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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
21/06/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	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
21/06/2016	2025 On 04-August-16			Bond Future	127.63	127.7702	127.6305	127.7702	3,012.00
21/06/2016	2025 On 04-August-16	123.86	Call	Bond Future	3770	4	3770	4	0.00
21/06/2016	2025 On 04-August-16	123.87	Call	Bond Future	3760	4	3760	4	0.00
21/06/2016	2025 On 04-August-16	123.85	Call	Bond Future	3780	4	3780	4	0.00
21/06/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
21/06/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
21/06/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
21/06/2016	2025 On 03-November-16			Bond Future	130.07	130.2112	130.0677	130.2112	0.00
21/06/2016	2025 On 03-November-16	129.23	Call	Bond Future	838	1	838	1	0.00
21/06/2016	2025 On 03-November-16	129.22	Call	Bond Future	848	1	848	1	0.00
21/06/2016	2025 On 03-November-16	129.21	Call	Bond Future	858	1	858	1	0.00
21/06/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
21/06/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
21/06/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
21/06/2016	2030 On 04-August-16			Bond Future	9.39	89.6370	9.3896	89.6370	25,310.00
21/06/2016	2030 On 04-August-16	10.17	Call	Bond Future	5231	5	5231	5	0.00
21/06/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
21/06/2016	2030 On 03-November-16			Bond Future	9.44	91.3443	9.4370	91.3443	0.00
21/06/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
21/06/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
21/06/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
21/06/2016	2030 On 03-November-16	9.33	Put	Bond Future	742	1	742	1	0.00
21/06/2016	2030 On 03-November-16	9.34	Put	Bond Future	673	1	673	1	0.00
21/06/2016	2030 On 03-November-16	9.35	Put	Bond Future	603	1	603	1	0.00
21/06/2016	2032 On 04-August-16			Bond Future	9.52	92.6566	9.5192	92.6566	11,433.00
21/06/2016	2032 On 04-August-16	8.99	Call	Bond Future	415	0	415	0	0.00
21/06/2016	2032 On 04-August-16	9.01	Call	Bond Future	444	0	444	0	0.00
21/06/2016	2032 On 04-August-16	9.00	Call	Bond Future	429	0	429	0	0.00
21/06/2016	2032 On 04-August-16	9.00	Put	Bond Future	4420	4	4420	4	0.00
21/06/2016	2032 On 04-August-16	9.01	Put	Bond Future	4355	4	4355	4	0.00
21/06/2016	2032 On 04-August-16	8.99	Put	Bond Future	4485	5	4485	5	0.00
21/06/2016	2032 On 03-November-16			Bond Future	9.57	90.2622	9.5704	90.2622	0.00
21/06/2016	2032 On 03-November-16	10.28	Call	Bond Future	6166	6	6166	6	0.00
21/06/2016	2032 On 03-November-16	10.30	Call	Bond Future	6267	6	6267	6	0.00

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21/06/2016	2032 On 03-November-16	10.29	Call	Bond Future	6217	6	6217	6	0.00
21/06/2016	2032 On 03-November-16	10.28	Put	Bond Future	1163	1	1163	1	0.00
21/06/2016	2032 On 03-November-16	10.29	Put	Bond Future	1146	1	1146	1	0.00
21/06/2016	2032 On 03-November-16	10.30	Put	Bond Future	1129	1	1129	1	0.00
21/06/2016	2032 On 02-February-17			Bond Future	9.61	92.0751	9.6148	92.0751	0.00
21/06/2016	2032 On 02-February-17	9.51	Call	Bond Future	3573	4	3573	4	0.00
21/06/2016	2032 On 02-February-17	9.53	Call	Bond Future	3641	4	3641	4	0.00
21/06/2016	2032 On 02-February-17	9.52	Call	Bond Future	3607	4	3607	4	0.00
21/06/2016	2032 On 02-February-17	9.52	Put	Bond Future	4300	4	4300	4	0.00
21/06/2016	2032 On 02-February-17	9.51	Put	Bond Future	4339	4	4339	4	0.00
21/06/2016	2032 On 02-February-17	9.53	Put	Bond Future	4261	4	4261	4	0.00
21/06/2016	2033 On 04-August-16			Bond Future	108.70	108.6901	108.7000	108.6901	4,159.00
21/06/2016	2033 On 04-August-16	104.99	Call	Bond Future	3710	4	3710	4	0.00
21/06/2016	2033 On 04-August-16	105.00	Call	Bond Future	3700	4	3700	4	0.00
21/06/2016	2033 On 04-August-16	105.01	Call	Bond Future	3690	4	3690	4	0.00
21/06/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
21/06/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
21/06/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
21/06/2016	2033 On 03-November-16			Bond Future	109.76	109.7472	109.7565	109.7472	0.00
21/06/2016	2033 On 03-November-16	109.18	Call	Bond Future	577	1	577	1	0.00
21/06/2016	2033 On 03-November-16	109.17	Call	Bond Future	587	1	587	1	0.00
21/06/2016	2033 On 03-November-16	109.16	Call	Bond Future	597	1	597	1	0.00
21/06/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
21/06/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
21/06/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
21/06/2016	2037 On 04-August-16			Bond Future	9.69	89.6701	9.6898	89.6701	40,983.00
21/06/2016	2037 On 04-August-16	9.24	Call	Bond Future	627	1	627	1	0.00
21/06/2016	2037 On 04-August-16	9.25	Call	Bond Future	646	1	646	1	0.00
21/06/2016	2037 On 04-August-16	9.26	Call	Bond Future	665	1	665	1	0.00
21/06/2016	2037 On 04-August-16	9.25	Put	Bond Future	4321	4	4321	4	0.00
21/06/2016	2037 On 04-August-16	9.26	Put	Bond Future	4254	4	4254	4	0.00
21/06/2016	2037 On 04-August-16	9.24	Put	Bond Future	4388	4	4388	4	0.00
21/06/2016	2037 On 03-November-16			Bond Future	9.74	91.3781	9.7386	91.3781	0.00
21/06/2016	2037 On 03-November-16	10.35	Call	Bond Future	6222	6	6222	6	0.00

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21/06/2016	2037 On 03-November-16	10.36	Call	Bond Future	6274	6	6274	6	0.00
21/06/2016	2037 On 03-November-16	10.37	Call	Bond Future	6327	6	6327	6	0.00
21/06/2016	2037 On 03-November-16	10.36	Put	Bond Future	1507	2	1507	2	0.00
21/06/2016	2037 On 03-November-16	10.37	Put	Bond Future	1486	2	1486	2	0.00
