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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	1409 On 28-February-41			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
17/06/2016	2025 On 04-August-16			Bond Future	127.76	127.7479	127.7590	127.7479	3,004.00
17/06/2016	2025 On 04-August-16	123.86	Call	Bond Future	3899	4	3899	4	0.00
17/06/2016	2025 On 04-August-16	123.87	Call	Bond Future	3889	4	3889	4	0.00
17/06/2016	2025 On 04-August-16	123.85	Call	Bond Future	3909	4	3909	4	0.00
17/06/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
17/06/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
17/06/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
17/06/2016	2025 On 03-November-16			Bond Future	130.20	130.1906	130.1995	130.1906	0.00
17/06/2016	2025 On 03-November-16	129.23	Call	Bond Future	970	1	970	1	0.00
17/06/2016	2025 On 03-November-16	129.22	Call	Bond Future	980	1	980	1	0.00
17/06/2016	2025 On 03-November-16	129.21	Call	Bond Future	990	1	990	1	0.00
17/06/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
17/06/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
17/06/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
17/06/2016	2030 On 04-August-16			Bond Future	9.47	88.6062	9.4722	88.6062	25,310.00
17/06/2016	2030 On 04-August-16	10.17	Call	Bond Future	4656	4	4656	4	0.00
17/06/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
17/06/2016	2030 On 03-November-16			Bond Future	9.52	90.2955	9.5222	90.2955	0.00
17/06/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
17/06/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
17/06/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
17/06/2016	2030 On 03-November-16	9.33	Put	Bond Future	1328	2	1328	2	0.00
17/06/2016	2030 On 03-November-16	9.34	Put	Bond Future	1258	2	1258	2	0.00
17/06/2016	2030 On 03-November-16	9.35	Put	Bond Future	1188	2	1188	2	0.00
17/06/2016	2032 On 04-August-16			Bond Future	9.60	91.6356	9.5967	91.6356	11,433.00
17/06/2016	2032 On 04-August-16	8.99	Call	Bond Future	366	0	366	0	0.00
17/06/2016	2032 On 04-August-16	9.01	Call	Bond Future	390	0	390	0	0.00
17/06/2016	2032 On 04-August-16	9.00	Call	Bond Future	378	0	378	0	0.00
17/06/2016	2032 On 04-August-16	9.00	Put	Bond Future	4942	5	4942	5	0.00
17/06/2016	2032 On 04-August-16	9.01	Put	Bond Future	4875	5	4875	5	0.00
17/06/2016	2032 On 04-August-16	8.99	Put	Bond Future	5009	5	5009	5	0.00
17/06/2016	2032 On 03-November-16			Bond Future	9.65	89.2234	9.6502	89.2234	0.00
17/06/2016	2032 On 03-November-16	10.28	Call	Bond Future	5768	5	5768	5	0.00
17/06/2016	2032 On 03-November-16	10.30	Call	Bond Future	5865	5	5865	5	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
17/06/2016	2032 On 03-November-16	10.29	Call	Bond Future	5816	5	5816	5	0.00
17/06/2016	2032 On 03-November-16	10.28	Put	Bond Future	1349	2	1349	2	0.00
17/06/2016	2032 On 03-November-16	10.29	Put	Bond Future	1330	1	1330	1	0.00
17/06/2016	2032 On 03-November-16	10.30	Put	Bond Future	1311	1	1311	1	0.00
17/06/2016	2032 On 02-February-17			Bond Future	9.70	91.0193	9.6965	91.0193	0.00
17/06/2016	2032 On 02-February-17	9.51	Call	Bond Future	3324	3	3324	3	0.00
17/06/2016	2032 On 02-February-17	9.53	Call	Bond Future	3390	3	3390	3	0.00
17/06/2016	2032 On 02-February-17	9.52	Call	Bond Future	3357	3	3357	3	0.00
17/06/2016	2032 On 02-February-17	9.52	Put	Bond Future	4641	5	4641	5	0.00
17/06/2016	2032 On 02-February-17	9.51	Put	Bond Future	4682	5	4682	5	0.00
17/06/2016	2032 On 02-February-17	9.53	Put	Bond Future	4600	5	4600	5	0.00
17/06/2016	2033 On 04-August-16			Bond Future	108.68	108.5937	108.6804	108.5937	4,159.00
17/06/2016	2033 On 04-August-16	104.99	Call	Bond Future	3690	4	3690	4	0.00
17/06/2016	2033 On 04-August-16	105.00	Call	Bond Future	3680	4	3680	4	0.00
17/06/2016	2033 On 04-August-16	105.01	Call	Bond Future	3670	4	3670	4	0.00
17/06/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
17/06/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
17/06/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
17/06/2016	2033 On 03-November-16			Bond Future	109.74	109.6509	109.7374	109.6509	0.00
17/06/2016	2033 On 03-November-16	109.18	Call	Bond Future	557	0	557	0	0.00
17/06/2016	2033 On 03-November-16	109.17	Call	Bond Future	567	0	567	0	0.00
17/06/2016	2033 On 03-November-16	109.16	Call	Bond Future	577	0	577	0	0.00
17/06/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
17/06/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
17/06/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
17/06/2016	2037 On 04-August-16			Bond Future	9.75	88.6422	9.7520	88.6422	40,983.00
17/06/2016	2037 On 04-August-16	9.24	Call	Bond Future	579	0	579	0	0.00
17/06/2016	2037 On 04-August-16	9.25	Call	Bond Future	597	1	597	1	0.00
17/06/2016	2037 On 04-August-16	9.26	Call	Bond Future	615	1	615	1	0.00
17/06/2016	2037 On 04-August-16	9.25	Put	Bond Future	4773	5	4773	5	0.00
17/06/2016	2037 On 04-August-16	9.26	Put	Bond Future	4705	5	4705	5	0.00
17/06/2016	2037 On 04-August-16	9.24	Put	Bond Future	4842	5	4842	5	0.00
17/06/2016	2037 On 03-November-16			Bond Future	9.80	90.3321	9.8025	90.3321	0.00
17/06/2016	2037 On 03-November-16	10.35	Call	Bond Future	5900	6	5900	6	0.00

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17/06/2016	2037 On 03-November-16	10.36	Call	Bond Future	5951	6	5951	6	0.00
17/06/2016	2037 On 03-November-16	10.37	Call	Bond Future	6001	6	6001	6	0.00
17/06/2016	2037 On 03-November-16	10.36	Put	Bond Future	1693	2	1693	2	0.00
17/06/2016	2037 On 03-November-16	10.37	Put	Bond Future	1670	2	1670	2	0.00
