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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
22/06/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	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
22/06/2016	2025 On 04-August-16			Bond Future	127.57	127.6305	127.5657	127.6305	3,012.00
22/06/2016	2025 On 04-August-16	123.86	Call	Bond Future	3706	4	3706	4	0.00
22/06/2016	2025 On 04-August-16	123.87	Call	Bond Future	3696	4	3696	4	0.00
22/06/2016	2025 On 04-August-16	123.85	Call	Bond Future	3716	4	3716	4	0.00
22/06/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
22/06/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
22/06/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
22/06/2016	2025 On 03-November-16			Bond Future	130.00	130.0677	130.0006	130.0677	0.00
22/06/2016	2025 On 03-November-16	129.23	Call	Bond Future	771	1	771	1	0.00
22/06/2016	2025 On 03-November-16	129.22	Call	Bond Future	781	1	781	1	0.00
22/06/2016	2025 On 03-November-16	129.21	Call	Bond Future	791	1	791	1	0.00
22/06/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
22/06/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
22/06/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
22/06/2016	2030 On 04-August-16			Bond Future	9.27	89.7124	9.2657	89.7124	25,310.00
22/06/2016	2030 On 04-August-16	10.17	Call	Bond Future	6103	5	6103	5	0.00
22/06/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
22/06/2016	2030 On 03-November-16			Bond Future	9.31	91.4204	9.3092	91.4204	0.00
22/06/2016	2030 On 03-November-16	9.33	Call	Bond Future	145	0	145	0	0.00
22/06/2016	2030 On 03-November-16	9.34	Call	Bond Future	215	0	215	0	0.00
22/06/2016	2030 On 03-November-16	9.35	Call	Bond Future	285	0	285	0	0.00
22/06/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	1	0	1	0.00
22/06/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	1	0	1	0.00
22/06/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	1	0	1	0.00
22/06/2016	2032 On 04-August-16			Bond Future	9.40	92.7367	9.3955	92.7367	12,705.00
22/06/2016	2032 On 04-August-16	8.99	Call	Bond Future	591	0	591	0	0.00
22/06/2016	2032 On 04-August-16	9.01	Call	Bond Future	629	0	629	0	0.00
22/06/2016	2032 On 04-August-16	9.00	Call	Bond Future	610	0	610	0	0.00
22/06/2016	2032 On 04-August-16	9.00	Put	Bond Future	3672	4	3672	4	0.00
22/06/2016	2032 On 04-August-16	9.01	Put	Bond Future	3612	4	3612	4	0.00
22/06/2016	2032 On 04-August-16	8.99	Put	Bond Future	3733	4	3733	4	0.00
22/06/2016	2032 On 03-November-16			Bond Future	9.44	90.3430	9.4429	90.3430	0.00
22/06/2016	2032 On 03-November-16	10.28	Call	Bond Future	6881	6	6881	6	0.00
22/06/2016	2032 On 03-November-16	10.30	Call	Bond Future	6987	6	6987	6	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
22/06/2016	2032 On 03-November-16	10.29	Call	Bond Future	6934	6	6934	6	0.00
22/06/2016	2032 On 03-November-16	10.28	Put	Bond Future	933	1	933	1	0.00
22/06/2016	2032 On 03-November-16	10.29	Put	Bond Future	919	1	919	1	0.00
22/06/2016	2032 On 03-November-16	10.30	Put	Bond Future	904	1	904	1	0.00
22/06/2016	2032 On 02-February-17			Bond Future	9.48	92.1560	9.4833	92.1560	0.00
22/06/2016	2032 On 02-February-17	9.51	Call	Bond Future	4038	4	4038	4	0.00
22/06/2016	2032 On 02-February-17	9.53	Call	Bond Future	4112	4	4112	4	0.00
22/06/2016	2032 On 02-February-17	9.52	Call	Bond Future	4075	4	4075	4	0.00
22/06/2016	2032 On 02-February-17	9.52	Put	Bond Future	3805	4	3805	4	0.00
22/06/2016	2032 On 02-February-17	9.51	Put	Bond Future	3841	4	3841	4	0.00
22/06/2016	2032 On 02-February-17	9.53	Put	Bond Future	3768	4	3768	4	0.00
22/06/2016	2033 On 04-August-16			Bond Future	108.73	108.7000	108.7306	108.7000	4,159.00
22/06/2016	2033 On 04-August-16	104.99	Call	Bond Future	3741	4	3741	4	0.00
22/06/2016	2033 On 04-August-16	105.00	Call	Bond Future	3731	4	3731	4	0.00
22/06/2016	2033 On 04-August-16	105.01	Call	Bond Future	3721	4	3721	4	0.00
22/06/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
22/06/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
22/06/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
22/06/2016	2033 On 03-November-16			Bond Future	109.79	109.7565	109.7868	109.7565	0.00
22/06/2016	2033 On 03-November-16	109.18	Call	Bond Future	607	1	607	1	0.00
22/06/2016	2033 On 03-November-16	109.17	Call	Bond Future	617	1	617	1	0.00
22/06/2016	2033 On 03-November-16	109.16	Call	Bond Future	627	1	627	1	0.00
22/06/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
22/06/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
22/06/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
22/06/2016	2037 On 04-August-16			Bond Future	9.56	89.7162	9.5610	89.7162	40,983.00
22/06/2016	2037 On 04-August-16	9.24	Call	Bond Future	881	1	881	1	0.00
22/06/2016	2037 On 04-August-16	9.25	Call	Bond Future	906	1	906	1	0.00
22/06/2016	2037 On 04-August-16	9.26	Call	Bond Future	932	1	932	1	0.00
22/06/2016	2037 On 04-August-16	9.25	Put	Bond Future	3529	4	3529	4	0.00
22/06/2016	2037 On 04-August-16	9.26	Put	Bond Future	3469	4	3469	4	0.00
22/06/2016	2037 On 04-August-16	9.24	Put	Bond Future	3591	4	3591	4	0.00
22/06/2016	2037 On 03-November-16			Bond Future	9.61	91.4244	9.6062	91.4244	0.00
22/06/2016	2037 On 03-November-16	10.35	Call	Bond Future	7006	6	7006	6	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
22/06/2016	2037 On 03-November-16	10.36	Call	Bond Future	7062	6	7062	6	0.00
22/06/2016	2037 On 03-November-16	10.37	Call	Bond Future	7117	6	7117	6	0.00
22/06/2016	2037 On 03-November-16	10.36	Put	Bond Future	1223	2	1223	2	0.00
22/06/2016	2037 On 03-November-16	10.37	Put	Bond Future	1205	1	1205	1	0.00
