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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For July 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2016	2025 On 04-August-16			Bond Future	127.68	127.6687	127.6831	127.6687	2,700.00
22/07/2016	2025 On 04-August-16	123.86	Call	Bond Future	3823	4	3823	4	0.00
22/07/2016	2025 On 04-August-16	123.87	Call	Bond Future	3813	4	3813	4	0.00
22/07/2016	2025 On 04-August-16	123.85	Call	Bond Future	3833	4	3833	4	0.00
22/07/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
22/07/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
22/07/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
22/07/2016	2025 On 03-November-16			Bond Future	130.10	130.0867	130.0995	130.0867	0.00
22/07/2016	2025 On 03-November-16	129.23	Call	Bond Future	870	1	870	1	0.00
22/07/2016	2025 On 03-November-16	129.22	Call	Bond Future	880	1	880	1	0.00
22/07/2016	2025 On 03-November-16	129.21	Call	Bond Future	890	1	890	1	0.00
22/07/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
22/07/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
22/07/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
22/07/2016	2030 On 04-August-16			Bond Future	9.21	91.4234	9.2128	91.4234	27,010.00
22/07/2016	2030 On 04-August-16	10.17	Call	Bond Future	6478	7	6478	7	0.00
22/07/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
22/07/2016	2030 On 03-November-16			Bond Future	9.26	93.1492	9.2568	93.1492	4,760.00
22/07/2016	2030 On 03-November-16	9.33	Call	Bond Future	513	1	513	1	0.00
22/07/2016	2030 On 03-November-16	9.34	Call	Bond Future	583	1	583	1	0.00
22/07/2016	2030 On 03-November-16	9.35	Call	Bond Future	653	1	653	1	0.00
22/07/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
22/07/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
22/07/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
22/07/2016	2032 On 04-August-16			Bond Future	9.33	94.6706	9.3282	94.6706	11,895.00
22/07/2016	2032 On 04-August-16	8.99	Call	Bond Future	144	0	144	0	0.00
22/07/2016	2032 On 04-August-16	9.01	Call	Bond Future	165	0	165	0	0.00
22/07/2016	2032 On 04-August-16	9.00	Call	Bond Future	154	0	154	0	0.00
22/07/2016	2032 On 04-August-16	9.00	Put	Bond Future	2706	2	2706	2	0.00
22/07/2016	2032 On 04-August-16	9.01	Put	Bond Future	2637	2	2637	2	0.00
22/07/2016	2032 On 04-August-16	8.99	Put	Bond Future	2775	2	2775	2	0.00
22/07/2016	2032 On 03-November-16			Bond Future	9.38	92.2992	9.3755	92.2992	102.00
22/07/2016	2032 On 03-November-16	10.28	Call	Bond Future	7020	7	7020	7	0.00
22/07/2016	2032 On 03-November-16	10.30	Call	Bond Future	7132	8	7132	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2016	2032 On 03-November-16	10.29	Call	Bond Future	7076	8	7076	8	0.00
22/07/2016	2032 On 03-November-16	10.28	Put	Bond Future	567	1	567	1	0.00
22/07/2016	2032 On 03-November-16	10.29	Put	Bond Future	555	0	555	0	0.00
22/07/2016	2032 On 03-November-16	10.30	Put	Bond Future	544	0	544	0	0.00
22/07/2016	2032 On 02-February-17			Bond Future	9.42	94.1205	9.4178	94.1205	0.00
22/07/2016	2032 On 02-February-17	9.51	Call	Bond Future	3912	4	3912	4	0.00
22/07/2016	2032 On 02-February-17	9.53	Call	Bond Future	3992	4	3992	4	0.00
22/07/2016	2032 On 02-February-17	9.52	Call	Bond Future	3952	4	3952	4	0.00
22/07/2016	2032 On 02-February-17	9.52	Put	Bond Future	3196	3	3196	3	0.00
22/07/2016	2032 On 02-February-17	9.51	Put	Bond Future	3230	3	3230	3	0.00
22/07/2016	2032 On 02-February-17	9.53	Put	Bond Future	3163	3	3163	3	0.00
22/07/2016	2033 On 04-August-16			Bond Future	107.63	107.6191	107.6314	107.6191	4,368.00
22/07/2016	2033 On 04-August-16	104.99	Call	Bond Future	2641	3	2641	3	0.00
22/07/2016	2033 On 04-August-16	105.00	Call	Bond Future	2631	3	2631	3	0.00
22/07/2016	2033 On 04-August-16	105.01	Call	Bond Future	2621	3	2621	3	0.00
22/07/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
22/07/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
22/07/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
22/07/2016	2033 On 03-November-16			Bond Future	108.65	108.6406	108.6517	108.6406	0.00
22/07/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
22/07/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
22/07/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
22/07/2016	2033 On 03-November-16	109.16	Put	Bond Future	508	1	508	1	0.00
22/07/2016	2033 On 03-November-16	109.17	Put	Bond Future	518	1	518	1	0.00
22/07/2016	2033 On 03-November-16	109.18	Put	Bond Future	528	1	528	1	0.00
22/07/2016	2037 On 04-August-16			Bond Future	9.47	92.0862	9.4728	92.0862	39,771.00
22/07/2016	2037 On 04-August-16	9.24	Call	Bond Future	335	1	335	1	0.00
22/07/2016	2037 On 04-August-16	9.25	Call	Bond Future	355	1	355	1	0.00
22/07/2016	2037 On 04-August-16	9.26	Call	Bond Future	376	1	376	1	0.00
22/07/2016	2037 On 04-August-16	9.25	Put	Bond Future	2246	2	2246	2	0.00
22/07/2016	2037 On 04-August-16	9.26	Put	Bond Future	2180	2	2180	2	0.00
22/07/2016	2037 On 04-August-16	9.24	Put	Bond Future	2312	2	2312	2	0.00
22/07/2016	2037 On 03-November-16			Bond Future	9.52	93.8245	9.5172	93.8245	710.00
22/07/2016	2037 On 03-November-16	10.35	Call	Bond Future	7280	8	7280	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2016	2037 On 03-November-16	10.36	Call	Bond Future	7338	8	7338	8	0.00
22/07/2016	2037 On 03-November-16	10.37	Call	Bond Future	7397	8	7397	8	0.00
22/07/2016	2037 On 03-November-16	10.36	Put	Bond Future	768	1	768	1	0.00
22/07/2016	2037 On 03-November-16	10.37	Put	Bond Future	754	1	754	1	0.00
22/07/2016	2037 On 03-November-16	10.35	Put	Bond Future	783	1	783	1	0.00
22/07/2016	2037 On 02-February-17			Bond Future	9.56	91.4191	9.5575	91.4191	0.00
22/07/2016	2037 On 02-February-17	9.66	Call	Bond Future	4436	5	4436	5	0.00