21/06/2016	2037 On 03-November-16	10.35	Put	Bond Future	1528	2	1528	2	0.00
21/06/2016	2037 On 02-February-17			Bond Future	9.78	88.9562	9.7816	88.9562	0.00
21/06/2016	2037 On 02-February-17	9.66	Call	Bond Future	3941	4	3941	4	0.00
21/06/2016	2037 On 02-February-17	9.68	Call	Bond Future	4015	4	4015	4	0.00
21/06/2016	2037 On 02-February-17	9.67	Call	Bond Future	3978	4	3978	4	0.00
21/06/2016	2037 On 02-February-17	9.66	Put	Bond Future	4914	5	4914	5	0.00
21/06/2016	2037 On 02-February-17	9.67	Put	Bond Future	4871	5	4871	5	0.00
21/06/2016	2037 On 02-February-17	9.68	Put	Bond Future	4827	5	4827	5	0.00
21/06/2016	2038 On 04-August-16			Bond Future	135.13	135.1211	135.1339	135.1211	21,722.00
21/06/2016	2038 On 04-August-16	129.31	Call	Bond Future	5824	6	5824	6	0.00
21/06/2016	2038 On 04-August-16	129.30	Call	Bond Future	5834	6	5834	6	0.00
21/06/2016	2038 On 04-August-16	129.32	Call	Bond Future	5814	6	5814	6	0.00
21/06/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
21/06/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
21/06/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
21/06/2016	2038 On 03-November-16			Bond Future	137.71	137.7025	137.7144	137.7025	0.00
21/06/2016	2038 On 03-November-16	136.33	Call	Bond Future	1384	1	1384	1	0.00
21/06/2016	2038 On 03-November-16	136.32	Call	Bond Future	1394	1	1394	1	0.00
21/06/2016	2038 On 03-November-16	136.31	Call	Bond Future	1404	1	1404	1	0.00
21/06/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
21/06/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
21/06/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
21/06/2016	2040 On 04-August-16			Bond Future	9.76	93.2778	9.7550	93.2778	722.00
21/06/2016	2040 On 04-August-16	9.51	Call	Bond Future	1196	1	1196	1	0.00
21/06/2016	2040 On 04-August-16	9.50	Call	Bond Future	1166	1	1166	1	0.00
21/06/2016	2040 On 04-August-16	9.49	Call	Bond Future	1137	1	1137	1	0.00
21/06/2016	2040 On 04-August-16	9.51	Put	Bond Future	3352	3	3352	3	0.00
21/06/2016	2040 On 04-August-16	9.50	Put	Bond Future	3411	3	3411	3	0.00
21/06/2016	2040 On 04-August-16	9.49	Put	Bond Future	3472	4	3472	4	0.00
21/06/2016	2040 On 03-November-16			Bond Future	9.80	95.0544	9.8042	95.0544	0.00

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21/06/2016	2040 On 03-November-16	9.70	Call	Bond Future	3243	3	3243	3	0.00
21/06/2016	2040 On 03-November-16	9.71	Call	Bond Future	3283	3	3283	3	0.00
21/06/2016	2040 On 03-November-16	9.69	Call	Bond Future	3204	3	3204	3	0.00
21/06/2016	2040 On 03-November-16	9.69	Put	Bond Future	4189	4	4189	4	0.00
21/06/2016	2040 On 03-November-16	9.71	Put	Bond Future	4094	4	4094	4	0.00
21/06/2016	2040 On 03-November-16	9.70	Put	Bond Future	4142	4	4142	4	0.00
21/06/2016	2044 On 04-August-16			Bond Future	9.78	90.4223	9.7792	90.4223	19,251.00
21/06/2016	2044 On 04-August-16	9.51	Call	Bond Future	1136	1	1136	1	0.00
21/06/2016	2044 On 04-August-16	9.50	Call	Bond Future	1107	1	1107	1	0.00
21/06/2016	2044 On 04-August-16	9.49	Call	Bond Future	1078	1	1078	1	0.00
21/06/2016	2044 On 04-August-16	9.50	Put	Bond Future	3590	4	3590	4	0.00
21/06/2016	2044 On 04-August-16	9.51	Put	Bond Future	3528	4	3528	4	0.00
21/06/2016	2044 On 04-August-16	9.49	Put	Bond Future	3652	4	3652	4	0.00
21/06/2016	2044 On 03-November-16			Bond Future	9.83	92.1446	9.8273	92.1446	0.00
21/06/2016	2044 On 03-November-16	10.42	Call	Bond Future	6611	7	6611	7	0.00
21/06/2016	2044 On 03-November-16	10.43	Call	Bond Future	6665	7	6665	7	0.00
21/06/2016	2044 On 03-November-16	10.41	Call	Bond Future	6556	7	6556	7	0.00
21/06/2016	2044 On 03-November-16	10.43	Put	Bond Future	1725	2	1725	2	0.00
21/06/2016	2044 On 03-November-16	10.42	Put	Bond Future	1749	2	1749	2	0.00
21/06/2016	2044 On 03-November-16	10.41	Put	Bond Future	1772	2	1772	2	0.00
21/06/2016	2044 On 02-February-17			Bond Future	9.87	89.6131	9.8699	89.6131	0.00
21/06/2016	2044 On 02-February-17	9.77	Call	Bond Future	4409	4	4409	4	0.00
21/06/2016	2044 On 02-February-17	9.76	Call	Bond Future	4369	4	4369	4	0.00
21/06/2016	2044 On 02-February-17	9.78	Call	Bond Future	4449	4	4449	4	0.00
21/06/2016	2044 On 02-February-17	9.77	Put	Bond Future	5269	5	5269	5	0.00
21/06/2016	2044 On 02-February-17	9.78	Put	Bond Future	5222	5	5222	5	0.00
21/06/2016	2044 On 02-February-17	9.76	Put	Bond Future	5316	5	5316	5	0.00
21/06/2016	2046 On 04-August-16			Bond Future	135.69	135.6745	135.6876	135.6745	16,620.00
21/06/2016	2046 On 04-August-16	129.00	Call	Bond Future	6688	7	6688	7	0.00
21/06/2016	2046 On 04-August-16	129.01	Call	Bond Future	6678	7	6678	7	0.00
21/06/2016	2046 On 04-August-16	129.02	Call	Bond Future	6668	7	6668	7	0.00
21/06/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
21/06/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
21/06/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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21/06/2016	2046 On 03-November-16			Bond Future	136.77	136.7609	136.7729	136.7609	0.00
21/06/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
21/06/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
21/06/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
21/06/2016	2046 On 03-November-16	137.09	Put	Bond Future	317	0	317	0	0.00
21/06/2016	2046 On 03-November-16	137.07	Put	Bond Future	297	0	297	0	0.00
21/06/2016	2046 On 03-November-16	137.08	Put	Bond Future	307	0	307	0	0.00
21/06/2016	2050 On 04-August-16			Bond Future	144.95	144.2411	144.9487	144.2411	21,135.00
21/06/2016	2050 On 04-August-16	139.12	Call	Bond Future	5829	5	5829	5	0.00
21/06/2016	2050 On 04-August-16	139.14	Call	Bond Future	5809	5	5809	5	0.00
