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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
28/06/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	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
28/06/2016	2025 On 04-August-16			Bond Future	127.56	127.5503	127.5619	127.5503	3,012.00
28/06/2016	2025 On 04-August-16	123.86	Call	Bond Future	3702	4	3702	4	0.00
28/06/2016	2025 On 04-August-16	123.87	Call	Bond Future	3692	4	3692	4	0.00
28/06/2016	2025 On 04-August-16	123.85	Call	Bond Future	3712	4	3712	4	0.00
28/06/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
28/06/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
28/06/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
28/06/2016	2025 On 03-November-16			Bond Future	129.99	129.9817	129.9938	129.9817	0.00
28/06/2016	2025 On 03-November-16	129.23	Call	Bond Future	764	1	764	1	0.00
28/06/2016	2025 On 03-November-16	129.22	Call	Bond Future	774	1	774	1	0.00
28/06/2016	2025 On 03-November-16	129.21	Call	Bond Future	784	1	784	1	0.00
28/06/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
28/06/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
28/06/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
28/06/2016	2030 On 04-August-16			Bond Future	9.27	88.9974	9.2685	88.9974	25,310.00
28/06/2016	2030 On 04-August-16	10.17	Call	Bond Future	6083	5	6083	5	0.00
28/06/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
28/06/2016	2030 On 03-November-16			Bond Future	9.31	90.6887	9.3124	90.6887	0.00
28/06/2016	2030 On 03-November-16	9.33	Call	Bond Future	123	0	123	0	0.00
28/06/2016	2030 On 03-November-16	9.34	Call	Bond Future	192	0	192	0	0.00
28/06/2016	2030 On 03-November-16	9.35	Call	Bond Future	262	0	262	0	0.00
28/06/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	1	0	1	0.00
28/06/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	1	0	1	0.00
28/06/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	1	0	1	0.00
28/06/2016	2032 On 04-August-16			Bond Future	9.40	91.9754	9.3984	91.9754	12,705.00
28/06/2016	2032 On 04-August-16	8.99	Call	Bond Future	492	0	492	0	0.00
28/06/2016	2032 On 04-August-16	9.01	Call	Bond Future	527	0	527	0	0.00
28/06/2016	2032 On 04-August-16	9.00	Call	Bond Future	509	0	509	0	0.00
28/06/2016	2032 On 04-August-16	9.00	Put	Bond Future	3594	5	3594	5	0.00
28/06/2016	2032 On 04-August-16	9.01	Put	Bond Future	3532	5	3532	5	0.00
28/06/2016	2032 On 04-August-16	8.99	Put	Bond Future	3656	5	3656	5	0.00
28/06/2016	2032 On 03-November-16			Bond Future	9.45	89.5642	9.4462	89.5642	0.00
28/06/2016	2032 On 03-November-16	10.28	Call	Bond Future	6812	6	6812	6	0.00
28/06/2016	2032 On 03-November-16	10.30	Call	Bond Future	6918	6	6918	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
28/06/2016	2032 On 03-November-16	10.29	Call	Bond Future	6865	6	6865	6	0.00
28/06/2016	2032 On 03-November-16	10.28	Put	Bond Future	888	1	888	1	0.00
28/06/2016	2032 On 03-November-16	10.29	Put	Bond Future	874	1	874	1	0.00
28/06/2016	2032 On 03-November-16	10.30	Put	Bond Future	860	1	860	1	0.00
28/06/2016	2032 On 02-February-17			Bond Future	9.49	91.3568	9.4875	91.3568	0.00
28/06/2016	2032 On 02-February-17	9.51	Call	Bond Future	3968	3	3968	3	0.00
28/06/2016	2032 On 02-February-17	9.53	Call	Bond Future	4043	3	4043	3	0.00
28/06/2016	2032 On 02-February-17	9.52	Call	Bond Future	4005	3	4005	3	0.00
28/06/2016	2032 On 02-February-17	9.52	Put	Bond Future	3766	5	3766	5	0.00
28/06/2016	2032 On 02-February-17	9.51	Put	Bond Future	3803	5	3803	5	0.00
28/06/2016	2032 On 02-February-17	9.53	Put	Bond Future	3730	5	3730	5	0.00
28/06/2016	2033 On 04-August-16			Bond Future	108.85	108.8375	108.8473	108.8375	4,159.00
28/06/2016	2033 On 04-August-16	104.99	Call	Bond Future	3857	4	3857	4	0.00
28/06/2016	2033 On 04-August-16	105.00	Call	Bond Future	3847	4	3847	4	0.00
28/06/2016	2033 On 04-August-16	105.01	Call	Bond Future	3837	4	3837	4	0.00
28/06/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
28/06/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
28/06/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
28/06/2016	2033 On 03-November-16			Bond Future	109.90	109.8930	109.9031	109.8930	0.00
28/06/2016	2033 On 03-November-16	109.18	Call	Bond Future	723	1	723	1	0.00
28/06/2016	2033 On 03-November-16	109.17	Call	Bond Future	733	1	733	1	0.00
28/06/2016	2033 On 03-November-16	109.16	Call	Bond Future	743	1	743	1	0.00
28/06/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
28/06/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
28/06/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
28/06/2016	2037 On 04-August-16			Bond Future	9.56	89.0127	9.5588	89.0127	40,983.00
28/06/2016	2037 On 04-August-16	9.24	Call	Bond Future	768	0	768	0	0.00
28/06/2016	2037 On 04-August-16	9.25	Call	Bond Future	792	0	792	0	0.00
28/06/2016	2037 On 04-August-16	9.26	Call	Bond Future	816	0	816	0	0.00
28/06/2016	2037 On 04-August-16	9.25	Put	Bond Future	3396	5	3396	5	0.00
28/06/2016	2037 On 04-August-16	9.26	Put	Bond Future	3334	5	3334	5	0.00
28/06/2016	2037 On 04-August-16	9.24	Put	Bond Future	3458	5	3458	5	0.00
28/06/2016	2037 On 03-November-16			Bond Future	9.60	90.7044	9.6041	90.7044	0.00
28/06/2016	2037 On 03-November-16	10.35	Call	Bond Future	6960	6	6960	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
28/06/2016	2037 On 03-November-16	10.36	Call	Bond Future	7015	6	7015	6	0.00
28/06/2016	2037 On 03-November-16	10.37	Call	Bond Future	7071	6	7071	6	0.00
28/06/2016	2037 On 03-November-16	10.36	Put	Bond Future	1159	2	1159	2	0.00
28/06/2016	2037 On 03-November-16	10.37	Put	Bond Future	1142	2	1142	2	0.00
