
26/09/2016	2040 On 03-November-16	9.70	Put	Bond Future	676	1	1	1	0.00
26/09/2016	2040 On 03-November-16	9.71	Put	Bond Future	656	1	1	1	0.00
26/09/2016	2040 On 02-February-17			Bond Future	9.35	97.4827	96.8638	97.4827	0.00
26/09/2016	2040 On 02-February-17	9.58	Call	Bond Future	4624	5	5	5	0.00
26/09/2016	2040 On 02-February-17	9.59	Call	Bond Future	4677	5	5	5	0.00
26/09/2016	2040 On 02-February-17	9.60	Call	Bond Future	4730	5	5	5	0.00
26/09/2016	2040 On 02-February-17	9.59	Put	Bond Future	2546	2	3	2	0.00
26/09/2016	2040 On 02-February-17	9.60	Put	Bond Future	2511	2	3	2	0.00
26/09/2016	2040 On 02-February-17	9.58	Put	Bond Future	2581	2	3	2	0.00
26/09/2016	2040 On 04-May-17			Bond Future	9.39	99.4338	98.7998	99.4338	0.00
26/09/2016	2040 On 04-May-17	9.62	Call	Bond Future	5719	6	6	6	0.00
26/09/2016	2040 On 04-May-17	9.63	Call	Bond Future	5770	6	6	6	0.00
26/09/2016	2040 On 04-May-17	9.64	Call	Bond Future	5821	6	6	6	0.00
26/09/2016	2040 On 04-May-17	9.63	Put	Bond Future	3610	3	4	3	0.00
26/09/2016	2040 On 04-May-17	9.64	Put	Bond Future	3573	3	4	3	0.00
26/09/2016	2040 On 04-May-17	9.62	Put	Bond Future	3647	3	4	3	0.00
26/09/2016	2044 On 03-November-16			Bond Future	9.33	97.2421	96.6748	97.2421	18,511.00
26/09/2016	2044 On 03-November-16	10.42	Call	Bond Future	9396	10	9	10	0.00
26/09/2016	2044 On 03-November-16	10.41	Call	Bond Future	9320	10	9	10	0.00
26/09/2016	2044 On 03-November-16	10.43	Call	Bond Future	9472	10	9	10	0.00
26/09/2016	2044 On 03-November-16	10.43	Put	Bond Future	51	0	0	0	0.00
26/09/2016	2044 On 03-November-16	10.42	Put	Bond Future	53	0	0	0	0.00
26/09/2016	2044 On 03-November-16	10.41	Put	Bond Future	56	0	0	0	0.00
26/09/2016	2044 On 02-February-17			Bond Future	9.37	94.7299	94.1504	94.7299	0.00
26/09/2016	2044 On 02-February-17	9.77	Call	Bond Future	5690	6	6	6	0.00
26/09/2016	2044 On 02-February-17	9.78	Call	Bond Future	5747	6	6	6	0.00
26/09/2016	2044 On 02-February-17	9.76	Call	Bond Future	5633	6	6	6	0.00
26/09/2016	2044 On 02-February-17	9.77	Put	Bond Future	2061	2	2	2	0.00
26/09/2016	2044 On 02-February-17	9.78	Put	Bond Future	2032	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
26/09/2016	2044 On 02-February-17	9.76	Put	Bond Future	2090	2	2	2	0.00
26/09/2016	2044 On 04-May-17			Bond Future	9.40	96.6259	96.0322	96.6259	0.00
26/09/2016	2044 On 04-May-17	9.67	Call	Bond Future	6033	6	6	6	0.00
26/09/2016	2044 On 04-May-17	9.66	Call	Bond Future	5982	6	6	6	0.00
26/09/2016	2044 On 04-May-17	9.68	Call	Bond Future	6085	6	6	6	0.00
26/09/2016	2044 On 04-May-17	9.68	Put	Bond Future	3556	3	4	3	0.00
26/09/2016	2044 On 04-May-17	9.67	Put	Bond Future	3593	3	4	3	0.00
26/09/2016	2044 On 04-May-17	9.66	Put	Bond Future	3629	3	4	3	0.00
26/09/2016	2046 On 03-November-16			Bond Future	133.68	133.6714	133.6760	133.6714	17,594.00
26/09/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
26/09/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
26/09/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
26/09/2016	2046 On 03-November-16	137.09	Put	Bond Future	3414	3	3	3	0.00
26/09/2016	2046 On 03-November-16	137.07	Put	Bond Future	3394	3	3	3	0.00
26/09/2016	2046 On 03-November-16	137.08	Put	Bond Future	3404	3	3	3	0.00
26/09/2016	2050 On 03-November-16			Bond Future	143.82	143.8129	143.8176	143.8129	21,644.00
26/09/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
26/09/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
26/09/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
26/09/2016	2050 On 03-November-16	149.53	Put	Bond Future	5712	6	6	6	0.00
26/09/2016	2050 On 03-November-16	149.54	Put	Bond Future	5722	6	6	6	0.00
26/09/2016	2050 On 03-November-16	149.52	Put	Bond Future	5702	6	6	6	0.00
26/09/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	AL37 On 03-November-16			Index Future	507.79	508.4340	507.7890	508.4340	9.00
26/09/2016	AL37 On 02-February-17			Index Future	517.54	518.2070	517.5420	518.2070	0.00
26/09/2016	AL7T On 03-November-16			Index Future	589.78	591.5930	589.7790	591.5930	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
26/09/2016	AL7T On 02-February-17			Index Future	601.11	602.9640	601.1070	602.9640	0.00
26/09/2016	ALBI On 03-November-16			Index Future	538.47	540.6050	538.4690	540.6050	706.00
26/09/2016	ALBI On 02-February-17			Index Future	548.81	550.9970	548.8110	550.9970	0.00
26/09/2016	ALBI On 04-May-17			Index Future	559.77	562.0180	559.7710	562.0180	0.00
26/09/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	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
