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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
27/06/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	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
27/06/2016	2025 On 04-August-16			Bond Future	127.55	127.4382	127.5503	127.4382	3,012.00
27/06/2016	2025 On 04-August-16	123.86	Call	Bond Future	3690	4	3690	4	0.00
27/06/2016	2025 On 04-August-16	123.87	Call	Bond Future	3680	4	3680	4	0.00
27/06/2016	2025 On 04-August-16	123.85	Call	Bond Future	3700	4	3700	4	0.00
27/06/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
27/06/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
27/06/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
27/06/2016	2025 On 03-November-16			Bond Future	129.98	129.8687	129.9817	129.8687	0.00
27/06/2016	2025 On 03-November-16	129.23	Call	Bond Future	752	1	752	1	0.00
27/06/2016	2025 On 03-November-16	129.22	Call	Bond Future	762	1	762	1	0.00
27/06/2016	2025 On 03-November-16	129.21	Call	Bond Future	772	1	772	1	0.00
27/06/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
27/06/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
27/06/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
27/06/2016	2030 On 04-August-16			Bond Future	9.49	89.0983	9.4924	89.0983	25,310.00
27/06/2016	2030 On 04-August-16	10.17	Call	Bond Future	4516	5	4516	5	0.00
27/06/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
27/06/2016	2030 On 03-November-16			Bond Future	9.54	90.7924	9.5436	90.7924	0.00
27/06/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
27/06/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
27/06/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
27/06/2016	2030 On 03-November-16	9.33	Put	Bond Future	1474	1	1474	1	0.00
27/06/2016	2030 On 03-November-16	9.34	Put	Bond Future	1404	1	1404	1	0.00
27/06/2016	2030 On 03-November-16	9.35	Put	Bond Future	1335	1	1335	1	0.00
27/06/2016	2032 On 04-August-16			Bond Future	9.62	92.0455	9.6221	92.0455	12,705.00
27/06/2016	2032 On 04-August-16	8.99	Call	Bond Future	227	0	227	0	0.00
27/06/2016	2032 On 04-August-16	9.01	Call	Bond Future	245	0	245	0	0.00
27/06/2016	2032 On 04-August-16	9.00	Call	Bond Future	236	0	236	0	0.00
27/06/2016	2032 On 04-August-16	9.00	Put	Bond Future	4987	5	4987	5	0.00
27/06/2016	2032 On 04-August-16	9.01	Put	Bond Future	4918	5	4918	5	0.00
27/06/2016	2032 On 04-August-16	8.99	Put	Bond Future	5058	5	5058	5	0.00
27/06/2016	2032 On 03-November-16			Bond Future	9.68	89.6366	9.6770	89.6366	0.00
27/06/2016	2032 On 03-November-16	10.28	Call	Bond Future	5518	6	5518	6	0.00
27/06/2016	2032 On 03-November-16	10.30	Call	Bond Future	5615	6	5615	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
27/06/2016	2032 On 03-November-16	10.29	Call	Bond Future	5566	6	5566	6	0.00
27/06/2016	2032 On 03-November-16	10.28	Put	Bond Future	1294	1	1294	1	0.00
27/06/2016	2032 On 03-November-16	10.29	Put	Bond Future	1275	1	1275	1	0.00
27/06/2016	2032 On 03-November-16	10.30	Put	Bond Future	1256	1	1256	1	0.00
27/06/2016	2032 On 02-February-17			Bond Future	9.73	91.4324	9.7255	91.4324	0.00
27/06/2016	2032 On 02-February-17	9.51	Call	Bond Future	3125	3	3125	3	0.00
27/06/2016	2032 On 02-February-17	9.53	Call	Bond Future	3189	3	3189	3	0.00
27/06/2016	2032 On 02-February-17	9.52	Call	Bond Future	3157	3	3157	3	0.00
27/06/2016	2032 On 02-February-17	9.52	Put	Bond Future	4649	5	4649	5	0.00
27/06/2016	2032 On 02-February-17	9.51	Put	Bond Future	4691	5	4691	5	0.00
27/06/2016	2032 On 02-February-17	9.53	Put	Bond Future	4608	5	4608	5	0.00
27/06/2016	2033 On 04-August-16			Bond Future	108.84	108.8276	108.8375	108.8276	4,159.00
27/06/2016	2033 On 04-August-16	104.99	Call	Bond Future	3848	4	3848	4	0.00
27/06/2016	2033 On 04-August-16	105.00	Call	Bond Future	3838	4	3838	4	0.00
27/06/2016	2033 On 04-August-16	105.01	Call	Bond Future	3828	4	3828	4	0.00
27/06/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
27/06/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
27/06/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
27/06/2016	2033 On 03-November-16			Bond Future	109.89	109.8841	109.8930	109.8841	0.00
27/06/2016	2033 On 03-November-16	109.18	Call	Bond Future	713	1	713	1	0.00
27/06/2016	2033 On 03-November-16	109.17	Call	Bond Future	723	1	723	1	0.00
27/06/2016	2033 On 03-November-16	109.16	Call	Bond Future	733	1	733	1	0.00
27/06/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
27/06/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
27/06/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
27/06/2016	2037 On 04-August-16			Bond Future	9.78	89.0887	9.7773	89.0887	40,983.00
27/06/2016	2037 On 04-August-16	9.24	Call	Bond Future	389	0	389	0	0.00
27/06/2016	2037 On 04-August-16	9.25	Call	Bond Future	403	0	403	0	0.00
27/06/2016	2037 On 04-August-16	9.26	Call	Bond Future	417	0	417	0	0.00
27/06/2016	2037 On 04-August-16	9.25	Put	Bond Future	4781	5	4781	5	0.00
27/06/2016	2037 On 04-August-16	9.26	Put	Bond Future	4710	5	4710	5	0.00
27/06/2016	2037 On 04-August-16	9.24	Put	Bond Future	4854	5	4854	5	0.00
27/06/2016	2037 On 03-November-16			Bond Future	9.83	90.7827	9.8290	90.7827	0.00
27/06/2016	2037 On 03-November-16	10.35	Call	Bond Future	5635	6	5635	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
27/06/2016	2037 On 03-November-16	10.36	Call	Bond Future	5686	6	5686	6	0.00
27/06/2016	2037 On 03-November-16	10.37	Call	Bond Future	5736	6	5736	6	0.00
27/06/2016	2037 On 03-November-16	10.36	Put	Bond Future	1638	2	1638	2	0.00
27/06/2016	2037 On 03-November-16	10.37	Put	Bond Future	1615	2	1615	2	0.00
27/06/2016	2037 On 03-November-16	10.35	Put	Bond Future	1661	2	1661	2	0.00