28/06/2016	2037 On 03-November-16	10.35	Put	Bond Future	1177	2	1177	2	0.00
28/06/2016	2037 On 02-February-17			Bond Future	9.64	88.2627	9.6440	88.2627	0.00
28/06/2016	2037 On 02-February-17	9.66	Call	Bond Future	4422	4	4422	4	0.00
28/06/2016	2037 On 02-February-17	9.68	Call	Bond Future	4503	4	4503	4	0.00
28/06/2016	2037 On 02-February-17	9.67	Call	Bond Future	4463	4	4463	4	0.00
28/06/2016	2037 On 02-February-17	9.66	Put	Bond Future	4293	5	4293	5	0.00
28/06/2016	2037 On 02-February-17	9.67	Put	Bond Future	4253	5	4253	5	0.00
28/06/2016	2037 On 02-February-17	9.68	Put	Bond Future	4212	5	4212	5	0.00
28/06/2016	2038 On 04-August-16			Bond Future	135.22	135.2103	135.2228	135.2103	21,722.00
28/06/2016	2038 On 04-August-16	129.31	Call	Bond Future	5913	6	5913	6	0.00
28/06/2016	2038 On 04-August-16	129.30	Call	Bond Future	5923	6	5923	6	0.00
28/06/2016	2038 On 04-August-16	129.32	Call	Bond Future	5903	6	5903	6	0.00
28/06/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
28/06/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
28/06/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
28/06/2016	2038 On 03-November-16			Bond Future	137.80	137.7877	137.8008	137.7877	0.00
28/06/2016	2038 On 03-November-16	136.33	Call	Bond Future	1471	1	1471	1	0.00
28/06/2016	2038 On 03-November-16	136.32	Call	Bond Future	1481	1	1481	1	0.00
28/06/2016	2038 On 03-November-16	136.31	Call	Bond Future	1491	1	1491	1	0.00
28/06/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
28/06/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
28/06/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
28/06/2016	2040 On 04-August-16			Bond Future	9.61	92.5774	9.6138	92.5774	722.00
28/06/2016	2040 On 04-August-16	9.51	Call	Bond Future	1512	1	1512	1	0.00
28/06/2016	2040 On 04-August-16	9.50	Call	Bond Future	1475	1	1475	1	0.00
28/06/2016	2040 On 04-August-16	9.49	Call	Bond Future	1438	1	1438	1	0.00
28/06/2016	2040 On 04-August-16	9.51	Put	Bond Future	2435	4	2435	4	0.00
28/06/2016	2040 On 04-August-16	9.50	Put	Bond Future	2487	4	2487	4	0.00
28/06/2016	2040 On 04-August-16	9.49	Put	Bond Future	2540	4	2540	4	0.00
28/06/2016	2040 On 03-November-16			Bond Future	9.66	94.3367	9.6593	94.3367	0.00

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28/06/2016	2040 On 03-November-16	9.70	Call	Bond Future	3779	3	3779	3	0.00
28/06/2016	2040 On 03-November-16	9.71	Call	Bond Future	3824	3	3824	3	0.00
28/06/2016	2040 On 03-November-16	9.69	Call	Bond Future	3735	3	3735	3	0.00
28/06/2016	2040 On 03-November-16	9.69	Put	Bond Future	3468	5	3468	5	0.00
28/06/2016	2040 On 03-November-16	9.71	Put	Bond Future	3382	4	3382	4	0.00
28/06/2016	2040 On 03-November-16	9.70	Put	Bond Future	3425	4	3425	4	0.00
28/06/2016	2044 On 04-August-16			Bond Future	9.65	89.8040	9.6483	89.8040	19,251.00
28/06/2016	2044 On 04-August-16	9.51	Call	Bond Future	1401	1	1401	1	0.00
28/06/2016	2044 On 04-August-16	9.50	Call	Bond Future	1365	1	1365	1	0.00
28/06/2016	2044 On 04-August-16	9.49	Call	Bond Future	1330	1	1330	1	0.00
28/06/2016	2044 On 04-August-16	9.50	Put	Bond Future	2698	4	2698	4	0.00
28/06/2016	2044 On 04-August-16	9.51	Put	Bond Future	2643	4	2643	4	0.00
28/06/2016	2044 On 04-August-16	9.49	Put	Bond Future	2754	4	2754	4	0.00
28/06/2016	2044 On 03-November-16			Bond Future	9.69	91.5106	9.6930	91.5106	285.00
28/06/2016	2044 On 03-November-16	10.42	Call	Bond Future	7398	6	7398	6	0.00
28/06/2016	2044 On 03-November-16	10.43	Call	Bond Future	7456	6	7456	6	0.00
28/06/2016	2044 On 03-November-16	10.41	Call	Bond Future	7339	6	7339	6	0.00
28/06/2016	2044 On 03-November-16	10.43	Put	Bond Future	1347	2	1347	2	0.00
28/06/2016	2044 On 03-November-16	10.42	Put	Bond Future	1367	2	1367	2	0.00
28/06/2016	2044 On 03-November-16	10.41	Put	Bond Future	1387	2	1387	2	0.00
28/06/2016	2044 On 02-February-17			Bond Future	9.73	88.9600	9.7325	88.9600	0.00
28/06/2016	2044 On 02-February-17	9.77	Call	Bond Future	4948	4	4948	4	0.00
28/06/2016	2044 On 02-February-17	9.76	Call	Bond Future	4904	4	4904	4	0.00
28/06/2016	2044 On 02-February-17	9.78	Call	Bond Future	4991	4	4991	4	0.00
28/06/2016	2044 On 02-February-17	9.77	Put	Bond Future	4622	6	4622	6	0.00
28/06/2016	2044 On 02-February-17	9.78	Put	Bond Future	4578	6	4578	6	0.00
28/06/2016	2044 On 02-February-17	9.76	Put	Bond Future	4665	6	4665	6	0.00
28/06/2016	2046 On 04-August-16			Bond Future	135.05	135.0378	135.0505	135.0378	16,620.00
28/06/2016	2046 On 04-August-16	129.00	Call	Bond Future	6050	6	6050	6	0.00
28/06/2016	2046 On 04-August-16	129.01	Call	Bond Future	6040	6	6040	6	0.00
28/06/2016	2046 On 04-August-16	129.02	Call	Bond Future	6030	6	6030	6	0.00
28/06/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
28/06/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
28/06/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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28/06/2016	2046 On 03-November-16			Bond Future	136.12	136.1062	136.1195	136.1062	0.00
28/06/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
28/06/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
28/06/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
28/06/2016	2046 On 03-November-16	137.09	Put	Bond Future	970	1	970	1	0.00
28/06/2016	2046 On 03-November-16	137.07	Put	Bond Future	950	1	950	1	0.00
28/06/2016	2046 On 03-November-16	137.08	Put	Bond Future	960	1	960	1	0.00
28/06/2016	2050 On 04-August-16			Bond Future	144.35	144.3380	144.3514	144.3380	21,135.00
28/06/2016	2050 On 04-August-16	139.12	Call	Bond Future	5231	5	5231	5	0.00
28/06/2016	2050 On 04-August-16	139.14	Call	Bond Future	5211	5	5211	5	0.00
28/06/2016	2050 On 04-August-16	139.13	Call	Bond Future	5221	5	5221	5	0.00