26/09/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/09/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	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
26/09/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2016	EL28 On 03-November-16			Bond Future	129.98	129.9779	129.9842	129.9779	0.00
26/09/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
26/09/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
26/09/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
26/09/2016	EL28 On 03-November-16	132.16	Put	Bond Future	2176	2	2	2	0.00
26/09/2016	EL28 On 03-November-16	132.17	Put	Bond Future	2186	2	2	2	0.00
26/09/2016	EL28 On 03-November-16	132.15	Put	Bond Future	2166	2	2	2	0.00
26/09/2016	EL28 On 02-February-17			Bond Future	132.49	132.4844	132.4892	132.4844	0.00
26/09/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
26/09/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
26/09/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
26/09/2016	EL28 On 02-February-17	135.10	Put	Bond Future	2611	3	3	3	0.00
26/09/2016	EL28 On 02-February-17	135.12	Put	Bond Future	2631	3	3	3	0.00
26/09/2016	EL28 On 02-February-17	135.11	Put	Bond Future	2621	3	3	3	0.00
26/09/2016	EL28 On 04-May-17			Bond Future	133.46	133.4572	133.4583	133.4572	0.00
26/09/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
26/09/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
26/09/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
26/09/2016	EL28 On 04-May-17	137.90	Put	Bond Future	4442	4	4	4	0.00
26/09/2016	EL28 On 04-May-17	137.91	Put	Bond Future	4452	4	4	4	0.00
26/09/2016	EL28 On 04-May-17	137.92	Put	Bond Future	4462	4	4	4	0.00
26/09/2016	ES33 On 03-November-16			Bond Future	10.17	80.1964	79.7931	80.1964	8,789.00
26/09/2016	ES33 On 03-November-16	11.31	Call	Bond Future	7107	8	7	8	0.00
26/09/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6991	7	7	7	0.00
26/09/2016	ES33 On 03-November-16	11.30	Call	Bond Future	7049	7	7	7	0.00
26/09/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
26/09/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
26/09/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
26/09/2016	ES33 On 02-February-17			Bond Future	10.24	81.7379	81.3259	81.7379	0.00
26/09/2016	ES33 On 02-February-17	10.61	Call	Bond Future	2380	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2016	ES33 On 02-February-17	10.60	Call	Bond Future	2317	3	2	3	0.00
26/09/2016	ES33 On 02-February-17	10.59	Call	Bond Future	2254	3	2	3	0.00
26/09/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
26/09/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
26/09/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
26/09/2016	ES33 On 04-May-17			Bond Future	10.30	79.5782	79.1557	79.5782	0.00
26/09/2016	ES33 On 04-May-17	10.55	Call	Bond Future	1582	2	2	2	0.00
26/09/2016	ES33 On 04-May-17	10.56	Call	Bond Future	1645	2	2	2	0.00
26/09/2016	ES33 On 04-May-17	10.54	Call	Bond Future	1519	2	2	2	0.00
26/09/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
26/09/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
26/09/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
26/09/2016	ES42 On 03-November-16			Bond Future	10.29	84.7706	84.3032	84.7706	8,777.00
26/09/2016	ES42 On 02-February-17			Bond Future	10.35	86.4002	85.9228	86.4002	0.00
26/09/2016	ES42 On 04-May-17			Bond Future	10.42	83.8658	83.3764	83.8658	0.00
26/09/2016	GOVI On 03-November-16			GOVI	535.95	537.8630	535.9460	537.8630	422.00
26/09/2016	GOVI On 03-November-16	476.11	Call	GOVI	598360	62	60	62	0.00
26/09/2016	GOVI On 03-November-16	476.13	Call	GOVI	598160	62	60	62	0.00
26/09/2016	GOVI On 03-November-16	476.12	Call	GOVI	598260	62	60	62	0.00
26/09/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
26/09/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
26/09/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
26/09/2016	GOVI On 02-February-17			GOVI	546.24	548.2020	546.2390	548.2020	27.00
26/09/2016	GOVI On 02-February-17	533.32	Call	GOVI	129190	15	13	15	0.00
26/09/2016	GOVI On 02-February-17	533.34	Call	GOVI	128990	15	13	15	0.00
26/09/2016	GOVI On 02-February-17	533.33	Call	GOVI	129090	15	13	15	0.00
26/09/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
26/09/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
26/09/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
26/09/2016	GOVI On 04-May-17			GOVI	557.15	559.1680	557.1480	559.1680	0.00
26/09/2016	GOVI On 04-May-17	262.20	Call	GOVI	2949480	297	295	297	0.00
26/09/2016	GOVI On 04-May-17	262.19	Call	GOVI	2949580	297	295	297	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2016	GOVI On 04-May-17	262.18	Call	GOVI	2949680	297	295	297	0.00
