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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
30/06/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	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
30/06/2016	2025 On 04-August-16			Bond Future	127.62	127.8065	127.6193	127.8065	3,012.00
30/06/2016	2025 On 04-August-16	123.86	Call	Bond Future	3759	4	3759	4	0.00
30/06/2016	2025 On 04-August-16	123.87	Call	Bond Future	3749	4	3749	4	0.00
30/06/2016	2025 On 04-August-16	123.85	Call	Bond Future	3769	4	3769	4	0.00
30/06/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
30/06/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
30/06/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
30/06/2016	2025 On 03-November-16			Bond Future	130.05	130.2417	130.0501	130.2417	0.00
30/06/2016	2025 On 03-November-16	129.23	Call	Bond Future	820	1	820	1	0.00
30/06/2016	2025 On 03-November-16	129.22	Call	Bond Future	830	1	830	1	0.00
30/06/2016	2025 On 03-November-16	129.21	Call	Bond Future	840	1	840	1	0.00
30/06/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
30/06/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
30/06/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
30/06/2016	2030 On 04-August-16			Bond Future	9.24	91.1907	9.2358	91.1907	25,310.00
30/06/2016	2030 On 04-August-16	10.17	Call	Bond Future	6315	7	6315	7	0.00
30/06/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
30/06/2016	2030 On 03-November-16			Bond Future	9.28	92.9228	9.2788	92.9228	0.00
30/06/2016	2030 On 03-November-16	9.33	Call	Bond Future	358	1	358	1	0.00
30/06/2016	2030 On 03-November-16	9.34	Call	Bond Future	428	1	428	1	0.00
30/06/2016	2030 On 03-November-16	9.35	Call	Bond Future	498	1	498	1	0.00
30/06/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
30/06/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
30/06/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
30/06/2016	2032 On 04-August-16			Bond Future	9.37	94.3101	9.3657	94.3101	12,695.00
30/06/2016	2032 On 04-August-16	8.99	Call	Bond Future	510	1	510	1	0.00
30/06/2016	2032 On 04-August-16	9.01	Call	Bond Future	547	1	547	1	0.00
30/06/2016	2032 On 04-August-16	9.00	Call	Bond Future	529	1	529	1	0.00
30/06/2016	2032 On 04-August-16	9.00	Put	Bond Future	3365	3	3365	3	0.00
30/06/2016	2032 On 04-August-16	9.01	Put	Bond Future	3305	3	3305	3	0.00
30/06/2016	2032 On 04-August-16	8.99	Put	Bond Future	3427	3	3427	3	0.00
30/06/2016	2032 On 03-November-16			Bond Future	9.41	91.9424	9.4127	91.9424	0.00
30/06/2016	2032 On 03-November-16	10.28	Call	Bond Future	6993	7	6993	7	0.00
30/06/2016	2032 On 03-November-16	10.30	Call	Bond Future	7101	7	7101	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
30/06/2016	2032 On 03-November-16	10.29	Call	Bond Future	7047	7	7047	7	0.00
30/06/2016	2032 On 03-November-16	10.28	Put	Bond Future	819	1	819	1	0.00
30/06/2016	2032 On 03-November-16	10.29	Put	Bond Future	805	1	805	1	0.00
30/06/2016	2032 On 03-November-16	10.30	Put	Bond Future	792	1	792	1	0.00
30/06/2016	2032 On 02-February-17			Bond Future	9.45	93.7795	9.4532	93.7795	0.00
30/06/2016	2032 On 02-February-17	9.51	Call	Bond Future	4066	4	4066	4	0.00
30/06/2016	2032 On 02-February-17	9.53	Call	Bond Future	4143	4	4143	4	0.00
30/06/2016	2032 On 02-February-17	9.52	Call	Bond Future	4104	4	4104	4	0.00
30/06/2016	2032 On 02-February-17	9.52	Put	Bond Future	3611	3	3611	3	0.00
