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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2016	2025 On 04-August-16			Bond Future	127.70	127.4747	127.7004	127.4747	3,004.00
13/06/2016	2025 On 04-August-16	123.86	Call	Bond Future	3840	4	3840	4	0.00
13/06/2016	2025 On 04-August-16	123.87	Call	Bond Future	3830	4	3830	4	0.00
13/06/2016	2025 On 04-August-16	123.85	Call	Bond Future	3850	4	3850	4	0.00
13/06/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
13/06/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
13/06/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
13/06/2016	2025 On 03-November-16			Bond Future	130.14	129.9137	130.1435	129.9137	0.00
13/06/2016	2025 On 03-November-16	129.23	Call	Bond Future	914	1	914	1	0.00
13/06/2016	2025 On 03-November-16	129.22	Call	Bond Future	924	1	924	1	0.00
13/06/2016	2025 On 03-November-16	129.21	Call	Bond Future	934	1	934	1	0.00
13/06/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
13/06/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
13/06/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
13/06/2016	2030 On 04-August-16			Bond Future	9.53	89.0355	9.5315	89.0355	25,310.00
13/06/2016	2030 On 04-August-16	10.17	Call	Bond Future	4246	5	4246	5	0.00
13/06/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
13/06/2016	2030 On 03-November-16			Bond Future	9.58	90.7340	9.5831	90.7340	0.00
13/06/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
13/06/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
13/06/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
13/06/2016	2030 On 03-November-16	9.33	Put	Bond Future	1743	1	1743	1	0.00
13/06/2016	2030 On 03-November-16	9.34	Put	Bond Future	1673	1	1673	1	0.00
13/06/2016	2030 On 03-November-16	9.35	Put	Bond Future	1603	1	1603	1	0.00
13/06/2016	2032 On 04-August-16			Bond Future	9.65	92.1308	9.6456	92.1308	11,433.00
13/06/2016	2032 On 04-August-16	8.99	Call	Bond Future	392	0	392	0	0.00
13/06/2016	2032 On 04-August-16	9.01	Call	Bond Future	416	1	416	1	0.00
13/06/2016	2032 On 04-August-16	9.00	Call	Bond Future	404	0	404	0	0.00
13/06/2016	2032 On 04-August-16	9.00	Put	Bond Future	5328	5	5328	5	0.00
13/06/2016	2032 On 04-August-16	9.01	Put	Bond Future	5261	5	5261	5	0.00
13/06/2016	2032 On 04-August-16	8.99	Put	Bond Future	5396	5	5396	5	0.00
13/06/2016	2032 On 03-November-16			Bond Future	9.70	89.7291	9.7004	89.7291	0.00
13/06/2016	2032 On 03-November-16	10.28	Call	Bond Future	5631	6	5631	6	0.00
13/06/2016	2032 On 03-November-16	10.30	Call	Bond Future	5725	6	5725	6	0.00

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13/06/2016	2032 On 03-November-16	10.29	Call	Bond Future	5678	6	5678	6	0.00
13/06/2016	2032 On 03-November-16	10.28	Put	Bond Future	1576	2	1576	2	0.00
13/06/2016	2032 On 03-November-16	10.29	Put	Bond Future	1556	1	1556	1	0.00
13/06/2016	2032 On 03-November-16	10.30	Put	Bond Future	1536	1	1536	1	0.00
13/06/2016	2032 On 02-February-17			Bond Future	9.75	91.5410	9.7478	91.5410	0.00
13/06/2016	2032 On 02-February-17	9.51	Call	Bond Future	3305	3	3305	3	0.00
13/06/2016	2032 On 02-February-17	9.53	Call	Bond Future	3368	4	3368	4	0.00
13/06/2016	2032 On 02-February-17	9.52	Call	Bond Future	3336	4	3336	4	0.00
13/06/2016	2032 On 02-February-17	9.52	Put	Bond Future	4988	5	4988	5	0.00
13/06/2016	2032 On 02-February-17	9.51	Put	Bond Future	5030	5	5030	5	0.00
13/06/2016	2032 On 02-February-17	9.53	Put	Bond Future	4946	5	4946	5	0.00
13/06/2016	2033 On 04-August-16			Bond Future	108.55	108.5332	108.5532	108.5332	4,170.00
13/06/2016	2033 On 04-August-16	104.99	Call	Bond Future	3563	4	3563	4	0.00
13/06/2016	2033 On 04-August-16	105.00	Call	Bond Future	3553	4	3553	4	0.00
13/06/2016	2033 On 04-August-16	105.01	Call	Bond Future	3543	4	3543	4	0.00
13/06/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
13/06/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
13/06/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
13/06/2016	2033 On 03-November-16			Bond Future	109.61	109.5904	109.6107	109.5904	0.00
13/06/2016	2033 On 03-November-16	109.18	Call	Bond Future	431	0	431	0	0.00
13/06/2016	2033 On 03-November-16	109.17	Call	Bond Future	441	0	441	0	0.00
13/06/2016	2033 On 03-November-16	109.16	Call	Bond Future	451	0	451	0	0.00
13/06/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
13/06/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
13/06/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
13/06/2016	2037 On 04-August-16			Bond Future	9.81	89.1381	9.8062	89.1381	40,983.00
13/06/2016	2037 On 04-August-16	9.24	Call	Bond Future	597	1	597	1	0.00
13/06/2016	2037 On 04-August-16	9.25	Call	Bond Future	614	1	614	1	0.00
13/06/2016	2037 On 04-August-16	9.26	Call	Bond Future	631	1	631	1	0.00
13/06/2016	2037 On 04-August-16	9.25	Put	Bond Future	5223	5	5223	5	0.00
13/06/2016	2037 On 04-August-16	9.26	Put	Bond Future	5154	5	5154	5	0.00
13/06/2016	2037 On 04-August-16	9.24	Put	Bond Future	5292	5	5292	5	0.00
13/06/2016	2037 On 03-November-16			Bond Future	9.86	90.8386	9.8579	90.8386	0.00
13/06/2016	2037 On 03-November-16	10.35	Call	Bond Future	5769	6	5769	6	0.00

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13/06/2016	2037 On 03-November-16	10.36	Call	Bond Future	5817	6	5817	6	0.00
13/06/2016	2037 On 03-November-16	10.37	Call	Bond Future	5867	6	5867	6	0.00
13/06/2016	2037 On 03-November-16	10.36	Put	Bond Future	1998	2	1998	2	0.00
13/06/2016	2037 On 03-November-16	10.37	Put	Bond Future	1974	2	1974	2	0.00
13/06/2016	2037 On 03-November-16	10.35	Put	Bond Future	2023	2	2023	2	0.00