28/06/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
28/06/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
28/06/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
28/06/2016	2050 On 03-November-16			Bond Future	147.10	147.0893	147.1031	147.0893	0.00
28/06/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
28/06/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
28/06/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
28/06/2016	2050 On 03-November-16	149.53	Put	Bond Future	2427	2	2427	2	0.00
28/06/2016	2050 On 03-November-16	149.54	Put	Bond Future	2437	2	2437	2	0.00
28/06/2016	2050 On 03-November-16	149.52	Put	Bond Future	2417	2	2417	2	0.00
28/06/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	AL37 On 04-August-16			Index Future	491.29	487.1220	491.2930	487.1220	15.00
28/06/2016	AL37 On 03-November-16			Index Future	500.73	496.4760	500.7280	496.4760	0.00
28/06/2016	AL7T On 04-August-16			Index Future	567.06	559.0240	567.0590	559.0240	11.00
28/06/2016	AL7T On 03-November-16			Index Future	577.95	569.7580	577.9490	569.7580	0.00
28/06/2016	ALBI On 04-August-16			Index Future	516.40	508.8360	516.3990	508.8360	722.00
28/06/2016	ALBI On 03-November-16			Index Future	526.32	518.6070	526.3160	518.6070	8.00
28/06/2016	ALBI On 02-February-17			Index Future	536.83	528.9800	536.8310	528.9800	0.00
28/06/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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28/06/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/06/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	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
28/06/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2016	EL28 On 04-August-16			Bond Future	132.50	132.4912	132.5046	132.4912	0.00
28/06/2016	EL28 On 04-August-16	126.86	Call	Bond Future	5645	6	5645	6	0.00
28/06/2016	EL28 On 04-August-16	126.87	Call	Bond Future	5635	6	5635	6	0.00
28/06/2016	EL28 On 04-August-16	126.88	Call	Bond Future	5625	6	5625	6	0.00
28/06/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
28/06/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
28/06/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
28/06/2016	EL28 On 03-November-16			Bond Future	133.37	133.3522	133.3662	133.3522	0.00
28/06/2016	EL28 On 03-November-16	132.15	Call	Bond Future	1216	1	1216	1	0.00
28/06/2016	EL28 On 03-November-16	132.17	Call	Bond Future	1196	1	1196	1	0.00
28/06/2016	EL28 On 03-November-16	132.16	Call	Bond Future	1206	1	1206	1	0.00
28/06/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
28/06/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
28/06/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
28/06/2016	ES33 On 04-August-16			Bond Future	10.42	78.5073	10.4154	78.5073	8,882.00
28/06/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
28/06/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
28/06/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
28/06/2016	ES33 On 04-August-16	10.24	Put	Bond Future	1152	3	1152	3	0.00
28/06/2016	ES33 On 04-August-16	10.26	Put	Bond Future	1020	2	1020	2	0.00
28/06/2016	ES33 On 04-August-16	10.25	Put	Bond Future	1086	3	1086	3	0.00
28/06/2016	ES33 On 03-November-16			Bond Future	10.49	76.2065	10.4924	76.2065	0.00
28/06/2016	ES33 On 03-November-16	11.31	Call	Bond Future	4983	4	4983	4	0.00
28/06/2016	ES33 On 03-November-16	11.29	Call	Bond Future	4867	3	4867	3	0.00
28/06/2016	ES33 On 03-November-16	11.30	Call	Bond Future	4925	3	4925	3	0.00
28/06/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
28/06/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
28/06/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
28/06/2016	ES33 On 02-February-17			Bond Future	10.57	77.7317	10.5663	77.7317	0.00
28/06/2016	ES33 On 02-February-17	10.61	Call	Bond Future	276	0	276	0	0.00
28/06/2016	ES33 On 02-February-17	10.60	Call	Bond Future	213	0	213	0	0.00
28/06/2016	ES33 On 02-February-17	10.59	Call	Bond Future	150	0	150	0	0.00
28/06/2016	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
28/06/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	1	0	1	0.00
28/06/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	1	0	1	0.00
28/06/2016	ES42 On 04-August-16			Bond Future	10.57	82.6643	10.5702	82.6643	7,270.00
28/06/2016	ES42 On 03-November-16			Bond Future	10.65	79.9724	10.6460	79.9724	0.00
28/06/2016	GOVI On 04-August-16			GOVI	514.60	507.4120	514.5950	507.4120	451.00
28/06/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
28/06/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
28/06/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
28/06/2016	GOVI On 04-August-16	521.01	Put	GOVI	64150	14	64150	14	0.00
28/06/2016	GOVI On 04-August-16	520.99	Put	GOVI	63950	14	63950	14	0.00
28/06/2016	GOVI On 04-August-16	521.00	Put	GOVI	64050	14	64050	14	0.00
28/06/2016	GOVI On 03-November-16			GOVI	524.48	517.1560	524.4780	517.1560	127.00
28/06/2016	GOVI On 03-November-16	476.11	Call	GOVI	483680	41	483680	41	0.00
28/06/2016	GOVI On 03-November-16	476.12	Call	GOVI	483580	41	483580	41	0.00
28/06/2016	GOVI On 03-November-16	476.13	Call	GOVI	483480	41	483480	41	0.00
28/06/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
28/06/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
28/06/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
28/06/2016	GOVI On 02-February-17			GOVI	534.96	527.4990	534.9560	527.4990	0.00
28/06/2016	GOVI On 02-February-17	533.32	Call	GOVI	16360	0	16360	0	0.00
28/06/2016	GOVI On 02-February-17	533.34	Call	GOVI	16160	0	16160	0	0.00
28/06/2016	GOVI On 02-February-17	533.33	Call	GOVI	16260	0	16260	0	0.00