27/06/2016	2037 On 02-February-17			Bond Future	9.88	88.3444	9.8754	88.3444	0.00
27/06/2016	2037 On 02-February-17	9.66	Call	Bond Future	3520	4	3520	4	0.00
27/06/2016	2037 On 02-February-17	9.68	Call	Bond Future	3589	4	3589	4	0.00
27/06/2016	2037 On 02-February-17	9.67	Call	Bond Future	3555	4	3555	4	0.00
27/06/2016	2037 On 02-February-17	9.66	Put	Bond Future	5233	5	5233	5	0.00
27/06/2016	2037 On 02-February-17	9.67	Put	Bond Future	5187	5	5187	5	0.00
27/06/2016	2037 On 02-February-17	9.68	Put	Bond Future	5141	5	5141	5	0.00
27/06/2016	2038 On 04-August-16			Bond Future	135.21	134.9642	135.2103	134.9642	21,722.00
27/06/2016	2038 On 04-August-16	129.31	Call	Bond Future	5900	6	5900	6	0.00
27/06/2016	2038 On 04-August-16	129.30	Call	Bond Future	5910	6	5910	6	0.00
27/06/2016	2038 On 04-August-16	129.32	Call	Bond Future	5890	6	5890	6	0.00
27/06/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
27/06/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
27/06/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
27/06/2016	2038 On 03-November-16			Bond Future	137.79	137.5383	137.7877	137.5383	0.00
27/06/2016	2038 On 03-November-16	136.33	Call	Bond Future	1458	1	1458	1	0.00
27/06/2016	2038 On 03-November-16	136.32	Call	Bond Future	1468	1	1468	1	0.00
27/06/2016	2038 On 03-November-16	136.31	Call	Bond Future	1478	1	1478	1	0.00
27/06/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
27/06/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
27/06/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
27/06/2016	2040 On 04-August-16			Bond Future	9.84	92.6583	9.8424	92.6583	722.00
27/06/2016	2040 On 04-August-16	9.51	Call	Bond Future	827	1	827	1	0.00
27/06/2016	2040 On 04-August-16	9.50	Call	Bond Future	803	1	803	1	0.00
27/06/2016	2040 On 04-August-16	9.49	Call	Bond Future	779	1	779	1	0.00
27/06/2016	2040 On 04-August-16	9.51	Put	Bond Future	3732	4	3732	4	0.00
27/06/2016	2040 On 04-August-16	9.50	Put	Bond Future	3798	4	3798	4	0.00
27/06/2016	2040 On 04-August-16	9.49	Put	Bond Future	3864	4	3864	4	0.00
27/06/2016	2040 On 03-November-16			Bond Future	9.89	94.4202	9.8946	94.4202	0.00

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27/06/2016	2040 On 03-November-16	9.70	Call	Bond Future	2804	3	2804	3	0.00
27/06/2016	2040 On 03-November-16	9.71	Call	Bond Future	2841	3	2841	3	0.00
27/06/2016	2040 On 03-November-16	9.69	Call	Bond Future	2768	3	2768	3	0.00
27/06/2016	2040 On 03-November-16	9.69	Put	Bond Future	4520	5	4520	5	0.00
27/06/2016	2040 On 03-November-16	9.71	Put	Bond Future	4419	4	4419	4	0.00
27/06/2016	2040 On 03-November-16	9.70	Put	Bond Future	4469	4	4469	4	0.00
27/06/2016	2044 On 04-August-16			Bond Future	9.86	89.8856	9.8566	89.8856	19,251.00
27/06/2016	2044 On 04-August-16	9.51	Call	Bond Future	803	1	803	1	0.00
27/06/2016	2044 On 04-August-16	9.50	Call	Bond Future	780	1	780	1	0.00
27/06/2016	2044 On 04-August-16	9.49	Call	Bond Future	756	1	756	1	0.00
27/06/2016	2044 On 04-August-16	9.50	Put	Bond Future	3930	4	3930	4	0.00
27/06/2016	2044 On 04-August-16	9.51	Put	Bond Future	3863	4	3863	4	0.00
27/06/2016	2044 On 04-August-16	9.49	Put	Bond Future	3998	4	3998	4	0.00
27/06/2016	2044 On 03-November-16			Bond Future	9.91	91.5948	9.9072	91.5948	285.00
27/06/2016	2044 On 03-November-16	10.42	Call	Bond Future	6056	6	6056	6	0.00
27/06/2016	2044 On 03-November-16	10.43	Call	Bond Future	6109	6	6109	6	0.00
27/06/2016	2044 On 03-November-16	10.41	Call	Bond Future	6003	6	6003	6	0.00
27/06/2016	2044 On 03-November-16	10.43	Put	Bond Future	1852	2	1852	2	0.00
27/06/2016	2044 On 03-November-16	10.42	Put	Bond Future	1877	2	1877	2	0.00
27/06/2016	2044 On 03-November-16	10.41	Put	Bond Future	1903	2	1903	2	0.00
27/06/2016	2044 On 02-February-17			Bond Future	9.95	89.0475	9.9527	89.0475	0.00
27/06/2016	2044 On 02-February-17	9.77	Call	Bond Future	4004	4	4004	4	0.00
27/06/2016	2044 On 02-February-17	9.76	Call	Bond Future	3966	4	3966	4	0.00
27/06/2016	2044 On 02-February-17	9.78	Call	Bond Future	4042	4	4042	4	0.00
27/06/2016	2044 On 02-February-17	9.77	Put	Bond Future	5565	6	5565	6	0.00
27/06/2016	2044 On 02-February-17	9.78	Put	Bond Future	5516	6	5516	6	0.00
27/06/2016	2044 On 02-February-17	9.76	Put	Bond Future	5614	6	5614	6	0.00
27/06/2016	2046 On 04-August-16			Bond Future	135.04	134.8803	135.0378	134.8803	16,620.00
27/06/2016	2046 On 04-August-16	129.00	Call	Bond Future	6038	6	6038	6	0.00
27/06/2016	2046 On 04-August-16	129.01	Call	Bond Future	6028	6	6028	6	0.00
27/06/2016	2046 On 04-August-16	129.02	Call	Bond Future	6018	6	6018	6	0.00
27/06/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
27/06/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
27/06/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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27/06/2016	2046 On 03-November-16			Bond Future	136.11	135.9474	136.1062	135.9474	0.00
27/06/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
27/06/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
27/06/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
27/06/2016	2046 On 03-November-16	137.09	Put	Bond Future	984	1	984	1	0.00
27/06/2016	2046 On 03-November-16	137.07	Put	Bond Future	964	1	964	1	0.00
27/06/2016	2046 On 03-November-16	137.08	Put	Bond Future	974	1	974	1	0.00
27/06/2016	2050 On 04-August-16			Bond Future	144.34	144.1514	144.3380	144.1514	21,135.00
27/06/2016	2050 On 04-August-16	139.12	Call	Bond Future	5218	5	5218	5	0.00
27/06/2016	2050 On 04-August-16	139.14	Call	Bond Future	5198	5	5198	5	0.00
27/06/2016	2050 On 04-August-16	139.13	Call	Bond Future	5208	5	5208	5	0.00
