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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
24/06/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	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
24/06/2016	2025 On 04-August-16			Bond Future	127.44	127.5770	127.4382	127.5770	3,012.00
24/06/2016	2025 On 04-August-16	123.86	Call	Bond Future	3578	4	3578	4	0.00
24/06/2016	2025 On 04-August-16	123.87	Call	Bond Future	3568	4	3568	4	0.00
24/06/2016	2025 On 04-August-16	123.85	Call	Bond Future	3588	4	3588	4	0.00
24/06/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
24/06/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
24/06/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
24/06/2016	2025 On 03-November-16			Bond Future	129.87	130.0115	129.8687	130.0115	0.00
24/06/2016	2025 On 03-November-16	129.23	Call	Bond Future	639	1	639	1	0.00
24/06/2016	2025 On 03-November-16	129.22	Call	Bond Future	649	1	649	1	0.00
24/06/2016	2025 On 03-November-16	129.21	Call	Bond Future	659	1	659	1	0.00
24/06/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
24/06/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
24/06/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
24/06/2016	2030 On 04-August-16			Bond Future	9.48	90.5162	9.4778	90.5162	25,310.00
24/06/2016	2030 On 04-August-16	10.17	Call	Bond Future	4617	6	4617	6	0.00
24/06/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
24/06/2016	2030 On 03-November-16			Bond Future	9.53	92.2383	9.5284	92.2383	0.00
24/06/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
24/06/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
24/06/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
24/06/2016	2030 On 03-November-16	9.33	Put	Bond Future	1370	0	1370	0	0.00
24/06/2016	2030 On 03-November-16	9.34	Put	Bond Future	1301	0	1301	0	0.00
24/06/2016	2030 On 03-November-16	9.35	Put	Bond Future	1231	0	1231	0	0.00
24/06/2016	2032 On 04-August-16			Bond Future	9.61	93.6302	9.6126	93.6302	12,705.00
24/06/2016	2032 On 04-August-16	8.99	Call	Bond Future	267	1	267	1	0.00
24/06/2016	2032 On 04-August-16	9.01	Call	Bond Future	288	1	288	1	0.00
24/06/2016	2032 On 04-August-16	9.00	Call	Bond Future	277	1	277	1	0.00
24/06/2016	2032 On 04-August-16	9.00	Put	Bond Future	4959	4	4959	4	0.00
24/06/2016	2032 On 04-August-16	9.01	Put	Bond Future	4890	4	4890	4	0.00
24/06/2016	2032 On 04-August-16	8.99	Put	Bond Future	5028	4	5028	4	0.00
24/06/2016	2032 On 03-November-16			Bond Future	9.67	91.2523	9.6671	91.2523	0.00
24/06/2016	2032 On 03-November-16	10.28	Call	Bond Future	5600	7	5600	7	0.00
24/06/2016	2032 On 03-November-16	10.30	Call	Bond Future	5697	7	5697	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2016	2032 On 03-November-16	10.29	Call	Bond Future	5648	7	5648	7	0.00
24/06/2016	2032 On 03-November-16	10.28	Put	Bond Future	1303	1	1303	1	0.00
24/06/2016	2032 On 03-November-16	10.29	Put	Bond Future	1284	1	1284	1	0.00
24/06/2016	2032 On 03-November-16	10.30	Put	Bond Future	1265	1	1265	1	0.00
24/06/2016	2032 On 02-February-17			Bond Future	9.71	93.0820	9.7149	93.0820	0.00
24/06/2016	2032 On 02-February-17	9.51	Call	Bond Future	3186	4	3186	4	0.00
24/06/2016	2032 On 02-February-17	9.53	Call	Bond Future	3250	4	3250	4	0.00
24/06/2016	2032 On 02-February-17	9.52	Call	Bond Future	3218	4	3218	4	0.00
24/06/2016	2032 On 02-February-17	9.52	Put	Bond Future	4634	4	4634	4	0.00
24/06/2016	2032 On 02-February-17	9.51	Put	Bond Future	4676	4	4676	4	0.00
24/06/2016	2032 On 02-February-17	9.53	Put	Bond Future	4593	4	4593	4	0.00
24/06/2016	2033 On 04-August-16			Bond Future	108.83	108.7403	108.8276	108.7403	4,159.00
24/06/2016	2033 On 04-August-16	104.99	Call	Bond Future	3838	4	3838	4	0.00
24/06/2016	2033 On 04-August-16	105.00	Call	Bond Future	3828	4	3828	4	0.00
24/06/2016	2033 On 04-August-16	105.01	Call	Bond Future	3818	4	3818	4	0.00
24/06/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
24/06/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
24/06/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
24/06/2016	2033 On 03-November-16			Bond Future	109.88	109.7960	109.8841	109.7960	0.00
24/06/2016	2033 On 03-November-16	109.18	Call	Bond Future	704	1	704	1	0.00
24/06/2016	2033 On 03-November-16	109.17	Call	Bond Future	714	1	714	1	0.00
24/06/2016	2033 On 03-November-16	109.16	Call	Bond Future	724	1	724	1	0.00
24/06/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
24/06/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
24/06/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
24/06/2016	2037 On 04-August-16			Bond Future	9.77	90.6892	9.7678	90.6892	40,983.00
24/06/2016	2037 On 04-August-16	9.24	Call	Bond Future	447	1	447	1	0.00
24/06/2016	2037 On 04-August-16	9.25	Call	Bond Future	462	1	462	1	0.00
24/06/2016	2037 On 04-August-16	9.26	Call	Bond Future	477	1	477	1	0.00
24/06/2016	2037 On 04-August-16	9.25	Put	Bond Future	4764	4	4764	4	0.00
24/06/2016	2037 On 04-August-16	9.26	Put	Bond Future	4694	4	4694	4	0.00
24/06/2016	2037 On 04-August-16	9.24	Put	Bond Future	4835	4	4835	4	0.00
24/06/2016	2037 On 03-November-16			Bond Future	9.82	92.4146	9.8191	92.4146	0.00
24/06/2016	2037 On 03-November-16	10.35	Call	Bond Future	5724	7	5724	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2016	2037 On 03-November-16	10.36	Call	Bond Future	5775	7	5775	7	0.00
24/06/2016	2037 On 03-November-16	10.37	Call	Bond Future	5825	7	5825	7	0.00
24/06/2016	2037 On 03-November-16	10.36	Put	Bond Future	1648	1	1648	1	0.00
24/06/2016	2037 On 03-November-16	10.37	Put	Bond Future	1626	1	1626	1	0.00