22/06/2016	2037 On 03-November-16	10.35	Put	Bond Future	1241	2	1241	2	0.00
22/06/2016	2037 On 02-February-17			Bond Future	9.65	89.0019	9.6454	89.0019	0.00
22/06/2016	2037 On 02-February-17	9.66	Call	Bond Future	4476	4	4476	4	0.00
22/06/2016	2037 On 02-February-17	9.68	Call	Bond Future	4556	4	4556	4	0.00
22/06/2016	2037 On 02-February-17	9.67	Call	Bond Future	4516	4	4516	4	0.00
22/06/2016	2037 On 02-February-17	9.66	Put	Bond Future	4357	5	4357	5	0.00
22/06/2016	2037 On 02-February-17	9.67	Put	Bond Future	4317	5	4317	5	0.00
22/06/2016	2037 On 02-February-17	9.68	Put	Bond Future	4277	5	4277	5	0.00
22/06/2016	2038 On 04-August-16			Bond Future	134.94	135.1339	134.9389	135.1339	21,722.00
22/06/2016	2038 On 04-August-16	129.31	Call	Bond Future	5629	6	5629	6	0.00
22/06/2016	2038 On 04-August-16	129.30	Call	Bond Future	5639	6	5639	6	0.00
22/06/2016	2038 On 04-August-16	129.32	Call	Bond Future	5619	6	5619	6	0.00
22/06/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
22/06/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
22/06/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
22/06/2016	2038 On 03-November-16			Bond Future	137.51	137.7144	137.5146	137.7144	0.00
22/06/2016	2038 On 03-November-16	136.33	Call	Bond Future	1185	1	1185	1	0.00
22/06/2016	2038 On 03-November-16	136.32	Call	Bond Future	1195	1	1195	1	0.00
22/06/2016	2038 On 03-November-16	136.31	Call	Bond Future	1205	1	1205	1	0.00
22/06/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
22/06/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
22/06/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
22/06/2016	2040 On 04-August-16			Bond Future	9.63	93.3270	9.6262	93.3270	722.00
22/06/2016	2040 On 04-August-16	9.51	Call	Bond Future	1613	1	1613	1	0.00
22/06/2016	2040 On 04-August-16	9.50	Call	Bond Future	1576	1	1576	1	0.00
22/06/2016	2040 On 04-August-16	9.49	Call	Bond Future	1539	1	1539	1	0.00
22/06/2016	2040 On 04-August-16	9.51	Put	Bond Future	2645	3	2645	3	0.00
22/06/2016	2040 On 04-August-16	9.50	Put	Bond Future	2698	3	2698	3	0.00
22/06/2016	2040 On 04-August-16	9.49	Put	Bond Future	2751	3	2751	3	0.00
22/06/2016	2040 On 03-November-16			Bond Future	9.67	95.1038	9.6719	95.1038	0.00

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22/06/2016	2040 On 03-November-16	9.70	Call	Bond Future	3804	3	3804	3	0.00
22/06/2016	2040 On 03-November-16	9.71	Call	Bond Future	3848	3	3848	3	0.00
22/06/2016	2040 On 03-November-16	9.69	Call	Bond Future	3761	3	3761	3	0.00
22/06/2016	2040 On 03-November-16	9.69	Put	Bond Future	3603	4	3603	4	0.00
22/06/2016	2040 On 03-November-16	9.71	Put	Bond Future	3516	4	3516	4	0.00
22/06/2016	2040 On 03-November-16	9.70	Put	Bond Future	3559	4	3559	4	0.00
22/06/2016	2044 On 04-August-16			Bond Future	9.65	90.4717	9.6455	90.4717	19,251.00
22/06/2016	2044 On 04-August-16	9.51	Call	Bond Future	1560	1	1560	1	0.00
22/06/2016	2044 On 04-August-16	9.50	Call	Bond Future	1523	1	1523	1	0.00
22/06/2016	2044 On 04-August-16	9.49	Call	Bond Future	1487	1	1487	1	0.00
22/06/2016	2044 On 04-August-16	9.50	Put	Bond Future	2831	4	2831	4	0.00
22/06/2016	2044 On 04-August-16	9.51	Put	Bond Future	2776	4	2776	4	0.00
22/06/2016	2044 On 04-August-16	9.49	Put	Bond Future	2886	4	2886	4	0.00
22/06/2016	2044 On 03-November-16			Bond Future	9.69	92.1942	9.6898	92.1942	0.00
22/06/2016	2044 On 03-November-16	10.42	Call	Bond Future	7486	7	7486	7	0.00
22/06/2016	2044 On 03-November-16	10.43	Call	Bond Future	7544	7	7544	7	0.00
22/06/2016	2044 On 03-November-16	10.41	Call	Bond Future	7428	7	7428	7	0.00
22/06/2016	2044 On 03-November-16	10.43	Put	Bond Future	1407	2	1407	2	0.00
22/06/2016	2044 On 03-November-16	10.42	Put	Bond Future	1427	2	1427	2	0.00
22/06/2016	2044 On 03-November-16	10.41	Put	Bond Future	1447	2	1447	2	0.00
22/06/2016	2044 On 02-February-17			Bond Future	9.73	89.6620	9.7286	89.6620	0.00
22/06/2016	2044 On 02-February-17	9.77	Call	Bond Future	5031	4	5031	4	0.00
22/06/2016	2044 On 02-February-17	9.76	Call	Bond Future	4988	4	4988	4	0.00
22/06/2016	2044 On 02-February-17	9.78	Call	Bond Future	5074	4	5074	4	0.00
22/06/2016	2044 On 02-February-17	9.77	Put	Bond Future	4671	5	4671	5	0.00
22/06/2016	2044 On 02-February-17	9.78	Put	Bond Future	4627	5	4627	5	0.00
22/06/2016	2044 On 02-February-17	9.76	Put	Bond Future	4714	5	4714	5	0.00
22/06/2016	2046 On 04-August-16			Bond Future	135.44	135.6876	135.4355	135.6876	16,620.00
22/06/2016	2046 On 04-August-16	129.00	Call	Bond Future	6435	7	6435	7	0.00
22/06/2016	2046 On 04-August-16	129.01	Call	Bond Future	6425	7	6425	7	0.00
22/06/2016	2046 On 04-August-16	129.02	Call	Bond Future	6415	7	6415	7	0.00
22/06/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
22/06/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
22/06/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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22/06/2016	2046 On 03-November-16			Bond Future	136.51	136.7729	136.5147	136.7729	0.00
22/06/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
22/06/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
22/06/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
22/06/2016	2046 On 03-November-16	137.09	Put	Bond Future	575	0	575	0	0.00
22/06/2016	2046 On 03-November-16	137.07	Put	Bond Future	555	0	555	0	0.00
22/06/2016	2046 On 03-November-16	137.08	Put	Bond Future	565	0	565	0	0.00
22/06/2016	2050 On 04-August-16			Bond Future	144.99	144.9487	144.9908	144.9487	21,135.00
22/06/2016	2050 On 04-August-16	139.12	Call	Bond Future	5871	6	5871	6	0.00
22/06/2016	2050 On 04-August-16	139.14	Call	Bond Future	5851	6	5851	6	0.00
