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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/09/2016 TO: 30/09/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	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
30/09/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	2025 On 03-November-16			Bond Future	128.48	128.6603	128.4789	128.6603	3,044.00
30/09/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
30/09/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
30/09/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
30/09/2016	2025 On 03-November-16	129.22	Put	Bond Future	741	1	1	1	0.00
30/09/2016	2025 On 03-November-16	129.21	Put	Bond Future	731	1	1	1	0.00
30/09/2016	2025 On 03-November-16	129.23	Put	Bond Future	751	1	1	1	0.00
30/09/2016	2030 On 03-November-16			Bond Future	9.08	94.2087	93.9575	94.2087	26,853.00
30/09/2016	2030 On 03-November-16	9.33	Call	Bond Future	1795	2	2	2	0.00
30/09/2016	2030 On 03-November-16	9.34	Call	Bond Future	1864	2	2	2	0.00
30/09/2016	2030 On 03-November-16	9.35	Call	Bond Future	1934	2	2	2	0.00
30/09/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
30/09/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
30/09/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
30/09/2016	2030 On 02-February-17			Bond Future	9.12	92.0107	91.7542	92.0107	0.00
30/09/2016	2030 On 02-February-17	9.29	Call	Bond Future	1217	1	1	1	0.00
30/09/2016	2030 On 02-February-17	9.31	Call	Bond Future	1355	2	1	2	0.00
30/09/2016	2030 On 02-February-17	9.30	Call	Bond Future	1286	2	1	2	0.00
30/09/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
30/09/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
30/09/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
30/09/2016	2030 On 04-May-17			Bond Future	9.15	93.8470	93.5842	93.8470	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2016	2030 On 04-May-17	9.34	Call	Bond Future	1299	2	1	2	0.00
30/09/2016	2030 On 04-May-17	9.33	Call	Bond Future	1231	1	1	1	0.00
30/09/2016	2030 On 04-May-17	9.32	Call	Bond Future	1162	1	1	1	0.00
30/09/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
30/09/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
30/09/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
30/09/2016	2032 On 03-November-16			Bond Future	9.19	93.4938	93.2246	93.4938	13,093.00
30/09/2016	2032 On 03-November-16	10.28	Call	Bond Future	7906	8	8	8	0.00
30/09/2016	2032 On 03-November-16	10.30	Call	Bond Future	8038	8	8	8	0.00
30/09/2016	2032 On 03-November-16	10.29	Call	Bond Future	7972	8	8	8	0.00
30/09/2016	2032 On 03-November-16	10.28	Put	Bond Future	21	0	0	0	0.00
30/09/2016	2032 On 03-November-16	10.30	Put	Bond Future	19	0	0	0	0.00
30/09/2016	2032 On 03-November-16	10.29	Put	Bond Future	20	0	0	0	0.00
30/09/2016	2032 On 02-February-17			Bond Future	9.23	95.2880	95.0131	95.2880	0.00
30/09/2016	2032 On 02-February-17	9.51	Call	Bond Future	3983	4	4	4	0.00
30/09/2016	2032 On 02-February-17	9.53	Call	Bond Future	4076	4	4	4	0.00
30/09/2016	2032 On 02-February-17	9.52	Call	Bond Future	4030	4	4	4	0.00
30/09/2016	2032 On 02-February-17	9.52	Put	Bond Future	1865	2	2	2	0.00
30/09/2016	2032 On 02-February-17	9.51	Put	Bond Future	1893	2	2	2	0.00
30/09/2016	2032 On 02-February-17	9.53	Put	Bond Future	1838	2	2	2	0.00
30/09/2016	2032 On 04-May-17			Bond Future	9.27	93.0289	92.7473	93.0289	0.00
30/09/2016	2032 On 04-May-17	9.46	Call	Bond Future	4471	5	4	5	0.00
30/09/2016	2032 On 04-May-17	9.45	Call	Bond Future	4430	5	4	5	0.00
30/09/2016	2032 On 04-May-17	9.44	Call	Bond Future	4388	5	4	5	0.00
30/09/2016	2032 On 04-May-17	9.45	Put	Bond Future	3057	3	3	3	0.00
30/09/2016	2032 On 04-May-17	9.46	Put	Bond Future	3025	3	3	3	0.00
30/09/2016	2032 On 04-May-17	9.44	Put	Bond Future	3089	3	3	3	0.00
30/09/2016	2033 On 03-November-16			Bond Future	108.21	107.8929	108.2083	107.8929	4,678.00
30/09/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
30/09/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
30/09/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
30/09/2016	2033 On 03-November-16	109.17	Put	Bond Future	962	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2016	2033 On 03-November-16	109.18	Put	Bond Future	972	1	1	1	0.00
30/09/2016	2033 On 03-November-16	109.16	Put	Bond Future	952	1	1	1	0.00
30/09/2016	2037 On 03-November-16			Bond Future	9.37	94.8218	94.4833	94.8218	36,730.00
30/09/2016	2037 On 03-November-16	10.35	Call	Bond Future	7804	8	8	8	0.00
30/09/2016	2037 On 03-November-16	10.36	Call	Bond Future	7876	8	8	8	0.00
30/09/2016	2037 On 03-November-16	10.37	Call	Bond Future	7947	8	8	8	0.00
30/09/2016	2037 On 03-November-16	10.36	Put	Bond Future	49	0	0	0	0.00
30/09/2016	2037 On 03-November-16	10.37	Put	Bond Future	47	0	0	0	0.00
30/09/2016	2037 On 03-November-16	10.35	Put	Bond Future	51	0	0	0	0.00
30/09/2016	2037 On 02-February-17			Bond Future	9.41	92.3852	92.0398	92.3852	0.00
30/09/2016	2037 On 02-February-17	9.66	Call	Bond Future	4316	5	4	5	0.00
30/09/2016	2037 On 02-February-17	9.68	Call	Bond Future	4415	5	4	5	0.00
30/09/2016	2037 On 02-February-17	9.67	Call	Bond Future	4366	5	4	5	0.00
30/09/2016	2037 On 02-February-17	9.66	Put	Bond Future	2252	2	2	2	0.00
30/09/2016	2037 On 02-February-17	9.67	Put	Bond Future	2221	2	2	2	0.00
30/09/2016	2037 On 02-February-17	9.68	Put	Bond Future	2190	2	2	2	0.00
30/09/2016	2037 On 04-May-17			Bond Future	9.45	94.2290	93.8755	94.2290	0.00
