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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 14/06/2016 TO: 14/06/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	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
14/06/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	2025 On 04-August-16			Bond Future	127.74	127.7004	127.7362	127.7004	3,004.00
14/06/2016	2025 On 04-August-16	123.86	Call	Bond Future	3876	4	4	4	0.00
14/06/2016	2025 On 04-August-16	123.87	Call	Bond Future	3866	4	4	4	0.00
14/06/2016	2025 On 04-August-16	123.85	Call	Bond Future	3886	4	4	4	0.00
14/06/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
14/06/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
14/06/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
14/06/2016	2025 On 03-November-16			Bond Future	130.18	130.1435	130.1786	130.1435	0.00
14/06/2016	2025 On 03-November-16	129.23	Call	Bond Future	949	1	1	1	0.00
14/06/2016	2025 On 03-November-16	129.22	Call	Bond Future	959	1	1	1	0.00
14/06/2016	2025 On 03-November-16	129.21	Call	Bond Future	969	1	1	1	0.00
14/06/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
14/06/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
14/06/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
14/06/2016	2030 On 04-August-16			Bond Future	9.63	88.7276	88.0787	88.7276	25,310.00
14/06/2016	2030 On 04-August-16	10.17	Call	Bond Future	3597	4	4	4	0.00
14/06/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
14/06/2016	2030 On 03-November-16			Bond Future	9.68	90.4201	89.7577	90.4201	0.00
14/06/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
14/06/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
14/06/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
14/06/2016	2030 On 03-November-16	9.33	Put	Bond Future	2405	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
14/06/2016	2030 On 03-November-16	9.34	Put	Bond Future	2335	2	2	2	0.00
14/06/2016	2030 On 03-November-16	9.35	Put	Bond Future	2266	2	2	2	0.00
14/06/2016	2032 On 04-August-16			Bond Future	9.74	91.8028	91.1121	91.8028	11,433.00
14/06/2016	2032 On 04-August-16	8.99	Call	Bond Future	284	0	0	0	0.00
14/06/2016	2032 On 04-August-16	9.01	Call	Bond Future	303	0	0	0	0.00
14/06/2016	2032 On 04-August-16	9.00	Call	Bond Future	293	0	0	0	0.00
14/06/2016	2032 On 04-August-16	9.00	Put	Bond Future	5908	5	6	5	0.00
14/06/2016	2032 On 04-August-16	9.01	Put	Bond Future	5838	5	6	5	0.00
14/06/2016	2032 On 04-August-16	8.99	Put	Bond Future	5978	5	6	5	0.00
14/06/2016	2032 On 03-November-16			Bond Future	9.80	89.3947	88.6898	89.3947	0.00
14/06/2016	2032 On 03-November-16	10.28	Call	Bond Future	5131	6	5	6	0.00
14/06/2016	2032 On 03-November-16	10.30	Call	Bond Future	5222	6	5	6	0.00
14/06/2016	2032 On 03-November-16	10.29	Call	Bond Future	5176	6	5	6	0.00
14/06/2016	2032 On 03-November-16	10.28	Put	Bond Future	1782	2	2	2	0.00
14/06/2016	2032 On 03-November-16	10.29	Put	Bond Future	1759	2	2	2	0.00
14/06/2016	2032 On 03-November-16	10.30	Put	Bond Future	1737	2	2	2	0.00
14/06/2016	2032 On 02-February-17			Bond Future	9.85	91.1969	90.4760	91.1969	0.00
14/06/2016	2032 On 02-February-17	9.51	Call	Bond Future	2978	3	3	3	0.00
14/06/2016	2032 On 02-February-17	9.53	Call	Bond Future	3037	3	3	3	0.00
14/06/2016	2032 On 02-February-17	9.52	Call	Bond Future	3007	3	3	3	0.00
14/06/2016	2032 On 02-February-17	9.52	Put	Bond Future	5380	5	5	5	0.00
14/06/2016	2032 On 02-February-17	9.51	Put	Bond Future	5424	5	5	5	0.00
14/06/2016	2032 On 02-February-17	9.53	Put	Bond Future	5336	5	5	5	0.00
14/06/2016	2033 On 04-August-16			Bond Future	108.58	108.5532	108.5838	108.5532	4,170.00
14/06/2016	2033 On 04-August-16	104.99	Call	Bond Future	3594	4	4	4	0.00
14/06/2016	2033 On 04-August-16	105.00	Call	Bond Future	3584	4	4	4	0.00
14/06/2016	2033 On 04-August-16	105.01	Call	Bond Future	3574	4	4	4	0.00
14/06/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
14/06/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
14/06/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
14/06/2016	2033 On 03-November-16			Bond Future	109.64	109.6107	109.6407	109.6107	0.00
14/06/2016	2033 On 03-November-16	109.18	Call	Bond Future	461	0	0	0	0.00

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14/06/2016	2033 On 03-November-16	109.17	Call	Bond Future	471	0	0	0	0.00
14/06/2016	2033 On 03-November-16	109.16	Call	Bond Future	481	0	0	0	0.00
14/06/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
14/06/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
14/06/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
14/06/2016	2037 On 04-August-16			Bond Future	9.90	88.7824	88.0743	88.7824	40,983.00
14/06/2016	2037 On 04-August-16	9.24	Call	Bond Future	452	1	0	1	0.00
14/06/2016	2037 On 04-August-16	9.25	Call	Bond Future	466	1	0	1	0.00
14/06/2016	2037 On 04-August-16	9.26	Call	Bond Future	480	1	0	1	0.00
14/06/2016	2037 On 04-August-16	9.25	Put	Bond Future	5783	5	6	5	0.00
14/06/2016	2037 On 04-August-16	9.26	Put	Bond Future	5711	5	6	5	0.00
14/06/2016	2037 On 04-August-16	9.24	Put	Bond Future	5856	5	6	5	0.00
14/06/2016	2037 On 03-November-16			Bond Future	9.95	90.4760	89.7532	90.4760	0.00
14/06/2016	2037 On 03-November-16	10.35	Call	Bond Future	5276	6	5	6	0.00
14/06/2016	2037 On 03-November-16	10.36	Call	Bond Future	5323	6	5	6	0.00
14/06/2016	2037 On 03-November-16	10.37	Call	Bond Future	5370	6	5	6	0.00
14/06/2016	2037 On 03-November-16	10.36	Put	Bond Future	2226	2	2	2	0.00
14/06/2016	2037 On 03-November-16	10.37	Put	Bond Future	2199	2	2	2	0.00