30/06/2016	2032 On 02-February-17	9.51	Put	Bond Future	3647	3	3647	3	0.00
30/06/2016	2032 On 02-February-17	9.53	Put	Bond Future	3576	3	3576	3	0.00
30/06/2016	2033 On 04-August-16			Bond Future	109.05	108.8841	109.0505	108.8841	4,159.00
30/06/2016	2033 On 04-August-16	104.99	Call	Bond Future	4060	4	4060	4	0.00
30/06/2016	2033 On 04-August-16	105.00	Call	Bond Future	4050	4	4050	4	0.00
30/06/2016	2033 On 04-August-16	105.01	Call	Bond Future	4040	4	4040	4	0.00
30/06/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
30/06/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
30/06/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
30/06/2016	2033 On 03-November-16			Bond Future	110.11	109.9395	110.1085	109.9395	0.00
30/06/2016	2033 On 03-November-16	109.18	Call	Bond Future	928	1	928	1	0.00
30/06/2016	2033 On 03-November-16	109.17	Call	Bond Future	938	1	938	1	0.00
30/06/2016	2033 On 03-November-16	109.16	Call	Bond Future	948	1	948	1	0.00
30/06/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
30/06/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
30/06/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
30/06/2016	2037 On 04-August-16			Bond Future	9.54	91.4321	9.5361	91.4321	41,183.00
30/06/2016	2037 On 04-August-16	9.24	Call	Bond Future	768	1	768	1	0.00
30/06/2016	2037 On 04-August-16	9.25	Call	Bond Future	793	1	793	1	0.00
30/06/2016	2037 On 04-August-16	9.26	Call	Bond Future	818	1	818	1	0.00
30/06/2016	2037 On 04-August-16	9.25	Put	Bond Future	3210	3	3210	3	0.00
30/06/2016	2037 On 04-August-16	9.26	Put	Bond Future	3149	3	3149	3	0.00
30/06/2016	2037 On 04-August-16	9.24	Put	Bond Future	3272	3	3272	3	0.00
30/06/2016	2037 On 03-November-16			Bond Future	9.58	93.1689	9.5810	93.1689	0.00
30/06/2016	2037 On 03-November-16	10.35	Call	Bond Future	7092	7	7092	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
30/06/2016	2037 On 03-November-16	10.36	Call	Bond Future	7148	8	7148	8	0.00
30/06/2016	2037 On 03-November-16	10.37	Call	Bond Future	7205	8	7205	8	0.00
30/06/2016	2037 On 03-November-16	10.36	Put	Bond Future	1103	1	1103	1	0.00
30/06/2016	2037 On 03-November-16	10.37	Put	Bond Future	1086	1	1086	1	0.00
30/06/2016	2037 On 03-November-16	10.35	Put	Bond Future	1120	1	1120	1	0.00
30/06/2016	2037 On 02-February-17			Bond Future	9.62	90.7734	9.6204	90.7734	0.00
30/06/2016	2037 On 02-February-17	9.66	Call	Bond Future	4498	5	4498	5	0.00
30/06/2016	2037 On 02-February-17	9.68	Call	Bond Future	4579	5	4579	5	0.00
30/06/2016	2037 On 02-February-17	9.67	Call	Bond Future	4539	5	4539	5	0.00
30/06/2016	2037 On 02-February-17	9.66	Put	Bond Future	4177	4	4177	4	0.00
30/06/2016	2037 On 02-February-17	9.67	Put	Bond Future	4137	4	4137	4	0.00
30/06/2016	2037 On 02-February-17	9.68	Put	Bond Future	4098	4	4098	4	0.00
30/06/2016	2038 On 04-August-16			Bond Future	135.28	135.2695	135.2843	135.2695	21,722.00
30/06/2016	2038 On 04-August-16	129.31	Call	Bond Future	5974	6	5974	6	0.00
30/06/2016	2038 On 04-August-16	129.30	Call	Bond Future	5984	6	5984	6	0.00
30/06/2016	2038 On 04-August-16	129.32	Call	Bond Future	5964	6	5964	6	0.00
30/06/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
30/06/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
30/06/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
30/06/2016	2038 On 03-November-16			Bond Future	137.86	137.8467	137.8611	137.8467	0.00
30/06/2016	2038 On 03-November-16	136.33	Call	Bond Future	1531	2	1531	2	0.00