27/06/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
27/06/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
27/06/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
27/06/2016	2050 On 03-November-16			Bond Future	147.09	146.9008	147.0893	146.9008	0.00
27/06/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
27/06/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
27/06/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
27/06/2016	2050 On 03-November-16	149.53	Put	Bond Future	2441	3	2441	3	0.00
27/06/2016	2050 On 03-November-16	149.54	Put	Bond Future	2451	3	2451	3	0.00
27/06/2016	2050 On 03-November-16	149.52	Put	Bond Future	2431	3	2431	3	0.00
27/06/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	AL37 On 04-August-16			Index Future	487.12	487.0540	487.1220	487.0540	15.00
27/06/2016	AL37 On 03-November-16			Index Future	496.48	496.4140	496.4760	496.4140	0.00
27/06/2016	AL7T On 04-August-16			Index Future	559.02	559.3150	559.0240	559.3150	11.00
27/06/2016	AL7T On 03-November-16			Index Future	569.76	570.0640	569.7580	570.0640	0.00
27/06/2016	ALBI On 04-August-16			Index Future	508.84	509.0900	508.8360	509.0900	722.00
27/06/2016	ALBI On 03-November-16			Index Future	518.61	518.8740	518.6070	518.8740	8.00
27/06/2016	ALBI On 02-February-17			Index Future	528.98	529.2640	528.9800	529.2640	0.00
27/06/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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27/06/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/06/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	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
27/06/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2016	EL28 On 04-August-16			Bond Future	132.49	132.3428	132.4912	132.3428	0.00
27/06/2016	EL28 On 04-August-16	126.86	Call	Bond Future	5631	5	5631	5	0.00
27/06/2016	EL28 On 04-August-16	126.87	Call	Bond Future	5621	5	5621	5	0.00
27/06/2016	EL28 On 04-August-16	126.88	Call	Bond Future	5611	5	5611	5	0.00
27/06/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
27/06/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
27/06/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
27/06/2016	EL28 On 03-November-16			Bond Future	133.35	133.2024	133.3522	133.2024	0.00
27/06/2016	EL28 On 03-November-16	132.15	Call	Bond Future	1202	1	1202	1	0.00
27/06/2016	EL28 On 03-November-16	132.17	Call	Bond Future	1182	1	1182	1	0.00
27/06/2016	EL28 On 03-November-16	132.16	Call	Bond Future	1192	1	1192	1	0.00
27/06/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
27/06/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
27/06/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
27/06/2016	ES33 On 04-August-16			Bond Future	10.64	78.5978	10.6395	78.5978	8,882.00
27/06/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
27/06/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
27/06/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
27/06/2016	ES33 On 04-August-16	10.24	Put	Bond Future	2588	2	2588	2	0.00
27/06/2016	ES33 On 04-August-16	10.26	Put	Bond Future	2455	2	2455	2	0.00
27/06/2016	ES33 On 04-August-16	10.25	Put	Bond Future	2522	2	2522	2	0.00
27/06/2016	ES33 On 03-November-16			Bond Future	10.72	76.2995	10.7239	76.2995	0.00
27/06/2016	ES33 On 03-November-16	11.31	Call	Bond Future	3520	4	3520	4	0.00
27/06/2016	ES33 On 03-November-16	11.29	Call	Bond Future	3404	3	3404	3	0.00
27/06/2016	ES33 On 03-November-16	11.30	Call	Bond Future	3462	4	3462	4	0.00
27/06/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
27/06/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
27/06/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
27/06/2016	ES33 On 02-February-17			Bond Future	10.81	77.8280	10.8052	77.8280	0.00
27/06/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
27/06/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
27/06/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
27/06/2016	ES33 On 02-February-17	10.60	Put	Bond Future	1277	1	1277	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
27/06/2016	ES33 On 02-February-17	10.61	Put	Bond Future	1214	1	1214	1	0.00
27/06/2016	ES33 On 02-February-17	10.59	Put	Bond Future	1340	1	1340	1	0.00
27/06/2016	ES42 On 04-August-16			Bond Future	10.79	82.6940	10.7892	82.6940	7,270.00
27/06/2016	ES42 On 03-November-16			Bond Future	10.87	80.0037	10.8723	80.0037	0.00
27/06/2016	GOVI On 04-August-16			GOVI	507.41	507.6770	507.4120	507.6770	451.00
27/06/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
27/06/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
27/06/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
27/06/2016	GOVI On 04-August-16	521.01	Put	GOVI	135980	13	135980	13	0.00
27/06/2016	GOVI On 04-August-16	520.99	Put	GOVI	135780	13	135780	13	0.00
27/06/2016	GOVI On 04-August-16	521.00	Put	GOVI	135880	13	135880	13	0.00
27/06/2016	GOVI On 03-November-16			GOVI	517.16	517.4340	517.1560	517.4340	127.00
27/06/2016	GOVI On 03-November-16	476.11	Call	GOVI	410460	41	410460	41	0.00
27/06/2016	GOVI On 03-November-16	476.12	Call	GOVI	410360	41	410360	41	0.00
27/06/2016	GOVI On 03-November-16	476.13	Call	GOVI	410260	41	410260	41	0.00
27/06/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
27/06/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
27/06/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
27/06/2016	GOVI On 02-February-17			GOVI	527.50	527.7950	527.4990	527.7950	0.00
27/06/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
27/06/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
27/06/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
