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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
20/06/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	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
20/06/2016	2025 On 04-August-16			Bond Future	127.77	127.7590	127.7702	127.7590	3,012.00
20/06/2016	2025 On 04-August-16	123.86	Call	Bond Future	3910	4	3910	4	0.00
20/06/2016	2025 On 04-August-16	123.87	Call	Bond Future	3900	4	3900	4	0.00
20/06/2016	2025 On 04-August-16	123.85	Call	Bond Future	3920	4	3920	4	0.00
20/06/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
20/06/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
20/06/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
20/06/2016	2025 On 03-November-16			Bond Future	130.21	130.1995	130.2112	130.1995	0.00
20/06/2016	2025 On 03-November-16	129.23	Call	Bond Future	981	1	981	1	0.00
20/06/2016	2025 On 03-November-16	129.22	Call	Bond Future	991	1	991	1	0.00
20/06/2016	2025 On 03-November-16	129.21	Call	Bond Future	1001	1	1001	1	0.00
20/06/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
20/06/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
20/06/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
20/06/2016	2030 On 04-August-16			Bond Future	9.40	89.1373	9.4003	89.1373	25,310.00
20/06/2016	2030 On 04-August-16	10.17	Call	Bond Future	5155	5	5155	5	0.00
20/06/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
20/06/2016	2030 On 03-November-16			Bond Future	9.45	90.8350	9.4480	90.8350	0.00
20/06/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
20/06/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
20/06/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
20/06/2016	2030 On 03-November-16	9.33	Put	Bond Future	819	1	819	1	0.00
20/06/2016	2030 On 03-November-16	9.34	Put	Bond Future	749	1	749	1	0.00
20/06/2016	2030 On 03-November-16	9.35	Put	Bond Future	679	1	679	1	0.00
20/06/2016	2032 On 04-August-16			Bond Future	9.53	92.1628	9.5300	92.1628	11,433.00
20/06/2016	2032 On 04-August-16	8.99	Call	Bond Future	414	0	414	0	0.00
20/06/2016	2032 On 04-August-16	9.01	Call	Bond Future	442	0	442	0	0.00
20/06/2016	2032 On 04-August-16	9.00	Call	Bond Future	427	0	427	0	0.00
20/06/2016	2032 On 04-August-16	9.00	Put	Bond Future	4498	5	4498	5	0.00
20/06/2016	2032 On 04-August-16	9.01	Put	Bond Future	4433	5	4433	5	0.00
20/06/2016	2032 On 04-August-16	8.99	Put	Bond Future	4563	5	4563	5	0.00
20/06/2016	2032 On 03-November-16			Bond Future	9.58	89.7590	9.5814	89.7590	0.00
20/06/2016	2032 On 03-November-16	10.28	Call	Bond Future	6114	6	6114	6	0.00
20/06/2016	2032 On 03-November-16	10.30	Call	Bond Future	6215	6	6215	6	0.00

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20/06/2016	2032 On 03-November-16	10.29	Call	Bond Future	6164	6	6164	6	0.00
20/06/2016	2032 On 03-November-16	10.28	Put	Bond Future	1192	1	1192	1	0.00
20/06/2016	2032 On 03-November-16	10.29	Put	Bond Future	1175	1	1175	1	0.00
20/06/2016	2032 On 03-November-16	10.30	Put	Bond Future	1157	1	1157	1	0.00
20/06/2016	2032 On 02-February-17			Bond Future	9.63	91.5649	9.6259	91.5649	0.00
20/06/2016	2032 On 02-February-17	9.51	Call	Bond Future	3542	3	3542	3	0.00
20/06/2016	2032 On 02-February-17	9.53	Call	Bond Future	3610	3	3610	3	0.00
20/06/2016	2032 On 02-February-17	9.52	Call	Bond Future	3576	3	3576	3	0.00
20/06/2016	2032 On 02-February-17	9.52	Put	Bond Future	4350	5	4350	5	0.00
20/06/2016	2032 On 02-February-17	9.51	Put	Bond Future	4389	5	4389	5	0.00
20/06/2016	2032 On 02-February-17	9.53	Put	Bond Future	4310	5	4310	5	0.00
20/06/2016	2033 On 04-August-16			Bond Future	108.69	108.6804	108.6901	108.6804	4,159.00
20/06/2016	2033 On 04-August-16	104.99	Call	Bond Future	3700	4	3700	4	0.00
20/06/2016	2033 On 04-August-16	105.00	Call	Bond Future	3690	4	3690	4	0.00
20/06/2016	2033 On 04-August-16	105.01	Call	Bond Future	3680	4	3680	4	0.00
20/06/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
20/06/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
20/06/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
20/06/2016	2033 On 03-November-16			Bond Future	109.75	109.7374	109.7472	109.7374	0.00
20/06/2016	2033 On 03-November-16	109.18	Call	Bond Future	567	1	567	1	0.00
20/06/2016	2033 On 03-November-16	109.17	Call	Bond Future	577	1	577	1	0.00
20/06/2016	2033 On 03-November-16	109.16	Call	Bond Future	587	1	587	1	0.00
20/06/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
20/06/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
20/06/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
20/06/2016	2037 On 04-August-16			Bond Future	9.70	89.2151	9.6955	89.2151	40,983.00
20/06/2016	2037 On 04-August-16	9.24	Call	Bond Future	632	1	632	1	0.00
20/06/2016	2037 On 04-August-16	9.25	Call	Bond Future	652	1	652	1	0.00
20/06/2016	2037 On 04-August-16	9.26	Call	Bond Future	671	1	671	1	0.00
20/06/2016	2037 On 04-August-16	9.25	Put	Bond Future	4373	5	4373	5	0.00
20/06/2016	2037 On 04-August-16	9.26	Put	Bond Future	4306	5	4306	5	0.00
20/06/2016	2037 On 04-August-16	9.24	Put	Bond Future	4440	5	4440	5	0.00
20/06/2016	2037 On 03-November-16			Bond Future	9.74	90.9143	9.7444	90.9143	0.00
20/06/2016	2037 On 03-November-16	10.35	Call	Bond Future	6199	6	6199	6	0.00

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20/06/2016	2037 On 03-November-16	10.36	Call	Bond Future	6251	6	6251	6	0.00
20/06/2016	2037 On 03-November-16	10.37	Call	Bond Future	6304	6	6304	6	0.00
20/06/2016	2037 On 03-November-16	10.36	Put	Bond Future	1530	2	1530	2	0.00
20/06/2016	2037 On 03-November-16	10.37	Put	Bond Future	1509	2	1509	2	0.00
