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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 29/09/2016 TO: 29/09/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	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
29/09/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	2025 On 03-November-16			Bond Future	128.66	128.5485	128.6603	128.5485	3,044.00
29/09/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
29/09/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
29/09/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
29/09/2016	2025 On 03-November-16	129.22	Put	Bond Future	560	1	1	1	0.00
29/09/2016	2025 On 03-November-16	129.21	Put	Bond Future	550	1	1	1	0.00
29/09/2016	2025 On 03-November-16	129.23	Put	Bond Future	570	1	1	1	0.00
29/09/2016	2030 On 03-November-16			Bond Future	9.04	94.4248	94.2087	94.4248	26,853.00
29/09/2016	2030 On 03-November-16	9.33	Call	Bond Future	2046	2	2	2	0.00
29/09/2016	2030 On 03-November-16	9.34	Call	Bond Future	2116	2	2	2	0.00
29/09/2016	2030 On 03-November-16	9.35	Call	Bond Future	2185	2	2	2	0.00
29/09/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
29/09/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
29/09/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
29/09/2016	2030 On 02-February-17			Bond Future	9.08	92.2312	92.0107	92.2312	0.00
29/09/2016	2030 On 02-February-17	9.29	Call	Bond Future	1473	2	1	2	0.00
29/09/2016	2030 On 02-February-17	9.31	Call	Bond Future	1612	2	2	2	0.00
29/09/2016	2030 On 02-February-17	9.30	Call	Bond Future	1542	2	2	2	0.00
29/09/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
29/09/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
29/09/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
29/09/2016	2030 On 04-May-17			Bond Future	9.11	94.0722	93.8470	94.0722	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
29/09/2016	2030 On 04-May-17	9.34	Call	Bond Future	1562	2	2	2	0.00
29/09/2016	2030 On 04-May-17	9.33	Call	Bond Future	1494	2	1	2	0.00
29/09/2016	2030 On 04-May-17	9.32	Call	Bond Future	1425	2	1	2	0.00
29/09/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
29/09/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
29/09/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
29/09/2016	2032 On 03-November-16			Bond Future	9.15	93.7254	93.4938	93.7254	13,093.00
29/09/2016	2032 On 03-November-16	10.28	Call	Bond Future	8174	8	8	8	0.00
29/09/2016	2032 On 03-November-16	10.30	Call	Bond Future	8307	9	8	9	0.00
29/09/2016	2032 On 03-November-16	10.29	Call	Bond Future	8240	8	8	8	0.00
29/09/2016	2032 On 03-November-16	10.28	Put	Bond Future	20	0	0	0	0.00
29/09/2016	2032 On 03-November-16	10.30	Put	Bond Future	18	0	0	0	0.00
29/09/2016	2032 On 03-November-16	10.29	Put	Bond Future	19	0	0	0	0.00
29/09/2016	2032 On 02-February-17			Bond Future	9.19	95.5243	95.2880	95.5243	0.00
29/09/2016	2032 On 02-February-17	9.51	Call	Bond Future	4134	4	4	4	0.00
29/09/2016	2032 On 02-February-17	9.53	Call	Bond Future	4229	4	4	4	0.00
29/09/2016	2032 On 02-February-17	9.52	Call	Bond Future	4181	4	4	4	0.00
29/09/2016	2032 On 02-February-17	9.52	Put	Bond Future	1742	2	2	2	0.00
29/09/2016	2032 On 02-February-17	9.51	Put	Bond Future	1769	2	2	2	0.00
29/09/2016	2032 On 02-February-17	9.53	Put	Bond Future	1716	2	2	2	0.00
29/09/2016	2032 On 04-May-17			Bond Future	9.23	93.2702	93.0289	93.2702	0.00
29/09/2016	2032 On 04-May-17	9.46	Call	Bond Future	4601	5	5	5	0.00
29/09/2016	2032 On 04-May-17	9.45	Call	Bond Future	4558	5	5	5	0.00
29/09/2016	2032 On 04-May-17	9.44	Call	Bond Future	4515	5	5	5	0.00
29/09/2016	2032 On 04-May-17	9.45	Put	Bond Future	2904	3	3	3	0.00
29/09/2016	2032 On 04-May-17	9.46	Put	Bond Future	2873	3	3	3	0.00
29/09/2016	2032 On 04-May-17	9.44	Put	Bond Future	2935	3	3	3	0.00
29/09/2016	2033 On 03-November-16			Bond Future	107.89	108.1843	107.8929	108.1843	4,686.00
29/09/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
29/09/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
29/09/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
29/09/2016	2033 On 03-November-16	109.17	Put	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
29/09/2016	2033 On 03-November-16	109.18	Put	Bond Future	1287	1	1	1	0.00
29/09/2016	2033 On 03-November-16	109.16	Put	Bond Future	1267	1	1	1	0.00
29/09/2016	2037 On 03-November-16			Bond Future	9.33	95.0764	94.8218	95.0764	36,730.00
29/09/2016	2037 On 03-November-16	10.35	Call	Bond Future	8138	8	8	8	0.00
29/09/2016	2037 On 03-November-16	10.36	Call	Bond Future	8209	8	8	8	0.00
29/09/2016	2037 On 03-November-16	10.37	Call	Bond Future	8281	9	8	9	0.00
29/09/2016	2037 On 03-November-16	10.36	Put	Bond Future	44	0	0	0	0.00
29/09/2016	2037 On 03-November-16	10.37	Put	Bond Future	42	0	0	0	0.00
29/09/2016	2037 On 03-November-16	10.35	Put	Bond Future	46	0	0	0	0.00
29/09/2016	2037 On 02-February-17			Bond Future	9.37	92.6450	92.3852	92.6450	0.00
29/09/2016	2037 On 02-February-17	9.66	Call	Bond Future	4506	5	5	5	0.00
29/09/2016	2037 On 02-February-17	9.68	Call	Bond Future	4608	5	5	5	0.00
29/09/2016	2037 On 02-February-17	9.67	Call	Bond Future	4557	5	5	5	0.00
29/09/2016	2037 On 02-February-17	9.66	Put	Bond Future	2097	2	2	2	0.00
29/09/2016	2037 On 02-February-17	9.67	Put	Bond Future	2067	2	2	2	0.00
29/09/2016	2037 On 02-February-17	9.68	Put	Bond Future	2037	2	2	2	0.00