14/06/2016	2037 On 03-November-16	10.35	Put	Bond Future	2253	2	2	2	0.00
14/06/2016	2037 On 02-February-17			Bond Future	10.00	88.0430	87.3039	88.0430	0.00
14/06/2016	2037 On 02-February-17	9.66	Call	Bond Future	3345	4	3	4	0.00
14/06/2016	2037 On 02-February-17	9.68	Call	Bond Future	3409	4	3	4	0.00
14/06/2016	2037 On 02-February-17	9.67	Call	Bond Future	3377	4	3	4	0.00
14/06/2016	2037 On 02-February-17	9.66	Put	Bond Future	6017	6	6	6	0.00
14/06/2016	2037 On 02-February-17	9.67	Put	Bond Future	5968	6	6	6	0.00
14/06/2016	2037 On 02-February-17	9.68	Put	Bond Future	5920	6	6	6	0.00
14/06/2016	2038 On 04-August-16			Bond Future	134.62	133.8812	134.6174	133.8812	22,221.00
14/06/2016	2038 On 04-August-16	129.31	Call	Bond Future	5307	5	5	5	0.00
14/06/2016	2038 On 04-August-16	129.30	Call	Bond Future	5317	5	5	5	0.00
14/06/2016	2038 On 04-August-16	129.32	Call	Bond Future	5297	5	5	5	0.00
14/06/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
14/06/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00

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14/06/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
14/06/2016	2038 On 03-November-16			Bond Future	137.19	136.4426	137.1913	136.4426	0.00
14/06/2016	2038 On 03-November-16	136.33	Call	Bond Future	861	0	1	0	0.00
14/06/2016	2038 On 03-November-16	136.32	Call	Bond Future	871	0	1	0	0.00
14/06/2016	2038 On 03-November-16	136.31	Call	Bond Future	881	0	1	0	0.00
14/06/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
14/06/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
14/06/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
14/06/2016	2040 On 04-August-16			Bond Future	9.96	92.3748	91.6202	92.3748	722.00
14/06/2016	2040 On 04-August-16	9.51	Call	Bond Future	894	1	1	1	0.00
14/06/2016	2040 On 04-August-16	9.50	Call	Bond Future	872	1	1	1	0.00
14/06/2016	2040 On 04-August-16	9.49	Call	Bond Future	850	1	1	1	0.00
14/06/2016	2040 On 04-August-16	9.51	Put	Bond Future	4756	4	5	4	0.00
14/06/2016	2040 On 04-August-16	9.50	Put	Bond Future	4823	4	5	4	0.00
14/06/2016	2040 On 04-August-16	9.49	Put	Bond Future	4891	4	5	4	0.00
14/06/2016	2040 On 03-November-16			Bond Future	10.01	94.1368	93.3668	94.1368	0.00
14/06/2016	2040 On 03-November-16	9.70	Call	Bond Future	2674	3	3	3	0.00
14/06/2016	2040 On 03-November-16	9.71	Call	Bond Future	2708	3	3	3	0.00
14/06/2016	2040 On 03-November-16	9.69	Call	Bond Future	2641	3	3	3	0.00
14/06/2016	2040 On 03-November-16	9.69	Put	Bond Future	5363	5	5	5	0.00
14/06/2016	2040 On 03-November-16	9.71	Put	Bond Future	5257	5	5	5	0.00
14/06/2016	2040 On 03-November-16	9.70	Put	Bond Future	5310	5	5	5	0.00
14/06/2016	2044 On 04-August-16			Bond Future	9.97	89.6022	88.8429	89.6022	19,251.00
14/06/2016	2044 On 04-August-16	9.51	Call	Bond Future	872	1	1	1	0.00
14/06/2016	2044 On 04-August-16	9.50	Call	Bond Future	850	1	1	1	0.00
14/06/2016	2044 On 04-August-16	9.49	Call	Bond Future	828	1	1	1	0.00
14/06/2016	2044 On 04-August-16	9.50	Put	Bond Future	4961	4	5	4	0.00
14/06/2016	2044 On 04-August-16	9.51	Put	Bond Future	4892	4	5	4	0.00
14/06/2016	2044 On 04-August-16	9.49	Put	Bond Future	5031	4	5	4	0.00
14/06/2016	2044 On 03-November-16			Bond Future	10.02	91.3114	90.5366	91.3114	0.00
14/06/2016	2044 On 03-November-16	10.42	Call	Bond Future	5662	6	6	6	0.00
14/06/2016	2044 On 03-November-16	10.43	Call	Bond Future	5711	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
14/06/2016	2044 On 03-November-16	10.41	Call	Bond Future	5612	6	6	6	0.00
14/06/2016	2044 On 03-November-16	10.43	Put	Bond Future	2428	2	2	2	0.00
14/06/2016	2044 On 03-November-16	10.42	Put	Bond Future	2457	2	2	2	0.00
14/06/2016	2044 On 03-November-16	10.41	Put	Bond Future	2486	2	2	2	0.00
14/06/2016	2044 On 02-February-17			Bond Future	10.07	88.7700	87.9778	88.7700	0.00
14/06/2016	2044 On 02-February-17	9.77	Call	Bond Future	3816	4	4	4	0.00
14/06/2016	2044 On 02-February-17	9.76	Call	Bond Future	3781	4	4	4	0.00
14/06/2016	2044 On 02-February-17	9.78	Call	Bond Future	3852	4	4	4	0.00
14/06/2016	2044 On 02-February-17	9.77	Put	Bond Future	6360	6	6	6	0.00
14/06/2016	2044 On 02-February-17	9.78	Put	Bond Future	6309	6	6	6	0.00
14/06/2016	2044 On 02-February-17	9.76	Put	Bond Future	6412	6	6	6	0.00
14/06/2016	2046 On 04-August-16			Bond Future	134.77	134.7260	134.7654	134.7260	16,659.00
14/06/2016	2046 On 04-August-16	129.00	Call	Bond Future	5765	6	6	6	0.00
14/06/2016	2046 On 04-August-16	129.01	Call	Bond Future	5755	6	6	6	0.00
14/06/2016	2046 On 04-August-16	129.02	Call	Bond Future	5745	6	6	6	0.00
14/06/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
14/06/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
14/06/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
14/06/2016	2046 On 03-November-16			Bond Future	135.84	135.7980	135.8364	135.7980	0.00
14/06/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
14/06/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
14/06/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
14/06/2016	2046 On 03-November-16	137.09	Put	Bond Future	1254	1	1	1	0.00
14/06/2016	2046 On 03-November-16	137.07	Put	Bond Future	1234	1	1	1	0.00
14/06/2016	2046 On 03-November-16	137.08	Put	Bond Future	1244	1	1	1	0.00
14/06/2016	2050 On 04-August-16			Bond Future	144.20	144.1569	144.2009	144.1569	21,191.00
14/06/2016	2050 On 04-August-16	139.12	Call	Bond Future	5081	5	5	5	0.00
14/06/2016	2050 On 04-August-16	139.14	Call	Bond Future	5061	5	5	5	0.00
14/06/2016	2050 On 04-August-16	139.13	Call	Bond Future	5071	5	5	5	0.00