20/06/2016	2037 On 03-November-16	10.35	Put	Bond Future	1551	2	1551	2	0.00
20/06/2016	2037 On 02-February-17			Bond Future	9.79	88.4864	9.7874	88.4864	0.00
20/06/2016	2037 On 02-February-17	9.66	Call	Bond Future	3928	4	3928	4	0.00
20/06/2016	2037 On 02-February-17	9.68	Call	Bond Future	4002	4	4002	4	0.00
20/06/2016	2037 On 02-February-17	9.67	Call	Bond Future	3965	4	3965	4	0.00
20/06/2016	2037 On 02-February-17	9.66	Put	Bond Future	4947	5	4947	5	0.00
20/06/2016	2037 On 02-February-17	9.67	Put	Bond Future	4904	5	4904	5	0.00
20/06/2016	2037 On 02-February-17	9.68	Put	Bond Future	4860	5	4860	5	0.00
20/06/2016	2038 On 04-August-16			Bond Future	135.12	135.1091	135.1211	135.1091	22,166.00
20/06/2016	2038 On 04-August-16	129.31	Call	Bond Future	5811	6	5811	6	0.00
20/06/2016	2038 On 04-August-16	129.30	Call	Bond Future	5821	6	5821	6	0.00
20/06/2016	2038 On 04-August-16	129.32	Call	Bond Future	5801	6	5801	6	0.00
20/06/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
20/06/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
20/06/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
20/06/2016	2038 On 03-November-16			Bond Future	137.70	137.6900	137.7025	137.6900	0.00
20/06/2016	2038 On 03-November-16	136.33	Call	Bond Future	1373	1	1373	1	0.00
20/06/2016	2038 On 03-November-16	136.32	Call	Bond Future	1383	1	1383	1	0.00
20/06/2016	2038 On 03-November-16	136.31	Call	Bond Future	1393	1	1393	1	0.00
20/06/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
20/06/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
20/06/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
20/06/2016	2040 On 04-August-16			Bond Future	9.76	92.7926	9.7607	92.7926	722.00
20/06/2016	2040 On 04-August-16	9.51	Call	Bond Future	1201	1	1201	1	0.00
20/06/2016	2040 On 04-August-16	9.50	Call	Bond Future	1171	1	1171	1	0.00
20/06/2016	2040 On 04-August-16	9.49	Call	Bond Future	1142	1	1142	1	0.00
20/06/2016	2040 On 04-August-16	9.51	Put	Bond Future	3405	4	3405	4	0.00
20/06/2016	2040 On 04-August-16	9.50	Put	Bond Future	3465	4	3465	4	0.00
20/06/2016	2040 On 04-August-16	9.49	Put	Bond Future	3526	4	3526	4	0.00
20/06/2016	2040 On 03-November-16			Bond Future	9.81	94.5600	9.8100	94.5600	0.00

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20/06/2016	2040 On 03-November-16	9.70	Call	Bond Future	3233	3	3233	3	0.00
20/06/2016	2040 On 03-November-16	9.71	Call	Bond Future	3272	3	3272	3	0.00
20/06/2016	2040 On 03-November-16	9.69	Call	Bond Future	3194	3	3194	3	0.00
20/06/2016	2040 On 03-November-16	9.69	Put	Bond Future	4229	5	4229	5	0.00
20/06/2016	2040 On 03-November-16	9.71	Put	Bond Future	4133	4	4133	4	0.00
20/06/2016	2040 On 03-November-16	9.70	Put	Bond Future	4181	4	4181	4	0.00
20/06/2016	2044 On 04-August-16			Bond Future	9.78	89.9347	9.7849	89.9347	19,251.00
20/06/2016	2044 On 04-August-16	9.51	Call	Bond Future	1141	1	1141	1	0.00
20/06/2016	2044 On 04-August-16	9.50	Call	Bond Future	1112	1	1112	1	0.00
20/06/2016	2044 On 04-August-16	9.49	Call	Bond Future	1084	1	1084	1	0.00
20/06/2016	2044 On 04-August-16	9.50	Put	Bond Future	3644	4	3644	4	0.00
20/06/2016	2044 On 04-August-16	9.51	Put	Bond Future	3582	4	3582	4	0.00
20/06/2016	2044 On 04-August-16	9.49	Put	Bond Future	3707	4	3707	4	0.00
20/06/2016	2044 On 03-November-16			Bond Future	9.83	91.6475	9.8330	91.6475	0.00
20/06/2016	2044 On 03-November-16	10.42	Call	Bond Future	6587	6	6587	6	0.00
20/06/2016	2044 On 03-November-16	10.43	Call	Bond Future	6642	6	6642	6	0.00
20/06/2016	2044 On 03-November-16	10.41	Call	Bond Future	6533	6	6533	6	0.00
20/06/2016	2044 On 03-November-16	10.43	Put	Bond Future	1751	2	1751	2	0.00
20/06/2016	2044 On 03-November-16	10.42	Put	Bond Future	1774	2	1774	2	0.00
20/06/2016	2044 On 03-November-16	10.41	Put	Bond Future	1798	2	1798	2	0.00
20/06/2016	2044 On 02-February-17			Bond Future	9.88	89.1093	9.8756	89.1093	0.00
20/06/2016	2044 On 02-February-17	9.77	Call	Bond Future	4396	4	4396	4	0.00
20/06/2016	2044 On 02-February-17	9.76	Call	Bond Future	4356	4	4356	4	0.00
20/06/2016	2044 On 02-February-17	9.78	Call	Bond Future	4435	4	4435	4	0.00
20/06/2016	2044 On 02-February-17	9.77	Put	Bond Future	5304	6	5304	6	0.00
20/06/2016	2044 On 02-February-17	9.78	Put	Bond Future	5257	6	5257	6	0.00
20/06/2016	2044 On 02-February-17	9.76	Put	Bond Future	5351	6	5351	6	0.00
20/06/2016	2046 On 04-August-16			Bond Future	135.67	135.6624	135.6745	135.6624	16,620.00
20/06/2016	2046 On 04-August-16	129.00	Call	Bond Future	6675	7	6675	7	0.00
20/06/2016	2046 On 04-August-16	129.01	Call	Bond Future	6665	7	6665	7	0.00
20/06/2016	2046 On 04-August-16	129.02	Call	Bond Future	6655	7	6655	7	0.00
20/06/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
20/06/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
20/06/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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20/06/2016	2046 On 03-November-16			Bond Future	136.76	136.7481	136.7609	136.7481	0.00
20/06/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
20/06/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
20/06/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
20/06/2016	2046 On 03-November-16	137.09	Put	Bond Future	329	0	329	0	0.00
20/06/2016	2046 On 03-November-16	137.07	Put	Bond Future	309	0	309	0	0.00
20/06/2016	2046 On 03-November-16	137.08	Put	Bond Future	319	0	319	0	0.00
20/06/2016	2050 On 04-August-16			Bond Future	144.24	144.2277	144.2411	144.2277	21,135.00
20/06/2016	2050 On 04-August-16	139.12	Call	Bond Future	5121	5	5121	5	0.00
20/06/2016	2050 On 04-August-16	139.14	Call	Bond Future	5101	5	5101	5	0.00