13/06/2016	2037 On 02-February-17			Bond Future	9.90	88.4158	9.9035	88.4158	0.00
13/06/2016	2037 On 02-February-17	9.66	Call	Bond Future	3684	4	3684	4	0.00
13/06/2016	2037 On 02-February-17	9.68	Call	Bond Future	3753	4	3753	4	0.00
13/06/2016	2037 On 02-February-17	9.67	Call	Bond Future	3718	4	3718	4	0.00
13/06/2016	2037 On 02-February-17	9.66	Put	Bond Future	5617	5	5617	5	0.00
13/06/2016	2037 On 02-February-17	9.67	Put	Bond Future	5570	5	5570	5	0.00
13/06/2016	2037 On 02-February-17	9.68	Put	Bond Future	5524	5	5524	5	0.00
13/06/2016	2038 On 04-August-16			Bond Future	133.88	133.6242	133.8812	133.6242	22,221.00
13/06/2016	2038 On 04-August-16	129.31	Call	Bond Future	4571	4	4571	4	0.00
13/06/2016	2038 On 04-August-16	129.30	Call	Bond Future	4581	4	4581	4	0.00
13/06/2016	2038 On 04-August-16	129.32	Call	Bond Future	4561	4	4561	4	0.00
13/06/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
13/06/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
13/06/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
13/06/2016	2038 On 03-November-16			Bond Future	136.44	136.1809	136.4426	136.1809	0.00
13/06/2016	2038 On 03-November-16	136.33	Call	Bond Future	113	0	113	0	0.00
13/06/2016	2038 On 03-November-16	136.32	Call	Bond Future	123	0	123	0	0.00
13/06/2016	2038 On 03-November-16	136.31	Call	Bond Future	133	0	133	0	0.00
13/06/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
13/06/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
13/06/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
13/06/2016	2040 On 04-August-16			Bond Future	9.87	92.7539	9.8663	92.7539	722.00
13/06/2016	2040 On 04-August-16	9.51	Call	Bond Future	1130	1	1130	1	0.00
13/06/2016	2040 On 04-August-16	9.50	Call	Bond Future	1104	1	1104	1	0.00
13/06/2016	2040 On 04-August-16	9.49	Call	Bond Future	1078	1	1078	1	0.00
13/06/2016	2040 On 04-August-16	9.51	Put	Bond Future	4237	4	4237	4	0.00
13/06/2016	2040 On 04-August-16	9.50	Put	Bond Future	4301	4	4301	4	0.00
13/06/2016	2040 On 04-August-16	9.49	Put	Bond Future	4365	4	4365	4	0.00
13/06/2016	2040 On 03-November-16			Bond Future	9.92	94.5233	9.9184	94.5233	0.00

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13/06/2016	2040 On 03-November-16	9.70	Call	Bond Future	3017	3	3017	3	0.00
13/06/2016	2040 On 03-November-16	9.71	Call	Bond Future	3054	3	3054	3	0.00
13/06/2016	2040 On 03-November-16	9.69	Call	Bond Future	2981	3	2981	3	0.00
13/06/2016	2040 On 03-November-16	9.69	Put	Bond Future	4933	5	4933	5	0.00
13/06/2016	2040 On 03-November-16	9.71	Put	Bond Future	4832	5	4832	5	0.00
13/06/2016	2040 On 03-November-16	9.70	Put	Bond Future	4882	5	4882	5	0.00
13/06/2016	2044 On 04-August-16			Bond Future	9.88	89.9843	9.8802	89.9843	19,151.00
13/06/2016	2044 On 04-August-16	9.51	Call	Bond Future	1104	1	1104	1	0.00
13/06/2016	2044 On 04-August-16	9.50	Call	Bond Future	1078	1	1078	1	0.00
13/06/2016	2044 On 04-August-16	9.49	Call	Bond Future	1053	1	1053	1	0.00
13/06/2016	2044 On 04-August-16	9.50	Put	Bond Future	4430	4	4430	4	0.00
13/06/2016	2044 On 04-August-16	9.51	Put	Bond Future	4365	4	4365	4	0.00
13/06/2016	2044 On 04-August-16	9.49	Put	Bond Future	4496	4	4496	4	0.00
13/06/2016	2044 On 03-November-16			Bond Future	9.93	91.7008	9.9307	91.7008	0.00
13/06/2016	2044 On 03-November-16	10.42	Call	Bond Future	6189	6	6189	6	0.00
13/06/2016	2044 On 03-November-16	10.43	Call	Bond Future	6241	7	6241	7	0.00
13/06/2016	2044 On 03-November-16	10.41	Call	Bond Future	6138	6	6138	6	0.00
13/06/2016	2044 On 03-November-16	10.43	Put	Bond Future	2183	2	2183	2	0.00
13/06/2016	2044 On 03-November-16	10.42	Put	Bond Future	2210	2	2210	2	0.00
13/06/2016	2044 On 03-November-16	10.41	Put	Bond Future	2236	2	2236	2	0.00
13/06/2016	2044 On 02-February-17			Bond Future	9.98	89.1703	9.9753	89.1703	0.00
13/06/2016	2044 On 02-February-17	9.77	Call	Bond Future	4191	4	4191	4	0.00
13/06/2016	2044 On 02-February-17	9.76	Call	Bond Future	4154	4	4154	4	0.00
13/06/2016	2044 On 02-February-17	9.78	Call	Bond Future	4229	4	4229	4	0.00
13/06/2016	2044 On 02-February-17	9.77	Put	Bond Future	5943	6	5943	6	0.00
13/06/2016	2044 On 02-February-17	9.78	Put	Bond Future	5893	6	5893	6	0.00
13/06/2016	2044 On 02-February-17	9.76	Put	Bond Future	5992	6	5992	6	0.00
13/06/2016	2046 On 04-August-16			Bond Future	134.73	134.7002	134.7260	134.7002	16,659.00
13/06/2016	2046 On 04-August-16	129.00	Call	Bond Future	5726	6	5726	6	0.00
13/06/2016	2046 On 04-August-16	129.01	Call	Bond Future	5716	6	5716	6	0.00
13/06/2016	2046 On 04-August-16	129.02	Call	Bond Future	5706	6	5706	6	0.00
13/06/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
13/06/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
13/06/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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13/06/2016	2046 On 03-November-16			Bond Future	135.80	135.7717	135.7980	135.7717	0.00
13/06/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
13/06/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
13/06/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
13/06/2016	2046 On 03-November-16	137.09	Put	Bond Future	1292	1	1292	1	0.00
13/06/2016	2046 On 03-November-16	137.07	Put	Bond Future	1272	1	1272	1	0.00
13/06/2016	2046 On 03-November-16	137.08	Put	Bond Future	1282	1	1282	1	0.00
13/06/2016	2050 On 04-August-16			Bond Future	144.16	144.1288	144.1569	144.1288	21,191.00
13/06/2016	2050 On 04-August-16	139.12	Call	Bond Future	5037	5	5037	5	0.00
13/06/2016	2050 On 04-August-16	139.14	Call	Bond Future	5017	5	5017	5	0.00
13/06/2016	2050 On 04-August-16	139.13	Call	Bond Future	5027	5	5027	5	0.00
13/06/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