24/06/2016	2037 On 03-November-16	10.35	Put	Bond Future	1671	1	1671	1	0.00
24/06/2016	2037 On 02-February-17			Bond Future	9.86	90.0105	9.8650	90.0105	0.00
24/06/2016	2037 On 02-February-17	9.66	Call	Bond Future	3587	4	3587	4	0.00
24/06/2016	2037 On 02-February-17	9.68	Call	Bond Future	3657	5	3657	5	0.00
24/06/2016	2037 On 02-February-17	9.67	Call	Bond Future	3622	4	3622	4	0.00
24/06/2016	2037 On 02-February-17	9.66	Put	Bond Future	5218	4	5218	4	0.00
24/06/2016	2037 On 02-February-17	9.67	Put	Bond Future	5172	4	5172	4	0.00
24/06/2016	2037 On 02-February-17	9.68	Put	Bond Future	5127	4	5127	4	0.00
24/06/2016	2038 On 04-August-16			Bond Future	134.96	134.9512	134.9642	134.9512	21,722.00
24/06/2016	2038 On 04-August-16	129.31	Call	Bond Future	5654	6	5654	6	0.00
24/06/2016	2038 On 04-August-16	129.30	Call	Bond Future	5664	6	5664	6	0.00
24/06/2016	2038 On 04-August-16	129.32	Call	Bond Future	5644	6	5644	6	0.00
24/06/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
24/06/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
24/06/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
24/06/2016	2038 On 03-November-16			Bond Future	137.54	137.5265	137.5383	137.5265	0.00
24/06/2016	2038 On 03-November-16	136.33	Call	Bond Future	1208	1	1208	1	0.00
24/06/2016	2038 On 03-November-16	136.32	Call	Bond Future	1218	1	1218	1	0.00
24/06/2016	2038 On 03-November-16	136.31	Call	Bond Future	1228	1	1228	1	0.00
24/06/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
24/06/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
24/06/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
24/06/2016	2040 On 04-August-16			Bond Future	9.83	94.3208	9.8329	94.3208	722.00
24/06/2016	2040 On 04-August-16	9.51	Call	Bond Future	915	2	915	2	0.00
24/06/2016	2040 On 04-August-16	9.50	Call	Bond Future	889	1	889	1	0.00
24/06/2016	2040 On 04-August-16	9.49	Call	Bond Future	864	1	864	1	0.00
24/06/2016	2040 On 04-August-16	9.51	Put	Bond Future	3738	3	3738	3	0.00
24/06/2016	2040 On 04-August-16	9.50	Put	Bond Future	3803	3	3803	3	0.00
24/06/2016	2040 On 04-August-16	9.49	Put	Bond Future	3868	3	3868	3	0.00
24/06/2016	2040 On 03-November-16			Bond Future	9.88	96.1152	9.8847	96.1152	0.00

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24/06/2016	2040 On 03-November-16	9.70	Call	Bond Future	2882	4	2882	4	0.00
24/06/2016	2040 On 03-November-16	9.71	Call	Bond Future	2919	4	2919	4	0.00
24/06/2016	2040 On 03-November-16	9.69	Call	Bond Future	2845	4	2845	4	0.00
24/06/2016	2040 On 03-November-16	9.69	Put	Bond Future	4514	4	4514	4	0.00
24/06/2016	2040 On 03-November-16	9.71	Put	Bond Future	4414	4	4414	4	0.00
24/06/2016	2040 On 03-November-16	9.70	Put	Bond Future	4464	4	4464	4	0.00
24/06/2016	2044 On 04-August-16			Bond Future	9.85	91.5614	9.8471	91.5614	19,251.00
24/06/2016	2044 On 04-August-16	9.51	Call	Bond Future	890	2	890	2	0.00
24/06/2016	2044 On 04-August-16	9.50	Call	Bond Future	865	1	865	1	0.00
24/06/2016	2044 On 04-August-16	9.49	Call	Bond Future	841	1	841	1	0.00
24/06/2016	2044 On 04-August-16	9.50	Put	Bond Future	3934	3	3934	3	0.00
24/06/2016	2044 On 04-August-16	9.51	Put	Bond Future	3868	3	3868	3	0.00
24/06/2016	2044 On 04-August-16	9.49	Put	Bond Future	4001	3	4001	3	0.00
24/06/2016	2044 On 03-November-16			Bond Future	9.90	93.3033	9.8973	93.3033	0.00
24/06/2016	2044 On 03-November-16	10.42	Call	Bond Future	6152	7	6152	7	0.00
24/06/2016	2044 On 03-November-16	10.43	Call	Bond Future	6205	7	6205	7	0.00
24/06/2016	2044 On 03-November-16	10.41	Call	Bond Future	6099	7	6099	7	0.00
24/06/2016	2044 On 03-November-16	10.43	Put	Bond Future	1864	1	1864	1	0.00
24/06/2016	2044 On 03-November-16	10.42	Put	Bond Future	1889	1	1889	1	0.00
24/06/2016	2044 On 03-November-16	10.41	Put	Bond Future	1914	1	1914	1	0.00
24/06/2016	2044 On 02-February-17			Bond Future	9.94	90.7919	9.9424	90.7919	0.00
24/06/2016	2044 On 02-February-17	9.77	Call	Bond Future	4078	5	4078	5	0.00
24/06/2016	2044 On 02-February-17	9.76	Call	Bond Future	4039	5	4039	5	0.00
24/06/2016	2044 On 02-February-17	9.78	Call	Bond Future	4116	5	4116	5	0.00
24/06/2016	2044 On 02-February-17	9.77	Put	Bond Future	5551	5	5551	5	0.00
24/06/2016	2044 On 02-February-17	9.78	Put	Bond Future	5503	5	5503	5	0.00
24/06/2016	2044 On 02-February-17	9.76	Put	Bond Future	5600	5	5600	5	0.00
24/06/2016	2046 On 04-August-16			Bond Future	134.88	135.4479	134.8803	135.4479	16,620.00
24/06/2016	2046 On 04-August-16	129.00	Call	Bond Future	5880	6	5880	6	0.00
24/06/2016	2046 On 04-August-16	129.01	Call	Bond Future	5870	6	5870	6	0.00
24/06/2016	2046 On 04-August-16	129.02	Call	Bond Future	5860	6	5860	6	0.00
24/06/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
24/06/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
24/06/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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24/06/2016	2046 On 03-November-16			Bond Future	135.95	136.5267	135.9474	136.5267	0.00
24/06/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
24/06/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
24/06/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
24/06/2016	2046 On 03-November-16	137.09	Put	Bond Future	1143	1	1143	1	0.00
24/06/2016	2046 On 03-November-16	137.07	Put	Bond Future	1123	1	1123	1	0.00
24/06/2016	2046 On 03-November-16	137.08	Put	Bond Future	1133	1	1133	1	0.00
24/06/2016	2050 On 04-August-16			Bond Future	144.15	145.0040	144.1514	145.0040	21,135.00
24/06/2016	2050 On 04-August-16	139.12	Call	Bond Future	5031	6	5031	6	0.00
24/06/2016	2050 On 04-August-16	139.14	Call	Bond Future	5011	6	5011	6	0.00