17/06/2016	2037 On 03-November-16	10.35	Put	Bond Future	1716	2	1716	2	0.00
17/06/2016	2037 On 02-February-17			Bond Future	9.85	87.8933	9.8469	87.8933	0.00
17/06/2016	2037 On 02-February-17	9.66	Call	Bond Future	3731	3	3731	3	0.00
17/06/2016	2037 On 02-February-17	9.68	Call	Bond Future	3803	4	3803	4	0.00
17/06/2016	2037 On 02-February-17	9.67	Call	Bond Future	3767	4	3767	4	0.00
17/06/2016	2037 On 02-February-17	9.66	Put	Bond Future	5221	6	5221	6	0.00
17/06/2016	2037 On 02-February-17	9.67	Put	Bond Future	5176	6	5176	6	0.00
17/06/2016	2037 On 02-February-17	9.68	Put	Bond Future	5131	5	5131	5	0.00
17/06/2016	2038 On 04-August-16			Bond Future	135.11	134.6301	135.1091	134.6301	22,166.00
17/06/2016	2038 On 04-August-16	129.31	Call	Bond Future	5799	5	5799	5	0.00
17/06/2016	2038 On 04-August-16	129.30	Call	Bond Future	5809	5	5809	5	0.00
17/06/2016	2038 On 04-August-16	129.32	Call	Bond Future	5789	5	5789	5	0.00
17/06/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
17/06/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
17/06/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
17/06/2016	2038 On 03-November-16			Bond Future	137.69	137.2043	137.6900	137.2043	0.00
17/06/2016	2038 On 03-November-16	136.33	Call	Bond Future	1360	1	1360	1	0.00
17/06/2016	2038 On 03-November-16	136.32	Call	Bond Future	1370	1	1370	1	0.00
17/06/2016	2038 On 03-November-16	136.31	Call	Bond Future	1380	1	1380	1	0.00
17/06/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
17/06/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
17/06/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
17/06/2016	2040 On 04-August-16			Bond Future	9.82	92.1823	9.8172	92.1823	722.00
17/06/2016	2040 On 04-August-16	9.51	Call	Bond Future	1101	1	1101	1	0.00
17/06/2016	2040 On 04-August-16	9.50	Call	Bond Future	1073	1	1073	1	0.00
17/06/2016	2040 On 04-August-16	9.49	Call	Bond Future	1046	1	1046	1	0.00
17/06/2016	2040 On 04-August-16	9.51	Put	Bond Future	3790	4	3790	4	0.00
17/06/2016	2040 On 04-August-16	9.50	Put	Bond Future	3853	4	3853	4	0.00
17/06/2016	2040 On 04-August-16	9.49	Put	Bond Future	3916	4	3916	4	0.00
17/06/2016	2040 On 03-November-16			Bond Future	9.87	93.9397	9.8682	93.9397	0.00

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17/06/2016	2040 On 03-November-16	9.70	Call	Bond Future	3042	3	3042	3	0.00
17/06/2016	2040 On 03-November-16	9.71	Call	Bond Future	3079	3	3079	3	0.00
17/06/2016	2040 On 03-November-16	9.69	Call	Bond Future	3004	3	3004	3	0.00
17/06/2016	2040 On 03-November-16	9.69	Put	Bond Future	4534	5	4534	5	0.00
17/06/2016	2040 On 03-November-16	9.71	Put	Bond Future	4434	5	4434	5	0.00
17/06/2016	2040 On 03-November-16	9.70	Put	Bond Future	4484	5	4484	5	0.00
17/06/2016	2044 On 04-August-16			Bond Future	9.84	89.3647	9.8414	89.3647	19,251.00
17/06/2016	2044 On 04-August-16	9.51	Call	Bond Future	1046	1	1046	1	0.00
17/06/2016	2044 On 04-August-16	9.50	Call	Bond Future	1020	1	1020	1	0.00
17/06/2016	2044 On 04-August-16	9.49	Call	Bond Future	993	1	993	1	0.00
17/06/2016	2044 On 04-August-16	9.50	Put	Bond Future	4039	4	4039	4	0.00
17/06/2016	2044 On 04-August-16	9.51	Put	Bond Future	3975	4	3975	4	0.00
17/06/2016	2044 On 04-August-16	9.49	Put	Bond Future	4104	5	4104	5	0.00
17/06/2016	2044 On 03-November-16			Bond Future	9.89	91.0684	9.8911	91.0684	0.00
17/06/2016	2044 On 03-November-16	10.42	Call	Bond Future	6272	6	6272	6	0.00
17/06/2016	2044 On 03-November-16	10.43	Call	Bond Future	6325	6	6325	6	0.00
17/06/2016	2044 On 03-November-16	10.41	Call	Bond Future	6219	6	6219	6	0.00
17/06/2016	2044 On 03-November-16	10.43	Put	Bond Future	1931	2	1931	2	0.00
17/06/2016	2044 On 03-November-16	10.42	Put	Bond Future	1956	2	1956	2	0.00
17/06/2016	2044 On 03-November-16	10.41	Put	Bond Future	1982	2	1982	2	0.00
17/06/2016	2044 On 02-February-17			Bond Future	9.94	88.5192	9.9350	88.5192	0.00
17/06/2016	2044 On 02-February-17	9.77	Call	Bond Future	4181	4	4181	4	0.00
17/06/2016	2044 On 02-February-17	9.76	Call	Bond Future	4143	4	4143	4	0.00
17/06/2016	2044 On 02-February-17	9.78	Call	Bond Future	4219	4	4219	4	0.00
17/06/2016	2044 On 02-February-17	9.77	Put	Bond Future	5593	6	5593	6	0.00
17/06/2016	2044 On 02-February-17	9.78	Put	Bond Future	5545	6	5545	6	0.00
17/06/2016	2044 On 02-February-17	9.76	Put	Bond Future	5641	6	5641	6	0.00
17/06/2016	2046 On 04-August-16			Bond Future	135.66	135.3586	135.6624	135.3586	16,620.00
17/06/2016	2046 On 04-August-16	129.00	Call	Bond Future	6662	6	6662	6	0.00
17/06/2016	2046 On 04-August-16	129.01	Call	Bond Future	6652	6	6652	6	0.00
17/06/2016	2046 On 04-August-16	129.02	Call	Bond Future	6642	6	6642	6	0.00
17/06/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
17/06/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
17/06/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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17/06/2016	2046 On 03-November-16			Bond Future	136.75	136.4412	136.7481	136.4412	0.00
17/06/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
17/06/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
17/06/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
17/06/2016	2046 On 03-November-16	137.09	Put	Bond Future	342	1	342	1	0.00
17/06/2016	2046 On 03-November-16	137.07	Put	Bond Future	322	1	322	1	0.00
17/06/2016	2046 On 03-November-16	137.08	Put	Bond Future	332	1	332	1	0.00
17/06/2016	2050 On 04-August-16			Bond Future	144.23	144.2146	144.2277	144.2146	21,135.00
17/06/2016	2050 On 04-August-16	139.12	Call	Bond Future	5108	5	5108	5	0.00
17/06/2016	2050 On 04-August-16	139.14	Call	Bond Future	5088	5	5088	5	0.00