21/06/2016	2050 On 04-August-16	139.13	Call	Bond Future	5819	5	5819	5	0.00
21/06/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
21/06/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
21/06/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
21/06/2016	2050 On 03-November-16			Bond Future	147.72	146.9966	147.7164	146.9966	0.00
21/06/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
21/06/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
21/06/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
21/06/2016	2050 On 03-November-16	149.53	Put	Bond Future	1814	3	1814	3	0.00
21/06/2016	2050 On 03-November-16	149.54	Put	Bond Future	1824	3	1824	3	0.00
21/06/2016	2050 On 03-November-16	149.52	Put	Bond Future	1804	3	1804	3	0.00
21/06/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	AL37 On 04-August-16			Index Future	488.66	488.4580	488.6610	488.4580	15.00
21/06/2016	AL37 On 03-November-16			Index Future	498.06	497.8590	498.0610	497.8590	0.00
21/06/2016	AL7T On 04-August-16			Index Future	563.62	563.2300	563.6160	563.2300	11.00
21/06/2016	AL7T On 03-November-16			Index Future	574.46	574.0700	574.4580	574.0700	0.00
21/06/2016	ALBI On 04-August-16			Index Future	512.17	511.8710	512.1740	511.8710	722.00
21/06/2016	ALBI On 03-November-16			Index Future	522.03	521.7220	522.0270	521.7220	8.00
21/06/2016	ALBI On 02-February-17			Index Future	532.50	532.1930	532.4950	532.1930	0.00
21/06/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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21/06/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/06/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	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
21/06/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2016	EL28 On 04-August-16			Bond Future	132.27	132.2603	132.2740	132.2603	0.00
21/06/2016	EL28 On 04-August-16	126.86	Call	Bond Future	5414	5	5414	5	0.00
21/06/2016	EL28 On 04-August-16	126.87	Call	Bond Future	5404	5	5404	5	0.00
21/06/2016	EL28 On 04-August-16	126.88	Call	Bond Future	5394	5	5394	5	0.00
21/06/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
21/06/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
21/06/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
21/06/2016	EL28 On 03-November-16			Bond Future	133.14	133.1225	133.1353	133.1225	0.00
21/06/2016	EL28 On 03-November-16	132.15	Call	Bond Future	985	1	985	1	0.00
21/06/2016	EL28 On 03-November-16	132.17	Call	Bond Future	965	1	965	1	0.00
21/06/2016	EL28 On 03-November-16	132.16	Call	Bond Future	975	1	975	1	0.00
21/06/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
21/06/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
21/06/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
21/06/2016	ES33 On 04-August-16			Bond Future	10.55	79.0145	10.5485	79.0145	8,882.00
21/06/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
21/06/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
21/06/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
21/06/2016	ES33 On 04-August-16	10.24	Put	Bond Future	2010	2	2010	2	0.00
21/06/2016	ES33 On 04-August-16	10.26	Put	Bond Future	1878	2	1878	2	0.00
21/06/2016	ES33 On 04-August-16	10.25	Put	Bond Future	1944	2	1944	2	0.00
21/06/2016	ES33 On 03-November-16			Bond Future	10.63	76.7266	10.6295	76.7266	0.00
21/06/2016	ES33 On 03-November-16	11.31	Call	Bond Future	4111	4	4111	4	0.00
21/06/2016	ES33 On 03-November-16	11.29	Call	Bond Future	3996	4	3996	4	0.00
21/06/2016	ES33 On 03-November-16	11.30	Call	Bond Future	4054	4	4054	4	0.00
21/06/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
21/06/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
21/06/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
21/06/2016	ES33 On 02-February-17			Bond Future	10.71	78.2675	10.7070	78.2675	0.00
21/06/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
21/06/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
21/06/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
21/06/2016	ES33 On 02-February-17	10.60	Put	Bond Future	670	1	670	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
21/06/2016	ES33 On 02-February-17	10.61	Put	Bond Future	607	1	607	1	0.00
21/06/2016	ES33 On 02-February-17	10.59	Put	Bond Future	733	1	733	1	0.00
21/06/2016	ES42 On 04-August-16			Bond Future	10.70	83.2402	10.7033	83.2402	7,270.00
21/06/2016	ES42 On 03-November-16			Bond Future	10.78	80.5628	10.7831	80.5628	0.00
21/06/2016	GOVI On 04-August-16			GOVI	510.70	510.3980	510.6980	510.3980	450.00
21/06/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
21/06/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
21/06/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
21/06/2016	GOVI On 04-August-16	521.01	Put	GOVI	103120	11	103120	11	0.00
21/06/2016	GOVI On 04-August-16	520.99	Put	GOVI	102920	11	102920	11	0.00
21/06/2016	GOVI On 04-August-16	521.00	Put	GOVI	103020	11	103020	11	0.00
21/06/2016	GOVI On 03-November-16			GOVI	520.52	520.2210	520.5220	520.2210	127.00
21/06/2016	GOVI On 03-November-16	476.11	Call	GOVI	444120	44	444120	44	0.00
21/06/2016	GOVI On 03-November-16	476.12	Call	GOVI	444020	44	444020	44	0.00
21/06/2016	GOVI On 03-November-16	476.13	Call	GOVI	443920	44	443920	44	0.00
21/06/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
21/06/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
21/06/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
21/06/2016	GOVI On 02-February-17			GOVI	530.96	530.6620	530.9600	530.6620	0.00
21/06/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
21/06/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
