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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 29/06/2016 TO: 29/06/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	0857 On 31-March-21			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
29/06/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	2025 On 04-August-16			Bond Future	127.81	127.5619	127.8065	127.5619	3,012.00
29/06/2016	2025 On 04-August-16	123.86	Call	Bond Future	3947	4	4	4	0.00
29/06/2016	2025 On 04-August-16	123.87	Call	Bond Future	3937	4	4	4	0.00
29/06/2016	2025 On 04-August-16	123.85	Call	Bond Future	3957	4	4	4	0.00
29/06/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
29/06/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
29/06/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
29/06/2016	2025 On 03-November-16			Bond Future	130.24	129.9938	130.2417	129.9938	0.00
29/06/2016	2025 On 03-November-16	129.23	Call	Bond Future	1012	1	1	1	0.00
29/06/2016	2025 On 03-November-16	129.22	Call	Bond Future	1022	1	1	1	0.00
29/06/2016	2025 On 03-November-16	129.21	Call	Bond Future	1032	1	1	1	0.00
29/06/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
29/06/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
29/06/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
29/06/2016	2030 On 04-August-16			Bond Future	9.18	90.5643	91.1907	90.5643	25,310.00
29/06/2016	2030 On 04-August-16	10.17	Call	Bond Future	6709	6	7	6	0.00
29/06/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
29/06/2016	2030 On 03-November-16			Bond Future	9.22	92.2856	92.9228	92.2856	0.00
29/06/2016	2030 On 03-November-16	9.33	Call	Bond Future	760	0	1	0	0.00
29/06/2016	2030 On 03-November-16	9.34	Call	Bond Future	830	0	1	0	0.00
29/06/2016	2030 On 03-November-16	9.35	Call	Bond Future	899	0	1	0	0.00
29/06/2016	2030 On 03-November-16	9.33	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
29/06/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
29/06/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
29/06/2016	2032 On 04-August-16			Bond Future	9.31	93.6427	94.3101	93.6427	12,695.00
29/06/2016	2032 On 04-August-16	8.99	Call	Bond Future	639	0	1	0	0.00
29/06/2016	2032 On 04-August-16	9.01	Call	Bond Future	682	1	1	1	0.00
29/06/2016	2032 On 04-August-16	9.00	Call	Bond Future	661	1	1	1	0.00
29/06/2016	2032 On 04-August-16	9.00	Put	Bond Future	3077	4	3	4	0.00
29/06/2016	2032 On 04-August-16	9.01	Put	Bond Future	3020	4	3	4	0.00
29/06/2016	2032 On 04-August-16	8.99	Put	Bond Future	3136	4	3	4	0.00
29/06/2016	2032 On 03-November-16			Bond Future	9.36	91.2634	91.9424	91.2634	0.00
29/06/2016	2032 On 03-November-16	10.28	Call	Bond Future	7355	7	7	7	0.00
29/06/2016	2032 On 03-November-16	10.30	Call	Bond Future	7466	7	7	7	0.00
29/06/2016	2032 On 03-November-16	10.29	Call	Bond Future	7410	7	7	7	0.00
29/06/2016	2032 On 03-November-16	10.28	Put	Bond Future	753	1	1	1	0.00
29/06/2016	2032 On 03-November-16	10.29	Put	Bond Future	740	1	1	1	0.00
29/06/2016	2032 On 03-November-16	10.30	Put	Bond Future	728	1	1	1	0.00
29/06/2016	2032 On 02-February-17			Bond Future	9.39	93.0879	93.7795	93.0879	0.00
29/06/2016	2032 On 02-February-17	9.51	Call	Bond Future	4334	4	4	4	0.00
29/06/2016	2032 On 02-February-17	9.53	Call	Bond Future	4412	4	4	4	0.00
29/06/2016	2032 On 02-February-17	9.52	Call	Bond Future	4373	4	4	4	0.00
29/06/2016	2032 On 02-February-17	9.52	Put	Bond Future	3443	4	3	4	0.00
29/06/2016	2032 On 02-February-17	9.51	Put	Bond Future	3477	4	3	4	0.00
29/06/2016	2032 On 02-February-17	9.53	Put	Bond Future	3408	4	3	4	0.00
29/06/2016	2033 On 04-August-16			Bond Future	108.88	108.8473	108.8841	108.8473	4,159.00
29/06/2016	2033 On 04-August-16	104.99	Call	Bond Future	3894	4	4	4	0.00
29/06/2016	2033 On 04-August-16	105.00	Call	Bond Future	3884	4	4	4	0.00
29/06/2016	2033 On 04-August-16	105.01	Call	Bond Future	3874	4	4	4	0.00
29/06/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
29/06/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
29/06/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
29/06/2016	2033 On 03-November-16			Bond Future	109.94	109.9031	109.9395	109.9031	0.00
29/06/2016	2033 On 03-November-16	109.18	Call	Bond Future	759	1	1	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
29/06/2016	2033 On 03-November-16	109.17	Call	Bond Future	769	1	1	1	0.00
29/06/2016	2033 On 03-November-16	109.16	Call	Bond Future	779	1	1	1	0.00
29/06/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
29/06/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
29/06/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
29/06/2016	2037 On 04-August-16			Bond Future	9.48	90.7872	91.4321	90.7872	41,183.00
29/06/2016	2037 On 04-August-16	9.24	Call	Bond Future	945	1	1	1	0.00
29/06/2016	2037 On 04-August-16	9.25	Call	Bond Future	973	1	1	1	0.00
29/06/2016	2037 On 04-August-16	9.26	Call	Bond Future	1001	1	1	1	0.00
29/06/2016	2037 On 04-August-16	9.25	Put	Bond Future	2932	3	3	3	0.00
29/06/2016	2037 On 04-August-16	9.26	Put	Bond Future	2874	3	3	3	0.00
29/06/2016	2037 On 04-August-16	9.24	Put	Bond Future	2990	3	3	3	0.00
29/06/2016	2037 On 03-November-16			Bond Future	9.52	92.5127	93.1689	92.5127	0.00
29/06/2016	2037 On 03-November-16	10.35	Call	Bond Future	7464	7	7	7	0.00
29/06/2016	2037 On 03-November-16	10.36	Call	Bond Future	7522	7	8	7	0.00
29/06/2016	2037 On 03-November-16	10.37	Call	Bond Future	7579	7	8	7	0.00
29/06/2016	2037 On 03-November-16	10.36	Put	Bond Future	1010	1	1	1	0.00
29/06/2016	2037 On 03-November-16	10.37	Put	Bond Future	994	1	1	1	0.00