22/06/2016	2050 On 04-August-16	139.13	Call	Bond Future	5861	6	5861	6	0.00
22/06/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
22/06/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
22/06/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
22/06/2016	2050 On 03-November-16			Bond Future	147.76	147.7164	147.7581	147.7164	0.00
22/06/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
22/06/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
22/06/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
22/06/2016	2050 On 03-November-16	149.53	Put	Bond Future	1772	2	1772	2	0.00
22/06/2016	2050 On 03-November-16	149.54	Put	Bond Future	1782	2	1782	2	0.00
22/06/2016	2050 On 03-November-16	149.52	Put	Bond Future	1762	2	1762	2	0.00
22/06/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	AL37 On 04-August-16			Index Future	491.01	488.6610	491.0140	488.6610	15.00
22/06/2016	AL37 On 03-November-16			Index Future	500.46	498.0610	500.4570	498.0610	0.00
22/06/2016	AL7T On 04-August-16			Index Future	568.05	563.6160	568.0480	563.6160	11.00
22/06/2016	AL7T On 03-November-16			Index Future	578.97	574.4580	578.9740	574.4580	0.00
22/06/2016	ALBI On 04-August-16			Index Future	516.53	512.1740	516.5320	512.1740	722.00
22/06/2016	ALBI On 03-November-16			Index Future	526.47	522.0270	526.4660	522.0270	8.00
22/06/2016	ALBI On 02-February-17			Index Future	537.02	532.4950	537.0210	532.4950	0.00
22/06/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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22/06/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/06/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	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
22/06/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2016	EL28 On 04-August-16			Bond Future	132.18	132.2740	132.1810	132.2740	0.00
22/06/2016	EL28 On 04-August-16	126.86	Call	Bond Future	5321	5	5321	5	0.00
22/06/2016	EL28 On 04-August-16	126.87	Call	Bond Future	5311	5	5311	5	0.00
22/06/2016	EL28 On 04-August-16	126.88	Call	Bond Future	5301	5	5301	5	0.00
22/06/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
22/06/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
22/06/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
22/06/2016	EL28 On 03-November-16			Bond Future	133.04	133.1353	133.0395	133.1353	0.00
22/06/2016	EL28 On 03-November-16	132.15	Call	Bond Future	890	1	890	1	0.00
22/06/2016	EL28 On 03-November-16	132.17	Call	Bond Future	870	1	870	1	0.00
22/06/2016	EL28 On 03-November-16	132.16	Call	Bond Future	880	1	880	1	0.00
22/06/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
22/06/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
22/06/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
22/06/2016	ES33 On 04-August-16			Bond Future	10.42	79.0852	10.4187	79.0852	8,882.00
22/06/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
22/06/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
22/06/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
22/06/2016	ES33 On 04-August-16	10.24	Put	Bond Future	1174	2	1174	2	0.00
22/06/2016	ES33 On 04-August-16	10.26	Put	Bond Future	1042	2	1042	2	0.00
22/06/2016	ES33 On 04-August-16	10.25	Put	Bond Future	1108	2	1108	2	0.00
22/06/2016	ES33 On 03-November-16			Bond Future	10.50	76.7980	10.4956	76.7980	0.00
22/06/2016	ES33 On 03-November-16	11.31	Call	Bond Future	4963	4	4963	4	0.00
22/06/2016	ES33 On 03-November-16	11.29	Call	Bond Future	4847	4	4847	4	0.00
22/06/2016	ES33 On 03-November-16	11.30	Call	Bond Future	4905	4	4905	4	0.00
22/06/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
22/06/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
22/06/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
22/06/2016	ES33 On 02-February-17			Bond Future	10.57	78.3390	10.5687	78.3390	0.00
22/06/2016	ES33 On 02-February-17	10.61	Call	Bond Future	261	0	261	0	0.00
22/06/2016	ES33 On 02-February-17	10.60	Call	Bond Future	198	0	198	0	0.00
22/06/2016	ES33 On 02-February-17	10.59	Call	Bond Future	134	0	134	0	0.00
22/06/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	1	0	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
22/06/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	1	0	1	0.00
22/06/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	1	0	1	0.00
22/06/2016	ES42 On 04-August-16			Bond Future	10.57	83.2836	10.5736	83.2836	7,270.00
22/06/2016	ES42 On 03-November-16			Bond Future	10.65	80.6064	10.6492	80.6064	0.00
22/06/2016	GOVI On 04-August-16			GOVI	514.80	510.6980	514.8010	510.6980	450.00
22/06/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
22/06/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
22/06/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
22/06/2016	GOVI On 04-August-16	521.01	Put	GOVI	62090	10	62090	10	0.00
22/06/2016	GOVI On 04-August-16	520.99	Put	GOVI	61890	10	61890	10	0.00
22/06/2016	GOVI On 04-August-16	521.00	Put	GOVI	61990	10	61990	10	0.00
22/06/2016	GOVI On 03-November-16			GOVI	524.70	520.5220	524.7020	520.5220	127.00
22/06/2016	GOVI On 03-November-16	476.11	Call	GOVI	485920	44	485920	44	0.00
22/06/2016	GOVI On 03-November-16	476.12	Call	GOVI	485820	44	485820	44	0.00
22/06/2016	GOVI On 03-November-16	476.13	Call	GOVI	485720	44	485720	44	0.00
22/06/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
22/06/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
22/06/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
22/06/2016	GOVI On 02-February-17			GOVI	535.22	530.9600	535.2220	530.9600	0.00
22/06/2016	GOVI On 02-February-17	533.32	Call	GOVI	19020	0	19020	0	0.00