24/06/2016	2050 On 04-August-16	139.13	Call	Bond Future	5021	6	5021	6	0.00
24/06/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
24/06/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
24/06/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
24/06/2016	2050 On 03-November-16			Bond Future	146.90	147.7710	146.9008	147.7710	0.00
24/06/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
24/06/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
24/06/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
24/06/2016	2050 On 03-November-16	149.53	Put	Bond Future	2629	2	2629	2	0.00
24/06/2016	2050 On 03-November-16	149.54	Put	Bond Future	2639	2	2639	2	0.00
24/06/2016	2050 On 03-November-16	149.52	Put	Bond Future	2619	2	2619	2	0.00
24/06/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	AL37 On 04-August-16			Index Future	487.05	490.8860	487.0540	490.8860	15.00
24/06/2016	AL37 On 03-November-16			Index Future	496.41	500.3250	496.4140	500.3250	0.00
24/06/2016	AL7T On 04-August-16			Index Future	559.32	568.0650	559.3150	568.0650	11.00
24/06/2016	AL7T On 03-November-16			Index Future	570.06	578.9880	570.0640	578.9880	0.00
24/06/2016	ALBI On 04-August-16			Index Future	509.09	516.2620	509.0900	516.2620	722.00
24/06/2016	ALBI On 03-November-16			Index Future	518.87	526.1880	518.8740	526.1880	8.00
24/06/2016	ALBI On 02-February-17			Index Future	529.26	536.7340	529.2640	536.7340	0.00
24/06/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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24/06/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/06/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	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
24/06/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2016	EL28 On 04-August-16			Bond Future	132.34	132.3289	132.3428	132.3289	0.00
24/06/2016	EL28 On 04-August-16	126.86	Call	Bond Future	5483	5	5483	5	0.00
24/06/2016	EL28 On 04-August-16	126.87	Call	Bond Future	5473	5	5473	5	0.00
24/06/2016	EL28 On 04-August-16	126.88	Call	Bond Future	5463	5	5463	5	0.00
24/06/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
24/06/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
24/06/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
24/06/2016	EL28 On 03-November-16			Bond Future	133.20	133.1896	133.2024	133.1896	0.00
24/06/2016	EL28 On 03-November-16	132.15	Call	Bond Future	1052	1	1052	1	0.00
24/06/2016	EL28 On 03-November-16	132.17	Call	Bond Future	1032	1	1032	1	0.00
24/06/2016	EL28 On 03-November-16	132.16	Call	Bond Future	1042	1	1042	1	0.00
24/06/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
24/06/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
24/06/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
24/06/2016	ES33 On 04-August-16			Bond Future	10.63	79.8605	10.6252	79.8605	8,882.00
24/06/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
24/06/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
24/06/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
24/06/2016	ES33 On 04-August-16	10.24	Put	Bond Future	2498	1	2498	1	0.00
24/06/2016	ES33 On 04-August-16	10.26	Put	Bond Future	2365	1	2365	1	0.00
24/06/2016	ES33 On 04-August-16	10.25	Put	Bond Future	2431	1	2431	1	0.00
24/06/2016	ES33 On 03-November-16			Bond Future	10.71	77.5869	10.7089	77.5869	0.00
24/06/2016	ES33 On 03-November-16	11.31	Call	Bond Future	3613	5	3613	5	0.00
24/06/2016	ES33 On 03-November-16	11.29	Call	Bond Future	3497	5	3497	5	0.00
24/06/2016	ES33 On 03-November-16	11.30	Call	Bond Future	3555	5	3555	5	0.00
24/06/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
24/06/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
24/06/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
24/06/2016	ES33 On 02-February-17			Bond Future	10.79	79.1426	10.7896	79.1426	0.00
24/06/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
24/06/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
24/06/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
24/06/2016	ES33 On 02-February-17	10.60	Put	Bond Future	1181	0	1181	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
24/06/2016	ES33 On 02-February-17	10.61	Put	Bond Future	1118	0	1118	0	0.00
24/06/2016	ES33 On 02-February-17	10.59	Put	Bond Future	1244	0	1244	0	0.00
24/06/2016	ES42 On 04-August-16			Bond Future	10.79	84.1282	10.7850	84.1282	7,270.00
24/06/2016	ES42 On 03-November-16			Bond Future	10.87	81.4659	10.8678	81.4659	0.00
24/06/2016	GOVI On 04-August-16			GOVI	507.68	514.5760	507.6770	514.5760	451.00
24/06/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
24/06/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
24/06/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
24/06/2016	GOVI On 04-August-16	521.01	Put	GOVI	133330	6	133330	6	0.00
24/06/2016	GOVI On 04-August-16	520.99	Put	GOVI	133130	6	133130	6	0.00
24/06/2016	GOVI On 04-August-16	521.00	Put	GOVI	133230	6	133230	6	0.00
24/06/2016	GOVI On 03-November-16			GOVI	517.43	524.4700	517.4340	524.4700	127.00
24/06/2016	GOVI On 03-November-16	476.11	Call	GOVI	413240	48	413240	48	0.00
24/06/2016	GOVI On 03-November-16	476.12	Call	GOVI	413140	48	413140	48	0.00
24/06/2016	GOVI On 03-November-16	476.13	Call	GOVI	413040	48	413040	48	0.00
24/06/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
24/06/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
24/06/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
24/06/2016	GOVI On 02-February-17			GOVI	527.80	534.9800	527.7950	534.9800	0.00
24/06/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	2	0	2	0.00
24/06/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	2	0	2	0.00