30/06/2016	2038 On 03-November-16	136.32	Call	Bond Future	1541	2	1541	2	0.00
30/06/2016	2038 On 03-November-16	136.31	Call	Bond Future	1551	2	1551	2	0.00
30/06/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
30/06/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
30/06/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
30/06/2016	2040 On 04-August-16			Bond Future	9.59	95.2493	9.5911	95.2493	722.00
30/06/2016	2040 On 04-August-16	9.51	Call	Bond Future	1552	2	1552	2	0.00
30/06/2016	2040 On 04-August-16	9.50	Call	Bond Future	1513	2	1513	2	0.00
30/06/2016	2040 On 04-August-16	9.49	Call	Bond Future	1475	2	1475	2	0.00
30/06/2016	2040 On 04-August-16	9.51	Put	Bond Future	2274	2	2274	2	0.00
30/06/2016	2040 On 04-August-16	9.50	Put	Bond Future	2325	2	2325	2	0.00
30/06/2016	2040 On 04-August-16	9.49	Put	Bond Future	2377	2	2377	2	0.00
30/06/2016	2040 On 03-November-16			Bond Future	9.64	97.0585	9.6362	97.0585	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
30/06/2016	2040 On 03-November-16	9.70	Call	Bond Future	3867	4	3867	4	0.00
30/06/2016	2040 On 03-November-16	9.71	Call	Bond Future	3912	4	3912	4	0.00
30/06/2016	2040 On 03-November-16	9.69	Call	Bond Future	3822	4	3822	4	0.00
30/06/2016	2040 On 03-November-16	9.69	Put	Bond Future	3353	3	3353	3	0.00
30/06/2016	2040 On 03-November-16	9.71	Put	Bond Future	3269	3	3269	3	0.00
30/06/2016	2040 On 03-November-16	9.70	Put	Bond Future	3311	3	3311	3	0.00
30/06/2016	2044 On 04-August-16			Bond Future	9.64	92.2702	9.6358	92.2702	19,251.00
30/06/2016	2044 On 04-August-16	9.51	Call	Bond Future	1402	2	1402	2	0.00
30/06/2016	2044 On 04-August-16	9.50	Call	Bond Future	1366	2	1366	2	0.00
30/06/2016	2044 On 04-August-16	9.49	Call	Bond Future	1330	2	1330	2	0.00
30/06/2016	2044 On 04-August-16	9.50	Put	Bond Future	2588	2	2588	2	0.00
30/06/2016	2044 On 04-August-16	9.51	Put	Bond Future	2533	2	2533	2	0.00
30/06/2016	2044 On 04-August-16	9.49	Put	Bond Future	2643	2	2643	2	0.00
30/06/2016	2044 On 03-November-16			Bond Future	9.68	94.0229	9.6803	94.0229	285.00
30/06/2016	2044 On 03-November-16	10.42	Call	Bond Future	7482	8	7482	8	0.00
30/06/2016	2044 On 03-November-16	10.43	Call	Bond Future	7540	8	7540	8	0.00
30/06/2016	2044 On 03-November-16	10.41	Call	Bond Future	7423	8	7423	8	0.00
30/06/2016	2044 On 03-November-16	10.43	Put	Bond Future	1320	1	1320	1	0.00
30/06/2016	2044 On 03-November-16	10.42	Put	Bond Future	1339	1	1339	1	0.00
30/06/2016	2044 On 03-November-16	10.41	Put	Bond Future	1359	1	1359	1	0.00
30/06/2016	2044 On 02-February-17			Bond Future	9.72	91.5193	9.7198	91.5193	0.00
30/06/2016	2044 On 02-February-17	9.77	Call	Bond Future	5004	5	5004	5	0.00
30/06/2016	2044 On 02-February-17	9.76	Call	Bond Future	4960	5	4960	5	0.00
30/06/2016	2044 On 02-February-17	9.78	Call	Bond Future	5048	5	5048	5	0.00
30/06/2016	2044 On 02-February-17	9.77	Put	Bond Future	4566	4	4566	4	0.00
30/06/2016	2044 On 02-February-17	9.78	Put	Bond Future	4524	4	4524	4	0.00
30/06/2016	2044 On 02-February-17	9.76	Put	Bond Future	4609	4	4609	4	0.00
30/06/2016	2046 On 04-August-16			Bond Future	134.97	134.9529	134.9681	134.9529	16,620.00
30/06/2016	2046 On 04-August-16	129.00	Call	Bond Future	5968	6	5968	6	0.00
30/06/2016	2046 On 04-August-16	129.01	Call	Bond Future	5958	6	5958	6	0.00
30/06/2016	2046 On 04-August-16	129.02	Call	Bond Future	5948	6	5948	6	0.00
30/06/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