29/06/2016	2037 On 03-November-16	10.35	Put	Bond Future	1026	1	1	1	0.00
29/06/2016	2037 On 02-February-17			Bond Future	9.56	90.1051	90.7734	90.1051	0.00
29/06/2016	2037 On 02-February-17	9.66	Call	Bond Future	4774	4	5	4	0.00
29/06/2016	2037 On 02-February-17	9.68	Call	Bond Future	4858	5	5	5	0.00
29/06/2016	2037 On 02-February-17	9.67	Call	Bond Future	4816	4	5	4	0.00
29/06/2016	2037 On 02-February-17	9.66	Put	Bond Future	3976	4	4	4	0.00
29/06/2016	2037 On 02-February-17	9.67	Put	Bond Future	3938	4	4	4	0.00
29/06/2016	2037 On 02-February-17	9.68	Put	Bond Future	3899	4	4	4	0.00
29/06/2016	2038 On 04-August-16			Bond Future	135.27	135.2228	135.2695	135.2228	21,722.00
29/06/2016	2038 On 04-August-16	129.31	Call	Bond Future	5959	6	6	6	0.00
29/06/2016	2038 On 04-August-16	129.30	Call	Bond Future	5969	6	6	6	0.00
29/06/2016	2038 On 04-August-16	129.32	Call	Bond Future	5949	6	6	6	0.00
29/06/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
29/06/2016	2038 On 04-August-16	129.30	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
29/06/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
29/06/2016	2038 On 03-November-16			Bond Future	137.85	137.8008	137.8467	137.8008	0.00
29/06/2016	2038 On 03-November-16	136.33	Call	Bond Future	1517	1	2	1	0.00
29/06/2016	2038 On 03-November-16	136.32	Call	Bond Future	1527	1	2	1	0.00
29/06/2016	2038 On 03-November-16	136.31	Call	Bond Future	1537	1	2	1	0.00
29/06/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
29/06/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
29/06/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
29/06/2016	2040 On 04-August-16			Bond Future	9.54	94.5593	95.2493	94.5593	722.00
29/06/2016	2040 On 04-August-16	9.51	Call	Bond Future	1805	2	2	2	0.00
29/06/2016	2040 On 04-August-16	9.50	Call	Bond Future	1763	1	2	1	0.00
29/06/2016	2040 On 04-August-16	9.49	Call	Bond Future	1721	1	2	1	0.00
29/06/2016	2040 On 04-August-16	9.51	Put	Bond Future	2038	2	2	2	0.00
29/06/2016	2040 On 04-August-16	9.50	Put	Bond Future	2085	2	2	2	0.00
29/06/2016	2040 On 04-August-16	9.49	Put	Bond Future	2133	3	2	3	0.00
29/06/2016	2040 On 03-November-16			Bond Future	9.58	96.3566	97.0585	96.3566	0.00
29/06/2016	2040 On 03-November-16	9.70	Call	Bond Future	4151	4	4	4	0.00
29/06/2016	2040 On 03-November-16	9.71	Call	Bond Future	4198	4	4	4	0.00
29/06/2016	2040 On 03-November-16	9.69	Call	Bond Future	4104	4	4	4	0.00
29/06/2016	2040 On 03-November-16	9.69	Put	Bond Future	3135	3	3	3	0.00
29/06/2016	2040 On 03-November-16	9.71	Put	Bond Future	3055	3	3	3	0.00
29/06/2016	2040 On 03-November-16	9.70	Put	Bond Future	3095	3	3	3	0.00
29/06/2016	2044 On 04-August-16			Bond Future	9.58	91.6215	92.2702	91.6215	19,251.00
29/06/2016	2044 On 04-August-16	9.51	Call	Bond Future	1657	1	2	1	0.00
29/06/2016	2044 On 04-August-16	9.50	Call	Bond Future	1617	1	2	1	0.00
29/06/2016	2044 On 04-August-16	9.49	Call	Bond Future	1577	1	2	1	0.00
29/06/2016	2044 On 04-August-16	9.50	Put	Bond Future	2301	3	2	3	0.00
29/06/2016	2044 On 04-August-16	9.51	Put	Bond Future	2251	3	2	3	0.00
29/06/2016	2044 On 04-August-16	9.49	Put	Bond Future	2352	3	2	3	0.00
29/06/2016	2044 On 03-November-16			Bond Future	9.62	93.3629	94.0229	93.3629	285.00
29/06/2016	2044 On 03-November-16	10.42	Call	Bond Future	7898	7	8	7	0.00
29/06/2016	2044 On 03-November-16	10.43	Call	Bond Future	7958	7	8	7	0.00

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29/06/2016	2044 On 03-November-16	10.41	Call	Bond Future	7838	7	8	7	0.00
29/06/2016	2044 On 03-November-16	10.43	Put	Bond Future	1188	1	1	1	0.00
29/06/2016	2044 On 03-November-16	10.42	Put	Bond Future	1207	1	1	1	0.00
29/06/2016	2044 On 03-November-16	10.41	Put	Bond Future	1225	1	1	1	0.00
29/06/2016	2044 On 02-February-17			Bond Future	9.66	90.8472	91.5193	90.8472	0.00
29/06/2016	2044 On 02-February-17	9.77	Call	Bond Future	5305	5	5	5	0.00
29/06/2016	2044 On 02-February-17	9.76	Call	Bond Future	5260	5	5	5	0.00
29/06/2016	2044 On 02-February-17	9.78	Call	Bond Future	5350	5	5	5	0.00
29/06/2016	2044 On 02-February-17	9.77	Put	Bond Future	4307	5	4	5	0.00
29/06/2016	2044 On 02-February-17	9.78	Put	Bond Future	4266	5	4	5	0.00
29/06/2016	2044 On 02-February-17	9.76	Put	Bond Future	4349	5	4	5	0.00
29/06/2016	2046 On 04-August-16			Bond Future	134.95	135.0505	134.9529	135.0505	16,620.00
29/06/2016	2046 On 04-August-16	129.00	Call	Bond Future	5953	6	6	6	0.00
29/06/2016	2046 On 04-August-16	129.01	Call	Bond Future	5943	6	6	6	0.00
29/06/2016	2046 On 04-August-16	129.02	Call	Bond Future	5933	6	6	6	0.00
29/06/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
29/06/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
29/06/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
29/06/2016	2046 On 03-November-16			Bond Future	136.02	136.1195	136.0185	136.1195	0.00
29/06/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
29/06/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
29/06/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
29/06/2016	2046 On 03-November-16	137.09	Put	Bond Future	1071	1	1	1	0.00
29/06/2016	2046 On 03-November-16	137.07	Put	Bond Future	1051	1	1	1	0.00
29/06/2016	2046 On 03-November-16	137.08	Put	Bond Future	1061	1	1	1	0.00
29/06/2016	2050 On 04-August-16			Bond Future	144.40	144.3514	144.4016	144.3514	21,135.00
29/06/2016	2050 On 04-August-16	139.12	Call	Bond Future	5282	5	5	5	0.00
29/06/2016	2050 On 04-August-16	139.14	Call	Bond Future	5262	5	5	5	0.00
29/06/2016	2050 On 04-August-16	139.13	Call	Bond Future	5272	5	5	5	0.00