30/09/2016	2037 On 04-May-17	9.59	Call	Bond Future	4810	5	5	5	0.00
30/09/2016	2037 On 04-May-17	9.58	Call	Bond Future	4765	5	5	5	0.00
30/09/2016	2037 On 04-May-17	9.60	Call	Bond Future	4855	5	5	5	0.00
30/09/2016	2037 On 04-May-17	9.58	Put	Bond Future	3672	3	4	3	0.00
30/09/2016	2037 On 04-May-17	9.60	Put	Bond Future	3599	3	4	3	0.00
30/09/2016	2037 On 04-May-17	9.59	Put	Bond Future	3635	3	4	3	0.00
30/09/2016	2038 On 03-November-16			Bond Future	135.66	135.8764	135.6609	135.8764	20,563.00
30/09/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
30/09/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
30/09/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
30/09/2016	2038 On 03-November-16	136.32	Put	Bond Future	659	0	1	0	0.00
30/09/2016	2038 On 03-November-16	136.31	Put	Bond Future	649	0	1	0	0.00
30/09/2016	2038 On 03-November-16	136.33	Put	Bond Future	669	0	1	0	0.00
30/09/2016	2040 On 03-November-16			Bond Future	9.41	98.8783	98.5608	98.8783	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
30/09/2016	2040 On 03-November-16	9.69	Call	Bond Future	3311	4	3	4	0.00
30/09/2016	2040 On 03-November-16	9.71	Call	Bond Future	3436	4	3	4	0.00
30/09/2016	2040 On 03-November-16	9.70	Call	Bond Future	3373	4	3	4	0.00
30/09/2016	2040 On 03-November-16	9.69	Put	Bond Future	840	1	1	1	0.00
30/09/2016	2040 On 03-November-16	9.70	Put	Bond Future	815	1	1	1	0.00
30/09/2016	2040 On 03-November-16	9.71	Put	Bond Future	790	1	1	1	0.00
30/09/2016	2040 On 02-February-17			Bond Future	9.45	96.2692	95.9451	96.2692	0.00
30/09/2016	2040 On 02-February-17	9.58	Call	Bond Future	4068	4	4	4	0.00
30/09/2016	2040 On 02-February-17	9.59	Call	Bond Future	4117	4	4	4	0.00
30/09/2016	2040 On 02-February-17	9.60	Call	Bond Future	4167	4	4	4	0.00
30/09/2016	2040 On 02-February-17	9.59	Put	Bond Future	2905	3	3	3	0.00
30/09/2016	2040 On 02-February-17	9.60	Put	Bond Future	2866	3	3	3	0.00
30/09/2016	2040 On 02-February-17	9.58	Put	Bond Future	2944	3	3	3	0.00
30/09/2016	2040 On 04-May-17			Bond Future	9.49	98.1906	97.8587	98.1906	0.00
30/09/2016	2040 On 04-May-17	9.62	Call	Bond Future	5185	5	5	5	0.00
30/09/2016	2040 On 04-May-17	9.63	Call	Bond Future	5233	5	5	5	0.00
30/09/2016	2040 On 04-May-17	9.64	Call	Bond Future	5281	5	5	5	0.00
30/09/2016	2040 On 04-May-17	9.63	Put	Bond Future	4014	4	4	4	0.00
30/09/2016	2040 On 04-May-17	9.64	Put	Bond Future	3975	4	4	4	0.00
30/09/2016	2040 On 04-May-17	9.62	Put	Bond Future	4054	4	4	4	0.00
30/09/2016	2044 On 03-November-16			Bond Future	9.44	95.9909	95.6696	95.9909	18,511.00
30/09/2016	2044 On 03-November-16	10.42	Call	Bond Future	8403	9	8	9	0.00
30/09/2016	2044 On 03-November-16	10.41	Call	Bond Future	8328	9	8	9	0.00
30/09/2016	2044 On 03-November-16	10.43	Call	Bond Future	8478	9	8	9	0.00
30/09/2016	2044 On 03-November-16	10.43	Put	Bond Future	63	0	0	0	0.00
30/09/2016	2044 On 03-November-16	10.42	Put	Bond Future	65	0	0	0	0.00
30/09/2016	2044 On 03-November-16	10.41	Put	Bond Future	68	0	0	0	0.00
30/09/2016	2044 On 02-February-17			Bond Future	9.48	93.4515	93.1236	93.4515	0.00
30/09/2016	2044 On 02-February-17	9.77	Call	Bond Future	5004	5	5	5	0.00
30/09/2016	2044 On 02-February-17	9.78	Call	Bond Future	5058	5	5	5	0.00
30/09/2016	2044 On 02-February-17	9.76	Call	Bond Future	4951	5	5	5	0.00
30/09/2016	2044 On 02-February-17	9.77	Put	Bond Future	2402	2	2	2	0.00
30/09/2016	2044 On 02-February-17	9.78	Put	Bond Future	2369	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
30/09/2016	2044 On 02-February-17	9.76	Put	Bond Future	2435	2	2	2	0.00
30/09/2016	2044 On 04-May-17			Bond Future	9.51	95.3166	94.9809	95.3166	0.00
30/09/2016	2044 On 04-May-17	9.67	Call	Bond Future	5422	6	5	6	0.00
30/09/2016	2044 On 04-May-17	9.66	Call	Bond Future	5374	6	5	6	0.00
30/09/2016	2044 On 04-May-17	9.68	Call	Bond Future	5471	6	5	6	0.00
30/09/2016	2044 On 04-May-17	9.68	Put	Bond Future	3994	4	4	4	0.00
30/09/2016	2044 On 04-May-17	9.67	Put	Bond Future	4033	4	4	4	0.00
30/09/2016	2044 On 04-May-17	9.66	Put	Bond Future	4073	4	4	4	0.00
30/09/2016	2046 On 03-November-16			Bond Future	133.75	133.7322	133.7475	133.7322	17,476.00
30/09/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
30/09/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
30/09/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
30/09/2016	2046 On 03-November-16	137.09	Put	Bond Future	3343	3	3	3	0.00
30/09/2016	2046 On 03-November-16	137.07	Put	Bond Future	3323	3	3	3	0.00
30/09/2016	2046 On 03-November-16	137.08	Put	Bond Future	3333	3	3	3	0.00
30/09/2016	2050 On 03-November-16			Bond Future	143.89	144.2171	143.8942	144.2171	21,628.00
30/09/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
30/09/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
30/09/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
30/09/2016	2050 On 03-November-16	149.53	Put	Bond Future	5636	5	6	5	0.00
30/09/2016	2050 On 03-November-16	149.54	Put	Bond Future	5646	5	6	5	0.00
30/09/2016	2050 On 03-November-16	149.52	Put	Bond Future	5626	5	6	5	0.00
30/09/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	AL37 On 03-November-16			Index Future	506.87	507.1490	506.8680	507.1490	9.00
30/09/2016	AL37 On 02-February-17			Index Future	516.59	516.8820	516.5930	516.8820	0.00
30/09/2016	AL7T On 03-November-16			Index Future	587.62	588.3430	587.6200	588.3430	2.00

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30/09/2016	AL7T On 02-February-17			Index Future	598.89	599.6330	598.8930	599.6330	0.00