28/06/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	6	0	6	0.00
28/06/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	6	0	6	0.00
28/06/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	6	0	6	0.00
28/06/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/06/2016	IGOV On 04-August-16			Index Future	248.45	248.4240	248.4460	248.4240	1,079.00
28/06/2016	IGOV On 03-November-16			Index Future	253.23	253.2090	253.2330	253.2090	24.00
28/06/2016	IGOV On 02-February-17			Index Future	258.31	258.2880	258.3070	258.2880	0.00
28/06/2016	ILBI On 04-August-16			Index Future	672.64	672.5750	672.6350	672.5750	156.00
28/06/2016	ILBI On 03-November-16			Index Future	685.47	685.4090	685.4710	685.4090	0.00
28/06/2016	IS01 On 19-December-16			Interest Rate Swap	100.09	100.1022	100.0931	100.1022	0.00
28/06/2016	IS01 On 16-March-17			Interest Rate Swap	100.07	100.0987	100.0737	100.0987	0.00
28/06/2016	IS01 On 15-June-17			Interest Rate Swap	99.75	99.7959	99.7509	99.7959	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
28/06/2016	IS01 On 21-September-17			Interest Rate Swap	99.87	99.9361	99.8652	99.9361	0.00
28/06/2016	IS02 On 18-December-17			Interest Rate Swap	100.22	100.3189	100.2214	100.3189	0.00
28/06/2016	IS02 On 16-March-18			Interest Rate Swap	99.59	99.7155	99.5895	99.7155	0.00
28/06/2016	IS02 On 15-June-18			Interest Rate Swap	99.36	99.5016	99.3615	99.5016	0.00
28/06/2016	IS02 On 21-September-18			Interest Rate Swap	99.53	99.6967	99.5271	99.6967	0.00
28/06/2016	IS05 On 17-December-20			Interest Rate Swap	99.16	99.6559	99.1553	99.6559	0.00
28/06/2016	IS05 On 16-March-21			Interest Rate Swap	98.58	99.1053	98.5761	99.1053	0.00
28/06/2016	IS05 On 15-June-21			Interest Rate Swap	97.96	98.5187	97.9613	98.5187	0.00
28/06/2016	IS05 On 21-September-21			Interest Rate Swap	98.32	98.9007	98.3178	98.9007	0.00
28/06/2016	IS10 On 17-December-25			Interest Rate Swap	100.25	101.1249	100.2464	101.1249	0.00
28/06/2016	IS10 On 16-March-26			Interest Rate Swap	97.42	98.3258	97.4165	98.3258	0.00
28/06/2016	IS10 On 15-June-26			Interest Rate Swap	96.25	97.1801	96.2471	97.1801	0.00
28/06/2016	IS10 On 21-September-26			Interest Rate Swap	98.34	99.2822	98.3421	99.2822	0.00
28/06/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/06/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/06/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/06/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/06/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.38	92.6100	7.3800	92.6100	0.00
28/06/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.43	92.5600	7.4300	92.5600	0.00
28/06/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.45	92.5200	7.4500	92.5200	0.00
28/06/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.50	92.4600	7.5000	92.4600	0.00
28/06/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.51	92.4400	7.5100	92.4400	0.00
28/06/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.57	92.3700	7.5700	92.3700	0.00
28/06/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.63	92.3000	7.6300	92.3000	0.00
28/06/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.67	92.2700	7.6700	92.2700	0.00
28/06/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.75	92.1600	7.7500	92.1600	0.00
28/06/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.80	92.1000	7.8000	92.1000	0.00
28/06/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.86	92.0400	7.8600	92.0400	0.00
28/06/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.96	91.9500	7.9600	91.9500	0.00
28/06/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
28/06/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
28/06/2016	R023 On 04-August-16			Bond Future	8.62	98.1111	8.6151	98.1111	11,610.00
28/06/2016	R023 On 04-August-16	8.24	Call	Bond Future	284	0	284	0	0.00
28/06/2016	R023 On 04-August-16	8.26	Call	Bond Future	306	0	306	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
28/06/2016	R023 On 04-August-16	8.25	Call	Bond Future	295	0	295	0	0.00
28/06/2016	R023 On 04-August-16	8.25	Put	Bond Future	2067	3	2067	3	0.00
28/06/2016	R023 On 04-August-16	8.24	Put	Bond Future	2106	3	2106	3	0.00
28/06/2016	R023 On 04-August-16	8.26	Put	Bond Future	2029	3	2029	3	0.00
28/06/2016	R023 On 03-November-16			Bond Future	8.66	96.0442	8.6580	96.0442	607.00
28/06/2016	R023 On 03-November-16	9.73	Call	Bond Future	5121	4	5121	4	0.00
28/06/2016	R023 On 03-November-16	9.75	Call	Bond Future	5198	4	5198	4	0.00
28/06/2016	R023 On 03-November-16	9.74	Call	Bond Future	5160	4	5160	4	0.00
28/06/2016	R023 On 03-November-16	9.74	Put	Bond Future	282	0	282	0	0.00
28/06/2016	R023 On 03-November-16	9.75	Put	Bond Future	277	0	277	0	0.00
28/06/2016	R023 On 03-November-16	9.73	Put	Bond Future	288	0	288	0	0.00
28/06/2016	R023 On 02-February-17			Bond Future	8.69	97.9661	8.6913	97.9661	0.00
28/06/2016	R023 On 02-February-17	8.86	Call	Bond Future	2587	2	2587	2	0.00
28/06/2016	R023 On 02-February-17	8.85	Call	Bond Future	2562	2	2562	2	0.00
28/06/2016	R023 On 02-February-17	8.84	Call	Bond Future	2538	2	2538	2	0.00
28/06/2016	R023 On 02-February-17	8.85	Put	Bond Future	1850	2	1850	2	0.00
28/06/2016	R023 On 02-February-17	8.84	Put	Bond Future	1870	2	1870	2	0.00
28/06/2016	R023 On 02-February-17	8.86	Put	Bond Future	1830	2	1830	2	0.00
28/06/2016	R035 On 04-August-16			Bond Future	9.49	96.7973	9.4923	96.7973	5,505.00
28/06/2016	R035 On 04-August-16	10.35	Call	Bond Future	6721	5	6721	5	0.00
28/06/2016	R035 On 04-August-16	10.36	Call	Bond Future	6795	5	6795	5	0.00
28/06/2016	R035 On 04-August-16	10.37	Call	Bond Future	6869	5	6869	5	0.00