29/06/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
29/06/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
29/06/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00

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29/06/2016	2050 On 03-November-16			Bond Future	147.15	147.1031	147.1530	147.1031	0.00
29/06/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
29/06/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
29/06/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
29/06/2016	2050 On 03-November-16	149.53	Put	Bond Future	2377	2	2	2	0.00
29/06/2016	2050 On 03-November-16	149.54	Put	Bond Future	2387	2	2	2	0.00
29/06/2016	2050 On 03-November-16	149.52	Put	Bond Future	2367	2	2	2	0.00
29/06/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	AL37 On 04-August-16			Index Future	493.48	491.2930	493.4760	491.2930	15.00
29/06/2016	AL37 On 03-November-16			Index Future	502.95	500.7280	502.9490	500.7280	0.00
29/06/2016	AL7T On 04-August-16			Index Future	571.33	567.0590	571.3300	567.0590	11.00
29/06/2016	AL7T On 03-November-16			Index Future	582.30	577.9490	582.2980	577.9490	0.00
29/06/2016	ALBI On 04-August-16			Index Future	519.50	516.3990	519.4970	516.3990	721.00
29/06/2016	ALBI On 03-November-16			Index Future	529.47	526.3160	529.4710	526.3160	8.00
29/06/2016	ALBI On 02-February-17			Index Future	540.05	536.8310	540.0450	536.8310	0.00
29/06/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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29/06/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/06/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	C214 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
29/06/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2016	EL28 On 04-August-16			Bond Future	132.55	132.5046	132.5540	132.5046	0.00
29/06/2016	EL28 On 04-August-16	126.86	Call	Bond Future	5694	6	6	6	0.00
29/06/2016	EL28 On 04-August-16	126.87	Call	Bond Future	5684	6	6	6	0.00
29/06/2016	EL28 On 04-August-16	126.88	Call	Bond Future	5674	6	6	6	0.00
29/06/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
29/06/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
29/06/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
29/06/2016	EL28 On 03-November-16			Bond Future	133.42	133.3662	133.4151	133.3662	0.00
29/06/2016	EL28 On 03-November-16	132.15	Call	Bond Future	1265	1	1	1	0.00
29/06/2016	EL28 On 03-November-16	132.17	Call	Bond Future	1245	1	1	1	0.00
29/06/2016	EL28 On 03-November-16	132.16	Call	Bond Future	1255	1	1	1	0.00
29/06/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
29/06/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
29/06/2016	EL28 On 03-November-16	132.17	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
29/06/2016	ES33 On 04-August-16			Bond Future	10.34	79.9431	80.4568	79.9431	8,882.00
29/06/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
29/06/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
29/06/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
29/06/2016	ES33 On 04-August-16	10.24	Put	Bond Future	639	1	1	1	0.00
29/06/2016	ES33 On 04-August-16	10.26	Put	Bond Future	506	1	1	1	0.00
29/06/2016	ES33 On 04-August-16	10.25	Put	Bond Future	572	1	1	1	0.00
29/06/2016	ES33 On 03-November-16			Bond Future	10.41	77.6697	78.1924	77.6697	0.00
29/06/2016	ES33 On 03-November-16	11.31	Call	Bond Future	5506	5	6	5	0.00
29/06/2016	ES33 On 03-November-16	11.29	Call	Bond Future	5390	5	5	5	0.00
29/06/2016	ES33 On 03-November-16	11.30	Call	Bond Future	5448	5	5	5	0.00
29/06/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
29/06/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
29/06/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
29/06/2016	ES33 On 02-February-17			Bond Future	10.48	79.2223	79.7546	79.2223	0.00
29/06/2016	ES33 On 02-February-17	10.61	Call	Bond Future	809	0	1	0	0.00
29/06/2016	ES33 On 02-February-17	10.60	Call	Bond Future	746	0	1	0	0.00
29/06/2016	ES33 On 02-February-17	10.59	Call	Bond Future	682	0	1	0	0.00
29/06/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
29/06/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
29/06/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
29/06/2016	ES42 On 04-August-16			Bond Future	10.49	84.2598	84.8461	84.2598	7,270.00
29/06/2016	ES42 On 03-November-16			Bond Future	10.56	81.5985	82.1950	81.5985	0.00
29/06/2016	GOVI On 04-August-16			GOVI	517.60	514.5950	517.6000	514.5950	451.00
29/06/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
29/06/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
29/06/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
29/06/2016	GOVI On 04-August-16	521.01	Put	GOVI	34100	6	3	6	0.00
29/06/2016	GOVI On 04-August-16	520.99	Put	GOVI	33900	6	3	6	0.00
29/06/2016	GOVI On 04-August-16	521.00	Put	GOVI	34000	6	3	6	0.00
29/06/2016	GOVI On 03-November-16			GOVI	527.54	524.4780	527.5370	524.4780	137.00
29/06/2016	GOVI On 03-November-16	476.11	Call	GOVI	514270	48	51	48	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
29/06/2016	GOVI On 03-November-16	476.12	Call	GOVI	514170	48	51	48	0.00
29/06/2016	GOVI On 03-November-16	476.13	Call	GOVI	514070	48	51	48	0.00
29/06/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
29/06/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
29/06/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
29/06/2016	GOVI On 02-February-17			GOVI	538.07	534.9560	538.0730	534.9560	0.00
29/06/2016	GOVI On 02-February-17	533.32	Call	GOVI	47530	2	5	2	0.00