17/06/2016	2050 On 04-August-16	139.13	Call	Bond Future	5098	5	5098	5	0.00
17/06/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
17/06/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
17/06/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
17/06/2016	2050 On 03-November-16			Bond Future	146.98	146.9724	146.9831	146.9724	0.00
17/06/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
17/06/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
17/06/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
17/06/2016	2050 On 03-November-16	149.53	Put	Bond Future	2547	3	2547	3	0.00
17/06/2016	2050 On 03-November-16	149.54	Put	Bond Future	2557	3	2557	3	0.00
17/06/2016	2050 On 03-November-16	149.52	Put	Bond Future	2537	3	2537	3	0.00
17/06/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	AL37 On 04-August-16			Index Future	487.25	485.7810	487.2500	485.7810	15.00
17/06/2016	AL37 On 03-November-16			Index Future	496.63	495.1420	496.6290	495.1420	0.00
17/06/2016	AL7T On 04-August-16			Index Future	560.98	558.3910	560.9760	558.3910	11.00
17/06/2016	AL7T On 03-November-16			Index Future	571.77	569.1510	571.7740	569.1510	0.00
17/06/2016	ALBI On 04-August-16			Index Future	509.71	507.2320	509.7110	507.2320	723.00
17/06/2016	ALBI On 03-November-16			Index Future	519.52	517.0050	519.5220	517.0050	0.00
17/06/2016	ALBI On 02-February-17			Index Future	529.97	527.4080	529.9700	527.4080	0.00
17/06/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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17/06/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/06/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	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
17/06/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2016	EL28 On 04-August-16			Bond Future	132.52	132.5041	132.5170	132.5041	0.00
17/06/2016	EL28 On 04-August-16	126.86	Call	Bond Future	5657	6	5657	6	0.00
17/06/2016	EL28 On 04-August-16	126.87	Call	Bond Future	5647	6	5647	6	0.00
17/06/2016	EL28 On 04-August-16	126.88	Call	Bond Future	5637	6	5637	6	0.00
17/06/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
17/06/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
17/06/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
17/06/2016	EL28 On 03-November-16			Bond Future	133.38	133.3732	133.3840	133.3732	0.00
17/06/2016	EL28 On 03-November-16	132.15	Call	Bond Future	1234	1	1234	1	0.00
17/06/2016	EL28 On 03-November-16	132.17	Call	Bond Future	1214	1	1214	1	0.00
17/06/2016	EL28 On 03-November-16	132.16	Call	Bond Future	1224	1	1224	1	0.00
17/06/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
17/06/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
17/06/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
17/06/2016	ES33 On 04-August-16			Bond Future	10.62	78.1984	10.6164	78.1984	8,882.00
17/06/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
17/06/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
17/06/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
17/06/2016	ES33 On 04-August-16	10.24	Put	Bond Future	2442	3	2442	3	0.00
17/06/2016	ES33 On 04-August-16	10.26	Put	Bond Future	2310	3	2310	3	0.00
17/06/2016	ES33 On 04-August-16	10.25	Put	Bond Future	2376	3	2376	3	0.00
17/06/2016	ES33 On 03-November-16			Bond Future	10.70	75.8963	10.6995	75.8963	0.00
17/06/2016	ES33 On 03-November-16	11.31	Call	Bond Future	3672	3	3672	3	0.00
17/06/2016	ES33 On 03-November-16	11.29	Call	Bond Future	3556	3	3556	3	0.00
17/06/2016	ES33 On 03-November-16	11.30	Call	Bond Future	3614	3	3614	3	0.00
17/06/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
17/06/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
17/06/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
17/06/2016	ES33 On 02-February-17			Bond Future	10.78	77.4239	10.7788	77.4239	0.00
17/06/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
17/06/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
17/06/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
17/06/2016	ES33 On 02-February-17	10.60	Put	Bond Future	1114	2	1114	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
17/06/2016	ES33 On 02-February-17	10.61	Put	Bond Future	1051	2	1051	2	0.00
17/06/2016	ES33 On 02-February-17	10.59	Put	Bond Future	1178	2	1178	2	0.00
17/06/2016	ES42 On 04-August-16			Bond Future	10.77	82.3143	10.7712	82.3143	7,270.00
17/06/2016	ES42 On 03-November-16			Bond Future	10.85	79.6208	10.8532	79.6208	0.00
17/06/2016	GOVI On 04-August-16			GOVI	508.34	505.9630	508.3370	505.9630	449.00
17/06/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
17/06/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
17/06/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
17/06/2016	GOVI On 04-August-16	521.01	Put	GOVI	126730	15	126730	15	0.00
17/06/2016	GOVI On 04-August-16	520.99	Put	GOVI	126530	15	126530	15	0.00
17/06/2016	GOVI On 04-August-16	521.00	Put	GOVI	126630	15	126630	15	0.00
17/06/2016	GOVI On 03-November-16			GOVI	518.12	515.7120	518.1220	515.7120	127.00
17/06/2016	GOVI On 03-November-16	476.11	Call	GOVI	420120	40	420120	40	0.00
17/06/2016	GOVI On 03-November-16	476.12	Call	GOVI	420020	40	420020	40	0.00
17/06/2016	GOVI On 03-November-16	476.13	Call	GOVI	419920	40	419920	40	0.00
17/06/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
17/06/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
17/06/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
17/06/2016	GOVI On 02-February-17			GOVI	528.54	526.0880	528.5410	526.0880	0.00
17/06/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
17/06/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