30/06/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
30/06/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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30/06/2016	2046 On 03-November-16			Bond Future	136.03	136.0185	136.0330	136.0185	0.00
30/06/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
30/06/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
30/06/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
30/06/2016	2046 On 03-November-16	137.09	Put	Bond Future	1057	1	1057	1	0.00
30/06/2016	2046 On 03-November-16	137.07	Put	Bond Future	1037	1	1037	1	0.00
30/06/2016	2046 On 03-November-16	137.08	Put	Bond Future	1047	1	1047	1	0.00
30/06/2016	2050 On 04-August-16			Bond Future	144.42	144.4016	144.4178	144.4016	21,135.00
30/06/2016	2050 On 04-August-16	139.12	Call	Bond Future	5298	5	5298	5	0.00
30/06/2016	2050 On 04-August-16	139.14	Call	Bond Future	5278	5	5278	5	0.00
30/06/2016	2050 On 04-August-16	139.13	Call	Bond Future	5288	5	5288	5	0.00
30/06/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
30/06/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
30/06/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
30/06/2016	2050 On 03-November-16			Bond Future	147.17	147.1530	147.1686	147.1530	0.00
30/06/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
30/06/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
30/06/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
30/06/2016	2050 On 03-November-16	149.53	Put	Bond Future	2361	2	2361	2	0.00
30/06/2016	2050 On 03-November-16	149.54	Put	Bond Future	2371	2	2371	2	0.00
30/06/2016	2050 On 03-November-16	149.52	Put	Bond Future	2351	2	2351	2	0.00
30/06/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	AL37 On 04-August-16			Index Future	492.71	493.4760	492.7120	493.4760	15.00
30/06/2016	AL37 On 03-November-16			Index Future	502.17	502.9490	502.1680	502.9490	0.00
30/06/2016	AL7T On 04-August-16			Index Future	569.68	571.3300	569.6790	571.3300	11.00
30/06/2016	AL7T On 03-November-16			Index Future	580.61	582.2980	580.6120	582.2980	0.00
30/06/2016	ALBI On 04-August-16			Index Future	517.69	519.4970	517.6910	519.4970	721.00
30/06/2016	ALBI On 03-November-16			Index Future	527.63	529.4710	527.6270	529.4710	8.00
30/06/2016	ALBI On 02-February-17			Index Future	538.16	540.0450	538.1610	540.0450	0.00
30/06/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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30/06/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/06/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	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
30/06/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2016	EL28 On 04-August-16			Bond Future	132.57	132.5540	132.5698	132.5540	0.00
30/06/2016	EL28 On 04-August-16	126.86	Call	Bond Future	5710	6	5710	6	0.00
30/06/2016	EL28 On 04-August-16	126.87	Call	Bond Future	5700	6	5700	6	0.00
30/06/2016	EL28 On 04-August-16	126.88	Call	Bond Future	5690	6	5690	6	0.00
30/06/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
30/06/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
30/06/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
30/06/2016	EL28 On 03-November-16			Bond Future	133.43	133.4151	133.4305	133.4151	0.00
30/06/2016	EL28 On 03-November-16	132.15	Call	Bond Future	1280	1	1280	1	0.00
30/06/2016	EL28 On 03-November-16	132.17	Call	Bond Future	1260	1	1260	1	0.00