24/06/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	2	0	2	0.00
24/06/2016	GOVI On 02-February-17	533.33	Put	GOVI	55350	0	55350	0	0.00
24/06/2016	GOVI On 02-February-17	533.34	Put	GOVI	55450	0	55450	0	0.00
24/06/2016	GOVI On 02-February-17	533.32	Put	GOVI	55250	0	55250	0	0.00
24/06/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/06/2016	IGOV On 04-August-16			Index Future	248.15	248.5510	248.1510	248.5510	1,079.00
24/06/2016	IGOV On 03-November-16			Index Future	252.94	253.3450	252.9350	253.3450	24.00
24/06/2016	IGOV On 02-February-17			Index Future	258.02	258.4370	258.0150	258.4370	0.00
24/06/2016	ILBI On 04-August-16			Index Future	672.06	672.9390	672.0550	672.9390	156.00
24/06/2016	ILBI On 03-November-16			Index Future	684.88	685.7810	684.8800	685.7810	0.00
24/06/2016	IS01 On 19-December-16			Interest Rate Swap	100.10	100.0896	100.1028	100.0896	0.00
24/06/2016	IS01 On 16-March-17			Interest Rate Swap	100.10	100.0675	100.0995	100.0675	0.00
24/06/2016	IS01 On 15-June-17			Interest Rate Swap	99.80	99.7428	99.8020	99.7428	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
24/06/2016	IS01 On 21-September-17			Interest Rate Swap	99.95	99.8593	99.9519	99.8593	0.00
24/06/2016	IS02 On 18-December-17			Interest Rate Swap	100.34	100.2220	100.3430	100.2220	0.00
24/06/2016	IS02 On 16-March-18			Interest Rate Swap	99.74	99.5976	99.7447	99.5976	0.00
24/06/2016	IS02 On 15-June-18			Interest Rate Swap	99.57	99.3668	99.5735	99.3668	0.00
24/06/2016	IS02 On 21-September-18			Interest Rate Swap	99.80	99.5375	99.7988	99.5375	0.00
24/06/2016	IS05 On 17-December-20			Interest Rate Swap	99.80	99.2317	99.8035	99.2317	0.00
24/06/2016	IS05 On 16-March-21			Interest Rate Swap	99.26	98.6571	99.2603	98.6571	0.00
24/06/2016	IS05 On 15-June-21			Interest Rate Swap	98.68	98.0473	98.6786	98.0473	0.00
24/06/2016	IS05 On 21-September-21			Interest Rate Swap	99.07	98.4136	99.0677	98.4136	0.00
24/06/2016	IS10 On 17-December-25			Interest Rate Swap	101.39	100.4099	101.3888	100.4099	0.00
24/06/2016	IS10 On 16-March-26			Interest Rate Swap	98.60	97.5885	98.5987	97.5885	0.00
24/06/2016	IS10 On 15-June-26			Interest Rate Swap	97.46	96.4247	97.4553	96.4247	0.00
24/06/2016	IS10 On 21-September-26			Interest Rate Swap	99.55	98.5230	99.5530	98.5230	0.00
24/06/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/06/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/06/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/06/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/06/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.36	92.6400	7.3600	92.6400	0.00
24/06/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
24/06/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
24/06/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
24/06/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	0.00
24/06/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
24/06/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
24/06/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.74	92.2600	7.7400	92.2600	0.00
24/06/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.82	92.1800	7.8200	92.1800	0.00
24/06/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.90	92.1000	7.9000	92.1000	0.00
24/06/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.96	92.0400	7.9600	92.0400	0.00
24/06/2016	JBAF On 18-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
24/06/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
24/06/2016	R023 On 04-August-16			Bond Future	8.84	99.0563	8.8359	99.0563	11,610.00
24/06/2016	R023 On 04-August-16	8.24	Call	Bond Future	139	0	139	0	0.00
24/06/2016	R023 On 04-August-16	8.26	Call	Bond Future	152	0	152	0	0.00
24/06/2016	R023 On 04-August-16	8.25	Call	Bond Future	145	0	145	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
24/06/2016	R023 On 04-August-16	8.25	Put	Bond Future	2970	2	2970	2	0.00
24/06/2016	R023 On 04-August-16	8.24	Put	Bond Future	3014	2	3014	2	0.00
24/06/2016	R023 On 04-August-16	8.26	Put	Bond Future	2928	2	2928	2	0.00
24/06/2016	R023 On 03-November-16			Bond Future	8.89	97.0093	8.8897	97.0093	0.00
24/06/2016	R023 On 03-November-16	9.73	Call	Bond Future	4234	5	4234	5	0.00
24/06/2016	R023 On 03-November-16	9.75	Call	Bond Future	4305	5	4305	5	0.00
24/06/2016	R023 On 03-November-16	9.74	Call	Bond Future	4270	5	4270	5	0.00
24/06/2016	R023 On 03-November-16	9.74	Put	Bond Future	464	0	464	0	0.00
24/06/2016	R023 On 03-November-16	9.75	Put	Bond Future	456	0	456	0	0.00
24/06/2016	R023 On 03-November-16	9.73	Put	Bond Future	472	0	472	0	0.00
24/06/2016	R023 On 02-February-17			Bond Future	8.93	98.9541	8.9345	98.9541	0.00
24/06/2016	R023 On 02-February-17	8.86	Call	Bond Future	2034	3	2034	3	0.00
24/06/2016	R023 On 02-February-17	8.85	Call	Bond Future	2012	3	2012	3	0.00
24/06/2016	R023 On 02-February-17	8.84	Call	Bond Future	1991	3	1991	3	0.00
24/06/2016	R023 On 02-February-17	8.85	Put	Bond Future	2389	2	2389	2	0.00
24/06/2016	R023 On 02-February-17	8.84	Put	Bond Future	2412	2	2412	2	0.00
24/06/2016	R023 On 02-February-17	8.86	Put	Bond Future	2366	2	2366	2	0.00
24/06/2016	R035 On 04-August-16			Bond Future	9.70	98.4861	9.7013	98.4861	5,505.00
24/06/2016	R035 On 04-August-16	10.35	Call	Bond Future	5012	7	5012	7	0.00
24/06/2016	R035 On 04-August-16	10.36	Call	Bond Future	5086	7	5086	7	0.00
24/06/2016	R035 On 04-August-16	10.37	Call	Bond Future	5160	7	5160	7	0.00
24/06/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
24/06/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
24/06/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