17/06/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
17/06/2016	GOVI On 02-February-17	533.33	Put	GOVI	47890	7	47890	7	0.00
17/06/2016	GOVI On 02-February-17	533.34	Put	GOVI	47990	7	47990	7	0.00
17/06/2016	GOVI On 02-February-17	533.32	Put	GOVI	47790	7	47790	7	0.00
17/06/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/06/2016	IGOV On 04-August-16			Index Future	248.46	248.1520	248.4640	248.1520	1,081.00
17/06/2016	IGOV On 03-November-16			Index Future	253.26	252.9490	253.2620	252.9490	24.00
17/06/2016	IGOV On 02-February-17			Index Future	258.37	258.0530	258.3690	258.0530	0.00
17/06/2016	ILBI On 04-August-16			Index Future	672.83	672.2360	672.8300	672.2360	156.00
17/06/2016	ILBI On 03-November-16			Index Future	685.67	685.0660	685.6710	685.0660	0.00
17/06/2016	IS01 On 19-December-16			Interest Rate Swap	100.08	100.0925	100.0810	100.0925	0.00
17/06/2016	IS01 On 16-March-17			Interest Rate Swap	100.07	100.0959	100.0724	100.0959	0.00
17/06/2016	IS01 On 15-June-17			Interest Rate Swap	99.77	99.8058	99.7741	99.8058	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
17/06/2016	IS01 On 21-September-17			Interest Rate Swap	99.92	99.9680	99.9221	99.9680	0.00
17/06/2016	IS02 On 18-December-17			Interest Rate Swap	100.32	100.3748	100.3152	100.3748	0.00
17/06/2016	IS02 On 16-March-18			Interest Rate Swap	99.72	99.7954	99.7231	99.7954	0.00
17/06/2016	IS02 On 15-June-18			Interest Rate Swap	99.52	99.6069	99.5205	99.6069	0.00
17/06/2016	IS02 On 21-September-18			Interest Rate Swap	99.74	99.8431	99.7360	99.8431	0.00
17/06/2016	IS05 On 17-December-20			Interest Rate Swap	99.81	100.0283	99.8113	100.0283	0.00
17/06/2016	IS05 On 16-March-21			Interest Rate Swap	99.27	99.4963	99.2667	99.4963	0.00
17/06/2016	IS05 On 15-June-21			Interest Rate Swap	98.69	98.9349	98.6905	98.9349	0.00
17/06/2016	IS05 On 21-September-21			Interest Rate Swap	99.09	99.3501	99.0858	99.3501	0.00
17/06/2016	IS10 On 17-December-25			Interest Rate Swap	101.39	101.7721	101.3924	101.7721	0.00
17/06/2016	IS10 On 16-March-26			Interest Rate Swap	98.61	98.9910	98.6076	98.9910	0.00
17/06/2016	IS10 On 15-June-26			Interest Rate Swap	97.48	97.8605	97.4752	97.8605	0.00
17/06/2016	IS10 On 21-September-26			Interest Rate Swap	99.58	99.9650	99.5821	99.9650	0.00
17/06/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/06/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/06/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/06/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/06/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
17/06/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
17/06/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
17/06/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.52	92.4600	7.5200	92.4600	0.00
17/06/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.55	92.4100	7.5500	92.4100	0.00
17/06/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.65	92.3200	7.6500	92.3200	0.00
17/06/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.78	92.1900	7.7800	92.1900	0.00
17/06/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.94	92.0300	7.9400	92.0300	0.00
17/06/2016	JBAF On 20-September-17			Jibar Tradeable Future	9.02	91.9500	9.0200	91.9500	0.00
17/06/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.10	91.8700	8.1000	91.8700	0.00
17/06/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.15	91.8100	8.1500	91.8100	0.00
17/06/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
17/06/2016	R023 On 04-August-16			Bond Future	8.83	97.7478	8.8297	97.7478	11,629.00
17/06/2016	R023 On 04-August-16	8.24	Call	Bond Future	191	0	191	0	0.00
17/06/2016	R023 On 04-August-16	8.26	Call	Bond Future	206	0	206	0	0.00
17/06/2016	R023 On 04-August-16	8.25	Call	Bond Future	198	0	198	0	0.00
17/06/2016	R023 On 04-August-16	8.25	Put	Bond Future	2994	3	2994	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
17/06/2016	R023 On 04-August-16	8.24	Put	Bond Future	3036	3	3036	3	0.00
17/06/2016	R023 On 04-August-16	8.26	Put	Bond Future	2952	3	2952	3	0.00
17/06/2016	R023 On 03-November-16			Bond Future	8.88	95.6796	8.8825	95.6796	0.00
17/06/2016	R023 On 03-November-16	9.73	Call	Bond Future	4307	4	4307	4	0.00
17/06/2016	R023 On 03-November-16	9.75	Call	Bond Future	4378	4	4378	4	0.00
17/06/2016	R023 On 03-November-16	9.74	Call	Bond Future	4342	4	4342	4	0.00
17/06/2016	R023 On 03-November-16	9.74	Put	Bond Future	504	1	504	1	0.00
17/06/2016	R023 On 03-November-16	9.75	Put	Bond Future	495	1	495	1	0.00
17/06/2016	R023 On 03-November-16	9.73	Put	Bond Future	512	1	512	1	0.00
17/06/2016	R023 On 02-February-17			Bond Future	8.93	97.6051	8.9251	97.6051	0.00
17/06/2016	R023 On 02-February-17	8.86	Call	Bond Future	2112	2	2112	2	0.00
17/06/2016	R023 On 02-February-17	8.85	Call	Bond Future	2090	2	2090	2	0.00
17/06/2016	R023 On 02-February-17	8.84	Call	Bond Future	2068	2	2068	2	0.00
17/06/2016	R023 On 02-February-17	8.85	Put	Bond Future	2424	3	2424	3	0.00
17/06/2016	R023 On 02-February-17	8.84	Put	Bond Future	2447	3	2447	3	0.00
17/06/2016	R023 On 02-February-17	8.86	Put	Bond Future	2401	3	2401	3	0.00
17/06/2016	R035 On 04-August-16			Bond Future	9.69	96.4276	9.6851	96.4276	5,505.00
17/06/2016	R035 On 04-August-16	10.35	Call	Bond Future	5142	5	5142	5	0.00
17/06/2016	R035 On 04-August-16	10.36	Call	Bond Future	5216	5	5216	5	0.00
17/06/2016	R035 On 04-August-16	10.37	Call	Bond Future	5290	5	5290	5	0.00
17/06/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
17/06/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