29/09/2016	2037 On 04-May-17			Bond Future	9.40	94.4942	94.2290	94.4942	0.00
29/09/2016	2037 On 04-May-17	9.59	Call	Bond Future	4973	5	5	5	0.00
29/09/2016	2037 On 04-May-17	9.58	Call	Bond Future	4927	5	5	5	0.00
29/09/2016	2037 On 04-May-17	9.60	Call	Bond Future	5019	5	5	5	0.00
29/09/2016	2037 On 04-May-17	9.58	Put	Bond Future	3480	3	3	3	0.00
29/09/2016	2037 On 04-May-17	9.60	Put	Bond Future	3409	3	3	3	0.00
29/09/2016	2037 On 04-May-17	9.59	Put	Bond Future	3445	3	3	3	0.00
29/09/2016	2038 On 03-November-16			Bond Future	135.88	135.8619	135.8764	135.8619	20,753.00
29/09/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
29/09/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
29/09/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
29/09/2016	2038 On 03-November-16	136.32	Put	Bond Future	444	0	0	0	0.00
29/09/2016	2038 On 03-November-16	136.31	Put	Bond Future	434	0	0	0	0.00
29/09/2016	2038 On 03-November-16	136.33	Put	Bond Future	454	0	0	0	0.00
29/09/2016	2040 On 03-November-16			Bond Future	9.38	99.2444	98.8783	99.2444	4,623.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2016	2040 On 03-November-16	9.69	Call	Bond Future	3569	4	4	4	0.00
29/09/2016	2040 On 03-November-16	9.71	Call	Bond Future	3696	4	4	4	0.00
29/09/2016	2040 On 03-November-16	9.70	Call	Bond Future	3632	4	4	4	0.00
29/09/2016	2040 On 03-November-16	9.69	Put	Bond Future	780	1	1	1	0.00
29/09/2016	2040 On 03-November-16	9.70	Put	Bond Future	756	1	1	1	0.00
29/09/2016	2040 On 03-November-16	9.71	Put	Bond Future	734	1	1	1	0.00
29/09/2016	2040 On 02-February-17			Bond Future	9.42	96.6426	96.2692	96.6426	0.00
29/09/2016	2040 On 02-February-17	9.58	Call	Bond Future	4229	4	4	4	0.00
29/09/2016	2040 On 02-February-17	9.59	Call	Bond Future	4279	5	4	5	0.00
29/09/2016	2040 On 02-February-17	9.60	Call	Bond Future	4330	5	4	5	0.00
29/09/2016	2040 On 02-February-17	9.59	Put	Bond Future	2743	3	3	3	0.00
29/09/2016	2040 On 02-February-17	9.60	Put	Bond Future	2706	3	3	3	0.00
29/09/2016	2040 On 02-February-17	9.58	Put	Bond Future	2781	3	3	3	0.00
29/09/2016	2040 On 04-May-17			Bond Future	9.45	98.5717	98.1906	98.5717	0.00
29/09/2016	2040 On 04-May-17	9.62	Call	Bond Future	5332	6	5	6	0.00
29/09/2016	2040 On 04-May-17	9.63	Call	Bond Future	5381	6	5	6	0.00
29/09/2016	2040 On 04-May-17	9.64	Call	Bond Future	5430	6	5	6	0.00
29/09/2016	2040 On 04-May-17	9.63	Put	Bond Future	3830	4	4	4	0.00
29/09/2016	2040 On 04-May-17	9.64	Put	Bond Future	3792	4	4	4	0.00
29/09/2016	2040 On 04-May-17	9.62	Put	Bond Future	3869	4	4	4	0.00
29/09/2016	2044 On 03-November-16			Bond Future	9.40	96.3616	95.9909	96.3616	18,511.00
29/09/2016	2044 On 03-November-16	10.42	Call	Bond Future	8718	9	9	9	0.00
29/09/2016	2044 On 03-November-16	10.41	Call	Bond Future	8643	9	9	9	0.00
29/09/2016	2044 On 03-November-16	10.43	Call	Bond Future	8794	9	9	9	0.00
29/09/2016	2044 On 03-November-16	10.43	Put	Bond Future	57	0	0	0	0.00
29/09/2016	2044 On 03-November-16	10.42	Put	Bond Future	59	0	0	0	0.00
29/09/2016	2044 On 03-November-16	10.41	Put	Bond Future	62	0	0	0	0.00
29/09/2016	2044 On 02-February-17			Bond Future	9.44	93.8297	93.4515	93.8297	0.00
29/09/2016	2044 On 02-February-17	9.77	Call	Bond Future	5189	5	5	5	0.00
29/09/2016	2044 On 02-February-17	9.78	Call	Bond Future	5244	6	5	6	0.00
29/09/2016	2044 On 02-February-17	9.76	Call	Bond Future	5134	5	5	5	0.00
29/09/2016	2044 On 02-February-17	9.77	Put	Bond Future	2259	2	2	2	0.00
29/09/2016	2044 On 02-February-17	9.78	Put	Bond Future	2227	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
29/09/2016	2044 On 02-February-17	9.76	Put	Bond Future	2290	2	2	2	0.00
29/09/2016	2044 On 04-May-17			Bond Future	9.48	95.7026	95.3166	95.7026	0.00
29/09/2016	2044 On 04-May-17	9.67	Call	Bond Future	5576	6	6	6	0.00
29/09/2016	2044 On 04-May-17	9.66	Call	Bond Future	5527	6	6	6	0.00
29/09/2016	2044 On 04-May-17	9.68	Call	Bond Future	5626	6	6	6	0.00
29/09/2016	2044 On 04-May-17	9.68	Put	Bond Future	3813	4	4	4	0.00
29/09/2016	2044 On 04-May-17	9.67	Put	Bond Future	3851	4	4	4	0.00
29/09/2016	2044 On 04-May-17	9.66	Put	Bond Future	3890	4	4	4	0.00
29/09/2016	2046 On 03-November-16			Bond Future	133.73	133.4325	133.7322	133.4325	17,594.00
29/09/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
29/09/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
29/09/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
29/09/2016	2046 On 03-November-16	137.09	Put	Bond Future	3358	4	3	4	0.00
29/09/2016	2046 On 03-November-16	137.07	Put	Bond Future	3338	4	3	4	0.00
29/09/2016	2046 On 03-November-16	137.08	Put	Bond Future	3348	4	3	4	0.00
29/09/2016	2050 On 03-November-16			Bond Future	144.22	143.8621	144.2171	143.8621	21,644.00
29/09/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
29/09/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
29/09/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
29/09/2016	2050 On 03-November-16	149.53	Put	Bond Future	5313	6	5	6	0.00
29/09/2016	2050 On 03-November-16	149.54	Put	Bond Future	5323	6	5	6	0.00
29/09/2016	2050 On 03-November-16	149.52	Put	Bond Future	5303	6	5	6	0.00
29/09/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	AL37 On 03-November-16			Index Future	507.15	507.8770	507.1490	507.8770	9.00
29/09/2016	AL37 On 02-February-17			Index Future	516.88	517.6250	516.8820	517.6250	0.00