20/06/2016	2050 On 04-August-16	139.13	Call	Bond Future	5111	5	5111	5	0.00
20/06/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
20/06/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
20/06/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
20/06/2016	2050 On 03-November-16			Bond Future	147.00	146.9831	146.9966	146.9831	0.00
20/06/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
20/06/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
20/06/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
20/06/2016	2050 On 03-November-16	149.53	Put	Bond Future	2533	3	2533	3	0.00
20/06/2016	2050 On 03-November-16	149.54	Put	Bond Future	2543	3	2543	3	0.00
20/06/2016	2050 On 03-November-16	149.52	Put	Bond Future	2523	3	2523	3	0.00
20/06/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	AL37 On 04-August-16			Index Future	488.46	487.2500	488.4580	487.2500	15.00
20/06/2016	AL37 On 03-November-16			Index Future	497.86	496.6290	497.8590	496.6290	0.00
20/06/2016	AL7T On 04-August-16			Index Future	563.23	560.9760	563.2300	560.9760	11.00
20/06/2016	AL7T On 03-November-16			Index Future	574.07	571.7740	574.0700	571.7740	0.00
20/06/2016	ALBI On 04-August-16			Index Future	511.87	509.7110	511.8710	509.7110	722.00
20/06/2016	ALBI On 03-November-16			Index Future	521.72	519.5220	521.7220	519.5220	8.00
20/06/2016	ALBI On 02-February-17			Index Future	532.19	529.9700	532.1930	529.9700	0.00
20/06/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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20/06/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/06/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	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
20/06/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2016	EL28 On 04-August-16			Bond Future	132.26	132.5170	132.2603	132.5170	0.00
20/06/2016	EL28 On 04-August-16	126.86	Call	Bond Future	5400	6	5400	6	0.00
20/06/2016	EL28 On 04-August-16	126.87	Call	Bond Future	5390	6	5390	6	0.00
20/06/2016	EL28 On 04-August-16	126.88	Call	Bond Future	5380	6	5380	6	0.00
20/06/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
20/06/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
20/06/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
20/06/2016	EL28 On 03-November-16			Bond Future	133.12	133.3840	133.1225	133.3840	0.00
20/06/2016	EL28 On 03-November-16	132.15	Call	Bond Future	972	1	972	1	0.00
20/06/2016	EL28 On 03-November-16	132.17	Call	Bond Future	952	1	952	1	0.00
20/06/2016	EL28 On 03-November-16	132.16	Call	Bond Future	962	1	962	1	0.00
20/06/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
20/06/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
20/06/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
20/06/2016	ES33 On 04-August-16			Bond Future	10.56	78.6532	10.5596	78.6532	8,882.00
20/06/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
20/06/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
20/06/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
20/06/2016	ES33 On 04-August-16	10.24	Put	Bond Future	2081	2	2081	2	0.00
20/06/2016	ES33 On 04-August-16	10.26	Put	Bond Future	1948	2	1948	2	0.00
20/06/2016	ES33 On 04-August-16	10.25	Put	Bond Future	2015	2	2015	2	0.00
20/06/2016	ES33 On 03-November-16			Bond Future	10.64	76.3583	10.6408	76.3583	0.00
20/06/2016	ES33 On 03-November-16	11.31	Call	Bond Future	4040	4	4040	4	0.00
20/06/2016	ES33 On 03-November-16	11.29	Call	Bond Future	3924	4	3924	4	0.00
20/06/2016	ES33 On 03-November-16	11.30	Call	Bond Future	3982	4	3982	4	0.00
20/06/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
20/06/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
20/06/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
20/06/2016	ES33 On 02-February-17			Bond Future	10.72	77.8946	10.7185	77.8946	0.00
20/06/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
20/06/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
20/06/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
20/06/2016	ES33 On 02-February-17	10.60	Put	Bond Future	742	1	742	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
20/06/2016	ES33 On 02-February-17	10.61	Put	Bond Future	679	1	679	1	0.00
20/06/2016	ES33 On 02-February-17	10.59	Put	Bond Future	805	1	805	1	0.00
20/06/2016	ES42 On 04-August-16			Bond Future	10.71	82.7934	10.7093	82.7934	7,270.00
20/06/2016	ES42 On 03-November-16			Bond Future	10.79	80.1074	10.7892	80.1074	0.00
20/06/2016	GOVI On 04-August-16			GOVI	510.40	508.3370	510.3980	508.3370	450.00
20/06/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
20/06/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
20/06/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
20/06/2016	GOVI On 04-August-16	521.01	Put	GOVI	106120	13	106120	13	0.00
20/06/2016	GOVI On 04-August-16	520.99	Put	GOVI	105920	13	105920	13	0.00
20/06/2016	GOVI On 04-August-16	521.00	Put	GOVI	106020	13	106020	13	0.00
20/06/2016	GOVI On 03-November-16			GOVI	520.22	518.1220	520.2210	518.1220	127.00
20/06/2016	GOVI On 03-November-16	476.11	Call	GOVI	441110	42	441110	42	0.00
20/06/2016	GOVI On 03-November-16	476.12	Call	GOVI	441010	42	441010	42	0.00
20/06/2016	GOVI On 03-November-16	476.13	Call	GOVI	440910	42	440910	42	0.00
20/06/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
20/06/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
20/06/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
20/06/2016	GOVI On 02-February-17			GOVI	530.66	528.5410	530.6620	528.5410	0.00
20/06/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
20/06/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