21/06/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
21/06/2016	GOVI On 02-February-17	533.33	Put	GOVI	23700	3	23700	3	0.00
21/06/2016	GOVI On 02-February-17	533.34	Put	GOVI	23800	3	23800	3	0.00
21/06/2016	GOVI On 02-February-17	533.32	Put	GOVI	23600	3	23600	3	0.00
21/06/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/06/2016	IGOV On 04-August-16			Index Future	248.63	248.5060	248.6320	248.5060	1,081.00
21/06/2016	IGOV On 03-November-16			Index Future	253.43	253.3040	253.4300	253.3040	24.00
21/06/2016	IGOV On 02-February-17			Index Future	258.53	258.4020	258.5270	258.4020	0.00
21/06/2016	ILBI On 04-August-16			Index Future	673.03	672.8140	673.0270	672.8140	156.00
21/06/2016	ILBI On 03-November-16			Index Future	685.87	685.6540	685.8710	685.6540	0.00
21/06/2016	IS01 On 19-December-16			Interest Rate Swap	100.08	100.0781	100.0789	100.0781	0.00
21/06/2016	IS01 On 16-March-17			Interest Rate Swap	100.07	100.0627	100.0663	100.0627	0.00
21/06/2016	IS01 On 15-June-17			Interest Rate Swap	99.76	99.7525	99.7589	99.7525	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
21/06/2016	IS01 On 21-September-17			Interest Rate Swap	99.89	99.8875	99.8944	99.8875	0.00
21/06/2016	IS02 On 18-December-17			Interest Rate Swap	100.27	100.2689	100.2750	100.2689	0.00
21/06/2016	IS02 On 16-March-18			Interest Rate Swap	99.67	99.6653	99.6713	99.6653	0.00
21/06/2016	IS02 On 15-June-18			Interest Rate Swap	99.46	99.4671	99.4568	99.4671	0.00
21/06/2016	IS02 On 21-September-18			Interest Rate Swap	99.66	99.6746	99.6618	99.6746	0.00
21/06/2016	IS05 On 17-December-20			Interest Rate Swap	99.67	99.6398	99.6659	99.6398	0.00
21/06/2016	IS05 On 16-March-21			Interest Rate Swap	99.12	99.0939	99.1158	99.0939	0.00
21/06/2016	IS05 On 15-June-21			Interest Rate Swap	98.53	98.5125	98.5313	98.5125	0.00
21/06/2016	IS05 On 21-September-21			Interest Rate Swap	98.92	98.8985	98.9166	98.8985	0.00
21/06/2016	IS10 On 17-December-25			Interest Rate Swap	101.07	101.0755	101.0696	101.0755	0.00
21/06/2016	IS10 On 16-March-26			Interest Rate Swap	98.27	98.2771	98.2740	98.2771	0.00
21/06/2016	IS10 On 15-June-26			Interest Rate Swap	97.13	97.1346	97.1316	97.1346	0.00
21/06/2016	IS10 On 21-September-26			Interest Rate Swap	99.23	99.2417	99.2342	99.2417	0.00
21/06/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/06/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/06/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/06/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/06/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.32	92.6600	7.3200	92.6600	0.00
21/06/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.37	92.5900	7.3700	92.5900	0.00
21/06/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.40	92.5400	7.4000	92.5400	0.00
21/06/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.47	92.4800	7.4700	92.4800	0.00
21/06/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.51	92.4500	7.5100	92.4500	0.00
21/06/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.59	92.3500	7.5900	92.3500	0.00
21/06/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.72	92.2200	7.7200	92.2200	0.00
21/06/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.85	92.0600	7.8500	92.0600	0.00
21/06/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.93	90.9800	7.9300	90.9800	0.00
21/06/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.00	91.9000	8.0000	91.9000	0.00
21/06/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.05	91.8500	8.0500	91.8500	0.00
21/06/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
21/06/2016	R023 On 04-August-16			Bond Future	8.76	98.4326	8.7568	98.4326	11,629.00
21/06/2016	R023 On 04-August-16	8.24	Call	Bond Future	218	0	218	0	0.00
21/06/2016	R023 On 04-August-16	8.26	Call	Bond Future	235	0	235	0	0.00
21/06/2016	R023 On 04-August-16	8.25	Call	Bond Future	227	0	227	0	0.00
21/06/2016	R023 On 04-August-16	8.25	Put	Bond Future	2676	3	2676	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
21/06/2016	R023 On 04-August-16	8.24	Put	Bond Future	2717	3	2717	3	0.00
21/06/2016	R023 On 04-August-16	8.26	Put	Bond Future	2636	3	2636	3	0.00
21/06/2016	R023 On 03-November-16			Bond Future	8.81	96.3759	8.8061	96.3759	0.00
21/06/2016	R023 On 03-November-16	9.73	Call	Bond Future	4577	5	4577	5	0.00
21/06/2016	R023 On 03-November-16	9.75	Call	Bond Future	4649	5	4649	5	0.00
21/06/2016	R023 On 03-November-16	9.74	Call	Bond Future	4613	5	4613	5	0.00
21/06/2016	R023 On 03-November-16	9.74	Put	Bond Future	422	0	422	0	0.00
21/06/2016	R023 On 03-November-16	9.75	Put	Bond Future	415	0	415	0	0.00
21/06/2016	R023 On 03-November-16	9.73	Put	Bond Future	430	0	430	0	0.00
21/06/2016	R023 On 02-February-17			Bond Future	8.85	98.3111	8.8457	98.3111	0.00
21/06/2016	R023 On 02-February-17	8.86	Call	Bond Future	2270	2	2270	2	0.00
21/06/2016	R023 On 02-February-17	8.85	Call	Bond Future	2247	2	2247	2	0.00
21/06/2016	R023 On 02-February-17	8.84	Call	Bond Future	2224	2	2224	2	0.00
21/06/2016	R023 On 02-February-17	8.85	Put	Bond Future	2228	2	2228	2	0.00
21/06/2016	R023 On 02-February-17	8.84	Put	Bond Future	2250	2	2250	2	0.00
21/06/2016	R023 On 02-February-17	8.86	Put	Bond Future	2206	2	2206	2	0.00
21/06/2016	R035 On 04-August-16			Bond Future	9.62	97.4625	9.6230	97.4625	5,505.00
21/06/2016	R035 On 04-August-16	10.35	Call	Bond Future	5647	6	5647	6	0.00
21/06/2016	R035 On 04-August-16	10.36	Call	Bond Future	5720	6	5720	6	0.00
21/06/2016	R035 On 04-August-16	10.37	Call	Bond Future	5794	6	5794	6	0.00
21/06/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
21/06/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