13/06/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
13/06/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
13/06/2016	2050 On 03-November-16			Bond Future	146.91	146.8867	146.9146	146.8867	0.00
13/06/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
13/06/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
13/06/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
13/06/2016	2050 On 03-November-16	149.53	Put	Bond Future	2615	3	2615	3	0.00
13/06/2016	2050 On 03-November-16	149.54	Put	Bond Future	2625	3	2625	3	0.00
13/06/2016	2050 On 03-November-16	149.52	Put	Bond Future	2605	3	2605	3	0.00
13/06/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	AL37 On 04-August-16			Index Future	485.95	486.8690	485.9480	486.8690	19.00
13/06/2016	AL37 On 03-November-16			Index Future	495.32	496.2550	495.3150	496.2550	0.00
13/06/2016	AL7T On 04-August-16			Index Future	559.04	560.7190	559.0420	560.7190	11.00
13/06/2016	AL7T On 03-November-16			Index Future	569.82	571.5290	569.8170	571.5290	0.00
13/06/2016	ALBI On 04-August-16			Index Future	507.99	509.5230	507.9930	509.5230	723.00
13/06/2016	ALBI On 03-November-16			Index Future	517.78	519.3460	517.7840	519.3460	0.00
13/06/2016	ALBI On 02-February-17			Index Future	528.22	529.8270	528.2160	529.8270	0.00
13/06/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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13/06/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/06/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2016	EL28 On 04-August-16			Bond Future	132.18	132.0836	132.1785	132.0836	0.00
13/06/2016	EL28 On 04-August-16	126.86	Call	Bond Future	5318	5	5318	5	0.00
13/06/2016	EL28 On 04-August-16	126.87	Call	Bond Future	5308	5	5308	5	0.00
13/06/2016	EL28 On 04-August-16	126.88	Call	Bond Future	5298	5	5298	5	0.00
13/06/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
13/06/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
13/06/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
13/06/2016	EL28 On 03-November-16			Bond Future	133.04	132.9464	133.0428	132.9464	0.00
13/06/2016	EL28 On 03-November-16	132.15	Call	Bond Future	893	1	893	1	0.00
13/06/2016	EL28 On 03-November-16	132.17	Call	Bond Future	873	1	873	1	0.00
13/06/2016	EL28 On 03-November-16	132.16	Call	Bond Future	883	1	883	1	0.00
13/06/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
13/06/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
13/06/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
13/06/2016	ES33 On 04-August-16			Bond Future	10.67	78.6123	10.6669	78.6123	8,837.00
13/06/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
13/06/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
13/06/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
13/06/2016	ES33 On 04-August-16	10.24	Put	Bond Future	2761	2	2761	2	0.00
13/06/2016	ES33 On 04-August-16	10.26	Put	Bond Future	2628	2	2628	2	0.00
13/06/2016	ES33 On 04-August-16	10.25	Put	Bond Future	2695	2	2695	2	0.00
13/06/2016	ES33 On 03-November-16			Bond Future	10.75	76.3190	10.7513	76.3190	0.00
13/06/2016	ES33 On 03-November-16	11.31	Call	Bond Future	3349	4	3349	4	0.00
13/06/2016	ES33 On 03-November-16	11.29	Call	Bond Future	3233	4	3233	4	0.00
13/06/2016	ES33 On 03-November-16	11.30	Call	Bond Future	3291	4	3291	4	0.00
13/06/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
13/06/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
13/06/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
13/06/2016	ES33 On 02-February-17			Bond Future	10.83	77.8600	10.8318	77.8600	0.00
13/06/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
13/06/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
13/06/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
13/06/2016	ES33 On 02-February-17	10.60	Put	Bond Future	1441	1	1441	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
13/06/2016	ES33 On 02-February-17	10.61	Put	Bond Future	1378	1	1378	1	0.00
13/06/2016	ES33 On 02-February-17	10.59	Put	Bond Future	1504	1	1504	1	0.00
13/06/2016	ES42 On 04-August-16			Bond Future	10.82	82.7838	10.8166	82.7838	7,270.00
13/06/2016	ES42 On 03-November-16			Bond Future	10.90	80.1001	10.8997	80.1001	0.00
13/06/2016	GOVI On 04-August-16			GOVI	506.68	508.1370	506.6820	508.1370	449.00
13/06/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
13/06/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
13/06/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
13/06/2016	GOVI On 04-August-16	521.01	Put	GOVI	143280	13	143280	13	0.00
13/06/2016	GOVI On 04-August-16	520.99	Put	GOVI	143080	13	143080	13	0.00
13/06/2016	GOVI On 04-August-16	521.00	Put	GOVI	143180	13	143180	13	0.00
13/06/2016	GOVI On 03-November-16			GOVI	516.45	517.9330	516.4480	517.9330	127.00
13/06/2016	GOVI On 03-November-16	476.11	Call	GOVI	403380	42	403380	42	0.00
13/06/2016	GOVI On 03-November-16	476.12	Call	GOVI	403280	42	403280	42	0.00
13/06/2016	GOVI On 03-November-16	476.13	Call	GOVI	403180	42	403180	42	0.00
13/06/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
13/06/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
13/06/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
13/06/2016	GOVI On 02-February-17			GOVI	526.85	528.3850	526.8530	528.3850	0.00
13/06/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
13/06/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
13/06/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
13/06/2016	GOVI On 02-February-17	533.33	Put	GOVI	64770	5	64770	5	0.00
13/06/2016	GOVI On 02-February-17	533.34	Put	GOVI	64870	5	64870	5	0.00