14/06/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
14/06/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
14/06/2016	2050 On 04-August-16	139.12	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
14/06/2016	2050 On 03-November-16			Bond Future	146.96	146.9146	146.9582	146.9146	0.00
14/06/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
14/06/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
14/06/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
14/06/2016	2050 On 03-November-16	149.53	Put	Bond Future	2572	3	3	3	0.00
14/06/2016	2050 On 03-November-16	149.54	Put	Bond Future	2582	3	3	3	0.00
14/06/2016	2050 On 03-November-16	149.52	Put	Bond Future	2562	3	3	3	0.00
14/06/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	AL37 On 04-August-16			Index Future	484.41	485.9480	484.4100	485.9480	19.00
14/06/2016	AL37 On 03-November-16			Index Future	493.74	495.3150	493.7440	495.3150	0.00
14/06/2016	AL7T On 04-August-16			Index Future	555.95	559.0420	555.9470	559.0420	11.00
14/06/2016	AL7T On 03-November-16			Index Future	566.66	569.8170	566.6580	569.8170	0.00
14/06/2016	ALBI On 04-August-16			Index Future	504.95	507.9930	504.9460	507.9930	723.00
14/06/2016	ALBI On 03-November-16			Index Future	514.68	517.7840	514.6760	517.7840	0.00
14/06/2016	ALBI On 02-February-17			Index Future	525.04	528.2160	525.0370	528.2160	0.00
14/06/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	C038 On 31-January-38			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
14/06/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/06/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	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
14/06/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2016	EL28 On 04-August-16			Bond Future	132.49	132.1785	132.4905	132.1785	0.00
14/06/2016	EL28 On 04-August-16	126.86	Call	Bond Future	5631	5	6	5	0.00
14/06/2016	EL28 On 04-August-16	126.87	Call	Bond Future	5621	5	6	5	0.00
14/06/2016	EL28 On 04-August-16	126.88	Call	Bond Future	5611	5	6	5	0.00
14/06/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
14/06/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
14/06/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
14/06/2016	EL28 On 03-November-16			Bond Future	133.36	133.0428	133.3592	133.0428	0.00
14/06/2016	EL28 On 03-November-16	132.15	Call	Bond Future	1209	1	1	1	0.00
14/06/2016	EL28 On 03-November-16	132.17	Call	Bond Future	1189	1	1	1	0.00
14/06/2016	EL28 On 03-November-16	132.16	Call	Bond Future	1199	1	1	1	0.00
14/06/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
14/06/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
14/06/2016	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
14/06/2016	ES33 On 04-August-16			Bond Future	10.76	78.3344	77.7787	78.3344	8,837.00
14/06/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
14/06/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
14/06/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
14/06/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3317	3	3	3	0.00
14/06/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3184	3	3	3	0.00
14/06/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3250	3	3	3	0.00
14/06/2016	ES33 On 03-November-16			Bond Future	10.84	76.0356	75.4684	76.0356	0.00
14/06/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2782	3	3	3	0.00
14/06/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2666	3	3	3	0.00
14/06/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2724	3	3	3	0.00
14/06/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
14/06/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
14/06/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
14/06/2016	ES33 On 02-February-17			Bond Future	10.93	77.5685	76.9883	77.5685	0.00
14/06/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
14/06/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
14/06/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
14/06/2016	ES33 On 02-February-17	10.60	Put	Bond Future	2021	1	2	1	0.00
14/06/2016	ES33 On 02-February-17	10.61	Put	Bond Future	1958	1	2	1	0.00
14/06/2016	ES33 On 02-February-17	10.59	Put	Bond Future	2084	2	2	2	0.00
14/06/2016	ES42 On 04-August-16			Bond Future	10.91	82.4685	81.8395	82.4685	7,270.00
14/06/2016	ES42 On 03-November-16			Bond Future	10.99	79.7788	79.1367	79.7788	0.00
14/06/2016	GOVI On 04-August-16			GOVI	503.80	506.6820	503.7990	506.6820	449.00
14/06/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
14/06/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
14/06/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
14/06/2016	GOVI On 04-August-16	521.01	Put	GOVI	172110	14	17	14	0.00
14/06/2016	GOVI On 04-August-16	520.99	Put	GOVI	171910	14	17	14	0.00
14/06/2016	GOVI On 04-August-16	521.00	Put	GOVI	172010	14	17	14	0.00
14/06/2016	GOVI On 03-November-16			GOVI	513.51	516.4480	513.5060	516.4480	127.00
14/06/2016	GOVI On 03-November-16	476.11	Call	GOVI	373960	40	37	40	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
14/06/2016	GOVI On 03-November-16	476.12	Call	GOVI	373860	40	37	40	0.00
14/06/2016	GOVI On 03-November-16	476.13	Call	GOVI	373760	40	37	40	0.00
14/06/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
14/06/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
14/06/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
14/06/2016	GOVI On 02-February-17			GOVI	523.84	526.8530	523.8430	526.8530	0.00
14/06/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