20/06/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
20/06/2016	GOVI On 02-February-17	533.33	Put	GOVI	26680	5	26680	5	0.00
20/06/2016	GOVI On 02-February-17	533.34	Put	GOVI	26780	5	26780	5	0.00
20/06/2016	GOVI On 02-February-17	533.32	Put	GOVI	26580	5	26580	5	0.00
20/06/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/06/2016	IGOV On 04-August-16			Index Future	248.51	248.4640	248.5060	248.4640	1,081.00
20/06/2016	IGOV On 03-November-16			Index Future	253.30	253.2620	253.3040	253.2620	24.00
20/06/2016	IGOV On 02-February-17			Index Future	258.40	258.3690	258.4020	258.3690	0.00
20/06/2016	ILBI On 04-August-16			Index Future	672.81	672.8300	672.8140	672.8300	156.00
20/06/2016	ILBI On 03-November-16			Index Future	685.65	685.6710	685.6540	685.6710	0.00
20/06/2016	IS01 On 19-December-16			Interest Rate Swap	100.08	100.0810	100.0781	100.0810	0.00
20/06/2016	IS01 On 16-March-17			Interest Rate Swap	100.06	100.0724	100.0627	100.0724	0.00
20/06/2016	IS01 On 15-June-17			Interest Rate Swap	99.75	99.7741	99.7525	99.7741	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
20/06/2016	IS01 On 21-September-17			Interest Rate Swap	99.89	99.9221	99.8875	99.9221	0.00
20/06/2016	IS02 On 18-December-17			Interest Rate Swap	100.27	100.3152	100.2689	100.3152	0.00
20/06/2016	IS02 On 16-March-18			Interest Rate Swap	99.67	99.7231	99.6653	99.7231	0.00
20/06/2016	IS02 On 15-June-18			Interest Rate Swap	99.47	99.5205	99.4671	99.5205	0.00
20/06/2016	IS02 On 21-September-18			Interest Rate Swap	99.67	99.7360	99.6746	99.7360	0.00
20/06/2016	IS05 On 17-December-20			Interest Rate Swap	99.64	99.8113	99.6398	99.8113	0.00
20/06/2016	IS05 On 16-March-21			Interest Rate Swap	99.09	99.2667	99.0939	99.2667	0.00
20/06/2016	IS05 On 15-June-21			Interest Rate Swap	98.51	98.6905	98.5125	98.6905	0.00
20/06/2016	IS05 On 21-September-21			Interest Rate Swap	98.90	99.0858	98.8985	99.0858	0.00
20/06/2016	IS10 On 17-December-25			Interest Rate Swap	101.08	101.3924	101.0755	101.3924	0.00
20/06/2016	IS10 On 16-March-26			Interest Rate Swap	98.28	98.6076	98.2771	98.6076	0.00
20/06/2016	IS10 On 15-June-26			Interest Rate Swap	97.13	97.4752	97.1346	97.4752	0.00
20/06/2016	IS10 On 21-September-26			Interest Rate Swap	99.24	99.5821	99.2417	99.5821	0.00
20/06/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/06/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/06/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/06/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/06/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
20/06/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
20/06/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
20/06/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.52	92.4800	7.5200	92.4800	0.00
20/06/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.55	92.4500	7.5500	92.4500	0.00
20/06/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.65	92.3500	7.6500	92.3500	0.00
20/06/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.78	92.2200	7.7800	92.2200	0.00
20/06/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.94	92.0600	7.9400	92.0600	0.00
20/06/2016	JBAF On 20-September-17			Jibar Tradeable Future	9.02	90.9800	9.0200	90.9800	0.00
20/06/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.10	91.9000	8.1000	91.9000	0.00
20/06/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.15	91.8500	8.1500	91.8500	0.00
20/06/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
20/06/2016	R023 On 04-August-16			Bond Future	8.77	98.1382	8.7676	98.1382	11,629.00
20/06/2016	R023 On 04-August-16	8.24	Call	Bond Future	217	0	217	0	0.00
20/06/2016	R023 On 04-August-16	8.26	Call	Bond Future	233	0	233	0	0.00
20/06/2016	R023 On 04-August-16	8.25	Call	Bond Future	225	0	225	0	0.00
20/06/2016	R023 On 04-August-16	8.25	Put	Bond Future	2726	3	2726	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
20/06/2016	R023 On 04-August-16	8.24	Put	Bond Future	2767	3	2767	3	0.00
20/06/2016	R023 On 04-August-16	8.26	Put	Bond Future	2685	3	2685	3	0.00
20/06/2016	R023 On 03-November-16			Bond Future	8.82	96.0757	8.8173	96.0757	0.00
20/06/2016	R023 On 03-November-16	9.73	Call	Bond Future	4539	4	4539	4	0.00
20/06/2016	R023 On 03-November-16	9.75	Call	Bond Future	4611	4	4611	4	0.00
20/06/2016	R023 On 03-November-16	9.74	Call	Bond Future	4575	4	4575	4	0.00
20/06/2016	R023 On 03-November-16	9.74	Put	Bond Future	435	1	435	1	0.00
20/06/2016	R023 On 03-November-16	9.75	Put	Bond Future	428	0	428	0	0.00
20/06/2016	R023 On 03-November-16	9.73	Put	Bond Future	443	1	443	1	0.00
20/06/2016	R023 On 02-February-17			Bond Future	8.86	98.0083	8.8571	98.0083	0.00
20/06/2016	R023 On 02-February-17	8.86	Call	Bond Future	2249	2	2249	2	0.00
20/06/2016	R023 On 02-February-17	8.85	Call	Bond Future	2226	2	2226	2	0.00
20/06/2016	R023 On 02-February-17	8.84	Call	Bond Future	2203	2	2203	2	0.00
20/06/2016	R023 On 02-February-17	8.85	Put	Bond Future	2258	2	2258	2	0.00
20/06/2016	R023 On 02-February-17	8.84	Put	Bond Future	2280	2	2280	2	0.00
20/06/2016	R023 On 02-February-17	8.86	Put	Bond Future	2236	2	2236	2	0.00
20/06/2016	R035 On 04-August-16			Bond Future	9.63	97.0045	9.6287	97.0045	5,505.00
20/06/2016	R035 On 04-August-16	10.35	Call	Bond Future	5600	5	5600	5	0.00
20/06/2016	R035 On 04-August-16	10.36	Call	Bond Future	5674	5	5674	5	0.00
20/06/2016	R035 On 04-August-16	10.37	Call	Bond Future	5748	5	5748	5	0.00
20/06/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
20/06/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
20/06/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