17/06/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
17/06/2016	R035 On 03-November-16			Bond Future	9.74	93.7635	9.7391	93.7635	0.00
17/06/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
17/06/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
17/06/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
17/06/2016	R035 On 03-November-16	9.59	Put	Bond Future	1203	2	1203	2	0.00
17/06/2016	R035 On 03-November-16	9.57	Put	Bond Future	1367	2	1367	2	0.00
17/06/2016	R035 On 03-November-16	9.58	Put	Bond Future	1285	2	1285	2	0.00
17/06/2016	R186 On 04-August-16			Bond Future	9.08	110.3173	9.0795	110.3173	99,567.00
17/06/2016	R186 On 04-August-16	8.90	Call	Bond Future	1068	1	1068	1	500.00
17/06/2016	R186 On 04-August-16	8.85	Call	Bond Future	939	1	939	1	750.00
17/06/2016	R186 On 04-August-16	9.60	Call	Bond Future	4015	4	4015	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2016	R186 On 04-August-16	8.51	Call	Bond Future	334	0	334	0	0.00
17/06/2016	R186 On 04-August-16	8.49	Call	Bond Future	311	0	311	0	0.00
17/06/2016	R186 On 04-August-16	10.00	Call	Bond Future	6349	6	6349	6	0.00
17/06/2016	R186 On 04-August-16	9.25	Call	Bond Future	2292	2	2292	2	0.00
17/06/2016	R186 On 04-August-16	9.35	Call	Bond Future	2741	2	2741	2	500.00
17/06/2016	R186 On 04-August-16	9.40	Call	Bond Future	2979	3	2979	3	0.00
17/06/2016	R186 On 04-August-16	9.30	Call	Bond Future	2511	2	2511	2	500.00
17/06/2016	R186 On 04-August-16	8.50	Call	Bond Future	322	0	322	0	0.00
17/06/2016	R186 On 04-August-16	8.90	Put	Bond Future	2343	3	2343	3	0.00
17/06/2016	R186 On 04-August-16	9.60	Put	Bond Future	430	1	430	1	5,635.00
17/06/2016	R186 On 04-August-16	8.49	Put	Bond Future	4575	5	4575	5	0.00
17/06/2016	R186 On 04-August-16	8.85	Put	Bond Future	2572	3	2572	3	0.00
17/06/2016	R186 On 04-August-16	10.00	Put	Bond Future	116	0	116	0	6,500.00
17/06/2016	R186 On 04-August-16	8.51	Put	Bond Future	4449	5	4449	5	0.00
17/06/2016	R186 On 04-August-16	8.50	Put	Bond Future	4512	5	4512	5	0.00
17/06/2016	R186 On 04-August-16	9.25	Put	Bond Future	1099	1	1099	1	1,000.00
17/06/2016	R186 On 04-August-16	9.35	Put	Bond Future	857	1	857	1	0.00
17/06/2016	R186 On 04-August-16	9.40	Put	Bond Future	752	1	752	1	5,000.00
17/06/2016	R186 On 04-August-16	9.30	Put	Bond Future	972	1	972	1	0.00
17/06/2016	R186 On 03-November-16			Bond Future	9.13	112.4200	9.1281	112.4200	10.00
17/06/2016	R186 On 03-November-16	9.66	Call	Bond Future	4916	5	4916	5	0.00
17/06/2016	R186 On 03-November-16	8.96	Call	Bond Future	2198	2	2198	2	0.00
17/06/2016	R186 On 03-November-16	9.40	Call	Bond Future	3776	3	3776	3	1,425.00
17/06/2016	R186 On 03-November-16	9.20	Call	Bond Future	2999	3	2999	3	1,425.00
17/06/2016	R186 On 03-November-16	8.95	Call	Bond Future	2168	2	2168	2	0.00
17/06/2016	R186 On 03-November-16	8.97	Call	Bond Future	2229	2	2229	2	0.00
17/06/2016	R186 On 03-November-16	9.71	Call	Bond Future	5150	5	5150	5	0.00
17/06/2016	R186 On 03-November-16	9.66	Put	Bond Future	1324	1	1324	1	5,000.00
17/06/2016	R186 On 03-November-16	9.71	Put	Bond Future	1229	1	1229	1	5,000.00
17/06/2016	R186 On 03-November-16	8.96	Put	Bond Future	3367	4	3367	4	0.00
17/06/2016	R186 On 03-November-16	8.97	Put	Bond Future	3328	4	3328	4	0.00
17/06/2016	R186 On 03-November-16	9.20	Put	Bond Future	2504	3	2504	3	0.00
17/06/2016	R186 On 03-November-16	8.95	Put	Bond Future	3407	4	3407	4	0.00
17/06/2016	R186 On 03-November-16	9.40	Put	Bond Future	1920	2	1920	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
17/06/2016	R197 On 04-August-16			Bond Future	299.03	298.8148	299.0290	298.8148	1,822.00
17/06/2016	R197 On 04-August-16	293.98	Call	Bond Future	5049	5	5049	5	0.00
17/06/2016	R197 On 04-August-16	293.96	Call	Bond Future	5069	5	5069	5	0.00
17/06/2016	R197 On 04-August-16	293.97	Call	Bond Future	5059	5	5059	5	0.00
17/06/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
17/06/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
17/06/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
17/06/2016	R197 On 03-November-16			Bond Future	304.74	304.5285	304.7412	304.5285	0.00
17/06/2016	R197 On 03-November-16	303.56	Call	Bond Future	1181	1	1181	1	0.00
17/06/2016	R197 On 03-November-16	303.58	Call	Bond Future	1161	1	1161	1	0.00
17/06/2016	R197 On 03-November-16	303.57	Call	Bond Future	1171	1	1171	1	0.00
17/06/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
17/06/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
17/06/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
17/06/2016	R202 On 04-August-16			Bond Future	249.77	249.2424	249.7746	249.2424	37,553.00
17/06/2016	R202 On 04-August-16	243.26	Call	Bond Future	7442	7	7442	7	0.00
17/06/2016	R202 On 04-August-16	243.25	Call	Bond Future	7450	7	7450	7	0.00
17/06/2016	R202 On 04-August-16	243.24	Call	Bond Future	7458	7	7458	7	0.00
17/06/2016	R202 On 04-August-16	243.25	Put	Bond Future	925	1	925	1	0.00
17/06/2016	R202 On 04-August-16	243.26	Put	Bond Future	927	1	927	1	0.00
17/06/2016	R202 On 04-August-16	243.24	Put	Bond Future	923	1	923	1	0.00
17/06/2016	R202 On 03-November-16			Bond Future	254.55	254.0082	254.5458	254.0082	0.00
17/06/2016	R202 On 03-November-16	253.85	Call	Bond Future	696	0	696	0	0.00
17/06/2016	R202 On 03-November-16	253.86	Call	Bond Future	686	0	686	0	0.00
17/06/2016	R202 On 03-November-16	253.87	Call	Bond Future	676	0	676	0	0.00
17/06/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
17/06/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
17/06/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
17/06/2016	R203 On 04-August-16			Bond Future	7.73	103.7600	7.7312	103.7600	58,097.00