26/09/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
26/09/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
26/09/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
26/09/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/09/2016	IGOV On 03-November-16			Index Future	249.60	249.7520	249.6030	249.7520	1,021.00
26/09/2016	IGOV On 02-February-17			Index Future	254.41	254.5680	254.4120	254.5680	57.00
26/09/2016	IGOV On 04-May-17			Index Future	259.51	259.6760	259.5080	259.6760	0.00
26/09/2016	ILBI On 03-November-16			Index Future	676.42	676.8820	676.4180	676.8820	0.00
26/09/2016	ILBI On 02-February-17			Index Future	689.53	690.0060	689.5300	690.0060	155.00
26/09/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0686	100.0686	100.0686	0.00
26/09/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0067	100.0097	100.0067	0.00
26/09/2016	IS01 On 15-June-17			Interest Rate Swap	99.63	99.6274	99.6348	99.6274	0.00
26/09/2016	IS01 On 21-September-17			Interest Rate Swap	99.67	99.6566	99.6662	99.6566	0.00
26/09/2016	IS01 On 21-December-17			Interest Rate Swap	99.92	99.9057	99.9166	99.9057	0.00
26/09/2016	IS02 On 18-December-17			Interest Rate Swap	99.94	99.9333	99.9438	99.9333	0.00
26/09/2016	IS02 On 16-March-18			Interest Rate Swap	99.22	99.2040	99.2151	99.2040	0.00
26/09/2016	IS02 On 15-June-18			Interest Rate Swap	98.86	98.8487	98.8635	98.8487	0.00
26/09/2016	IS02 On 21-September-18			Interest Rate Swap	98.90	98.8856	98.9039	98.8856	0.00
26/09/2016	IS02 On 21-December-18			Interest Rate Swap	99.39	99.3700	99.3900	99.3700	0.00
26/09/2016	IS05 On 17-December-20			Interest Rate Swap	97.67	97.5977	97.6683	97.5977	0.00
26/09/2016	IS05 On 16-March-21			Interest Rate Swap	96.99	96.9183	96.9905	96.9183	0.00
26/09/2016	IS05 On 15-June-21			Interest Rate Swap	96.28	96.2025	96.2793	96.2025	0.00
26/09/2016	IS05 On 21-September-21			Interest Rate Swap	96.54	96.4550	96.5388	96.4550	0.00
26/09/2016	IS05 On 21-December-21			Interest Rate Swap	98.77	98.6734	98.7698	98.6734	50.00
26/09/2016	IS10 On 17-December-25			Interest Rate Swap	97.34	97.0778	97.3386	97.0778	0.00
26/09/2016	IS10 On 16-March-26			Interest Rate Swap	94.40	94.1205	94.4031	94.1205	0.00
26/09/2016	IS10 On 15-June-26			Interest Rate Swap	93.16	92.8590	93.1639	92.8590	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2016	IS10 On 21-September-26			Interest Rate Swap	95.25	94.9358	95.2542	94.9358	0.00
26/09/2016	IS10 On 21-December-26			Interest Rate Swap	98.92	98.5956	98.9200	98.5956	0.00
26/09/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/09/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
26/09/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
26/09/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
26/09/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.35	92.6600	92.6500	92.6600	0.00
26/09/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.36	92.6600	92.6400	92.6600	0.00
26/09/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.38	92.6300	92.6200	92.6300	0.00
26/09/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.39	92.6300	92.6100	92.6300	0.00
26/09/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.40	92.6300	92.6000	92.6300	0.00
26/09/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.41	92.6300	92.5900	92.6300	1,000.00
26/09/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.40	92.6100	92.6000	92.6100	0.00
26/09/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.39	92.6200	92.6100	92.6200	0.00
26/09/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	0.00
26/09/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.37	92.6100	92.6300	92.6100	1,000.00
26/09/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
26/09/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
26/09/2016	R023 On 03-November-16			Bond Future	8.30	98.9833	98.7898	98.9833	13,216.00
26/09/2016	R023 On 03-November-16	9.73	Call	Bond Future	6510	7	7	7	0.00
26/09/2016	R023 On 03-November-16	9.74	Call	Bond Future	6554	7	7	7	0.00
26/09/2016	R023 On 03-November-16	9.75	Call	Bond Future	6597	7	7	7	0.00
26/09/2016	R023 On 03-November-16	9.74	Put	Bond Future	1	0	0	0	0.00
26/09/2016	R023 On 03-November-16	9.75	Put	Bond Future	1	0	0	0	0.00
26/09/2016	R023 On 03-November-16	9.73	Put	Bond Future	1	0	0	0	0.00
26/09/2016	R023 On 02-February-17			Bond Future	8.33	100.8859	100.6875	100.8859	0.00
26/09/2016	R023 On 02-February-17	8.86	Call	Bond Future	3027	3	3	3	0.00
26/09/2016	R023 On 02-February-17	8.85	Call	Bond Future	2994	3	3	3	0.00