20/06/2016	R035 On 03-November-16			Bond Future	9.68	94.3498	9.6809	94.3498	0.00
20/06/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
20/06/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
20/06/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
20/06/2016	R035 On 03-November-16	9.59	Put	Bond Future	737	1	737	1	0.00
20/06/2016	R035 On 03-November-16	9.57	Put	Bond Future	900	1	900	1	0.00
20/06/2016	R035 On 03-November-16	9.58	Put	Bond Future	818	1	818	1	0.00
20/06/2016	R186 On 04-August-16			Bond Future	9.02	110.8229	9.0178	110.8229	97,751.00
20/06/2016	R186 On 04-August-16	8.90	Call	Bond Future	1194	1	1194	1	500.00
20/06/2016	R186 On 04-August-16	8.85	Call	Bond Future	1051	1	1051	1	750.00
20/06/2016	R186 On 04-August-16	9.60	Call	Bond Future	4345	4	4345	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
20/06/2016	R186 On 04-August-16	8.51	Call	Bond Future	376	0	376	0	0.00
20/06/2016	R186 On 04-August-16	8.49	Call	Bond Future	351	0	351	0	0.00
20/06/2016	R186 On 04-August-16	10.00	Call	Bond Future	6747	6	6747	6	0.00
20/06/2016	R186 On 04-August-16	8.50	Call	Bond Future	363	0	363	0	0.00
20/06/2016	R186 On 04-August-16	9.25	Call	Bond Future	2524	2	2524	2	0.00
20/06/2016	R186 On 04-August-16	9.35	Call	Bond Future	3003	3	3003	3	500.00
20/06/2016	R186 On 04-August-16	9.40	Call	Bond Future	3257	3	3257	3	0.00
20/06/2016	R186 On 04-August-16	9.30	Call	Bond Future	2759	3	2759	3	500.00
20/06/2016	R186 On 04-August-16	8.90	Put	Bond Future	2033	2	2033	2	0.00
20/06/2016	R186 On 04-August-16	9.60	Put	Bond Future	323	0	323	0	5,635.00
20/06/2016	R186 On 04-August-16	8.49	Put	Bond Future	4178	5	4178	5	0.00
20/06/2016	R186 On 04-August-16	8.85	Put	Bond Future	2248	3	2248	3	0.00
20/06/2016	R186 On 04-August-16	10.00	Put	Bond Future	78	0	78	0	6,500.00
20/06/2016	R186 On 04-August-16	8.51	Put	Bond Future	4055	4	4055	4	0.00
20/06/2016	R186 On 04-August-16	8.50	Put	Bond Future	4116	5	4116	5	0.00
20/06/2016	R186 On 04-August-16	9.25	Put	Bond Future	895	1	895	1	1,000.00
20/06/2016	R186 On 04-August-16	9.35	Put	Bond Future	683	1	683	1	0.00
20/06/2016	R186 On 04-August-16	9.40	Put	Bond Future	593	1	593	1	5,000.00
20/06/2016	R186 On 04-August-16	9.30	Put	Bond Future	784	1	784	1	0.00
20/06/2016	R186 On 03-November-16			Bond Future	9.06	112.9332	9.0639	112.9332	10.00
20/06/2016	R186 On 03-November-16	9.66	Call	Bond Future	5211	5	5211	5	0.00
20/06/2016	R186 On 03-November-16	8.96	Call	Bond Future	2372	2	2372	2	0.00
20/06/2016	R186 On 03-November-16	9.40	Call	Bond Future	4028	4	4028	4	1,425.00
20/06/2016	R186 On 03-November-16	9.20	Call	Bond Future	3216	3	3216	3	1,425.00
20/06/2016	R186 On 03-November-16	8.95	Call	Bond Future	2340	2	2340	2	0.00
20/06/2016	R186 On 03-November-16	8.97	Call	Bond Future	2404	2	2404	2	0.00
20/06/2016	R186 On 03-November-16	9.71	Call	Bond Future	5452	5	5452	5	0.00
20/06/2016	R186 On 03-November-16	9.66	Put	Bond Future	1174	1	1174	1	5,000.00
20/06/2016	R186 On 03-November-16	9.71	Put	Bond Future	1087	1	1087	1	5,000.00
20/06/2016	R186 On 03-November-16	8.96	Put	Bond Future	3096	3	3096	3	0.00
20/06/2016	R186 On 03-November-16	8.97	Put	Bond Future	3058	3	3058	3	0.00
20/06/2016	R186 On 03-November-16	9.20	Put	Bond Future	2276	3	2276	3	0.00
20/06/2016	R186 On 03-November-16	8.95	Put	Bond Future	3134	3	3134	3	0.00
20/06/2016	R186 On 03-November-16	9.40	Put	Bond Future	1727	2	1727	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
20/06/2016	R197 On 04-August-16			Bond Future	299.24	299.0290	299.2438	299.0290	1,657.00
20/06/2016	R197 On 04-August-16	293.98	Call	Bond Future	5264	5	5264	5	0.00
20/06/2016	R197 On 04-August-16	293.96	Call	Bond Future	5284	5	5284	5	0.00
20/06/2016	R197 On 04-August-16	293.97	Call	Bond Future	5274	5	5274	5	0.00
20/06/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
20/06/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
20/06/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
20/06/2016	R197 On 03-November-16			Bond Future	304.96	304.7412	304.9605	304.7412	0.00
20/06/2016	R197 On 03-November-16	303.56	Call	Bond Future	1401	1	1401	1	0.00
20/06/2016	R197 On 03-November-16	303.58	Call	Bond Future	1381	1	1381	1	0.00
20/06/2016	R197 On 03-November-16	303.57	Call	Bond Future	1391	1	1391	1	0.00
20/06/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
20/06/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
20/06/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
20/06/2016	R202 On 04-August-16			Bond Future	249.80	249.7746	249.7968	249.7746	37,553.00
20/06/2016	R202 On 04-August-16	243.26	Call	Bond Future	7389	7	7389	7	0.00
20/06/2016	R202 On 04-August-16	243.25	Call	Bond Future	7396	7	7396	7	0.00
20/06/2016	R202 On 04-August-16	243.24	Call	Bond Future	7404	7	7404	7	0.00
20/06/2016	R202 On 04-August-16	243.25	Put	Bond Future	850	1	850	1	0.00
20/06/2016	R202 On 04-August-16	243.26	Put	Bond Future	852	1	852	1	0.00
20/06/2016	R202 On 04-August-16	243.24	Put	Bond Future	848	1	848	1	0.00
20/06/2016	R202 On 03-November-16			Bond Future	254.57	254.5458	254.5687	254.5458	0.00
20/06/2016	R202 On 03-November-16	253.85	Call	Bond Future	719	1	719	1	0.00
20/06/2016	R202 On 03-November-16	253.86	Call	Bond Future	709	1	709	1	0.00
20/06/2016	R202 On 03-November-16	253.87	Call	Bond Future	699	1	699	1	0.00
20/06/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
20/06/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
20/06/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
20/06/2016	R203 On 04-August-16			Bond Future	7.66	103.8418	7.6640	103.8418	58,231.00