22/07/2016	2037 On 02-February-17	9.68	Call	Bond Future	4524	5	4524	5	0.00
22/07/2016	2037 On 02-February-17	9.67	Call	Bond Future	4480	5	4480	5	0.00
22/07/2016	2037 On 02-February-17	9.66	Put	Bond Future	3602	3	3602	3	0.00
22/07/2016	2037 On 02-February-17	9.67	Put	Bond Future	3565	3	3565	3	0.00
22/07/2016	2037 On 02-February-17	9.68	Put	Bond Future	3528	3	3528	3	0.00
22/07/2016	2038 On 04-August-16			Bond Future	133.54	133.5225	133.5379	133.5225	21,342.00
22/07/2016	2038 On 04-August-16	129.31	Call	Bond Future	4228	4	4228	4	0.00
22/07/2016	2038 On 04-August-16	129.30	Call	Bond Future	4238	4	4238	4	0.00
22/07/2016	2038 On 04-August-16	129.32	Call	Bond Future	4218	4	4218	4	0.00
22/07/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
22/07/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
22/07/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
22/07/2016	2038 On 03-November-16			Bond Future	136.07	136.0515	136.0652	136.0515	0.00
22/07/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
22/07/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
22/07/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
22/07/2016	2038 On 03-November-16	136.32	Put	Bond Future	255	0	255	0	0.00
22/07/2016	2038 On 03-November-16	136.31	Put	Bond Future	245	0	245	0	0.00
22/07/2016	2038 On 03-November-16	136.33	Put	Bond Future	265	0	265	0	0.00
22/07/2016	2040 On 04-August-16			Bond Future	9.51	96.1317	9.5077	96.1317	3,641.00
22/07/2016	2040 On 04-August-16	9.51	Call	Bond Future	1133	2	1133	2	0.00
22/07/2016	2040 On 04-August-16	9.50	Call	Bond Future	1088	1	1088	1	0.00
22/07/2016	2040 On 04-August-16	9.49	Call	Bond Future	1045	1	1045	1	0.00
22/07/2016	2040 On 04-August-16	9.51	Put	Bond Future	1112	1	1112	1	0.00
22/07/2016	2040 On 04-August-16	9.50	Put	Bond Future	1157	1	1157	1	0.00
22/07/2016	2040 On 04-August-16	9.49	Put	Bond Future	1203	1	1203	1	0.00
22/07/2016	2040 On 03-November-16			Bond Future	9.55	97.9465	9.5518	97.9465	10.00

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22/07/2016	2040 On 03-November-16	9.70	Call	Bond Future	3880	4	3880	4	0.00
22/07/2016	2040 On 03-November-16	9.71	Call	Bond Future	3929	4	3929	4	0.00
22/07/2016	2040 On 03-November-16	9.69	Call	Bond Future	3830	4	3830	4	0.00
22/07/2016	2040 On 03-November-16	9.69	Put	Bond Future	2615	2	2615	2	0.00
22/07/2016	2040 On 03-November-16	9.71	Put	Bond Future	2540	2	2540	2	0.00
22/07/2016	2040 On 03-November-16	9.70	Put	Bond Future	2578	2	2578	2	0.00
22/07/2016	2044 On 04-August-16			Bond Future	9.55	93.1110	9.5526	93.1110	19,244.00
22/07/2016	2044 On 04-August-16	9.51	Call	Bond Future	956	1	956	1	0.00
22/07/2016	2044 On 04-August-16	9.50	Call	Bond Future	916	1	916	1	0.00
22/07/2016	2044 On 04-August-16	9.49	Call	Bond Future	877	1	877	1	0.00
22/07/2016	2044 On 04-August-16	9.50	Put	Bond Future	1393	1	1393	1	0.00
22/07/2016	2044 On 04-August-16	9.51	Put	Bond Future	1342	1	1342	1	0.00
22/07/2016	2044 On 04-August-16	9.49	Put	Bond Future	1445	1	1445	1	0.00
22/07/2016	2044 On 03-November-16			Bond Future	9.60	94.8687	9.5961	94.8687	285.00
22/07/2016	2044 On 03-November-16	10.42	Call	Bond Future	7797	8	7797	8	0.00
22/07/2016	2044 On 03-November-16	10.43	Call	Bond Future	7859	8	7859	8	0.00
22/07/2016	2044 On 03-November-16	10.41	Call	Bond Future	7734	8	7734	8	0.00
22/07/2016	2044 On 03-November-16	10.43	Put	Bond Future	890	1	890	1	0.00
22/07/2016	2044 On 03-November-16	10.42	Put	Bond Future	906	1	906	1	0.00
22/07/2016	2044 On 03-November-16	10.41	Put	Bond Future	921	1	921	1	0.00
22/07/2016	2044 On 02-February-17			Bond Future	9.64	92.3587	9.6356	92.3587	0.00
22/07/2016	2044 On 02-February-17	9.77	Call	Bond Future	5066	5	5066	5	0.00
22/07/2016	2044 On 02-February-17	9.76	Call	Bond Future	5019	5	5019	5	0.00
22/07/2016	2044 On 02-February-17	9.78	Call	Bond Future	5114	6	5114	6	0.00
22/07/2016	2044 On 02-February-17	9.77	Put	Bond Future	3888	4	3888	4	0.00
22/07/2016	2044 On 02-February-17	9.78	Put	Bond Future	3849	4	3849	4	0.00
22/07/2016	2044 On 02-February-17	9.76	Put	Bond Future	3927	4	3927	4	0.00
22/07/2016	2046 On 04-August-16			Bond Future	134.16	134.1404	134.1561	134.1404	17,253.00
22/07/2016	2046 On 04-August-16	129.00	Call	Bond Future	5156	5	5156	5	0.00
22/07/2016	2046 On 04-August-16	129.01	Call	Bond Future	5146	5	5146	5	0.00
22/07/2016	2046 On 04-August-16	129.02	Call	Bond Future	5136	5	5136	5	0.00
22/07/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
22/07/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
22/07/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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22/07/2016	2046 On 03-November-16			Bond Future	135.19	135.1791	135.1932	135.1791	0.00
22/07/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
22/07/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
22/07/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
22/07/2016	2046 On 03-November-16	137.09	Put	Bond Future	1897	2	1897	2	0.00
22/07/2016	2046 On 03-November-16	137.07	Put	Bond Future	1877	2	1877	2	0.00
22/07/2016	2046 On 03-November-16	137.08	Put	Bond Future	1887	2	1887	2	0.00
22/07/2016	2050 On 04-August-16			Bond Future	142.05	142.7064	142.0462	142.7064	21,699.00
22/07/2016	2050 On 04-August-16	139.12	Call	Bond Future	2926	4	2926	4	0.00
22/07/2016	2050 On 04-August-16	139.14	Call	Bond Future	2906	4	2906	4	0.00
22/07/2016	2050 On 04-August-16	139.13	Call	Bond Future	2916	4	2916	4	0.00
22/07/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
22/07/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
22/07/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
22/07/2016	2050 On 03-November-16			Bond Future	144.73	145.4095	144.7344	145.4095	0.00
22/07/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
22/07/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