26/09/2016	R023 On 02-February-17	8.84	Call	Bond Future	2961	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2016	R023 On 02-February-17	8.85	Put	Bond Future	649	1	1	1	0.00
26/09/2016	R023 On 02-February-17	8.86	Put	Bond Future	638	1	1	1	0.00
26/09/2016	R023 On 02-February-17	8.84	Put	Bond Future	661	1	1	1	0.00
26/09/2016	R023 On 04-May-17			Bond Future	8.34	98.9701	98.7650	98.9701	0.00
26/09/2016	R023 On 04-May-17	8.59	Call	Bond Future	2552	3	3	3	0.00
26/09/2016	R023 On 04-May-17	8.61	Call	Bond Future	2606	3	3	3	0.00
26/09/2016	R023 On 04-May-17	8.60	Call	Bond Future	2579	3	3	3	0.00
26/09/2016	R023 On 04-May-17	8.59	Put	Bond Future	1463	1	1	1	0.00
26/09/2016	R023 On 04-May-17	8.61	Put	Bond Future	1428	1	1	1	0.00
26/09/2016	R023 On 04-May-17	8.60	Put	Bond Future	1445	1	1	1	0.00
26/09/2016	R035 On 03-November-16			Bond Future	9.21	99.2465	98.7268	99.2465	4,661.00
26/09/2016	R035 On 03-November-16	9.57	Call	Bond Future	3010	4	3	4	0.00
26/09/2016	R035 On 03-November-16	9.59	Call	Bond Future	3174	4	3	4	0.00
26/09/2016	R035 On 03-November-16	9.58	Call	Bond Future	3092	4	3	4	0.00
26/09/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
26/09/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
26/09/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
26/09/2016	R035 On 02-February-17			Bond Future	9.25	101.1542	100.6233	101.1542	0.00
26/09/2016	R035 On 02-February-17	9.51	Call	Bond Future	2141	3	2	3	0.00
26/09/2016	R035 On 02-February-17	9.52	Call	Bond Future	2223	3	2	3	0.00
26/09/2016	R035 On 02-February-17	9.50	Call	Bond Future	2059	3	2	3	0.00
26/09/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
26/09/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
26/09/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
26/09/2016	R035 On 04-May-17			Bond Future	9.28	98.6728	98.1284	98.6728	0.00
26/09/2016	R035 On 04-May-17	9.53	Call	Bond Future	2028	3	2	3	0.00
26/09/2016	R035 On 04-May-17	9.55	Call	Bond Future	2191	3	2	3	0.00
26/09/2016	R035 On 04-May-17	9.54	Call	Bond Future	2109	3	2	3	0.00
26/09/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
26/09/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
26/09/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
26/09/2016	R186 On 03-November-16			Bond Future	8.63	116.8345	116.4691	116.8345	93,998.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2016	R186 On 03-November-16	9.10	Call	Bond Future	3632	4	4	4	0.00
26/09/2016	R186 On 03-November-16	9.66	Call	Bond Future	7152	8	7	8	0.00
26/09/2016	R186 On 03-November-16	8.96	Call	Bond Future	2847	3	3	3	0.00
26/09/2016	R186 On 03-November-16	9.40	Call	Bond Future	5477	6	5	6	1,425.00
26/09/2016	R186 On 03-November-16	8.52	Call	Bond Future	983	1	1	1	0.00
26/09/2016	R186 On 03-November-16	8.82	Call	Bond Future	2141	2	2	2	0.00
26/09/2016	R186 On 03-November-16	8.95	Call	Bond Future	2794	3	3	3	0.00
26/09/2016	R186 On 03-November-16	9.20	Call	Bond Future	4228	5	4	5	1,425.00
26/09/2016	R186 On 03-November-16	8.30	Call	Bond Future	465	1	0	1	150.00
26/09/2016	R186 On 03-November-16	8.90	Call	Bond Future	2534	3	3	3	0.00
26/09/2016	R186 On 03-November-16	8.97	Call	Bond Future	2901	3	3	3	0.00
26/09/2016	R186 On 03-November-16	9.71	Call	Bond Future	7476	8	7	8	0.00
26/09/2016	R186 On 03-November-16	9.66	Put	Bond Future	24	0	0	0	0.00
26/09/2016	R186 On 03-November-16	9.71	Put	Bond Future	19	0	0	0	0.00
26/09/2016	R186 On 03-November-16	8.90	Put	Bond Future	589	1	1	1	5,092.00
26/09/2016	R186 On 03-November-16	9.10	Put	Bond Future	290	0	0	0	108.00
26/09/2016	R186 On 03-November-16	8.96	Put	Bond Future	480	0	0	0	0.00
26/09/2016	R186 On 03-November-16	8.97	Put	Bond Future	464	0	0	0	0.00
26/09/2016	R186 On 03-November-16	8.30	Put	Bond Future	2858	3	3	3	0.00
26/09/2016	R186 On 03-November-16	8.52	Put	Bond Future	1759	2	2	2	150.00
26/09/2016	R186 On 03-November-16	8.95	Put	Bond Future	497	0	0	0	0.00
26/09/2016	R186 On 03-November-16	9.20	Put	Bond Future	197	0	0	0	0.00
26/09/2016	R186 On 03-November-16	8.82	Put	Bond Future	761	1	1	1	150.00
26/09/2016	R186 On 03-November-16	9.40	Put	Bond Future	84	0	0	0	0.00
26/09/2016	R186 On 02-February-17			Bond Future	8.66	113.7773	113.4034	113.7773	0.00
26/09/2016	R186 On 02-February-17	9.50	Call	Bond Future	6336	7	6	7	0.00
26/09/2016	R186 On 02-February-17	8.87	Call	Bond Future	3248	4	3	4	0.00
26/09/2016	R186 On 02-February-17	9.40	Call	Bond Future	5798	6	6	6	0.00
26/09/2016	R186 On 02-February-17	8.60	Call	Bond Future	2225	2	2	2	7,000.00
26/09/2016	R186 On 02-February-17	8.81	Call	Bond Future	3001	3	3	3	0.00