14/06/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
14/06/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
14/06/2016	GOVI On 02-February-17	533.33	Put	GOVI	94870	6	9	6	0.00
14/06/2016	GOVI On 02-February-17	533.34	Put	GOVI	94970	6	9	6	0.00
14/06/2016	GOVI On 02-February-17	533.32	Put	GOVI	94770	6	9	6	0.00
14/06/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/06/2016	IGOV On 04-August-16			Index Future	248.06	247.8210	248.0550	247.8210	1,081.00
14/06/2016	IGOV On 03-November-16			Index Future	252.85	252.6130	252.8490	252.6130	24.00
14/06/2016	IGOV On 02-February-17			Index Future	257.95	257.7170	257.9540	257.7170	0.00
14/06/2016	ILBI On 04-August-16			Index Future	672.33	671.3150	672.3280	671.3150	156.00
14/06/2016	ILBI On 03-November-16			Index Future	685.16	684.1280	685.1600	684.1280	0.00
14/06/2016	IS01 On 19-December-16			Interest Rate Swap	100.09	100.0913	100.0926	100.0913	0.00
14/06/2016	IS01 On 16-March-17			Interest Rate Swap	100.10	100.0908	100.0965	100.0908	0.00
14/06/2016	IS01 On 15-June-17			Interest Rate Swap	99.81	99.7952	99.8089	99.7952	0.00
14/06/2016	IS01 On 21-September-17			Interest Rate Swap	99.97	99.9501	99.9744	99.9501	0.00
14/06/2016	IS02 On 18-December-17			Interest Rate Swap	100.38	100.3487	100.3820	100.3487	0.00
14/06/2016	IS02 On 16-March-18			Interest Rate Swap	99.81	99.7617	99.8051	99.7617	0.00
14/06/2016	IS02 On 15-June-18			Interest Rate Swap	99.65	99.5789	99.6549	99.5789	0.00
14/06/2016	IS02 On 21-September-18			Interest Rate Swap	99.90	99.8102	99.9033	99.8102	0.00
14/06/2016	IS05 On 17-December-20			Interest Rate Swap	100.09	99.9628	100.0899	99.9628	0.00
14/06/2016	IS05 On 16-March-21			Interest Rate Swap	99.57	99.4344	99.5683	99.4344	0.00
14/06/2016	IS05 On 15-June-21			Interest Rate Swap	99.01	98.8718	99.0123	98.8718	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
14/06/2016	IS05 On 21-September-21			Interest Rate Swap	99.43	99.2779	99.4286	99.2779	0.00
14/06/2016	IS10 On 17-December-25			Interest Rate Swap	101.86	101.6023	101.8646	101.6023	0.00
14/06/2016	IS10 On 16-March-26			Interest Rate Swap	99.09	98.8169	99.0923	98.8169	0.00
14/06/2016	IS10 On 15-June-26			Interest Rate Swap	97.97	97.6833	97.9677	97.6833	0.00
14/06/2016	IS10 On 21-September-26			Interest Rate Swap	100.08	99.7879	100.0776	99.7879	0.00
14/06/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/06/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
14/06/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
14/06/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
14/06/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.31	92.6900	92.6900	92.6900	10.00
14/06/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.34	92.6600	92.6600	92.6600	0.00
14/06/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	0.00
14/06/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.46	92.5500	92.5400	92.5500	0.00
14/06/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.54	92.4700	92.4600	92.4700	0.00
14/06/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.59	92.4400	92.4100	92.4400	0.00
14/06/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.68	92.3500	92.3200	92.3500	0.00
14/06/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.81	92.2200	92.1900	92.2200	0.00
14/06/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.97	92.0900	92.0300	92.0900	0.00
14/06/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.05	92.0300	91.9500	92.0300	0.00
14/06/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.13	91.9600	91.8700	91.9600	0.00
14/06/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.19	91.8900	91.8100	91.8900	0.00
14/06/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
14/06/2016	R023 On 04-August-16			Bond Future	8.98	97.7844	97.4067	97.7844	11,289.00
14/06/2016	R023 On 04-August-16	8.24	Call	Bond Future	141	0	0	0	0.00
14/06/2016	R023 On 04-August-16	8.26	Call	Bond Future	151	0	0	0	0.00
14/06/2016	R023 On 04-August-16	8.25	Call	Bond Future	146	0	0	0	0.00
14/06/2016	R023 On 04-August-16	8.25	Put	Bond Future	3673	3	4	3	0.00
14/06/2016	R023 On 04-August-16	8.24	Put	Bond Future	3717	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2016	R023 On 04-August-16	8.26	Put	Bond Future	3629	3	4	3	0.00
14/06/2016	R023 On 03-November-16			Bond Future	9.05	95.7179	95.3319	95.7179	0.00
14/06/2016	R023 On 03-November-16	9.73	Call	Bond Future	3799	4	4	4	0.00
14/06/2016	R023 On 03-November-16	9.75	Call	Bond Future	3865	4	4	4	0.00
14/06/2016	R023 On 03-November-16	9.74	Call	Bond Future	3832	4	4	4	0.00
14/06/2016	R023 On 03-November-16	9.74	Put	Bond Future	737	1	1	1	0.00
14/06/2016	R023 On 03-November-16	9.75	Put	Bond Future	726	1	1	1	0.00
14/06/2016	R023 On 03-November-16	9.73	Put	Bond Future	748	1	1	1	0.00
14/06/2016	R023 On 02-February-17			Bond Future	9.10	97.6472	97.2516	97.6472	0.00
14/06/2016	R023 On 02-February-17	8.86	Call	Bond Future	1867	2	2	2	0.00
14/06/2016	R023 On 02-February-17	8.85	Call	Bond Future	1847	2	2	2	0.00
14/06/2016	R023 On 02-February-17	8.84	Call	Bond Future	1828	2	2	2	0.00
14/06/2016	R023 On 02-February-17	8.85	Put	Bond Future	2938	3	3	3	0.00
14/06/2016	R023 On 02-February-17	8.84	Put	Bond Future	2964	3	3	3	0.00
14/06/2016	R023 On 02-February-17	8.86	Put	Bond Future	2913	3	3	3	0.00
14/06/2016	R035 On 04-August-16			Bond Future	9.83	96.5707	95.8552	96.5707	5,505.00
14/06/2016	R035 On 04-August-16	10.35	Call	Bond Future	3993	5	4	5	0.00
14/06/2016	R035 On 04-August-16	10.36	Call	Bond Future	4067	5	4	5	0.00