29/06/2016	GOVI On 02-February-17	533.34	Call	GOVI	47330	2	5	2	0.00
29/06/2016	GOVI On 02-February-17	533.33	Call	GOVI	47430	2	5	2	0.00
29/06/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
29/06/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
29/06/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
29/06/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/06/2016	IGOV On 04-August-16			Index Future	248.52	248.4460	248.5160	248.4460	1,079.00
29/06/2016	IGOV On 03-November-16			Index Future	253.30	253.2330	253.3020	253.2330	24.00
29/06/2016	IGOV On 02-February-17			Index Future	258.38	258.3070	258.3760	258.3070	0.00
29/06/2016	ILBI On 04-August-16			Index Future	672.97	672.6350	672.9690	672.6350	156.00
29/06/2016	ILBI On 03-November-16			Index Future	685.81	685.4710	685.8110	685.4710	0.00
29/06/2016	IS01 On 19-December-16			Interest Rate Swap	100.09	100.0931	100.0881	100.0931	0.00
29/06/2016	IS01 On 16-March-17			Interest Rate Swap	100.06	100.0737	100.0646	100.0737	0.00
29/06/2016	IS01 On 15-June-17			Interest Rate Swap	99.73	99.7509	99.7322	99.7509	0.00
29/06/2016	IS01 On 21-September-17			Interest Rate Swap	99.83	99.8652	99.8312	99.8652	0.00
29/06/2016	IS02 On 18-December-17			Interest Rate Swap	100.18	100.2214	100.1768	100.2214	0.00
29/06/2016	IS02 On 16-March-18			Interest Rate Swap	99.53	99.5895	99.5292	99.5895	0.00
29/06/2016	IS02 On 15-June-18			Interest Rate Swap	99.28	99.3615	99.2791	99.3615	0.00
29/06/2016	IS02 On 21-September-18			Interest Rate Swap	99.42	99.5271	99.4155	99.5271	0.00
29/06/2016	IS05 On 17-December-20			Interest Rate Swap	98.77	99.1553	98.7661	99.1553	0.00
29/06/2016	IS05 On 16-March-21			Interest Rate Swap	98.16	98.5761	98.1557	98.5761	0.00
29/06/2016	IS05 On 15-June-21			Interest Rate Swap	97.51	97.9613	97.5084	97.9613	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
29/06/2016	IS05 On 21-September-21			Interest Rate Swap	97.83	98.3178	97.8301	98.3178	0.00
29/06/2016	IS10 On 17-December-25			Interest Rate Swap	99.42	100.2464	99.4177	100.2464	0.00
29/06/2016	IS10 On 16-March-26			Interest Rate Swap	96.56	97.4165	96.5552	97.4165	0.00
29/06/2016	IS10 On 15-June-26			Interest Rate Swap	95.36	96.2471	95.3605	96.2471	0.00
29/06/2016	IS10 On 21-September-26			Interest Rate Swap	97.44	98.3421	97.4446	98.3421	0.00
29/06/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
29/06/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
29/06/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
29/06/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
29/06/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	0.00
29/06/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.43	92.5700	92.5700	92.5700	0.00
29/06/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.45	92.5500	92.5500	92.5500	0.00
29/06/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.50	92.5000	92.5000	92.5000	0.00
29/06/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.51	92.4900	92.4900	92.4900	0.00
29/06/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.57	92.4300	92.4300	92.4300	0.00
29/06/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.63	92.3700	92.3700	92.3700	0.00
29/06/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.67	92.3300	92.3300	92.3300	0.00
29/06/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.75	92.2500	92.2500	92.2500	0.00
29/06/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.80	92.2000	92.2000	92.2000	0.00
29/06/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.86	92.1400	92.1400	92.1400	0.00
29/06/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.96	92.0400	92.0400	92.0400	0.00
29/06/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
29/06/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
29/06/2016	R023 On 04-August-16			Bond Future	8.50	99.1610	99.7089	99.1610	11,610.00
29/06/2016	R023 On 04-August-16	8.24	Call	Bond Future	413	0	0	0	0.00
29/06/2016	R023 On 04-August-16	8.26	Call	Bond Future	443	0	0	0	0.00
29/06/2016	R023 On 04-August-16	8.25	Call	Bond Future	428	0	0	0	0.00
29/06/2016	R023 On 04-August-16	8.25	Put	Bond Future	1653	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2016	R023 On 04-August-16	8.24	Put	Bond Future	1687	2	2	2	0.00
29/06/2016	R023 On 04-August-16	8.26	Put	Bond Future	1618	2	2	2	0.00
29/06/2016	R023 On 03-November-16			Bond Future	8.54	97.1142	97.6713	97.1142	607.00
29/06/2016	R023 On 03-November-16	9.73	Call	Bond Future	5611	5	6	5	0.00
29/06/2016	R023 On 03-November-16	9.75	Call	Bond Future	5690	5	6	5	0.00
29/06/2016	R023 On 03-November-16	9.74	Call	Bond Future	5651	5	6	5	0.00
29/06/2016	R023 On 03-November-16	9.74	Put	Bond Future	216	0	0	0	0.00
29/06/2016	R023 On 03-November-16	9.75	Put	Bond Future	212	0	0	0	0.00
29/06/2016	R023 On 03-November-16	9.73	Put	Bond Future	221	0	0	0	0.00
29/06/2016	R023 On 02-February-17			Bond Future	8.57	99.0552	99.6225	99.0552	0.00
29/06/2016	R023 On 02-February-17	8.86	Call	Bond Future	2915	3	3	3	0.00
29/06/2016	R023 On 02-February-17	8.85	Call	Bond Future	2888	3	3	3	0.00
29/06/2016	R023 On 02-February-17	8.84	Call	Bond Future	2862	3	3	3	0.00
29/06/2016	R023 On 02-February-17	8.85	Put	Bond Future	1608	2	2	2	0.00
29/06/2016	R023 On 02-February-17	8.84	Put	Bond Future	1627	2	2	2	0.00
29/06/2016	R023 On 02-February-17	8.86	Put	Bond Future	1590	2	2	2	0.00
29/06/2016	R035 On 04-August-16			Bond Future	9.41	98.5834	99.2306	98.5834	4,998.00
29/06/2016	R035 On 04-August-16	10.35	Call	Bond Future	7369	7	7	7	0.00