29/09/2016	AL7T On 03-November-16			Index Future	588.34	589.4410	588.3430	589.4410	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2016	AL7T On 02-February-17			Index Future	599.63	600.7550	599.6330	600.7550	0.00
29/09/2016	ALBI On 03-November-16			Index Future	536.52	537.8360	536.5230	537.8360	706.00
29/09/2016	ALBI On 02-February-17			Index Future	546.82	548.1590	546.8190	548.1590	0.00
29/09/2016	ALBI On 04-May-17			Index Future	557.73	559.0940	557.7270	559.0940	0.00
29/09/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	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
29/09/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/09/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	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
29/09/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2016	EL28 On 03-November-16			Bond Future	130.05	130.0316	130.0477	130.0316	0.00
29/09/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
29/09/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
29/09/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
29/09/2016	EL28 On 03-November-16	132.16	Put	Bond Future	2112	2	2	2	0.00
29/09/2016	EL28 On 03-November-16	132.17	Put	Bond Future	2122	2	2	2	0.00
29/09/2016	EL28 On 03-November-16	132.15	Put	Bond Future	2102	2	2	2	0.00
29/09/2016	EL28 On 02-February-17			Bond Future	132.55	132.5353	132.5514	132.5353	0.00
29/09/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
29/09/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
29/09/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
29/09/2016	EL28 On 02-February-17	135.10	Put	Bond Future	2549	3	3	3	0.00
29/09/2016	EL28 On 02-February-17	135.12	Put	Bond Future	2569	3	3	3	0.00
29/09/2016	EL28 On 02-February-17	135.11	Put	Bond Future	2559	3	3	3	0.00
29/09/2016	EL28 On 04-May-17			Bond Future	133.52	133.5020	133.5181	133.5020	0.00
29/09/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
29/09/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
29/09/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
29/09/2016	EL28 On 04-May-17	137.90	Put	Bond Future	4382	4	4	4	0.00
29/09/2016	EL28 On 04-May-17	137.91	Put	Bond Future	4392	4	4	4	0.00
29/09/2016	EL28 On 04-May-17	137.92	Put	Bond Future	4402	4	4	4	0.00
29/09/2016	ES33 On 03-November-16			Bond Future	10.21	79.6801	79.4832	79.6801	8,789.00
29/09/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6797	7	7	7	0.00
29/09/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6681	7	7	7	0.00
29/09/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6739	7	7	7	0.00
29/09/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
29/09/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
29/09/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
29/09/2016	ES33 On 02-February-17			Bond Future	10.29	81.2093	81.0085	81.2093	0.00
29/09/2016	ES33 On 02-February-17	10.61	Call	Bond Future	2062	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
29/09/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1999	2	2	2	0.00
29/09/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1936	2	2	2	0.00
29/09/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
29/09/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
29/09/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
29/09/2016	ES33 On 04-May-17			Bond Future	10.35	79.0348	78.8298	79.0348	0.00
29/09/2016	ES33 On 04-May-17	10.55	Call	Bond Future	1256	1	1	1	0.00
29/09/2016	ES33 On 04-May-17	10.56	Call	Bond Future	1320	2	1	2	0.00
29/09/2016	ES33 On 04-May-17	10.54	Call	Bond Future	1193	1	1	1	0.00
29/09/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
29/09/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
29/09/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
29/09/2016	ES42 On 03-November-16			Bond Future	10.35	84.0933	83.8271	84.0933	8,777.00
29/09/2016	ES42 On 02-February-17			Bond Future	10.42	85.7074	85.4358	85.7074	0.00
29/09/2016	ES42 On 04-May-17			Bond Future	10.48	83.1546	82.8774	83.1546	0.00
29/09/2016	GOVI On 03-November-16			GOVI	534.30	535.4960	534.2960	535.4960	422.00
29/09/2016	GOVI On 03-November-16	476.11	Call	GOVI	581860	59	58	59	0.00
29/09/2016	GOVI On 03-November-16	476.13	Call	GOVI	581660	59	58	59	0.00
29/09/2016	GOVI On 03-November-16	476.12	Call	GOVI	581760	59	58	59	0.00
29/09/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
29/09/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
29/09/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
29/09/2016	GOVI On 02-February-17			GOVI	544.55	545.7740	544.5500	545.7740	27.00
29/09/2016	GOVI On 02-February-17	533.32	Call	GOVI	112300	12	11	12	0.00
29/09/2016	GOVI On 02-February-17	533.34	Call	GOVI	112100	12	11	12	0.00
29/09/2016	GOVI On 02-February-17	533.33	Call	GOVI	112200	12	11	12	0.00
29/09/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
29/09/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
29/09/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
29/09/2016	GOVI On 04-May-17			GOVI	555.41	556.6620	555.4120	556.6620	0.00
29/09/2016	GOVI On 04-May-17	262.20	Call	GOVI	2932120	294	293	294	0.00
29/09/2016	GOVI On 04-May-17	262.19	Call	GOVI	2932220	294	293	294	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
29/09/2016	GOVI On 04-May-17	262.18	Call	GOVI	2932320	294	293	294	0.00
29/09/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