20/06/2016	R203 On 04-August-16	7.24	Call	Bond Future	38	0	38	0	0.00
20/06/2016	R203 On 04-August-16	7.26	Call	Bond Future	41	0	41	0	0.00
20/06/2016	R203 On 04-August-16	7.25	Call	Bond Future	39	0	39	0	0.00
20/06/2016	R203 On 04-August-16	7.24	Put	Bond Future	480	1	480	1	0.00
20/06/2016	R203 On 04-August-16	7.26	Put	Bond Future	463	1	463	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
20/06/2016	R203 On 04-August-16	7.25	Put	Bond Future	471	1	471	1	0.00
20/06/2016	R203 On 03-November-16			Bond Future	7.63	101.6472	7.6270	101.6472	0.00
20/06/2016	R203 On 03-November-16	8.84	Call	Bond Future	1002	1	1002	1	0.00
20/06/2016	R203 On 03-November-16	8.86	Call	Bond Future	1017	1	1017	1	0.00
20/06/2016	R203 On 03-November-16	8.85	Call	Bond Future	1009	1	1009	1	0.00
20/06/2016	R203 On 03-November-16	8.85	Put	Bond Future	21	0	21	0	0.00
20/06/2016	R203 On 03-November-16	8.86	Put	Bond Future	21	0	21	0	0.00
20/06/2016	R203 On 03-November-16	8.84	Put	Bond Future	22	0	22	0	0.00
20/06/2016	R203 On 02-February-17			Bond Future	7.44	103.6922	7.4361	103.6922	0.00
20/06/2016	R203 On 02-February-17	7.70	Call	Bond Future	315	0	315	0	0.00
20/06/2016	R203 On 02-February-17	7.72	Call	Bond Future	323	0	323	0	0.00
20/06/2016	R203 On 02-February-17	7.71	Call	Bond Future	319	0	319	0	0.00
20/06/2016	R203 On 02-February-17	7.71	Put	Bond Future	160	0	160	0	0.00
20/06/2016	R203 On 02-February-17	7.70	Put	Bond Future	163	0	163	0	0.00
20/06/2016	R203 On 02-February-17	7.72	Put	Bond Future	158	0	158	0	0.00
20/06/2016	R204 On 04-August-16			Bond Future	8.09	100.7549	8.0886	100.7549	32,331.00
20/06/2016	R204 On 04-August-16	7.76	Call	Bond Future	139	0	139	0	0.00
20/06/2016	R204 On 04-August-16	7.75	Call	Bond Future	134	0	134	0	0.00
20/06/2016	R204 On 04-August-16	7.74	Call	Bond Future	129	0	129	0	0.00
20/06/2016	R204 On 04-August-16	7.75	Put	Bond Future	852	1	852	1	0.00
20/06/2016	R204 On 04-August-16	7.74	Put	Bond Future	869	1	869	1	0.00
20/06/2016	R204 On 04-August-16	7.76	Put	Bond Future	836	1	836	1	0.00
20/06/2016	R204 On 03-November-16			Bond Future	8.12	102.6735	8.1227	102.6735	0.00
20/06/2016	R204 On 03-November-16	9.22	Call	Bond Future	2152	2	2152	2	0.00
20/06/2016	R204 On 03-November-16	9.21	Call	Bond Future	2135	2	2135	2	0.00
20/06/2016	R204 On 03-November-16	9.23	Call	Bond Future	2169	2	2169	2	0.00
20/06/2016	R204 On 03-November-16	9.22	Put	Bond Future	85	0	85	0	0.00
20/06/2016	R204 On 03-November-16	9.23	Put	Bond Future	83	0	83	0	0.00
20/06/2016	R204 On 03-November-16	9.21	Put	Bond Future	87	0	87	0	0.00
20/06/2016	R204 On 02-February-17			Bond Future	8.12	100.6965	8.1211	100.6965	0.00
20/06/2016	R204 On 02-February-17	8.28	Call	Bond Future	876	1	876	1	0.00
20/06/2016	R204 On 02-February-17	8.29	Call	Bond Future	886	1	886	1	0.00
20/06/2016	R204 On 02-February-17	8.30	Call	Bond Future	896	1	896	1	0.00
20/06/2016	R204 On 02-February-17	8.28	Put	Bond Future	606	1	606	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
20/06/2016	R204 On 02-February-17	8.29	Put	Bond Future	599	1	599	1	0.00
20/06/2016	R204 On 02-February-17	8.30	Put	Bond Future	592	1	592	1	0.00
20/06/2016	R207 On 04-August-16			Bond Future	8.37	97.0195	8.3727	97.0195	76,760.00
20/06/2016	R207 On 04-August-16	8.00	Call	Bond Future	187	0	187	0	0.00
20/06/2016	R207 On 04-August-16	7.99	Call	Bond Future	180	0	180	0	0.00
20/06/2016	R207 On 04-August-16	8.01	Call	Bond Future	194	0	194	0	0.00
20/06/2016	R207 On 04-August-16	7.99	Put	Bond Future	1286	1	1286	1	0.00
20/06/2016	R207 On 04-August-16	8.00	Put	Bond Future	1264	1	1264	1	0.00
20/06/2016	R207 On 04-August-16	8.01	Put	Bond Future	1242	1	1242	1	0.00
20/06/2016	R207 On 02-February-17			Bond Future	8.44	97.2124	8.4402	97.2124	0.00
20/06/2016	R207 On 02-February-17	8.91	Call	Bond Future	1824	2	1824	2	62.00
20/06/2016	R207 On 02-February-17	9.22	Call	Bond Future	2372	2	2372	2	0.00
20/06/2016	R207 On 02-February-17	9.24	Call	Bond Future	2409	2	2409	2	0.00
20/06/2016	R207 On 02-February-17	9.23	Call	Bond Future	2391	2	2391	2	0.00
20/06/2016	R207 On 02-February-17	8.91	Put	Bond Future	655	1	655	1	0.00
20/06/2016	R207 On 02-February-17	9.22	Put	Bond Future	442	1	442	1	0.00
20/06/2016	R207 On 02-February-17	9.23	Put	Bond Future	436	0	436	0	0.00
20/06/2016	R207 On 02-February-17	9.24	Put	Bond Future	430	0	430	0	0.00
20/06/2016	R208 On 04-August-16			Bond Future	8.53	95.4886	8.5305	95.4886	48,487.00
20/06/2016	R208 On 04-August-16	7.99	Call	Bond Future	139	0	139	0	0.00
20/06/2016	R208 On 04-August-16	8.00	Call	Bond Future	144	0	144	0	0.00
20/06/2016	R208 On 04-August-16	8.01	Call	Bond Future	150	0	150	0	0.00
20/06/2016	R208 On 04-August-16	7.99	Put	Bond Future	2116	2	2116	2	0.00
20/06/2016	R208 On 04-August-16	8.00	Put	Bond Future	2085	2	2085	2	0.00
20/06/2016	R208 On 04-August-16	8.01	Put	Bond Future	2053	2	2053	2	0.00
20/06/2016	R208 On 03-November-16			Bond Future	8.58	93.9042	8.5785	93.9042	0.00
20/06/2016	R208 On 03-November-16	9.57	Call	Bond Future	3596	3	3596	3	0.00
20/06/2016	R208 On 03-November-16	9.59	Call	Bond Future	3653	3	3653	3	0.00
20/06/2016	R208 On 03-November-16	9.58	Call	Bond Future	3624	3	3624	3	0.00
20/06/2016	R208 On 03-November-16	9.57	Put	Bond Future	248	0	248	0	0.00
20/06/2016	R208 On 03-November-16	9.58	Put	Bond Future	243	0	243	0	0.00
20/06/2016	R208 On 03-November-16	9.59	Put	Bond Future	238	0	238	0	0.00
20/06/2016	R208 On 02-February-17			Bond Future	8.61	95.7934	8.6111	95.7934	0.00
20/06/2016	R208 On 02-February-17	8.64	Call	Bond Future	1601	1	1601	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
20/06/2016	R208 On 02-February-17	8.63	Call	Bond Future	1584	1	1584	1	0.00