29/06/2016	R035 On 04-August-16	10.36	Call	Bond Future	7442	7	7	7	0.00
29/06/2016	R035 On 04-August-16	10.37	Call	Bond Future	7516	7	8	7	0.00
29/06/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
29/06/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
29/06/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
29/06/2016	R035 On 03-November-16			Bond Future	9.46	95.9550	96.6133	95.9550	0.00
29/06/2016	R035 On 03-November-16	9.57	Call	Bond Future	897	0	1	0	0.00
29/06/2016	R035 On 03-November-16	9.59	Call	Bond Future	1060	0	1	0	0.00
29/06/2016	R035 On 03-November-16	9.58	Call	Bond Future	979	0	1	0	0.00
29/06/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
29/06/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
29/06/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
29/06/2016	R186 On 04-August-16			Bond Future	8.79	112.0144	112.8658	112.0144	97,734.00
29/06/2016	R186 On 04-August-16	8.90	Call	Bond Future	1827	1	2	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
29/06/2016	R186 On 04-August-16	8.85	Call	Bond Future	1624	1	2	1	750.00
29/06/2016	R186 On 04-August-16	9.60	Call	Bond Future	5714	5	6	5	0.00
29/06/2016	R186 On 04-August-16	8.51	Call	Bond Future	610	0	1	0	0.00
29/06/2016	R186 On 04-August-16	8.49	Call	Bond Future	569	0	1	0	0.00
29/06/2016	R186 On 04-August-16	10.00	Call	Bond Future	8288	7	8	7	0.00
29/06/2016	R186 On 04-August-16	8.50	Call	Bond Future	589	0	1	0	0.00
29/06/2016	R186 On 04-August-16	9.25	Call	Bond Future	3581	3	4	3	0.00
29/06/2016	R186 On 04-August-16	9.35	Call	Bond Future	4165	3	4	3	500.00
29/06/2016	R186 On 04-August-16	9.40	Call	Bond Future	4466	4	4	4	0.00
29/06/2016	R186 On 04-August-16	9.30	Call	Bond Future	3869	3	4	3	500.00
29/06/2016	R186 On 04-August-16	8.90	Put	Bond Future	1060	1	1	1	0.00
29/06/2016	R186 On 04-August-16	9.60	Put	Bond Future	85	0	0	0	5,635.00
29/06/2016	R186 On 04-August-16	8.49	Put	Bond Future	2790	3	3	3	0.00
29/06/2016	R186 On 04-August-16	8.85	Put	Bond Future	1215	2	1	2	0.00
29/06/2016	R186 On 04-August-16	10.00	Put	Bond Future	12	0	0	0	6,500.00
29/06/2016	R186 On 04-August-16	8.51	Put	Bond Future	2682	3	3	3	0.00
29/06/2016	R186 On 04-August-16	8.50	Put	Bond Future	2736	3	3	3	0.00
29/06/2016	R186 On 04-August-16	9.25	Put	Bond Future	345	1	0	1	1,000.00
29/06/2016	R186 On 04-August-16	9.35	Put	Bond Future	238	0	0	0	0.00
29/06/2016	R186 On 04-August-16	9.40	Put	Bond Future	196	0	0	0	5,000.00
29/06/2016	R186 On 04-August-16	9.30	Put	Bond Future	288	0	0	0	0.00
29/06/2016	R186 On 03-November-16			Bond Future	8.83	114.1430	115.0093	114.1430	482.00
29/06/2016	R186 On 03-November-16	9.66	Call	Bond Future	6384	6	6	6	0.00
29/06/2016	R186 On 03-November-16	8.96	Call	Bond Future	3100	3	3	3	0.00
29/06/2016	R186 On 03-November-16	9.40	Call	Bond Future	5049	4	5	4	1,425.00
29/06/2016	R186 On 03-November-16	9.20	Call	Bond Future	4107	4	4	4	1,425.00
29/06/2016	R186 On 03-November-16	8.95	Call	Bond Future	3061	3	3	3	0.00
29/06/2016	R186 On 03-November-16	8.97	Call	Bond Future	3139	3	3	3	0.00
29/06/2016	R186 On 03-November-16	9.71	Call	Bond Future	6653	6	7	6	0.00
29/06/2016	R186 On 03-November-16	9.66	Put	Bond Future	717	1	1	1	5,000.00
29/06/2016	R186 On 03-November-16	9.71	Put	Bond Future	656	1	1	1	5,000.00
29/06/2016	R186 On 03-November-16	8.96	Put	Bond Future	2193	3	2	3	0.00
29/06/2016	R186 On 03-November-16	8.97	Put	Bond Future	2162	3	2	3	0.00
29/06/2016	R186 On 03-November-16	9.20	Put	Bond Future	1536	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2016	R186 On 03-November-16	8.95	Put	Bond Future	2225	3	2	3	0.00
29/06/2016	R186 On 03-November-16	9.40	Put	Bond Future	1116	1	1	1	0.00
29/06/2016	R197 On 04-August-16			Bond Future	299.75	299.6477	299.7472	299.6477	1,667.00
29/06/2016	R197 On 04-August-16	293.98	Call	Bond Future	5767	6	6	6	0.00
29/06/2016	R197 On 04-August-16	293.96	Call	Bond Future	5787	6	6	6	0.00
29/06/2016	R197 On 04-August-16	293.97	Call	Bond Future	5777	6	6	6	0.00
29/06/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
29/06/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
29/06/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
29/06/2016	R197 On 03-November-16			Bond Future	305.46	305.3602	305.4581	305.3602	0.00
29/06/2016	R197 On 03-November-16	303.56	Call	Bond Future	1898	2	2	2	0.00
29/06/2016	R197 On 03-November-16	303.58	Call	Bond Future	1878	2	2	2	0.00
29/06/2016	R197 On 03-November-16	303.57	Call	Bond Future	1888	2	2	2	0.00
29/06/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
29/06/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
29/06/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
29/06/2016	R202 On 04-August-16			Bond Future	249.39	249.1326	249.3877	249.1326	37,411.00
29/06/2016	R202 On 04-August-16	243.26	Call	Bond Future	6834	7	7	7	0.00
29/06/2016	R202 On 04-August-16	243.25	Call	Bond Future	6842	7	7	7	0.00
29/06/2016	R202 On 04-August-16	243.24	Call	Bond Future	6850	7	7	7	0.00
29/06/2016	R202 On 04-August-16	243.25	Put	Bond Future	704	1	1	1	0.00
29/06/2016	R202 On 04-August-16	243.26	Put	Bond Future	706	1	1	1	0.00
29/06/2016	R202 On 04-August-16	243.24	Put	Bond Future	702	1	1	1	0.00
29/06/2016	R202 On 03-November-16			Bond Future	254.14	253.8823	254.1392	253.8823	0.00
29/06/2016	R202 On 03-November-16	253.85	Call	Bond Future	289	0	0	0	0.00
29/06/2016	R202 On 03-November-16	253.86	Call	Bond Future	279	0	0	0	0.00
29/06/2016	R202 On 03-November-16	253.87	Call	Bond Future	269	0	0	0	0.00
29/06/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