29/09/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
29/09/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
29/09/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/09/2016	IGOV On 03-November-16			Index Future	249.71	249.5830	249.7080	249.5830	1,021.00
29/09/2016	IGOV On 02-February-17			Index Future	254.52	254.3880	254.5150	254.3880	57.00
29/09/2016	IGOV On 04-May-17			Index Future	259.61	259.4780	259.6070	259.4780	0.00
29/09/2016	ILBI On 03-November-16			Index Future	676.88	676.5600	676.8800	676.5600	0.00
29/09/2016	ILBI On 02-February-17			Index Future	690.00	689.6730	689.9990	689.6730	155.00
29/09/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0686	100.0686	100.0686	0.00
29/09/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0087	100.0116	100.0087	0.00
29/09/2016	IS01 On 15-June-17			Interest Rate Swap	99.64	99.6318	99.6395	99.6318	0.00
29/09/2016	IS01 On 21-September-17			Interest Rate Swap	99.67	99.6609	99.6745	99.6609	0.00
29/09/2016	IS01 On 21-December-17			Interest Rate Swap	99.93	99.9098	99.9311	99.9098	0.00
29/09/2016	IS02 On 18-December-17			Interest Rate Swap	99.96	99.9374	99.9586	99.9374	0.00
29/09/2016	IS02 On 16-March-18			Interest Rate Swap	99.24	99.2078	99.2364	99.2078	0.00
29/09/2016	IS02 On 15-June-18			Interest Rate Swap	98.89	98.8556	98.8911	98.8556	0.00
29/09/2016	IS02 On 21-September-18			Interest Rate Swap	98.94	98.8904	98.9431	98.8904	0.00
29/09/2016	IS02 On 21-December-18			Interest Rate Swap	99.44	99.3700	99.4400	99.3700	0.00
29/09/2016	IS05 On 17-December-20			Interest Rate Swap	97.76	97.6270	97.7579	97.6270	0.00
29/09/2016	IS05 On 16-March-21			Interest Rate Swap	97.08	96.9479	97.0828	96.9479	0.00
29/09/2016	IS05 On 15-June-21			Interest Rate Swap	96.37	96.2350	96.3741	96.2350	0.00
29/09/2016	IS05 On 21-September-21			Interest Rate Swap	96.64	96.4938	96.6388	96.4938	0.00
29/09/2016	IS05 On 21-December-21			Interest Rate Swap	98.88	98.7254	98.8792	98.7254	50.00
29/09/2016	IS10 On 17-December-25			Interest Rate Swap	97.61	97.4405	97.6148	97.4405	0.00
29/09/2016	IS10 On 16-March-26			Interest Rate Swap	94.69	94.5162	94.6900	94.5162	0.00
29/09/2016	IS10 On 15-June-26			Interest Rate Swap	93.46	93.2883	93.4590	93.2883	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
29/09/2016	IS10 On 21-September-26			Interest Rate Swap	95.55	95.3885	95.5528	95.3885	0.00
29/09/2016	IS10 On 21-December-26			Interest Rate Swap	99.22	99.0598	99.2189	99.0598	0.00
29/09/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
29/09/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
29/09/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
29/09/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
29/09/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.35	92.6500	92.6500	92.6500	0.00
29/09/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.37	92.6300	92.6300	92.6300	0.00
29/09/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.40	92.6100	92.6000	92.6100	10,000.00
29/09/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.41	92.6000	92.5900	92.6000	0.00
29/09/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.43	92.5900	92.5700	92.5900	0.00
29/09/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.44	92.5800	92.5600	92.5800	1,000.00
29/09/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.43	92.5900	92.5700	92.5900	0.00
29/09/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.43	92.5900	92.5750	92.5900	0.00
29/09/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.42	92.6100	92.5800	92.6100	0.00
29/09/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.42	92.6100	92.5800	92.6100	1,000.00
29/09/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
29/09/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.42	92.6100	92.5800	92.6100	0.00
29/09/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
29/09/2016	R023 On 03-November-16			Bond Future	8.34	98.7979	98.6300	98.7979	13,335.00
29/09/2016	R023 On 03-November-16	9.73	Call	Bond Future	6350	7	6	7	0.00
29/09/2016	R023 On 03-November-16	9.74	Call	Bond Future	6394	7	6	7	0.00
29/09/2016	R023 On 03-November-16	9.75	Call	Bond Future	6438	7	6	7	0.00
29/09/2016	R023 On 03-November-16	9.74	Put	Bond Future	1	0	0	0	0.00
29/09/2016	R023 On 03-November-16	9.75	Put	Bond Future	1	0	0	0	0.00
29/09/2016	R023 On 03-November-16	9.73	Put	Bond Future	1	0	0	0	0.00
29/09/2016	R023 On 02-February-17			Bond Future	8.37	100.6942	100.5228	100.6942	0.00
29/09/2016	R023 On 02-February-17	8.86	Call	Bond Future	2891	3	3	3	0.00
29/09/2016	R023 On 02-February-17	8.85	Call	Bond Future	2859	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
29/09/2016	R023 On 02-February-17	8.84	Call	Bond Future	2826	3	3	3	0.00
29/09/2016	R023 On 02-February-17	8.85	Put	Bond Future	679	1	1	1	0.00
29/09/2016	R023 On 02-February-17	8.86	Put	Bond Future	667	1	1	1	0.00
29/09/2016	R023 On 02-February-17	8.84	Put	Bond Future	691	1	1	1	0.00
29/09/2016	R023 On 04-May-17			Bond Future	8.38	98.7692	98.5942	98.7692	0.00
29/09/2016	R023 On 04-May-17	8.59	Call	Bond Future	2438	3	2	3	0.00
29/09/2016	R023 On 04-May-17	8.61	Call	Bond Future	2491	3	2	3	0.00
29/09/2016	R023 On 04-May-17	8.60	Call	Bond Future	2465	3	2	3	0.00
29/09/2016	R023 On 04-May-17	8.59	Put	Bond Future	1519	1	2	1	0.00