26/09/2016	R186 On 02-February-17	8.00	Call	Bond Future	746	1	1	1	7,000.00
26/09/2016	R186 On 02-February-17	8.37	Call	Bond Future	1532	2	2	2	500.00
26/09/2016	R186 On 02-February-17	8.79	Call	Bond Future	2920	3	3	3	0.00
26/09/2016	R186 On 02-February-17	8.43	Call	Bond Future	1698	2	2	2	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2016	R186 On 02-February-17	8.80	Call	Bond Future	2960	3	3	3	0.00
26/09/2016	R186 On 02-February-17	8.90	Call	Bond Future	3375	4	3	4	0.00
26/09/2016	R186 On 02-February-17	9.50	Put	Bond Future	608	1	1	1	13,500.00
26/09/2016	R186 On 02-February-17	8.87	Put	Bond Future	1780	2	2	2	500.00
26/09/2016	R186 On 02-February-17	8.60	Put	Bond Future	2654	2	3	2	0.00
26/09/2016	R186 On 02-February-17	8.37	Put	Bond Future	3610	3	4	3	0.00
26/09/2016	R186 On 02-February-17	8.79	Put	Bond Future	2010	2	2	2	0.00
26/09/2016	R186 On 02-February-17	9.40	Put	Bond Future	731	1	1	1	750.00
26/09/2016	R186 On 02-February-17	8.00	Put	Bond Future	5546	5	6	5	0.00
26/09/2016	R186 On 02-February-17	8.81	Put	Bond Future	1950	2	2	2	0.00
26/09/2016	R186 On 02-February-17	8.43	Put	Bond Future	3342	3	3	3	0.00
26/09/2016	R186 On 02-February-17	8.80	Put	Bond Future	1980	2	2	2	0.00
26/09/2016	R186 On 02-February-17	8.90	Put	Bond Future	1699	2	2	2	750.00
26/09/2016	R186 On 04-May-17			Bond Future	8.68	116.0541	115.6695	116.0541	0.00
26/09/2016	R186 On 04-May-17	8.90	Call	Bond Future	3980	4	4	4	0.00
26/09/2016	R186 On 04-May-17	8.91	Call	Bond Future	4020	4	4	4	0.00
26/09/2016	R186 On 04-May-17	8.89	Call	Bond Future	3939	4	4	4	0.00
26/09/2016	R186 On 04-May-17	8.89	Put	Bond Future	2524	2	3	2	0.00
26/09/2016	R186 On 04-May-17	8.90	Put	Bond Future	2496	2	2	2	0.00
26/09/2016	R186 On 04-May-17	8.91	Put	Bond Future	2468	2	2	2	0.00
26/09/2016	R197 On 03-November-16			Bond Future	302.41	302.4000	302.4093	302.4000	875.00
26/09/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
26/09/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
26/09/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
26/09/2016	R197 On 03-November-16	303.57	Put	Bond Future	1161	1	1	1	0.00
26/09/2016	R197 On 03-November-16	303.58	Put	Bond Future	1171	1	1	1	0.00
26/09/2016	R197 On 03-November-16	303.56	Put	Bond Future	1151	1	1	1	0.00
26/09/2016	R202 On 03-November-16			Bond Future	249.74	250.3960	249.7385	250.3960	36,009.00
26/09/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
26/09/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
26/09/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
26/09/2016	R202 On 03-November-16	253.86	Put	Bond Future	4122	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2016	R202 On 03-November-16	253.87	Put	Bond Future	4132	3	4	3	0.00
26/09/2016	R202 On 03-November-16	253.85	Put	Bond Future	4112	3	4	3	0.00
26/09/2016	R203 On 03-November-16			Bond Future	7.41	101.9266	101.8933	101.9266	30,174.00
26/09/2016	R203 On 03-November-16	8.84	Call	Bond Future	1155	1	1	1	0.00
26/09/2016	R203 On 03-November-16	8.86	Call	Bond Future	1171	1	1	1	0.00
26/09/2016	R203 On 03-November-16	8.85	Call	Bond Future	1163	1	1	1	0.00
26/09/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
26/09/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
26/09/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
26/09/2016	R203 On 02-February-17			Bond Future	7.28	103.8859	103.8507	103.8859	0.00
26/09/2016	R203 On 02-February-17	7.70	Call	Bond Future	307	0	0	0	0.00
26/09/2016	R203 On 02-February-17	7.72	Call	Bond Future	316	0	0	0	0.00
26/09/2016	R203 On 02-February-17	7.71	Call	Bond Future	311	0	0	0	0.00
26/09/2016	R203 On 02-February-17	7.71	Put	Bond Future	63	0	0	0	0.00
26/09/2016	R203 On 02-February-17	7.72	Put	Bond Future	62	0	0	0	0.00
26/09/2016	R203 On 02-February-17	7.70	Put	Bond Future	65	0	0	0	0.00
26/09/2016	R203 On 04-May-17			Bond Future	6.60	101.7898	101.7509	101.7898	0.00
26/09/2016	R203 On 04-May-17	6.91	Call	Bond Future	180	0	0	0	0.00
26/09/2016	R203 On 04-May-17	6.92	Call	Bond Future	183	0	0	0	0.00
26/09/2016	R203 On 04-May-17	6.93	Call	Bond Future	185	0	0	0	0.00
26/09/2016	R203 On 04-May-17	6.92	Put	Bond Future	71	0	0	0	0.00
26/09/2016	R203 On 04-May-17	6.91	Put	Bond Future	72	0	0	0	0.00
26/09/2016	R203 On 04-May-17	6.93	Put	Bond Future	70	0	0	0	0.00
26/09/2016	R204 On 03-November-16			Bond Future	7.63	103.8267	103.7648	103.8267	31,543.00
26/09/2016	R204 On 03-November-16	9.21	Call	Bond Future	3002	3	3	3	0.00
26/09/2016	R204 On 03-November-16	9.23	Call	Bond Future	3039	3	3	3	0.00
26/09/2016	R204 On 03-November-16	9.22	Call	Bond Future	3020	3	3	3	0.00