22/07/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
22/07/2016	2050 On 03-November-16	149.53	Put	Bond Future	4796	4	4796	4	0.00
22/07/2016	2050 On 03-November-16	149.54	Put	Bond Future	4806	4	4806	4	0.00
22/07/2016	2050 On 03-November-16	149.52	Put	Bond Future	4786	4	4786	4	0.00
22/07/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	AL37 On 04-August-16			Index Future	492.64	493.2890	492.6430	493.2890	2.00
22/07/2016	AL37 On 03-November-16			Index Future	502.04	502.7030	502.0370	502.7030	15.00
22/07/2016	AL7T On 04-August-16			Index Future	570.84	573.0280	570.8370	573.0280	2.00
22/07/2016	AL7T On 03-November-16			Index Future	581.72	583.9640	581.7230	583.9640	9.00
22/07/2016	ALBI On 04-August-16			Index Future	519.16	521.4070	519.1560	521.4070	699.00
22/07/2016	ALBI On 03-November-16			Index Future	529.06	531.3570	529.0560	531.3570	29.00
22/07/2016	ALBI On 02-February-17			Index Future	539.49	541.8390	539.4940	541.8390	0.00
22/07/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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22/07/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/07/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2016	EL28 On 04-August-16			Bond Future	131.66	131.6404	131.6569	131.6404	0.00
22/07/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4777	5	4777	5	0.00
22/07/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4787	5	4787	5	0.00
22/07/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4797	5	4797	5	0.00
22/07/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
22/07/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
22/07/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
22/07/2016	EL28 On 03-November-16			Bond Future	132.49	132.4732	132.4882	132.4732	0.00
22/07/2016	EL28 On 03-November-16	132.15	Call	Bond Future	338	0	338	0	0.00
22/07/2016	EL28 On 03-November-16	132.17	Call	Bond Future	318	0	318	0	0.00
22/07/2016	EL28 On 03-November-16	132.16	Call	Bond Future	328	0	328	0	0.00
22/07/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
22/07/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
22/07/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
22/07/2016	ES33 On 04-August-16			Bond Future	10.34	80.8772	10.3424	80.8772	6,771.00
22/07/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
22/07/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
22/07/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
22/07/2016	ES33 On 04-August-16	10.24	Put	Bond Future	676	0	676	0	0.00
22/07/2016	ES33 On 04-August-16	10.26	Put	Bond Future	543	0	543	0	0.00
22/07/2016	ES33 On 04-August-16	10.25	Put	Bond Future	610	0	610	0	0.00
22/07/2016	ES33 On 03-November-16			Bond Future	10.42	78.6116	10.4188	78.6116	6,789.00
22/07/2016	ES33 On 03-November-16	11.31	Call	Bond Future	5458	6	5458	6	0.00
22/07/2016	ES33 On 03-November-16	11.29	Call	Bond Future	5342	6	5342	6	0.00
22/07/2016	ES33 On 03-November-16	11.30	Call	Bond Future	5400	6	5400	6	0.00
22/07/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
22/07/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
22/07/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
22/07/2016	ES33 On 02-February-17			Bond Future	10.49	80.1627	10.4933	80.1627	0.00
22/07/2016	ES33 On 02-February-17	10.61	Call	Bond Future	740	1	740	1	0.00
22/07/2016	ES33 On 02-February-17	10.60	Call	Bond Future	677	1	677	1	0.00
22/07/2016	ES33 On 02-February-17	10.59	Call	Bond Future	614	1	614	1	0.00
22/07/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
22/07/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
22/07/2016	ES42 On 04-August-16			Bond Future	10.46	85.5555	10.4622	85.5555	7,270.00
22/07/2016	ES42 On 03-November-16			Bond Future	10.54	82.9082	10.5361	82.9082	0.00
22/07/2016	GOVI On 04-August-16			GOVI	517.07	519.1960	517.0680	519.1960	449.00
22/07/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
22/07/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
22/07/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
22/07/2016	GOVI On 04-August-16	521.01	Put	GOVI	39420	2	39420	2	0.00
22/07/2016	GOVI On 04-August-16	520.99	Put	GOVI	39220	2	39220	2	0.00
22/07/2016	GOVI On 04-August-16	521.00	Put	GOVI	39320	2	39320	2	0.00
22/07/2016	GOVI On 03-November-16			GOVI	526.93	529.1040	526.9280	529.1040	137.00
22/07/2016	GOVI On 03-November-16	476.11	Call	GOVI	508180	53	508180	53	0.00
22/07/2016	GOVI On 03-November-16	476.12	Call	GOVI	508080	53	508080	53	0.00
22/07/2016	GOVI On 03-November-16	476.13	Call	GOVI	507980	53	507980	53	0.00
22/07/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
22/07/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
22/07/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
22/07/2016	GOVI On 02-February-17			GOVI	537.32	539.5420	537.3240	539.5420	0.00
22/07/2016	GOVI On 02-February-17	533.32	Call	GOVI	40040	6	40040	6	0.00
22/07/2016	GOVI On 02-February-17	533.34	Call	GOVI	39840	6	39840	6	0.00
22/07/2016	GOVI On 02-February-17	533.33	Call	GOVI	39940	6	39940	6	0.00
22/07/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
22/07/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
22/07/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
22/07/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/07/2016	IGOV On 04-August-16			Index Future	247.40	247.4920	247.3950	247.4920	527.00
22/07/2016	IGOV On 03-November-16			Index Future	252.13	252.2300	252.1280	252.2300	561.00
22/07/2016	IGOV On 02-February-17			Index Future	257.12	257.2210	257.1170	257.2210	0.00
22/07/2016	ILBI On 04-August-16			Index Future	670.69	670.8500	670.6930	670.8500	149.00
22/07/2016	ILBI On 03-November-16			Index Future	683.49	683.6480	683.4870	683.6480	0.00