30/09/2016	ALBI On 03-November-16			Index Future	535.31	536.5230	535.3070	536.5230	706.00
30/09/2016	ALBI On 02-February-17			Index Future	545.58	546.8190	545.5770	546.8190	2.00
30/09/2016	ALBI On 04-May-17			Index Future	556.45	557.7270	556.4520	557.7270	0.00
30/09/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	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
30/09/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/09/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	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
30/09/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2016	EL28 On 03-November-16			Bond Future	129.67	130.0477	129.6749	130.0477	0.00
30/09/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
30/09/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
30/09/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
30/09/2016	EL28 On 03-November-16	132.16	Put	Bond Future	2485	2	2	2	0.00
30/09/2016	EL28 On 03-November-16	132.17	Put	Bond Future	2495	2	2	2	0.00
30/09/2016	EL28 On 03-November-16	132.15	Put	Bond Future	2475	2	2	2	0.00
30/09/2016	EL28 On 02-February-17			Bond Future	132.17	132.5514	132.1709	132.5514	0.00
30/09/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
30/09/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
30/09/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
30/09/2016	EL28 On 02-February-17	135.10	Put	Bond Future	2929	3	3	3	0.00
30/09/2016	EL28 On 02-February-17	135.12	Put	Bond Future	2949	3	3	3	0.00
30/09/2016	EL28 On 02-February-17	135.11	Put	Bond Future	2939	3	3	3	0.00
30/09/2016	EL28 On 04-May-17			Bond Future	133.13	133.5181	133.1281	133.5181	0.00
30/09/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
30/09/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
30/09/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
30/09/2016	EL28 On 04-May-17	137.90	Put	Bond Future	4772	4	5	4	0.00
30/09/2016	EL28 On 04-May-17	137.91	Put	Bond Future	4782	4	5	4	0.00
30/09/2016	EL28 On 04-May-17	137.92	Put	Bond Future	4792	4	5	4	0.00
30/09/2016	ES33 On 03-November-16			Bond Future	10.25	79.4832	79.2206	79.4832	8,789.00
30/09/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6534	7	7	7	0.00
30/09/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6418	7	6	7	0.00
30/09/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6476	7	6	7	0.00
30/09/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
30/09/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
30/09/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
30/09/2016	ES33 On 02-February-17			Bond Future	10.33	81.0085	80.7405	81.0085	0.00
30/09/2016	ES33 On 02-February-17	10.61	Call	Bond Future	1794	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
30/09/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1731	2	2	2	0.00
30/09/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1668	2	2	2	0.00
30/09/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
30/09/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
30/09/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
30/09/2016	ES33 On 04-May-17			Bond Future	10.40	78.8298	78.5553	78.8298	0.00
30/09/2016	ES33 On 04-May-17	10.55	Call	Bond Future	982	1	1	1	0.00
30/09/2016	ES33 On 04-May-17	10.56	Call	Bond Future	1045	1	1	1	0.00
30/09/2016	ES33 On 04-May-17	10.54	Call	Bond Future	919	1	1	1	0.00
30/09/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
30/09/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
30/09/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
30/09/2016	ES42 On 03-November-16			Bond Future	10.38	83.8271	83.6075	83.8271	8,777.00
30/09/2016	ES42 On 02-February-17			Bond Future	10.45	85.4358	85.2115	85.4358	0.00
30/09/2016	ES42 On 04-May-17			Bond Future	10.51	82.8774	82.6472	82.8774	0.00
30/09/2016	GOVI On 03-November-16			GOVI	533.21	534.2960	533.2090	534.2960	422.00
30/09/2016	GOVI On 03-November-16	476.11	Call	GOVI	570990	58	57	58	0.00
30/09/2016	GOVI On 03-November-16	476.13	Call	GOVI	570790	58	57	58	0.00
30/09/2016	GOVI On 03-November-16	476.12	Call	GOVI	570890	58	57	58	0.00
30/09/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
30/09/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
30/09/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
30/09/2016	GOVI On 02-February-17			GOVI	543.44	544.5500	543.4390	544.5500	27.00
30/09/2016	GOVI On 02-February-17	533.32	Call	GOVI	101190	11	10	11	0.00
30/09/2016	GOVI On 02-February-17	533.34	Call	GOVI	100990	11	10	11	0.00
30/09/2016	GOVI On 02-February-17	533.33	Call	GOVI	101090	11	10	11	0.00
30/09/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
30/09/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
30/09/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
30/09/2016	GOVI On 04-May-17			GOVI	554.27	555.4120	554.2720	555.4120	0.00
30/09/2016	GOVI On 04-May-17	262.20	Call	GOVI	2920720	293	292	293	0.00
30/09/2016	GOVI On 04-May-17	262.19	Call	GOVI	2920820	293	292	293	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2016	GOVI On 04-May-17	262.18	Call	GOVI	2920920	293	292	293	0.00
30/09/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
30/09/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
30/09/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
30/09/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/09/2016	IGOV On 03-November-16			Index Future	249.51	249.7080	249.5120	249.7080	1,021.00