17/06/2016	R203 On 04-August-16	7.24	Call	Bond Future	31	0	31	0	0.00
17/06/2016	R203 On 04-August-16	7.26	Call	Bond Future	34	0	34	0	0.00
17/06/2016	R203 On 04-August-16	7.25	Call	Bond Future	32	0	32	0	0.00
17/06/2016	R203 On 04-August-16	7.24	Put	Bond Future	543	1	543	1	0.00
17/06/2016	R203 On 04-August-16	7.26	Put	Bond Future	525	1	525	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
17/06/2016	R203 On 04-August-16	7.25	Put	Bond Future	534	1	534	1	0.00
17/06/2016	R203 On 03-November-16			Bond Future	7.71	101.5658	7.7146	101.5658	0.00
17/06/2016	R203 On 03-November-16	8.84	Call	Bond Future	937	1	937	1	0.00
17/06/2016	R203 On 03-November-16	8.86	Call	Bond Future	952	1	952	1	0.00
17/06/2016	R203 On 03-November-16	8.85	Call	Bond Future	945	1	945	1	0.00
17/06/2016	R203 On 03-November-16	8.85	Put	Bond Future	28	0	28	0	0.00
17/06/2016	R203 On 03-November-16	8.86	Put	Bond Future	27	0	27	0	0.00
17/06/2016	R203 On 03-November-16	8.84	Put	Bond Future	28	0	28	0	0.00
17/06/2016	R203 On 02-February-17			Bond Future	7.56	103.6100	7.5553	103.6100	0.00
17/06/2016	R203 On 02-February-17	7.70	Call	Bond Future	277	0	277	0	0.00
17/06/2016	R203 On 02-February-17	7.72	Call	Bond Future	283	0	283	0	0.00
17/06/2016	R203 On 02-February-17	7.71	Call	Bond Future	280	0	280	0	0.00
17/06/2016	R203 On 02-February-17	7.71	Put	Bond Future	190	0	190	0	0.00
17/06/2016	R203 On 02-February-17	7.70	Put	Bond Future	193	0	193	0	0.00
17/06/2016	R203 On 02-February-17	7.72	Put	Bond Future	188	0	188	0	0.00
17/06/2016	R204 On 04-August-16			Bond Future	8.15	100.5975	8.1526	100.5975	31,697.00
17/06/2016	R204 On 04-August-16	7.76	Call	Bond Future	118	0	118	0	0.00
17/06/2016	R204 On 04-August-16	7.75	Call	Bond Future	114	0	114	0	0.00
17/06/2016	R204 On 04-August-16	7.74	Call	Bond Future	110	0	110	0	0.00
17/06/2016	R204 On 04-August-16	7.75	Put	Bond Future	967	1	967	1	0.00
17/06/2016	R204 On 04-August-16	7.74	Put	Bond Future	984	1	984	1	0.00
17/06/2016	R204 On 04-August-16	7.76	Put	Bond Future	951	1	951	1	0.00
17/06/2016	R204 On 03-November-16			Bond Future	8.19	102.5150	8.1950	102.5150	0.00
17/06/2016	R204 On 03-November-16	9.22	Call	Bond Future	2033	2	2033	2	0.00
17/06/2016	R204 On 03-November-16	9.21	Call	Bond Future	2017	2	2017	2	0.00
17/06/2016	R204 On 03-November-16	9.23	Call	Bond Future	2050	2	2050	2	0.00
17/06/2016	R204 On 03-November-16	9.22	Put	Bond Future	105	0	105	0	0.00
17/06/2016	R204 On 03-November-16	9.23	Put	Bond Future	102	0	102	0	0.00
17/06/2016	R204 On 03-November-16	9.21	Put	Bond Future	107	0	107	0	0.00
17/06/2016	R204 On 02-February-17			Bond Future	8.20	100.5356	8.2017	100.5356	0.00
17/06/2016	R204 On 02-February-17	8.28	Call	Bond Future	806	1	806	1	0.00
17/06/2016	R204 On 02-February-17	8.29	Call	Bond Future	815	1	815	1	0.00
17/06/2016	R204 On 02-February-17	8.30	Call	Bond Future	825	1	825	1	0.00
17/06/2016	R204 On 02-February-17	8.28	Put	Bond Future	673	1	673	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
17/06/2016	R204 On 02-February-17	8.29	Put	Bond Future	666	1	666	1	0.00
17/06/2016	R204 On 02-February-17	8.30	Put	Bond Future	658	1	658	1	0.00
17/06/2016	R207 On 04-August-16			Bond Future	8.44	96.8087	8.4411	96.8087	76,760.00
17/06/2016	R207 On 04-August-16	8.00	Call	Bond Future	159	0	159	0	0.00
17/06/2016	R207 On 04-August-16	7.99	Call	Bond Future	153	0	153	0	0.00
17/06/2016	R207 On 04-August-16	8.01	Call	Bond Future	165	0	165	0	0.00
17/06/2016	R207 On 04-August-16	7.99	Put	Bond Future	1455	2	1455	2	0.00
17/06/2016	R207 On 04-August-16	8.00	Put	Bond Future	1432	2	1432	2	0.00
17/06/2016	R207 On 04-August-16	8.01	Put	Bond Future	1409	2	1409	2	0.00
17/06/2016	R207 On 02-February-17			Bond Future	8.52	96.9958	8.5203	96.9958	0.00
17/06/2016	R207 On 02-February-17	8.91	Call	Bond Future	1700	2	1700	2	62.00
17/06/2016	R207 On 02-February-17	9.22	Call	Bond Future	2230	2	2230	2	0.00
17/06/2016	R207 On 02-February-17	9.24	Call	Bond Future	2266	2	2266	2	0.00
17/06/2016	R207 On 02-February-17	9.23	Call	Bond Future	2248	2	2248	2	0.00
17/06/2016	R207 On 02-February-17	8.91	Put	Bond Future	732	1	732	1	0.00
17/06/2016	R207 On 02-February-17	9.22	Put	Bond Future	500	1	500	1	0.00
17/06/2016	R207 On 02-February-17	9.23	Put	Bond Future	494	1	494	1	0.00
17/06/2016	R207 On 02-February-17	9.24	Put	Bond Future	488	1	488	1	0.00
17/06/2016	R208 On 04-August-16			Bond Future	8.59	95.2078	8.5931	95.2078	48,487.00
17/06/2016	R208 On 04-August-16	7.99	Call	Bond Future	121	0	121	0	0.00
17/06/2016	R208 On 04-August-16	8.00	Call	Bond Future	126	0	126	0	0.00
17/06/2016	R208 On 04-August-16	8.01	Call	Bond Future	131	0	131	0	0.00
17/06/2016	R208 On 04-August-16	7.99	Put	Bond Future	2324	3	2324	3	0.00
17/06/2016	R208 On 04-August-16	8.00	Put	Bond Future	2292	3	2292	3	0.00
17/06/2016	R208 On 04-August-16	8.01	Put	Bond Future	2260	3	2260	3	0.00
17/06/2016	R208 On 03-November-16			Bond Future	8.65	93.6198	8.6453	93.6198	0.00
17/06/2016	R208 On 03-November-16	9.57	Call	Bond Future	3410	3	3410	3	0.00
17/06/2016	R208 On 03-November-16	9.59	Call	Bond Future	3465	3	3465	3	0.00
17/06/2016	R208 On 03-November-16	9.58	Call	Bond Future	3438	3	3438	3	0.00
17/06/2016	R208 On 03-November-16	9.57	Put	Bond Future	292	0	292	0	0.00
17/06/2016	R208 On 03-November-16	9.58	Put	Bond Future	286	0	286	0	0.00
17/06/2016	R208 On 03-November-16	9.59	Put	Bond Future	281	0	281	0	0.00
17/06/2016	R208 On 02-February-17			Bond Future	8.68	95.5040	8.6815	95.5040	0.00
17/06/2016	R208 On 02-February-17	8.64	Call	Bond Future	1494	1	1494	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