22/06/2016	GOVI On 02-February-17	533.34	Call	GOVI	18820	0	18820	0	0.00
22/06/2016	GOVI On 02-February-17	533.33	Call	GOVI	18920	0	18920	0	0.00
22/06/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	2	0	2	0.00
22/06/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	2	0	2	0.00
22/06/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	2	0	2	0.00
22/06/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/06/2016	IGOV On 04-August-16			Index Future	248.50	248.6320	248.4980	248.6320	1,081.00
22/06/2016	IGOV On 03-November-16			Index Future	253.29	253.4300	253.2920	253.4300	24.00
22/06/2016	IGOV On 02-February-17			Index Future	258.39	258.5270	258.3860	258.5270	0.00
22/06/2016	ILBI On 04-August-16			Index Future	672.83	673.0270	672.8330	673.0270	156.00
22/06/2016	ILBI On 03-November-16			Index Future	685.67	685.8710	685.6730	685.8710	0.00
22/06/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0789	100.0738	100.0789	0.00
22/06/2016	IS01 On 16-March-17			Interest Rate Swap	100.05	100.0663	100.0517	100.0663	0.00
22/06/2016	IS01 On 15-June-17			Interest Rate Swap	99.73	99.7589	99.7297	99.7589	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
22/06/2016	IS01 On 21-September-17			Interest Rate Swap	99.85	99.8944	99.8484	99.8944	0.00
22/06/2016	IS02 On 18-December-17			Interest Rate Swap	100.22	100.2750	100.2168	100.2750	0.00
22/06/2016	IS02 On 16-March-18			Interest Rate Swap	99.60	99.6713	99.5967	99.6713	0.00
22/06/2016	IS02 On 15-June-18			Interest Rate Swap	99.37	99.4568	99.3696	99.4568	0.00
22/06/2016	IS02 On 21-September-18			Interest Rate Swap	99.55	99.6618	99.5548	99.6618	0.00
22/06/2016	IS05 On 17-December-20			Interest Rate Swap	99.41	99.6659	99.4060	99.6659	0.00
22/06/2016	IS05 On 16-March-21			Interest Rate Swap	98.85	99.1158	98.8496	99.1158	0.00
22/06/2016	IS05 On 15-June-21			Interest Rate Swap	98.26	98.5313	98.2561	98.5313	0.00
22/06/2016	IS05 On 21-September-21			Interest Rate Swap	98.63	98.9166	98.6295	98.9166	0.00
22/06/2016	IS10 On 17-December-25			Interest Rate Swap	100.67	101.0696	100.6695	101.0696	0.00
22/06/2016	IS10 On 16-March-26			Interest Rate Swap	97.85	98.2740	97.8527	98.2740	0.00
22/06/2016	IS10 On 15-June-26			Interest Rate Swap	96.70	97.1316	96.6950	97.1316	0.00
22/06/2016	IS10 On 21-September-26			Interest Rate Swap	98.80	99.2342	98.7958	99.2342	0.00
22/06/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/06/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
22/06/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/06/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/06/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
22/06/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
22/06/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
22/06/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
22/06/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
22/06/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.59	92.4100	7.5900	92.4100	0.00
22/06/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.72	92.2800	7.7200	92.2800	0.00
22/06/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.85	92.1500	7.8500	92.1500	0.00
22/06/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.93	92.0700	7.9300	92.0700	0.00
22/06/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.00	92.0000	8.0000	92.0000	0.00
22/06/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.05	91.9500	8.0500	91.9500	0.00
22/06/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
22/06/2016	R023 On 04-August-16			Bond Future	8.63	98.4840	8.6271	98.4840	11,610.00
22/06/2016	R023 On 04-August-16	8.24	Call	Bond Future	325	0	325	0	0.00
22/06/2016	R023 On 04-August-16	8.26	Call	Bond Future	347	0	347	0	0.00
22/06/2016	R023 On 04-August-16	8.25	Call	Bond Future	336	0	336	0	0.00
22/06/2016	R023 On 04-August-16	8.25	Put	Bond Future	2166	3	2166	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
22/06/2016	R023 On 04-August-16	8.24	Put	Bond Future	2204	3	2204	3	0.00
22/06/2016	R023 On 04-August-16	8.26	Put	Bond Future	2129	3	2129	3	0.00
22/06/2016	R023 On 03-November-16			Bond Future	8.67	96.4273	8.6701	96.4273	0.00
22/06/2016	R023 On 03-November-16	9.73	Call	Bond Future	5094	5	5094	5	0.00
22/06/2016	R023 On 03-November-16	9.75	Call	Bond Future	5170	5	5170	5	0.00
22/06/2016	R023 On 03-November-16	9.74	Call	Bond Future	5132	5	5132	5	0.00
22/06/2016	R023 On 03-November-16	9.74	Put	Bond Future	311	0	311	0	0.00
22/06/2016	R023 On 03-November-16	9.75	Put	Bond Future	305	0	305	0	0.00
22/06/2016	R023 On 03-November-16	9.73	Put	Bond Future	317	0	317	0	0.00
22/06/2016	R023 On 02-February-17			Bond Future	8.70	98.3619	8.7026	98.3619	0.00
22/06/2016	R023 On 02-February-17	8.86	Call	Bond Future	2588	2	2588	2	0.00
22/06/2016	R023 On 02-February-17	8.85	Call	Bond Future	2563	2	2563	2	0.00
22/06/2016	R023 On 02-February-17	8.84	Call	Bond Future	2539	2	2539	2	0.00
22/06/2016	R023 On 02-February-17	8.85	Put	Bond Future	1902	2	1902	2	0.00
22/06/2016	R023 On 02-February-17	8.84	Put	Bond Future	1922	2	1922	2	0.00
22/06/2016	R023 On 02-February-17	8.86	Put	Bond Future	1882	2	1882	2	0.00
22/06/2016	R035 On 04-August-16			Bond Future	9.49	97.5085	9.4944	97.5085	5,505.00
22/06/2016	R035 On 04-August-16	10.35	Call	Bond Future	6704	6	6704	6	0.00
22/06/2016	R035 On 04-August-16	10.36	Call	Bond Future	6778	6	6778	6	0.00
22/06/2016	R035 On 04-August-16	10.37	Call	Bond Future	6852	6	6852	6	0.00
22/06/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
22/06/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
22/06/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