30/09/2016	IGOV On 02-February-17			Index Future	254.32	254.5150	254.3150	254.5150	57.00
30/09/2016	IGOV On 04-May-17			Index Future	259.40	259.6070	259.3990	259.6070	0.00
30/09/2016	ILBI On 03-November-16			Index Future	676.42	676.8800	676.4180	676.8800	0.00
30/09/2016	ILBI On 02-February-17			Index Future	689.53	689.9990	689.5260	689.9990	155.00
30/09/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0686	100.0686	100.0686	0.00
30/09/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0116	100.0113	100.0116	0.00
30/09/2016	IS01 On 15-June-17			Interest Rate Swap	99.64	99.6395	99.6395	99.6395	0.00
30/09/2016	IS01 On 21-September-17			Interest Rate Swap	99.68	99.6745	99.6751	99.6745	0.00
30/09/2016	IS01 On 21-December-17			Interest Rate Swap	99.93	99.9311	99.9304	99.9311	0.00
30/09/2016	IS02 On 18-December-17			Interest Rate Swap	99.96	99.9586	99.9577	99.9586	0.00
30/09/2016	IS02 On 16-March-18			Interest Rate Swap	99.23	99.2364	99.2341	99.2364	0.00
30/09/2016	IS02 On 15-June-18			Interest Rate Swap	98.89	98.8911	98.8880	98.8911	0.00
30/09/2016	IS02 On 21-September-18			Interest Rate Swap	98.93	98.9431	98.9343	98.9431	0.00
30/09/2016	IS02 On 21-December-18			Interest Rate Swap	99.43	99.4400	99.4300	99.4400	0.00
30/09/2016	IS05 On 17-December-20			Interest Rate Swap	97.73	97.7579	97.7320	97.7579	0.00
30/09/2016	IS05 On 16-March-21			Interest Rate Swap	97.06	97.0828	97.0561	97.0828	0.00
30/09/2016	IS05 On 15-June-21			Interest Rate Swap	96.35	96.3741	96.3468	96.3741	0.00
30/09/2016	IS05 On 21-September-21			Interest Rate Swap	96.61	96.6388	96.6090	96.6388	0.00
30/09/2016	IS05 On 21-December-21			Interest Rate Swap	98.85	98.8792	98.8457	98.8792	50.00
30/09/2016	IS10 On 17-December-25			Interest Rate Swap	97.50	97.6148	97.4999	97.6148	0.00
30/09/2016	IS10 On 16-March-26			Interest Rate Swap	94.57	94.6900	94.5718	94.6900	0.00
30/09/2016	IS10 On 15-June-26			Interest Rate Swap	93.34	93.4590	93.3401	93.4590	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2016	IS10 On 21-September-26			Interest Rate Swap	95.43	95.5528	95.4331	95.5528	0.00
30/09/2016	IS10 On 21-December-26			Interest Rate Swap	99.10	99.2189	99.0973	99.2189	0.00
30/09/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/09/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
30/09/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
30/09/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
30/09/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.36	92.6500	92.6400	92.6500	0.00
30/09/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.38	92.6300	92.6200	92.6300	0.00
30/09/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	10,000.00
30/09/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	0.00
30/09/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.43	92.5700	92.5700	92.5700	0.00
30/09/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.44	92.5600	92.5600	92.5600	1,000.00
30/09/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.44	92.5700	92.5600	92.5700	0.00
30/09/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.43	92.5750	92.5700	92.5750	0.00
30/09/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	0.00
30/09/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	1,000.00
30/09/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
30/09/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	0.00
30/09/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
30/09/2016	R023 On 03-November-16			Bond Future	8.35	98.6300	98.5597	98.6300	13,335.00
30/09/2016	R023 On 03-November-16	9.73	Call	Bond Future	6280	6	6	6	0.00
30/09/2016	R023 On 03-November-16	9.74	Call	Bond Future	6324	6	6	6	0.00
30/09/2016	R023 On 03-November-16	9.75	Call	Bond Future	6367	6	6	6	0.00
30/09/2016	R023 On 03-November-16	9.74	Put	Bond Future	1	0	0	0	0.00
30/09/2016	R023 On 03-November-16	9.75	Put	Bond Future	1	0	0	0	0.00
30/09/2016	R023 On 03-November-16	9.73	Put	Bond Future	1	0	0	0	0.00
30/09/2016	R023 On 02-February-17			Bond Future	8.38	100.5228	100.4506	100.5228	0.00
30/09/2016	R023 On 02-February-17	8.86	Call	Bond Future	2850	3	3	3	0.00
30/09/2016	R023 On 02-February-17	8.85	Call	Bond Future	2818	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
30/09/2016	R023 On 02-February-17	8.84	Call	Bond Future	2786	3	3	3	0.00
30/09/2016	R023 On 02-February-17	8.85	Put	Bond Future	710	1	1	1	0.00
30/09/2016	R023 On 02-February-17	8.86	Put	Bond Future	698	1	1	1	0.00
30/09/2016	R023 On 02-February-17	8.84	Put	Bond Future	723	1	1	1	0.00
30/09/2016	R023 On 04-May-17			Bond Future	8.40	98.5942	98.5193	98.5942	0.00
30/09/2016	R023 On 04-May-17	8.59	Call	Bond Future	2411	2	2	2	0.00
30/09/2016	R023 On 04-May-17	8.61	Call	Bond Future	2463	2	2	2	0.00
30/09/2016	R023 On 04-May-17	8.60	Call	Bond Future	2437	2	2	2	0.00
30/09/2016	R023 On 04-May-17	8.59	Put	Bond Future	1567	2	2	2	0.00
30/09/2016	R023 On 04-May-17	8.61	Put	Bond Future	1531	1	2	1	0.00
30/09/2016	R023 On 04-May-17	8.60	Put	Bond Future	1549	2	2	2	0.00
30/09/2016	R035 On 03-November-16			Bond Future	9.30	98.2730	97.9341	98.2730	4,671.00
30/09/2016	R035 On 03-November-16	9.57	Call	Bond Future	2218	3	2	3	0.00
30/09/2016	R035 On 03-November-16	9.59	Call	Bond Future	2381	3	2	3	0.00
30/09/2016	R035 On 03-November-16	9.58	Call	Bond Future	2299	3	2	3	0.00
30/09/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