29/06/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
29/06/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
29/06/2016	R203 On 04-August-16			Bond Future	7.46	104.0489	104.1285	104.0489	58,231.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2016	R203 On 04-August-16	7.24	Call	Bond Future	70	0	0	0	0.00
29/06/2016	R203 On 04-August-16	7.26	Call	Bond Future	76	0	0	0	0.00
29/06/2016	R203 On 04-August-16	7.25	Call	Bond Future	73	0	0	0	0.00
29/06/2016	R203 On 04-August-16	7.24	Put	Bond Future	296	0	0	0	0.00
29/06/2016	R203 On 04-August-16	7.26	Put	Bond Future	281	0	0	0	0.00
29/06/2016	R203 On 04-August-16	7.25	Put	Bond Future	288	0	0	0	0.00
29/06/2016	R203 On 03-November-16			Bond Future	7.36	101.8543	101.9343	101.8543	0.00
29/06/2016	R203 On 03-November-16	8.84	Call	Bond Future	1203	1	1	1	0.00
29/06/2016	R203 On 03-November-16	8.86	Call	Bond Future	1219	1	1	1	0.00
29/06/2016	R203 On 03-November-16	8.85	Call	Bond Future	1211	1	1	1	0.00
29/06/2016	R203 On 03-November-16	8.85	Put	Bond Future	7	0	0	0	0.00
29/06/2016	R203 On 03-November-16	8.86	Put	Bond Future	7	0	0	0	0.00
29/06/2016	R203 On 03-November-16	8.84	Put	Bond Future	8	0	0	0	0.00
29/06/2016	R203 On 02-February-17			Bond Future	7.08	103.8902	103.9708	103.8902	0.00
29/06/2016	R203 On 02-February-17	7.70	Call	Bond Future	450	0	0	0	0.00
29/06/2016	R203 On 02-February-17	7.72	Call	Bond Future	459	0	0	0	0.00
29/06/2016	R203 On 02-February-17	7.71	Call	Bond Future	454	0	0	0	0.00
29/06/2016	R203 On 02-February-17	7.71	Put	Bond Future	86	0	0	0	0.00
29/06/2016	R203 On 02-February-17	7.70	Put	Bond Future	87	0	0	0	0.00
29/06/2016	R203 On 02-February-17	7.72	Put	Bond Future	85	0	0	0	0.00
29/06/2016	R204 On 04-August-16			Bond Future	7.85	101.1876	101.4017	101.1876	33,282.00
29/06/2016	R204 On 04-August-16	7.76	Call	Bond Future	265	0	0	0	0.00
29/06/2016	R204 On 04-August-16	7.75	Call	Bond Future	256	0	0	0	0.00
29/06/2016	R204 On 04-August-16	7.74	Call	Bond Future	247	0	0	0	0.00
29/06/2016	R204 On 04-August-16	7.75	Put	Bond Future	463	1	0	1	0.00
29/06/2016	R204 On 04-August-16	7.74	Put	Bond Future	475	1	0	1	0.00
29/06/2016	R204 On 04-August-16	7.76	Put	Bond Future	450	1	0	1	0.00
29/06/2016	R204 On 03-November-16			Bond Future	7.85	103.1105	103.3275	103.1105	656.00
29/06/2016	R204 On 03-November-16	9.22	Call	Bond Future	2618	2	3	2	0.00
29/06/2016	R204 On 03-November-16	9.21	Call	Bond Future	2600	2	3	2	0.00
29/06/2016	R204 On 03-November-16	9.23	Call	Bond Future	2636	2	3	2	0.00
29/06/2016	R204 On 03-November-16	9.22	Put	Bond Future	35	0	0	0	0.00
29/06/2016	R204 On 03-November-16	9.23	Put	Bond Future	34	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
29/06/2016	R204 On 03-November-16	9.21	Put	Bond Future	36	0	0	0	0.00
29/06/2016	R204 On 02-February-17			Bond Future	7.82	101.1293	101.3496	101.1293	0.00
29/06/2016	R204 On 02-February-17	8.28	Call	Bond Future	1172	1	1	1	0.00
29/06/2016	R204 On 02-February-17	8.29	Call	Bond Future	1184	1	1	1	0.00
29/06/2016	R204 On 02-February-17	8.30	Call	Bond Future	1196	1	1	1	0.00
29/06/2016	R204 On 02-February-17	8.28	Put	Bond Future	386	0	0	0	0.00
29/06/2016	R204 On 02-February-17	8.29	Put	Bond Future	381	0	0	0	0.00
29/06/2016	R204 On 02-February-17	8.30	Put	Bond Future	376	0	0	0	0.00
29/06/2016	R207 On 04-August-16			Bond Future	8.10	97.6488	97.9979	97.6488	76,760.00
29/06/2016	R207 On 04-August-16	8.00	Call	Bond Future	374	0	0	0	0.00
29/06/2016	R207 On 04-August-16	7.99	Call	Bond Future	362	0	0	0	0.00
29/06/2016	R207 On 04-August-16	8.01	Call	Bond Future	386	0	0	0	0.00
29/06/2016	R207 On 04-August-16	7.99	Put	Bond Future	686	1	1	1	0.00
29/06/2016	R207 On 04-August-16	8.00	Put	Bond Future	669	1	1	1	0.00
29/06/2016	R207 On 04-August-16	8.01	Put	Bond Future	652	1	1	1	0.00
29/06/2016	R207 On 02-February-17			Bond Future	8.12	97.8499	98.2106	97.8499	0.00
29/06/2016	R207 On 02-February-17	8.91	Call	Bond Future	2361	2	2	2	62.00
29/06/2016	R207 On 02-February-17	9.22	Call	Bond Future	2979	3	3	3	0.00
29/06/2016	R207 On 02-February-17	9.24	Call	Bond Future	3020	3	3	3	0.00
29/06/2016	R207 On 02-February-17	9.23	Call	Bond Future	3000	3	3	3	0.00
29/06/2016	R207 On 02-February-17	8.91	Put	Bond Future	395	0	0	0	0.00
29/06/2016	R207 On 02-February-17	9.22	Put	Bond Future	251	0	0	0	0.00
29/06/2016	R207 On 02-February-17	9.23	Put	Bond Future	247	0	0	0	0.00
29/06/2016	R207 On 02-February-17	9.24	Put	Bond Future	244	0	0	0	0.00
29/06/2016	R208 On 04-August-16			Bond Future	8.26	96.2717	96.7082	96.2717	48,487.00
29/06/2016	R208 On 04-August-16	7.99	Call	Bond Future	283	0	0	0	0.00
29/06/2016	R208 On 04-August-16	8.00	Call	Bond Future	294	0	0	0	0.00
29/06/2016	R208 On 04-August-16	8.01	Call	Bond Future	305	0	0	0	0.00
29/06/2016	R208 On 04-August-16	7.99	Put	Bond Future	1267	2	1	2	0.00
29/06/2016	R208 On 04-August-16	8.00	Put	Bond Future	1240	2	1	2	0.00
29/06/2016	R208 On 04-August-16	8.01	Put	Bond Future	1214	2	1	2	0.00
29/06/2016	R208 On 03-November-16			Bond Future	8.29	94.6985	95.1422	94.6985	46.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2016	R208 On 03-November-16	9.57	Call	Bond Future	4467	4	4	4	0.00
29/06/2016	R208 On 03-November-16	9.59	Call	Bond Future	4528	4	5	4	0.00
29/06/2016	R208 On 03-November-16	9.58	Call	Bond Future	4498	4	4	4	0.00
29/06/2016	R208 On 03-November-16	9.57	Put	Bond Future	111	0	0	0	0.00
29/06/2016	R208 On 03-November-16	9.58	Put	Bond Future	109	0	0	0	0.00
29/06/2016	R208 On 03-November-16	9.59	Put	Bond Future	106	0	0	0	0.00
29/06/2016	R208 On 02-February-17			Bond Future	8.30	96.5914	97.0431	96.5914	0.00