29/09/2016	R023 On 04-May-17	8.61	Put	Bond Future	1484	1	1	1	0.00
29/09/2016	R023 On 04-May-17	8.60	Put	Bond Future	1501	1	2	1	0.00
29/09/2016	R035 On 03-November-16			Bond Future	9.26	98.5277	98.2730	98.5277	4,661.00
29/09/2016	R035 On 03-November-16	9.57	Call	Bond Future	2557	3	3	3	0.00
29/09/2016	R035 On 03-November-16	9.59	Call	Bond Future	2720	3	3	3	0.00
29/09/2016	R035 On 03-November-16	9.58	Call	Bond Future	2638	3	3	3	0.00
29/09/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R035 On 02-February-17			Bond Future	9.31	100.4188	100.1588	100.4188	0.00
29/09/2016	R035 On 02-February-17	9.51	Call	Bond Future	1677	2	2	2	0.00
29/09/2016	R035 On 02-February-17	9.52	Call	Bond Future	1759	2	2	2	0.00
29/09/2016	R035 On 02-February-17	9.50	Call	Bond Future	1595	2	2	2	0.00
29/09/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R035 On 04-May-17			Bond Future	9.34	97.9173	97.6520	97.9173	0.00
29/09/2016	R035 On 04-May-17	9.53	Call	Bond Future	1552	2	2	2	0.00
29/09/2016	R035 On 04-May-17	9.55	Call	Bond Future	1714	2	2	2	0.00
29/09/2016	R035 On 04-May-17	9.54	Call	Bond Future	1633	2	2	2	0.00
29/09/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
29/09/2016	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
29/09/2016	R186 On 03-November-16			Bond Future	8.67	116.4082	116.1918	116.4082	88,828.00
29/09/2016	R186 On 03-November-16	9.10	Call	Bond Future	3366	4	3	4	0.00
29/09/2016	R186 On 03-November-16	9.66	Call	Bond Future	6873	7	7	7	0.00
29/09/2016	R186 On 03-November-16	8.96	Call	Bond Future	2595	3	3	3	0.00
29/09/2016	R186 On 03-November-16	9.40	Call	Bond Future	5199	5	5	5	1,425.00
29/09/2016	R186 On 03-November-16	8.52	Call	Bond Future	822	1	1	1	0.00
29/09/2016	R186 On 03-November-16	8.82	Call	Bond Future	1910	2	2	2	0.00
29/09/2016	R186 On 03-November-16	8.95	Call	Bond Future	2543	3	3	3	0.00
29/09/2016	R186 On 03-November-16	9.20	Call	Bond Future	3956	4	4	4	1,425.00
29/09/2016	R186 On 03-November-16	8.30	Call	Bond Future	363	0	0	0	150.00
29/09/2016	R186 On 03-November-16	8.90	Call	Bond Future	2290	2	2	2	0.00
29/09/2016	R186 On 03-November-16	8.97	Call	Bond Future	2647	3	3	3	0.00
29/09/2016	R186 On 03-November-16	9.71	Call	Bond Future	7197	7	7	7	0.00
29/09/2016	R186 On 03-November-16	9.66	Put	Bond Future	23	0	0	0	0.00
29/09/2016	R186 On 03-November-16	9.71	Put	Bond Future	18	0	0	0	0.00
29/09/2016	R186 On 03-November-16	8.90	Put	Bond Future	622	1	1	1	5,092.00
29/09/2016	R186 On 03-November-16	9.10	Put	Bond Future	301	0	0	0	108.00
29/09/2016	R186 On 03-November-16	8.96	Put	Bond Future	505	0	1	0	0.00
29/09/2016	R186 On 03-November-16	8.97	Put	Bond Future	488	0	0	0	0.00
29/09/2016	R186 On 03-November-16	8.30	Put	Bond Future	3033	3	3	3	0.00
29/09/2016	R186 On 03-November-16	8.52	Put	Bond Future	1875	2	2	2	150.00
29/09/2016	R186 On 03-November-16	8.95	Put	Bond Future	524	0	1	0	0.00
29/09/2016	R186 On 03-November-16	9.20	Put	Bond Future	202	0	0	0	0.00
29/09/2016	R186 On 03-November-16	8.82	Put	Bond Future	807	1	1	1	150.00
29/09/2016	R186 On 03-November-16	9.40	Put	Bond Future	84	0	0	0	0.00
29/09/2016	R186 On 02-February-17			Bond Future	8.70	113.3395	113.1186	113.3395	0.00
29/09/2016	R186 On 02-February-17	9.50	Call	Bond Future	6083	6	6	6	0.00
29/09/2016	R186 On 02-February-17	8.87	Call	Bond Future	3050	3	3	3	0.00
29/09/2016	R186 On 02-February-17	9.40	Call	Bond Future	5551	6	6	6	0.00
29/09/2016	R186 On 02-February-17	8.60	Call	Bond Future	2062	2	2	2	7,000.00
29/09/2016	R186 On 02-February-17	8.81	Call	Bond Future	2810	3	3	3	0.00
29/09/2016	R186 On 02-February-17	8.00	Call	Bond Future	664	1	1	1	7,000.00
29/09/2016	R186 On 02-February-17	8.37	Call	Bond Future	1401	1	1	1	500.00
29/09/2016	R186 On 02-February-17	8.79	Call	Bond Future	2732	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
29/09/2016	R186 On 02-February-17	8.43	Call	Bond Future	1558	2	2	2	750.00
29/09/2016	R186 On 02-February-17	8.80	Call	Bond Future	2771	3	3	3	0.00
29/09/2016	R186 On 02-February-17	8.90	Call	Bond Future	3174	3	3	3	0.00
29/09/2016	R186 On 02-February-17	9.50	Put	Bond Future	639	1	1	1	13,500.00
29/09/2016	R186 On 02-February-17	8.87	Put	Bond Future	1867	2	2	2	500.00
29/09/2016	R186 On 02-February-17	8.60	Put	Bond Future	2775	3	3	3	0.00
29/09/2016	R186 On 02-February-17	8.37	Put	Bond Future	3764	4	4	4	0.00
29/09/2016	R186 On 02-February-17	8.79	Put	Bond Future	2106	2	2	2	0.00
29/09/2016	R186 On 02-February-17	9.40	Put	Bond Future	769	1	1	1	750.00
29/09/2016	R186 On 02-February-17	8.00	Put	Bond Future	5750	6	6	6	0.00
29/09/2016	R186 On 02-February-17	8.81	Put	Bond Future	2045	2	2	2	0.00
29/09/2016	R186 On 02-February-17	8.43	Put	Bond Future	3487	3	3	3	0.00
29/09/2016	R186 On 02-February-17	8.80	Put	Bond Future	2075	2	2	2	0.00
29/09/2016	R186 On 02-February-17	8.90	Put	Bond Future	1782	2	2	2	750.00
29/09/2016	R186 On 04-May-17			Bond Future	8.73	115.6015	115.3758	115.6015	0.00
29/09/2016	R186 On 04-May-17	8.90	Call	Bond Future	3788	4	4	4	0.00
29/09/2016	R186 On 04-May-17	8.91	Call	Bond Future	3827	4	4	4	0.00
29/09/2016	R186 On 04-May-17	8.89	Call	Bond Future	3749	4	4	4	0.00
29/09/2016	R186 On 04-May-17	8.89	Put	Bond Future	2627	3	3	3	0.00
29/09/2016	R186 On 04-May-17	8.90	Put	Bond Future	2598	3	3	3	0.00
29/09/2016	R186 On 04-May-17	8.91	Put	Bond Future	2569	2	3	2	0.00
29/09/2016	R197 On 03-November-16			Bond Future	302.53	302.4984	302.5307	302.4984	875.00