24/06/2016	R035 On 03-November-16			Bond Future	9.76	95.8576	9.7561	95.8576	0.00
24/06/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
24/06/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
24/06/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
24/06/2016	R035 On 03-November-16	9.59	Put	Bond Future	1339	0	1339	0	0.00
24/06/2016	R035 On 03-November-16	9.57	Put	Bond Future	1502	0	1502	0	0.00
24/06/2016	R035 On 03-November-16	9.58	Put	Bond Future	1421	0	1421	0	0.00
24/06/2016	R186 On 04-August-16			Bond Future	9.13	112.2223	9.1264	112.2223	97,765.00
24/06/2016	R186 On 04-August-16	8.90	Call	Bond Future	822	2	822	2	500.00
24/06/2016	R186 On 04-August-16	8.85	Call	Bond Future	709	1	709	1	750.00

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24/06/2016	R186 On 04-August-16	9.60	Call	Bond Future	3654	5	3654	5	0.00
24/06/2016	R186 On 04-August-16	8.51	Call	Bond Future	213	1	213	1	0.00
24/06/2016	R186 On 04-August-16	8.49	Call	Bond Future	197	0	197	0	0.00
24/06/2016	R186 On 04-August-16	10.00	Call	Bond Future	5997	8	5997	8	0.00
24/06/2016	R186 On 04-August-16	8.50	Call	Bond Future	205	1	205	1	0.00
24/06/2016	R186 On 04-August-16	9.25	Call	Bond Future	1960	3	1960	3	0.00
24/06/2016	R186 On 04-August-16	9.35	Call	Bond Future	2395	4	2395	4	500.00
24/06/2016	R186 On 04-August-16	9.40	Call	Bond Future	2629	4	2629	4	0.00
24/06/2016	R186 On 04-August-16	9.30	Call	Bond Future	2172	3	2172	3	500.00
24/06/2016	R186 On 04-August-16	8.90	Put	Bond Future	2427	1	2427	1	0.00
24/06/2016	R186 On 04-August-16	9.60	Put	Bond Future	399	0	399	0	5,635.00
24/06/2016	R186 On 04-August-16	8.49	Put	Bond Future	4790	3	4790	3	0.00
24/06/2016	R186 On 04-August-16	8.85	Put	Bond Future	2672	2	2672	2	0.00
24/06/2016	R186 On 04-August-16	10.00	Put	Bond Future	94	0	94	0	6,500.00
24/06/2016	R186 On 04-August-16	8.51	Put	Bond Future	4658	3	4658	3	0.00
24/06/2016	R186 On 04-August-16	8.50	Put	Bond Future	4724	3	4724	3	0.00
24/06/2016	R186 On 04-August-16	9.25	Put	Bond Future	1097	1	1097	1	1,000.00
24/06/2016	R186 On 04-August-16	9.35	Put	Bond Future	841	0	841	0	0.00
24/06/2016	R186 On 04-August-16	9.40	Put	Bond Future	731	0	731	0	5,000.00
24/06/2016	R186 On 04-August-16	9.30	Put	Bond Future	963	0	963	0	0.00
24/06/2016	R186 On 03-November-16			Bond Future	9.18	114.3569	9.1773	114.3569	10.00
24/06/2016	R186 On 03-November-16	9.66	Call	Bond Future	4595	6	4595	6	0.00
24/06/2016	R186 On 03-November-16	8.96	Call	Bond Future	1959	3	1959	3	0.00
24/06/2016	R186 On 03-November-16	9.40	Call	Bond Future	3478	5	3478	5	1,425.00
24/06/2016	R186 On 03-November-16	9.20	Call	Bond Future	2725	4	2725	4	1,425.00
24/06/2016	R186 On 03-November-16	8.95	Call	Bond Future	1930	3	1930	3	0.00
24/06/2016	R186 On 03-November-16	8.97	Call	Bond Future	1987	3	1987	3	0.00
24/06/2016	R186 On 03-November-16	9.71	Call	Bond Future	4826	6	4826	6	0.00
24/06/2016	R186 On 03-November-16	9.66	Put	Bond Future	1343	1	1343	1	5,000.00
24/06/2016	R186 On 03-November-16	9.71	Put	Bond Future	1245	1	1245	1	5,000.00
24/06/2016	R186 On 03-November-16	8.96	Put	Bond Future	3467	3	3467	3	0.00
24/06/2016	R186 On 03-November-16	8.97	Put	Bond Future	3426	3	3426	3	0.00
24/06/2016	R186 On 03-November-16	9.20	Put	Bond Future	2569	2	2569	2	0.00
24/06/2016	R186 On 03-November-16	8.95	Put	Bond Future	3509	3	3509	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
24/06/2016	R186 On 03-November-16	9.40	Put	Bond Future	1961	1	1961	1	0.00
24/06/2016	R197 On 04-August-16			Bond Future	299.59	299.5677	299.5948	299.5677	1,657.00
24/06/2016	R197 On 04-August-16	293.98	Call	Bond Future	5615	6	5615	6	0.00
24/06/2016	R197 On 04-August-16	293.96	Call	Bond Future	5635	6	5635	6	0.00
24/06/2016	R197 On 04-August-16	293.97	Call	Bond Future	5625	6	5625	6	0.00
24/06/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
24/06/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
24/06/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
24/06/2016	R197 On 03-November-16			Bond Future	305.31	305.2838	305.3088	305.2838	0.00
24/06/2016	R197 On 03-November-16	303.56	Call	Bond Future	1749	2	1749	2	0.00
24/06/2016	R197 On 03-November-16	303.58	Call	Bond Future	1729	2	1729	2	0.00
24/06/2016	R197 On 03-November-16	303.57	Call	Bond Future	1739	2	1739	2	0.00
24/06/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
24/06/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
24/06/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
24/06/2016	R202 On 04-August-16			Bond Future	248.75	249.5728	248.7483	249.5728	37,553.00
24/06/2016	R202 On 04-August-16	243.26	Call	Bond Future	6457	7	6457	7	0.00
24/06/2016	R202 On 04-August-16	243.25	Call	Bond Future	6464	7	6464	7	0.00
24/06/2016	R202 On 04-August-16	243.24	Call	Bond Future	6472	7	6472	7	0.00
24/06/2016	R202 On 04-August-16	243.25	Put	Bond Future	966	1	966	1	0.00
24/06/2016	R202 On 04-August-16	243.26	Put	Bond Future	968	1	968	1	0.00
24/06/2016	R202 On 04-August-16	243.24	Put	Bond Future	964	1	964	1	0.00
24/06/2016	R202 On 03-November-16			Bond Future	253.49	254.3348	253.4927	254.3348	0.00
24/06/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
24/06/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
24/06/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
24/06/2016	R202 On 03-November-16	253.86	Put	Bond Future	367	0	367	0	0.00
24/06/2016	R202 On 03-November-16	253.87	Put	Bond Future	377	0	377	0	0.00
24/06/2016	R202 On 03-November-16	253.85	Put	Bond Future	357	0	357	0	0.00
24/06/2016	R203 On 04-August-16			Bond Future	7.78	104.0155	7.7753	104.0155	58,231.00