26/09/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
26/09/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
26/09/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
26/09/2016	R204 On 02-February-17			Bond Future	7.60	101.7821	101.7177	101.7821	0.00
26/09/2016	R204 On 02-February-17	8.28	Call	Bond Future	1272	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2016	R204 On 02-February-17	8.29	Call	Bond Future	1286	1	1	1	0.00
26/09/2016	R204 On 02-February-17	8.30	Call	Bond Future	1301	1	1	1	0.00
26/09/2016	R204 On 02-February-17	8.28	Put	Bond Future	118	0	0	0	0.00
26/09/2016	R204 On 02-February-17	8.30	Put	Bond Future	113	0	0	0	0.00
26/09/2016	R204 On 02-February-17	8.29	Put	Bond Future	115	0	0	0	0.00
26/09/2016	R204 On 04-May-17			Bond Future	7.53	103.8188	103.7502	103.8188	0.00
26/09/2016	R204 On 04-May-17	7.90	Call	Bond Future	878	1	1	1	0.00
26/09/2016	R204 On 04-May-17	7.92	Call	Bond Future	899	1	1	1	0.00
26/09/2016	R204 On 04-May-17	7.91	Call	Bond Future	888	1	1	1	0.00
26/09/2016	R204 On 04-May-17	7.91	Put	Bond Future	313	0	0	0	0.00
26/09/2016	R204 On 04-May-17	7.92	Put	Bond Future	309	0	0	0	0.00
26/09/2016	R204 On 04-May-17	7.90	Put	Bond Future	318	0	0	0	0.00
26/09/2016	R207 On 03-November-16			Bond Future	7.83	100.7280	100.6565	100.7280	52,034.00
26/09/2016	R207 On 03-November-16	7.94	Call	Bond Future	600	1	1	1	0.00
26/09/2016	R207 On 03-November-16	7.93	Call	Bond Future	583	1	1	1	0.00
26/09/2016	R207 On 03-November-16	7.95	Call	Bond Future	617	1	1	1	0.00
26/09/2016	R207 On 03-November-16	7.95	Put	Bond Future	293	0	0	0	0.00
26/09/2016	R207 On 03-November-16	7.94	Put	Bond Future	304	0	0	0	0.00
26/09/2016	R207 On 03-November-16	7.93	Put	Bond Future	315	0	0	0	0.00
26/09/2016	R207 On 02-February-17			Bond Future	7.83	99.0217	98.9475	99.0217	0.00
26/09/2016	R207 On 02-February-17	8.91	Call	Bond Future	2777	3	3	3	62.00
26/09/2016	R207 On 02-February-17	9.22	Call	Bond Future	3495	4	3	4	0.00
26/09/2016	R207 On 02-February-17	9.24	Call	Bond Future	3542	4	4	4	0.00
26/09/2016	R207 On 02-February-17	9.23	Call	Bond Future	3518	4	4	4	0.00
26/09/2016	R207 On 02-February-17	8.91	Put	Bond Future	74	0	0	0	0.00
26/09/2016	R207 On 02-February-17	9.22	Put	Bond Future	30	0	0	0	0.00
26/09/2016	R207 On 02-February-17	9.24	Put	Bond Future	28	0	0	0	0.00
26/09/2016	R207 On 02-February-17	9.23	Put	Bond Future	29	0	0	0	0.00
26/09/2016	R207 On 04-May-17			Bond Future	7.81	101.0032	100.9248	101.0032	0.00
26/09/2016	R207 On 04-May-17	8.20	Call	Bond Future	1434	1	1	1	0.00
26/09/2016	R207 On 04-May-17	8.22	Call	Bond Future	1465	2	1	2	0.00
26/09/2016	R207 On 04-May-17	8.21	Call	Bond Future	1450	2	1	2	0.00
26/09/2016	R207 On 04-May-17	8.22	Put	Bond Future	511	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2016	R207 On 04-May-17	8.20	Put	Bond Future	527	1	1	1	0.00
26/09/2016	R207 On 04-May-17	8.21	Put	Bond Future	519	0	1	0	0.00
26/09/2016	R207 On 03-August-17			Bond Future	7.75	99.4604	99.3792	99.4604	0.00
26/09/2016	R207 On 03-August-17	8.19	Call	Bond Future	1542	2	2	2	51.00
26/09/2016	R207 On 03-August-17	8.40	Call	Bond Future	1858	2	2	2	0.00
26/09/2016	R207 On 03-August-17	8.39	Call	Bond Future	1842	2	2	2	0.00
26/09/2016	R207 On 03-August-17	8.41	Call	Bond Future	1874	2	2	2	0.00
26/09/2016	R207 On 03-August-17	8.39	Put	Bond Future	463	0	0	0	0.00
26/09/2016	R207 On 03-August-17	8.41	Put	Bond Future	452	0	0	0	0.00
26/09/2016	R207 On 03-August-17	8.19	Put	Bond Future	590	1	1	1	0.00
26/09/2016	R207 On 03-August-17	8.40	Put	Bond Future	458	0	0	0	0.00
26/09/2016	R208 On 03-November-16			Bond Future	8.02	96.2038	96.0767	96.2038	30,810.00
26/09/2016	R208 On 03-November-16	9.57	Call	Bond Future	5291	5	5	5	0.00
26/09/2016	R208 On 03-November-16	9.58	Call	Bond Future	5324	5	5	5	0.00
26/09/2016	R208 On 03-November-16	9.59	Call	Bond Future	5357	5	5	5	0.00
26/09/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
26/09/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
26/09/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
26/09/2016	R208 On 02-February-17			Bond Future	8.04	98.0531	97.9222	98.0531	0.00
26/09/2016	R208 On 02-February-17	8.64	Call	Bond Future	2336	2	2	2	0.00
26/09/2016	R208 On 02-February-17	8.63	Call	Bond Future	2311	2	2	2	0.00
26/09/2016	R208 On 02-February-17	8.65	Call	Bond Future	2362	2	2	2	0.00
26/09/2016	R208 On 02-February-17	8.64	Put	Bond Future	344	0	0	0	0.00
26/09/2016	R208 On 02-February-17	8.65	Put	Bond Future	337	0	0	0	0.00
26/09/2016	R208 On 02-February-17	8.63	Put	Bond Future	351	0	0	0	0.00
26/09/2016	R208 On 04-May-17			Bond Future	8.04	96.6109	96.4747	96.6109	0.00