14/06/2016	R035 On 04-August-16	10.37	Call	Bond Future	4141	5	4	5	0.00
14/06/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
14/06/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
14/06/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
14/06/2016	R035 On 03-November-16			Bond Future	9.89	93.9103	93.1802	93.9103	0.00
14/06/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
14/06/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
14/06/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
14/06/2016	R035 On 03-November-16	9.59	Put	Bond Future	2373	2	2	2	0.00
14/06/2016	R035 On 03-November-16	9.57	Put	Bond Future	2536	2	3	2	0.00
14/06/2016	R035 On 03-November-16	9.58	Put	Bond Future	2455	2	2	2	0.00
14/06/2016	R186 On 04-August-16			Bond Future	9.22	110.4434	109.8139	110.4434	99,544.00
14/06/2016	R186 On 04-August-16	8.90	Call	Bond Future	824	1	1	1	500.00
14/06/2016	R186 On 04-August-16	8.85	Call	Bond Future	722	1	1	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
14/06/2016	R186 On 04-August-16	9.60	Call	Bond Future	3318	4	3	4	0.00
14/06/2016	R186 On 04-August-16	8.51	Call	Bond Future	254	0	0	0	0.00
14/06/2016	R186 On 04-August-16	8.49	Call	Bond Future	237	0	0	0	0.00
14/06/2016	R186 On 04-August-16	10.00	Call	Bond Future	5474	6	5	6	0.00
14/06/2016	R186 On 04-August-16	8.50	Call	Bond Future	245	0	0	0	0.00
14/06/2016	R186 On 04-August-16	9.25	Call	Bond Future	1824	2	2	2	0.00
14/06/2016	R186 On 04-August-16	9.35	Call	Bond Future	2203	3	2	3	500.00
14/06/2016	R186 On 04-August-16	9.40	Call	Bond Future	2407	3	2	3	0.00
14/06/2016	R186 On 04-August-16	9.30	Call	Bond Future	2009	2	2	2	500.00
14/06/2016	R186 On 04-August-16	8.90	Put	Bond Future	3108	3	3	3	0.00
14/06/2016	R186 On 04-August-16	9.60	Put	Bond Future	742	1	1	1	5,635.00
14/06/2016	R186 On 04-August-16	8.49	Put	Bond Future	5510	5	6	5	0.00
14/06/2016	R186 On 04-August-16	8.85	Put	Bond Future	3365	3	3	3	0.00
14/06/2016	R186 On 04-August-16	10.00	Put	Bond Future	251	0	0	0	6,500.00
14/06/2016	R186 On 04-August-16	8.51	Put	Bond Future	5378	5	5	5	0.00
14/06/2016	R186 On 04-August-16	8.50	Put	Bond Future	5444	5	5	5	0.00
14/06/2016	R186 On 04-August-16	9.25	Put	Bond Future	1641	1	2	1	1,000.00
14/06/2016	R186 On 04-August-16	9.35	Put	Bond Future	1328	1	1	1	0.00
14/06/2016	R186 On 04-August-16	9.40	Put	Bond Future	1189	1	1	1	5,000.00
14/06/2016	R186 On 04-August-16	9.30	Put	Bond Future	1479	1	1	1	0.00
14/06/2016	R186 On 03-November-16			Bond Future	9.28	112.5496	111.9068	112.5496	10.00
14/06/2016	R186 On 03-November-16	9.66	Call	Bond Future	4328	5	4	5	0.00
14/06/2016	R186 On 03-November-16	8.96	Call	Bond Future	1889	2	2	2	0.00
14/06/2016	R186 On 03-November-16	9.40	Call	Bond Future	3288	4	3	4	1,425.00
14/06/2016	R186 On 03-November-16	9.20	Call	Bond Future	2596	3	3	3	1,425.00
14/06/2016	R186 On 03-November-16	8.95	Call	Bond Future	1862	2	2	2	0.00
14/06/2016	R186 On 03-November-16	8.97	Call	Bond Future	1916	2	2	2	0.00
14/06/2016	R186 On 03-November-16	9.71	Call	Bond Future	4545	5	5	5	0.00
14/06/2016	R186 On 03-November-16	9.66	Put	Bond Future	1763	2	2	2	5,000.00
14/06/2016	R186 On 03-November-16	9.71	Put	Bond Future	1650	1	2	1	5,000.00
14/06/2016	R186 On 03-November-16	8.96	Put	Bond Future	4084	4	4	4	0.00
14/06/2016	R186 On 03-November-16	8.97	Put	Bond Future	4041	4	4	4	0.00
14/06/2016	R186 On 03-November-16	9.20	Put	Bond Future	3127	3	3	3	0.00
14/06/2016	R186 On 03-November-16	8.95	Put	Bond Future	4128	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2016	R186 On 03-November-16	9.40	Put	Bond Future	2458	2	2	2	0.00
14/06/2016	R197 On 04-August-16			Bond Future	298.79	298.5162	298.7879	298.5162	1,845.00
14/06/2016	R197 On 04-August-16	293.98	Call	Bond Future	4808	5	5	5	0.00
14/06/2016	R197 On 04-August-16	293.96	Call	Bond Future	4828	5	5	5	0.00
14/06/2016	R197 On 04-August-16	293.97	Call	Bond Future	4818	5	5	5	0.00
14/06/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
14/06/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
14/06/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
14/06/2016	R197 On 03-November-16			Bond Future	304.50	304.2270	304.5005	304.2270	0.00
14/06/2016	R197 On 03-November-16	303.56	Call	Bond Future	940	1	1	1	0.00
14/06/2016	R197 On 03-November-16	303.58	Call	Bond Future	920	1	1	1	0.00
14/06/2016	R197 On 03-November-16	303.57	Call	Bond Future	930	1	1	1	0.00
14/06/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
14/06/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
14/06/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
14/06/2016	R202 On 04-August-16			Bond Future	249.22	249.1483	249.2192	249.1483	37,608.00
14/06/2016	R202 On 04-August-16	243.26	Call	Bond Future	7079	7	7	7	0.00
14/06/2016	R202 On 04-August-16	243.25	Call	Bond Future	7086	7	7	7	0.00
14/06/2016	R202 On 04-August-16	243.24	Call	Bond Future	7094	7	7	7	0.00
14/06/2016	R202 On 04-August-16	243.25	Put	Bond Future	1117	1	1	1	0.00
14/06/2016	R202 On 04-August-16	243.26	Put	Bond Future	1120	1	1	1	0.00
14/06/2016	R202 On 04-August-16	243.24	Put	Bond Future	1115	1	1	1	0.00
14/06/2016	R202 On 03-November-16			Bond Future	253.98	253.9148	253.9843	253.9148	0.00
14/06/2016	R202 On 03-November-16	253.85	Call	Bond Future	134	0	0	0	0.00
14/06/2016	R202 On 03-November-16	253.86	Call	Bond Future	124	0	0	0	0.00
14/06/2016	R202 On 03-November-16	253.87	Call	Bond Future	114	0	0	0	0.00
14/06/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
14/06/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