29/06/2016	R208 On 02-February-17	8.64	Call	Bond Future	2135	2	2	2	0.00
29/06/2016	R208 On 02-February-17	8.63	Call	Bond Future	2114	2	2	2	0.00
29/06/2016	R208 On 02-February-17	8.65	Call	Bond Future	2156	2	2	2	0.00
29/06/2016	R208 On 02-February-17	8.65	Put	Bond Future	1009	1	1	1	0.00
29/06/2016	R208 On 02-February-17	8.64	Put	Bond Future	1021	1	1	1	0.00
29/06/2016	R208 On 02-February-17	8.63	Put	Bond Future	1034	1	1	1	0.00
29/06/2016	R209 On 04-August-16			Bond Future	9.35	74.0338	74.5721	74.0338	55,083.00
29/06/2016	R209 On 04-August-16	9.24	Call	Bond Future	1073	1	1	1	0.00
29/06/2016	R209 On 04-August-16	10.60	Call	Bond Future	7989	7	8	7	5,624.00
29/06/2016	R209 On 04-August-16	9.26	Call	Bond Future	1132	1	1	1	0.00
29/06/2016	R209 On 04-August-16	9.25	Call	Bond Future	1102	1	1	1	0.00
29/06/2016	R209 On 04-August-16	9.70	Call	Bond Future	2909	3	3	3	0.00
29/06/2016	R209 On 04-August-16	10.29	Call	Bond Future	6185	6	6	6	0.00
29/06/2016	R209 On 04-August-16	9.60	Call	Bond Future	2432	2	2	2	5,624.00
29/06/2016	R209 On 04-August-16	9.40	Call	Bond Future	1601	1	2	1	250.00
29/06/2016	R209 On 04-August-16	9.24	Put	Bond Future	1871	2	2	2	0.00
29/06/2016	R209 On 04-August-16	10.60	Put	Bond Future	15	0	0	0	0.00
29/06/2016	R209 On 04-August-16	9.26	Put	Bond Future	1788	2	2	2	0.00
29/06/2016	R209 On 04-August-16	9.25	Put	Bond Future	1829	2	2	2	0.00
29/06/2016	R209 On 04-August-16	10.29	Put	Bond Future	62	0	0	0	250.00
29/06/2016	R209 On 04-August-16	9.70	Put	Bond Future	544	1	1	1	250.00
29/06/2016	R209 On 04-August-16	9.40	Put	Bond Future	1275	2	1	2	0.00
29/06/2016	R209 On 04-August-16	9.60	Put	Bond Future	737	1	1	1	0.00
29/06/2016	R209 On 03-November-16			Bond Future	9.39	72.2901	72.8377	72.2901	0.00
29/06/2016	R209 On 03-November-16	10.24	Call	Bond Future	6305	6	6	6	0.00
29/06/2016	R209 On 03-November-16	10.26	Call	Bond Future	6403	6	6	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
29/06/2016	R209 On 03-November-16	10.25	Call	Bond Future	6354	6	6	6	0.00
29/06/2016	R209 On 03-November-16	10.25	Put	Bond Future	765	1	1	1	5,000.00
29/06/2016	R209 On 03-November-16	10.26	Put	Bond Future	752	1	1	1	0.00
29/06/2016	R209 On 03-November-16	10.24	Put	Bond Future	777	1	1	1	0.00
29/06/2016	R209 On 02-February-17			Bond Future	9.43	73.7352	74.2931	73.7352	0.00
29/06/2016	R209 On 02-February-17	9.53	Call	Bond Future	3935	4	4	4	0.00
29/06/2016	R209 On 02-February-17	9.55	Call	Bond Future	4007	4	4	4	0.00
29/06/2016	R209 On 02-February-17	9.54	Call	Bond Future	3971	4	4	4	0.00
29/06/2016	R209 On 02-February-17	9.53	Put	Bond Future	3233	3	3	3	0.00
29/06/2016	R209 On 02-February-17	9.54	Put	Bond Future	3201	3	3	3	0.00
29/06/2016	R209 On 02-February-17	9.55	Put	Bond Future	3169	3	3	3	0.00
29/06/2016	R210 On 04-August-16			Bond Future	189.21	189.1443	189.2078	189.1443	2,571.00
29/06/2016	R210 On 04-August-16	181.51	Call	Bond Future	7698	8	8	8	0.00
29/06/2016	R210 On 04-August-16	181.50	Call	Bond Future	7708	8	8	8	0.00
29/06/2016	R210 On 04-August-16	181.52	Call	Bond Future	7688	8	8	8	0.00
29/06/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
29/06/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
29/06/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
29/06/2016	R210 On 03-November-16			Bond Future	190.53	190.4677	190.5302	190.4677	0.00
29/06/2016	R210 On 03-November-16	188.90	Call	Bond Future	1630	2	2	2	0.00
29/06/2016	R210 On 03-November-16	188.92	Call	Bond Future	1610	2	2	2	0.00
29/06/2016	R210 On 03-November-16	188.91	Call	Bond Future	1620	2	2	2	0.00
29/06/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
29/06/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
29/06/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
29/06/2016	R211 On 04-August-16			Bond Future	139.74	139.7808	139.7424	139.7808	64.00
29/06/2016	R211 On 04-August-16	137.09	Call	Bond Future	2652	3	3	3	0.00
29/06/2016	R211 On 04-August-16	137.07	Call	Bond Future	2672	3	3	3	0.00
29/06/2016	R211 On 04-August-16	137.08	Call	Bond Future	2662	3	3	3	0.00
29/06/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
29/06/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
29/06/2016	R211 On 04-August-16	137.08	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
29/06/2016	R211 On 03-November-16			Bond Future	142.40	142.4456	142.4050	142.4456	0.00
29/06/2016	R211 On 03-November-16	141.76	Call	Bond Future	645	1	1	1	0.00
29/06/2016	R211 On 03-November-16	141.75	Call	Bond Future	655	1	1	1	0.00
29/06/2016	R211 On 03-November-16	141.74	Call	Bond Future	665	1	1	1	0.00
29/06/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
29/06/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
29/06/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
29/06/2016	R212 On 04-August-16			Bond Future	146.18	146.1310	146.1805	146.1310	4,218.00
29/06/2016	R212 On 04-August-16	142.44	Call	Bond Future	3741	4	4	4	0.00
29/06/2016	R212 On 04-August-16	142.43	Call	Bond Future	3751	4	4	4	0.00
29/06/2016	R212 On 04-August-16	142.42	Call	Bond Future	3761	4	4	4	0.00
29/06/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
29/06/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
29/06/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
29/06/2016	R212 On 03-November-16			Bond Future	148.97	148.9169	148.9657	148.9169	0.00
29/06/2016	R212 On 03-November-16	148.11	Call	Bond Future	856	1	1	1	0.00
29/06/2016	R212 On 03-November-16	148.12	Call	Bond Future	846	1	1	1	0.00