29/09/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
29/09/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
29/09/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
29/09/2016	R197 On 03-November-16	303.57	Put	Bond Future	1039	1	1	1	0.00
29/09/2016	R197 On 03-November-16	303.58	Put	Bond Future	1049	1	1	1	0.00
29/09/2016	R197 On 03-November-16	303.56	Put	Bond Future	1029	1	1	1	0.00
29/09/2016	R202 On 03-November-16			Bond Future	249.84	249.8143	249.8417	249.8143	36,009.00
29/09/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
29/09/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
29/09/2016	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
29/09/2016	R202 On 03-November-16	253.86	Put	Bond Future	4018	4	4	4	0.00
29/09/2016	R202 On 03-November-16	253.87	Put	Bond Future	4028	4	4	4	0.00
29/09/2016	R202 On 03-November-16	253.85	Put	Bond Future	4008	4	4	4	0.00
29/09/2016	R203 On 03-November-16			Bond Future	7.42	101.9244	101.8872	101.9244	30,174.00
29/09/2016	R203 On 03-November-16	8.84	Call	Bond Future	1149	1	1	1	0.00
29/09/2016	R203 On 03-November-16	8.86	Call	Bond Future	1165	1	1	1	0.00
29/09/2016	R203 On 03-November-16	8.85	Call	Bond Future	1157	1	1	1	0.00
29/09/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R203 On 02-February-17			Bond Future	7.30	103.8806	103.8425	103.8806	0.00
29/09/2016	R203 On 02-February-17	7.70	Call	Bond Future	299	0	0	0	0.00
29/09/2016	R203 On 02-February-17	7.72	Call	Bond Future	308	0	0	0	0.00
29/09/2016	R203 On 02-February-17	7.71	Call	Bond Future	304	0	0	0	0.00
29/09/2016	R203 On 02-February-17	7.71	Put	Bond Future	64	0	0	0	0.00
29/09/2016	R203 On 02-February-17	7.72	Put	Bond Future	62	0	0	0	0.00
29/09/2016	R203 On 02-February-17	7.70	Put	Bond Future	65	0	0	0	0.00
29/09/2016	R203 On 04-May-17			Bond Future	6.63	101.7789	101.7397	101.7789	0.00
29/09/2016	R203 On 04-May-17	6.91	Call	Bond Future	172	0	0	0	0.00
29/09/2016	R203 On 04-May-17	6.92	Call	Bond Future	175	0	0	0	0.00
29/09/2016	R203 On 04-May-17	6.93	Call	Bond Future	177	0	0	0	0.00
29/09/2016	R203 On 04-May-17	6.92	Put	Bond Future	74	0	0	0	0.00
29/09/2016	R203 On 04-May-17	6.91	Put	Bond Future	75	0	0	0	0.00
29/09/2016	R203 On 04-May-17	6.93	Put	Bond Future	73	0	0	0	0.00
29/09/2016	R204 On 03-November-16			Bond Future	7.64	103.8261	103.7446	103.8261	31,543.00
29/09/2016	R204 On 03-November-16	9.21	Call	Bond Future	2981	3	3	3	0.00
29/09/2016	R204 On 03-November-16	9.23	Call	Bond Future	3019	3	3	3	0.00
29/09/2016	R204 On 03-November-16	9.22	Call	Bond Future	3000	3	3	3	0.00
29/09/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R204 On 02-February-17			Bond Future	7.62	101.7785	101.6951	101.7785	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
29/09/2016	R204 On 02-February-17	8.28	Call	Bond Future	1250	1	1	1	0.00
29/09/2016	R204 On 02-February-17	8.29	Call	Bond Future	1264	1	1	1	0.00
29/09/2016	R204 On 02-February-17	8.30	Call	Bond Future	1278	1	1	1	0.00
29/09/2016	R204 On 02-February-17	8.28	Put	Bond Future	118	0	0	0	0.00
29/09/2016	R204 On 02-February-17	8.30	Put	Bond Future	113	0	0	0	0.00
29/09/2016	R204 On 02-February-17	8.29	Put	Bond Future	115	0	0	0	0.00
29/09/2016	R204 On 04-May-17			Bond Future	7.54	103.8095	103.7243	103.8095	0.00
29/09/2016	R204 On 04-May-17	7.90	Call	Bond Future	858	1	1	1	0.00
29/09/2016	R204 On 04-May-17	7.92	Call	Bond Future	878	1	1	1	0.00
29/09/2016	R204 On 04-May-17	7.91	Call	Bond Future	868	1	1	1	0.00
29/09/2016	R204 On 04-May-17	7.91	Put	Bond Future	319	0	0	0	0.00
29/09/2016	R204 On 04-May-17	7.92	Put	Bond Future	314	0	0	0	0.00
29/09/2016	R204 On 04-May-17	7.90	Put	Bond Future	324	0	0	0	0.00
29/09/2016	R207 On 03-November-16			Bond Future	7.87	100.6726	100.5593	100.6726	52,034.00
29/09/2016	R207 On 03-November-16	7.94	Call	Bond Future	525	1	1	1	0.00
29/09/2016	R207 On 03-November-16	7.93	Call	Bond Future	510	1	1	1	0.00
29/09/2016	R207 On 03-November-16	7.95	Call	Bond Future	541	1	1	1	0.00
29/09/2016	R207 On 03-November-16	7.95	Put	Bond Future	315	0	0	0	0.00
29/09/2016	R207 On 03-November-16	7.94	Put	Bond Future	326	0	0	0	0.00
29/09/2016	R207 On 03-November-16	7.93	Put	Bond Future	338	0	0	0	0.00
29/09/2016	R207 On 02-February-17			Bond Future	7.87	98.9624	98.8466	98.9624	0.00
29/09/2016	R207 On 02-February-17	8.91	Call	Bond Future	2681	3	3	3	62.00
29/09/2016	R207 On 02-February-17	9.22	Call	Bond Future	3396	4	3	4	0.00
29/09/2016	R207 On 02-February-17	9.24	Call	Bond Future	3442	4	3	4	0.00
29/09/2016	R207 On 02-February-17	9.23	Call	Bond Future	3419	4	3	4	0.00
29/09/2016	R207 On 02-February-17	8.91	Put	Bond Future	79	0	0	0	0.00
29/09/2016	R207 On 02-February-17	9.22	Put	Bond Future	32	0	0	0	0.00
29/09/2016	R207 On 02-February-17	9.24	Put	Bond Future	30	0	0	0	0.00
29/09/2016	R207 On 02-February-17	9.23	Put	Bond Future	31	0	0	0	0.00
29/09/2016	R207 On 04-May-17			Bond Future	7.86	100.9373	100.8190	100.9373	0.00
29/09/2016	R207 On 04-May-17	8.20	Call	Bond Future	1359	1	1	1	0.00
29/09/2016	R207 On 04-May-17	8.22	Call	Bond Future	1390	1	1	1	0.00
29/09/2016	R207 On 04-May-17	8.21	Call	Bond Future	1375	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
29/09/2016	R207 On 04-May-17	8.22	Put	Bond Future	542	1	1	1	0.00
29/09/2016	R207 On 04-May-17	8.20	Put	Bond Future	558	1	1	1	0.00
29/09/2016	R207 On 04-May-17	8.21	Put	Bond Future	550	1	1	1	0.00