22/07/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0691	100.0692	100.0691	0.00
22/07/2016	IS01 On 16-March-17			Interest Rate Swap	100.03	100.0261	100.0297	100.0261	0.00
22/07/2016	IS01 On 15-June-17			Interest Rate Swap	99.69	99.6755	99.6873	99.6755	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2016	IS01 On 21-September-17			Interest Rate Swap	99.78	99.7653	99.7797	99.7653	0.00
22/07/2016	IS02 On 18-December-17			Interest Rate Swap	100.12	100.0935	100.1153	100.0935	0.00
22/07/2016	IS02 On 16-March-18			Interest Rate Swap	99.46	99.4295	99.4573	99.4295	0.00
22/07/2016	IS02 On 15-June-18			Interest Rate Swap	99.18	99.1397	99.1774	99.1397	0.00
22/07/2016	IS02 On 21-September-18			Interest Rate Swap	99.30	99.2566	99.3049	99.2566	0.00
22/07/2016	IS05 On 17-December-20			Interest Rate Swap	98.59	98.5250	98.5861	98.5250	0.00
22/07/2016	IS05 On 16-March-21			Interest Rate Swap	97.96	97.8906	97.9610	97.8906	0.00
22/07/2016	IS05 On 15-June-21			Interest Rate Swap	97.30	97.2175	97.2965	97.2175	0.00
22/07/2016	IS05 On 21-September-21			Interest Rate Swap	97.60	97.5136	97.5978	97.5136	0.00
22/07/2016	IS10 On 17-December-25			Interest Rate Swap	98.84	98.5898	98.8382	98.5898	0.00
22/07/2016	IS10 On 16-March-26			Interest Rate Swap	95.96	95.6974	95.9604	95.6974	0.00
22/07/2016	IS10 On 15-June-26			Interest Rate Swap	94.75	94.4791	94.7532	94.4791	0.00
22/07/2016	IS10 On 21-September-26			Interest Rate Swap	96.83	96.5521	96.8307	96.5521	0.00
22/07/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/07/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
22/07/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/07/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/07/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.34	92.6200	7.3400	92.6200	0.00
22/07/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.35	92.6100	7.3500	92.6100	10.00
22/07/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.38	92.5700	7.3800	92.5700	0.00
22/07/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.41	92.5600	7.4100	92.5600	0.00
22/07/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.45	92.5100	7.4500	92.5100	0.00
22/07/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.51	92.4500	7.5100	92.4500	0.00
22/07/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.55	92.4100	7.5500	92.4100	0.00
22/07/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.61	92.3300	7.6100	92.3300	0.00
22/07/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.65	92.2900	7.6500	92.2900	0.00
22/07/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.68	92.2500	7.6800	92.2500	0.00
22/07/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.71	92.2300	7.7100	92.2300	0.00
22/07/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
22/07/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
22/07/2016	R023 On 04-August-16			Bond Future	8.52	99.8266	8.5169	99.8266	11,634.00
22/07/2016	R023 On 04-August-16	8.24	Call	Bond Future	102	0	102	0	0.00
22/07/2016	R023 On 04-August-16	8.26	Call	Bond Future	118	0	118	0	0.00
22/07/2016	R023 On 04-August-16	8.25	Call	Bond Future	110	0	110	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2016	R023 On 04-August-16	8.25	Put	Bond Future	1410	1	1410	1	0.00
22/07/2016	R023 On 04-August-16	8.24	Put	Bond Future	1451	1	1451	1	0.00
22/07/2016	R023 On 04-August-16	8.26	Put	Bond Future	1369	1	1369	1	0.00
22/07/2016	R023 On 03-November-16			Bond Future	8.56	97.7802	8.5577	97.7802	607.00
22/07/2016	R023 On 03-November-16	9.73	Call	Bond Future	5434	6	5434	6	0.00
22/07/2016	R023 On 03-November-16	9.75	Call	Bond Future	5514	6	5514	6	0.00
22/07/2016	R023 On 03-November-16	9.74	Call	Bond Future	5474	6	5474	6	0.00
22/07/2016	R023 On 03-November-16	9.74	Put	Bond Future	128	0	128	0	0.00
22/07/2016	R023 On 03-November-16	9.75	Put	Bond Future	125	0	125	0	0.00
22/07/2016	R023 On 03-November-16	9.73	Put	Bond Future	132	0	132	0	0.00
22/07/2016	R023 On 02-February-17			Bond Future	8.59	99.7094	8.5911	99.7094	0.00
22/07/2016	R023 On 02-February-17	8.86	Call	Bond Future	2644	3	2644	3	0.00
22/07/2016	R023 On 02-February-17	8.85	Call	Bond Future	2617	3	2617	3	0.00
22/07/2016	R023 On 02-February-17	8.84	Call	Bond Future	2590	3	2590	3	0.00
22/07/2016	R023 On 02-February-17	8.85	Put	Bond Future	1452	1	1452	1	0.00
22/07/2016	R023 On 02-February-17	8.84	Put	Bond Future	1470	1	1470	1	0.00
22/07/2016	R023 On 02-February-17	8.86	Put	Bond Future	1435	1	1435	1	0.00
22/07/2016	R035 On 04-August-16			Bond Future	9.41	99.8346	9.4128	99.8346	4,563.00
22/07/2016	R035 On 04-August-16	10.35	Call	Bond Future	7385	8	7385	8	0.00
22/07/2016	R035 On 04-August-16	10.36	Call	Bond Future	7459	8	7459	8	0.00
22/07/2016	R035 On 04-August-16	10.37	Call	Bond Future	7532	8	7532	8	0.00
22/07/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
22/07/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
22/07/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
22/07/2016	R035 On 03-November-16			Bond Future	9.46	97.2178	9.4606	97.2178	199.00
22/07/2016	R035 On 03-November-16	9.57	Call	Bond Future	901	2	901	2	0.00
22/07/2016	R035 On 03-November-16	9.59	Call	Bond Future	1064	2	1064	2	0.00
22/07/2016	R035 On 03-November-16	9.58	Call	Bond Future	983	2	983	2	0.00
22/07/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
22/07/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
22/07/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
22/07/2016	R186 On 04-August-16			Bond Future	8.81	113.1963	8.8074	113.1963	68,751.00
22/07/2016	R186 On 04-August-16	9.20	Call	Bond Future	2868	3	2868	3	0.00
22/07/2016	R186 On 04-August-16	8.85	Call	Bond Future	975	1	975	1	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2016	R186 On 04-August-16	8.90	Call	Bond Future	1189	2	1189	2	500.00