21/06/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
21/06/2016	R035 On 03-November-16			Bond Future	9.68	94.8166	9.6752	94.8166	0.00
21/06/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
21/06/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
21/06/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
21/06/2016	R035 On 03-November-16	9.59	Put	Bond Future	690	1	690	1	0.00
21/06/2016	R035 On 03-November-16	9.57	Put	Bond Future	854	1	854	1	0.00
21/06/2016	R035 On 03-November-16	9.58	Put	Bond Future	772	1	772	1	0.00
21/06/2016	R186 On 04-August-16			Bond Future	9.01	111.2592	9.0070	111.2592	97,223.00
21/06/2016	R186 On 04-August-16	8.90	Call	Bond Future	1209	1	1209	1	500.00
21/06/2016	R186 On 04-August-16	8.85	Call	Bond Future	1064	1	1064	1	750.00
21/06/2016	R186 On 04-August-16	9.60	Call	Bond Future	4399	4	4399	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
21/06/2016	R186 On 04-August-16	8.51	Call	Bond Future	378	0	378	0	0.00
21/06/2016	R186 On 04-August-16	8.49	Call	Bond Future	353	0	353	0	0.00
21/06/2016	R186 On 04-August-16	10.00	Call	Bond Future	6816	7	6816	7	0.00
21/06/2016	R186 On 04-August-16	8.50	Call	Bond Future	365	0	365	0	0.00
21/06/2016	R186 On 04-August-16	9.25	Call	Bond Future	2559	3	2559	3	0.00
21/06/2016	R186 On 04-August-16	9.35	Call	Bond Future	3044	3	3044	3	500.00
21/06/2016	R186 On 04-August-16	9.40	Call	Bond Future	3300	3	3300	3	0.00
21/06/2016	R186 On 04-August-16	9.30	Call	Bond Future	2797	3	2797	3	500.00
21/06/2016	R186 On 04-August-16	8.90	Put	Bond Future	1972	2	1972	2	0.00
21/06/2016	R186 On 04-August-16	9.60	Put	Bond Future	301	0	301	0	5,635.00
21/06/2016	R186 On 04-August-16	8.49	Put	Bond Future	4104	4	4104	4	0.00
21/06/2016	R186 On 04-August-16	8.85	Put	Bond Future	2185	2	2185	2	0.00
21/06/2016	R186 On 04-August-16	10.00	Put	Bond Future	71	0	71	0	6,500.00
21/06/2016	R186 On 04-August-16	8.51	Put	Bond Future	3981	4	3981	4	0.00
21/06/2016	R186 On 04-August-16	8.50	Put	Bond Future	4042	4	4042	4	0.00
21/06/2016	R186 On 04-August-16	9.25	Put	Bond Future	854	1	854	1	1,000.00
21/06/2016	R186 On 04-August-16	9.35	Put	Bond Future	648	1	648	1	0.00
21/06/2016	R186 On 04-August-16	9.40	Put	Bond Future	561	1	561	1	5,000.00
21/06/2016	R186 On 04-August-16	9.30	Put	Bond Future	746	1	746	1	0.00
21/06/2016	R186 On 03-November-16			Bond Future	9.05	113.3779	9.0528	113.3779	10.00
21/06/2016	R186 On 03-November-16	9.66	Call	Bond Future	5259	5	5259	5	0.00
21/06/2016	R186 On 03-November-16	8.96	Call	Bond Future	2398	2	2398	2	0.00
21/06/2016	R186 On 03-November-16	9.40	Call	Bond Future	4068	4	4068	4	1,425.00
21/06/2016	R186 On 03-November-16	9.20	Call	Bond Future	3249	3	3249	3	1,425.00
21/06/2016	R186 On 03-November-16	8.95	Call	Bond Future	2366	2	2366	2	0.00
21/06/2016	R186 On 03-November-16	8.97	Call	Bond Future	2430	2	2430	2	0.00
21/06/2016	R186 On 03-November-16	9.71	Call	Bond Future	5501	5	5501	5	0.00
21/06/2016	R186 On 03-November-16	9.66	Put	Bond Future	1146	1	1146	1	5,000.00
21/06/2016	R186 On 03-November-16	9.71	Put	Bond Future	1059	1	1059	1	5,000.00
21/06/2016	R186 On 03-November-16	8.96	Put	Bond Future	3046	3	3046	3	0.00
21/06/2016	R186 On 03-November-16	8.97	Put	Bond Future	3008	3	3008	3	0.00
21/06/2016	R186 On 03-November-16	9.20	Put	Bond Future	2233	2	2233	2	0.00
21/06/2016	R186 On 03-November-16	8.95	Put	Bond Future	3084	3	3084	3	0.00
21/06/2016	R186 On 03-November-16	9.40	Put	Bond Future	1690	2	1690	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
21/06/2016	R197 On 04-August-16			Bond Future	299.27	299.2438	299.2706	299.2438	1,657.00
21/06/2016	R197 On 04-August-16	293.98	Call	Bond Future	5291	5	5291	5	0.00
21/06/2016	R197 On 04-August-16	293.96	Call	Bond Future	5311	5	5311	5	0.00
21/06/2016	R197 On 04-August-16	293.97	Call	Bond Future	5301	5	5301	5	0.00
21/06/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
21/06/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
21/06/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
21/06/2016	R197 On 03-November-16			Bond Future	304.99	304.9605	304.9853	304.9605	0.00
21/06/2016	R197 On 03-November-16	303.56	Call	Bond Future	1425	1	1425	1	0.00
21/06/2016	R197 On 03-November-16	303.58	Call	Bond Future	1405	1	1405	1	0.00
21/06/2016	R197 On 03-November-16	303.57	Call	Bond Future	1415	1	1415	1	0.00
21/06/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
21/06/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
21/06/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
21/06/2016	R202 On 04-August-16			Bond Future	249.82	249.7968	249.8197	249.7968	37,553.00
21/06/2016	R202 On 04-August-16	243.26	Call	Bond Future	7383	7	7383	7	0.00
21/06/2016	R202 On 04-August-16	243.25	Call	Bond Future	7391	7	7391	7	0.00
21/06/2016	R202 On 04-August-16	243.24	Call	Bond Future	7399	7	7399	7	0.00
21/06/2016	R202 On 04-August-16	243.25	Put	Bond Future	821	1	821	1	0.00
21/06/2016	R202 On 04-August-16	243.26	Put	Bond Future	823	1	823	1	0.00
21/06/2016	R202 On 04-August-16	243.24	Put	Bond Future	819	1	819	1	0.00
21/06/2016	R202 On 03-November-16			Bond Future	254.59	254.5687	254.5902	254.5687	0.00
21/06/2016	R202 On 03-November-16	253.85	Call	Bond Future	740	1	740	1	0.00
21/06/2016	R202 On 03-November-16	253.86	Call	Bond Future	730	1	730	1	0.00
21/06/2016	R202 On 03-November-16	253.87	Call	Bond Future	720	1	720	1	0.00
21/06/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
21/06/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
21/06/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
21/06/2016	R203 On 04-August-16			Bond Future	7.65	103.9116	7.6473	103.9116	58,231.00