29/09/2016	R207 On 03-August-17			Bond Future	7.80	99.3913	99.2689	99.3913	0.00
29/09/2016	R207 On 03-August-17	8.19	Call	Bond Future	1466	2	1	2	51.00
29/09/2016	R207 On 03-August-17	8.40	Call	Bond Future	1776	2	2	2	0.00
29/09/2016	R207 On 03-August-17	8.39	Call	Bond Future	1760	2	2	2	0.00
29/09/2016	R207 On 03-August-17	8.41	Call	Bond Future	1791	2	2	2	0.00
29/09/2016	R207 On 03-August-17	8.39	Put	Bond Future	492	0	0	0	0.00
29/09/2016	R207 On 03-August-17	8.41	Put	Bond Future	480	0	0	0	0.00
29/09/2016	R207 On 03-August-17	8.19	Put	Bond Future	625	1	1	1	0.00
29/09/2016	R207 On 03-August-17	8.40	Put	Bond Future	486	0	0	0	0.00
29/09/2016	R208 On 03-November-16			Bond Future	8.06	96.0993	95.9551	96.0993	30,986.00
29/09/2016	R208 On 03-November-16	9.57	Call	Bond Future	5169	5	5	5	0.00
29/09/2016	R208 On 03-November-16	9.58	Call	Bond Future	5202	5	5	5	0.00
29/09/2016	R208 On 03-November-16	9.59	Call	Bond Future	5235	5	5	5	0.00
29/09/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R208 On 02-February-17			Bond Future	8.08	97.9438	97.7965	97.9438	0.00
29/09/2016	R208 On 02-February-17	8.64	Call	Bond Future	2230	2	2	2	0.00
29/09/2016	R208 On 02-February-17	8.63	Call	Bond Future	2204	2	2	2	0.00
29/09/2016	R208 On 02-February-17	8.65	Call	Bond Future	2255	2	2	2	0.00
29/09/2016	R208 On 02-February-17	8.64	Put	Bond Future	363	0	0	0	0.00
29/09/2016	R208 On 02-February-17	8.65	Put	Bond Future	355	0	0	0	0.00
29/09/2016	R208 On 02-February-17	8.63	Put	Bond Future	370	0	0	0	0.00
29/09/2016	R208 On 04-May-17			Bond Future	8.08	96.4942	96.3437	96.4942	0.00
29/09/2016	R208 On 04-May-17	8.37	Call	Bond Future	1801	2	2	2	0.00
29/09/2016	R208 On 04-May-17	8.39	Call	Bond Future	1841	2	2	2	0.00
29/09/2016	R208 On 04-May-17	8.38	Call	Bond Future	1821	2	2	2	0.00
29/09/2016	R208 On 04-May-17	8.37	Put	Bond Future	875	1	1	1	0.00
29/09/2016	R208 On 04-May-17	8.39	Put	Bond Future	852	1	1	1	0.00
29/09/2016	R208 On 04-May-17	8.38	Put	Bond Future	864	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
29/09/2016	R209 On 03-November-16			Bond Future	9.22	74.2974	74.0841	74.2974	37,798.00
29/09/2016	R209 On 03-November-16	10.24	Call	Bond Future	6805	7	7	7	0.00
29/09/2016	R209 On 03-November-16	10.26	Call	Bond Future	6925	7	7	7	0.00
29/09/2016	R209 On 03-November-16	8.81	Call	Bond Future	358	0	0	0	345.00
29/09/2016	R209 On 03-November-16	10.25	Call	Bond Future	6865	7	7	7	0.00
29/09/2016	R209 On 03-November-16	9.05	Call	Bond Future	839	1	1	1	0.00
29/09/2016	R209 On 03-November-16	9.45	Call	Bond Future	2327	2	2	2	0.00
29/09/2016	R209 On 03-November-16	8.87	Call	Bond Future	452	1	0	1	250.00
29/09/2016	R209 On 03-November-16	9.42	Call	Bond Future	2187	2	2	2	120.00
29/09/2016	R209 On 03-November-16	9.04	Call	Bond Future	813	1	1	1	0.00
29/09/2016	R209 On 03-November-16	9.34	Call	Bond Future	1833	2	2	2	0.00
29/09/2016	R209 On 03-November-16	10.26	Put	Bond Future	28	0	0	0	0.00
29/09/2016	R209 On 03-November-16	9.45	Put	Bond Future	688	1	1	1	250.00
29/09/2016	R209 On 03-November-16	10.25	Put	Bond Future	29	0	0	0	0.00
29/09/2016	R209 On 03-November-16	9.05	Put	Bond Future	2033	2	2	2	250.00
29/09/2016	R209 On 03-November-16	8.81	Put	Bond Future	3334	3	3	3	0.00
29/09/2016	R209 On 03-November-16	10.24	Put	Bond Future	31	0	0	0	0.00
29/09/2016	R209 On 03-November-16	9.04	Put	Bond Future	2080	2	2	2	345.00
29/09/2016	R209 On 03-November-16	9.42	Put	Bond Future	755	1	1	1	0.00
29/09/2016	R209 On 03-November-16	8.87	Put	Bond Future	2976	3	3	3	0.00
29/09/2016	R209 On 03-November-16	9.34	Put	Bond Future	957	1	1	1	345.00
29/09/2016	R209 On 02-February-17			Bond Future	9.25	75.7233	75.5058	75.7233	0.00
29/09/2016	R209 On 02-February-17	9.55	Call	Bond Future	3732	4	4	4	0.00
29/09/2016	R209 On 02-February-17	9.53	Call	Bond Future	3647	4	4	4	0.00
29/09/2016	R209 On 02-February-17	9.54	Call	Bond Future	3689	4	4	4	0.00
29/09/2016	R209 On 02-February-17	9.53	Put	Bond Future	1732	2	2	2	0.00
29/09/2016	R209 On 02-February-17	9.54	Put	Bond Future	1707	2	2	2	0.00
29/09/2016	R209 On 02-February-17	9.55	Put	Bond Future	1682	2	2	2	0.00
29/09/2016	R209 On 04-May-17			Bond Future	9.28	74.0826	73.8605	74.0826	0.00
29/09/2016	R209 On 04-May-17	9.46	Call	Bond Future	4047	4	4	4	0.00
29/09/2016	R209 On 04-May-17	9.48	Call	Bond Future	4124	4	4	4	0.00
29/09/2016	R209 On 04-May-17	9.47	Call	Bond Future	4085	4	4	4	0.00
29/09/2016	R209 On 04-May-17	9.46	Put	Bond Future	2826	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
29/09/2016	R209 On 04-May-17	9.47	Put	Bond Future	2796	3	3	3	0.00
29/09/2016	R209 On 04-May-17	9.48	Put	Bond Future	2767	3	3	3	0.00
29/09/2016	R210 On 03-November-16			Bond Future	186.91	186.8913	186.9117	186.8913	2,086.00
29/09/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
29/09/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
29/09/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
29/09/2016	R210 On 03-November-16	188.90	Put	Bond Future	1988	2	2	2	0.00
29/09/2016	R210 On 03-November-16	188.92	Put	Bond Future	2008	2	2	2	0.00
29/09/2016	R210 On 03-November-16	188.91	Put	Bond Future	1998	2	2	2	0.00
29/09/2016	R211 On 03-November-16			Bond Future	141.92	141.9018	141.9184	141.9018	56.00
29/09/2016	R211 On 03-November-16	141.76	Call	Bond Future	158	0	0	0	0.00
29/09/2016	R211 On 03-November-16	141.75	Call	Bond Future	168	0	0	0	0.00