17/06/2016	R208 On 02-February-17	8.63	Call	Bond Future	1478	1	1478	1	0.00
17/06/2016	R208 On 02-February-17	8.65	Call	Bond Future	1511	1	1511	1	0.00
17/06/2016	R208 On 02-February-17	8.65	Put	Bond Future	1614	2	1614	2	0.00
17/06/2016	R208 On 02-February-17	8.64	Put	Bond Future	1631	2	1631	2	0.00
17/06/2016	R208 On 02-February-17	8.63	Put	Bond Future	1647	2	1647	2	0.00
17/06/2016	R209 On 04-August-16			Bond Future	9.63	72.2109	9.6279	72.2109	55,073.00
17/06/2016	R209 On 04-August-16	9.24	Call	Bond Future	641	1	641	1	0.00
17/06/2016	R209 On 04-August-16	10.60	Call	Bond Future	6212	6	6212	6	5,624.00
17/06/2016	R209 On 04-August-16	9.26	Call	Bond Future	678	1	678	1	0.00
17/06/2016	R209 On 04-August-16	9.25	Call	Bond Future	660	1	660	1	0.00
17/06/2016	R209 On 04-August-16	9.70	Call	Bond Future	1886	2	1886	2	0.00
17/06/2016	R209 On 04-August-16	10.29	Call	Bond Future	4556	4	4556	4	0.00
17/06/2016	R209 On 04-August-16	9.60	Call	Bond Future	1544	1	1544	1	5,624.00
17/06/2016	R209 On 04-August-16	9.40	Call	Bond Future	979	1	979	1	250.00
17/06/2016	R209 On 04-August-16	9.24	Put	Bond Future	3323	4	3323	4	0.00
17/06/2016	R209 On 04-August-16	10.60	Put	Bond Future	121	0	121	0	0.00
17/06/2016	R209 On 04-August-16	9.26	Put	Bond Future	3217	4	3217	4	0.00
17/06/2016	R209 On 04-August-16	9.25	Put	Bond Future	3270	4	3270	4	0.00
17/06/2016	R209 On 04-August-16	10.29	Put	Bond Future	316	0	316	0	250.00
17/06/2016	R209 On 04-August-16	9.70	Put	Bond Future	1404	2	1404	2	250.00
17/06/2016	R209 On 04-August-16	9.40	Put	Bond Future	2536	3	2536	3	0.00
17/06/2016	R209 On 04-August-16	9.60	Put	Bond Future	1732	2	1732	2	0.00
17/06/2016	R209 On 03-November-16			Bond Future	9.67	70.4367	9.6750	70.4367	0.00
17/06/2016	R209 On 03-November-16	10.24	Call	Bond Future	4957	5	4957	5	0.00
17/06/2016	R209 On 03-November-16	10.26	Call	Bond Future	5043	5	5043	5	0.00
17/06/2016	R209 On 03-November-16	10.25	Call	Bond Future	5000	5	5000	5	0.00
17/06/2016	R209 On 03-November-16	10.25	Put	Bond Future	1326	1	1326	1	5,000.00
17/06/2016	R209 On 03-November-16	10.26	Put	Bond Future	1307	1	1307	1	0.00
17/06/2016	R209 On 03-November-16	10.24	Put	Bond Future	1344	2	1344	2	0.00
17/06/2016	R209 On 02-February-17			Bond Future	9.72	71.8544	9.7154	71.8544	0.00
17/06/2016	R209 On 02-February-17	9.53	Call	Bond Future	3056	3	3056	3	0.00
17/06/2016	R209 On 02-February-17	9.55	Call	Bond Future	3115	3	3115	3	0.00
17/06/2016	R209 On 02-February-17	9.54	Call	Bond Future	3085	3	3085	3	0.00
17/06/2016	R209 On 02-February-17	9.53	Put	Bond Future	4297	5	4297	5	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
17/06/2016	R209 On 02-February-17	9.54	Put	Bond Future	4259	5	4259	5	0.00
17/06/2016	R209 On 02-February-17	9.55	Put	Bond Future	4221	5	4221	5	0.00
17/06/2016	R210 On 04-August-16			Bond Future	189.18	189.1665	189.1826	189.1665	2,571.00
17/06/2016	R210 On 04-August-16	181.51	Call	Bond Future	7673	8	7673	8	0.00
17/06/2016	R210 On 04-August-16	181.50	Call	Bond Future	7683	8	7683	8	0.00
17/06/2016	R210 On 04-August-16	181.52	Call	Bond Future	7663	8	7663	8	0.00
17/06/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
17/06/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
17/06/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
17/06/2016	R210 On 03-November-16			Bond Future	190.51	190.5010	190.5142	190.5010	0.00
17/06/2016	R210 On 03-November-16	188.90	Call	Bond Future	1614	2	1614	2	0.00
17/06/2016	R210 On 03-November-16	188.92	Call	Bond Future	1594	2	1594	2	0.00
17/06/2016	R210 On 03-November-16	188.91	Call	Bond Future	1604	2	1604	2	0.00
17/06/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
17/06/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
17/06/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
17/06/2016	R211 On 04-August-16			Bond Future	140.02	140.0135	140.0221	140.0135	64.00
17/06/2016	R211 On 04-August-16	137.09	Call	Bond Future	2932	3	2932	3	0.00
17/06/2016	R211 On 04-August-16	137.07	Call	Bond Future	2952	3	2952	3	0.00
17/06/2016	R211 On 04-August-16	137.08	Call	Bond Future	2942	3	2942	3	0.00
17/06/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
17/06/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
17/06/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
17/06/2016	R211 On 03-November-16			Bond Future	142.70	142.6909	142.6971	142.6909	0.00
17/06/2016	R211 On 03-November-16	141.76	Call	Bond Future	937	1	937	1	0.00
17/06/2016	R211 On 03-November-16	141.75	Call	Bond Future	947	1	947	1	0.00
17/06/2016	R211 On 03-November-16	141.74	Call	Bond Future	957	1	957	1	0.00
17/06/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
17/06/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
17/06/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
17/06/2016	R212 On 04-August-16			Bond Future	146.01	145.9221	146.0110	145.9221	4,218.00
17/06/2016	R212 On 04-August-16	142.44	Call	Bond Future	3571	3	3571	3	0.00
17/06/2016	R212 On 04-August-16	142.43	Call	Bond Future	3581	3	3581	3	0.00
17/06/2016	R212 On 04-August-16	142.42	Call	Bond Future	3591	4	3591	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
17/06/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
17/06/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
17/06/2016	R212 On 03-November-16			Bond Future	148.80	148.7125	148.8004	148.7125	0.00
17/06/2016	R212 On 03-November-16	148.11	Call	Bond Future	690	1	690	1	0.00
17/06/2016	R212 On 03-November-16	148.12	Call	Bond Future	680	1	680	1	0.00
17/06/2016	R212 On 03-November-16	148.10	Call	Bond Future	700	1	700	1	0.00
17/06/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