27/06/2016	GOVI On 02-February-17	533.33	Put	GOVI	58310	6	58310	6	0.00
27/06/2016	GOVI On 02-February-17	533.34	Put	GOVI	58410	6	58410	6	0.00
27/06/2016	GOVI On 02-February-17	533.32	Put	GOVI	58210	6	58210	6	0.00
27/06/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/06/2016	IGOV On 04-August-16			Index Future	248.42	248.1510	248.4240	248.1510	1,079.00
27/06/2016	IGOV On 03-November-16			Index Future	253.21	252.9350	253.2090	252.9350	24.00
27/06/2016	IGOV On 02-February-17			Index Future	258.29	258.0150	258.2880	258.0150	0.00
27/06/2016	ILBI On 04-August-16			Index Future	672.58	672.0550	672.5750	672.0550	156.00
27/06/2016	ILBI On 03-November-16			Index Future	685.41	684.8800	685.4090	684.8800	0.00
27/06/2016	IS01 On 19-December-16			Interest Rate Swap	100.10	100.1028	100.1022	100.1028	0.00
27/06/2016	IS01 On 16-March-17			Interest Rate Swap	100.10	100.0995	100.0987	100.0995	0.00
27/06/2016	IS01 On 15-June-17			Interest Rate Swap	99.80	99.8020	99.7959	99.8020	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
27/06/2016	IS01 On 21-September-17			Interest Rate Swap	99.94	99.9519	99.9361	99.9519	0.00
27/06/2016	IS02 On 18-December-17			Interest Rate Swap	100.32	100.3430	100.3189	100.3430	0.00
27/06/2016	IS02 On 16-March-18			Interest Rate Swap	99.72	99.7447	99.7155	99.7447	0.00
27/06/2016	IS02 On 15-June-18			Interest Rate Swap	99.50	99.5735	99.5016	99.5735	0.00
27/06/2016	IS02 On 21-September-18			Interest Rate Swap	99.70	99.7988	99.6967	99.7988	0.00
27/06/2016	IS05 On 17-December-20			Interest Rate Swap	99.66	99.8035	99.6559	99.8035	0.00
27/06/2016	IS05 On 16-March-21			Interest Rate Swap	99.11	99.2603	99.1053	99.2603	0.00
27/06/2016	IS05 On 15-June-21			Interest Rate Swap	98.52	98.6786	98.5187	98.6786	0.00
27/06/2016	IS05 On 21-September-21			Interest Rate Swap	98.90	99.0677	98.9007	99.0677	0.00
27/06/2016	IS10 On 17-December-25			Interest Rate Swap	101.12	101.3888	101.1249	101.3888	0.00
27/06/2016	IS10 On 16-March-26			Interest Rate Swap	98.33	98.5987	98.3258	98.5987	0.00
27/06/2016	IS10 On 15-June-26			Interest Rate Swap	97.18	97.4553	97.1801	97.4553	0.00
27/06/2016	IS10 On 21-September-26			Interest Rate Swap	99.28	99.5530	99.2822	99.5530	0.00
27/06/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/06/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
27/06/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/06/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/06/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.39	92.6400	7.3900	92.6400	0.00
27/06/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.44	92.6300	7.4400	92.6300	0.00
27/06/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.48	92.5700	7.4800	92.5700	0.00
27/06/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.54	92.5300	7.5400	92.5300	0.00
27/06/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.56	92.5200	7.5600	92.5200	0.00
27/06/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.63	92.4300	7.6300	92.4300	0.00
27/06/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.70	7.6100	7.7000	7.6100	0.00
27/06/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.73	92.3600	7.7300	92.3600	0.00
27/06/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.84	92.2600	7.8400	92.2600	0.00
27/06/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.90	92.1800	7.9000	92.1800	0.00
27/06/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.96	92.1000	7.9600	92.1000	0.00
27/06/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.05	92.0400	8.0500	92.0400	0.00
27/06/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
27/06/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
27/06/2016	R023 On 04-August-16			Bond Future	8.84	98.1085	8.8354	98.1085	11,610.00
27/06/2016	R023 On 04-August-16	8.24	Call	Bond Future	122	0	122	0	0.00
27/06/2016	R023 On 04-August-16	8.26	Call	Bond Future	134	0	134	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
27/06/2016	R023 On 04-August-16	8.25	Call	Bond Future	128	0	128	0	0.00
27/06/2016	R023 On 04-August-16	8.25	Put	Bond Future	2950	3	2950	3	0.00
27/06/2016	R023 On 04-August-16	8.24	Put	Bond Future	2994	3	2994	3	0.00
27/06/2016	R023 On 04-August-16	8.26	Put	Bond Future	2907	3	2907	3	0.00
27/06/2016	R023 On 03-November-16			Bond Future	8.89	96.0425	8.8894	96.0425	607.00
27/06/2016	R023 On 03-November-16	9.73	Call	Bond Future	4222	4	4222	4	0.00
27/06/2016	R023 On 03-November-16	9.75	Call	Bond Future	4293	4	4293	4	0.00
27/06/2016	R023 On 03-November-16	9.74	Call	Bond Future	4257	4	4257	4	0.00
27/06/2016	R023 On 03-November-16	9.74	Put	Bond Future	450	0	450	0	0.00
27/06/2016	R023 On 03-November-16	9.75	Put	Bond Future	442	0	442	0	0.00
27/06/2016	R023 On 03-November-16	9.73	Put	Bond Future	458	0	458	0	0.00
27/06/2016	R023 On 02-February-17			Bond Future	8.93	97.9663	8.9346	97.9663	0.00
27/06/2016	R023 On 02-February-17	8.86	Call	Bond Future	2019	2	2019	2	0.00
27/06/2016	R023 On 02-February-17	8.85	Call	Bond Future	1997	2	1997	2	0.00
27/06/2016	R023 On 02-February-17	8.84	Call	Bond Future	1976	2	1976	2	0.00
27/06/2016	R023 On 02-February-17	8.85	Put	Bond Future	2374	2	2374	2	0.00
27/06/2016	R023 On 02-February-17	8.84	Put	Bond Future	2398	2	2398	2	0.00
27/06/2016	R023 On 02-February-17	8.86	Put	Bond Future	2351	2	2351	2	0.00
27/06/2016	R035 On 04-August-16			Bond Future	9.71	96.8743	9.7108	96.8743	5,505.00
27/06/2016	R035 On 04-August-16	10.35	Call	Bond Future	4935	5	4935	5	0.00
27/06/2016	R035 On 04-August-16	10.36	Call	Bond Future	5009	5	5009	5	0.00
27/06/2016	R035 On 04-August-16	10.37	Call	Bond Future	5083	5	5083	5	0.00