28/06/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
28/06/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
28/06/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
28/06/2016	R035 On 03-November-16			Bond Future	9.54	94.1347	9.5409	94.1347	0.00
28/06/2016	R035 On 03-November-16	9.57	Call	Bond Future	239	0	239	0	0.00
28/06/2016	R035 On 03-November-16	9.59	Call	Bond Future	402	0	402	0	0.00
28/06/2016	R035 On 03-November-16	9.58	Call	Bond Future	320	0	320	0	0.00
28/06/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	1	0	1	0.00
28/06/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	2	0	2	0.00
28/06/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	2	0	2	0.00
28/06/2016	R186 On 04-August-16			Bond Future	8.91	110.4259	8.9117	110.4259	97,734.00
28/06/2016	R186 On 04-August-16	8.90	Call	Bond Future	1383	1	1383	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
28/06/2016	R186 On 04-August-16	8.85	Call	Bond Future	1214	1	1214	1	750.00
28/06/2016	R186 On 04-August-16	9.60	Call	Bond Future	4929	4	4929	4	0.00
28/06/2016	R186 On 04-August-16	8.51	Call	Bond Future	415	0	415	0	0.00
28/06/2016	R186 On 04-August-16	8.49	Call	Bond Future	385	0	385	0	0.00
28/06/2016	R186 On 04-August-16	10.00	Call	Bond Future	7450	6	7450	6	0.00
28/06/2016	R186 On 04-August-16	9.25	Call	Bond Future	2923	2	2923	2	0.00
28/06/2016	R186 On 04-August-16	9.35	Call	Bond Future	3461	2	3461	2	500.00
28/06/2016	R186 On 04-August-16	9.40	Call	Bond Future	3743	3	3743	3	0.00
28/06/2016	R186 On 04-August-16	9.30	Call	Bond Future	3188	2	3188	2	500.00
28/06/2016	R186 On 04-August-16	8.50	Call	Bond Future	400	0	400	0	0.00
28/06/2016	R186 On 04-August-16	8.90	Put	Bond Future	1467	2	1467	2	0.00
28/06/2016	R186 On 04-August-16	9.60	Put	Bond Future	152	0	152	0	5,635.00
28/06/2016	R186 On 04-August-16	8.49	Put	Bond Future	3457	5	3457	5	0.00
28/06/2016	R186 On 04-August-16	8.85	Put	Bond Future	1656	3	1656	3	0.00
28/06/2016	R186 On 04-August-16	10.00	Put	Bond Future	26	0	26	0	6,500.00
28/06/2016	R186 On 04-August-16	8.51	Put	Bond Future	3339	5	3339	5	0.00
28/06/2016	R186 On 04-August-16	8.50	Put	Bond Future	3398	5	3398	5	0.00
28/06/2016	R186 On 04-August-16	9.25	Put	Bond Future	539	1	539	1	1,000.00
28/06/2016	R186 On 04-August-16	9.35	Put	Bond Future	386	1	386	1	0.00
28/06/2016	R186 On 04-August-16	9.40	Put	Bond Future	324	1	324	1	5,000.00
28/06/2016	R186 On 04-August-16	9.30	Put	Bond Future	457	1	457	1	0.00
28/06/2016	R186 On 03-November-16			Bond Future	8.95	112.5241	8.9542	112.5241	482.00
28/06/2016	R186 On 03-November-16	9.66	Call	Bond Future	5704	5	5704	5	0.00
28/06/2016	R186 On 03-November-16	8.96	Call	Bond Future	2643	2	2643	2	0.00
28/06/2016	R186 On 03-November-16	9.40	Call	Bond Future	4441	3	4441	3	1,425.00
28/06/2016	R186 On 03-November-16	9.20	Call	Bond Future	3564	3	3564	3	1,425.00
28/06/2016	R186 On 03-November-16	8.95	Call	Bond Future	2607	2	2607	2	0.00
28/06/2016	R186 On 03-November-16	8.97	Call	Bond Future	2678	2	2678	2	0.00
28/06/2016	R186 On 03-November-16	9.71	Call	Bond Future	5960	5	5960	5	0.00
28/06/2016	R186 On 03-November-16	9.66	Put	Bond Future	903	1	903	1	5,000.00
28/06/2016	R186 On 03-November-16	9.71	Put	Bond Future	829	1	829	1	5,000.00
28/06/2016	R186 On 03-November-16	8.96	Put	Bond Future	2602	3	2602	3	0.00
28/06/2016	R186 On 03-November-16	8.97	Put	Bond Future	2567	3	2567	3	0.00
28/06/2016	R186 On 03-November-16	9.20	Put	Bond Future	1859	3	1859	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
28/06/2016	R186 On 03-November-16	8.95	Put	Bond Future	2637	4	2637	4	0.00
28/06/2016	R186 On 03-November-16	9.40	Put	Bond Future	1374	2	1374	2	0.00
28/06/2016	R197 On 04-August-16			Bond Future	299.65	299.6213	299.6477	299.6213	1,667.00
28/06/2016	R197 On 04-August-16	293.98	Call	Bond Future	5668	6	5668	6	0.00
28/06/2016	R197 On 04-August-16	293.96	Call	Bond Future	5688	6	5688	6	0.00
28/06/2016	R197 On 04-August-16	293.97	Call	Bond Future	5678	6	5678	6	0.00
28/06/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
28/06/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
28/06/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
28/06/2016	R197 On 03-November-16			Bond Future	305.36	305.3325	305.3602	305.3325	0.00
28/06/2016	R197 On 03-November-16	303.56	Call	Bond Future	1800	2	1800	2	0.00
28/06/2016	R197 On 03-November-16	303.58	Call	Bond Future	1780	2	1780	2	0.00
28/06/2016	R197 On 03-November-16	303.57	Call	Bond Future	1790	2	1790	2	0.00
28/06/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
28/06/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
28/06/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
28/06/2016	R202 On 04-August-16			Bond Future	249.13	249.1101	249.1326	249.1101	37,411.00
28/06/2016	R202 On 04-August-16	243.26	Call	Bond Future	6653	7	6653	7	0.00
28/06/2016	R202 On 04-August-16	243.25	Call	Bond Future	6661	7	6661	7	0.00
28/06/2016	R202 On 04-August-16	243.24	Call	Bond Future	6669	7	6669	7	0.00
28/06/2016	R202 On 04-August-16	243.25	Put	Bond Future	779	1	779	1	0.00
28/06/2016	R202 On 04-August-16	243.26	Put	Bond Future	781	1	781	1	0.00
28/06/2016	R202 On 04-August-16	243.24	Put	Bond Future	777	1	777	1	0.00
28/06/2016	R202 On 03-November-16			Bond Future	253.88	253.8585	253.8823	253.8585	0.00
28/06/2016	R202 On 03-November-16	253.85	Call	Bond Future	32	0	32	0	0.00
28/06/2016	R202 On 03-November-16	253.86	Call	Bond Future	22	0	22	0	0.00
28/06/2016	R202 On 03-November-16	253.87	Call	Bond Future	12	0	12	0	0.00
28/06/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
28/06/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
28/06/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