30/06/2016	EL28 On 03-November-16	132.16	Call	Bond Future	1270	1	1270	1	0.00
30/06/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
30/06/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
30/06/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
30/06/2016	ES33 On 04-August-16			Bond Future	10.39	80.4568	10.3916	80.4568	8,882.00
30/06/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
30/06/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
30/06/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
30/06/2016	ES33 On 04-August-16	10.24	Put	Bond Future	998	1	998	1	0.00
30/06/2016	ES33 On 04-August-16	10.26	Put	Bond Future	865	1	865	1	0.00
30/06/2016	ES33 On 04-August-16	10.25	Put	Bond Future	931	1	931	1	0.00
30/06/2016	ES33 On 03-November-16			Bond Future	10.47	78.1924	10.4680	78.1924	0.00
30/06/2016	ES33 On 03-November-16	11.31	Call	Bond Future	5139	6	5139	6	0.00
30/06/2016	ES33 On 03-November-16	11.29	Call	Bond Future	5024	5	5024	5	0.00
30/06/2016	ES33 On 03-November-16	11.30	Call	Bond Future	5081	5	5081	5	0.00
30/06/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
30/06/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
30/06/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
30/06/2016	ES33 On 02-February-17			Bond Future	10.54	79.7546	10.5413	79.7546	0.00
30/06/2016	ES33 On 02-February-17	10.61	Call	Bond Future	434	1	434	1	0.00
30/06/2016	ES33 On 02-February-17	10.60	Call	Bond Future	371	1	371	1	0.00
30/06/2016	ES33 On 02-February-17	10.59	Call	Bond Future	308	1	308	1	0.00
30/06/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
30/06/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
30/06/2016	ES42 On 04-August-16			Bond Future	10.55	84.8461	10.5464	84.8461	7,270.00
30/06/2016	ES42 On 03-November-16			Bond Future	10.62	82.1950	10.6217	82.1950	0.00
30/06/2016	GOVI On 04-August-16			GOVI	515.93	517.6000	515.9250	517.6000	447.00
30/06/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
30/06/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
30/06/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
30/06/2016	GOVI On 04-August-16	521.01	Put	GOVI	50850	3	50850	3	0.00
30/06/2016	GOVI On 04-August-16	520.99	Put	GOVI	50650	3	50650	3	0.00
30/06/2016	GOVI On 04-August-16	521.00	Put	GOVI	50750	3	50750	3	0.00
30/06/2016	GOVI On 03-November-16			GOVI	525.83	527.5370	525.8270	527.5370	137.00
30/06/2016	GOVI On 03-November-16	476.11	Call	GOVI	497170	51	497170	51	0.00
30/06/2016	GOVI On 03-November-16	476.12	Call	GOVI	497070	51	497070	51	0.00
30/06/2016	GOVI On 03-November-16	476.13	Call	GOVI	496970	51	496970	51	0.00
30/06/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
30/06/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
30/06/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
30/06/2016	GOVI On 02-February-17			GOVI	536.32	538.0730	536.3240	538.0730	0.00
30/06/2016	GOVI On 02-February-17	533.32	Call	GOVI	30040	5	30040	5	0.00
30/06/2016	GOVI On 02-February-17	533.34	Call	GOVI	29840	5	29840	5	0.00
30/06/2016	GOVI On 02-February-17	533.33	Call	GOVI	29940	5	29940	5	0.00
30/06/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
30/06/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
30/06/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
30/06/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/06/2016	IGOV On 04-August-16			Index Future	248.51	248.5160	248.5130	248.5160	1,079.00