13/06/2016	GOVI On 02-February-17	533.32	Put	GOVI	64670	5	64670	5	0.00
13/06/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/06/2016	IGOV On 04-August-16			Index Future	247.82	247.6660	247.8210	247.6660	1,081.00
13/06/2016	IGOV On 03-November-16			Index Future	252.61	252.4560	252.6130	252.4560	24.00
13/06/2016	IGOV On 02-February-17			Index Future	257.72	257.5650	257.7170	257.5650	0.00
13/06/2016	ILBI On 04-August-16			Index Future	671.32	670.8430	671.3150	670.8430	156.00
13/06/2016	ILBI On 03-November-16			Index Future	684.13	683.6470	684.1280	683.6470	0.00
13/06/2016	IS01 On 19-December-16			Interest Rate Swap	100.09	100.0932	100.0913	100.0932	0.00
13/06/2016	IS01 On 16-March-17			Interest Rate Swap	100.09	100.0900	100.0908	100.0900	0.00
13/06/2016	IS01 On 15-June-17			Interest Rate Swap	99.80	99.7932	99.7952	99.7932	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
13/06/2016	IS01 On 21-September-17			Interest Rate Swap	99.95	99.9387	99.9501	99.9387	0.00
13/06/2016	IS02 On 18-December-17			Interest Rate Swap	100.35	100.3309	100.3487	100.3309	0.00
13/06/2016	IS02 On 16-March-18			Interest Rate Swap	99.76	99.7327	99.7617	99.7327	0.00
13/06/2016	IS02 On 15-June-18			Interest Rate Swap	99.58	99.5318	99.5789	99.5318	0.00
13/06/2016	IS02 On 21-September-18			Interest Rate Swap	99.81	99.7488	99.8102	99.7488	0.00
13/06/2016	IS05 On 17-December-20			Interest Rate Swap	99.96	99.8684	99.9628	99.8684	0.00
13/06/2016	IS05 On 16-March-21			Interest Rate Swap	99.43	99.3327	99.4344	99.3327	0.00
13/06/2016	IS05 On 15-June-21			Interest Rate Swap	98.87	98.7646	98.8718	98.7646	0.00
13/06/2016	IS05 On 21-September-21			Interest Rate Swap	99.28	99.1629	99.2779	99.1629	0.00
13/06/2016	IS10 On 17-December-25			Interest Rate Swap	101.60	101.4269	101.6023	101.4269	0.00
13/06/2016	IS10 On 16-March-26			Interest Rate Swap	98.82	98.6346	98.8169	98.6346	0.00
13/06/2016	IS10 On 15-June-26			Interest Rate Swap	97.68	97.4968	97.6833	97.4968	0.00
13/06/2016	IS10 On 21-September-26			Interest Rate Swap	99.79	99.5973	99.7879	99.5973	0.00
13/06/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/06/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/06/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/06/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/06/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.31	92.6800	7.3100	92.6800	10.00
13/06/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.34	92.6500	7.3400	92.6500	0.00
13/06/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.41	92.5800	7.4100	92.5800	0.00
13/06/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.45	92.5400	7.4500	92.5400	0.00
13/06/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.53	92.4900	7.5300	92.4900	0.00
13/06/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.56	92.4600	7.5600	92.4600	0.00
13/06/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.65	92.3700	7.6500	92.3700	0.00
13/06/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.78	92.2300	7.7800	92.2300	0.00
13/06/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.91	92.1000	7.9100	92.1000	0.00
13/06/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.97	92.0400	7.9700	92.0400	0.00
13/06/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.04	91.9700	8.0400	91.9700	0.00
13/06/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.11	91.9000	8.1100	91.9000	0.00
13/06/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
13/06/2016	R023 On 04-August-16			Bond Future	8.90	98.0220	8.9045	98.0220	11,289.00
13/06/2016	R023 On 04-August-16	8.24	Call	Bond Future	192	0	192	0	0.00
13/06/2016	R023 On 04-August-16	8.26	Call	Bond Future	205	0	205	0	0.00
13/06/2016	R023 On 04-August-16	8.25	Call	Bond Future	199	0	199	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
13/06/2016	R023 On 04-August-16	8.25	Put	Bond Future	3348	3	3348	3	0.00
13/06/2016	R023 On 04-August-16	8.24	Put	Bond Future	3390	3	3390	3	0.00
13/06/2016	R023 On 04-August-16	8.26	Put	Bond Future	3306	3	3306	3	0.00
13/06/2016	R023 On 03-November-16			Bond Future	8.96	95.9602	8.9606	95.9602	0.00
13/06/2016	R023 On 03-November-16	9.73	Call	Bond Future	4098	4	4098	4	0.00
13/06/2016	R023 On 03-November-16	9.75	Call	Bond Future	4166	4	4166	4	0.00
13/06/2016	R023 On 03-November-16	9.74	Call	Bond Future	4132	4	4132	4	0.00
13/06/2016	R023 On 03-November-16	9.74	Put	Bond Future	651	1	651	1	0.00
13/06/2016	R023 On 03-November-16	9.75	Put	Bond Future	641	1	641	1	0.00
13/06/2016	R023 On 03-November-16	9.73	Put	Bond Future	661	1	661	1	0.00
13/06/2016	R023 On 02-February-17			Bond Future	9.01	97.8976	9.0064	97.8976	0.00
13/06/2016	R023 On 02-February-17	8.86	Call	Bond Future	2051	2	2051	2	0.00
13/06/2016	R023 On 02-February-17	8.85	Call	Bond Future	2031	2	2031	2	0.00
13/06/2016	R023 On 02-February-17	8.84	Call	Bond Future	2010	2	2010	2	0.00
13/06/2016	R023 On 02-February-17	8.85	Put	Bond Future	2726	3	2726	3	0.00
13/06/2016	R023 On 02-February-17	8.84	Put	Bond Future	2751	3	2751	3	0.00
13/06/2016	R023 On 02-February-17	8.86	Put	Bond Future	2703	3	2703	3	0.00
13/06/2016	R035 On 04-August-16			Bond Future	9.74	96.9300	9.7390	96.9300	5,505.00
13/06/2016	R035 On 04-August-16	10.35	Call	Bond Future	4709	5	4709	5	0.00
13/06/2016	R035 On 04-August-16	10.36	Call	Bond Future	4783	5	4783	5	0.00
13/06/2016	R035 On 04-August-16	10.37	Call	Bond Future	4856	5	4856	5	0.00
13/06/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
13/06/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
13/06/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