22/06/2016	R035 On 03-November-16			Bond Future	9.54	94.8627	9.5427	94.8627	0.00
22/06/2016	R035 On 03-November-16	9.57	Call	Bond Future	223	0	223	0	0.00
22/06/2016	R035 On 03-November-16	9.59	Call	Bond Future	386	0	386	0	0.00
22/06/2016	R035 On 03-November-16	9.58	Call	Bond Future	305	0	305	0	0.00
22/06/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	1	0	1	0.00
22/06/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	1	0	1	0.00
22/06/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	1	0	1	0.00
22/06/2016	R186 On 04-August-16			Bond Future	8.88	111.3353	8.8831	111.3353	97,741.00
22/06/2016	R186 On 04-August-16	8.90	Call	Bond Future	1598	1	1598	1	500.00
22/06/2016	R186 On 04-August-16	8.85	Call	Bond Future	1421	1	1421	1	750.00
22/06/2016	R186 On 04-August-16	9.60	Call	Bond Future	5163	4	5163	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
22/06/2016	R186 On 04-August-16	8.51	Call	Bond Future	545	0	545	0	0.00
22/06/2016	R186 On 04-August-16	8.49	Call	Bond Future	510	0	510	0	0.00
22/06/2016	R186 On 04-August-16	10.00	Call	Bond Future	7665	7	7665	7	0.00
22/06/2016	R186 On 04-August-16	9.25	Call	Bond Future	3166	3	3166	3	0.00
22/06/2016	R186 On 04-August-16	9.35	Call	Bond Future	3704	3	3704	3	500.00
22/06/2016	R186 On 04-August-16	9.40	Call	Bond Future	3984	3	3984	3	0.00
22/06/2016	R186 On 04-August-16	9.30	Call	Bond Future	3431	3	3431	3	500.00
22/06/2016	R186 On 04-August-16	8.50	Call	Bond Future	528	0	528	0	0.00
22/06/2016	R186 On 04-August-16	8.90	Put	Bond Future	1477	2	1477	2	0.00
22/06/2016	R186 On 04-August-16	9.60	Put	Bond Future	181	0	181	0	5,635.00
22/06/2016	R186 On 04-August-16	8.49	Put	Bond Future	3378	4	3378	4	0.00
22/06/2016	R186 On 04-August-16	8.85	Put	Bond Future	1659	2	1659	2	0.00
22/06/2016	R186 On 04-August-16	10.00	Put	Bond Future	36	0	36	0	6,500.00
22/06/2016	R186 On 04-August-16	8.51	Put	Bond Future	3264	4	3264	4	0.00
22/06/2016	R186 On 04-August-16	8.50	Put	Bond Future	3321	4	3321	4	0.00
22/06/2016	R186 On 04-August-16	9.25	Put	Bond Future	577	1	577	1	1,000.00
22/06/2016	R186 On 04-August-16	9.35	Put	Bond Future	424	1	424	1	0.00
22/06/2016	R186 On 04-August-16	9.40	Put	Bond Future	361	1	361	1	5,000.00
22/06/2016	R186 On 04-August-16	9.30	Put	Bond Future	496	1	496	1	0.00
22/06/2016	R186 On 03-November-16			Bond Future	8.92	113.4546	8.9241	113.4546	10.00
22/06/2016	R186 On 03-November-16	9.66	Call	Bond Future	5915	5	5915	5	0.00
22/06/2016	R186 On 03-November-16	8.96	Call	Bond Future	2813	2	2813	2	0.00
22/06/2016	R186 On 03-November-16	9.40	Call	Bond Future	4642	4	4642	4	1,425.00
22/06/2016	R186 On 03-November-16	9.20	Call	Bond Future	3753	3	3753	3	1,425.00
22/06/2016	R186 On 03-November-16	8.95	Call	Bond Future	2777	2	2777	2	0.00
22/06/2016	R186 On 03-November-16	8.97	Call	Bond Future	2849	2	2849	2	0.00
22/06/2016	R186 On 03-November-16	9.71	Call	Bond Future	6172	6	6172	6	0.00
22/06/2016	R186 On 03-November-16	9.66	Put	Bond Future	902	1	902	1	5,000.00
22/06/2016	R186 On 03-November-16	9.71	Put	Bond Future	830	1	830	1	5,000.00
22/06/2016	R186 On 03-November-16	8.96	Put	Bond Future	2561	3	2561	3	0.00
22/06/2016	R186 On 03-November-16	8.97	Put	Bond Future	2528	3	2528	3	0.00
22/06/2016	R186 On 03-November-16	9.20	Put	Bond Future	1837	2	1837	2	0.00
22/06/2016	R186 On 03-November-16	8.95	Put	Bond Future	2596	3	2596	3	0.00
22/06/2016	R186 On 03-November-16	9.40	Put	Bond Future	1364	2	1364	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
22/06/2016	R197 On 04-August-16			Bond Future	299.54	299.2706	299.5418	299.2706	1,657.00
22/06/2016	R197 On 04-August-16	293.98	Call	Bond Future	5562	5	5562	5	0.00
22/06/2016	R197 On 04-August-16	293.96	Call	Bond Future	5582	5	5582	5	0.00
22/06/2016	R197 On 04-August-16	293.97	Call	Bond Future	5572	5	5572	5	0.00
22/06/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
22/06/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
22/06/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
22/06/2016	R197 On 03-November-16			Bond Future	305.26	304.9853	305.2590	304.9853	0.00
22/06/2016	R197 On 03-November-16	303.56	Call	Bond Future	1699	1	1699	1	0.00
22/06/2016	R197 On 03-November-16	303.58	Call	Bond Future	1679	1	1679	1	0.00
22/06/2016	R197 On 03-November-16	303.57	Call	Bond Future	1689	1	1689	1	0.00
22/06/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
22/06/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
22/06/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
22/06/2016	R202 On 04-August-16			Bond Future	249.55	249.8197	249.5502	249.8197	37,553.00
22/06/2016	R202 On 04-August-16	243.26	Call	Bond Future	7142	7	7142	7	0.00
22/06/2016	R202 On 04-August-16	243.25	Call	Bond Future	7150	7	7150	7	0.00
22/06/2016	R202 On 04-August-16	243.24	Call	Bond Future	7158	7	7158	7	0.00
22/06/2016	R202 On 04-August-16	243.25	Put	Bond Future	849	1	849	1	0.00
22/06/2016	R202 On 04-August-16	243.26	Put	Bond Future	851	1	851	1	0.00
22/06/2016	R202 On 04-August-16	243.24	Put	Bond Future	847	1	847	1	0.00
22/06/2016	R202 On 03-November-16			Bond Future	254.31	254.5902	254.3133	254.5902	0.00
22/06/2016	R202 On 03-November-16	253.85	Call	Bond Future	463	1	463	1	0.00
22/06/2016	R202 On 03-November-16	253.86	Call	Bond Future	453	1	453	1	0.00
22/06/2016	R202 On 03-November-16	253.87	Call	Bond Future	443	1	443	1	0.00
22/06/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
22/06/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
22/06/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
22/06/2016	R203 On 04-August-16			Bond Future	7.54	103.9290	7.5357	103.9290	58,231.00