28/06/2016	R203 On 04-August-16			Bond Future	7.53	103.7903	7.5322	103.7903	58,231.00
28/06/2016	R203 On 04-August-16	7.24	Call	Bond Future	52	0	52	0	0.00
28/06/2016	R203 On 04-August-16	7.26	Call	Bond Future	57	0	57	0	0.00
28/06/2016	R203 On 04-August-16	7.25	Call	Bond Future	54	0	54	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
28/06/2016	R203 On 04-August-16	7.24	Put	Bond Future	357	1	357	1	0.00
28/06/2016	R203 On 04-August-16	7.26	Put	Bond Future	341	1	341	1	0.00
28/06/2016	R203 On 04-August-16	7.25	Put	Bond Future	349	1	349	1	0.00
28/06/2016	R203 On 03-November-16			Bond Future	7.46	101.5906	7.4604	101.5906	0.00
28/06/2016	R203 On 03-November-16	8.84	Call	Bond Future	1126	1	1126	1	0.00
28/06/2016	R203 On 03-November-16	8.86	Call	Bond Future	1142	1	1142	1	0.00
28/06/2016	R203 On 03-November-16	8.85	Call	Bond Future	1134	1	1134	1	0.00
28/06/2016	R203 On 03-November-16	8.85	Put	Bond Future	10	0	10	0	0.00
28/06/2016	R203 On 03-November-16	8.86	Put	Bond Future	10	0	10	0	0.00
28/06/2016	R203 On 03-November-16	8.84	Put	Bond Future	11	0	11	0	0.00
28/06/2016	R203 On 02-February-17			Bond Future	7.21	103.6236	7.2139	103.6236	0.00
28/06/2016	R203 On 02-February-17	7.70	Call	Bond Future	392	0	392	0	0.00
28/06/2016	R203 On 02-February-17	7.72	Call	Bond Future	401	0	401	0	0.00
28/06/2016	R203 On 02-February-17	7.71	Call	Bond Future	396	0	396	0	0.00
28/06/2016	R203 On 02-February-17	7.71	Put	Bond Future	109	0	109	0	0.00
28/06/2016	R203 On 02-February-17	7.70	Put	Bond Future	111	0	111	0	0.00
28/06/2016	R203 On 02-February-17	7.72	Put	Bond Future	107	0	107	0	0.00
28/06/2016	R204 On 04-August-16			Bond Future	7.95	100.6981	7.9479	100.6981	33,387.00
28/06/2016	R204 On 04-August-16	7.76	Call	Bond Future	190	0	190	0	0.00
28/06/2016	R204 On 04-August-16	7.75	Call	Bond Future	183	0	183	0	0.00
28/06/2016	R204 On 04-August-16	7.74	Call	Bond Future	176	0	176	0	0.00
28/06/2016	R204 On 04-August-16	7.75	Put	Bond Future	604	1	604	1	0.00
28/06/2016	R204 On 04-August-16	7.74	Put	Bond Future	618	1	618	1	0.00
28/06/2016	R204 On 04-August-16	7.76	Put	Bond Future	589	1	589	1	0.00
28/06/2016	R204 On 03-November-16			Bond Future	7.97	102.6114	7.9663	102.6114	656.00
28/06/2016	R204 On 03-November-16	9.22	Call	Bond Future	2415	2	2415	2	0.00
28/06/2016	R204 On 03-November-16	9.21	Call	Bond Future	2397	2	2397	2	0.00
28/06/2016	R204 On 03-November-16	9.23	Call	Bond Future	2432	2	2432	2	0.00
28/06/2016	R204 On 03-November-16	9.22	Put	Bond Future	49	0	49	0	0.00
28/06/2016	R204 On 03-November-16	9.23	Put	Bond Future	48	0	48	0	0.00
28/06/2016	R204 On 03-November-16	9.21	Put	Bond Future	50	0	50	0	0.00
28/06/2016	R204 On 02-February-17			Bond Future	7.95	100.6226	7.9475	100.6226	0.00
28/06/2016	R204 On 02-February-17	8.28	Call	Bond Future	1030	1	1030	1	0.00
28/06/2016	R204 On 02-February-17	8.29	Call	Bond Future	1041	1	1041	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
28/06/2016	R204 On 02-February-17	8.30	Call	Bond Future	1052	1	1052	1	0.00
28/06/2016	R204 On 02-February-17	8.28	Put	Bond Future	465	1	465	1	0.00
28/06/2016	R204 On 02-February-17	8.29	Put	Bond Future	459	1	459	1	0.00
28/06/2016	R204 On 02-February-17	8.30	Put	Bond Future	453	1	453	1	0.00
28/06/2016	R207 On 04-August-16			Bond Future	8.22	96.9917	8.2222	96.9917	76,760.00
28/06/2016	R207 On 04-August-16	8.00	Call	Bond Future	255	0	255	0	0.00
28/06/2016	R207 On 04-August-16	7.99	Call	Bond Future	246	0	246	0	0.00
28/06/2016	R207 On 04-August-16	8.01	Call	Bond Future	264	0	264	0	0.00
28/06/2016	R207 On 04-August-16	7.99	Put	Bond Future	919	1	919	1	0.00
28/06/2016	R207 On 04-August-16	8.00	Put	Bond Future	899	1	899	1	0.00
28/06/2016	R207 On 04-August-16	8.01	Put	Bond Future	879	1	879	1	0.00
28/06/2016	R207 On 02-February-17			Bond Future	8.27	97.1690	8.2664	97.1690	0.00
28/06/2016	R207 On 02-February-17	8.91	Call	Bond Future	2095	2	2095	2	62.00
28/06/2016	R207 On 02-February-17	9.22	Call	Bond Future	2685	2	2685	2	0.00
28/06/2016	R207 On 02-February-17	9.24	Call	Bond Future	2725	2	2725	2	0.00
28/06/2016	R207 On 02-February-17	9.23	Call	Bond Future	2705	2	2705	2	0.00
28/06/2016	R207 On 02-February-17	8.91	Put	Bond Future	490	1	490	1	0.00
28/06/2016	R207 On 02-February-17	9.22	Put	Bond Future	318	0	318	0	0.00
28/06/2016	R207 On 02-February-17	9.23	Put	Bond Future	313	0	313	0	0.00
28/06/2016	R207 On 02-February-17	9.24	Put	Bond Future	309	0	309	0	0.00
28/06/2016	R208 On 04-August-16			Bond Future	8.38	95.4510	8.3768	95.4510	48,487.00
28/06/2016	R208 On 04-August-16	7.99	Call	Bond Future	186	0	186	0	0.00
28/06/2016	R208 On 04-August-16	8.00	Call	Bond Future	194	0	194	0	0.00
28/06/2016	R208 On 04-August-16	8.01	Call	Bond Future	201	0	201	0	0.00
28/06/2016	R208 On 04-August-16	7.99	Put	Bond Future	1606	2	1606	2	0.00
28/06/2016	R208 On 04-August-16	8.00	Put	Bond Future	1577	2	1577	2	0.00
28/06/2016	R208 On 04-August-16	8.01	Put	Bond Future	1547	2	1547	2	0.00
28/06/2016	R208 On 03-November-16			Bond Future	8.42	93.8620	8.4157	93.8620	46.00
28/06/2016	R208 On 03-November-16	9.57	Call	Bond Future	4065	3	4065	3	0.00
28/06/2016	R208 On 03-November-16	9.59	Call	Bond Future	4124	3	4124	3	0.00
28/06/2016	R208 On 03-November-16	9.58	Call	Bond Future	4094	3	4094	3	0.00
28/06/2016	R208 On 03-November-16	9.57	Put	Bond Future	152	0	152	0	0.00
28/06/2016	R208 On 03-November-16	9.58	Put	Bond Future	149	0	149	0	0.00
28/06/2016	R208 On 03-November-16	9.59	Put	Bond Future	146	0	146	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
28/06/2016	R208 On 02-February-17			Bond Future	8.44	95.7404	8.4395	95.7404	0.00