26/09/2016	R208 On 04-May-17	8.37	Call	Bond Future	1892	2	2	2	0.00
26/09/2016	R208 On 04-May-17	8.39	Call	Bond Future	1933	2	2	2	0.00
26/09/2016	R208 On 04-May-17	8.38	Call	Bond Future	1912	2	2	2	0.00
26/09/2016	R208 On 04-May-17	8.37	Put	Bond Future	835	1	1	1	0.00
26/09/2016	R208 On 04-May-17	8.39	Put	Bond Future	813	1	1	1	0.00
26/09/2016	R208 On 04-May-17	8.38	Put	Bond Future	824	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2016	R209 On 03-November-16			Bond Future	9.17	74.8642	74.4297	74.8642	37,819.00
26/09/2016	R209 On 03-November-16	10.24	Call	Bond Future	7151	8	7	8	0.00
26/09/2016	R209 On 03-November-16	10.26	Call	Bond Future	7271	8	7	8	0.00
26/09/2016	R209 On 03-November-16	8.81	Call	Bond Future	475	1	0	1	345.00
26/09/2016	R209 On 03-November-16	10.25	Call	Bond Future	7211	8	7	8	0.00
26/09/2016	R209 On 03-November-16	9.05	Call	Bond Future	1029	1	1	1	0.00
26/09/2016	R209 On 03-November-16	9.45	Call	Bond Future	2621	3	3	3	0.00
26/09/2016	R209 On 03-November-16	8.87	Call	Bond Future	586	1	1	1	250.00
26/09/2016	R209 On 03-November-16	9.42	Call	Bond Future	2475	3	2	3	120.00
26/09/2016	R209 On 03-November-16	9.34	Call	Bond Future	2105	2	2	2	0.00
26/09/2016	R209 On 03-November-16	9.04	Call	Bond Future	1000	1	1	1	0.00
26/09/2016	R209 On 03-November-16	10.25	Put	Bond Future	30	0	0	0	0.00
26/09/2016	R209 On 03-November-16	10.26	Put	Bond Future	28	0	0	0	0.00
26/09/2016	R209 On 03-November-16	9.45	Put	Bond Future	636	1	1	1	250.00
26/09/2016	R209 On 03-November-16	9.05	Put	Bond Future	1878	2	2	2	250.00
26/09/2016	R209 On 03-November-16	8.81	Put	Bond Future	3105	3	3	3	0.00
26/09/2016	R209 On 03-November-16	10.24	Put	Bond Future	31	0	0	0	0.00
26/09/2016	R209 On 03-November-16	9.04	Put	Bond Future	1921	2	2	2	345.00
26/09/2016	R209 On 03-November-16	9.42	Put	Bond Future	698	1	1	1	0.00
26/09/2016	R209 On 03-November-16	8.87	Put	Bond Future	2765	3	3	3	0.00
26/09/2016	R209 On 03-November-16	9.34	Put	Bond Future	883	1	1	1	345.00
26/09/2016	R209 On 02-February-17			Bond Future	9.20	76.3033	75.8594	76.3033	0.00
26/09/2016	R209 On 02-February-17	9.55	Call	Bond Future	3990	4	4	4	0.00
26/09/2016	R209 On 02-February-17	9.53	Call	Bond Future	3903	4	4	4	0.00
26/09/2016	R209 On 02-February-17	9.54	Call	Bond Future	3947	4	4	4	0.00
26/09/2016	R209 On 02-February-17	9.53	Put	Bond Future	1635	2	2	2	0.00
26/09/2016	R209 On 02-February-17	9.54	Put	Bond Future	1611	1	2	1	0.00
26/09/2016	R209 On 02-February-17	9.55	Put	Bond Future	1587	1	2	1	0.00
26/09/2016	R209 On 04-May-17			Bond Future	9.23	74.6782	74.2232	74.6782	0.00
26/09/2016	R209 On 04-May-17	9.46	Call	Bond Future	4283	5	4	5	0.00
26/09/2016	R209 On 04-May-17	9.48	Call	Bond Future	4362	5	4	5	0.00
26/09/2016	R209 On 04-May-17	9.47	Call	Bond Future	4323	5	4	5	0.00
26/09/2016	R209 On 04-May-17	9.46	Put	Bond Future	2700	3	3	3	0.00
26/09/2016	R209 On 04-May-17	9.47	Put	Bond Future	2671	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2016	R209 On 04-May-17	9.48	Put	Bond Future	2643	2	3	2	0.00
26/09/2016	R210 On 03-November-16			Bond Future	186.83	186.8286	186.8349	186.8286	2,086.00
26/09/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
26/09/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
26/09/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
26/09/2016	R210 On 03-November-16	188.90	Put	Bond Future	2065	2	2	2	0.00
26/09/2016	R210 On 03-November-16	188.92	Put	Bond Future	2085	2	2	2	0.00
26/09/2016	R210 On 03-November-16	188.91	Put	Bond Future	2075	2	2	2	0.00
26/09/2016	R211 On 03-November-16			Bond Future	141.85	141.8479	141.8539	141.8479	56.00
26/09/2016	R211 On 03-November-16	141.76	Call	Bond Future	94	0	0	0	0.00
26/09/2016	R211 On 03-November-16	141.75	Call	Bond Future	104	0	0	0	0.00
26/09/2016	R211 On 03-November-16	141.74	Call	Bond Future	114	0	0	0	0.00
26/09/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
26/09/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
26/09/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
26/09/2016	R212 On 03-November-16			Bond Future	147.84	147.8341	147.8386	147.8341	3,109.00
26/09/2016	R212 On 03-November-16	148.11	Call	Bond Future	0	0	0	0	0.00
26/09/2016	R212 On 03-November-16	148.12	Call	Bond Future	0	0	0	0	0.00
26/09/2016	R212 On 03-November-16	148.10	Call	Bond Future	0	0	0	0	0.00
26/09/2016	R212 On 03-November-16	148.11	Put	Bond Future	271	0	0	0	0.00
26/09/2016	R212 On 03-November-16	148.12	Put	Bond Future	281	0	0	0	0.00
26/09/2016	R212 On 03-November-16	148.10	Put	Bond Future	261	0	0	0	0.00
26/09/2016	R213 On 03-November-16			Bond Future	9.02	85.6559	85.2650	85.6559	42,426.00