13/06/2016	R035 On 03-November-16			Bond Future	9.79	94.2767	9.7943	94.2767	0.00
13/06/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
13/06/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
13/06/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
13/06/2016	R035 On 03-November-16	9.59	Put	Bond Future	1643	1	1643	1	0.00
13/06/2016	R035 On 03-November-16	9.57	Put	Bond Future	1806	1	1806	1	0.00
13/06/2016	R035 On 03-November-16	9.58	Put	Bond Future	1724	1	1724	1	0.00
13/06/2016	R186 On 04-August-16			Bond Future	9.13	110.7948	9.1335	110.7948	99,556.00
13/06/2016	R186 On 04-August-16	8.90	Call	Bond Future	1049	1	1049	1	500.00
13/06/2016	R186 On 04-August-16	8.85	Call	Bond Future	928	1	928	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
13/06/2016	R186 On 04-August-16	9.60	Call	Bond Future	3805	4	3805	4	0.00
13/06/2016	R186 On 04-August-16	8.51	Call	Bond Future	351	0	351	0	0.00
13/06/2016	R186 On 04-August-16	8.49	Call	Bond Future	330	0	330	0	0.00
13/06/2016	R186 On 04-August-16	10.00	Call	Bond Future	6048	6	6048	6	0.00
13/06/2016	R186 On 04-August-16	8.50	Call	Bond Future	340	0	340	0	0.00
13/06/2016	R186 On 04-August-16	9.25	Call	Bond Future	2189	2	2189	2	0.00
13/06/2016	R186 On 04-August-16	9.35	Call	Bond Future	2606	3	2606	3	500.00
13/06/2016	R186 On 04-August-16	9.40	Call	Bond Future	2829	3	2829	3	0.00
13/06/2016	R186 On 04-August-16	9.30	Call	Bond Future	2393	3	2393	3	500.00
13/06/2016	R186 On 04-August-16	8.90	Put	Bond Future	2704	3	2704	3	0.00
13/06/2016	R186 On 04-August-16	9.60	Put	Bond Future	599	1	599	1	5,635.00
13/06/2016	R186 On 04-August-16	8.49	Put	Bond Future	4973	5	4973	5	0.00
13/06/2016	R186 On 04-August-16	8.85	Put	Bond Future	2941	3	2941	3	0.00
13/06/2016	R186 On 04-August-16	10.00	Put	Bond Future	195	0	195	0	6,500.00
13/06/2016	R186 On 04-August-16	8.51	Put	Bond Future	4846	5	4846	5	0.00
13/06/2016	R186 On 04-August-16	8.50	Put	Bond Future	4909	5	4909	5	0.00
13/06/2016	R186 On 04-August-16	9.25	Put	Bond Future	1376	1	1376	1	1,000.00
13/06/2016	R186 On 04-August-16	9.35	Put	Bond Future	1102	1	1102	1	0.00
13/06/2016	R186 On 04-August-16	9.40	Put	Bond Future	982	1	982	1	5,000.00
13/06/2016	R186 On 04-August-16	9.30	Put	Bond Future	1234	1	1234	1	0.00
13/06/2016	R186 On 03-November-16			Bond Future	9.18	112.9080	9.1837	112.9080	10.00
13/06/2016	R186 On 03-November-16	9.66	Call	Bond Future	4767	5	4767	5	0.00
13/06/2016	R186 On 03-November-16	8.96	Call	Bond Future	2162	2	2162	2	0.00
13/06/2016	R186 On 03-November-16	9.40	Call	Bond Future	3668	4	3668	4	1,425.00
13/06/2016	R186 On 03-November-16	9.20	Call	Bond Future	2928	3	2928	3	1,425.00
13/06/2016	R186 On 03-November-16	8.95	Call	Bond Future	2133	2	2133	2	0.00
13/06/2016	R186 On 03-November-16	8.97	Call	Bond Future	2191	2	2191	2	0.00
13/06/2016	R186 On 03-November-16	9.71	Call	Bond Future	4993	5	4993	5	0.00
13/06/2016	R186 On 03-November-16	9.66	Put	Bond Future	1559	1	1559	1	5,000.00
13/06/2016	R186 On 03-November-16	9.71	Put	Bond Future	1456	1	1456	1	5,000.00
13/06/2016	R186 On 03-November-16	8.96	Put	Bond Future	3714	4	3714	4	0.00
13/06/2016	R186 On 03-November-16	8.97	Put	Bond Future	3674	4	3674	4	0.00
13/06/2016	R186 On 03-November-16	9.20	Put	Bond Future	2816	3	2816	3	0.00
13/06/2016	R186 On 03-November-16	8.95	Put	Bond Future	3756	4	3756	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
13/06/2016	R186 On 03-November-16	9.40	Put	Bond Future	2195	2	2195	2	0.00
13/06/2016	R197 On 04-August-16			Bond Future	298.52	298.4618	298.5162	298.4618	1,845.00
13/06/2016	R197 On 04-August-16	293.98	Call	Bond Future	4536	4	4536	4	0.00
13/06/2016	R197 On 04-August-16	293.96	Call	Bond Future	4556	5	4556	5	0.00
13/06/2016	R197 On 04-August-16	293.97	Call	Bond Future	4546	4	4546	4	0.00
13/06/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
13/06/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
13/06/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
13/06/2016	R197 On 03-November-16			Bond Future	304.23	304.1722	304.2270	304.1722	0.00
13/06/2016	R197 On 03-November-16	303.56	Call	Bond Future	667	1	667	1	0.00
13/06/2016	R197 On 03-November-16	303.58	Call	Bond Future	647	1	647	1	0.00
13/06/2016	R197 On 03-November-16	303.57	Call	Bond Future	657	1	657	1	0.00
13/06/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
13/06/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
13/06/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
13/06/2016	R202 On 04-August-16			Bond Future	249.15	249.1020	249.1483	249.1020	37,608.00
13/06/2016	R202 On 04-August-16	243.26	Call	Bond Future	7049	7	7049	7	0.00
13/06/2016	R202 On 04-August-16	243.25	Call	Bond Future	7057	7	7057	7	0.00
13/06/2016	R202 On 04-August-16	243.24	Call	Bond Future	7064	7	7064	7	0.00
13/06/2016	R202 On 04-August-16	243.25	Put	Bond Future	1158	1	1158	1	0.00
13/06/2016	R202 On 04-August-16	243.26	Put	Bond Future	1161	1	1161	1	0.00
13/06/2016	R202 On 04-August-16	243.24	Put	Bond Future	1156	1	1156	1	0.00
13/06/2016	R202 On 03-November-16			Bond Future	253.91	253.8678	253.9148	253.8678	0.00
13/06/2016	R202 On 03-November-16	253.85	Call	Bond Future	65	0	65	0	0.00
13/06/2016	R202 On 03-November-16	253.86	Call	Bond Future	55	0	55	0	0.00
13/06/2016	R202 On 03-November-16	253.87	Call	Bond Future	45	0	45	0	0.00
13/06/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
13/06/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
13/06/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
13/06/2016	R203 On 04-August-16			Bond Future	7.79	103.8357	7.7941	103.8357	58,097.00
13/06/2016	R203 On 04-August-16	7.24	Call	Bond Future	29	0	29	0	0.00