28/06/2016	R208 On 02-February-17	8.64	Call	Bond Future	1867	1	1867	1	0.00
28/06/2016	R208 On 02-February-17	8.63	Call	Bond Future	1848	1	1848	1	0.00
28/06/2016	R208 On 02-February-17	8.65	Call	Bond Future	1886	1	1886	1	0.00
28/06/2016	R208 On 02-February-17	8.65	Put	Bond Future	1192	2	1192	2	0.00
28/06/2016	R208 On 02-February-17	8.64	Put	Bond Future	1205	2	1205	2	0.00
28/06/2016	R208 On 02-February-17	8.63	Put	Bond Future	1219	2	1219	2	0.00
28/06/2016	R209 On 04-August-16			Bond Future	9.43	72.5151	9.4306	72.5151	55,112.00
28/06/2016	R209 On 04-August-16	9.24	Call	Bond Future	880	0	880	0	0.00
28/06/2016	R209 On 04-August-16	10.60	Call	Bond Future	7461	6	7461	6	5,624.00
28/06/2016	R209 On 04-August-16	9.26	Call	Bond Future	931	0	931	0	0.00
28/06/2016	R209 On 04-August-16	9.25	Call	Bond Future	905	0	905	0	0.00
28/06/2016	R209 On 04-August-16	9.70	Call	Bond Future	2534	2	2534	2	0.00
28/06/2016	R209 On 04-August-16	10.29	Call	Bond Future	5678	4	5678	4	0.00
28/06/2016	R209 On 04-August-16	9.60	Call	Bond Future	2094	1	2094	1	5,624.00
28/06/2016	R209 On 04-August-16	9.40	Call	Bond Future	1343	1	1343	1	250.00
28/06/2016	R209 On 04-August-16	9.24	Put	Bond Future	2216	3	2216	3	0.00
28/06/2016	R209 On 04-August-16	10.60	Put	Bond Future	25	0	25	0	0.00
28/06/2016	R209 On 04-August-16	9.26	Put	Bond Future	2125	3	2125	3	0.00
28/06/2016	R209 On 04-August-16	9.25	Put	Bond Future	2171	3	2171	3	0.00
28/06/2016	R209 On 04-August-16	10.29	Put	Bond Future	93	0	93	0	250.00
28/06/2016	R209 On 04-August-16	9.70	Put	Bond Future	707	1	707	1	250.00
28/06/2016	R209 On 04-August-16	9.40	Put	Bond Future	1555	2	1555	2	0.00
28/06/2016	R209 On 04-August-16	9.60	Put	Bond Future	937	2	937	2	0.00
28/06/2016	R209 On 03-November-16			Bond Future	9.47	70.7423	9.4726	70.7423	0.00
28/06/2016	R209 On 03-November-16	10.24	Call	Bond Future	5877	5	5877	5	0.00
28/06/2016	R209 On 03-November-16	10.26	Call	Bond Future	5971	5	5971	5	0.00
28/06/2016	R209 On 03-November-16	10.25	Call	Bond Future	5924	5	5924	5	0.00
28/06/2016	R209 On 03-November-16	10.25	Put	Bond Future	883	1	883	1	5,000.00
28/06/2016	R209 On 03-November-16	10.26	Put	Bond Future	869	1	869	1	0.00
28/06/2016	R209 On 03-November-16	10.24	Put	Bond Future	897	1	897	1	0.00
28/06/2016	R209 On 02-February-17			Bond Future	9.51	72.1581	9.5088	72.1581	0.00
28/06/2016	R209 On 02-February-17	9.53	Call	Bond Future	3641	3	3641	3	0.00
28/06/2016	R209 On 02-February-17	9.55	Call	Bond Future	3709	3	3709	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
28/06/2016	R209 On 02-February-17	9.54	Call	Bond Future	3674	3	3674	3	0.00
28/06/2016	R209 On 02-February-17	9.53	Put	Bond Future	3496	4	3496	4	0.00
28/06/2016	R209 On 02-February-17	9.54	Put	Bond Future	3463	4	3463	4	0.00
28/06/2016	R209 On 02-February-17	9.55	Put	Bond Future	3429	4	3429	4	0.00
28/06/2016	R210 On 04-August-16			Bond Future	189.14	189.1275	189.1443	189.1275	2,571.00
28/06/2016	R210 On 04-August-16	181.51	Call	Bond Future	7634	8	7634	8	0.00
28/06/2016	R210 On 04-August-16	181.50	Call	Bond Future	7644	8	7644	8	0.00
28/06/2016	R210 On 04-August-16	181.52	Call	Bond Future	7624	8	7624	8	0.00
28/06/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
28/06/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
28/06/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
28/06/2016	R210 On 03-November-16			Bond Future	190.47	190.4502	190.4677	190.4502	0.00
28/06/2016	R210 On 03-November-16	188.90	Call	Bond Future	1568	2	1568	2	0.00
28/06/2016	R210 On 03-November-16	188.92	Call	Bond Future	1548	2	1548	2	0.00
28/06/2016	R210 On 03-November-16	188.91	Call	Bond Future	1558	2	1558	2	0.00
28/06/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
28/06/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
28/06/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
28/06/2016	R211 On 04-August-16			Bond Future	139.78	139.7701	139.7808	139.7701	64.00
28/06/2016	R211 On 04-August-16	137.09	Call	Bond Future	2691	3	2691	3	0.00
28/06/2016	R211 On 04-August-16	137.07	Call	Bond Future	2711	3	2711	3	0.00
28/06/2016	R211 On 04-August-16	137.08	Call	Bond Future	2701	3	2701	3	0.00
28/06/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
28/06/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
28/06/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
28/06/2016	R211 On 03-November-16			Bond Future	142.45	142.4345	142.4456	142.4345	0.00
28/06/2016	R211 On 03-November-16	141.76	Call	Bond Future	686	1	686	1	0.00
28/06/2016	R211 On 03-November-16	141.75	Call	Bond Future	696	1	696	1	0.00
28/06/2016	R211 On 03-November-16	141.74	Call	Bond Future	706	1	706	1	0.00
28/06/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
28/06/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
28/06/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
28/06/2016	R212 On 04-August-16			Bond Future	146.13	146.1178	146.1310	146.1178	4,218.00
28/06/2016	R212 On 04-August-16	142.44	Call	Bond Future	3691	4	3691	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
28/06/2016	R212 On 04-August-16	142.43	Call	Bond Future	3701	4	3701	4	0.00
28/06/2016	R212 On 04-August-16	142.42	Call	Bond Future	3711	4	3711	4	0.00
28/06/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
28/06/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
28/06/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
28/06/2016	R212 On 03-November-16			Bond Future	148.92	148.9032	148.9169	148.9032	0.00
28/06/2016	R212 On 03-November-16	148.11	Call	Bond Future	807	1	807	1	0.00
28/06/2016	R212 On 03-November-16	148.12	Call	Bond Future	797	1	797	1	0.00
28/06/2016	R212 On 03-November-16	148.10	Call	Bond Future	817	1	817	1	0.00