24/06/2016	R203 On 04-August-16	7.24	Call	Bond Future	18	0	18	0	0.00
24/06/2016	R203 On 04-August-16	7.26	Call	Bond Future	20	0	20	0	0.00
24/06/2016	R203 On 04-August-16	7.25	Call	Bond Future	19	0	19	0	0.00
24/06/2016	R203 On 04-August-16	7.24	Put	Bond Future	576	0	576	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
24/06/2016	R203 On 04-August-16	7.26	Put	Bond Future	558	0	558	0	0.00
24/06/2016	R203 On 04-August-16	7.25	Put	Bond Future	567	0	567	0	0.00
24/06/2016	R203 On 03-November-16			Bond Future	7.78	101.8222	7.7758	101.8222	0.00
24/06/2016	R203 On 03-November-16	8.84	Call	Bond Future	887	1	887	1	0.00
24/06/2016	R203 On 03-November-16	8.86	Call	Bond Future	902	1	902	1	0.00
24/06/2016	R203 On 03-November-16	8.85	Call	Bond Future	894	1	894	1	0.00
24/06/2016	R203 On 03-November-16	8.85	Put	Bond Future	27	0	27	0	0.00
24/06/2016	R203 On 03-November-16	8.86	Put	Bond Future	27	0	27	0	0.00
24/06/2016	R203 On 03-November-16	8.84	Put	Bond Future	28	0	28	0	0.00
24/06/2016	R203 On 02-February-17			Bond Future	7.66	103.8636	7.6582	103.8636	0.00
24/06/2016	R203 On 02-February-17	7.70	Call	Bond Future	238	0	238	0	0.00
24/06/2016	R203 On 02-February-17	7.72	Call	Bond Future	244	0	244	0	0.00
24/06/2016	R203 On 02-February-17	7.71	Call	Bond Future	241	0	241	0	0.00
24/06/2016	R203 On 02-February-17	7.71	Put	Bond Future	211	0	211	0	0.00
24/06/2016	R203 On 02-February-17	7.70	Put	Bond Future	214	0	214	0	0.00
24/06/2016	R203 On 02-February-17	7.72	Put	Bond Future	208	0	208	0	0.00
24/06/2016	R204 On 04-August-16			Bond Future	8.17	101.1185	8.1749	101.1185	33,387.00
24/06/2016	R204 On 04-August-16	7.76	Call	Bond Future	87	0	87	0	0.00
24/06/2016	R204 On 04-August-16	7.75	Call	Bond Future	83	0	83	0	0.00
24/06/2016	R204 On 04-August-16	7.74	Call	Bond Future	79	0	79	0	0.00
24/06/2016	R204 On 04-August-16	7.75	Put	Bond Future	983	1	983	1	0.00
24/06/2016	R204 On 04-August-16	7.74	Put	Bond Future	1001	1	1001	1	0.00
24/06/2016	R204 On 04-August-16	7.76	Put	Bond Future	966	1	966	1	0.00
24/06/2016	R204 On 03-November-16			Bond Future	8.22	103.0419	8.2217	103.0419	0.00
24/06/2016	R204 On 03-November-16	9.22	Call	Bond Future	1976	2	1976	2	0.00
24/06/2016	R204 On 03-November-16	9.21	Call	Bond Future	1960	2	1960	2	0.00
24/06/2016	R204 On 03-November-16	9.23	Call	Bond Future	1993	2	1993	2	0.00
24/06/2016	R204 On 03-November-16	9.22	Put	Bond Future	98	0	98	0	0.00
24/06/2016	R204 On 03-November-16	9.23	Put	Bond Future	96	0	96	0	0.00
24/06/2016	R204 On 03-November-16	9.21	Put	Bond Future	100	0	100	0	0.00
24/06/2016	R204 On 02-February-17			Bond Future	8.24	101.0654	8.2374	101.0654	0.00
24/06/2016	R204 On 02-February-17	8.28	Call	Bond Future	754	1	754	1	0.00
24/06/2016	R204 On 02-February-17	8.29	Call	Bond Future	763	1	763	1	0.00
24/06/2016	R204 On 02-February-17	8.30	Call	Bond Future	772	1	772	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
24/06/2016	R204 On 02-February-17	8.28	Put	Bond Future	681	0	681	0	0.00
24/06/2016	R204 On 02-February-17	8.29	Put	Bond Future	673	0	673	0	0.00
24/06/2016	R204 On 02-February-17	8.30	Put	Bond Future	666	0	666	0	0.00
24/06/2016	R207 On 04-August-16			Bond Future	8.45	97.5992	8.4515	97.5992	76,760.00
24/06/2016	R207 On 04-August-16	8.00	Call	Bond Future	121	0	121	0	0.00
24/06/2016	R207 On 04-August-16	7.99	Call	Bond Future	116	0	116	0	0.00
24/06/2016	R207 On 04-August-16	8.01	Call	Bond Future	126	0	126	0	0.00
24/06/2016	R207 On 04-August-16	7.99	Put	Bond Future	1448	1	1448	1	0.00
24/06/2016	R207 On 04-August-16	8.00	Put	Bond Future	1423	1	1423	1	0.00
24/06/2016	R207 On 04-August-16	8.01	Put	Bond Future	1399	1	1399	1	0.00
24/06/2016	R207 On 02-February-17			Bond Future	8.54	97.8061	8.5374	97.8061	0.00
24/06/2016	R207 On 02-February-17	8.91	Call	Bond Future	1642	2	1642	2	62.00
24/06/2016	R207 On 02-February-17	9.22	Call	Bond Future	2171	3	2171	3	0.00
24/06/2016	R207 On 02-February-17	9.24	Call	Bond Future	2207	3	2207	3	0.00
24/06/2016	R207 On 02-February-17	9.23	Call	Bond Future	2189	3	2189	3	0.00
24/06/2016	R207 On 02-February-17	8.91	Put	Bond Future	717	1	717	1	0.00
24/06/2016	R207 On 02-February-17	9.22	Put	Bond Future	484	0	484	0	0.00
24/06/2016	R207 On 02-February-17	9.23	Put	Bond Future	478	0	478	0	0.00
24/06/2016	R207 On 02-February-17	9.24	Put	Bond Future	472	0	472	0	0.00
24/06/2016	R208 On 04-August-16			Bond Future	8.61	96.1916	8.6093	96.1916	48,487.00
24/06/2016	R208 On 04-August-16	7.99	Call	Bond Future	83	0	83	0	0.00
24/06/2016	R208 On 04-August-16	8.00	Call	Bond Future	87	0	87	0	0.00
24/06/2016	R208 On 04-August-16	8.01	Call	Bond Future	90	0	90	0	0.00
24/06/2016	R208 On 04-August-16	7.99	Put	Bond Future	2344	2	2344	2	0.00
24/06/2016	R208 On 04-August-16	8.00	Put	Bond Future	2311	2	2311	2	0.00
24/06/2016	R208 On 04-August-16	8.01	Put	Bond Future	2278	2	2278	2	0.00
24/06/2016	R208 On 03-November-16			Bond Future	8.66	94.6186	8.6634	94.6186	0.00
24/06/2016	R208 On 03-November-16	9.57	Call	Bond Future	3329	4	3329	4	0.00
24/06/2016	R208 On 03-November-16	9.59	Call	Bond Future	3384	4	3384	4	0.00
24/06/2016	R208 On 03-November-16	9.58	Call	Bond Future	3356	4	3356	4	0.00
24/06/2016	R208 On 03-November-16	9.57	Put	Bond Future	273	0	273	0	0.00
24/06/2016	R208 On 03-November-16	9.58	Put	Bond Future	268	0	268	0	0.00
24/06/2016	R208 On 03-November-16	9.59	Put	Bond Future	263	0	263	0	0.00
24/06/2016	R208 On 02-February-17			Bond Future	8.70	96.5156	8.7033	96.5156	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
24/06/2016	R208 On 02-February-17	8.64	Call	Bond Future	1419	2	1419	2	0.00
24/06/2016	R208 On 02-February-17	8.63	Call	Bond Future	1403	2	1403	2	0.00