29/09/2016	R211 On 03-November-16	141.74	Call	Bond Future	178	0	0	0	0.00
29/09/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
29/09/2016	R212 On 03-November-16			Bond Future	147.97	147.8822	147.9709	147.8822	3,109.00
29/09/2016	R212 On 03-November-16	148.11	Call	Bond Future	0	0	0	0	0.00
29/09/2016	R212 On 03-November-16	148.12	Call	Bond Future	0	0	0	0	0.00
29/09/2016	R212 On 03-November-16	148.10	Call	Bond Future	0	0	0	0	0.00
29/09/2016	R212 On 03-November-16	148.11	Put	Bond Future	139	0	0	0	0.00
29/09/2016	R212 On 03-November-16	148.12	Put	Bond Future	149	0	0	0	0.00
29/09/2016	R212 On 03-November-16	148.10	Put	Bond Future	129	0	0	0	0.00
29/09/2016	R213 On 03-November-16			Bond Future	9.06	85.1716	84.9618	85.1716	42,426.00
29/09/2016	R213 On 03-November-16	10.18	Call	Bond Future	7357	8	7	8	0.00
29/09/2016	R213 On 03-November-16	10.20	Call	Bond Future	7478	8	7	8	0.00
29/09/2016	R213 On 03-November-16	10.19	Call	Bond Future	7418	8	7	8	0.00
29/09/2016	R213 On 03-November-16	10.19	Put	Bond Future	15	0	0	0	0.00
29/09/2016	R213 On 03-November-16	10.20	Put	Bond Future	14	0	0	0	0.00
29/09/2016	R213 On 03-November-16	10.18	Put	Bond Future	16	0	0	0	0.00
29/09/2016	R213 On 02-February-17			Bond Future	9.10	86.8063	86.5922	86.8063	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
29/09/2016	R213 On 02-February-17	9.40	Call	Bond Future	3604	4	4	4	0.00
29/09/2016	R213 On 02-February-17	9.42	Call	Bond Future	3689	4	4	4	0.00
29/09/2016	R213 On 02-February-17	9.41	Call	Bond Future	3647	4	4	4	0.00
29/09/2016	R213 On 02-February-17	9.40	Put	Bond Future	1584	2	2	2	0.00
29/09/2016	R213 On 02-February-17	9.42	Put	Bond Future	1536	1	2	1	0.00
29/09/2016	R213 On 02-February-17	9.41	Put	Bond Future	1560	1	2	1	0.00
29/09/2016	R213 On 04-May-17			Bond Future	9.13	84.9850	84.7664	84.9850	0.00
29/09/2016	R213 On 04-May-17	9.37	Call	Bond Future	4116	4	4	4	0.00
29/09/2016	R213 On 04-May-17	9.36	Call	Bond Future	4077	4	4	4	0.00
29/09/2016	R213 On 04-May-17	9.35	Call	Bond Future	4038	4	4	4	0.00
29/09/2016	R213 On 04-May-17	9.36	Put	Bond Future	2539	2	3	2	0.00
29/09/2016	R213 On 04-May-17	9.37	Put	Bond Future	2511	2	3	2	0.00
29/09/2016	R213 On 04-May-17	9.35	Put	Bond Future	2566	2	3	2	0.00
29/09/2016	R214 On 03-November-16			Bond Future	9.31	74.5928	74.3320	74.5928	29,928.00
29/09/2016	R214 On 03-November-16	10.35	Call	Bond Future	7145	7	7	7	0.00
29/09/2016	R214 On 03-November-16	10.33	Call	Bond Future	7022	7	7	7	0.00
29/09/2016	R214 On 03-November-16	10.34	Call	Bond Future	7084	7	7	7	0.00
29/09/2016	R214 On 03-November-16	10.33	Put	Bond Future	38	0	0	0	0.00
29/09/2016	R214 On 03-November-16	10.34	Put	Bond Future	36	0	0	0	0.00
29/09/2016	R214 On 03-November-16	10.35	Put	Bond Future	35	0	0	0	0.00
29/09/2016	R214 On 02-February-17			Bond Future	9.35	76.0245	75.7585	76.0245	7,379.00
29/09/2016	R214 On 02-February-17	9.67	Call	Bond Future	4056	4	4	4	0.00
29/09/2016	R214 On 02-February-17	9.66	Call	Bond Future	4012	4	4	4	0.00
29/09/2016	R214 On 02-February-17	9.68	Call	Bond Future	4100	4	4	4	0.00
29/09/2016	R214 On 02-February-17	9.67	Put	Bond Future	1761	2	2	2	0.00
29/09/2016	R214 On 02-February-17	9.68	Put	Bond Future	1735	2	2	2	0.00
29/09/2016	R214 On 02-February-17	9.66	Put	Bond Future	1787	2	2	2	0.00
29/09/2016	R214 On 04-May-17			Bond Future	9.38	74.2419	73.9704	74.2419	0.00
29/09/2016	R214 On 04-May-17	9.58	Call	Bond Future	4406	5	4	5	0.00
29/09/2016	R214 On 04-May-17	9.56	Call	Bond Future	4326	4	4	4	0.00
29/09/2016	R214 On 04-May-17	9.57	Call	Bond Future	4366	5	4	5	0.00
29/09/2016	R214 On 04-May-17	9.56	Put	Bond Future	3030	3	3	3	0.00
29/09/2016	R214 On 04-May-17	9.57	Put	Bond Future	2999	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
29/09/2016	R214 On 04-May-17	9.58	Put	Bond Future	2968	3	3	3	0.00
29/09/2016	R248 On 03-November-16			Bond Future	9.36	95.9106	95.5280	95.9106	62,123.00
29/09/2016	R248 On 03-November-16	10.39	Call	Bond Future	9070	9	9	9	0.00
29/09/2016	R248 On 03-November-16	10.38	Call	Bond Future	8993	9	9	9	0.00
29/09/2016	R248 On 03-November-16	10.37	Call	Bond Future	8916	9	9	9	0.00
29/09/2016	R248 On 03-November-16	10.38	Put	Bond Future	64	0	0	0	0.00
29/09/2016	R248 On 03-November-16	10.39	Put	Bond Future	61	0	0	0	0.00
29/09/2016	R248 On 03-November-16	10.37	Put	Bond Future	67	0	0	0	0.00
29/09/2016	R248 On 02-February-17			Bond Future	9.40	97.7515	97.3612	97.7515	0.00
29/09/2016	R248 On 02-February-17	9.76	Call	Bond Future	5598	6	6	6	0.00
29/09/2016	R248 On 02-February-17	9.77	Call	Bond Future	5655	6	6	6	0.00
29/09/2016	R248 On 02-February-17	9.78	Call	Bond Future	5712	6	6	6	0.00
29/09/2016	R248 On 02-February-17	9.77	Put	Bond Future	2250	2	2	2	0.00
29/09/2016	R248 On 02-February-17	9.76	Put	Bond Future	2281	2	2	2	0.00
29/09/2016	R248 On 02-February-17	9.78	Put	Bond Future	2219	2	2	2	0.00
29/09/2016	R248 On 04-May-17			Bond Future	9.43	95.2603	94.8619	95.2603	0.00
29/09/2016	R248 On 04-May-17	9.67	Call	Bond Future	6007	6	6	6	0.00
29/09/2016	R248 On 04-May-17	9.66	Call	Bond Future	5955	6	6	6	0.00
29/09/2016	R248 On 04-May-17	9.65	Call	Bond Future	5903	6	6	6	0.00
29/09/2016	R248 On 04-May-17	9.66	Put	Bond Future	3828	4	4	4	0.00
29/09/2016	R248 On 04-May-17	9.67	Put	Bond Future	3790	4	4	4	0.00
29/09/2016	R248 On 04-May-17	9.65	Put	Bond Future	3867	4	4	4	0.00