30/06/2016	IGOV On 03-November-16			Index Future	253.30	253.3020	253.2980	253.3020	24.00
30/06/2016	IGOV On 02-February-17			Index Future	258.37	258.3760	258.3700	258.3760	0.00
30/06/2016	ILBI On 04-August-16			Index Future	672.97	672.9690	672.9670	672.9690	156.00
30/06/2016	ILBI On 03-November-16			Index Future	685.81	685.8110	685.8090	685.8110	0.00
30/06/2016	IS01 On 19-December-16			Interest Rate Swap	100.09	100.0881	100.0876	100.0881	0.00
30/06/2016	IS01 On 16-March-17			Interest Rate Swap	100.06	100.0646	100.0623	100.0646	0.00
30/06/2016	IS01 On 15-June-17			Interest Rate Swap	99.73	99.7322	99.7290	99.7322	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
30/06/2016	IS01 On 21-September-17			Interest Rate Swap	99.83	99.8312	99.8266	99.8312	0.00
30/06/2016	IS02 On 18-December-17			Interest Rate Swap	100.17	100.1768	100.1669	100.1768	0.00
30/06/2016	IS02 On 16-March-18			Interest Rate Swap	99.51	99.5292	99.5110	99.5292	0.00
30/06/2016	IS02 On 15-June-18			Interest Rate Swap	99.32	99.2791	99.3195	99.2791	0.00
30/06/2016	IS02 On 21-September-18			Interest Rate Swap	99.49	99.4155	99.4939	99.4155	0.00
30/06/2016	IS05 On 17-December-20			Interest Rate Swap	98.76	98.7661	98.7565	98.7661	0.00
30/06/2016	IS05 On 16-March-21			Interest Rate Swap	98.14	98.1557	98.1400	98.1557	0.00
30/06/2016	IS05 On 15-June-21			Interest Rate Swap	97.49	97.5084	97.4866	97.5084	0.00
30/06/2016	IS05 On 21-September-21			Interest Rate Swap	97.80	97.8301	97.8045	97.8301	0.00
30/06/2016	IS10 On 17-December-25			Interest Rate Swap	99.44	99.4177	99.4395	99.4177	0.00
30/06/2016	IS10 On 16-March-26			Interest Rate Swap	96.58	96.5552	96.5827	96.5552	0.00
30/06/2016	IS10 On 15-June-26			Interest Rate Swap	95.39	95.3605	95.3912	95.3605	0.00
30/06/2016	IS10 On 21-September-26			Interest Rate Swap	97.48	97.4446	97.4769	97.4446	0.00
30/06/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/06/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
30/06/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/06/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/06/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.36	92.6200	7.3600	92.6200	0.00
30/06/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.40	92.5700	7.4000	92.5700	0.00
30/06/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.42	92.5500	7.4200	92.5500	0.00
30/06/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.47	92.5000	7.4700	92.5000	0.00
30/06/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.46	92.4900	7.4600	92.4900	0.00
30/06/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.52	92.4300	7.5200	92.4300	0.00
30/06/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.57	92.3700	7.5700	92.3700	0.00
30/06/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.60	92.3300	7.6000	92.3300	0.00
30/06/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.67	92.2500	7.6700	92.2500	0.00
30/06/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.72	92.2000	7.7200	92.2000	0.00
30/06/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.75	92.1400	7.7500	92.1400	0.00
30/06/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.82	92.0400	7.8200	92.0400	0.00
30/06/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
30/06/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
30/06/2016	R023 On 04-August-16			Bond Future	8.54	99.7089	8.5418	99.7089	11,610.00
30/06/2016	R023 On 04-August-16	8.24	Call	Bond Future	338	0	338	0	0.00