13/06/2016	R203 On 04-August-16	7.26	Call	Bond Future	32	0	32	0	0.00
13/06/2016	R203 On 04-August-16	7.25	Call	Bond Future	30	0	30	0	0.00
13/06/2016	R203 On 04-August-16	7.24	Put	Bond Future	607	1	607	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
13/06/2016	R203 On 04-August-16	7.26	Put	Bond Future	588	1	588	1	0.00
13/06/2016	R203 On 04-August-16	7.25	Put	Bond Future	597	1	597	1	0.00
13/06/2016	R203 On 03-November-16			Bond Future	7.79	101.6441	7.7928	101.6441	0.00
13/06/2016	R203 On 03-November-16	8.84	Call	Bond Future	889	1	889	1	0.00
13/06/2016	R203 On 03-November-16	8.86	Call	Bond Future	903	1	903	1	0.00
13/06/2016	R203 On 03-November-16	8.85	Call	Bond Future	896	1	896	1	0.00
13/06/2016	R203 On 03-November-16	8.85	Put	Bond Future	43	0	43	0	0.00
13/06/2016	R203 On 03-November-16	8.86	Put	Bond Future	42	0	42	0	0.00
13/06/2016	R203 On 03-November-16	8.84	Put	Bond Future	44	0	44	0	0.00
13/06/2016	R203 On 02-February-17			Bond Future	7.66	103.6964	7.6604	103.6964	0.00
13/06/2016	R203 On 02-February-17	7.70	Call	Bond Future	269	0	269	0	0.00
13/06/2016	R203 On 02-February-17	7.72	Call	Bond Future	275	0	275	0	0.00
13/06/2016	R203 On 02-February-17	7.71	Call	Bond Future	272	0	272	0	0.00
13/06/2016	R203 On 02-February-17	7.71	Put	Bond Future	243	0	243	0	0.00
13/06/2016	R203 On 02-February-17	7.70	Put	Bond Future	246	0	246	0	0.00
13/06/2016	R203 On 02-February-17	7.72	Put	Bond Future	241	0	241	0	0.00
13/06/2016	R204 On 04-August-16			Bond Future	8.21	100.7353	8.2142	100.7353	31,609.00
13/06/2016	R204 On 04-August-16	7.76	Call	Bond Future	129	0	129	0	0.00
13/06/2016	R204 On 04-August-16	7.75	Call	Bond Future	125	0	125	0	0.00
13/06/2016	R204 On 04-August-16	7.74	Call	Bond Future	121	0	121	0	0.00
13/06/2016	R204 On 04-August-16	7.75	Put	Bond Future	1108	1	1108	1	0.00
13/06/2016	R204 On 04-August-16	7.74	Put	Bond Future	1125	1	1125	1	0.00
13/06/2016	R204 On 04-August-16	7.76	Put	Bond Future	1091	1	1091	1	0.00
13/06/2016	R204 On 03-November-16			Bond Future	8.26	102.6566	8.2629	102.6566	0.00
13/06/2016	R204 On 03-November-16	9.22	Call	Bond Future	1957	2	1957	2	0.00
13/06/2016	R204 On 03-November-16	9.21	Call	Bond Future	1941	2	1941	2	0.00
13/06/2016	R204 On 03-November-16	9.23	Call	Bond Future	1973	2	1973	2	0.00
13/06/2016	R204 On 03-November-16	9.22	Put	Bond Future	157	0	157	0	0.00
13/06/2016	R204 On 03-November-16	9.23	Put	Bond Future	154	0	154	0	0.00
13/06/2016	R204 On 03-November-16	9.21	Put	Bond Future	160	0	160	0	0.00
13/06/2016	R204 On 02-February-17			Bond Future	8.28	100.6865	8.2771	100.6865	0.00
13/06/2016	R204 On 02-February-17	8.28	Call	Bond Future	804	1	804	1	0.00
13/06/2016	R204 On 02-February-17	8.29	Call	Bond Future	812	1	812	1	0.00
13/06/2016	R204 On 02-February-17	8.30	Call	Bond Future	821	1	821	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
13/06/2016	R204 On 02-February-17	8.28	Put	Bond Future	799	1	799	1	0.00
13/06/2016	R204 On 02-February-17	8.29	Put	Bond Future	791	1	791	1	0.00
13/06/2016	R204 On 02-February-17	8.30	Put	Bond Future	782	1	782	1	0.00
13/06/2016	R207 On 04-August-16			Bond Future	8.51	96.9749	8.5077	96.9749	76,760.00
13/06/2016	R207 On 04-August-16	8.00	Call	Bond Future	166	0	166	0	0.00
13/06/2016	R207 On 04-August-16	7.99	Call	Bond Future	160	0	160	0	0.00
13/06/2016	R207 On 04-August-16	8.01	Call	Bond Future	171	0	171	0	0.00
13/06/2016	R207 On 04-August-16	7.99	Put	Bond Future	1653	2	1653	2	0.00
13/06/2016	R207 On 04-August-16	8.00	Put	Bond Future	1629	2	1629	2	0.00
13/06/2016	R207 On 04-August-16	8.01	Put	Bond Future	1606	2	1606	2	0.00
13/06/2016	R207 On 02-February-17			Bond Future	8.60	97.1762	8.5969	97.1762	0.00
13/06/2016	R207 On 02-February-17	8.91	Call	Bond Future	1697	2	1697	2	62.00
13/06/2016	R207 On 02-February-17	9.22	Call	Bond Future	2194	2	2194	2	0.00
13/06/2016	R207 On 02-February-17	9.24	Call	Bond Future	2228	2	2228	2	0.00
13/06/2016	R207 On 02-February-17	9.23	Call	Bond Future	2211	2	2211	2	0.00
13/06/2016	R207 On 02-February-17	8.91	Put	Bond Future	920	1	920	1	0.00
13/06/2016	R207 On 02-February-17	9.22	Put	Bond Future	656	1	656	1	0.00
13/06/2016	R207 On 02-February-17	9.23	Put	Bond Future	648	1	648	1	0.00
13/06/2016	R207 On 02-February-17	9.24	Put	Bond Future	641	1	641	1	0.00
13/06/2016	R208 On 04-August-16			Bond Future	8.66	95.4169	8.6636	95.4169	48,487.00
13/06/2016	R208 On 04-August-16	7.99	Call	Bond Future	125	0	125	0	0.00
13/06/2016	R208 On 04-August-16	8.00	Call	Bond Future	130	0	130	0	0.00
13/06/2016	R208 On 04-August-16	8.01	Call	Bond Future	135	0	135	0	0.00
13/06/2016	R208 On 04-August-16	7.99	Put	Bond Future	2582	2	2582	2	0.00
13/06/2016	R208 On 04-August-16	8.00	Put	Bond Future	2550	2	2550	2	0.00
13/06/2016	R208 On 04-August-16	8.01	Put	Bond Future	2517	2	2517	2	0.00
13/06/2016	R208 On 03-November-16			Bond Future	8.72	93.8340	8.7197	93.8340	0.00
13/06/2016	R208 On 03-November-16	9.57	Call	Bond Future	3265	3	3265	3	0.00
13/06/2016	R208 On 03-November-16	9.59	Call	Bond Future	3319	3	3319	3	0.00
13/06/2016	R208 On 03-November-16	9.58	Call	Bond Future	3292	3	3292	3	0.00
13/06/2016	R208 On 03-November-16	9.57	Put	Bond Future	403	0	403	0	0.00
13/06/2016	R208 On 03-November-16	9.58	Put	Bond Future	397	0	397	0	0.00
13/06/2016	R208 On 03-November-16	9.59	Put	Bond Future	390	0	390	0	0.00
13/06/2016	R208 On 02-February-17			Bond Future	8.76	95.7286	8.7600	95.7286	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
13/06/2016	R208 On 02-February-17	8.64	Call	Bond Future	1486	2	1486	2	0.00
13/06/2016	R208 On 02-February-17	8.63	Call	Bond Future	1470	2	1470	2	0.00