22/06/2016	R203 On 04-August-16	7.24	Call	Bond Future	60	0	60	0	0.00
22/06/2016	R203 On 04-August-16	7.26	Call	Bond Future	66	0	66	0	0.00
22/06/2016	R203 On 04-August-16	7.25	Call	Bond Future	63	0	63	0	0.00
22/06/2016	R203 On 04-August-16	7.24	Put	Bond Future	369	0	369	0	0.00
22/06/2016	R203 On 04-August-16	7.26	Put	Bond Future	354	0	354	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
22/06/2016	R203 On 04-August-16	7.25	Put	Bond Future	361	0	361	0	0.00
22/06/2016	R203 On 03-November-16			Bond Future	7.46	101.7354	7.4621	101.7354	0.00
22/06/2016	R203 On 03-November-16	8.84	Call	Bond Future	1126	1	1126	1	0.00
22/06/2016	R203 On 03-November-16	8.86	Call	Bond Future	1142	1	1142	1	0.00
22/06/2016	R203 On 03-November-16	8.85	Call	Bond Future	1134	1	1134	1	0.00
22/06/2016	R203 On 03-November-16	8.85	Put	Bond Future	12	0	12	0	0.00
22/06/2016	R203 On 03-November-16	8.86	Put	Bond Future	11	0	11	0	0.00
22/06/2016	R203 On 03-November-16	8.84	Put	Bond Future	12	0	12	0	0.00
22/06/2016	R203 On 02-February-17			Bond Future	7.20	103.7767	7.2043	103.7767	0.00
22/06/2016	R203 On 02-February-17	7.70	Call	Bond Future	399	0	399	0	0.00
22/06/2016	R203 On 02-February-17	7.72	Call	Bond Future	407	0	407	0	0.00
22/06/2016	R203 On 02-February-17	7.71	Call	Bond Future	403	0	403	0	0.00
22/06/2016	R203 On 02-February-17	7.71	Put	Bond Future	110	0	110	0	0.00
22/06/2016	R203 On 02-February-17	7.70	Put	Bond Future	112	0	112	0	0.00
22/06/2016	R203 On 02-February-17	7.72	Put	Bond Future	108	0	108	0	0.00
22/06/2016	R204 On 04-August-16			Bond Future	7.95	100.9134	7.9544	100.9134	33,387.00
22/06/2016	R204 On 04-August-16	7.76	Call	Bond Future	210	0	210	0	0.00
22/06/2016	R204 On 04-August-16	7.75	Call	Bond Future	203	0	203	0	0.00
22/06/2016	R204 On 04-August-16	7.74	Call	Bond Future	196	0	196	0	0.00
22/06/2016	R204 On 04-August-16	7.75	Put	Bond Future	638	1	638	1	0.00
22/06/2016	R204 On 04-August-16	7.74	Put	Bond Future	652	1	652	1	0.00
22/06/2016	R204 On 04-August-16	7.76	Put	Bond Future	623	1	623	1	0.00
22/06/2016	R204 On 03-November-16			Bond Future	7.97	102.8343	7.9724	102.8343	0.00
22/06/2016	R204 On 03-November-16	9.22	Call	Bond Future	2409	2	2409	2	0.00
22/06/2016	R204 On 03-November-16	9.21	Call	Bond Future	2392	2	2392	2	0.00
22/06/2016	R204 On 03-November-16	9.23	Call	Bond Future	2426	2	2426	2	0.00
22/06/2016	R204 On 03-November-16	9.22	Put	Bond Future	55	0	55	0	0.00
22/06/2016	R204 On 03-November-16	9.23	Put	Bond Future	53	0	53	0	0.00
22/06/2016	R204 On 03-November-16	9.21	Put	Bond Future	56	0	56	0	0.00
22/06/2016	R204 On 02-February-17			Bond Future	7.95	100.8552	7.9504	100.8552	0.00
22/06/2016	R204 On 02-February-17	8.28	Call	Bond Future	1036	1	1036	1	0.00
22/06/2016	R204 On 02-February-17	8.29	Call	Bond Future	1047	1	1047	1	0.00
22/06/2016	R204 On 02-February-17	8.30	Call	Bond Future	1058	1	1058	1	0.00
22/06/2016	R204 On 02-February-17	8.28	Put	Bond Future	476	1	476	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
22/06/2016	R204 On 02-February-17	8.29	Put	Bond Future	470	1	470	1	0.00
22/06/2016	R204 On 02-February-17	8.30	Put	Bond Future	464	1	464	1	0.00
22/06/2016	R207 On 04-August-16			Bond Future	8.23	97.2475	8.2346	97.2475	76,760.00
22/06/2016	R207 On 04-August-16	8.00	Call	Bond Future	279	0	279	0	0.00
22/06/2016	R207 On 04-August-16	7.99	Call	Bond Future	270	0	270	0	0.00
22/06/2016	R207 On 04-August-16	8.01	Call	Bond Future	289	0	289	0	0.00
22/06/2016	R207 On 04-August-16	7.99	Put	Bond Future	979	1	979	1	0.00
22/06/2016	R207 On 04-August-16	8.00	Put	Bond Future	959	1	959	1	0.00
22/06/2016	R207 On 04-August-16	8.01	Put	Bond Future	939	1	939	1	0.00
22/06/2016	R207 On 02-February-17			Bond Future	8.28	97.4435	8.2776	97.4435	0.00
22/06/2016	R207 On 02-February-17	8.91	Call	Bond Future	2088	2	2088	2	62.00
22/06/2016	R207 On 02-February-17	9.22	Call	Bond Future	2673	2	2673	2	0.00
22/06/2016	R207 On 02-February-17	9.24	Call	Bond Future	2713	2	2713	2	0.00
22/06/2016	R207 On 02-February-17	9.23	Call	Bond Future	2693	2	2693	2	0.00
22/06/2016	R207 On 02-February-17	8.91	Put	Bond Future	511	1	511	1	0.00
22/06/2016	R207 On 02-February-17	9.22	Put	Bond Future	334	0	334	0	0.00
22/06/2016	R207 On 02-February-17	9.23	Put	Bond Future	329	0	329	0	0.00
22/06/2016	R207 On 02-February-17	9.24	Put	Bond Future	325	0	325	0	0.00
22/06/2016	R208 On 04-August-16			Bond Future	8.39	95.7536	8.3940	95.7536	48,487.00
22/06/2016	R208 On 04-August-16	7.99	Call	Bond Future	210	0	210	0	0.00
22/06/2016	R208 On 04-August-16	8.00	Call	Bond Future	218	0	218	0	0.00
22/06/2016	R208 On 04-August-16	8.01	Call	Bond Future	226	0	226	0	0.00
22/06/2016	R208 On 04-August-16	7.99	Put	Bond Future	1693	2	1693	2	0.00
22/06/2016	R208 On 04-August-16	8.00	Put	Bond Future	1664	2	1664	2	0.00
22/06/2016	R208 On 04-August-16	8.01	Put	Bond Future	1635	2	1635	2	0.00
22/06/2016	R208 On 03-November-16			Bond Future	8.43	94.1736	8.4335	94.1736	0.00
22/06/2016	R208 On 03-November-16	9.57	Call	Bond Future	4023	4	4023	4	0.00
22/06/2016	R208 On 03-November-16	9.59	Call	Bond Future	4082	4	4082	4	0.00
22/06/2016	R208 On 03-November-16	9.58	Call	Bond Future	4052	4	4052	4	0.00
22/06/2016	R208 On 03-November-16	9.57	Put	Bond Future	172	0	172	0	0.00
22/06/2016	R208 On 03-November-16	9.58	Put	Bond Future	169	0	169	0	0.00
22/06/2016	R208 On 03-November-16	9.59	Put	Bond Future	165	0	165	0	0.00
22/06/2016	R208 On 02-February-17			Bond Future	8.46	96.0632	8.4566	96.0632	0.00
22/06/2016	R208 On 02-February-17	8.64	Call	Bond Future	1855	2	1855	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
22/06/2016	R208 On 02-February-17	8.63	Call	Bond Future	1836	2	1836	2	0.00