14/06/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
14/06/2016	R203 On 04-August-16			Bond Future	7.89	103.7765	103.6776	103.7765	58,097.00
14/06/2016	R203 On 04-August-16	7.24	Call	Bond Future	18	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
14/06/2016	R203 On 04-August-16	7.26	Call	Bond Future	20	0	0	0	0.00
14/06/2016	R203 On 04-August-16	7.25	Call	Bond Future	19	0	0	0	0.00
14/06/2016	R203 On 04-August-16	7.24	Put	Bond Future	695	1	1	1	0.00
14/06/2016	R203 On 04-August-16	7.26	Put	Bond Future	676	1	1	1	0.00
14/06/2016	R203 On 04-August-16	7.25	Put	Bond Future	685	1	1	1	0.00
14/06/2016	R203 On 03-November-16			Bond Future	7.92	101.5836	101.4817	101.5836	0.00
14/06/2016	R203 On 03-November-16	8.84	Call	Bond Future	800	1	1	1	0.00
14/06/2016	R203 On 03-November-16	8.86	Call	Bond Future	814	1	1	1	0.00
14/06/2016	R203 On 03-November-16	8.85	Call	Bond Future	807	1	1	1	0.00
14/06/2016	R203 On 03-November-16	8.85	Put	Bond Future	56	0	0	0	0.00
14/06/2016	R203 On 03-November-16	8.86	Put	Bond Future	55	0	0	0	0.00
14/06/2016	R203 On 03-November-16	8.84	Put	Bond Future	57	0	0	0	0.00
14/06/2016	R203 On 02-February-17			Bond Future	7.84	103.6313	103.5253	103.6313	0.00
14/06/2016	R203 On 02-February-17	7.70	Call	Bond Future	217	0	0	0	0.00
14/06/2016	R203 On 02-February-17	7.72	Call	Bond Future	223	0	0	0	0.00
14/06/2016	R203 On 02-February-17	7.71	Call	Bond Future	220	0	0	0	0.00
14/06/2016	R203 On 02-February-17	7.71	Put	Bond Future	297	0	0	0	0.00
14/06/2016	R203 On 02-February-17	7.70	Put	Bond Future	301	0	0	0	0.00
14/06/2016	R203 On 02-February-17	7.72	Put	Bond Future	294	0	0	0	0.00
14/06/2016	R204 On 04-August-16			Bond Future	8.30	100.6252	100.4396	100.6252	31,609.00
14/06/2016	R204 On 04-August-16	7.76	Call	Bond Future	93	0	0	0	0.00
14/06/2016	R204 On 04-August-16	7.75	Call	Bond Future	90	0	0	0	0.00
14/06/2016	R204 On 04-August-16	7.74	Call	Bond Future	86	0	0	0	0.00
14/06/2016	R204 On 04-August-16	7.75	Put	Bond Future	1259	1	1	1	0.00
14/06/2016	R204 On 04-August-16	7.74	Put	Bond Future	1277	1	1	1	0.00
14/06/2016	R204 On 04-August-16	7.76	Put	Bond Future	1241	1	1	1	0.00
14/06/2016	R204 On 03-November-16			Bond Future	8.36	102.5442	102.3539	102.5442	0.00
14/06/2016	R204 On 03-November-16	9.22	Call	Bond Future	1798	2	2	2	0.00
14/06/2016	R204 On 03-November-16	9.21	Call	Bond Future	1782	2	2	2	0.00
14/06/2016	R204 On 03-November-16	9.23	Call	Bond Future	1813	2	2	2	0.00
14/06/2016	R204 On 03-November-16	9.22	Put	Bond Future	188	0	0	0	0.00
14/06/2016	R204 On 03-November-16	9.23	Put	Bond Future	185	0	0	0	0.00
14/06/2016	R204 On 03-November-16	9.21	Put	Bond Future	192	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
14/06/2016	R204 On 02-February-17			Bond Future	8.39	100.5686	100.3724	100.5686	0.00
14/06/2016	R204 On 02-February-17	8.28	Call	Bond Future	707	1	1	1	0.00
14/06/2016	R204 On 02-February-17	8.29	Call	Bond Future	715	1	1	1	0.00
14/06/2016	R204 On 02-February-17	8.30	Call	Bond Future	723	1	1	1	0.00
14/06/2016	R204 On 02-February-17	8.28	Put	Bond Future	898	1	1	1	0.00
14/06/2016	R204 On 02-February-17	8.29	Put	Bond Future	889	1	1	1	0.00
14/06/2016	R204 On 02-February-17	8.30	Put	Bond Future	880	1	1	1	0.00
14/06/2016	R207 On 04-August-16			Bond Future	8.59	96.8291	96.5827	96.8291	76,760.00
14/06/2016	R207 On 04-August-16	8.00	Call	Bond Future	121	0	0	0	0.00
14/06/2016	R207 On 04-August-16	7.99	Call	Bond Future	116	0	0	0	0.00
14/06/2016	R207 On 04-August-16	8.01	Call	Bond Future	125	0	0	0	0.00
14/06/2016	R207 On 04-August-16	7.99	Put	Bond Future	1855	2	2	2	0.00
14/06/2016	R207 On 04-August-16	8.00	Put	Bond Future	1830	2	2	2	0.00
14/06/2016	R207 On 04-August-16	8.01	Put	Bond Future	1806	2	2	2	0.00
14/06/2016	R207 On 02-February-17			Bond Future	8.70	97.0212	96.7619	97.0212	0.00
14/06/2016	R207 On 02-February-17	8.91	Call	Bond Future	1542	2	2	2	62.00
14/06/2016	R207 On 02-February-17	9.22	Call	Bond Future	2016	2	2	2	0.00
14/06/2016	R207 On 02-February-17	9.24	Call	Bond Future	2049	2	2	2	0.00
14/06/2016	R207 On 02-February-17	9.23	Call	Bond Future	2033	2	2	2	0.00
14/06/2016	R207 On 02-February-17	8.91	Put	Bond Future	1024	1	1	1	0.00
14/06/2016	R207 On 02-February-17	9.22	Put	Bond Future	737	1	1	1	0.00
14/06/2016	R207 On 02-February-17	9.23	Put	Bond Future	729	1	1	1	0.00
14/06/2016	R207 On 02-February-17	9.24	Put	Bond Future	721	1	1	1	0.00
14/06/2016	R208 On 04-August-16			Bond Future	8.74	95.2349	94.9457	95.2349	48,487.00
14/06/2016	R208 On 04-August-16	7.99	Call	Bond Future	90	0	0	0	0.00
14/06/2016	R208 On 04-August-16	8.00	Call	Bond Future	94	0	0	0	0.00
14/06/2016	R208 On 04-August-16	8.01	Call	Bond Future	97	0	0	0	0.00
14/06/2016	R208 On 04-August-16	7.99	Put	Bond Future	2836	3	3	3	0.00
14/06/2016	R208 On 04-August-16	8.00	Put	Bond Future	2803	3	3	3	0.00
14/06/2016	R208 On 04-August-16	8.01	Put	Bond Future	2769	3	3	3	0.00
14/06/2016	R208 On 03-November-16			Bond Future	8.81	93.6484	93.3525	93.6484	0.00
14/06/2016	R208 On 03-November-16	9.57	Call	Bond Future	3029	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2016	R208 On 03-November-16	9.59	Call	Bond Future	3080	3	3	3	0.00
14/06/2016	R208 On 03-November-16	9.58	Call	Bond Future	3054	3	3	3	0.00
14/06/2016	R208 On 03-November-16	9.57	Put	Bond Future	462	0	0	0	0.00
14/06/2016	R208 On 03-November-16	9.58	Put	Bond Future	455	0	0	0	0.00
14/06/2016	R208 On 03-November-16	9.59	Put	Bond Future	448	0	0	0	0.00
14/06/2016	R208 On 02-February-17			Bond Future	8.85	95.5362	95.2325	95.5362	0.00