13/06/2016	R208 On 02-February-17	8.65	Call	Bond Future	1501	2	1501	2	0.00
13/06/2016	R208 On 02-February-17	8.65	Put	Bond Future	1862	2	1862	2	0.00
13/06/2016	R208 On 02-February-17	8.64	Put	Bond Future	1879	2	1879	2	0.00
13/06/2016	R208 On 02-February-17	8.63	Put	Bond Future	1896	2	1896	2	0.00
13/06/2016	R209 On 04-August-16			Bond Future	9.68	72.6636	9.6764	72.6636	55,063.00
13/06/2016	R209 On 04-August-16	9.24	Call	Bond Future	653	1	653	1	0.00
13/06/2016	R209 On 04-August-16	10.60	Call	Bond Future	5959	6	5959	6	5,624.00
13/06/2016	R209 On 04-August-16	9.26	Call	Bond Future	688	1	688	1	0.00
13/06/2016	R209 On 04-August-16	9.25	Call	Bond Future	671	1	671	1	0.00
13/06/2016	R209 On 04-August-16	9.70	Call	Bond Future	1828	2	1828	2	0.00
13/06/2016	R209 On 04-August-16	10.29	Call	Bond Future	4358	5	4358	5	0.00
13/06/2016	R209 On 04-August-16	9.60	Call	Bond Future	1507	2	1507	2	5,624.00
13/06/2016	R209 On 04-August-16	9.40	Call	Bond Future	975	1	975	1	250.00
13/06/2016	R209 On 04-August-16	9.24	Put	Bond Future	3659	3	3659	3	0.00
13/06/2016	R209 On 04-August-16	10.60	Put	Bond Future	192	0	192	0	0.00
13/06/2016	R209 On 04-August-16	9.26	Put	Bond Future	3552	3	3552	3	0.00
13/06/2016	R209 On 04-August-16	9.25	Put	Bond Future	3605	3	3605	3	0.00
13/06/2016	R209 On 04-August-16	10.29	Put	Bond Future	442	0	442	0	250.00
13/06/2016	R209 On 04-August-16	9.70	Put	Bond Future	1671	2	1671	2	250.00
13/06/2016	R209 On 04-August-16	9.40	Put	Bond Future	2856	3	2856	3	0.00
13/06/2016	R209 On 04-August-16	9.60	Put	Bond Future	2019	2	2019	2	0.00
13/06/2016	R209 On 03-November-16			Bond Future	9.72	70.8988	9.7245	70.8988	0.00
13/06/2016	R209 On 03-November-16	10.24	Call	Bond Future	4831	5	4831	5	0.00
13/06/2016	R209 On 03-November-16	10.26	Call	Bond Future	4915	5	4915	5	0.00
13/06/2016	R209 On 03-November-16	10.25	Call	Bond Future	4873	5	4873	5	0.00
13/06/2016	R209 On 03-November-16	10.25	Put	Bond Future	1527	1	1527	1	5,000.00
13/06/2016	R209 On 03-November-16	10.26	Put	Bond Future	1508	1	1508	1	0.00
13/06/2016	R209 On 03-November-16	10.24	Put	Bond Future	1547	1	1547	1	0.00
13/06/2016	R209 On 02-February-17			Bond Future	9.77	72.3305	9.7660	72.3305	0.00
13/06/2016	R209 On 02-February-17	9.53	Call	Bond Future	3024	3	3024	3	0.00
13/06/2016	R209 On 02-February-17	9.55	Call	Bond Future	3082	3	3082	3	0.00
13/06/2016	R209 On 02-February-17	9.54	Call	Bond Future	3053	3	3053	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
13/06/2016	R209 On 02-February-17	9.53	Put	Bond Future	4598	4	4598	4	0.00
13/06/2016	R209 On 02-February-17	9.54	Put	Bond Future	4559	4	4559	4	0.00
13/06/2016	R209 On 02-February-17	9.55	Put	Bond Future	4520	4	4520	4	0.00
13/06/2016	R210 On 04-August-16			Bond Future	188.71	188.5823	188.7127	188.5823	2,571.00
13/06/2016	R210 On 04-August-16	181.51	Call	Bond Future	7203	7	7203	7	0.00
13/06/2016	R210 On 04-August-16	181.50	Call	Bond Future	7213	7	7213	7	0.00
13/06/2016	R210 On 04-August-16	181.52	Call	Bond Future	7193	7	7193	7	0.00
13/06/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
13/06/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
13/06/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
13/06/2016	R210 On 03-November-16			Bond Future	190.04	189.9080	190.0405	189.9080	0.00
13/06/2016	R210 On 03-November-16	188.90	Call	Bond Future	1141	1	1141	1	0.00
13/06/2016	R210 On 03-November-16	188.92	Call	Bond Future	1121	1	1121	1	0.00
13/06/2016	R210 On 03-November-16	188.91	Call	Bond Future	1131	1	1131	1	0.00
13/06/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
13/06/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
13/06/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
13/06/2016	R211 On 04-August-16			Bond Future	139.98	139.9567	139.9754	139.9567	64.00
13/06/2016	R211 On 04-August-16	137.09	Call	Bond Future	2885	3	2885	3	0.00
13/06/2016	R211 On 04-August-16	137.07	Call	Bond Future	2905	3	2905	3	0.00
13/06/2016	R211 On 04-August-16	137.08	Call	Bond Future	2895	3	2895	3	0.00
13/06/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
13/06/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
13/06/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
13/06/2016	R211 On 03-November-16			Bond Future	142.65	142.6346	142.6535	142.6346	0.00
13/06/2016	R211 On 03-November-16	141.76	Call	Bond Future	893	1	893	1	0.00
13/06/2016	R211 On 03-November-16	141.75	Call	Bond Future	903	1	903	1	0.00
13/06/2016	R211 On 03-November-16	141.74	Call	Bond Future	913	1	913	1	0.00
13/06/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
13/06/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
13/06/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
13/06/2016	R212 On 04-August-16			Bond Future	145.87	145.8408	145.8677	145.8408	4,218.00
13/06/2016	R212 On 04-August-16	142.44	Call	Bond Future	3428	3	3428	3	0.00
13/06/2016	R212 On 04-August-16	142.43	Call	Bond Future	3438	3	3438	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
13/06/2016	R212 On 04-August-16	142.42	Call	Bond Future	3448	3	3448	3	0.00
13/06/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
13/06/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
13/06/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
13/06/2016	R212 On 03-November-16			Bond Future	148.66	148.6314	148.6585	148.6314	0.00
13/06/2016	R212 On 03-November-16	148.11	Call	Bond Future	549	1	549	1	0.00
13/06/2016	R212 On 03-November-16	148.12	Call	Bond Future	539	1	539	1	0.00
13/06/2016	R212 On 03-November-16	148.10	Call	Bond Future	559	1	559	1	0.00
13/06/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