22/06/2016	R208 On 02-February-17	8.65	Call	Bond Future	1874	2	1874	2	0.00
22/06/2016	R208 On 02-February-17	8.65	Put	Bond Future	1236	1	1236	1	0.00
22/06/2016	R208 On 02-February-17	8.64	Put	Bond Future	1250	1	1250	1	0.00
22/06/2016	R208 On 02-February-17	8.63	Put	Bond Future	1264	1	1264	1	0.00
22/06/2016	R209 On 04-August-16			Bond Future	9.43	73.1416	9.4325	73.1416	55,093.00
22/06/2016	R209 On 04-August-16	9.24	Call	Bond Future	981	1	981	1	0.00
22/06/2016	R209 On 04-August-16	10.60	Call	Bond Future	7464	7	7464	7	5,624.00
22/06/2016	R209 On 04-August-16	9.26	Call	Bond Future	1033	1	1033	1	0.00
22/06/2016	R209 On 04-August-16	9.25	Call	Bond Future	1007	1	1007	1	0.00
22/06/2016	R209 On 04-August-16	9.70	Call	Bond Future	2624	2	2624	2	0.00
22/06/2016	R209 On 04-August-16	10.29	Call	Bond Future	5703	5	5703	5	0.00
22/06/2016	R209 On 04-August-16	9.60	Call	Bond Future	2193	2	2193	2	5,624.00
22/06/2016	R209 On 04-August-16	9.40	Call	Bond Future	1450	1	1450	1	250.00
22/06/2016	R209 On 04-August-16	9.24	Put	Bond Future	2331	3	2331	3	0.00
22/06/2016	R209 On 04-August-16	10.60	Put	Bond Future	41	0	41	0	0.00
22/06/2016	R209 On 04-August-16	9.26	Put	Bond Future	2241	3	2241	3	0.00
22/06/2016	R209 On 04-August-16	9.25	Put	Bond Future	2286	3	2286	3	0.00
22/06/2016	R209 On 04-August-16	10.29	Put	Bond Future	131	0	131	0	250.00
22/06/2016	R209 On 04-August-16	9.70	Put	Bond Future	811	1	811	1	250.00
22/06/2016	R209 On 04-August-16	9.40	Put	Bond Future	1675	2	1675	2	0.00
22/06/2016	R209 On 04-August-16	9.60	Put	Bond Future	1049	1	1049	1	0.00
22/06/2016	R209 On 03-November-16			Bond Future	9.47	71.3833	9.4743	71.3833	0.00
22/06/2016	R209 On 03-November-16	10.24	Call	Bond Future	5915	5	5915	5	0.00
22/06/2016	R209 On 03-November-16	10.26	Call	Bond Future	6009	5	6009	5	0.00
22/06/2016	R209 On 03-November-16	10.25	Call	Bond Future	5962	5	5962	5	0.00
22/06/2016	R209 On 03-November-16	10.25	Put	Bond Future	932	1	932	1	5,000.00
22/06/2016	R209 On 03-November-16	10.26	Put	Bond Future	918	1	918	1	0.00
22/06/2016	R209 On 03-November-16	10.24	Put	Bond Future	947	1	947	1	0.00
22/06/2016	R209 On 02-February-17			Bond Future	9.51	72.8157	9.5098	72.8157	0.00
22/06/2016	R209 On 02-February-17	9.53	Call	Bond Future	3685	3	3685	3	0.00
22/06/2016	R209 On 02-February-17	9.55	Call	Bond Future	3753	3	3753	3	0.00
22/06/2016	R209 On 02-February-17	9.54	Call	Bond Future	3719	3	3719	3	0.00
22/06/2016	R209 On 02-February-17	9.53	Put	Bond Future	3548	4	3548	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
22/06/2016	R209 On 02-February-17	9.54	Put	Bond Future	3514	4	3514	4	0.00
22/06/2016	R209 On 02-February-17	9.55	Put	Bond Future	3481	4	3481	4	0.00
22/06/2016	R210 On 04-August-16			Bond Future	188.69	188.8324	188.6934	188.8324	2,571.00
22/06/2016	R210 On 04-August-16	181.51	Call	Bond Future	7183	7	7183	7	0.00
22/06/2016	R210 On 04-August-16	181.50	Call	Bond Future	7193	7	7193	7	0.00
22/06/2016	R210 On 04-August-16	181.52	Call	Bond Future	7173	7	7173	7	0.00
22/06/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
22/06/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
22/06/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
22/06/2016	R210 On 03-November-16			Bond Future	190.01	190.1557	190.0125	190.1557	0.00
22/06/2016	R210 On 03-November-16	188.90	Call	Bond Future	1113	1	1113	1	0.00
22/06/2016	R210 On 03-November-16	188.92	Call	Bond Future	1093	1	1093	1	0.00
22/06/2016	R210 On 03-November-16	188.91	Call	Bond Future	1103	1	1103	1	0.00
22/06/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
22/06/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
22/06/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
22/06/2016	R211 On 04-August-16			Bond Future	139.99	139.9562	139.9862	139.9562	64.00
22/06/2016	R211 On 04-August-16	137.09	Call	Bond Future	2896	3	2896	3	0.00
22/06/2016	R211 On 04-August-16	137.07	Call	Bond Future	2916	3	2916	3	0.00
22/06/2016	R211 On 04-August-16	137.08	Call	Bond Future	2906	3	2906	3	0.00
22/06/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
22/06/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
22/06/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
22/06/2016	R211 On 03-November-16			Bond Future	142.66	142.6289	142.6582	142.6289	0.00
22/06/2016	R211 On 03-November-16	141.76	Call	Bond Future	898	1	898	1	0.00
22/06/2016	R211 On 03-November-16	141.75	Call	Bond Future	908	1	908	1	0.00
22/06/2016	R211 On 03-November-16	141.74	Call	Bond Future	918	1	918	1	0.00
22/06/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
22/06/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
22/06/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
22/06/2016	R212 On 04-August-16			Bond Future	146.08	146.0372	146.0782	146.0372	4,218.00
22/06/2016	R212 On 04-August-16	142.44	Call	Bond Future	3638	4	3638	4	0.00
22/06/2016	R212 On 04-August-16	142.43	Call	Bond Future	3648	4	3648	4	0.00
22/06/2016	R212 On 04-August-16	142.42	Call	Bond Future	3658	4	3658	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
22/06/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
22/06/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
22/06/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
22/06/2016	R212 On 03-November-16			Bond Future	148.87	148.8260	148.8665	148.8260	0.00
22/06/2016	R212 On 03-November-16	148.11	Call	Bond Future	756	1	756	1	0.00
22/06/2016	R212 On 03-November-16	148.12	Call	Bond Future	746	1	746	1	0.00
22/06/2016	R212 On 03-November-16	148.10	Call	Bond Future	766	1	766	1	0.00
22/06/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