29/06/2016	R212 On 03-November-16	148.10	Call	Bond Future	866	1	1	1	0.00
29/06/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
29/06/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
29/06/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
29/06/2016	R213 On 04-August-16			Bond Future	9.23	84.8040	85.4416	84.8040	44,423.00
29/06/2016	R213 On 04-August-16	9.01	Call	Bond Future	769	1	1	1	0.00
29/06/2016	R213 On 04-August-16	8.99	Call	Bond Future	723	1	1	1	0.00
29/06/2016	R213 On 04-August-16	9.00	Call	Bond Future	746	1	1	1	0.00
29/06/2016	R213 On 04-August-16	8.99	Put	Bond Future	2395	3	2	3	0.00
29/06/2016	R213 On 04-August-16	9.00	Put	Bond Future	2347	3	2	3	0.00
29/06/2016	R213 On 04-August-16	9.01	Put	Bond Future	2299	3	2	3	0.00
29/06/2016	R213 On 03-November-16			Bond Future	9.27	82.8648	83.5135	82.8648	0.00
29/06/2016	R213 On 03-November-16	10.20	Call	Bond Future	6659	6	7	6	0.00
29/06/2016	R213 On 03-November-16	10.19	Call	Bond Future	6609	6	7	6	0.00
29/06/2016	R213 On 03-November-16	10.18	Call	Bond Future	6559	6	7	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
29/06/2016	R213 On 03-November-16	10.19	Put	Bond Future	654	1	1	1	0.00
29/06/2016	R213 On 03-November-16	10.18	Put	Bond Future	666	1	1	1	0.00
29/06/2016	R213 On 03-November-16	10.20	Put	Bond Future	643	1	1	1	0.00
29/06/2016	R213 On 02-February-17			Bond Future	9.31	84.5210	85.1819	84.5210	0.00
29/06/2016	R213 On 02-February-17	9.40	Call	Bond Future	3784	3	4	3	0.00
29/06/2016	R213 On 02-February-17	9.42	Call	Bond Future	3855	4	4	4	0.00
29/06/2016	R213 On 02-February-17	9.41	Call	Bond Future	3819	3	4	3	0.00
29/06/2016	R213 On 02-February-17	9.40	Put	Bond Future	3175	3	3	3	0.00
29/06/2016	R213 On 02-February-17	9.42	Put	Bond Future	3112	3	3	3	0.00
29/06/2016	R213 On 02-February-17	9.41	Put	Bond Future	3143	3	3	3	0.00
29/06/2016	R214 On 04-August-16			Bond Future	9.48	74.1306	74.6879	74.1306	30,086.00
29/06/2016	R214 On 04-August-16	9.30	Call	Bond Future	949	1	1	1	1,300.00
29/06/2016	R214 On 04-August-16	9.24	Call	Bond Future	796	1	1	1	0.00
29/06/2016	R214 On 04-August-16	11.30	Call	Bond Future	11438	11	11	11	5,610.00
29/06/2016	R214 On 04-August-16	9.26	Call	Bond Future	845	1	1	1	0.00
29/06/2016	R214 On 04-August-16	9.25	Call	Bond Future	821	1	1	1	0.00
29/06/2016	R214 On 04-August-16	10.30	Call	Bond Future	5690	5	6	5	5,610.00
29/06/2016	R214 On 04-August-16	8.55	Call	Bond Future	46	0	0	0	1,300.00
29/06/2016	R214 On 04-August-16	9.30	Put	Bond Future	2258	3	2	3	0.00
29/06/2016	R214 On 04-August-16	9.26	Put	Bond Future	2453	3	2	3	0.00
29/06/2016	R214 On 04-August-16	9.24	Put	Bond Future	2555	3	3	3	0.00
29/06/2016	R214 On 04-August-16	11.30	Put	Bond Future	1	0	0	0	0.00
29/06/2016	R214 On 04-August-16	10.30	Put	Bond Future	114	0	0	0	0.00
29/06/2016	R214 On 04-August-16	9.25	Put	Bond Future	2504	3	3	3	0.00
29/06/2016	R214 On 04-August-16	8.55	Put	Bond Future	7324	8	7	8	0.00
29/06/2016	R214 On 03-November-16			Bond Future	9.52	72.2422	72.8093	72.2422	1,810.00
29/06/2016	R214 On 03-November-16	10.33	Call	Bond Future	6333	6	6	6	0.00
29/06/2016	R214 On 03-November-16	10.35	Call	Bond Future	6432	6	6	6	0.00
29/06/2016	R214 On 03-November-16	10.34	Call	Bond Future	6382	6	6	6	0.00
29/06/2016	R214 On 03-November-16	10.33	Put	Bond Future	871	1	1	1	0.00
29/06/2016	R214 On 03-November-16	10.34	Put	Bond Future	858	1	1	1	0.00
29/06/2016	R214 On 03-November-16	10.35	Put	Bond Future	844	1	1	1	0.00
29/06/2016	R214 On 02-February-17			Bond Future	9.56	73.6862	74.2639	73.6862	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
29/06/2016	R214 On 02-February-17	9.67	Call	Bond Future	4137	4	4	4	0.00
29/06/2016	R214 On 02-February-17	9.66	Call	Bond Future	4101	4	4	4	0.00
29/06/2016	R214 On 02-February-17	9.68	Call	Bond Future	4174	4	4	4	0.00
29/06/2016	R214 On 02-February-17	9.67	Put	Bond Future	3337	4	3	4	0.00
29/06/2016	R214 On 02-February-17	9.66	Put	Bond Future	3371	4	3	4	0.00
29/06/2016	R214 On 02-February-17	9.68	Put	Bond Future	3304	4	3	4	0.00
29/06/2016	R248 On 04-August-16			Bond Future	9.57	95.1429	95.7584	95.1429	59,008.00
29/06/2016	R248 On 04-August-16	9.25	Call	Bond Future	839	1	1	1	0.00
29/06/2016	R248 On 04-August-16	9.26	Call	Bond Future	865	1	1	1	0.00
29/06/2016	R248 On 04-August-16	9.24	Call	Bond Future	813	1	1	1	0.00
29/06/2016	R248 On 04-August-16	9.26	Put	Bond Future	3784	4	4	4	0.00
29/06/2016	R248 On 04-August-16	9.25	Put	Bond Future	3855	4	4	4	0.00
29/06/2016	R248 On 04-August-16	9.24	Put	Bond Future	3927	4	4	4	0.00
29/06/2016	R248 On 03-November-16			Bond Future	9.61	92.5125	93.1386	92.5125	1,529.00
29/06/2016	R248 On 03-November-16	10.39	Call	Bond Future	7907	7	8	7	0.00
29/06/2016	R248 On 03-November-16	10.38	Call	Bond Future	7847	7	8	7	0.00
29/06/2016	R248 On 03-November-16	10.37	Call	Bond Future	7787	7	8	7	0.00
29/06/2016	R248 On 03-November-16	10.38	Put	Bond Future	1307	1	1	1	0.00
29/06/2016	R248 On 03-November-16	10.39	Put	Bond Future	1288	1	1	1	0.00
29/06/2016	R248 On 03-November-16	10.37	Put	Bond Future	1327	1	1	1	0.00
29/06/2016	R248 On 02-February-17			Bond Future	9.65	94.3617	94.9993	94.3617	0.00
29/06/2016	R248 On 02-February-17	9.76	Call	Bond Future	5392	5	5	5	0.00
29/06/2016	R248 On 02-February-17	9.77	Call	Bond Future	5438	5	5	5	0.00
29/06/2016	R248 On 02-February-17	9.78	Call	Bond Future	5484	5	5	5	0.00
29/06/2016	R248 On 02-February-17	9.77	Put	Bond Future	4395	5	4	5	0.00
29/06/2016	R248 On 02-February-17	9.76	Put	Bond Future	4437	5	4	5	0.00
29/06/2016	R248 On 02-February-17	9.78	Put	Bond Future	4353	5	4	5	0.00