13/06/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
13/06/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
13/06/2016	R213 On 04-August-16			Bond Future	9.56	83.5099	9.5572	83.5099	45,747.00
13/06/2016	R213 On 04-August-16	9.01	Call	Bond Future	466	1	466	1	0.00
13/06/2016	R213 On 04-August-16	8.99	Call	Bond Future	440	1	440	1	0.00
13/06/2016	R213 On 04-August-16	9.00	Call	Bond Future	452	1	452	1	0.00
13/06/2016	R213 On 04-August-16	8.99	Put	Bond Future	4341	4	4341	4	0.00
13/06/2016	R213 On 04-August-16	9.00	Put	Bond Future	4283	4	4283	4	0.00
13/06/2016	R213 On 04-August-16	9.01	Put	Bond Future	4225	4	4225	4	0.00
13/06/2016	R213 On 03-November-16			Bond Future	9.61	81.5517	9.6096	81.5517	0.00
13/06/2016	R213 On 03-November-16	10.20	Call	Bond Future	5112	5	5112	5	0.00
13/06/2016	R213 On 03-November-16	10.19	Call	Bond Future	5069	5	5069	5	0.00
13/06/2016	R213 On 03-November-16	10.18	Call	Bond Future	5026	5	5026	5	0.00
13/06/2016	R213 On 03-November-16	10.19	Put	Bond Future	1380	1	1380	1	0.00
13/06/2016	R213 On 03-November-16	10.18	Put	Bond Future	1399	1	1399	1	0.00
13/06/2016	R213 On 03-November-16	10.20	Put	Bond Future	1362	1	1362	1	0.00
13/06/2016	R213 On 02-February-17			Bond Future	9.66	83.1982	9.6560	83.1982	0.00
13/06/2016	R213 On 02-February-17	9.40	Call	Bond Future	2899	3	2899	3	0.00
13/06/2016	R213 On 02-February-17	9.42	Call	Bond Future	2955	3	2955	3	0.00
13/06/2016	R213 On 02-February-17	9.41	Call	Bond Future	2927	3	2927	3	0.00
13/06/2016	R213 On 02-February-17	9.40	Put	Bond Future	4586	4	4586	4	0.00
13/06/2016	R213 On 02-February-17	9.42	Put	Bond Future	4509	4	4509	4	0.00
13/06/2016	R213 On 02-February-17	9.41	Put	Bond Future	4547	4	4547	4	0.00
13/06/2016	R214 On 04-August-16			Bond Future	9.80	72.7515	9.7956	72.7515	30,086.00
13/06/2016	R214 On 04-August-16	9.30	Call	Bond Future	593	1	593	1	1,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2016	R214 On 04-August-16	9.24	Call	Bond Future	501	1	501	1	0.00
13/06/2016	R214 On 04-August-16	11.30	Call	Bond Future	9229	10	9229	10	5,610.00
13/06/2016	R214 On 04-August-16	9.26	Call	Bond Future	531	1	531	1	0.00
13/06/2016	R214 On 04-August-16	9.25	Call	Bond Future	516	1	516	1	0.00
13/06/2016	R214 On 04-August-16	10.30	Call	Bond Future	3959	4	3959	4	5,610.00
13/06/2016	R214 On 04-August-16	8.55	Call	Bond Future	42	0	42	0	1,300.00
13/06/2016	R214 On 04-August-16	9.30	Put	Bond Future	4147	4	4147	4	0.00
13/06/2016	R214 On 04-August-16	9.26	Put	Bond Future	4384	4	4384	4	0.00
13/06/2016	R214 On 04-August-16	9.24	Put	Bond Future	4505	4	4505	4	0.00
13/06/2016	R214 On 04-August-16	11.30	Put	Bond Future	37	0	37	0	0.00
13/06/2016	R214 On 04-August-16	10.30	Put	Bond Future	627	1	627	1	0.00
13/06/2016	R214 On 04-August-16	9.25	Put	Bond Future	4444	4	4444	4	0.00
13/06/2016	R214 On 04-August-16	8.55	Put	Bond Future	9565	9	9565	9	0.00
13/06/2016	R214 On 03-November-16			Bond Future	9.85	70.8418	9.8453	70.8418	0.00
13/06/2016	R214 On 03-November-16	10.33	Call	Bond Future	4889	5	4889	5	0.00
13/06/2016	R214 On 03-November-16	10.35	Call	Bond Future	4973	5	4973	5	0.00
13/06/2016	R214 On 03-November-16	10.34	Call	Bond Future	4931	5	4931	5	0.00
13/06/2016	R214 On 03-November-16	10.33	Put	Bond Future	1709	2	1709	2	0.00
13/06/2016	R214 On 03-November-16	10.34	Put	Bond Future	1688	2	1688	2	0.00
13/06/2016	R214 On 03-November-16	10.35	Put	Bond Future	1667	2	1667	2	0.00
13/06/2016	R214 On 02-February-17			Bond Future	9.89	72.2721	9.8899	72.2721	0.00
13/06/2016	R214 On 02-February-17	9.67	Call	Bond Future	3196	3	3196	3	0.00
13/06/2016	R214 On 02-February-17	9.66	Call	Bond Future	3166	3	3166	3	0.00
13/06/2016	R214 On 02-February-17	9.68	Call	Bond Future	3226	3	3226	3	0.00
13/06/2016	R214 On 02-February-17	9.67	Put	Bond Future	4711	5	4711	5	0.00
13/06/2016	R214 On 02-February-17	9.66	Put	Bond Future	4751	5	4751	5	0.00
13/06/2016	R214 On 02-February-17	9.68	Put	Bond Future	4671	5	4671	5	0.00
13/06/2016	R248 On 04-August-16			Bond Future	9.87	93.4345	9.8722	93.4345	58,911.00
13/06/2016	R248 On 04-August-16	9.25	Call	Bond Future	584	1	584	1	0.00
13/06/2016	R248 On 04-August-16	9.26	Call	Bond Future	601	1	601	1	0.00
13/06/2016	R248 On 04-August-16	9.24	Call	Bond Future	567	1	567	1	0.00
13/06/2016	R248 On 04-August-16	9.26	Put	Bond Future	6234	6	6234	6	0.00
13/06/2016	R248 On 04-August-16	9.25	Put	Bond Future	6314	6	6314	6	0.00
13/06/2016	R248 On 04-August-16	9.24	Put	Bond Future	6395	6	6395	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
13/06/2016	R248 On 03-November-16			Bond Future	9.92	90.7780	9.9244	90.7780	0.00
13/06/2016	R248 On 03-November-16	10.39	Call	Bond Future	6189	6	6189	6	0.00
13/06/2016	R248 On 03-November-16	10.38	Call	Bond Future	6137	6	6137	6	0.00
13/06/2016	R248 On 03-November-16	10.37	Call	Bond Future	6086	6	6086	6	0.00
13/06/2016	R248 On 03-November-16	10.38	Put	Bond Future	2357	2	2357	2	0.00
13/06/2016	R248 On 03-November-16	10.39	Put	Bond Future	2329	2	2329	2	0.00
13/06/2016	R248 On 03-November-16	10.37	Put	Bond Future	2385	2	2385	2	0.00
13/06/2016	R248 On 02-February-17			Bond Future	9.97	92.6108	9.9717	92.6108	0.00
13/06/2016	R248 On 02-February-17	9.76	Call	Bond Future	4259	4	4259	4	0.00
13/06/2016	R248 On 02-February-17	9.77	Call	Bond Future	4298	5	4298	5	0.00
13/06/2016	R248 On 02-February-17	9.78	Call	Bond Future	4336	5	4336	5	0.00
13/06/2016	R248 On 02-February-17	9.77	Put	Bond Future	6052	6	6052	6	0.00
13/06/2016	R248 On 02-February-17	9.76	Put	Bond Future	6103	6	6103	6	0.00
13/06/2016	R248 On 02-February-17	9.78	Put	Bond Future	6002	6	6002	6	0.00