30/09/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
30/09/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
30/09/2016	R035 On 02-February-17			Bond Future	9.35	100.1588	99.8129	100.1588	0.00
30/09/2016	R035 On 02-February-17	9.51	Call	Bond Future	1331	2	1	2	0.00
30/09/2016	R035 On 02-February-17	9.52	Call	Bond Future	1413	2	1	2	0.00
30/09/2016	R035 On 02-February-17	9.50	Call	Bond Future	1249	2	1	2	0.00
30/09/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
30/09/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
30/09/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
30/09/2016	R035 On 04-May-17			Bond Future	9.38	97.6520	97.2979	97.6520	0.00
30/09/2016	R035 On 04-May-17	9.53	Call	Bond Future	1198	2	1	2	0.00
30/09/2016	R035 On 04-May-17	9.55	Call	Bond Future	1360	2	1	2	0.00
30/09/2016	R035 On 04-May-17	9.54	Call	Bond Future	1279	2	1	2	0.00
30/09/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
30/09/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
30/09/2016	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
30/09/2016	R186 On 03-November-16			Bond Future	8.69	116.1918	116.0493	116.1918	88,513.00
30/09/2016	R186 On 03-November-16	9.10	Call	Bond Future	3248	3	3	3	0.00
30/09/2016	R186 On 03-November-16	9.66	Call	Bond Future	6732	7	7	7	0.00
30/09/2016	R186 On 03-November-16	8.96	Call	Bond Future	2489	3	2	3	0.00
30/09/2016	R186 On 03-November-16	9.40	Call	Bond Future	5065	5	5	5	1,425.00
30/09/2016	R186 On 03-November-16	8.52	Call	Bond Future	761	1	1	1	0.00
30/09/2016	R186 On 03-November-16	8.82	Call	Bond Future	1819	2	2	2	0.00
30/09/2016	R186 On 03-November-16	8.95	Call	Bond Future	2438	3	2	3	0.00
30/09/2016	R186 On 03-November-16	9.20	Call	Bond Future	3831	4	4	4	1,425.00
30/09/2016	R186 On 03-November-16	8.30	Call	Bond Future	327	0	0	0	150.00
30/09/2016	R186 On 03-November-16	8.90	Call	Bond Future	2190	2	2	2	0.00
30/09/2016	R186 On 03-November-16	8.97	Call	Bond Future	2541	3	3	3	0.00
30/09/2016	R186 On 03-November-16	9.71	Call	Bond Future	7055	7	7	7	0.00
30/09/2016	R186 On 03-November-16	9.66	Put	Bond Future	24	0	0	0	0.00
30/09/2016	R186 On 03-November-16	9.71	Put	Bond Future	18	0	0	0	0.00
30/09/2016	R186 On 03-November-16	8.90	Put	Bond Future	664	1	1	1	5,092.00
30/09/2016	R186 On 03-November-16	9.10	Put	Bond Future	326	0	0	0	108.00
30/09/2016	R186 On 03-November-16	8.96	Put	Bond Future	542	1	1	1	0.00
30/09/2016	R186 On 03-November-16	8.97	Put	Bond Future	524	0	1	0	0.00
30/09/2016	R186 On 03-November-16	8.30	Put	Bond Future	3140	3	3	3	0.00
30/09/2016	R186 On 03-November-16	8.52	Put	Bond Future	1956	2	2	2	150.00
30/09/2016	R186 On 03-November-16	8.95	Put	Bond Future	561	1	1	1	0.00
30/09/2016	R186 On 03-November-16	9.20	Put	Bond Future	219	0	0	0	0.00
30/09/2016	R186 On 03-November-16	8.82	Put	Bond Future	859	1	1	1	150.00
30/09/2016	R186 On 03-November-16	9.40	Put	Bond Future	92	0	0	0	0.00
30/09/2016	R186 On 02-February-17			Bond Future	8.72	113.1186	112.9728	113.1186	0.00
30/09/2016	R186 On 02-February-17	9.50	Call	Bond Future	5980	6	6	6	0.00
30/09/2016	R186 On 02-February-17	8.87	Call	Bond Future	2988	3	3	3	0.00
30/09/2016	R186 On 02-February-17	9.40	Call	Bond Future	5454	6	5	6	0.00
30/09/2016	R186 On 02-February-17	8.60	Call	Bond Future	2007	2	2	2	7,000.00
30/09/2016	R186 On 02-February-17	8.81	Call	Bond Future	2752	3	3	3	0.00
30/09/2016	R186 On 02-February-17	8.00	Call	Bond Future	637	1	1	1	7,000.00
30/09/2016	R186 On 02-February-17	8.37	Call	Bond Future	1353	1	1	1	500.00
30/09/2016	R186 On 02-February-17	8.79	Call	Bond Future	2675	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
30/09/2016	R186 On 02-February-17	8.43	Call	Bond Future	1506	2	2	2	750.00
30/09/2016	R186 On 02-February-17	8.80	Call	Bond Future	2713	3	3	3	0.00
30/09/2016	R186 On 02-February-17	8.90	Call	Bond Future	3110	3	3	3	0.00
30/09/2016	R186 On 02-February-17	9.50	Put	Bond Future	682	1	1	1	13,500.00
30/09/2016	R186 On 02-February-17	8.87	Put	Bond Future	1950	2	2	2	500.00
30/09/2016	R186 On 02-February-17	8.60	Put	Bond Future	2865	3	3	3	0.00
30/09/2016	R186 On 02-February-17	8.37	Put	Bond Future	3862	4	4	4	0.00
30/09/2016	R186 On 02-February-17	8.79	Put	Bond Future	2195	2	2	2	0.00
30/09/2016	R186 On 02-February-17	9.40	Put	Bond Future	818	1	1	1	750.00
30/09/2016	R186 On 02-February-17	8.00	Put	Bond Future	5869	6	6	6	0.00
30/09/2016	R186 On 02-February-17	8.81	Put	Bond Future	2132	2	2	2	0.00
30/09/2016	R186 On 02-February-17	8.43	Put	Bond Future	3581	3	4	3	0.00
30/09/2016	R186 On 02-February-17	8.80	Put	Bond Future	2163	2	2	2	0.00
30/09/2016	R186 On 02-February-17	8.90	Put	Bond Future	1864	2	2	2	750.00
30/09/2016	R186 On 04-May-17			Bond Future	8.75	115.3758	115.2256	115.3758	0.00
30/09/2016	R186 On 04-May-17	8.90	Call	Bond Future	3684	4	4	4	0.00
30/09/2016	R186 On 04-May-17	8.91	Call	Bond Future	3723	4	4	4	0.00
30/09/2016	R186 On 04-May-17	8.89	Call	Bond Future	3646	4	4	4	0.00
30/09/2016	R186 On 04-May-17	8.89	Put	Bond Future	2674	3	3	3	0.00
30/09/2016	R186 On 04-May-17	8.90	Put	Bond Future	2645	3	3	3	0.00
30/09/2016	R186 On 04-May-17	8.91	Put	Bond Future	2616	3	3	3	0.00
30/09/2016	R197 On 03-November-16			Bond Future	302.56	302.5307	302.5640	302.5307	875.00
30/09/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
30/09/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
30/09/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