20/06/2016	R208 On 02-February-17	8.65	Call	Bond Future	1618	2	1618	2	0.00
20/06/2016	R208 On 02-February-17	8.65	Put	Bond Future	1490	2	1490	2	0.00
20/06/2016	R208 On 02-February-17	8.64	Put	Bond Future	1506	2	1506	2	0.00
20/06/2016	R208 On 02-February-17	8.63	Put	Bond Future	1522	2	1522	2	0.00
20/06/2016	R209 On 04-August-16			Bond Future	9.57	72.6893	9.5716	72.6893	55,073.00
20/06/2016	R209 On 04-August-16	9.24	Call	Bond Future	704	1	704	1	0.00
20/06/2016	R209 On 04-August-16	10.60	Call	Bond Future	6556	6	6556	6	5,624.00
20/06/2016	R209 On 04-August-16	9.26	Call	Bond Future	745	1	745	1	0.00
20/06/2016	R209 On 04-August-16	9.25	Call	Bond Future	724	1	724	1	0.00
20/06/2016	R209 On 04-August-16	9.70	Call	Bond Future	2054	2	2054	2	0.00
20/06/2016	R209 On 04-August-16	10.29	Call	Bond Future	4859	5	4859	5	0.00
20/06/2016	R209 On 04-August-16	9.60	Call	Bond Future	1686	2	1686	2	5,624.00
20/06/2016	R209 On 04-August-16	9.40	Call	Bond Future	1074	1	1074	1	250.00
20/06/2016	R209 On 04-August-16	9.24	Put	Bond Future	3005	3	3005	3	0.00
20/06/2016	R209 On 04-August-16	10.60	Put	Bond Future	85	0	85	0	0.00
20/06/2016	R209 On 04-August-16	9.26	Put	Bond Future	2904	3	2904	3	0.00
20/06/2016	R209 On 04-August-16	9.25	Put	Bond Future	2954	3	2954	3	0.00
20/06/2016	R209 On 04-August-16	10.29	Put	Bond Future	238	0	238	0	250.00
20/06/2016	R209 On 04-August-16	9.70	Put	Bond Future	1192	1	1192	1	250.00
20/06/2016	R209 On 04-August-16	9.40	Put	Bond Future	2250	3	2250	3	0.00
20/06/2016	R209 On 04-August-16	9.60	Put	Bond Future	1494	2	1494	2	0.00
20/06/2016	R209 On 03-November-16			Bond Future	9.62	70.9228	9.6170	70.9228	0.00
20/06/2016	R209 On 03-November-16	10.24	Call	Bond Future	5212	5	5212	5	0.00
20/06/2016	R209 On 03-November-16	10.26	Call	Bond Future	5300	5	5300	5	0.00
20/06/2016	R209 On 03-November-16	10.25	Call	Bond Future	5256	5	5256	5	0.00
20/06/2016	R209 On 03-November-16	10.25	Put	Bond Future	1194	1	1194	1	5,000.00
20/06/2016	R209 On 03-November-16	10.26	Put	Bond Future	1177	1	1177	1	0.00
20/06/2016	R209 On 03-November-16	10.24	Put	Bond Future	1212	1	1212	1	0.00
20/06/2016	R209 On 02-February-17			Bond Future	9.66	72.3498	9.6563	72.3498	0.00
20/06/2016	R209 On 02-February-17	9.53	Call	Bond Future	3220	3	3220	3	0.00
20/06/2016	R209 On 02-February-17	9.55	Call	Bond Future	3282	3	3282	3	0.00
20/06/2016	R209 On 02-February-17	9.54	Call	Bond Future	3251	3	3251	3	0.00
20/06/2016	R209 On 02-February-17	9.53	Put	Bond Future	4069	4	4069	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
20/06/2016	R209 On 02-February-17	9.54	Put	Bond Future	4032	4	4032	4	0.00
20/06/2016	R209 On 02-February-17	9.55	Put	Bond Future	3995	4	3995	4	0.00
20/06/2016	R210 On 04-August-16			Bond Future	188.82	189.1826	188.8152	189.1826	2,571.00
20/06/2016	R210 On 04-August-16	181.51	Call	Bond Future	7305	8	7305	8	0.00
20/06/2016	R210 On 04-August-16	181.50	Call	Bond Future	7315	8	7315	8	0.00
20/06/2016	R210 On 04-August-16	181.52	Call	Bond Future	7295	8	7295	8	0.00
20/06/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
20/06/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
20/06/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
20/06/2016	R210 On 03-November-16			Bond Future	190.14	190.5142	190.1399	190.5142	0.00
20/06/2016	R210 On 03-November-16	188.90	Call	Bond Future	1240	2	1240	2	0.00
20/06/2016	R210 On 03-November-16	188.92	Call	Bond Future	1220	2	1220	2	0.00
20/06/2016	R210 On 03-November-16	188.91	Call	Bond Future	1230	2	1230	2	0.00
20/06/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
20/06/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
20/06/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
20/06/2016	R211 On 04-August-16			Bond Future	140.03	140.0221	140.0310	140.0221	64.00
20/06/2016	R211 On 04-August-16	137.09	Call	Bond Future	2941	3	2941	3	0.00
20/06/2016	R211 On 04-August-16	137.07	Call	Bond Future	2961	3	2961	3	0.00
20/06/2016	R211 On 04-August-16	137.08	Call	Bond Future	2951	3	2951	3	0.00
20/06/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
20/06/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
20/06/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
20/06/2016	R211 On 03-November-16			Bond Future	142.71	142.6971	142.7062	142.6971	0.00
20/06/2016	R211 On 03-November-16	141.76	Call	Bond Future	946	1	946	1	0.00
20/06/2016	R211 On 03-November-16	141.75	Call	Bond Future	956	1	956	1	0.00
20/06/2016	R211 On 03-November-16	141.74	Call	Bond Future	966	1	966	1	0.00
20/06/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
20/06/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
20/06/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
20/06/2016	R212 On 04-August-16			Bond Future	146.02	146.0110	146.0239	146.0110	4,218.00
20/06/2016	R212 On 04-August-16	142.44	Call	Bond Future	3584	4	3584	4	0.00
20/06/2016	R212 On 04-August-16	142.43	Call	Bond Future	3594	4	3594	4	0.00
20/06/2016	R212 On 04-August-16	142.42	Call	Bond Future	3604	4	3604	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
20/06/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
20/06/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
20/06/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
20/06/2016	R212 On 03-November-16			Bond Future	148.81	148.8004	148.8136	148.8004	0.00
20/06/2016	R212 On 03-November-16	148.11	Call	Bond Future	704	1	704	1	0.00
20/06/2016	R212 On 03-November-16	148.12	Call	Bond Future	694	1	694	1	0.00
20/06/2016	R212 On 03-November-16	148.10	Call	Bond Future	714	1	714	1	0.00
20/06/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