22/07/2016	R186 On 04-August-16	9.60	Call	Bond Future	5528	6	5528	6	0.00
22/07/2016	R186 On 04-August-16	8.51	Call	Bond Future	147	0	147	0	0.00
22/07/2016	R186 On 04-August-16	8.49	Call	Bond Future	127	0	127	0	0.00
22/07/2016	R186 On 04-August-16	10.00	Call	Bond Future	8173	9	8173	9	0.00
22/07/2016	R186 On 04-August-16	9.25	Call	Bond Future	3190	4	3190	4	0.00
22/07/2016	R186 On 04-August-16	9.35	Call	Bond Future	3850	4	3850	4	500.00
22/07/2016	R186 On 04-August-16	9.40	Call	Bond Future	4184	5	4184	5	0.00
22/07/2016	R186 On 04-August-16	8.50	Call	Bond Future	137	0	137	0	0.00
22/07/2016	R186 On 04-August-16	9.30	Call	Bond Future	3518	4	3518	4	500.00
22/07/2016	R186 On 04-August-16	9.10	Call	Bond Future	2250	3	2250	3	0.00
22/07/2016	R186 On 04-August-16	8.90	Put	Bond Future	524	0	524	0	0.00
22/07/2016	R186 On 04-August-16	9.20	Put	Bond Future	84	0	84	0	2,500.00
22/07/2016	R186 On 04-August-16	9.10	Put	Bond Future	166	0	166	0	2,500.00
22/07/2016	R186 On 04-August-16	9.60	Put	Bond Future	3	0	3	0	4,031.00
22/07/2016	R186 On 04-August-16	8.49	Put	Bond Future	2450	2	2450	2	0.00
22/07/2016	R186 On 04-August-16	8.85	Put	Bond Future	668	1	668	1	0.00
22/07/2016	R186 On 04-August-16	10.00	Put	Bond Future	0	0	0	0	6,500.00
22/07/2016	R186 On 04-August-16	8.51	Put	Bond Future	2322	2	2322	2	0.00
22/07/2016	R186 On 04-August-16	9.25	Put	Bond Future	58	0	58	0	1,000.00
22/07/2016	R186 On 04-August-16	9.35	Put	Bond Future	26	0	26	0	0.00
22/07/2016	R186 On 04-August-16	8.50	Put	Bond Future	2386	2	2386	2	0.00
22/07/2016	R186 On 04-August-16	9.30	Put	Bond Future	39	0	39	0	0.00
22/07/2016	R186 On 04-August-16	9.40	Put	Bond Future	17	0	17	0	3,569.00
22/07/2016	R186 On 03-November-16			Bond Future	8.85	115.3333	8.8481	115.3333	28,252.00
22/07/2016	R186 On 03-November-16	9.66	Call	Bond Future	6082	6	6082	6	0.00
22/07/2016	R186 On 03-November-16	8.96	Call	Bond Future	2694	3	2694	3	0.00
22/07/2016	R186 On 03-November-16	9.40	Call	Bond Future	4700	5	4700	5	1,425.00
22/07/2016	R186 On 03-November-16	9.20	Call	Bond Future	3727	4	3727	4	1,425.00
22/07/2016	R186 On 03-November-16	8.95	Call	Bond Future	2655	3	2655	3	0.00
22/07/2016	R186 On 03-November-16	8.97	Call	Bond Future	2734	3	2734	3	0.00
22/07/2016	R186 On 03-November-16	9.71	Call	Bond Future	6359	7	6359	7	0.00
22/07/2016	R186 On 03-November-16	9.66	Put	Bond Future	533	0	533	0	5,000.00
22/07/2016	R186 On 03-November-16	9.71	Put	Bond Future	481	0	481	0	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2016	R186 On 03-November-16	8.96	Put	Bond Future	1906	2	1906	2	0.00
22/07/2016	R186 On 03-November-16	8.97	Put	Bond Future	1876	2	1876	2	0.00
22/07/2016	R186 On 03-November-16	9.20	Put	Bond Future	1274	1	1274	1	0.00
22/07/2016	R186 On 03-November-16	8.95	Put	Bond Future	1937	2	1937	2	0.00
22/07/2016	R186 On 03-November-16	9.40	Put	Bond Future	886	1	886	1	0.00
22/07/2016	R186 On 02-February-17			Bond Future	8.88	112.3043	8.8819	112.3043	0.00
22/07/2016	R186 On 02-February-17	9.40	Call	Bond Future	5211	6	5211	6	0.00
22/07/2016	R186 On 02-February-17	8.81	Call	Bond Future	2847	3	2847	3	0.00
22/07/2016	R186 On 02-February-17	8.79	Call	Bond Future	2779	3	2779	3	0.00
22/07/2016	R186 On 02-February-17	8.80	Call	Bond Future	2813	3	2813	3	0.00
22/07/2016	R186 On 02-February-17	8.90	Call	Bond Future	3163	3	3163	3	0.00
22/07/2016	R186 On 02-February-17	8.43	Call	Bond Future	1744	2	1744	2	750.00
22/07/2016	R186 On 02-February-17	9.40	Put	Bond Future	1695	2	1695	2	750.00
22/07/2016	R186 On 02-February-17	8.79	Put	Bond Future	3419	3	3419	3	0.00
22/07/2016	R186 On 02-February-17	8.81	Put	Bond Future	3347	3	3347	3	0.00
22/07/2016	R186 On 02-February-17	8.80	Put	Bond Future	3383	3	3383	3	0.00
22/07/2016	R186 On 02-February-17	8.90	Put	Bond Future	3037	3	3037	3	750.00
22/07/2016	R186 On 02-February-17	8.43	Put	Bond Future	4939	5	4939	5	0.00
22/07/2016	R197 On 04-August-16			Bond Future	299.00	298.9691	299.0027	298.9691	1,600.00
22/07/2016	R197 On 04-August-16	293.96	Call	Bond Future	5043	5	5043	5	0.00
22/07/2016	R197 On 04-August-16	293.98	Call	Bond Future	5023	5	5023	5	0.00
22/07/2016	R197 On 04-August-16	293.97	Call	Bond Future	5033	5	5033	5	0.00
22/07/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
22/07/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
22/07/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
22/07/2016	R197 On 03-November-16			Bond Future	304.66	304.6315	304.6613	304.6315	0.00
22/07/2016	R197 On 03-November-16	303.56	Call	Bond Future	1101	1	1101	1	0.00
22/07/2016	R197 On 03-November-16	303.57	Call	Bond Future	1091	1	1091	1	0.00
22/07/2016	R197 On 03-November-16	303.58	Call	Bond Future	1081	1	1081	1	0.00
22/07/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
22/07/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
22/07/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
22/07/2016	R202 On 04-August-16			Bond Future	249.69	249.6618	249.6901	249.6618	36,957.00
22/07/2016	R202 On 04-August-16	243.26	Call	Bond Future	6538	7	6538	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2016	R202 On 04-August-16	243.25	Call	Bond Future	6547	7	6547	7	0.00
22/07/2016	R202 On 04-August-16	243.24	Call	Bond Future	6557	7	6557	7	0.00
22/07/2016	R202 On 04-August-16	243.25	Put	Bond Future	107	0	107	0	0.00
22/07/2016	R202 On 04-August-16	243.26	Put	Bond Future	108	0	108	0	0.00
22/07/2016	R202 On 04-August-16	243.24	Put	Bond Future	107	0	107	0	0.00
22/07/2016	R202 On 03-November-16			Bond Future	254.42	254.3904	254.4156	254.3904	0.00
22/07/2016	R202 On 03-November-16	253.85	Call	Bond Future	566	1	566	1	0.00
22/07/2016	R202 On 03-November-16	253.86	Call	Bond Future	556	1	556	1	0.00
22/07/2016	R202 On 03-November-16	253.87	Call	Bond Future	546	1	546	1	0.00
22/07/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