30/09/2016	R197 On 03-November-16	303.57	Put	Bond Future	1006	1	1	1	0.00
30/09/2016	R197 On 03-November-16	303.58	Put	Bond Future	1016	1	1	1	0.00
30/09/2016	R197 On 03-November-16	303.56	Put	Bond Future	996	1	1	1	0.00
30/09/2016	R202 On 03-November-16			Bond Future	249.87	249.8417	249.8697	249.8417	35,841.00
30/09/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
30/09/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
30/09/2016	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
30/09/2016	R202 On 03-November-16	253.86	Put	Bond Future	3990	4	4	4	0.00
30/09/2016	R202 On 03-November-16	253.87	Put	Bond Future	4000	4	4	4	0.00
30/09/2016	R202 On 03-November-16	253.85	Put	Bond Future	3980	4	4	4	0.00
30/09/2016	R203 On 03-November-16			Bond Future	7.43	101.8872	101.8780	101.8872	30,174.00
30/09/2016	R203 On 03-November-16	8.84	Call	Bond Future	1140	1	1	1	0.00
30/09/2016	R203 On 03-November-16	8.86	Call	Bond Future	1156	1	1	1	0.00
30/09/2016	R203 On 03-November-16	8.85	Call	Bond Future	1148	1	1	1	0.00
30/09/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
30/09/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
30/09/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
30/09/2016	R203 On 02-February-17			Bond Future	7.31	103.8425	103.8325	103.8425	0.00
30/09/2016	R203 On 02-February-17	7.70	Call	Bond Future	292	0	0	0	0.00
30/09/2016	R203 On 02-February-17	7.72	Call	Bond Future	300	0	0	0	0.00
30/09/2016	R203 On 02-February-17	7.71	Call	Bond Future	296	0	0	0	0.00
30/09/2016	R203 On 02-February-17	7.71	Put	Bond Future	66	0	0	0	0.00
30/09/2016	R203 On 02-February-17	7.72	Put	Bond Future	65	0	0	0	0.00
30/09/2016	R203 On 02-February-17	7.70	Put	Bond Future	68	0	0	0	0.00
30/09/2016	R203 On 04-May-17			Bond Future	6.67	101.7397	101.7282	101.7397	0.00
30/09/2016	R203 On 04-May-17	6.91	Call	Bond Future	165	0	0	0	0.00
30/09/2016	R203 On 04-May-17	6.92	Call	Bond Future	167	0	0	0	0.00
30/09/2016	R203 On 04-May-17	6.93	Call	Bond Future	170	0	0	0	0.00
30/09/2016	R203 On 04-May-17	6.92	Put	Bond Future	78	0	0	0	0.00
30/09/2016	R203 On 04-May-17	6.91	Put	Bond Future	80	0	0	0	0.00
30/09/2016	R203 On 04-May-17	6.93	Put	Bond Future	77	0	0	0	0.00
30/09/2016	R204 On 03-November-16			Bond Future	7.65	103.7446	103.7144	103.7446	31,543.00
30/09/2016	R204 On 03-November-16	9.21	Call	Bond Future	2951	3	3	3	0.00
30/09/2016	R204 On 03-November-16	9.23	Call	Bond Future	2988	3	3	3	0.00
30/09/2016	R204 On 03-November-16	9.22	Call	Bond Future	2970	3	3	3	0.00
30/09/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
30/09/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
30/09/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
30/09/2016	R204 On 02-February-17			Bond Future	7.64	101.6951	101.6638	101.6951	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2016	R204 On 02-February-17	8.28	Call	Bond Future	1220	1	1	1	0.00
30/09/2016	R204 On 02-February-17	8.29	Call	Bond Future	1234	1	1	1	0.00
30/09/2016	R204 On 02-February-17	8.30	Call	Bond Future	1248	1	1	1	0.00
30/09/2016	R204 On 02-February-17	8.28	Put	Bond Future	119	0	0	0	0.00
30/09/2016	R204 On 02-February-17	8.30	Put	Bond Future	114	0	0	0	0.00
30/09/2016	R204 On 02-February-17	8.29	Put	Bond Future	117	0	0	0	0.00
30/09/2016	R204 On 04-May-17			Bond Future	7.57	103.7243	103.6910	103.7243	0.00
30/09/2016	R204 On 04-May-17	7.90	Call	Bond Future	843	1	1	1	0.00
30/09/2016	R204 On 04-May-17	7.92	Call	Bond Future	863	1	1	1	0.00
30/09/2016	R204 On 04-May-17	7.91	Call	Bond Future	853	1	1	1	0.00
30/09/2016	R204 On 04-May-17	7.91	Put	Bond Future	337	0	0	0	0.00
30/09/2016	R204 On 04-May-17	7.92	Put	Bond Future	332	0	0	0	0.00
30/09/2016	R204 On 04-May-17	7.90	Put	Bond Future	342	0	0	0	0.00
30/09/2016	R207 On 03-November-16			Bond Future	7.88	100.5593	100.5175	100.5593	52,034.00
30/09/2016	R207 On 03-November-16	7.94	Call	Bond Future	499	1	0	1	0.00
30/09/2016	R207 On 03-November-16	7.93	Call	Bond Future	484	1	0	1	0.00
30/09/2016	R207 On 03-November-16	7.95	Call	Bond Future	515	1	1	1	0.00
30/09/2016	R207 On 03-November-16	7.95	Put	Bond Future	330	0	0	0	0.00
30/09/2016	R207 On 03-November-16	7.94	Put	Bond Future	342	0	0	0	0.00
30/09/2016	R207 On 03-November-16	7.93	Put	Bond Future	354	0	0	0	0.00
30/09/2016	R207 On 02-February-17			Bond Future	7.89	98.8466	98.8034	98.8466	0.00
30/09/2016	R207 On 02-February-17	8.91	Call	Bond Future	2641	3	3	3	62.00
30/09/2016	R207 On 02-February-17	9.22	Call	Bond Future	3353	3	3	3	0.00
30/09/2016	R207 On 02-February-17	9.24	Call	Bond Future	3400	3	3	3	0.00
30/09/2016	R207 On 02-February-17	9.23	Call	Bond Future	3376	3	3	3	0.00
30/09/2016	R207 On 02-February-17	8.91	Put	Bond Future	82	0	0	0	0.00
30/09/2016	R207 On 02-February-17	9.22	Put	Bond Future	32	0	0	0	0.00
30/09/2016	R207 On 02-February-17	9.24	Put	Bond Future	30	0	0	0	0.00
30/09/2016	R207 On 02-February-17	9.23	Put	Bond Future	31	0	0	0	0.00
30/09/2016	R207 On 04-May-17			Bond Future	7.88	100.8190	100.7737	100.8190	0.00
30/09/2016	R207 On 04-May-17	8.20	Call	Bond Future	1337	1	1	1	0.00
30/09/2016	R207 On 04-May-17	8.22	Call	Bond Future	1367	1	1	1	0.00
30/09/2016	R207 On 04-May-17	8.21	Call	Bond Future	1352	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2016	R207 On 04-May-17	8.22	Put	Bond Future	564	1	1	1	0.00
30/09/2016	R207 On 04-May-17	8.20	Put	Bond Future	580	1	1	1	0.00
30/09/2016	R207 On 04-May-17	8.21	Put	Bond Future	572	1	1	1	0.00
30/09/2016	R207 On 03-August-17			Bond Future	7.82	99.2689	99.2206	99.2689	0.00