20/06/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
20/06/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
20/06/2016	R213 On 04-August-16			Bond Future	9.44	83.5359	9.4420	83.5359	44,423.00
20/06/2016	R213 On 04-August-16	9.01	Call	Bond Future	505	0	505	0	0.00
20/06/2016	R213 On 04-August-16	8.99	Call	Bond Future	474	0	474	0	0.00
20/06/2016	R213 On 04-August-16	9.00	Call	Bond Future	490	0	490	0	0.00
20/06/2016	R213 On 04-August-16	8.99	Put	Bond Future	3605	4	3605	4	0.00
20/06/2016	R213 On 04-August-16	9.00	Put	Bond Future	3549	4	3549	4	0.00
20/06/2016	R213 On 04-August-16	9.01	Put	Bond Future	3493	4	3493	4	0.00
20/06/2016	R213 On 03-November-16			Bond Future	9.49	81.5759	9.4911	81.5759	0.00
20/06/2016	R213 On 03-November-16	10.20	Call	Bond Future	5561	5	5561	5	0.00
20/06/2016	R213 On 03-November-16	10.19	Call	Bond Future	5515	5	5515	5	0.00
20/06/2016	R213 On 03-November-16	10.18	Call	Bond Future	5470	5	5470	5	0.00
20/06/2016	R213 On 03-November-16	10.19	Put	Bond Future	1043	1	1043	1	0.00
20/06/2016	R213 On 03-November-16	10.18	Put	Bond Future	1058	1	1058	1	0.00
20/06/2016	R213 On 03-November-16	10.20	Put	Bond Future	1027	1	1027	1	0.00
20/06/2016	R213 On 02-February-17			Bond Future	9.53	83.2169	9.5347	83.2169	0.00
20/06/2016	R213 On 02-February-17	9.40	Call	Bond Future	3111	3	3111	3	0.00
20/06/2016	R213 On 02-February-17	9.42	Call	Bond Future	3172	3	3172	3	0.00
20/06/2016	R213 On 02-February-17	9.41	Call	Bond Future	3141	3	3141	3	0.00
20/06/2016	R213 On 02-February-17	9.40	Put	Bond Future	4004	4	4004	4	0.00
20/06/2016	R213 On 02-February-17	9.42	Put	Bond Future	3932	4	3932	4	0.00
20/06/2016	R213 On 02-February-17	9.41	Put	Bond Future	3968	4	3968	4	0.00
20/06/2016	R214 On 04-August-16			Bond Future	9.69	72.7422	9.6909	72.7422	30,086.00
20/06/2016	R214 On 04-August-16	9.30	Call	Bond Future	628	1	628	1	1,300.00
20/06/2016	R214 On 04-August-16	11.30	Call	Bond Future	9928	10	9928	10	5,610.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2016	R214 On 04-August-16	9.24	Call	Bond Future	524	0	524	0	0.00
20/06/2016	R214 On 04-August-16	9.26	Call	Bond Future	558	1	558	1	0.00
20/06/2016	R214 On 04-August-16	9.25	Call	Bond Future	541	0	541	0	0.00
20/06/2016	R214 On 04-August-16	10.30	Call	Bond Future	4419	4	4419	4	5,610.00
20/06/2016	R214 On 04-August-16	8.55	Call	Bond Future	32	0	32	0	1,300.00
20/06/2016	R214 On 04-August-16	9.30	Put	Bond Future	3455	4	3455	4	0.00
20/06/2016	R214 On 04-August-16	9.26	Put	Bond Future	3684	4	3684	4	0.00
20/06/2016	R214 On 04-August-16	9.24	Put	Bond Future	3801	4	3801	4	0.00
20/06/2016	R214 On 04-August-16	11.30	Put	Bond Future	9	0	9	0	0.00
20/06/2016	R214 On 04-August-16	10.30	Put	Bond Future	361	0	361	0	0.00
20/06/2016	R214 On 04-August-16	9.25	Put	Bond Future	3742	4	3742	4	0.00
20/06/2016	R214 On 04-August-16	8.55	Put	Bond Future	8828	9	8828	9	0.00
20/06/2016	R214 On 03-November-16			Bond Future	9.74	70.8302	9.7379	70.8302	0.00
20/06/2016	R214 On 03-November-16	10.33	Call	Bond Future	5242	5	5242	5	0.00
20/06/2016	R214 On 03-November-16	10.35	Call	Bond Future	5331	5	5331	5	0.00
20/06/2016	R214 On 03-November-16	10.34	Call	Bond Future	5287	5	5287	5	0.00
20/06/2016	R214 On 03-November-16	10.33	Put	Bond Future	1324	1	1324	1	0.00
20/06/2016	R214 On 03-November-16	10.34	Put	Bond Future	1306	1	1306	1	0.00
20/06/2016	R214 On 03-November-16	10.35	Put	Bond Future	1287	1	1287	1	0.00
20/06/2016	R214 On 02-February-17			Bond Future	9.78	72.2551	9.7803	72.2551	0.00
20/06/2016	R214 On 02-February-17	9.67	Call	Bond Future	3402	3	3402	3	0.00
20/06/2016	R214 On 02-February-17	9.66	Call	Bond Future	3370	3	3370	3	0.00
20/06/2016	R214 On 02-February-17	9.68	Call	Bond Future	3434	3	3434	3	0.00
20/06/2016	R214 On 02-February-17	9.67	Put	Bond Future	4169	4	4169	4	0.00
20/06/2016	R214 On 02-February-17	9.66	Put	Bond Future	4207	4	4207	4	0.00
20/06/2016	R214 On 02-February-17	9.68	Put	Bond Future	4131	4	4131	4	0.00
20/06/2016	R248 On 04-August-16			Bond Future	9.77	93.3800	9.7723	93.3800	59,021.00
20/06/2016	R248 On 04-August-16	9.25	Call	Bond Future	577	1	577	1	0.00
20/06/2016	R248 On 04-August-16	9.26	Call	Bond Future	595	1	595	1	0.00
20/06/2016	R248 On 04-August-16	9.24	Call	Bond Future	559	1	559	1	0.00
20/06/2016	R248 On 04-August-16	9.26	Put	Bond Future	5350	6	5350	6	0.00
20/06/2016	R248 On 04-August-16	9.25	Put	Bond Future	5429	6	5429	6	0.00
20/06/2016	R248 On 04-August-16	9.24	Put	Bond Future	5509	6	5509	6	0.00
20/06/2016	R248 On 03-November-16			Bond Future	9.82	90.7196	9.8219	90.7196	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
20/06/2016	R248 On 03-November-16	10.39	Call	Bond Future	6615	6	6615	6	0.00
20/06/2016	R248 On 03-November-16	10.38	Call	Bond Future	6560	6	6560	6	0.00
20/06/2016	R248 On 03-November-16	10.37	Call	Bond Future	6505	6	6505	6	0.00
20/06/2016	R248 On 03-November-16	10.38	Put	Bond Future	1887	2	1887	2	0.00
20/06/2016	R248 On 03-November-16	10.39	Put	Bond Future	1862	2	1862	2	0.00
20/06/2016	R248 On 03-November-16	10.37	Put	Bond Future	1912	2	1912	2	0.00
20/06/2016	R248 On 02-February-17			Bond Future	9.87	92.5446	9.8670	92.5446	0.00
20/06/2016	R248 On 02-February-17	9.76	Call	Bond Future	4482	4	4482	4	0.00
20/06/2016	R248 On 02-February-17	9.77	Call	Bond Future	4523	4	4523	4	0.00
20/06/2016	R248 On 02-February-17	9.78	Call	Bond Future	4564	4	4564	4	0.00
20/06/2016	R248 On 02-February-17	9.77	Put	Bond Future	5374	6	5374	6	0.00
20/06/2016	R248 On 02-February-17	9.76	Put	Bond Future	5422	6	5422	6	0.00
20/06/2016	R248 On 02-February-17	9.78	Put	Bond Future	5327	6	5327	6	0.00