21/06/2016	R203 On 04-August-16	7.24	Call	Bond Future	39	0	39	0	0.00
21/06/2016	R203 On 04-August-16	7.26	Call	Bond Future	43	0	43	0	0.00
21/06/2016	R203 On 04-August-16	7.25	Call	Bond Future	41	0	41	0	0.00
21/06/2016	R203 On 04-August-16	7.24	Put	Bond Future	464	0	464	0	0.00
21/06/2016	R203 On 04-August-16	7.26	Put	Bond Future	447	0	447	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
21/06/2016	R203 On 04-August-16	7.25	Put	Bond Future	456	0	456	0	0.00
21/06/2016	R203 On 03-November-16			Bond Future	7.61	101.7185	7.6063	101.7185	0.00
21/06/2016	R203 On 03-November-16	8.84	Call	Bond Future	1017	1	1017	1	0.00
21/06/2016	R203 On 03-November-16	8.86	Call	Bond Future	1032	1	1032	1	0.00
21/06/2016	R203 On 03-November-16	8.85	Call	Bond Future	1025	1	1025	1	0.00
21/06/2016	R203 On 03-November-16	8.85	Put	Bond Future	20	0	20	0	0.00
21/06/2016	R203 On 03-November-16	8.86	Put	Bond Future	19	0	19	0	0.00
21/06/2016	R203 On 03-November-16	8.84	Put	Bond Future	20	0	20	0	0.00
21/06/2016	R203 On 02-February-17			Bond Future	7.41	103.7612	7.4094	103.7612	0.00
21/06/2016	R203 On 02-February-17	7.70	Call	Bond Future	324	0	324	0	0.00
21/06/2016	R203 On 02-February-17	7.72	Call	Bond Future	332	0	332	0	0.00
21/06/2016	R203 On 02-February-17	7.71	Call	Bond Future	328	0	328	0	0.00
21/06/2016	R203 On 02-February-17	7.71	Put	Bond Future	154	0	154	0	0.00
21/06/2016	R203 On 02-February-17	7.70	Put	Bond Future	156	0	156	0	0.00
21/06/2016	R203 On 02-February-17	7.72	Put	Bond Future	152	0	152	0	0.00
21/06/2016	R204 On 04-August-16			Bond Future	8.08	100.8900	8.0775	100.8900	33,387.00
21/06/2016	R204 On 04-August-16	7.76	Call	Bond Future	141	0	141	0	0.00
21/06/2016	R204 On 04-August-16	7.75	Call	Bond Future	136	0	136	0	0.00
21/06/2016	R204 On 04-August-16	7.74	Call	Bond Future	131	0	131	0	0.00
21/06/2016	R204 On 04-August-16	7.75	Put	Bond Future	831	1	831	1	0.00
21/06/2016	R204 On 04-August-16	7.74	Put	Bond Future	847	1	847	1	0.00
21/06/2016	R204 On 04-August-16	7.76	Put	Bond Future	815	1	815	1	0.00
21/06/2016	R204 On 03-November-16			Bond Future	8.11	102.8113	8.1107	102.8113	0.00
21/06/2016	R204 On 03-November-16	9.22	Call	Bond Future	2171	2	2171	2	0.00
21/06/2016	R204 On 03-November-16	9.21	Call	Bond Future	2155	2	2155	2	0.00
21/06/2016	R204 On 03-November-16	9.23	Call	Bond Future	2188	2	2188	2	0.00
21/06/2016	R204 On 03-November-16	9.22	Put	Bond Future	82	0	82	0	0.00
21/06/2016	R204 On 03-November-16	9.23	Put	Bond Future	80	0	80	0	0.00
21/06/2016	R204 On 03-November-16	9.21	Put	Bond Future	84	0	84	0	0.00
21/06/2016	R204 On 02-February-17			Bond Future	8.11	100.8334	8.1083	100.8334	0.00
21/06/2016	R204 On 02-February-17	8.28	Call	Bond Future	887	1	887	1	0.00
21/06/2016	R204 On 02-February-17	8.29	Call	Bond Future	897	1	897	1	0.00
21/06/2016	R204 On 02-February-17	8.30	Call	Bond Future	907	1	907	1	0.00
21/06/2016	R204 On 02-February-17	8.28	Put	Bond Future	595	1	595	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
21/06/2016	R204 On 02-February-17	8.29	Put	Bond Future	588	1	588	1	0.00
21/06/2016	R204 On 02-February-17	8.30	Put	Bond Future	581	1	581	1	0.00
21/06/2016	R207 On 04-August-16			Bond Future	8.36	97.2157	8.3616	97.2157	76,760.00
21/06/2016	R207 On 04-August-16	8.00	Call	Bond Future	189	0	189	0	0.00
21/06/2016	R207 On 04-August-16	7.99	Call	Bond Future	183	0	183	0	0.00
21/06/2016	R207 On 04-August-16	8.01	Call	Bond Future	196	0	196	0	0.00
21/06/2016	R207 On 04-August-16	7.99	Put	Bond Future	1257	1	1257	1	0.00
21/06/2016	R207 On 04-August-16	8.00	Put	Bond Future	1234	1	1234	1	0.00
21/06/2016	R207 On 04-August-16	8.01	Put	Bond Future	1212	1	1212	1	0.00
21/06/2016	R207 On 02-February-17			Bond Future	8.43	97.4129	8.4280	97.4129	0.00
21/06/2016	R207 On 02-February-17	8.91	Call	Bond Future	1842	2	1842	2	62.00
21/06/2016	R207 On 02-February-17	9.22	Call	Bond Future	2393	2	2393	2	0.00
21/06/2016	R207 On 02-February-17	9.24	Call	Bond Future	2430	2	2430	2	0.00
21/06/2016	R207 On 02-February-17	9.23	Call	Bond Future	2412	2	2412	2	0.00
21/06/2016	R207 On 02-February-17	8.91	Put	Bond Future	643	1	643	1	0.00
21/06/2016	R207 On 02-February-17	9.22	Put	Bond Future	432	0	432	0	0.00
21/06/2016	R207 On 02-February-17	9.23	Put	Bond Future	426	0	426	0	0.00
21/06/2016	R207 On 02-February-17	9.24	Put	Bond Future	421	0	421	0	0.00
21/06/2016	R208 On 04-August-16			Bond Future	8.52	95.7142	8.5196	95.7142	48,487.00
21/06/2016	R208 On 04-August-16	7.99	Call	Bond Future	140	0	140	0	0.00
21/06/2016	R208 On 04-August-16	8.00	Call	Bond Future	145	0	145	0	0.00
21/06/2016	R208 On 04-August-16	8.01	Call	Bond Future	151	0	151	0	0.00
21/06/2016	R208 On 04-August-16	7.99	Put	Bond Future	2078	2	2078	2	0.00
21/06/2016	R208 On 04-August-16	8.00	Put	Bond Future	2046	2	2046	2	0.00
21/06/2016	R208 On 04-August-16	8.01	Put	Bond Future	2015	2	2015	2	0.00
21/06/2016	R208 On 03-November-16			Bond Future	8.57	94.1342	8.5671	94.1342	0.00
21/06/2016	R208 On 03-November-16	9.57	Call	Bond Future	3627	4	3627	4	0.00
21/06/2016	R208 On 03-November-16	9.59	Call	Bond Future	3684	4	3684	4	0.00
21/06/2016	R208 On 03-November-16	9.58	Call	Bond Future	3655	4	3655	4	0.00
21/06/2016	R208 On 03-November-16	9.57	Put	Bond Future	239	0	239	0	0.00
21/06/2016	R208 On 03-November-16	9.58	Put	Bond Future	235	0	235	0	0.00
21/06/2016	R208 On 03-November-16	9.59	Put	Bond Future	230	0	230	0	0.00
21/06/2016	R208 On 02-February-17			Bond Future	8.60	96.0246	8.5994	96.0246	0.00
21/06/2016	R208 On 02-February-17	8.64	Call	Bond Future	1618	2	1618	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