30/09/2016	R207 On 03-August-17	8.19	Call	Bond Future	1447	1	1	1	51.00
30/09/2016	R207 On 03-August-17	8.40	Call	Bond Future	1753	2	2	2	0.00
30/09/2016	R207 On 03-August-17	8.39	Call	Bond Future	1738	2	2	2	0.00
30/09/2016	R207 On 03-August-17	8.41	Call	Bond Future	1768	2	2	2	0.00
30/09/2016	R207 On 03-August-17	8.39	Put	Bond Future	518	0	1	0	0.00
30/09/2016	R207 On 03-August-17	8.41	Put	Bond Future	505	0	1	0	0.00
30/09/2016	R207 On 03-August-17	8.19	Put	Bond Future	654	1	1	1	0.00
30/09/2016	R207 On 03-August-17	8.40	Put	Bond Future	512	0	1	0	0.00
30/09/2016	R208 On 03-November-16			Bond Future	8.07	95.9551	95.9021	95.9551	30,986.00
30/09/2016	R208 On 03-November-16	9.57	Call	Bond Future	5116	5	5	5	0.00
30/09/2016	R208 On 03-November-16	9.58	Call	Bond Future	5149	5	5	5	0.00
30/09/2016	R208 On 03-November-16	9.59	Call	Bond Future	5182	5	5	5	0.00
30/09/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
30/09/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
30/09/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
30/09/2016	R208 On 02-February-17			Bond Future	8.09	97.7965	97.7420	97.7965	0.00
30/09/2016	R208 On 02-February-17	8.64	Call	Bond Future	2193	2	2	2	0.00
30/09/2016	R208 On 02-February-17	8.63	Call	Bond Future	2168	2	2	2	0.00
30/09/2016	R208 On 02-February-17	8.65	Call	Bond Future	2218	2	2	2	0.00
30/09/2016	R208 On 02-February-17	8.64	Put	Bond Future	381	0	0	0	0.00
30/09/2016	R208 On 02-February-17	8.65	Put	Bond Future	373	0	0	0	0.00
30/09/2016	R208 On 02-February-17	8.63	Put	Bond Future	388	0	0	0	0.00
30/09/2016	R208 On 04-May-17			Bond Future	8.10	96.3437	96.2869	96.3437	0.00
30/09/2016	R208 On 04-May-17	8.37	Call	Bond Future	1775	2	2	2	0.00
30/09/2016	R208 On 04-May-17	8.39	Call	Bond Future	1814	2	2	2	0.00
30/09/2016	R208 On 04-May-17	8.38	Call	Bond Future	1794	2	2	2	0.00
30/09/2016	R208 On 04-May-17	8.37	Put	Bond Future	906	1	1	1	0.00
30/09/2016	R208 On 04-May-17	8.39	Put	Bond Future	882	1	1	1	0.00
30/09/2016	R208 On 04-May-17	8.38	Put	Bond Future	894	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2016	R209 On 03-November-16			Bond Future	9.26	74.0841	73.8006	74.0841	37,798.00
30/09/2016	R209 On 03-November-16	10.24	Call	Bond Future	6525	7	7	7	0.00
30/09/2016	R209 On 03-November-16	10.26	Call	Bond Future	6645	7	7	7	0.00
30/09/2016	R209 On 03-November-16	8.81	Call	Bond Future	299	0	0	0	345.00
30/09/2016	R209 On 03-November-16	10.25	Call	Bond Future	6585	7	7	7	0.00
30/09/2016	R209 On 03-November-16	9.05	Call	Bond Future	730	1	1	1	0.00
30/09/2016	R209 On 03-November-16	9.45	Call	Bond Future	2133	2	2	2	0.00
30/09/2016	R209 On 03-November-16	8.87	Call	Bond Future	381	0	0	0	250.00
30/09/2016	R209 On 03-November-16	9.42	Call	Bond Future	1999	2	2	2	120.00
30/09/2016	R209 On 03-November-16	9.04	Call	Bond Future	706	1	1	1	0.00
30/09/2016	R209 On 03-November-16	9.34	Call	Bond Future	1663	2	2	2	0.00
30/09/2016	R209 On 03-November-16	10.26	Put	Bond Future	31	0	0	0	0.00
30/09/2016	R209 On 03-November-16	9.45	Put	Bond Future	777	1	1	1	250.00
30/09/2016	R209 On 03-November-16	10.25	Put	Bond Future	33	0	0	0	0.00
30/09/2016	R209 On 03-November-16	9.05	Put	Bond Future	2207	2	2	2	250.00
30/09/2016	R209 On 03-November-16	8.81	Put	Bond Future	3558	3	4	3	0.00
30/09/2016	R209 On 03-November-16	10.24	Put	Bond Future	35	0	0	0	0.00
30/09/2016	R209 On 03-November-16	9.04	Put	Bond Future	2256	2	2	2	345.00
30/09/2016	R209 On 03-November-16	9.42	Put	Bond Future	850	1	1	1	0.00
30/09/2016	R209 On 03-November-16	8.87	Put	Bond Future	3189	3	3	3	0.00
30/09/2016	R209 On 03-November-16	9.34	Put	Bond Future	1071	1	1	1	345.00
30/09/2016	R209 On 02-February-17			Bond Future	9.29	75.5058	75.2165	75.5058	0.00
30/09/2016	R209 On 02-February-17	9.55	Call	Bond Future	3534	4	4	4	0.00
30/09/2016	R209 On 02-February-17	9.53	Call	Bond Future	3451	4	3	4	0.00
30/09/2016	R209 On 02-February-17	9.54	Call	Bond Future	3493	4	3	4	0.00
30/09/2016	R209 On 02-February-17	9.53	Put	Bond Future	1826	2	2	2	0.00
30/09/2016	R209 On 02-February-17	9.54	Put	Bond Future	1799	2	2	2	0.00
30/09/2016	R209 On 02-February-17	9.55	Put	Bond Future	1773	2	2	2	0.00
30/09/2016	R209 On 04-May-17			Bond Future	9.33	73.8605	73.5645	73.8605	0.00
30/09/2016	R209 On 04-May-17	9.46	Call	Bond Future	3869	4	4	4	0.00
30/09/2016	R209 On 04-May-17	9.48	Call	Bond Future	3944	4	4	4	0.00
30/09/2016	R209 On 04-May-17	9.47	Call	Bond Future	3907	4	4	4	0.00
30/09/2016	R209 On 04-May-17	9.46	Put	Bond Future	2944	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
30/09/2016	R209 On 04-May-17	9.47	Put	Bond Future	2914	3	3	3	0.00
30/09/2016	R209 On 04-May-17	9.48	Put	Bond Future	2883	3	3	3	0.00
30/09/2016	R210 On 03-November-16			Bond Future	186.37	186.9117	186.3749	186.9117	2,086.00
30/09/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
30/09/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
30/09/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
30/09/2016	R210 On 03-November-16	188.90	Put	Bond Future	2525	2	3	2	0.00
30/09/2016	R210 On 03-November-16	188.92	Put	Bond Future	2545	2	3	2	0.00
30/09/2016	R210 On 03-November-16	188.91	Put	Bond Future	2535	2	3	2	0.00
30/09/2016	R211 On 03-November-16			Bond Future	141.94	141.9184	141.9357	141.9184	56.00
30/09/2016	R211 On 03-November-16	141.76	Call	Bond Future	176	0	0	0	0.00
30/09/2016	R211 On 03-November-16	141.75	Call	Bond Future	186	0	0	0	0.00