24/06/2016	R208 On 02-February-17	8.65	Call	Bond Future	1435	2	1435	2	0.00
24/06/2016	R208 On 02-February-17	8.65	Put	Bond Future	1610	1	1610	1	0.00
24/06/2016	R208 On 02-February-17	8.64	Put	Bond Future	1626	1	1626	1	0.00
24/06/2016	R208 On 02-February-17	8.63	Put	Bond Future	1643	1	1643	1	0.00
24/06/2016	R209 On 04-August-16			Bond Future	9.64	73.9537	9.6392	73.9537	55,103.00
24/06/2016	R209 On 04-August-16	9.24	Call	Bond Future	517	1	517	1	0.00
24/06/2016	R209 On 04-August-16	10.60	Call	Bond Future	6101	7	6101	7	5,624.00
24/06/2016	R209 On 04-August-16	9.26	Call	Bond Future	551	1	551	1	0.00
24/06/2016	R209 On 04-August-16	9.25	Call	Bond Future	534	1	534	1	0.00
24/06/2016	R209 On 04-August-16	9.70	Call	Bond Future	1713	3	1713	3	0.00
24/06/2016	R209 On 04-August-16	10.29	Call	Bond Future	4416	6	4416	6	0.00
24/06/2016	R209 On 04-August-16	9.60	Call	Bond Future	1375	2	1375	2	5,624.00
24/06/2016	R209 On 04-August-16	9.40	Call	Bond Future	831	1	831	1	250.00
24/06/2016	R209 On 04-August-16	9.24	Put	Bond Future	3275	2	3275	2	0.00
24/06/2016	R209 On 04-August-16	10.60	Put	Bond Future	86	0	86	0	0.00
24/06/2016	R209 On 04-August-16	9.26	Put	Bond Future	3166	2	3166	2	0.00
24/06/2016	R209 On 04-August-16	9.25	Put	Bond Future	3220	2	3220	2	0.00
24/06/2016	R209 On 04-August-16	10.29	Put	Bond Future	252	0	252	0	250.00
24/06/2016	R209 On 04-August-16	9.70	Put	Bond Future	1307	1	1307	1	250.00
24/06/2016	R209 On 04-August-16	9.40	Put	Bond Future	2463	2	2463	2	0.00
24/06/2016	R209 On 04-August-16	9.60	Put	Bond Future	1639	1	1639	1	0.00
24/06/2016	R209 On 03-November-16			Bond Future	9.69	72.2098	9.6869	72.2098	0.00
24/06/2016	R209 On 03-November-16	10.24	Call	Bond Future	4824	6	4824	6	0.00
24/06/2016	R209 On 03-November-16	10.26	Call	Bond Future	4909	6	4909	6	0.00
24/06/2016	R209 On 03-November-16	10.25	Call	Bond Future	4867	6	4867	6	0.00
24/06/2016	R209 On 03-November-16	10.25	Put	Bond Future	1272	1	1272	1	5,000.00
24/06/2016	R209 On 03-November-16	10.26	Put	Bond Future	1254	1	1254	1	0.00
24/06/2016	R209 On 03-November-16	10.24	Put	Bond Future	1291	1	1291	1	0.00
24/06/2016	R209 On 02-February-17			Bond Future	9.73	73.6576	9.7287	73.6576	0.00
24/06/2016	R209 On 02-February-17	9.53	Call	Bond Future	2939	4	2939	4	0.00
24/06/2016	R209 On 02-February-17	9.55	Call	Bond Future	2998	4	2998	4	0.00
24/06/2016	R209 On 02-February-17	9.54	Call	Bond Future	2969	4	2969	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
24/06/2016	R209 On 02-February-17	9.53	Put	Bond Future	4268	4	4268	4	0.00
24/06/2016	R209 On 02-February-17	9.54	Put	Bond Future	4230	4	4230	4	0.00
24/06/2016	R209 On 02-February-17	9.55	Put	Bond Future	4192	4	4192	4	0.00
24/06/2016	R210 On 04-August-16			Bond Future	188.92	188.9015	188.9189	188.9015	2,571.00
24/06/2016	R210 On 04-August-16	181.51	Call	Bond Future	7409	7	7409	7	0.00
24/06/2016	R210 On 04-August-16	181.50	Call	Bond Future	7419	7	7419	7	0.00
24/06/2016	R210 On 04-August-16	181.52	Call	Bond Future	7399	7	7399	7	0.00
24/06/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
24/06/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
24/06/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
24/06/2016	R210 On 03-November-16			Bond Future	190.24	190.2237	190.2395	190.2237	0.00
24/06/2016	R210 On 03-November-16	188.90	Call	Bond Future	1339	1	1339	1	0.00
24/06/2016	R210 On 03-November-16	188.92	Call	Bond Future	1319	1	1319	1	0.00
24/06/2016	R210 On 03-November-16	188.91	Call	Bond Future	1329	1	1329	1	0.00
24/06/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
24/06/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
24/06/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
24/06/2016	R211 On 04-August-16			Bond Future	139.88	139.8718	139.8823	139.8718	64.00
24/06/2016	R211 On 04-August-16	137.09	Call	Bond Future	2792	3	2792	3	0.00
24/06/2016	R211 On 04-August-16	137.07	Call	Bond Future	2812	3	2812	3	0.00
24/06/2016	R211 On 04-August-16	137.08	Call	Bond Future	2802	3	2802	3	0.00
24/06/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
24/06/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
24/06/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
24/06/2016	R211 On 03-November-16			Bond Future	142.55	142.5409	142.5503	142.5409	0.00
24/06/2016	R211 On 03-November-16	141.76	Call	Bond Future	790	1	790	1	0.00
24/06/2016	R211 On 03-November-16	141.75	Call	Bond Future	800	1	800	1	0.00
24/06/2016	R211 On 03-November-16	141.74	Call	Bond Future	810	1	810	1	0.00
24/06/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
24/06/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
24/06/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
24/06/2016	R212 On 04-August-16			Bond Future	146.10	146.0911	146.1046	146.0911	4,218.00
24/06/2016	R212 On 04-August-16	142.44	Call	Bond Future	3665	4	3665	4	0.00
24/06/2016	R212 On 04-August-16	142.43	Call	Bond Future	3675	4	3675	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
24/06/2016	R212 On 04-August-16	142.42	Call	Bond Future	3685	4	3685	4	0.00
24/06/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
24/06/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
24/06/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
24/06/2016	R212 On 03-November-16			Bond Future	148.89	148.8789	148.8913	148.8789	0.00
24/06/2016	R212 On 03-November-16	148.11	Call	Bond Future	781	1	781	1	0.00
24/06/2016	R212 On 03-November-16	148.12	Call	Bond Future	771	1	771	1	0.00
24/06/2016	R212 On 03-November-16	148.10	Call	Bond Future	791	1	791	1	0.00
24/06/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