22/07/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
22/07/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
22/07/2016	R203 On 04-August-16			Bond Future	7.70	103.9005	7.7003	103.9005	57,982.00
22/07/2016	R203 On 04-August-16	7.24	Call	Bond Future	1	0	1	0	0.00
22/07/2016	R203 On 04-August-16	7.26	Call	Bond Future	2	0	2	0	0.00
22/07/2016	R203 On 04-August-16	7.25	Call	Bond Future	2	0	2	0	0.00
22/07/2016	R203 On 04-August-16	7.24	Put	Bond Future	482	0	482	0	0.00
22/07/2016	R203 On 04-August-16	7.26	Put	Bond Future	461	0	461	0	0.00
22/07/2016	R203 On 04-August-16	7.25	Put	Bond Future	471	0	471	0	0.00
22/07/2016	R203 On 03-November-16			Bond Future	7.70	101.6904	7.6968	101.6904	0.00
22/07/2016	R203 On 03-November-16	8.84	Call	Bond Future	935	1	935	1	0.00
22/07/2016	R203 On 03-November-16	8.86	Call	Bond Future	950	1	950	1	0.00
22/07/2016	R203 On 03-November-16	8.85	Call	Bond Future	942	1	942	1	0.00
22/07/2016	R203 On 03-November-16	8.85	Put	Bond Future	11	0	11	0	0.00
22/07/2016	R203 On 03-November-16	8.86	Put	Bond Future	10	0	10	0	0.00
22/07/2016	R203 On 03-November-16	8.84	Put	Bond Future	11	0	11	0	0.00
22/07/2016	R203 On 02-February-17			Bond Future	7.60	103.6968	7.5974	103.6968	0.00
22/07/2016	R203 On 02-February-17	7.70	Call	Bond Future	236	0	236	0	0.00
22/07/2016	R203 On 02-February-17	7.72	Call	Bond Future	243	0	243	0	0.00
22/07/2016	R203 On 02-February-17	7.71	Call	Bond Future	239	0	239	0	0.00
22/07/2016	R203 On 02-February-17	7.71	Put	Bond Future	174	0	174	0	0.00
22/07/2016	R203 On 02-February-17	7.70	Put	Bond Future	177	0	177	0	0.00
22/07/2016	R203 On 02-February-17	7.72	Put	Bond Future	172	0	172	0	0.00
22/07/2016	R204 On 04-August-16			Bond Future	7.95	101.2305	7.9527	101.2305	32,982.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2016	R204 On 04-August-16	7.76	Call	Bond Future	58	0	58	0	0.00
22/07/2016	R204 On 04-August-16	7.75	Call	Bond Future	54	0	54	0	0.00
22/07/2016	R204 On 04-August-16	7.74	Call	Bond Future	50	0	50	0	0.00
22/07/2016	R204 On 04-August-16	7.75	Put	Bond Future	485	0	485	0	0.00
22/07/2016	R204 On 04-August-16	7.74	Put	Bond Future	502	0	502	0	0.00
22/07/2016	R204 On 04-August-16	7.76	Put	Bond Future	468	0	468	0	0.00
22/07/2016	R204 On 03-November-16			Bond Future	7.98	103.1415	7.9790	103.1415	835.00
22/07/2016	R204 On 03-November-16	9.22	Call	Bond Future	2365	2	2365	2	0.00
22/07/2016	R204 On 03-November-16	9.21	Call	Bond Future	2347	2	2347	2	0.00
22/07/2016	R204 On 03-November-16	9.23	Call	Bond Future	2382	2	2382	2	0.00
22/07/2016	R204 On 03-November-16	9.22	Put	Bond Future	23	0	23	0	0.00
22/07/2016	R204 On 03-November-16	9.23	Put	Bond Future	22	0	22	0	0.00
22/07/2016	R204 On 03-November-16	9.21	Put	Bond Future	24	0	24	0	0.00
22/07/2016	R204 On 02-February-17			Bond Future	7.98	101.1349	7.9772	101.1349	0.00
22/07/2016	R204 On 02-February-17	8.28	Call	Bond Future	930	1	930	1	0.00
22/07/2016	R204 On 02-February-17	8.29	Call	Bond Future	941	1	941	1	0.00
22/07/2016	R204 On 02-February-17	8.30	Call	Bond Future	952	1	952	1	0.00
22/07/2016	R204 On 02-February-17	8.28	Put	Bond Future	415	0	415	0	0.00
22/07/2016	R204 On 02-February-17	8.29	Put	Bond Future	409	0	409	0	0.00
22/07/2016	R204 On 02-February-17	8.30	Put	Bond Future	403	0	403	0	0.00
22/07/2016	R207 On 04-August-16			Bond Future	8.17	97.8929	8.1676	97.8929	69,754.00
22/07/2016	R207 On 04-August-16	8.00	Call	Bond Future	112	0	112	0	0.00
22/07/2016	R207 On 04-August-16	7.99	Call	Bond Future	105	0	105	0	0.00
22/07/2016	R207 On 04-August-16	8.01	Call	Bond Future	120	0	120	0	0.00
22/07/2016	R207 On 04-August-16	7.99	Put	Bond Future	620	1	620	1	0.00
22/07/2016	R207 On 04-August-16	8.00	Put	Bond Future	598	1	598	1	0.00
22/07/2016	R207 On 04-August-16	8.01	Put	Bond Future	577	1	577	1	0.00
22/07/2016	R207 On 03-November-16			Bond Future	8.20	8.1700	8.2003	8.1700	3,614.00
22/07/2016	R207 On 03-November-16	7.94	Call	Bond Future	460	0	460	0	0.00
22/07/2016	R207 On 03-November-16	7.93	Call	Bond Future	450	0	450	0	0.00
22/07/2016	R207 On 03-November-16	7.95	Call	Bond Future	470	0	470	0	0.00
22/07/2016	R207 On 03-November-16	7.95	Put	Bond Future	1151	0	1151	0	0.00
22/07/2016	R207 On 03-November-16	7.94	Put	Bond Future	1169	0	1169	0	0.00
22/07/2016	R207 On 03-November-16	7.93	Put	Bond Future	1186	0	1186	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2016	R207 On 02-February-17			Bond Future	8.22	98.0657	8.2169	98.0657	0.00
22/07/2016	R207 On 02-February-17	8.91	Call	Bond Future	2097	2	2097	2	62.00
22/07/2016	R207 On 02-February-17	9.22	Call	Bond Future	2713	3	2713	3	0.00
22/07/2016	R207 On 02-February-17	9.24	Call	Bond Future	2755	3	2755	3	0.00
22/07/2016	R207 On 02-February-17	9.23	Call	Bond Future	2734	3	2734	3	0.00
22/07/2016	R207 On 02-February-17	8.91	Put	Bond Future	366	0	366	0	0.00
22/07/2016	R207 On 02-February-17	9.22	Put	Bond Future	221	0	221	0	0.00
22/07/2016	R207 On 02-February-17	9.24	Put	Bond Future	214	0	214	0	0.00
22/07/2016	R207 On 02-February-17	9.23	Put	Bond Future	218	0	218	0	0.00
22/07/2016	R208 On 04-August-16			Bond Future	8.32	96.5951	8.3178	96.5951	48,239.00
22/07/2016	R208 On 04-August-16	7.99	Call	Bond Future	47	0	47	0	0.00
22/07/2016	R208 On 04-August-16	8.00	Call	Bond Future	51	0	51	0	0.00
22/07/2016	R208 On 04-August-16	8.01	Call	Bond Future	56	0	56	0	0.00
22/07/2016	R208 On 04-August-16	7.99	Put	Bond Future	1253	1	1253	1	0.00
22/07/2016	R208 On 04-August-16	8.00	Put	Bond Future	1220	1	1220	1	0.00
22/07/2016	R208 On 04-August-16	8.01	Put	Bond Future	1187	1	1187	1	0.00
22/07/2016	R208 On 03-November-16			Bond Future	8.36	95.0161	8.3566	95.0161	1,007.00
22/07/2016	R208 On 03-November-16	9.57	Call	Bond Future	4186	4	4186	4	0.00
22/07/2016	R208 On 03-November-16	9.59	Call	Bond Future	4248	4	4248	4	0.00