27/06/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
27/06/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
27/06/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
27/06/2016	R035 On 03-November-16			Bond Future	9.77	94.2142	9.7661	94.2142	0.00
27/06/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
27/06/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
27/06/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
27/06/2016	R035 On 03-November-16	9.59	Put	Bond Future	1418	1	1418	1	0.00
27/06/2016	R035 On 03-November-16	9.57	Put	Bond Future	1582	2	1582	2	0.00
27/06/2016	R035 On 03-November-16	9.58	Put	Bond Future	1500	1	1500	1	0.00
27/06/2016	R186 On 04-August-16			Bond Future	9.14	110.4933	9.1360	110.4933	97,788.00
27/06/2016	R186 On 04-August-16	8.90	Call	Bond Future	750	1	750	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2016	R186 On 04-August-16	8.85	Call	Bond Future	641	1	641	1	750.00
27/06/2016	R186 On 04-August-16	9.60	Call	Bond Future	3562	4	3562	4	0.00
27/06/2016	R186 On 04-August-16	8.51	Call	Bond Future	180	0	180	0	0.00
27/06/2016	R186 On 04-August-16	8.49	Call	Bond Future	165	0	165	0	0.00
27/06/2016	R186 On 04-August-16	10.00	Call	Bond Future	5918	6	5918	6	0.00
27/06/2016	R186 On 04-August-16	8.50	Call	Bond Future	172	0	172	0	0.00
27/06/2016	R186 On 04-August-16	9.25	Call	Bond Future	1866	2	1866	2	0.00
27/06/2016	R186 On 04-August-16	9.35	Call	Bond Future	2299	2	2299	2	500.00
27/06/2016	R186 On 04-August-16	9.40	Call	Bond Future	2533	3	2533	3	0.00
27/06/2016	R186 On 04-August-16	9.30	Call	Bond Future	2077	2	2077	2	500.00
27/06/2016	R186 On 04-August-16	8.90	Put	Bond Future	2422	2	2422	2	0.00
27/06/2016	R186 On 04-August-16	9.60	Put	Bond Future	373	0	373	0	5,635.00
27/06/2016	R186 On 04-August-16	8.49	Put	Bond Future	4825	5	4825	5	0.00
27/06/2016	R186 On 04-August-16	8.85	Put	Bond Future	2672	3	2672	3	0.00
27/06/2016	R186 On 04-August-16	10.00	Put	Bond Future	82	0	82	0	6,500.00
27/06/2016	R186 On 04-August-16	8.51	Put	Bond Future	4692	5	4692	5	0.00
27/06/2016	R186 On 04-August-16	8.50	Put	Bond Future	4758	5	4758	5	0.00
27/06/2016	R186 On 04-August-16	9.25	Put	Bond Future	1070	1	1070	1	1,000.00
27/06/2016	R186 On 04-August-16	9.35	Put	Bond Future	812	1	812	1	0.00
27/06/2016	R186 On 04-August-16	9.40	Put	Bond Future	702	1	702	1	5,000.00
27/06/2016	R186 On 04-August-16	9.30	Put	Bond Future	935	1	935	1	0.00
27/06/2016	R186 On 03-November-16			Bond Future	9.19	112.5939	9.1874	112.5939	482.00
27/06/2016	R186 On 03-November-16	9.66	Call	Bond Future	4520	5	4520	5	0.00
27/06/2016	R186 On 03-November-16	8.96	Call	Bond Future	1900	2	1900	2	0.00
27/06/2016	R186 On 03-November-16	9.40	Call	Bond Future	3406	3	3406	3	1,425.00
27/06/2016	R186 On 03-November-16	9.20	Call	Bond Future	2658	3	2658	3	1,425.00
27/06/2016	R186 On 03-November-16	8.95	Call	Bond Future	1872	2	1872	2	0.00
27/06/2016	R186 On 03-November-16	8.97	Call	Bond Future	1929	2	1929	2	0.00
27/06/2016	R186 On 03-November-16	9.71	Call	Bond Future	4750	5	4750	5	0.00
27/06/2016	R186 On 03-November-16	9.66	Put	Bond Future	1337	1	1337	1	5,000.00
27/06/2016	R186 On 03-November-16	9.71	Put	Bond Future	1238	1	1238	1	5,000.00
27/06/2016	R186 On 03-November-16	8.96	Put	Bond Future	3478	3	3478	3	0.00
27/06/2016	R186 On 03-November-16	8.97	Put	Bond Future	3437	3	3437	3	0.00
27/06/2016	R186 On 03-November-16	9.20	Put	Bond Future	2572	3	2572	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
27/06/2016	R186 On 03-November-16	8.95	Put	Bond Future	3520	4	3520	4	0.00
27/06/2016	R186 On 03-November-16	9.40	Put	Bond Future	1959	2	1959	2	0.00
27/06/2016	R197 On 04-August-16			Bond Future	299.62	299.5948	299.6213	299.5948	1,667.00
27/06/2016	R197 On 04-August-16	293.98	Call	Bond Future	5641	6	5641	6	0.00
27/06/2016	R197 On 04-August-16	293.96	Call	Bond Future	5661	6	5661	6	0.00
27/06/2016	R197 On 04-August-16	293.97	Call	Bond Future	5651	6	5651	6	0.00
27/06/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
27/06/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
27/06/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
27/06/2016	R197 On 03-November-16			Bond Future	305.33	305.3088	305.3325	305.3088	0.00
27/06/2016	R197 On 03-November-16	303.56	Call	Bond Future	1772	2	1772	2	0.00
27/06/2016	R197 On 03-November-16	303.58	Call	Bond Future	1752	2	1752	2	0.00
27/06/2016	R197 On 03-November-16	303.57	Call	Bond Future	1762	2	1762	2	0.00
27/06/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
27/06/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
27/06/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
27/06/2016	R202 On 04-August-16			Bond Future	249.11	248.7483	249.1101	248.7483	37,424.00
27/06/2016	R202 On 04-August-16	243.26	Call	Bond Future	6662	6	6662	6	0.00
27/06/2016	R202 On 04-August-16	243.25	Call	Bond Future	6669	6	6669	6	0.00
27/06/2016	R202 On 04-August-16	243.24	Call	Bond Future	6677	6	6677	6	0.00
27/06/2016	R202 On 04-August-16	243.25	Put	Bond Future	809	1	809	1	0.00
27/06/2016	R202 On 04-August-16	243.26	Put	Bond Future	812	1	812	1	0.00
27/06/2016	R202 On 04-August-16	243.24	Put	Bond Future	807	1	807	1	0.00
27/06/2016	R202 On 03-November-16			Bond Future	253.86	253.4927	253.8585	253.4927	0.00
27/06/2016	R202 On 03-November-16	253.85	Call	Bond Future	8	0	8	0	0.00
27/06/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
27/06/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
27/06/2016	R202 On 03-November-16	253.86	Put	Bond Future	2	0	2	0	0.00
27/06/2016	R202 On 03-November-16	253.87	Put	Bond Future	12	0	12	0	0.00
27/06/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