24/06/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
24/06/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
24/06/2016	R213 On 04-August-16			Bond Future	9.53	84.8632	9.5300	84.8632	44,423.00
24/06/2016	R213 On 04-August-16	9.01	Call	Bond Future	330	1	330	1	0.00
24/06/2016	R213 On 04-August-16	8.99	Call	Bond Future	307	1	307	1	0.00
24/06/2016	R213 On 04-August-16	9.00	Call	Bond Future	319	1	319	1	0.00
24/06/2016	R213 On 04-August-16	8.99	Put	Bond Future	4028	3	4028	3	0.00
24/06/2016	R213 On 04-August-16	9.00	Put	Bond Future	3968	3	3968	3	0.00
24/06/2016	R213 On 04-August-16	9.01	Put	Bond Future	3909	3	3909	3	0.00
24/06/2016	R213 On 03-November-16			Bond Future	9.58	82.9266	9.5823	82.9266	0.00
24/06/2016	R213 On 03-November-16	10.20	Call	Bond Future	5058	6	5058	6	0.00
24/06/2016	R213 On 03-November-16	10.19	Call	Bond Future	5014	6	5014	6	0.00
24/06/2016	R213 On 03-November-16	10.18	Call	Bond Future	4970	6	4970	6	0.00
24/06/2016	R213 On 03-November-16	10.19	Put	Bond Future	1145	1	1145	1	0.00
24/06/2016	R213 On 03-November-16	10.18	Put	Bond Future	1163	1	1163	1	0.00
24/06/2016	R213 On 03-November-16	10.20	Put	Bond Future	1128	1	1128	1	0.00
24/06/2016	R213 On 02-February-17			Bond Future	9.63	84.5891	9.6294	84.5891	0.00
24/06/2016	R213 On 02-February-17	9.40	Call	Bond Future	2762	4	2762	4	0.00
24/06/2016	R213 On 02-February-17	9.42	Call	Bond Future	2819	4	2819	4	0.00
24/06/2016	R213 On 02-February-17	9.41	Call	Bond Future	2791	4	2791	4	0.00
24/06/2016	R213 On 02-February-17	9.40	Put	Bond Future	4276	3	4276	3	0.00
24/06/2016	R213 On 02-February-17	9.42	Put	Bond Future	4200	3	4200	3	0.00
24/06/2016	R213 On 02-February-17	9.41	Put	Bond Future	4238	3	4238	3	0.00
24/06/2016	R214 On 04-August-16			Bond Future	9.77	74.0118	9.7688	74.0118	30,086.00
24/06/2016	R214 On 04-August-16	9.30	Call	Bond Future	445	1	445	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
24/06/2016	R214 On 04-August-16	9.24	Call	Bond Future	363	1	363	1	0.00
24/06/2016	R214 On 04-August-16	11.30	Call	Bond Future	9387	11	9387	11	5,610.00
24/06/2016	R214 On 04-August-16	9.26	Call	Bond Future	389	1	389	1	0.00
24/06/2016	R214 On 04-August-16	9.25	Call	Bond Future	376	1	376	1	0.00
24/06/2016	R214 On 04-August-16	10.30	Call	Bond Future	3920	5	3920	5	5,610.00
24/06/2016	R214 On 04-August-16	8.55	Call	Bond Future	16	0	16	0	1,300.00
24/06/2016	R214 On 04-August-16	9.30	Put	Bond Future	3813	3	3813	3	0.00
24/06/2016	R214 On 04-August-16	9.26	Put	Bond Future	4057	3	4057	3	0.00
24/06/2016	R214 On 04-August-16	9.24	Put	Bond Future	4181	3	4181	3	0.00
24/06/2016	R214 On 04-August-16	11.30	Put	Bond Future	9	0	9	0	0.00
24/06/2016	R214 On 04-August-16	10.30	Put	Bond Future	404	0	404	0	0.00
24/06/2016	R214 On 04-August-16	9.25	Put	Bond Future	4119	3	4119	3	0.00
24/06/2016	R214 On 04-August-16	8.55	Put	Bond Future	9353	8	9353	8	0.00
24/06/2016	R214 On 03-November-16			Bond Future	9.82	72.1224	9.8183	72.1224	0.00
24/06/2016	R214 On 03-November-16	10.33	Call	Bond Future	4803	6	4803	6	0.00
24/06/2016	R214 On 03-November-16	10.35	Call	Bond Future	4889	6	4889	6	0.00
24/06/2016	R214 On 03-November-16	10.34	Call	Bond Future	4846	6	4846	6	0.00
24/06/2016	R214 On 03-November-16	10.33	Put	Bond Future	1438	1	1438	1	0.00
24/06/2016	R214 On 03-November-16	10.34	Put	Bond Future	1419	1	1419	1	0.00
24/06/2016	R214 On 03-November-16	10.35	Put	Bond Future	1399	1	1399	1	0.00
24/06/2016	R214 On 02-February-17			Bond Future	9.86	73.5683	9.8635	73.5683	0.00
24/06/2016	R214 On 02-February-17	9.67	Call	Bond Future	3082	4	3082	4	0.00
24/06/2016	R214 On 02-February-17	9.66	Call	Bond Future	3052	4	3052	4	0.00
24/06/2016	R214 On 02-February-17	9.68	Call	Bond Future	3112	4	3112	4	0.00
24/06/2016	R214 On 02-February-17	9.67	Put	Bond Future	4417	4	4417	4	0.00
24/06/2016	R214 On 02-February-17	9.66	Put	Bond Future	4457	4	4457	4	0.00
24/06/2016	R214 On 02-February-17	9.68	Put	Bond Future	4378	4	4378	4	0.00
24/06/2016	R248 On 04-August-16			Bond Future	9.84	95.0832	9.8399	95.0832	59,008.00
24/06/2016	R248 On 04-August-16	9.25	Call	Bond Future	411	1	411	1	0.00
24/06/2016	R248 On 04-August-16	9.26	Call	Bond Future	426	1	426	1	0.00
24/06/2016	R248 On 04-August-16	9.24	Call	Bond Future	397	1	397	1	0.00
24/06/2016	R248 On 04-August-16	9.26	Put	Bond Future	5777	4	5777	4	0.00
24/06/2016	R248 On 04-August-16	9.25	Put	Bond Future	5860	4	5860	4	0.00
24/06/2016	R248 On 04-August-16	9.24	Put	Bond Future	5943	5	5943	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
24/06/2016	R248 On 03-November-16			Bond Future	9.89	92.4532	9.8918	92.4532	0.00
24/06/2016	R248 On 03-November-16	10.39	Call	Bond Future	6146	7	6146	7	0.00
24/06/2016	R248 On 03-November-16	10.38	Call	Bond Future	6093	7	6093	7	0.00
24/06/2016	R248 On 03-November-16	10.37	Call	Bond Future	6040	7	6040	7	0.00
24/06/2016	R248 On 03-November-16	10.38	Put	Bond Future	2030	2	2030	2	0.00
24/06/2016	R248 On 03-November-16	10.39	Put	Bond Future	2003	2	2003	2	0.00
24/06/2016	R248 On 03-November-16	10.37	Put	Bond Future	2057	2	2057	2	0.00
24/06/2016	R248 On 02-February-17			Bond Future	9.94	94.3068	9.9395	94.3068	0.00
24/06/2016	R248 On 02-February-17	9.76	Call	Bond Future	4146	5	4146	5	0.00
24/06/2016	R248 On 02-February-17	9.77	Call	Bond Future	4185	5	4185	5	0.00
24/06/2016	R248 On 02-February-17	9.78	Call	Bond Future	4224	5	4224	5	0.00
24/06/2016	R248 On 02-February-17	9.77	Put	Bond Future	5663	5	5663	5	0.00
24/06/2016	R248 On 02-February-17	9.76	Put	Bond Future	5713	5	5713	5	0.00
24/06/2016	R248 On 02-February-17	9.78	Put	Bond Future	5614	5	5614	5	0.00