14/06/2016	R208 On 02-February-17	8.64	Call	Bond Future	1343	1	1	1	0.00
14/06/2016	R208 On 02-February-17	8.63	Call	Bond Future	1329	1	1	1	0.00
14/06/2016	R208 On 02-February-17	8.65	Call	Bond Future	1358	2	1	2	0.00
14/06/2016	R208 On 02-February-17	8.65	Put	Bond Future	2022	2	2	2	0.00
14/06/2016	R208 On 02-February-17	8.64	Put	Bond Future	2040	2	2	2	0.00
14/06/2016	R208 On 02-February-17	8.63	Put	Bond Future	2059	2	2	2	0.00
14/06/2016	R209 On 04-August-16			Bond Future	9.77	72.3647	71.7702	72.3647	55,073.00
14/06/2016	R209 On 04-August-16	9.24	Call	Bond Future	500	1	1	1	0.00
14/06/2016	R209 On 04-August-16	10.60	Call	Bond Future	5415	6	5	6	5,624.00
14/06/2016	R209 On 04-August-16	9.26	Call	Bond Future	530	1	1	1	0.00
14/06/2016	R209 On 04-August-16	9.25	Call	Bond Future	515	1	1	1	0.00
14/06/2016	R209 On 04-August-16	9.70	Call	Bond Future	1515	2	2	2	0.00
14/06/2016	R209 On 04-August-16	10.29	Call	Bond Future	3866	4	4	4	0.00
14/06/2016	R209 On 04-August-16	9.60	Call	Bond Future	1230	2	1	2	5,624.00
14/06/2016	R209 On 04-August-16	9.40	Call	Bond Future	770	1	1	1	250.00
14/06/2016	R209 On 04-August-16	9.24	Put	Bond Future	4101	4	4	4	0.00
14/06/2016	R209 On 04-August-16	10.60	Put	Bond Future	243	0	0	0	0.00
14/06/2016	R209 On 04-August-16	9.26	Put	Bond Future	3988	4	4	4	0.00
14/06/2016	R209 On 04-August-16	9.25	Put	Bond Future	4044	4	4	4	0.00
14/06/2016	R209 On 04-August-16	10.29	Put	Bond Future	545	0	1	0	250.00
14/06/2016	R209 On 04-August-16	9.70	Put	Bond Future	1952	2	2	2	250.00
14/06/2016	R209 On 04-August-16	9.40	Put	Bond Future	3245	3	3	3	0.00
14/06/2016	R209 On 04-August-16	9.60	Put	Bond Future	2337	2	2	2	0.00
14/06/2016	R209 On 03-November-16			Bond Future	9.82	70.5941	69.9875	70.5941	0.00
14/06/2016	R209 On 03-November-16	10.24	Call	Bond Future	4410	5	4	5	0.00
14/06/2016	R209 On 03-November-16	10.26	Call	Bond Future	4490	5	4	5	0.00
14/06/2016	R209 On 03-November-16	10.25	Call	Bond Future	4450	5	4	5	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
14/06/2016	R209 On 03-November-16	10.25	Put	Bond Future	1711	2	2	2	5,000.00
14/06/2016	R209 On 03-November-16	10.26	Put	Bond Future	1690	2	2	2	0.00
14/06/2016	R209 On 03-November-16	10.24	Put	Bond Future	1732	2	2	2	0.00
14/06/2016	R209 On 02-February-17			Bond Future	9.86	72.0173	71.3970	72.0173	0.00
14/06/2016	R209 On 02-February-17	9.53	Call	Bond Future	2740	3	3	3	0.00
14/06/2016	R209 On 02-February-17	9.55	Call	Bond Future	2794	3	3	3	0.00
14/06/2016	R209 On 02-February-17	9.54	Call	Bond Future	2767	3	3	3	0.00
14/06/2016	R209 On 02-February-17	9.53	Put	Bond Future	4934	5	5	5	0.00
14/06/2016	R209 On 02-February-17	9.54	Put	Bond Future	4893	5	5	5	0.00
14/06/2016	R209 On 02-February-17	9.55	Put	Bond Future	4853	5	5	5	0.00
14/06/2016	R210 On 04-August-16			Bond Future	189.15	188.7127	189.1494	188.7127	2,571.00
14/06/2016	R210 On 04-August-16	181.51	Call	Bond Future	7639	7	8	7	0.00
14/06/2016	R210 On 04-August-16	181.50	Call	Bond Future	7649	7	8	7	0.00
14/06/2016	R210 On 04-August-16	181.52	Call	Bond Future	7629	7	8	7	0.00
14/06/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
14/06/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
14/06/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
14/06/2016	R210 On 03-November-16			Bond Future	190.48	190.0405	190.4835	190.0405	0.00
14/06/2016	R210 On 03-November-16	188.90	Call	Bond Future	1584	1	2	1	0.00
14/06/2016	R210 On 03-November-16	188.92	Call	Bond Future	1564	1	2	1	0.00
14/06/2016	R210 On 03-November-16	188.91	Call	Bond Future	1574	1	2	1	0.00
14/06/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
14/06/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
14/06/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
14/06/2016	R211 On 04-August-16			Bond Future	140.00	139.9754	140.0042	139.9754	64.00
14/06/2016	R211 On 04-August-16	137.09	Call	Bond Future	2914	3	3	3	0.00
14/06/2016	R211 On 04-August-16	137.07	Call	Bond Future	2934	3	3	3	0.00
14/06/2016	R211 On 04-August-16	137.08	Call	Bond Future	2924	3	3	3	0.00
14/06/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
14/06/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
14/06/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
14/06/2016	R211 On 03-November-16			Bond Future	142.68	142.6535	142.6812	142.6535	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
14/06/2016	R211 On 03-November-16	141.76	Call	Bond Future	921	1	1	1	0.00
14/06/2016	R211 On 03-November-16	141.75	Call	Bond Future	931	1	1	1	0.00
14/06/2016	R211 On 03-November-16	141.74	Call	Bond Future	941	1	1	1	0.00
14/06/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
14/06/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
14/06/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
14/06/2016	R212 On 04-August-16			Bond Future	145.91	145.8677	145.9088	145.8677	4,218.00
14/06/2016	R212 On 04-August-16	142.44	Call	Bond Future	3469	3	3	3	0.00
14/06/2016	R212 On 04-August-16	142.43	Call	Bond Future	3479	3	3	3	0.00
14/06/2016	R212 On 04-August-16	142.42	Call	Bond Future	3489	3	3	3	0.00
14/06/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
14/06/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
14/06/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
14/06/2016	R212 On 03-November-16			Bond Future	148.70	148.6585	148.6987	148.6585	0.00
14/06/2016	R212 On 03-November-16	148.11	Call	Bond Future	589	1	1	1	0.00
14/06/2016	R212 On 03-November-16	148.12	Call	Bond Future	579	1	1	1	0.00