22/06/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
22/06/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
22/06/2016	R213 On 04-August-16			Bond Future	9.31	84.0553	9.3078	84.0553	44,423.00
22/06/2016	R213 On 04-August-16	9.01	Call	Bond Future	710	1	710	1	0.00
22/06/2016	R213 On 04-August-16	8.99	Call	Bond Future	669	0	669	0	0.00
22/06/2016	R213 On 04-August-16	9.00	Call	Bond Future	689	0	689	0	0.00
22/06/2016	R213 On 04-August-16	8.99	Put	Bond Future	2887	4	2887	4	0.00
22/06/2016	R213 On 04-August-16	9.00	Put	Bond Future	2836	3	2836	3	0.00
22/06/2016	R213 On 04-August-16	9.01	Put	Bond Future	2786	3	2786	3	0.00
22/06/2016	R213 On 03-November-16			Bond Future	9.35	82.1044	9.3530	82.1044	0.00
22/06/2016	R213 On 03-November-16	10.20	Call	Bond Future	6256	6	6256	6	0.00
22/06/2016	R213 On 03-November-16	10.19	Call	Bond Future	6207	6	6207	6	0.00
22/06/2016	R213 On 03-November-16	10.18	Call	Bond Future	6159	6	6159	6	0.00
22/06/2016	R213 On 03-November-16	10.19	Put	Bond Future	807	1	807	1	0.00
22/06/2016	R213 On 03-November-16	10.18	Put	Bond Future	820	1	820	1	0.00
22/06/2016	R213 On 03-November-16	10.20	Put	Bond Future	794	1	794	1	0.00
22/06/2016	R213 On 02-February-17			Bond Future	9.39	83.7517	9.3924	83.7517	0.00
22/06/2016	R213 On 02-February-17	9.40	Call	Bond Future	3540	3	3540	3	0.00
22/06/2016	R213 On 02-February-17	9.42	Call	Bond Future	3607	3	3607	3	0.00
22/06/2016	R213 On 02-February-17	9.41	Call	Bond Future	3573	3	3573	3	0.00
22/06/2016	R213 On 02-February-17	9.40	Put	Bond Future	3489	4	3489	4	0.00
22/06/2016	R213 On 02-February-17	9.42	Put	Bond Future	3423	4	3423	4	0.00
22/06/2016	R213 On 02-February-17	9.41	Put	Bond Future	3456	4	3456	4	0.00
22/06/2016	R214 On 04-August-16			Bond Future	9.56	73.2088	9.5570	73.2088	30,086.00
22/06/2016	R214 On 04-August-16	9.30	Call	Bond Future	877	1	877	1	1,300.00
22/06/2016	R214 On 04-August-16	9.24	Call	Bond Future	741	1	741	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
22/06/2016	R214 On 04-August-16	11.30	Call	Bond Future	10870	10	10870	10	5,610.00
22/06/2016	R214 On 04-August-16	9.26	Call	Bond Future	784	1	784	1	0.00
22/06/2016	R214 On 04-August-16	9.25	Call	Bond Future	762	1	762	1	0.00
22/06/2016	R214 On 04-August-16	10.30	Call	Bond Future	5223	4	5223	4	5,610.00
22/06/2016	R214 On 04-August-16	8.55	Call	Bond Future	52	0	52	0	1,300.00
22/06/2016	R214 On 04-August-16	9.30	Put	Bond Future	2756	3	2756	3	0.00
22/06/2016	R214 On 04-August-16	9.26	Put	Bond Future	2963	4	2963	4	0.00
22/06/2016	R214 On 04-August-16	9.24	Put	Bond Future	3070	4	3070	4	0.00
22/06/2016	R214 On 04-August-16	11.30	Put	Bond Future	4	0	4	0	0.00
22/06/2016	R214 On 04-August-16	10.30	Put	Bond Future	218	0	218	0	0.00
22/06/2016	R214 On 04-August-16	9.25	Put	Bond Future	3016	4	3016	4	0.00
22/06/2016	R214 On 04-August-16	8.55	Put	Bond Future	7901	9	7901	9	0.00
22/06/2016	R214 On 03-November-16			Bond Future	9.60	71.3052	9.6006	71.3052	0.00
22/06/2016	R214 On 03-November-16	10.33	Call	Bond Future	5938	5	5938	5	0.00
22/06/2016	R214 On 03-November-16	10.35	Call	Bond Future	6033	5	6033	5	0.00
22/06/2016	R214 On 03-November-16	10.34	Call	Bond Future	5985	5	5985	5	0.00
22/06/2016	R214 On 03-November-16	10.33	Put	Bond Future	1055	1	1055	1	0.00
22/06/2016	R214 On 03-November-16	10.34	Put	Bond Future	1040	1	1040	1	0.00
22/06/2016	R214 On 03-November-16	10.35	Put	Bond Future	1024	1	1024	1	0.00
22/06/2016	R214 On 02-February-17			Bond Future	9.64	72.7359	9.6394	72.7359	0.00
22/06/2016	R214 On 02-February-17	9.67	Call	Bond Future	3877	3	3877	3	0.00
22/06/2016	R214 On 02-February-17	9.66	Call	Bond Future	3842	3	3842	3	0.00
22/06/2016	R214 On 02-February-17	9.68	Call	Bond Future	3911	3	3911	3	0.00
22/06/2016	R214 On 02-February-17	9.67	Put	Bond Future	3661	4	3661	4	0.00
22/06/2016	R214 On 02-February-17	9.66	Put	Bond Future	3696	4	3696	4	0.00
22/06/2016	R214 On 02-February-17	9.68	Put	Bond Future	3626	4	3626	4	0.00
22/06/2016	R248 On 04-August-16			Bond Future	9.63	93.9718	9.6332	93.9718	59,008.00
22/06/2016	R248 On 04-August-16	9.25	Call	Bond Future	830	1	830	1	0.00
22/06/2016	R248 On 04-August-16	9.26	Call	Bond Future	855	1	855	1	0.00
22/06/2016	R248 On 04-August-16	9.24	Call	Bond Future	806	1	806	1	0.00
22/06/2016	R248 On 04-August-16	9.26	Put	Bond Future	4361	5	4361	5	0.00
22/06/2016	R248 On 04-August-16	9.25	Put	Bond Future	4434	5	4434	5	0.00
22/06/2016	R248 On 04-August-16	9.24	Put	Bond Future	4507	5	4507	5	0.00
22/06/2016	R248 On 03-November-16			Bond Future	9.68	91.3220	9.6790	91.3220	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
22/06/2016	R248 On 03-November-16	10.39	Call	Bond Future	7531	7	7531	7	0.00
22/06/2016	R248 On 03-November-16	10.38	Call	Bond Future	7472	7	7472	7	0.00
22/06/2016	R248 On 03-November-16	10.37	Call	Bond Future	7414	7	7414	7	0.00
22/06/2016	R248 On 03-November-16	10.38	Put	Bond Future	1528	2	1528	2	0.00
22/06/2016	R248 On 03-November-16	10.39	Put	Bond Future	1507	2	1507	2	0.00
22/06/2016	R248 On 03-November-16	10.37	Put	Bond Future	1550	2	1550	2	0.00
22/06/2016	R248 On 02-February-17			Bond Future	9.72	93.1543	9.7202	93.1543	0.00
22/06/2016	R248 On 02-February-17	9.76	Call	Bond Future	5141	4	5141	4	0.00
22/06/2016	R248 On 02-February-17	9.77	Call	Bond Future	5186	5	5186	5	0.00
22/06/2016	R248 On 02-February-17	9.78	Call	Bond Future	5230	5	5230	5	0.00
22/06/2016	R248 On 02-February-17	9.77	Put	Bond Future	4743	5	4743	5	0.00
22/06/2016	R248 On 02-February-17	9.76	Put	Bond Future	4787	5	4787	5	0.00
22/06/2016	R248 On 02-February-17	9.78	Put	Bond Future	4699	5	4699	5	0.00