30/09/2016	R211 On 03-November-16	141.74	Call	Bond Future	196	0	0	0	0.00
30/09/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
30/09/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
30/09/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
30/09/2016	R212 On 03-November-16			Bond Future	147.99	147.9709	147.9872	147.9709	3,109.00
30/09/2016	R212 On 03-November-16	148.11	Call	Bond Future	0	0	0	0	0.00
30/09/2016	R212 On 03-November-16	148.12	Call	Bond Future	0	0	0	0	0.00
30/09/2016	R212 On 03-November-16	148.10	Call	Bond Future	0	0	0	0	0.00
30/09/2016	R212 On 03-November-16	148.11	Put	Bond Future	123	0	0	0	0.00
30/09/2016	R212 On 03-November-16	148.12	Put	Bond Future	133	0	0	0	0.00
30/09/2016	R212 On 03-November-16	148.10	Put	Bond Future	113	0	0	0	0.00
30/09/2016	R213 On 03-November-16			Bond Future	9.10	84.9618	84.7177	84.9618	42,426.00
30/09/2016	R213 On 03-November-16	10.18	Call	Bond Future	7114	7	7	7	0.00
30/09/2016	R213 On 03-November-16	10.20	Call	Bond Future	7235	7	7	7	0.00
30/09/2016	R213 On 03-November-16	10.19	Call	Bond Future	7175	7	7	7	0.00
30/09/2016	R213 On 03-November-16	10.19	Put	Bond Future	16	0	0	0	0.00
30/09/2016	R213 On 03-November-16	10.20	Put	Bond Future	15	0	0	0	0.00
30/09/2016	R213 On 03-November-16	10.18	Put	Bond Future	17	0	0	0	0.00
30/09/2016	R213 On 02-February-17			Bond Future	9.14	86.5922	86.3431	86.5922	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2016	R213 On 02-February-17	9.40	Call	Bond Future	3469	4	3	4	0.00
30/09/2016	R213 On 02-February-17	9.42	Call	Bond Future	3552	4	4	4	0.00
30/09/2016	R213 On 02-February-17	9.41	Call	Bond Future	3511	4	4	4	0.00
30/09/2016	R213 On 02-February-17	9.40	Put	Bond Future	1699	2	2	2	0.00
30/09/2016	R213 On 02-February-17	9.42	Put	Bond Future	1648	2	2	2	0.00
30/09/2016	R213 On 02-February-17	9.41	Put	Bond Future	1673	2	2	2	0.00
30/09/2016	R213 On 04-May-17			Bond Future	9.17	84.7664	84.5113	84.7664	0.00
30/09/2016	R213 On 04-May-17	9.37	Call	Bond Future	4002	4	4	4	0.00
30/09/2016	R213 On 04-May-17	9.36	Call	Bond Future	3964	4	4	4	0.00
30/09/2016	R213 On 04-May-17	9.35	Call	Bond Future	3926	4	4	4	0.00
30/09/2016	R213 On 04-May-17	9.36	Put	Bond Future	2681	3	3	3	0.00
30/09/2016	R213 On 04-May-17	9.37	Put	Bond Future	2652	3	3	3	0.00
30/09/2016	R213 On 04-May-17	9.35	Put	Bond Future	2709	3	3	3	0.00
30/09/2016	R214 On 03-November-16			Bond Future	9.34	74.3320	74.1105	74.3320	29,928.00
30/09/2016	R214 On 03-November-16	10.35	Call	Bond Future	6925	7	7	7	0.00
30/09/2016	R214 On 03-November-16	10.33	Call	Bond Future	6803	7	7	7	0.00
30/09/2016	R214 On 03-November-16	10.34	Call	Bond Future	6864	7	7	7	0.00
30/09/2016	R214 On 03-November-16	10.33	Put	Bond Future	40	0	0	0	0.00
30/09/2016	R214 On 03-November-16	10.34	Put	Bond Future	38	0	0	0	0.00
30/09/2016	R214 On 03-November-16	10.35	Put	Bond Future	36	0	0	0	0.00
30/09/2016	R214 On 02-February-17			Bond Future	9.38	75.7585	75.5323	75.7585	7,379.00
30/09/2016	R214 On 02-February-17	9.67	Call	Bond Future	3895	4	4	4	0.00
30/09/2016	R214 On 02-February-17	9.66	Call	Bond Future	3852	4	4	4	0.00
30/09/2016	R214 On 02-February-17	9.68	Call	Bond Future	3939	4	4	4	0.00
30/09/2016	R214 On 02-February-17	9.67	Put	Bond Future	1827	2	2	2	0.00
30/09/2016	R214 On 02-February-17	9.68	Put	Bond Future	1800	2	2	2	0.00
30/09/2016	R214 On 02-February-17	9.66	Put	Bond Future	1853	2	2	2	0.00
30/09/2016	R214 On 04-May-17			Bond Future	9.41	73.9704	73.7388	73.9704	0.00
30/09/2016	R214 On 04-May-17	9.58	Call	Bond Future	4256	4	4	4	0.00
30/09/2016	R214 On 04-May-17	9.56	Call	Bond Future	4177	4	4	4	0.00
30/09/2016	R214 On 04-May-17	9.57	Call	Bond Future	4217	4	4	4	0.00
30/09/2016	R214 On 04-May-17	9.56	Put	Bond Future	3113	3	3	3	0.00
30/09/2016	R214 On 04-May-17	9.57	Put	Bond Future	3081	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
30/09/2016	R214 On 04-May-17	9.58	Put	Bond Future	3050	3	3	3	0.00
30/09/2016	R248 On 03-November-16			Bond Future	9.39	95.5280	95.1965	95.5280	62,123.00
30/09/2016	R248 On 03-November-16	10.39	Call	Bond Future	8742	9	9	9	0.00
30/09/2016	R248 On 03-November-16	10.38	Call	Bond Future	8665	9	9	9	0.00
30/09/2016	R248 On 03-November-16	10.37	Call	Bond Future	8588	9	9	9	0.00
30/09/2016	R248 On 03-November-16	10.38	Put	Bond Future	68	0	0	0	0.00
30/09/2016	R248 On 03-November-16	10.39	Put	Bond Future	65	0	0	0	0.00
30/09/2016	R248 On 03-November-16	10.37	Put	Bond Future	71	0	0	0	0.00
30/09/2016	R248 On 02-February-17			Bond Future	9.43	97.3612	97.0229	97.3612	0.00
30/09/2016	R248 On 02-February-17	9.76	Call	Bond Future	5349	6	5	6	0.00
30/09/2016	R248 On 02-February-17	9.77	Call	Bond Future	5405	6	5	6	0.00
30/09/2016	R248 On 02-February-17	9.78	Call	Bond Future	5461	6	5	6	0.00
30/09/2016	R248 On 02-February-17	9.77	Put	Bond Future	2338	2	2	2	0.00
30/09/2016	R248 On 02-February-17	9.76	Put	Bond Future	2371	2	2	2	0.00
30/09/2016	R248 On 02-February-17	9.78	Put	Bond Future	2306	2	2	2	0.00
30/09/2016	R248 On 04-May-17			Bond Future	9.47	94.8619	94.5156	94.8619	0.00
30/09/2016	R248 On 04-May-17	9.67	Call	Bond Future	5841	6	6	6	0.00
30/09/2016	R248 On 04-May-17	9.66	Call	Bond Future	5790	6	6	6	0.00
30/09/2016	R248 On 04-May-17	9.65	Call	Bond Future	5739	6	6	6	0.00
30/09/2016	R248 On 04-May-17	9.66	Put	Bond Future	4009	4	4	4	0.00
30/09/2016	R248 On 04-May-17	9.67	Put	Bond Future	3970	4	4	4	0.00
30/09/2016	R248 On 04-May-17	9.65	Put	Bond Future	4049	4	4	4	0.00