21/06/2016	R208 On 02-February-17	8.63	Call	Bond Future	1600	2	1600	2	0.00
21/06/2016	R208 On 02-February-17	8.65	Call	Bond Future	1635	2	1635	2	0.00
21/06/2016	R208 On 02-February-17	8.65	Put	Bond Future	1469	1	1469	1	0.00
21/06/2016	R208 On 02-February-17	8.64	Put	Bond Future	1484	2	1484	2	0.00
21/06/2016	R208 On 02-February-17	8.63	Put	Bond Future	1500	2	1500	2	0.00
21/06/2016	R209 On 04-August-16			Bond Future	9.56	73.0693	9.5609	73.0693	55,093.00
21/06/2016	R209 On 04-August-16	9.24	Call	Bond Future	710	1	710	1	0.00
21/06/2016	R209 On 04-August-16	10.60	Call	Bond Future	6620	7	6620	7	5,624.00
21/06/2016	R209 On 04-August-16	9.26	Call	Bond Future	751	1	751	1	0.00
21/06/2016	R209 On 04-August-16	9.25	Call	Bond Future	731	1	731	1	0.00
21/06/2016	R209 On 04-August-16	9.70	Call	Bond Future	2080	2	2080	2	0.00
21/06/2016	R209 On 04-August-16	10.29	Call	Bond Future	4914	5	4914	5	0.00
21/06/2016	R209 On 04-August-16	9.60	Call	Bond Future	1707	2	1707	2	5,624.00
21/06/2016	R209 On 04-August-16	9.40	Call	Bond Future	1085	1	1085	1	250.00
21/06/2016	R209 On 04-August-16	9.24	Put	Bond Future	2939	3	2939	3	0.00
21/06/2016	R209 On 04-August-16	10.60	Put	Bond Future	77	0	77	0	0.00
21/06/2016	R209 On 04-August-16	9.26	Put	Bond Future	2838	3	2838	3	0.00
21/06/2016	R209 On 04-August-16	9.25	Put	Bond Future	2888	3	2888	3	0.00
21/06/2016	R209 On 04-August-16	10.29	Put	Bond Future	221	0	221	0	250.00
21/06/2016	R209 On 04-August-16	9.70	Put	Bond Future	1146	1	1146	1	250.00
21/06/2016	R209 On 04-August-16	9.60	Put	Bond Future	1442	1	1442	1	0.00
21/06/2016	R209 On 04-August-16	9.40	Put	Bond Future	2190	2	2190	2	0.00
21/06/2016	R209 On 03-November-16			Bond Future	9.61	71.3101	9.6061	71.3101	0.00
21/06/2016	R209 On 03-November-16	10.24	Call	Bond Future	5257	5	5257	5	0.00
21/06/2016	R209 On 03-November-16	10.26	Call	Bond Future	5346	5	5346	5	0.00
21/06/2016	R209 On 03-November-16	10.25	Call	Bond Future	5302	5	5302	5	0.00
21/06/2016	R209 On 03-November-16	10.25	Put	Bond Future	1167	1	1167	1	5,000.00
21/06/2016	R209 On 03-November-16	10.26	Put	Bond Future	1150	1	1150	1	0.00
21/06/2016	R209 On 03-November-16	10.24	Put	Bond Future	1184	1	1184	1	0.00
21/06/2016	R209 On 02-February-17			Bond Future	9.65	72.7423	9.6453	72.7423	0.00
21/06/2016	R209 On 02-February-17	9.53	Call	Bond Future	3248	3	3248	3	0.00
21/06/2016	R209 On 02-February-17	9.55	Call	Bond Future	3310	3	3310	3	0.00
21/06/2016	R209 On 02-February-17	9.54	Call	Bond Future	3279	3	3279	3	0.00
21/06/2016	R209 On 02-February-17	9.53	Put	Bond Future	4023	4	4023	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
21/06/2016	R209 On 02-February-17	9.54	Put	Bond Future	3987	4	3987	4	0.00
21/06/2016	R209 On 02-February-17	9.55	Put	Bond Future	3950	4	3950	4	0.00
21/06/2016	R210 On 04-August-16			Bond Future	188.83	188.8152	188.8324	188.8152	2,571.00
21/06/2016	R210 On 04-August-16	181.51	Call	Bond Future	7322	7	7322	7	0.00
21/06/2016	R210 On 04-August-16	181.50	Call	Bond Future	7332	7	7332	7	0.00
21/06/2016	R210 On 04-August-16	181.52	Call	Bond Future	7312	7	7312	7	0.00
21/06/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
21/06/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
21/06/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
21/06/2016	R210 On 03-November-16			Bond Future	190.16	190.1399	190.1557	190.1399	0.00
21/06/2016	R210 On 03-November-16	188.90	Call	Bond Future	1256	1	1256	1	0.00
21/06/2016	R210 On 03-November-16	188.92	Call	Bond Future	1236	1	1236	1	0.00
21/06/2016	R210 On 03-November-16	188.91	Call	Bond Future	1246	1	1246	1	0.00
21/06/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
21/06/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
21/06/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
21/06/2016	R211 On 04-August-16			Bond Future	139.96	140.0310	139.9562	140.0310	64.00
21/06/2016	R211 On 04-August-16	137.09	Call	Bond Future	2866	3	2866	3	0.00
21/06/2016	R211 On 04-August-16	137.07	Call	Bond Future	2886	3	2886	3	0.00
21/06/2016	R211 On 04-August-16	137.08	Call	Bond Future	2876	3	2876	3	0.00
21/06/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
21/06/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
21/06/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
21/06/2016	R211 On 03-November-16			Bond Future	142.63	142.7062	142.6289	142.7062	0.00
21/06/2016	R211 On 03-November-16	141.76	Call	Bond Future	869	1	869	1	0.00
21/06/2016	R211 On 03-November-16	141.75	Call	Bond Future	879	1	879	1	0.00
21/06/2016	R211 On 03-November-16	141.74	Call	Bond Future	889	1	889	1	0.00
21/06/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
21/06/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
21/06/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
21/06/2016	R212 On 04-August-16			Bond Future	146.04	146.0239	146.0372	146.0239	4,218.00
21/06/2016	R212 On 04-August-16	142.44	Call	Bond Future	3597	4	3597	4	0.00
21/06/2016	R212 On 04-August-16	142.43	Call	Bond Future	3607	4	3607	4	0.00
21/06/2016	R212 On 04-August-16	142.42	Call	Bond Future	3617	4	3617	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
21/06/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
21/06/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
21/06/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
21/06/2016	R212 On 03-November-16			Bond Future	148.83	148.8136	148.8260	148.8136	0.00
21/06/2016	R212 On 03-November-16	148.11	Call	Bond Future	716	1	716	1	0.00
21/06/2016	R212 On 03-November-16	148.12	Call	Bond Future	706	1	706	1	0.00
21/06/2016	R212 On 03-November-16	148.10	Call	Bond Future	726	1	726	1	0.00