14/06/2016	R212 On 03-November-16	148.10	Call	Bond Future	599	1	1	1	0.00
14/06/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
14/06/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
14/06/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
14/06/2016	R213 On 04-August-16			Bond Future	9.65	83.2117	82.5841	83.2117	45,747.00
14/06/2016	R213 On 04-August-16	9.01	Call	Bond Future	342	0	0	0	0.00
14/06/2016	R213 On 04-August-16	8.99	Call	Bond Future	322	0	0	0	0.00
14/06/2016	R213 On 04-August-16	9.00	Call	Bond Future	332	0	0	0	0.00
14/06/2016	R213 On 04-August-16	8.99	Put	Bond Future	4851	4	5	4	0.00
14/06/2016	R213 On 04-August-16	9.00	Put	Bond Future	4790	4	5	4	0.00
14/06/2016	R213 On 04-August-16	9.01	Put	Bond Future	4729	4	5	4	0.00
14/06/2016	R213 On 03-November-16			Bond Future	9.71	81.2477	80.6072	81.2477	0.00
14/06/2016	R213 On 03-November-16	10.20	Call	Bond Future	4654	5	5	5	0.00
14/06/2016	R213 On 03-November-16	10.19	Call	Bond Future	4613	5	5	5	0.00
14/06/2016	R213 On 03-November-16	10.18	Call	Bond Future	4572	5	5	5	0.00
14/06/2016	R213 On 03-November-16	10.19	Put	Bond Future	1565	1	2	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
14/06/2016	R213 On 03-November-16	10.18	Put	Bond Future	1585	1	2	1	0.00
14/06/2016	R213 On 03-November-16	10.20	Put	Bond Future	1545	1	2	1	0.00
14/06/2016	R213 On 02-February-17			Bond Future	9.76	82.8853	82.2303	82.8853	0.00
14/06/2016	R213 On 02-February-17	9.40	Call	Bond Future	2606	3	3	3	0.00
14/06/2016	R213 On 02-February-17	9.42	Call	Bond Future	2659	3	3	3	0.00
14/06/2016	R213 On 02-February-17	9.41	Call	Bond Future	2632	3	3	3	0.00
14/06/2016	R213 On 02-February-17	9.40	Put	Bond Future	4948	5	5	5	0.00
14/06/2016	R213 On 02-February-17	9.42	Put	Bond Future	4868	5	5	5	0.00
14/06/2016	R213 On 02-February-17	9.41	Put	Bond Future	4908	5	5	5	0.00
14/06/2016	R214 On 04-August-16			Bond Future	9.89	72.4429	71.8300	72.4429	30,086.00
14/06/2016	R214 On 04-August-16	9.30	Call	Bond Future	452	1	0	1	1,300.00
14/06/2016	R214 On 04-August-16	9.24	Call	Bond Future	377	1	0	1	0.00
14/06/2016	R214 On 04-August-16	11.30	Call	Bond Future	8627	9	9	9	5,610.00
14/06/2016	R214 On 04-August-16	9.26	Call	Bond Future	401	1	0	1	0.00
14/06/2016	R214 On 04-August-16	9.25	Call	Bond Future	389	1	0	1	0.00
14/06/2016	R214 On 04-August-16	10.30	Call	Bond Future	3481	4	3	4	5,610.00
14/06/2016	R214 On 04-August-16	8.55	Call	Bond Future	27	0	0	0	1,300.00
14/06/2016	R214 On 04-August-16	9.30	Put	Bond Future	4618	4	5	4	0.00
14/06/2016	R214 On 04-August-16	9.26	Put	Bond Future	4867	4	5	4	0.00
14/06/2016	R214 On 04-August-16	9.24	Put	Bond Future	4994	5	5	5	0.00
14/06/2016	R214 On 04-August-16	11.30	Put	Bond Future	48	0	0	0	0.00
14/06/2016	R214 On 04-August-16	10.30	Put	Bond Future	762	1	1	1	0.00
14/06/2016	R214 On 04-August-16	9.25	Put	Bond Future	4930	4	5	4	0.00
14/06/2016	R214 On 04-August-16	8.55	Put	Bond Future	10163	10	10	10	0.00
14/06/2016	R214 On 03-November-16			Bond Future	9.94	70.5272	69.9019	70.5272	0.00
14/06/2016	R214 On 03-November-16	10.33	Call	Bond Future	4462	5	4	5	0.00
14/06/2016	R214 On 03-November-16	10.35	Call	Bond Future	4542	5	5	5	0.00
14/06/2016	R214 On 03-November-16	10.34	Call	Bond Future	4502	5	5	5	0.00
14/06/2016	R214 On 03-November-16	10.33	Put	Bond Future	1907	2	2	2	0.00
14/06/2016	R214 On 03-November-16	10.34	Put	Bond Future	1884	2	2	2	0.00
14/06/2016	R214 On 03-November-16	10.35	Put	Bond Future	1862	2	2	2	0.00
14/06/2016	R214 On 02-February-17			Bond Future	9.99	71.9488	71.3095	71.9488	0.00
14/06/2016	R214 On 02-February-17	9.67	Call	Bond Future	2899	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2016	R214 On 02-February-17	9.66	Call	Bond Future	2871	3	3	3	0.00
14/06/2016	R214 On 02-February-17	9.68	Call	Bond Future	2927	3	3	3	0.00
14/06/2016	R214 On 02-February-17	9.67	Put	Bond Future	5053	5	5	5	0.00
14/06/2016	R214 On 02-February-17	9.66	Put	Bond Future	5095	5	5	5	0.00
14/06/2016	R214 On 02-February-17	9.68	Put	Bond Future	5011	5	5	5	0.00
14/06/2016	R248 On 04-August-16			Bond Future	9.96	93.0440	92.2684	93.0440	59,061.00
14/06/2016	R248 On 04-August-16	9.25	Call	Bond Future	440	1	0	1	0.00
14/06/2016	R248 On 04-August-16	9.26	Call	Bond Future	454	1	0	1	0.00
14/06/2016	R248 On 04-August-16	9.24	Call	Bond Future	427	1	0	1	0.00
14/06/2016	R248 On 04-August-16	9.26	Put	Bond Future	6863	6	7	6	0.00
14/06/2016	R248 On 04-August-16	9.25	Put	Bond Future	6946	6	7	6	0.00
14/06/2016	R248 On 04-August-16	9.24	Put	Bond Future	7030	6	7	6	0.00
14/06/2016	R248 On 03-November-16			Bond Future	10.02	90.3797	89.5883	90.3797	0.00
14/06/2016	R248 On 03-November-16	10.39	Call	Bond Future	5656	6	6	6	0.00
14/06/2016	R248 On 03-November-16	10.38	Call	Bond Future	5606	6	6	6	0.00
14/06/2016	R248 On 03-November-16	10.37	Call	Bond Future	5557	6	6	6	0.00
14/06/2016	R248 On 03-November-16	10.38	Put	Bond Future	2617	2	3	2	0.00
14/06/2016	R248 On 03-November-16	10.39	Put	Bond Future	2587	2	3	2	0.00
14/06/2016	R248 On 03-November-16	10.37	Put	Bond Future	2648	2	3	2	0.00
14/06/2016	R248 On 02-February-17			Bond Future	10.07	92.2015	91.3924	92.2015	0.00
14/06/2016	R248 On 02-February-17	9.76	Call	Bond Future	3878	4	4	4	0.00
14/06/2016	R248 On 02-February-17	9.77	Call	Bond Future	3915	4	4	4	0.00
14/06/2016	R248 On 02-February-17	9.78	Call	Bond Future	3951	4	4	4	0.00
14/06/2016	R248 On 02-February-17	9.77	Put	Bond Future	6478	6	6	6	0.00
14/06/2016	R248 On 02-February-17	9.76	Put	Bond Future	6531	6	7	6	0.00
14/06/2016	R248 On 02-February-17	9.78	Put	Bond Future	6426	6	6	6	0.00