26/09/2016	R213 On 03-November-16	10.18	Call	Bond Future	7661	8	8	8	0.00
26/09/2016	R213 On 03-November-16	10.20	Call	Bond Future	7783	8	8	8	0.00
26/09/2016	R213 On 03-November-16	10.19	Call	Bond Future	7722	8	8	8	0.00
26/09/2016	R213 On 03-November-16	10.19	Put	Bond Future	16	0	0	0	0.00
26/09/2016	R213 On 03-November-16	10.20	Put	Bond Future	15	0	0	0	0.00
26/09/2016	R213 On 03-November-16	10.18	Put	Bond Future	17	0	0	0	0.00
26/09/2016	R213 On 02-February-17			Bond Future	9.06	87.3024	86.9028	87.3024	0.00
26/09/2016	R213 On 02-February-17	9.40	Call	Bond Future	3833	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2016	R213 On 02-February-17	9.42	Call	Bond Future	3921	4	4	4	0.00
26/09/2016	R213 On 02-February-17	9.41	Call	Bond Future	3877	4	4	4	0.00
26/09/2016	R213 On 02-February-17	9.40	Put	Bond Future	1503	1	2	1	0.00
26/09/2016	R213 On 02-February-17	9.42	Put	Bond Future	1457	1	1	1	0.00
26/09/2016	R213 On 02-February-17	9.41	Put	Bond Future	1480	1	1	1	0.00
26/09/2016	R213 On 04-May-17			Bond Future	9.09	85.4956	85.0856	85.4956	0.00
26/09/2016	R213 On 04-May-17	9.37	Call	Bond Future	4331	5	4	5	0.00
26/09/2016	R213 On 04-May-17	9.36	Call	Bond Future	4291	5	4	5	0.00
26/09/2016	R213 On 04-May-17	9.35	Call	Bond Future	4251	5	4	5	0.00
26/09/2016	R213 On 04-May-17	9.36	Put	Bond Future	2433	2	2	2	0.00
26/09/2016	R213 On 04-May-17	9.37	Put	Bond Future	2406	2	2	2	0.00
26/09/2016	R213 On 04-May-17	9.35	Put	Bond Future	2460	2	2	2	0.00
26/09/2016	R214 On 03-November-16			Bond Future	9.25	75.2630	74.8069	75.2630	29,084.00
26/09/2016	R214 On 03-November-16	10.35	Call	Bond Future	7618	8	8	8	0.00
26/09/2016	R214 On 03-November-16	10.33	Call	Bond Future	7495	8	7	8	0.00
26/09/2016	R214 On 03-November-16	10.34	Call	Bond Future	7556	8	8	8	0.00
26/09/2016	R214 On 03-November-16	10.33	Put	Bond Future	36	0	0	0	0.00
26/09/2016	R214 On 03-November-16	10.34	Put	Bond Future	34	0	0	0	0.00
26/09/2016	R214 On 03-November-16	10.35	Put	Bond Future	32	0	0	0	0.00
26/09/2016	R214 On 02-February-17			Bond Future	9.29	76.7097	76.2439	76.7097	0.00
26/09/2016	R214 On 02-February-17	9.67	Call	Bond Future	4406	5	4	5	0.00
26/09/2016	R214 On 02-February-17	9.66	Call	Bond Future	4360	5	4	5	0.00
26/09/2016	R214 On 02-February-17	9.68	Call	Bond Future	4453	5	4	5	0.00
26/09/2016	R214 On 02-February-17	9.67	Put	Bond Future	1626	2	2	2	0.00
26/09/2016	R214 On 02-February-17	9.68	Put	Bond Future	1602	1	2	1	0.00
26/09/2016	R214 On 02-February-17	9.66	Put	Bond Future	1650	2	2	2	0.00
26/09/2016	R214 On 04-May-17			Bond Future	9.31	74.9449	74.4675	74.9449	0.00
26/09/2016	R214 On 04-May-17	9.58	Call	Bond Future	4728	5	5	5	0.00
26/09/2016	R214 On 04-May-17	9.56	Call	Bond Future	4644	5	5	5	0.00
26/09/2016	R214 On 04-May-17	9.57	Call	Bond Future	4686	5	5	5	0.00
26/09/2016	R214 On 04-May-17	9.56	Put	Bond Future	2851	3	3	3	0.00
26/09/2016	R214 On 04-May-17	9.57	Put	Bond Future	2822	3	3	3	0.00
26/09/2016	R214 On 04-May-17	9.58	Put	Bond Future	2792	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2016	R248 On 03-November-16			Bond Future	9.30	96.6717	96.0872	96.6717	62,123.00
26/09/2016	R248 On 03-November-16	10.39	Call	Bond Future	9627	10	10	10	0.00
26/09/2016	R248 On 03-November-16	10.38	Call	Bond Future	9550	10	10	10	0.00
26/09/2016	R248 On 03-November-16	10.37	Call	Bond Future	9472	10	9	10	0.00
26/09/2016	R248 On 03-November-16	10.38	Put	Bond Future	62	0	0	0	0.00
26/09/2016	R248 On 03-November-16	10.39	Put	Bond Future	59	0	0	0	0.00
26/09/2016	R248 On 03-November-16	10.37	Put	Bond Future	64	0	0	0	0.00
26/09/2016	R248 On 02-February-17			Bond Future	9.34	98.5300	97.9330	98.5300	0.00
26/09/2016	R248 On 02-February-17	9.76	Call	Bond Future	6020	6	6	6	0.00
26/09/2016	R248 On 02-February-17	9.77	Call	Bond Future	6079	7	6	7	0.00
26/09/2016	R248 On 02-February-17	9.78	Call	Bond Future	6138	7	6	7	0.00
26/09/2016	R248 On 02-February-17	9.77	Put	Bond Future	2103	2	2	2	0.00
26/09/2016	R248 On 02-February-17	9.76	Put	Bond Future	2132	2	2	2	0.00
26/09/2016	R248 On 02-February-17	9.78	Put	Bond Future	2073	2	2	2	0.00
26/09/2016	R248 On 04-May-17			Bond Future	9.37	96.0594	95.4478	96.0594	0.00
26/09/2016	R248 On 04-May-17	9.67	Call	Bond Future	6395	7	6	7	0.00
26/09/2016	R248 On 04-May-17	9.66	Call	Bond Future	6341	7	6	7	0.00
26/09/2016	R248 On 04-May-17	9.65	Call	Bond Future	6288	7	6	7	0.00
26/09/2016	R248 On 04-May-17	9.66	Put	Bond Future	3628	3	4	3	0.00
26/09/2016	R248 On 04-May-17	9.67	Put	Bond Future	3592	3	4	3	0.00
26/09/2016	R248 On 04-May-17	9.65	Put	Bond Future	3666	3	4	3	0.00