27/06/2016	R203 On 04-August-16			Bond Future	7.78	103.7960	7.7808	103.7960	58,231.00
27/06/2016	R203 On 04-August-16	7.24	Call	Bond Future	15	0	15	0	0.00
27/06/2016	R203 On 04-August-16	7.26	Call	Bond Future	17	0	17	0	0.00
27/06/2016	R203 On 04-August-16	7.25	Call	Bond Future	16	0	16	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
27/06/2016	R203 On 04-August-16	7.24	Put	Bond Future	579	1	579	1	0.00
27/06/2016	R203 On 04-August-16	7.26	Put	Bond Future	560	1	560	1	0.00
27/06/2016	R203 On 04-August-16	7.25	Put	Bond Future	570	1	570	1	0.00
27/06/2016	R203 On 03-November-16			Bond Future	7.78	101.5975	7.7843	101.5975	0.00
27/06/2016	R203 On 03-November-16	8.84	Call	Bond Future	880	1	880	1	0.00
27/06/2016	R203 On 03-November-16	8.86	Call	Bond Future	894	1	894	1	0.00
27/06/2016	R203 On 03-November-16	8.85	Call	Bond Future	887	1	887	1	0.00
27/06/2016	R203 On 03-November-16	8.85	Put	Bond Future	27	0	27	0	0.00
27/06/2016	R203 On 03-November-16	8.86	Put	Bond Future	26	0	26	0	0.00
27/06/2016	R203 On 03-November-16	8.84	Put	Bond Future	28	0	28	0	0.00
27/06/2016	R203 On 02-February-17			Bond Future	7.67	103.6326	7.6737	103.6326	0.00
27/06/2016	R203 On 02-February-17	7.70	Call	Bond Future	232	0	232	0	0.00
27/06/2016	R203 On 02-February-17	7.72	Call	Bond Future	238	0	238	0	0.00
27/06/2016	R203 On 02-February-17	7.71	Call	Bond Future	235	0	235	0	0.00
27/06/2016	R203 On 02-February-17	7.71	Put	Bond Future	214	0	214	0	0.00
27/06/2016	R203 On 02-February-17	7.70	Put	Bond Future	216	0	216	0	0.00
27/06/2016	R203 On 02-February-17	7.72	Put	Bond Future	211	0	211	0	0.00
27/06/2016	R204 On 04-August-16			Bond Future	8.18	100.7080	8.1796	100.7080	33,387.00
27/06/2016	R204 On 04-August-16	7.76	Call	Bond Future	76	0	76	0	0.00
27/06/2016	R204 On 04-August-16	7.75	Call	Bond Future	73	0	73	0	0.00
27/06/2016	R204 On 04-August-16	7.74	Call	Bond Future	69	0	69	0	0.00
27/06/2016	R204 On 04-August-16	7.75	Put	Bond Future	983	1	983	1	0.00
27/06/2016	R204 On 04-August-16	7.74	Put	Bond Future	1001	1	1001	1	0.00
27/06/2016	R204 On 04-August-16	7.76	Put	Bond Future	965	1	965	1	0.00
27/06/2016	R204 On 03-November-16			Bond Future	8.23	102.6226	8.2276	102.6226	656.00
27/06/2016	R204 On 03-November-16	9.22	Call	Bond Future	1963	2	1963	2	0.00
27/06/2016	R204 On 03-November-16	9.21	Call	Bond Future	1946	2	1946	2	0.00
27/06/2016	R204 On 03-November-16	9.23	Call	Bond Future	1979	2	1979	2	0.00
27/06/2016	R204 On 03-November-16	9.22	Put	Bond Future	96	0	96	0	0.00
27/06/2016	R204 On 03-November-16	9.23	Put	Bond Future	94	0	94	0	0.00
27/06/2016	R204 On 03-November-16	9.21	Put	Bond Future	98	0	98	0	0.00
27/06/2016	R204 On 02-February-17			Bond Future	8.25	100.6359	8.2452	100.6359	0.00
27/06/2016	R204 On 02-February-17	8.28	Call	Bond Future	742	1	742	1	0.00
27/06/2016	R204 On 02-February-17	8.29	Call	Bond Future	751	1	751	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
27/06/2016	R204 On 02-February-17	8.30	Call	Bond Future	760	1	760	1	0.00
27/06/2016	R204 On 02-February-17	8.28	Put	Bond Future	683	1	683	1	0.00
27/06/2016	R204 On 02-February-17	8.29	Put	Bond Future	675	1	675	1	0.00
27/06/2016	R204 On 02-February-17	8.30	Put	Bond Future	667	1	667	1	0.00
27/06/2016	R207 On 04-August-16			Bond Future	8.45	96.9896	8.4508	96.9896	76,760.00
27/06/2016	R207 On 04-August-16	8.00	Call	Bond Future	108	0	108	0	0.00
27/06/2016	R207 On 04-August-16	7.99	Call	Bond Future	104	0	104	0	0.00
27/06/2016	R207 On 04-August-16	8.01	Call	Bond Future	113	0	113	0	0.00
27/06/2016	R207 On 04-August-16	7.99	Put	Bond Future	1434	1	1434	1	0.00
27/06/2016	R207 On 04-August-16	8.00	Put	Bond Future	1409	1	1409	1	0.00
27/06/2016	R207 On 04-August-16	8.01	Put	Bond Future	1385	1	1385	1	0.00
27/06/2016	R207 On 02-February-17			Bond Future	8.54	97.1698	8.5377	97.1698	0.00
27/06/2016	R207 On 02-February-17	8.91	Call	Bond Future	1635	2	1635	2	62.00
27/06/2016	R207 On 02-February-17	9.22	Call	Bond Future	2164	2	2164	2	0.00
27/06/2016	R207 On 02-February-17	9.24	Call	Bond Future	2201	2	2201	2	0.00
27/06/2016	R207 On 02-February-17	9.23	Call	Bond Future	2182	2	2182	2	0.00
27/06/2016	R207 On 02-February-17	8.91	Put	Bond Future	710	1	710	1	0.00
27/06/2016	R207 On 02-February-17	9.22	Put	Bond Future	478	0	478	0	0.00
27/06/2016	R207 On 02-February-17	9.23	Put	Bond Future	472	0	472	0	0.00
27/06/2016	R207 On 02-February-17	9.24	Put	Bond Future	465	0	465	0	0.00
27/06/2016	R208 On 04-August-16			Bond Future	8.60	95.4303	8.6035	95.4303	48,487.00
27/06/2016	R208 On 04-August-16	7.99	Call	Bond Future	74	0	74	0	0.00
27/06/2016	R208 On 04-August-16	8.00	Call	Bond Future	77	0	77	0	0.00
27/06/2016	R208 On 04-August-16	8.01	Call	Bond Future	81	0	81	0	0.00
27/06/2016	R208 On 04-August-16	7.99	Put	Bond Future	2314	2	2314	2	0.00
27/06/2016	R208 On 04-August-16	8.00	Put	Bond Future	2281	2	2281	2	0.00
27/06/2016	R208 On 04-August-16	8.01	Put	Bond Future	2247	2	2247	2	0.00
27/06/2016	R208 On 03-November-16			Bond Future	8.66	93.8419	8.6575	93.8419	46.00
27/06/2016	R208 On 03-November-16	9.57	Call	Bond Future	3337	3	3337	3	0.00
27/06/2016	R208 On 03-November-16	9.59	Call	Bond Future	3393	3	3393	3	0.00
27/06/2016	R208 On 03-November-16	9.58	Call	Bond Future	3365	3	3365	3	0.00
27/06/2016	R208 On 03-November-16	9.57	Put	Bond Future	261	0	261	0	0.00
27/06/2016	R208 On 03-November-16	9.58	Put	Bond Future	256	0	256	0	0.00
27/06/2016	R208 On 03-November-16	9.59	Put	Bond Future	251	0	251	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
27/06/2016	R208 On 02-February-17			Bond Future	8.70	95.7217	8.6976	95.7217	0.00
27/06/2016	R208 On 02-February-17	8.64	Call	Bond Future	1417	1	1417	1	0.00