28/06/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
28/06/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
28/06/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
28/06/2016	R213 On 04-August-16			Bond Future	9.32	83.3289	9.3211	83.3289	44,423.00
28/06/2016	R213 On 04-August-16	9.01	Call	Bond Future	590	0	590	0	0.00
28/06/2016	R213 On 04-August-16	8.99	Call	Bond Future	552	0	552	0	0.00
28/06/2016	R213 On 04-August-16	9.00	Call	Bond Future	571	0	571	0	0.00
28/06/2016	R213 On 04-August-16	8.99	Put	Bond Future	2861	4	2861	4	0.00
28/06/2016	R213 On 04-August-16	9.00	Put	Bond Future	2809	4	2809	4	0.00
28/06/2016	R213 On 04-August-16	9.01	Put	Bond Future	2757	4	2757	4	0.00
28/06/2016	R213 On 03-November-16			Bond Future	9.37	81.3615	9.3670	81.3615	0.00
28/06/2016	R213 On 03-November-16	10.20	Call	Bond Future	6136	5	6136	5	0.00
28/06/2016	R213 On 03-November-16	10.19	Call	Bond Future	6087	5	6087	5	0.00
28/06/2016	R213 On 03-November-16	10.18	Call	Bond Future	6039	5	6039	5	0.00
28/06/2016	R213 On 03-November-16	10.19	Put	Bond Future	781	1	781	1	0.00
28/06/2016	R213 On 03-November-16	10.18	Put	Bond Future	794	1	794	1	0.00
28/06/2016	R213 On 03-November-16	10.20	Put	Bond Future	769	1	769	1	0.00
28/06/2016	R213 On 02-February-17			Bond Future	9.41	82.9896	9.4077	82.9896	0.00
28/06/2016	R213 On 02-February-17	9.40	Call	Bond Future	3440	3	3440	3	0.00
28/06/2016	R213 On 02-February-17	9.42	Call	Bond Future	3506	3	3506	3	0.00
28/06/2016	R213 On 02-February-17	9.41	Call	Bond Future	3473	3	3473	3	0.00
28/06/2016	R213 On 02-February-17	9.40	Put	Bond Future	3491	4	3491	4	0.00
28/06/2016	R213 On 02-February-17	9.42	Put	Bond Future	3424	4	3424	4	0.00
28/06/2016	R213 On 02-February-17	9.41	Put	Bond Future	3457	4	3457	4	0.00
28/06/2016	R214 On 04-August-16			Bond Future	9.56	72.5968	9.5551	72.5968	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
28/06/2016	R214 On 04-August-16	9.30	Call	Bond Future	774	0	774	0	1,300.00
28/06/2016	R214 On 04-August-16	9.24	Call	Bond Future	644	0	644	0	0.00
28/06/2016	R214 On 04-August-16	11.30	Call	Bond Future	10882	9	10882	9	5,610.00
28/06/2016	R214 On 04-August-16	9.26	Call	Bond Future	686	0	686	0	0.00
28/06/2016	R214 On 04-August-16	9.25	Call	Bond Future	664	0	664	0	0.00
28/06/2016	R214 On 04-August-16	10.30	Call	Bond Future	5183	4	5183	4	5,610.00
28/06/2016	R214 On 04-August-16	8.55	Call	Bond Future	33	0	33	0	1,300.00
28/06/2016	R214 On 04-August-16	9.30	Put	Bond Future	2640	4	2640	4	0.00
28/06/2016	R214 On 04-August-16	9.26	Put	Bond Future	2851	4	2851	4	0.00
28/06/2016	R214 On 04-August-16	9.24	Put	Bond Future	2960	4	2960	4	0.00
28/06/2016	R214 On 04-August-16	11.30	Put	Bond Future	2	0	2	0	0.00
28/06/2016	R214 On 04-August-16	10.30	Put	Bond Future	164	0	164	0	0.00
28/06/2016	R214 On 04-August-16	9.25	Put	Bond Future	2905	4	2905	4	0.00
28/06/2016	R214 On 04-August-16	8.55	Put	Bond Future	7869	9	7869	9	0.00
28/06/2016	R214 On 03-November-16			Bond Future	9.60	70.6791	9.5989	70.6791	0.00
28/06/2016	R214 On 03-November-16	10.33	Call	Bond Future	5896	5	5896	5	0.00
28/06/2016	R214 On 03-November-16	10.35	Call	Bond Future	5992	5	5992	5	0.00
28/06/2016	R214 On 03-November-16	10.34	Call	Bond Future	5944	5	5944	5	0.00
28/06/2016	R214 On 03-November-16	10.33	Put	Bond Future	1002	1	1002	1	0.00
28/06/2016	R214 On 03-November-16	10.34	Put	Bond Future	986	1	986	1	0.00
28/06/2016	R214 On 03-November-16	10.35	Put	Bond Future	971	1	971	1	0.00
28/06/2016	R214 On 02-February-17			Bond Future	9.64	72.0934	9.6383	72.0934	0.00
28/06/2016	R214 On 02-February-17	9.67	Call	Bond Future	3830	3	3830	3	0.00
28/06/2016	R214 On 02-February-17	9.66	Call	Bond Future	3795	3	3795	3	0.00
28/06/2016	R214 On 02-February-17	9.68	Call	Bond Future	3865	3	3865	3	0.00
28/06/2016	R214 On 02-February-17	9.67	Put	Bond Future	3607	4	3607	4	0.00
28/06/2016	R214 On 02-February-17	9.66	Put	Bond Future	3642	4	3642	4	0.00
28/06/2016	R214 On 02-February-17	9.68	Put	Bond Future	3572	4	3572	4	0.00
28/06/2016	R248 On 04-August-16			Bond Future	9.64	93.2422	9.6362	93.2422	59,008.00
28/06/2016	R248 On 04-August-16	9.25	Call	Bond Future	699	0	699	0	0.00
28/06/2016	R248 On 04-August-16	9.26	Call	Bond Future	722	0	722	0	0.00
28/06/2016	R248 On 04-August-16	9.24	Call	Bond Future	677	0	677	0	0.00
28/06/2016	R248 On 04-August-16	9.26	Put	Bond Future	4257	6	4257	6	0.00
28/06/2016	R248 On 04-August-16	9.25	Put	Bond Future	4331	6	4331	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
28/06/2016	R248 On 04-August-16	9.24	Put	Bond Future	4406	6	4406	6	0.00
28/06/2016	R248 On 03-November-16			Bond Future	9.68	90.5754	9.6824	90.5754	1,529.00
28/06/2016	R248 On 03-November-16	10.39	Call	Bond Future	7438	6	7438	6	0.00
28/06/2016	R248 On 03-November-16	10.38	Call	Bond Future	7379	6	7379	6	0.00
28/06/2016	R248 On 03-November-16	10.37	Call	Bond Future	7321	6	7321	6	0.00
28/06/2016	R248 On 03-November-16	10.38	Put	Bond Future	1466	2	1466	2	0.00
28/06/2016	R248 On 03-November-16	10.39	Put	Bond Future	1445	2	1445	2	0.00
28/06/2016	R248 On 03-November-16	10.37	Put	Bond Future	1487	2	1487	2	0.00
28/06/2016	R248 On 02-February-17			Bond Future	9.72	92.3879	9.7244	92.3879	0.00
28/06/2016	R248 On 02-February-17	9.76	Call	Bond Future	5054	4	5054	4	0.00
28/06/2016	R248 On 02-February-17	9.77	Call	Bond Future	5099	4	5099	4	0.00
28/06/2016	R248 On 02-February-17	9.78	Call	Bond Future	5143	4	5143	4	0.00
28/06/2016	R248 On 02-February-17	9.77	Put	Bond Future	4693	6	4693	6	0.00
28/06/2016	R248 On 02-February-17	9.76	Put	Bond Future	4738	6	4738	6	0.00
28/06/2016	R248 On 02-February-17	9.78	Put	Bond Future	4649	6	4649	6	0.00