21/06/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
21/06/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
21/06/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
21/06/2016	R213 On 04-August-16			Bond Future	9.43	83.9831	9.4313	83.9831	44,423.00
21/06/2016	R213 On 04-August-16	9.01	Call	Bond Future	509	1	509	1	0.00
21/06/2016	R213 On 04-August-16	8.99	Call	Bond Future	478	0	478	0	0.00
21/06/2016	R213 On 04-August-16	9.00	Call	Bond Future	493	0	493	0	0.00
21/06/2016	R213 On 04-August-16	8.99	Put	Bond Future	3536	4	3536	4	0.00
21/06/2016	R213 On 04-August-16	9.00	Put	Bond Future	3480	4	3480	4	0.00
21/06/2016	R213 On 04-August-16	9.01	Put	Bond Future	3425	3	3425	3	0.00
21/06/2016	R213 On 03-November-16			Bond Future	9.48	82.0316	9.4802	82.0316	0.00
21/06/2016	R213 On 03-November-16	10.20	Call	Bond Future	5609	6	5609	6	0.00
21/06/2016	R213 On 03-November-16	10.19	Call	Bond Future	5563	6	5563	6	0.00
21/06/2016	R213 On 03-November-16	10.18	Call	Bond Future	5517	5	5517	5	0.00
21/06/2016	R213 On 03-November-16	10.19	Put	Bond Future	1017	1	1017	1	0.00
21/06/2016	R213 On 03-November-16	10.18	Put	Bond Future	1033	1	1033	1	0.00
21/06/2016	R213 On 03-November-16	10.20	Put	Bond Future	1002	1	1002	1	0.00
21/06/2016	R213 On 02-February-17			Bond Future	9.52	83.6788	9.5236	83.6788	0.00
21/06/2016	R213 On 02-February-17	9.40	Call	Bond Future	3138	3	3138	3	0.00
21/06/2016	R213 On 02-February-17	9.42	Call	Bond Future	3200	3	3200	3	0.00
21/06/2016	R213 On 02-February-17	9.41	Call	Bond Future	3169	3	3169	3	0.00
21/06/2016	R213 On 02-February-17	9.40	Put	Bond Future	3959	4	3959	4	0.00
21/06/2016	R213 On 02-February-17	9.42	Put	Bond Future	3887	4	3887	4	0.00
21/06/2016	R213 On 02-February-17	9.41	Put	Bond Future	3923	4	3923	4	0.00
21/06/2016	R214 On 04-August-16			Bond Future	9.69	73.1697	9.6853	73.1697	30,086.00
21/06/2016	R214 On 04-August-16	9.30	Call	Bond Future	624	1	624	1	1,300.00
21/06/2016	R214 On 04-August-16	9.24	Call	Bond Future	519	1	519	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
21/06/2016	R214 On 04-August-16	11.30	Call	Bond Future	9966	10	9966	10	5,610.00
21/06/2016	R214 On 04-August-16	9.26	Call	Bond Future	553	1	553	1	0.00
21/06/2016	R214 On 04-August-16	9.25	Call	Bond Future	536	1	536	1	0.00
21/06/2016	R214 On 04-August-16	10.30	Call	Bond Future	4441	4	4441	4	5,610.00
21/06/2016	R214 On 04-August-16	8.55	Call	Bond Future	30	0	30	0	1,300.00
21/06/2016	R214 On 04-August-16	9.30	Put	Bond Future	3411	3	3411	3	0.00
21/06/2016	R214 On 04-August-16	9.26	Put	Bond Future	3640	4	3640	4	0.00
21/06/2016	R214 On 04-August-16	9.24	Put	Bond Future	3757	4	3757	4	0.00
21/06/2016	R214 On 04-August-16	11.30	Put	Bond Future	8	0	8	0	0.00
21/06/2016	R214 On 04-August-16	10.30	Put	Bond Future	344	0	344	0	0.00
21/06/2016	R214 On 04-August-16	9.25	Put	Bond Future	3698	4	3698	4	0.00
21/06/2016	R214 On 04-August-16	8.55	Put	Bond Future	8788	9	8788	9	0.00
21/06/2016	R214 On 03-November-16			Bond Future	9.73	71.2659	9.7323	71.2659	0.00
21/06/2016	R214 On 03-November-16	10.33	Call	Bond Future	5262	5	5262	5	0.00
21/06/2016	R214 On 03-November-16	10.35	Call	Bond Future	5351	5	5351	5	0.00
21/06/2016	R214 On 03-November-16	10.34	Call	Bond Future	5306	5	5306	5	0.00
21/06/2016	R214 On 03-November-16	10.33	Put	Bond Future	1304	1	1304	1	0.00
21/06/2016	R214 On 03-November-16	10.34	Put	Bond Future	1286	1	1286	1	0.00
21/06/2016	R214 On 03-November-16	10.35	Put	Bond Future	1268	1	1268	1	0.00
21/06/2016	R214 On 02-February-17			Bond Future	9.77	72.6970	9.7747	72.6970	0.00
21/06/2016	R214 On 02-February-17	9.67	Call	Bond Future	3413	3	3413	3	0.00
21/06/2016	R214 On 02-February-17	9.66	Call	Bond Future	3381	3	3381	3	0.00
21/06/2016	R214 On 02-February-17	9.68	Call	Bond Future	3445	3	3445	3	0.00
21/06/2016	R214 On 02-February-17	9.67	Put	Bond Future	4141	4	4141	4	0.00
21/06/2016	R214 On 02-February-17	9.66	Put	Bond Future	4179	4	4179	4	0.00
21/06/2016	R214 On 02-February-17	9.68	Put	Bond Future	4103	4	4103	4	0.00
21/06/2016	R248 On 04-August-16			Bond Future	9.77	93.9219	9.7667	93.9219	59,008.00
21/06/2016	R248 On 04-August-16	9.25	Call	Bond Future	570	1	570	1	0.00
21/06/2016	R248 On 04-August-16	9.26	Call	Bond Future	588	1	588	1	0.00
21/06/2016	R248 On 04-August-16	9.24	Call	Bond Future	552	1	552	1	0.00
21/06/2016	R248 On 04-August-16	9.26	Put	Bond Future	5294	5	5294	5	0.00
21/06/2016	R248 On 04-August-16	9.25	Put	Bond Future	5373	5	5373	5	0.00
21/06/2016	R248 On 04-August-16	9.24	Put	Bond Future	5452	6	5452	6	0.00
21/06/2016	R248 On 03-November-16			Bond Future	9.82	91.2720	9.8162	91.2720	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
21/06/2016	R248 On 03-November-16	10.39	Call	Bond Future	6638	7	6638	7	0.00
21/06/2016	R248 On 03-November-16	10.38	Call	Bond Future	6583	7	6583	7	0.00
21/06/2016	R248 On 03-November-16	10.37	Call	Bond Future	6528	7	6528	7	0.00
21/06/2016	R248 On 03-November-16	10.38	Put	Bond Future	1860	2	1860	2	0.00
21/06/2016	R248 On 03-November-16	10.39	Put	Bond Future	1836	2	1836	2	0.00
21/06/2016	R248 On 03-November-16	10.37	Put	Bond Future	1885	2	1885	2	0.00
21/06/2016	R248 On 02-February-17			Bond Future	9.86	93.1049	9.8613	93.1049	0.00
21/06/2016	R248 On 02-February-17	9.76	Call	Bond Future	4496	4	4496	4	0.00
21/06/2016	R248 On 02-February-17	9.77	Call	Bond Future	4537	5	4537	5	0.00
21/06/2016	R248 On 02-February-17	9.78	Call	Bond Future	4578	5	4578	5	0.00
21/06/2016	R248 On 02-February-17	9.77	Put	Bond Future	5339	5	5339	5	0.00
21/06/2016	R248 On 02-February-17	9.76	Put	Bond Future	5386	5	5386	5	0.00
21/06/2016	R248 On 02-February-17	9.78	Put	Bond Future	5291	5	5291	5	0.00