27/06/2016	R208 On 02-February-17	8.63	Call	Bond Future	1401	1	1401	1	0.00
27/06/2016	R208 On 02-February-17	8.65	Call	Bond Future	1434	1	1434	1	0.00
27/06/2016	R208 On 02-February-17	8.65	Put	Bond Future	1590	2	1590	2	0.00
27/06/2016	R208 On 02-February-17	8.64	Put	Bond Future	1607	2	1607	2	0.00
27/06/2016	R208 On 02-February-17	8.63	Put	Bond Future	1623	2	1623	2	0.00
27/06/2016	R209 On 04-August-16			Bond Future	9.65	72.6132	9.6539	72.6132	55,112.00
27/06/2016	R209 On 04-August-16	9.24	Call	Bond Future	452	1	452	1	0.00
27/06/2016	R209 On 04-August-16	10.60	Call	Bond Future	5993	6	5993	6	5,624.00
27/06/2016	R209 On 04-August-16	9.26	Call	Bond Future	483	1	483	1	0.00
27/06/2016	R209 On 04-August-16	9.25	Call	Bond Future	468	1	468	1	0.00
27/06/2016	R209 On 04-August-16	9.70	Call	Bond Future	1603	2	1603	2	0.00
27/06/2016	R209 On 04-August-16	10.29	Call	Bond Future	4301	4	4301	4	0.00
27/06/2016	R209 On 04-August-16	9.60	Call	Bond Future	1273	1	1273	1	5,624.00
27/06/2016	R209 On 04-August-16	9.40	Call	Bond Future	747	1	747	1	250.00
27/06/2016	R209 On 04-August-16	9.24	Put	Bond Future	3307	3	3307	3	0.00
27/06/2016	R209 On 04-August-16	10.60	Put	Bond Future	76	0	76	0	0.00
27/06/2016	R209 On 04-August-16	9.26	Put	Bond Future	3197	3	3197	3	0.00
27/06/2016	R209 On 04-August-16	9.25	Put	Bond Future	3252	3	3252	3	0.00
27/06/2016	R209 On 04-August-16	10.29	Put	Bond Future	234	0	234	0	250.00
27/06/2016	R209 On 04-August-16	9.70	Put	Bond Future	1296	1	1296	1	250.00
27/06/2016	R209 On 04-August-16	9.40	Put	Bond Future	2478	2	2478	2	0.00
27/06/2016	R209 On 04-August-16	9.60	Put	Bond Future	1635	2	1635	2	0.00
27/06/2016	R209 On 03-November-16			Bond Future	9.70	70.8431	9.7021	70.8431	0.00
27/06/2016	R209 On 03-November-16	10.24	Call	Bond Future	4725	5	4725	5	0.00
27/06/2016	R209 On 03-November-16	10.26	Call	Bond Future	4810	5	4810	5	0.00
27/06/2016	R209 On 03-November-16	10.25	Call	Bond Future	4767	5	4767	5	0.00
27/06/2016	R209 On 03-November-16	10.25	Put	Bond Future	1274	1	1274	1	5,000.00
27/06/2016	R209 On 03-November-16	10.26	Put	Bond Future	1255	1	1255	1	0.00
27/06/2016	R209 On 03-November-16	10.24	Put	Bond Future	1292	1	1292	1	0.00
27/06/2016	R209 On 02-February-17			Bond Future	9.74	72.2623	9.7445	72.2623	0.00
27/06/2016	R209 On 02-February-17	9.53	Call	Bond Future	2867	3	2867	3	0.00
27/06/2016	R209 On 02-February-17	9.55	Call	Bond Future	2926	3	2926	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
27/06/2016	R209 On 02-February-17	9.54	Call	Bond Future	2896	3	2896	3	0.00
27/06/2016	R209 On 02-February-17	9.53	Put	Bond Future	4300	4	4300	4	0.00
27/06/2016	R209 On 02-February-17	9.54	Put	Bond Future	4262	4	4262	4	0.00
27/06/2016	R209 On 02-February-17	9.55	Put	Bond Future	4223	4	4223	4	0.00
27/06/2016	R210 On 04-August-16			Bond Future	189.13	188.9189	189.1275	188.9189	2,571.00
27/06/2016	R210 On 04-August-16	181.51	Call	Bond Future	7617	7	7617	7	0.00
27/06/2016	R210 On 04-August-16	181.50	Call	Bond Future	7627	7	7627	7	0.00
27/06/2016	R210 On 04-August-16	181.52	Call	Bond Future	7607	7	7607	7	0.00
27/06/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
27/06/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
27/06/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
27/06/2016	R210 On 03-November-16			Bond Future	190.45	190.2395	190.4502	190.2395	0.00
27/06/2016	R210 On 03-November-16	188.90	Call	Bond Future	1550	1	1550	1	0.00
27/06/2016	R210 On 03-November-16	188.92	Call	Bond Future	1530	1	1530	1	0.00
27/06/2016	R210 On 03-November-16	188.91	Call	Bond Future	1540	1	1540	1	0.00
27/06/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
27/06/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
27/06/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
27/06/2016	R211 On 04-August-16			Bond Future	139.77	139.8823	139.7701	139.8823	64.00
27/06/2016	R211 On 04-August-16	137.09	Call	Bond Future	2680	3	2680	3	0.00
27/06/2016	R211 On 04-August-16	137.07	Call	Bond Future	2700	3	2700	3	0.00
27/06/2016	R211 On 04-August-16	137.08	Call	Bond Future	2690	3	2690	3	0.00
27/06/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
27/06/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
27/06/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
27/06/2016	R211 On 03-November-16			Bond Future	142.43	142.5503	142.4345	142.5503	0.00
27/06/2016	R211 On 03-November-16	141.76	Call	Bond Future	674	1	674	1	0.00
27/06/2016	R211 On 03-November-16	141.75	Call	Bond Future	684	1	684	1	0.00
27/06/2016	R211 On 03-November-16	141.74	Call	Bond Future	694	1	694	1	0.00
27/06/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
27/06/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
27/06/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
27/06/2016	R212 On 04-August-16			Bond Future	146.12	146.1046	146.1178	146.1046	4,218.00
27/06/2016	R212 On 04-August-16	142.44	Call	Bond Future	3678	4	3678	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
27/06/2016	R212 On 04-August-16	142.43	Call	Bond Future	3688	4	3688	4	0.00
27/06/2016	R212 On 04-August-16	142.42	Call	Bond Future	3698	4	3698	4	0.00
27/06/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
27/06/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
27/06/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
27/06/2016	R212 On 03-November-16			Bond Future	148.90	148.8913	148.9032	148.8913	0.00
27/06/2016	R212 On 03-November-16	148.11	Call	Bond Future	793	1	793	1	0.00
27/06/2016	R212 On 03-November-16	148.12	Call	Bond Future	783	1	783	1	0.00
27/06/2016	R212 On 03-November-16	148.10	Call	Bond Future	803	1	803	1	0.00