22/07/2016	R208 On 03-November-16	9.58	Call	Bond Future	4217	4	4217	4	0.00
22/07/2016	R208 On 03-November-16	9.57	Put	Bond Future	68	0	68	0	0.00
22/07/2016	R208 On 03-November-16	9.58	Put	Bond Future	66	0	66	0	0.00
22/07/2016	R208 On 03-November-16	9.59	Put	Bond Future	64	0	64	0	0.00
22/07/2016	R208 On 02-February-17			Bond Future	8.38	96.8909	8.3836	96.8909	0.00
22/07/2016	R208 On 02-February-17	8.64	Call	Bond Future	1830	2	1830	2	0.00
22/07/2016	R208 On 02-February-17	8.63	Call	Bond Future	1810	2	1810	2	0.00
22/07/2016	R208 On 02-February-17	8.65	Call	Bond Future	1851	2	1851	2	0.00
22/07/2016	R208 On 02-February-17	8.65	Put	Bond Future	971	1	971	1	0.00
22/07/2016	R208 On 02-February-17	8.64	Put	Bond Future	983	1	983	1	0.00
22/07/2016	R208 On 02-February-17	8.63	Put	Bond Future	996	1	996	1	0.00
22/07/2016	R209 On 04-August-16			Bond Future	9.37	74.9636	9.3673	74.9636	54,904.00
22/07/2016	R209 On 04-August-16	9.24	Call	Bond Future	462	1	462	1	0.00
22/07/2016	R209 On 04-August-16	10.60	Call	Bond Future	7876	8	7876	8	5,624.00
22/07/2016	R209 On 04-August-16	9.26	Call	Bond Future	511	1	511	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2016	R209 On 04-August-16	9.25	Call	Bond Future	486	1	486	1	0.00
22/07/2016	R209 On 04-August-16	9.70	Call	Bond Future	2417	3	2417	3	0.00
22/07/2016	R209 On 04-August-16	10.29	Call	Bond Future	6027	7	6027	7	0.00
22/07/2016	R209 On 04-August-16	9.60	Call	Bond Future	1868	2	1868	2	5,624.00
22/07/2016	R209 On 04-August-16	9.40	Call	Bond Future	955	1	955	1	250.00
22/07/2016	R209 On 04-August-16	9.24	Put	Bond Future	1358	1	1358	1	0.00
22/07/2016	R209 On 04-August-16	10.60	Put	Bond Future	0	0	0	0	0.00
22/07/2016	R209 On 04-August-16	9.26	Put	Bond Future	1265	1	1265	1	0.00
22/07/2016	R209 On 04-August-16	9.25	Put	Bond Future	1311	1	1311	1	0.00
22/07/2016	R209 On 04-August-16	10.29	Put	Bond Future	1	0	1	0	250.00
22/07/2016	R209 On 04-August-16	9.70	Put	Bond Future	151	0	151	0	250.00
22/07/2016	R209 On 04-August-16	9.40	Put	Bond Future	727	1	727	1	0.00
22/07/2016	R209 On 04-August-16	9.60	Put	Bond Future	271	0	271	0	0.00
22/07/2016	R209 On 03-November-16			Bond Future	9.41	73.2284	9.4089	73.2284	1,849.00
22/07/2016	R209 On 03-November-16	10.24	Call	Bond Future	6017	6	6017	6	0.00
22/07/2016	R209 On 03-November-16	10.26	Call	Bond Future	6117	7	6117	7	0.00
22/07/2016	R209 On 03-November-16	10.25	Call	Bond Future	6068	6	6068	6	0.00
22/07/2016	R209 On 03-November-16	10.25	Put	Bond Future	588	1	588	1	5,000.00
22/07/2016	R209 On 03-November-16	10.26	Put	Bond Future	576	1	576	1	0.00
22/07/2016	R209 On 03-November-16	10.24	Put	Bond Future	599	1	599	1	0.00
22/07/2016	R209 On 02-February-17			Bond Future	9.45	74.6732	9.4461	74.6732	0.00
22/07/2016	R209 On 02-February-17	9.53	Call	Bond Future	3577	4	3577	4	0.00
22/07/2016	R209 On 02-February-17	9.55	Call	Bond Future	3650	4	3650	4	0.00
22/07/2016	R209 On 02-February-17	9.54	Call	Bond Future	3613	4	3613	4	0.00
22/07/2016	R209 On 02-February-17	9.53	Put	Bond Future	3005	3	3005	3	0.00
22/07/2016	R209 On 02-February-17	9.54	Put	Bond Future	2973	3	2973	3	0.00
22/07/2016	R209 On 02-February-17	9.55	Put	Bond Future	2942	3	2942	3	0.00
22/07/2016	R210 On 04-August-16			Bond Future	188.35	188.3317	188.3530	188.3317	2,589.00
22/07/2016	R210 On 04-August-16	181.51	Call	Bond Future	6843	7	6843	7	0.00
22/07/2016	R210 On 04-August-16	181.50	Call	Bond Future	6853	7	6853	7	0.00
22/07/2016	R210 On 04-August-16	181.52	Call	Bond Future	6833	7	6833	7	0.00
22/07/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
22/07/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
22/07/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2016	R210 On 03-November-16			Bond Future	189.64	189.6217	189.6406	189.6217	0.00
22/07/2016	R210 On 03-November-16	188.90	Call	Bond Future	741	1	741	1	0.00
22/07/2016	R210 On 03-November-16	188.92	Call	Bond Future	721	1	721	1	0.00
22/07/2016	R210 On 03-November-16	188.91	Call	Bond Future	731	1	731	1	0.00
22/07/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
22/07/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
22/07/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
22/07/2016	R211 On 04-August-16			Bond Future	139.89	139.8702	139.8851	139.8702	78.00
22/07/2016	R211 On 04-August-16	137.09	Call	Bond Future	2795	3	2795	3	0.00
22/07/2016	R211 On 04-August-16	137.07	Call	Bond Future	2815	3	2815	3	0.00
22/07/2016	R211 On 04-August-16	137.08	Call	Bond Future	2805	3	2805	3	0.00
22/07/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
22/07/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
22/07/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
22/07/2016	R211 On 03-November-16			Bond Future	142.53	142.5193	142.5325	142.5193	0.00
22/07/2016	R211 On 03-November-16	141.76	Call	Bond Future	772	1	772	1	0.00
22/07/2016	R211 On 03-November-16	141.75	Call	Bond Future	782	1	782	1	0.00
22/07/2016	R211 On 03-November-16	141.74	Call	Bond Future	792	1	792	1	0.00
22/07/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
22/07/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
22/07/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
22/07/2016	R212 On 04-August-16			Bond Future	146.18	146.1619	146.1784	146.1619	4,524.00
22/07/2016	R212 On 04-August-16	142.44	Call	Bond Future	3738	4	3738	4	0.00
22/07/2016	R212 On 04-August-16	142.43	Call	Bond Future	3748	4	3748	4	0.00
22/07/2016	R212 On 04-August-16	142.42	Call	Bond Future	3758	4	3758	4	0.00
22/07/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
22/07/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
22/07/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
22/07/2016	R212 On 03-November-16			Bond Future	148.94	148.9303	148.9448	148.9303	0.00