17/06/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
17/06/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
17/06/2016	R213 On 04-August-16			Bond Future	9.51	83.0246	9.5086	83.0246	44,423.00
17/06/2016	R213 On 04-August-16	9.01	Call	Bond Future	445	0	445	0	0.00
17/06/2016	R213 On 04-August-16	8.99	Call	Bond Future	418	0	418	0	0.00
17/06/2016	R213 On 04-August-16	9.00	Call	Bond Future	431	0	431	0	0.00
17/06/2016	R213 On 04-August-16	8.99	Put	Bond Future	3995	4	3995	4	0.00
17/06/2016	R213 On 04-August-16	9.00	Put	Bond Future	3938	4	3938	4	0.00
17/06/2016	R213 On 04-August-16	9.01	Put	Bond Future	3880	4	3880	4	0.00
17/06/2016	R213 On 03-November-16			Bond Future	9.56	81.0563	9.5598	81.0563	0.00
17/06/2016	R213 On 03-November-16	10.20	Call	Bond Future	5244	5	5244	5	0.00
17/06/2016	R213 On 03-November-16	10.19	Call	Bond Future	5199	5	5199	5	0.00
17/06/2016	R213 On 03-November-16	10.18	Call	Bond Future	5155	5	5155	5	0.00
17/06/2016	R213 On 03-November-16	10.19	Put	Bond Future	1182	1	1182	1	0.00
17/06/2016	R213 On 03-November-16	10.18	Put	Bond Future	1200	1	1200	1	0.00
17/06/2016	R213 On 03-November-16	10.20	Put	Bond Future	1166	1	1166	1	0.00
17/06/2016	R213 On 02-February-17			Bond Future	9.61	82.6875	9.6051	82.6875	0.00
17/06/2016	R213 On 02-February-17	9.40	Call	Bond Future	2916	3	2916	3	0.00
17/06/2016	R213 On 02-February-17	9.42	Call	Bond Future	2975	3	2975	3	0.00
17/06/2016	R213 On 02-February-17	9.41	Call	Bond Future	2945	3	2945	3	0.00
17/06/2016	R213 On 02-February-17	9.40	Put	Bond Future	4272	5	4272	5	0.00
17/06/2016	R213 On 02-February-17	9.42	Put	Bond Future	4197	5	4197	5	0.00
17/06/2016	R213 On 02-February-17	9.41	Put	Bond Future	4234	5	4234	5	0.00
17/06/2016	R214 On 04-August-16			Bond Future	9.75	72.2840	9.7523	72.2840	30,086.00
17/06/2016	R214 On 04-August-16	9.30	Call	Bond Future	565	0	565	0	1,300.00
17/06/2016	R214 On 04-August-16	9.24	Call	Bond Future	472	0	472	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
17/06/2016	R214 On 04-August-16	11.30	Call	Bond Future	9508	9	9508	9	5,610.00
17/06/2016	R214 On 04-August-16	9.26	Call	Bond Future	502	0	502	0	0.00
17/06/2016	R214 On 04-August-16	9.25	Call	Bond Future	486	0	486	0	0.00
17/06/2016	R214 On 04-August-16	10.30	Call	Bond Future	4102	4	4102	4	5,610.00
17/06/2016	R214 On 04-August-16	8.55	Call	Bond Future	30	0	30	0	1,300.00
17/06/2016	R214 On 04-August-16	9.30	Put	Bond Future	3819	4	3819	4	0.00
17/06/2016	R214 On 04-August-16	9.26	Put	Bond Future	4055	4	4055	4	0.00
17/06/2016	R214 On 04-August-16	9.24	Put	Bond Future	4176	5	4176	5	0.00
17/06/2016	R214 On 04-August-16	11.30	Put	Bond Future	16	0	16	0	0.00
17/06/2016	R214 On 04-August-16	10.30	Put	Bond Future	471	1	471	1	0.00
17/06/2016	R214 On 04-August-16	9.25	Put	Bond Future	4115	5	4115	5	0.00
17/06/2016	R214 On 04-August-16	8.55	Put	Bond Future	9253	10	9253	10	0.00
17/06/2016	R214 On 03-November-16			Bond Future	9.80	70.3645	9.8010	70.3645	0.00
17/06/2016	R214 On 03-November-16	10.33	Call	Bond Future	4959	5	4959	5	0.00
17/06/2016	R214 On 03-November-16	10.35	Call	Bond Future	5045	5	5045	5	0.00
17/06/2016	R214 On 03-November-16	10.34	Call	Bond Future	5002	5	5002	5	0.00
17/06/2016	R214 On 03-November-16	10.33	Put	Bond Future	1476	2	1476	2	0.00
17/06/2016	R214 On 03-November-16	10.34	Put	Bond Future	1456	2	1456	2	0.00
17/06/2016	R214 On 03-November-16	10.35	Put	Bond Future	1436	2	1436	2	0.00
17/06/2016	R214 On 02-February-17			Bond Future	9.84	71.7806	9.8448	71.7806	0.00
17/06/2016	R214 On 02-February-17	9.67	Call	Bond Future	3213	3	3213	3	0.00
17/06/2016	R214 On 02-February-17	9.66	Call	Bond Future	3182	3	3182	3	0.00
17/06/2016	R214 On 02-February-17	9.68	Call	Bond Future	3243	3	3243	3	0.00
17/06/2016	R214 On 02-February-17	9.67	Put	Bond Future	4421	5	4421	5	0.00
17/06/2016	R214 On 02-February-17	9.66	Put	Bond Future	4461	5	4461	5	0.00
17/06/2016	R214 On 02-February-17	9.68	Put	Bond Future	4382	5	4382	5	0.00
17/06/2016	R248 On 04-August-16			Bond Future	9.83	92.7554	9.8337	92.7554	59,057.00
17/06/2016	R248 On 04-August-16	9.25	Call	Bond Future	522	0	522	0	0.00
17/06/2016	R248 On 04-August-16	9.26	Call	Bond Future	539	0	539	0	0.00
17/06/2016	R248 On 04-August-16	9.24	Call	Bond Future	506	0	506	0	0.00
17/06/2016	R248 On 04-August-16	9.26	Put	Bond Future	5836	6	5836	6	0.00
17/06/2016	R248 On 04-August-16	9.25	Put	Bond Future	5917	6	5917	6	0.00
17/06/2016	R248 On 04-August-16	9.24	Put	Bond Future	5998	7	5998	7	0.00
17/06/2016	R248 On 03-November-16			Bond Future	9.89	90.0848	9.8851	90.0848	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
17/06/2016	R248 On 03-November-16	10.39	Call	Bond Future	6265	6	6265	6	0.00
17/06/2016	R248 On 03-November-16	10.38	Call	Bond Future	6212	6	6212	6	0.00
17/06/2016	R248 On 03-November-16	10.37	Call	Bond Future	6159	6	6159	6	0.00
17/06/2016	R248 On 03-November-16	10.38	Put	Bond Future	2091	2	2091	2	0.00
17/06/2016	R248 On 03-November-16	10.39	Put	Bond Future	2065	2	2065	2	0.00
17/06/2016	R248 On 03-November-16	10.37	Put	Bond Future	2118	2	2118	2	0.00
17/06/2016	R248 On 02-February-17			Bond Future	9.93	91.8978	9.9317	91.8978	0.00
17/06/2016	R248 On 02-February-17	9.76	Call	Bond Future	4241	4	4241	4	0.00
17/06/2016	R248 On 02-February-17	9.77	Call	Bond Future	4281	4	4281	4	0.00
17/06/2016	R248 On 02-February-17	9.78	Call	Bond Future	4320	4	4320	4	0.00
17/06/2016	R248 On 02-February-17	9.77	Put	Bond Future	5692	6	5692	6	0.00
17/06/2016	R248 On 02-February-17	9.76	Put	Bond Future	5742	6	5742	6	0.00
17/06/2016	R248 On 02-February-17	9.78	Put	Bond Future	5643	6	5643	6	0.00