27/06/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
27/06/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
27/06/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
27/06/2016	R213 On 04-August-16			Bond Future	9.54	83.3928	9.5396	83.3928	44,423.00
27/06/2016	R213 On 04-August-16	9.01	Call	Bond Future	286	0	286	0	0.00
27/06/2016	R213 On 04-August-16	8.99	Call	Bond Future	265	0	265	0	0.00
27/06/2016	R213 On 04-August-16	9.00	Call	Bond Future	275	0	275	0	0.00
27/06/2016	R213 On 04-August-16	8.99	Put	Bond Future	4049	4	4049	4	0.00
27/06/2016	R213 On 04-August-16	9.00	Put	Bond Future	3989	4	3989	4	0.00
27/06/2016	R213 On 04-August-16	9.01	Put	Bond Future	3928	4	3928	4	0.00
27/06/2016	R213 On 03-November-16			Bond Future	9.59	81.4275	9.5923	81.4275	0.00
27/06/2016	R213 On 03-November-16	10.20	Call	Bond Future	4985	5	4985	5	0.00
27/06/2016	R213 On 03-November-16	10.19	Call	Bond Future	4940	5	4940	5	0.00
27/06/2016	R213 On 03-November-16	10.18	Call	Bond Future	4896	5	4896	5	0.00
27/06/2016	R213 On 03-November-16	10.19	Put	Bond Future	1138	1	1138	1	0.00
27/06/2016	R213 On 03-November-16	10.18	Put	Bond Future	1155	1	1155	1	0.00
27/06/2016	R213 On 03-November-16	10.20	Put	Bond Future	1121	1	1121	1	0.00
27/06/2016	R213 On 02-February-17			Bond Future	9.64	83.0584	9.6400	83.0584	0.00
27/06/2016	R213 On 02-February-17	9.40	Call	Bond Future	2708	3	2708	3	0.00
27/06/2016	R213 On 02-February-17	9.42	Call	Bond Future	2765	3	2765	3	0.00
27/06/2016	R213 On 02-February-17	9.41	Call	Bond Future	2736	3	2736	3	0.00
27/06/2016	R213 On 02-February-17	9.40	Put	Bond Future	4291	4	4291	4	0.00
27/06/2016	R213 On 02-February-17	9.42	Put	Bond Future	4214	4	4214	4	0.00
27/06/2016	R213 On 02-February-17	9.41	Put	Bond Future	4253	4	4253	4	0.00
27/06/2016	R214 On 04-August-16			Bond Future	9.77	72.6281	9.7733	72.6281	30,086.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2016	R214 On 04-August-16	9.30	Call	Bond Future	398	0	398	0	1,300.00
27/06/2016	R214 On 04-August-16	9.24	Call	Bond Future	321	0	321	0	0.00
27/06/2016	R214 On 04-August-16	11.30	Call	Bond Future	9353	9	9353	9	5,610.00
27/06/2016	R214 On 04-August-16	9.26	Call	Bond Future	345	0	345	0	0.00
27/06/2016	R214 On 04-August-16	9.25	Call	Bond Future	333	0	333	0	0.00
27/06/2016	R214 On 04-August-16	10.30	Call	Bond Future	3855	4	3855	4	5,610.00
27/06/2016	R214 On 04-August-16	8.55	Call	Bond Future	11	0	11	0	1,300.00
27/06/2016	R214 On 04-August-16	9.30	Put	Bond Future	3797	4	3797	4	0.00
27/06/2016	R214 On 04-August-16	9.26	Put	Bond Future	4044	4	4044	4	0.00
27/06/2016	R214 On 04-August-16	9.24	Put	Bond Future	4170	4	4170	4	0.00
27/06/2016	R214 On 04-August-16	11.30	Put	Bond Future	7	0	7	0	0.00
27/06/2016	R214 On 04-August-16	10.30	Put	Bond Future	370	0	370	0	0.00
27/06/2016	R214 On 04-August-16	9.25	Put	Bond Future	4107	4	4107	4	0.00
27/06/2016	R214 On 04-August-16	8.55	Put	Bond Future	9380	9	9380	9	0.00
27/06/2016	R214 On 03-November-16			Bond Future	9.82	70.7117	9.8231	70.7117	0.00
27/06/2016	R214 On 03-November-16	10.33	Call	Bond Future	4751	5	4751	5	0.00
27/06/2016	R214 On 03-November-16	10.35	Call	Bond Future	4837	5	4837	5	0.00
27/06/2016	R214 On 03-November-16	10.34	Call	Bond Future	4794	5	4794	5	0.00
27/06/2016	R214 On 03-November-16	10.33	Put	Bond Future	1420	1	1420	1	0.00
27/06/2016	R214 On 03-November-16	10.34	Put	Bond Future	1400	1	1400	1	0.00
27/06/2016	R214 On 03-November-16	10.35	Put	Bond Future	1380	1	1380	1	0.00
27/06/2016	R214 On 02-February-17			Bond Future	9.87	72.1281	9.8686	72.1281	0.00
27/06/2016	R214 On 02-February-17	9.67	Call	Bond Future	3041	3	3041	3	0.00
27/06/2016	R214 On 02-February-17	9.66	Call	Bond Future	3011	3	3011	3	0.00
27/06/2016	R214 On 02-February-17	9.68	Call	Bond Future	3071	3	3071	3	0.00
27/06/2016	R214 On 02-February-17	9.67	Put	Bond Future	4411	4	4411	4	0.00
27/06/2016	R214 On 02-February-17	9.66	Put	Bond Future	4451	4	4451	4	0.00
27/06/2016	R214 On 02-February-17	9.68	Put	Bond Future	4371	4	4371	4	0.00
27/06/2016	R248 On 04-August-16			Bond Future	9.85	93.3259	9.8495	93.3259	59,008.00
27/06/2016	R248 On 04-August-16	9.25	Call	Bond Future	354	0	354	0	0.00
27/06/2016	R248 On 04-August-16	9.26	Call	Bond Future	367	0	367	0	0.00
27/06/2016	R248 On 04-August-16	9.24	Call	Bond Future	341	0	341	0	0.00
27/06/2016	R248 On 04-August-16	9.26	Put	Bond Future	5802	6	5802	6	0.00
27/06/2016	R248 On 04-August-16	9.25	Put	Bond Future	5886	6	5886	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
27/06/2016	R248 On 04-August-16	9.24	Put	Bond Future	5971	6	5971	6	0.00
27/06/2016	R248 On 03-November-16			Bond Future	9.90	90.6617	9.9018	90.6617	1,529.00
27/06/2016	R248 On 03-November-16	10.39	Call	Bond Future	6048	6	6048	6	0.00
27/06/2016	R248 On 03-November-16	10.38	Call	Bond Future	5995	6	5995	6	0.00
27/06/2016	R248 On 03-November-16	10.37	Call	Bond Future	5942	6	5942	6	0.00
27/06/2016	R248 On 03-November-16	10.38	Put	Bond Future	2018	2	2018	2	0.00
27/06/2016	R248 On 03-November-16	10.39	Put	Bond Future	1992	2	1992	2	0.00
27/06/2016	R248 On 03-November-16	10.37	Put	Bond Future	2046	2	2046	2	0.00
27/06/2016	R248 On 02-February-17			Bond Future	9.95	92.4778	9.9499	92.4778	0.00
27/06/2016	R248 On 02-February-17	9.76	Call	Bond Future	4071	4	4071	4	0.00
27/06/2016	R248 On 02-February-17	9.77	Call	Bond Future	4109	4	4109	4	0.00
27/06/2016	R248 On 02-February-17	9.78	Call	Bond Future	4148	4	4148	4	0.00
27/06/2016	R248 On 02-February-17	9.77	Put	Bond Future	5678	6	5678	6	0.00
27/06/2016	R248 On 02-February-17	9.76	Put	Bond Future	5727	6	5727	6	0.00
27/06/2016	R248 On 02-February-17	9.78	Put	Bond Future	5628	6	5628	6	0.00