22/07/2016	R212 On 03-November-16	148.11	Call	Bond Future	835	1	835	1	0.00
22/07/2016	R212 On 03-November-16	148.12	Call	Bond Future	825	1	825	1	0.00
22/07/2016	R212 On 03-November-16	148.10	Call	Bond Future	845	1	845	1	0.00
22/07/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
22/07/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
22/07/2016	R213 On 04-August-16			Bond Future	9.25	85.7940	9.2474	85.7940	43,153.00
22/07/2016	R213 On 04-August-16	9.01	Call	Bond Future	241	0	241	0	0.00
22/07/2016	R213 On 04-August-16	8.99	Call	Bond Future	212	0	212	0	0.00
22/07/2016	R213 On 04-August-16	9.00	Call	Bond Future	226	0	226	0	0.00
22/07/2016	R213 On 04-August-16	8.99	Put	Bond Future	2015	2	2015	2	0.00
22/07/2016	R213 On 04-August-16	9.00	Put	Bond Future	1958	2	1958	2	0.00
22/07/2016	R213 On 04-August-16	9.01	Put	Bond Future	1901	2	1901	2	0.00
22/07/2016	R213 On 03-November-16			Bond Future	9.29	83.8632	9.2927	83.8632	196.00
22/07/2016	R213 On 03-November-16	10.20	Call	Bond Future	6356	7	6356	7	0.00
22/07/2016	R213 On 03-November-16	10.19	Call	Bond Future	6305	7	6305	7	0.00
22/07/2016	R213 On 03-November-16	10.18	Call	Bond Future	6254	7	6254	7	0.00
22/07/2016	R213 On 03-November-16	10.19	Put	Bond Future	495	0	495	0	0.00
22/07/2016	R213 On 03-November-16	10.18	Put	Bond Future	505	0	505	0	0.00
22/07/2016	R213 On 03-November-16	10.20	Put	Bond Future	485	0	485	0	0.00
22/07/2016	R213 On 02-February-17			Bond Future	9.33	85.5177	9.3342	85.5177	0.00
22/07/2016	R213 On 02-February-17	9.40	Call	Bond Future	3384	4	3384	4	0.00
22/07/2016	R213 On 02-February-17	9.42	Call	Bond Future	3455	4	3455	4	0.00
22/07/2016	R213 On 02-February-17	9.41	Call	Bond Future	3419	4	3419	4	0.00
22/07/2016	R213 On 02-February-17	9.40	Put	Bond Future	2942	3	2942	3	0.00
22/07/2016	R213 On 02-February-17	9.42	Put	Bond Future	2880	3	2880	3	0.00
22/07/2016	R213 On 02-February-17	9.41	Put	Bond Future	2911	3	2911	3	0.00
22/07/2016	R214 On 04-August-16			Bond Future	9.46	75.3133	9.4569	75.3133	29,129.00
22/07/2016	R214 On 04-August-16	9.30	Call	Bond Future	427	1	427	1	1,300.00
22/07/2016	R214 On 04-August-16	9.24	Call	Bond Future	306	0	306	0	0.00
22/07/2016	R214 On 04-August-16	11.30	Call	Bond Future	11589	12	11589	12	5,610.00
22/07/2016	R214 On 04-August-16	9.26	Call	Bond Future	343	1	343	1	0.00
22/07/2016	R214 On 04-August-16	9.25	Call	Bond Future	324	0	324	0	0.00
22/07/2016	R214 On 04-August-16	10.30	Call	Bond Future	5732	6	5732	6	5,610.00
22/07/2016	R214 On 04-August-16	8.55	Call	Bond Future	0	0	0	0	1,300.00
22/07/2016	R214 On 04-August-16	9.30	Put	Bond Future	1584	1	1584	1	0.00
22/07/2016	R214 On 04-August-16	9.26	Put	Bond Future	1800	1	1800	1	0.00
22/07/2016	R214 On 04-August-16	9.24	Put	Bond Future	1914	2	1914	2	0.00
22/07/2016	R214 On 04-August-16	11.30	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2016	R214 On 04-August-16	10.30	Put	Bond Future	4	0	4	0	0.00
22/07/2016	R214 On 04-August-16	9.25	Put	Bond Future	1856	2	1856	2	0.00
22/07/2016	R214 On 04-August-16	8.55	Put	Bond Future	7127	7	7127	7	0.00
22/07/2016	R214 On 03-November-16			Bond Future	9.50	73.4382	9.4994	73.4382	3,409.00
22/07/2016	R214 On 03-November-16	10.33	Call	Bond Future	6265	7	6265	7	0.00
22/07/2016	R214 On 03-November-16	10.35	Call	Bond Future	6366	7	6366	7	0.00
22/07/2016	R214 On 03-November-16	10.34	Call	Bond Future	6316	7	6316	7	0.00
22/07/2016	R214 On 03-November-16	10.33	Put	Bond Future	659	1	659	1	0.00
22/07/2016	R214 On 03-November-16	10.34	Put	Bond Future	646	1	646	1	0.00
22/07/2016	R214 On 03-November-16	10.35	Put	Bond Future	634	1	634	1	0.00
22/07/2016	R214 On 02-February-17			Bond Future	9.54	74.8871	9.5387	74.8871	0.00
22/07/2016	R214 On 02-February-17	9.67	Call	Bond Future	3976	4	3976	4	0.00
22/07/2016	R214 On 02-February-17	9.66	Call	Bond Future	3937	4	3937	4	0.00
22/07/2016	R214 On 02-February-17	9.68	Call	Bond Future	4014	4	4014	4	0.00
22/07/2016	R214 On 02-February-17	9.67	Put	Bond Future	3045	3	3045	3	0.00
22/07/2016	R214 On 02-February-17	9.66	Put	Bond Future	3077	3	3077	3	0.00
22/07/2016	R214 On 02-February-17	9.68	Put	Bond Future	3014	3	3014	3	0.00
22/07/2016	R248 On 04-August-16			Bond Future	9.55	96.6516	9.5474	96.6516	56,310.00
22/07/2016	R248 On 04-August-16	9.25	Call	Bond Future	266	0	266	0	0.00
22/07/2016	R248 On 04-August-16	9.26	Call	Bond Future	283	0	283	0	0.00
22/07/2016	R248 On 04-August-16	9.24	Call	Bond Future	250	0	250	0	0.00
22/07/2016	R248 On 04-August-16	9.26	Put	Bond Future	3004	2	3004	2	0.00
22/07/2016	R248 On 04-August-16	9.25	Put	Bond Future	3084	3	3084	3	0.00
22/07/2016	R248 On 04-August-16	9.24	Put	Bond Future	3166	3	3166	3	0.00
22/07/2016	R248 On 03-November-16			Bond Future	9.59	94.0382	9.5924	94.0382	6,750.00
22/07/2016	R248 On 03-November-16	10.39	Call	Bond Future	7791	8	7791	8	0.00
22/07/2016	R248 On 03-November-16	10.38	Call	Bond Future	7728	8	7728	8	0.00
22/07/2016	R248 On 03-November-16	10.37	Call	Bond Future	7665	8	7665	8	0.00
22/07/2016	R248 On 03-November-16	10.38	Put	Bond Future	999	1	999	1	0.00
22/07/2016	R248 On 03-November-16	10.39	Put	Bond Future	982	1	982	1	0.00
22/07/2016	R248 On 03-November-16	10.37	Put	Bond Future	1015	1	1015	1	0.00
22/07/2016	R248 On 02-February-17			Bond Future	9.63	95.8936	9.6345	95.8936	0.00
22/07/2016	R248 On 02-February-17	9.76	Call	Bond Future	5164	6	5164	6	0.00
22/07/2016	R248 On 02-February-17	9.77	Call	Bond Future	5212	6	5212	6	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
22/07/2016	R248 On 02-February-17	9.78	Call	Bond Future	5260	6	5260	6	0.00
22/07/2016	R248 On 02-February-17	9.77	Put	Bond Future	3998	4	3998	4	0.00
22/07/2016	R248 On 02-February-17	9.76	Put	Bond Future	4038	4	4038	4	0.00
22/07/2016	R248 On 02-February-17	9.78	Put	Bond Future	3958	4	3958	4	0.00