30/06/2016	R023 On 04-August-16	8.26	Call	Bond Future	364	0	364	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
30/06/2016	R023 On 04-August-16	8.25	Call	Bond Future	351	0	351	0	0.00
30/06/2016	R023 On 04-August-16	8.25	Put	Bond Future	1771	2	1771	2	0.00
30/06/2016	R023 On 04-August-16	8.24	Put	Bond Future	1807	2	1807	2	0.00
30/06/2016	R023 On 04-August-16	8.26	Put	Bond Future	1735	2	1735	2	0.00
30/06/2016	R023 On 03-November-16			Bond Future	8.58	97.6713	8.5813	97.6713	607.00
30/06/2016	R023 On 03-November-16	9.73	Call	Bond Future	5419	6	5419	6	0.00
30/06/2016	R023 On 03-November-16	9.75	Call	Bond Future	5497	6	5497	6	0.00
30/06/2016	R023 On 03-November-16	9.74	Call	Bond Future	5458	6	5458	6	0.00
30/06/2016	R023 On 03-November-16	9.74	Put	Bond Future	223	0	223	0	0.00
30/06/2016	R023 On 03-November-16	9.75	Put	Bond Future	219	0	219	0	0.00
30/06/2016	R023 On 03-November-16	9.73	Put	Bond Future	228	0	228	0	0.00
30/06/2016	R023 On 02-February-17			Bond Future	8.61	99.6225	8.6109	99.6225	0.00
30/06/2016	R023 On 02-February-17	8.86	Call	Bond Future	2757	3	2757	3	0.00
30/06/2016	R023 On 02-February-17	8.85	Call	Bond Future	2731	3	2731	3	0.00
30/06/2016	R023 On 02-February-17	8.84	Call	Bond Future	2705	3	2705	3	0.00
30/06/2016	R023 On 02-February-17	8.85	Put	Bond Future	1656	2	1656	2	0.00
30/06/2016	R023 On 02-February-17	8.84	Put	Bond Future	1674	2	1674	2	0.00
30/06/2016	R023 On 02-February-17	8.86	Put	Bond Future	1637	2	1637	2	0.00
30/06/2016	R035 On 04-August-16			Bond Future	9.46	99.2306	9.4648	99.2306	4,998.00
30/06/2016	R035 On 04-August-16	10.35	Call	Bond Future	6950	7	6950	7	0.00
30/06/2016	R035 On 04-August-16	10.36	Call	Bond Future	7024	7	7024	7	0.00
30/06/2016	R035 On 04-August-16	10.37	Call	Bond Future	7098	8	7098	8	0.00
30/06/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
30/06/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
30/06/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
30/06/2016	R035 On 03-November-16			Bond Future	9.51	96.6133	9.5127	96.6133	0.00
30/06/2016	R035 On 03-November-16	9.57	Call	Bond Future	470	1	470	1	0.00
30/06/2016	R035 On 03-November-16	9.59	Call	Bond Future	633	1	633	1	0.00
30/06/2016	R035 On 03-November-16	9.58	Call	Bond Future	551	1	551	1	0.00
30/06/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
30/06/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
30/06/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
30/06/2016	R186 On 04-August-16			Bond Future	8.84	112.8658	8.8385	112.8658	97,734.00
30/06/2016	R186 On 04-August-16	8.90	Call	Bond Future	1608	2	1608	2	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2016	R186 On 04-August-16	8.85	Call	Bond Future	1418	2	1418	2	750.00
30/06/2016	R186 On 04-August-16	9.60	Call	Bond Future	5398	6	5398	6	0.00
30/06/2016	R186 On 04-August-16	8.51	Call	Bond Future	497	1	497	1	0.00
30/06/2016	R186 On 04-August-16	8.49	Call	Bond Future	462	1	462	1	0.00
30/06/2016	R186 On 04-August-16	10.00	Call	Bond Future	7963	8	7963	8	0.00
30/06/2016	R186 On 04-August-16	8.50	Call	Bond Future	479	1	479	1	0.00
30/06/2016	R186 On 04-August-16	9.25	Call	Bond Future	3296	4	3296	4	0.00
30/06/2016	R186 On 04-August-16	9.35	Call	Bond Future	3868	4	3868	4	500.00
30/06/2016	R186 On 04-August-16	9.40	Call	Bond Future	4164	4	4164	4	0.00
30/06/2016	R186 On 04-August-16	9.30	Call	Bond Future	3578	4	3578	4	500.00
30/06/2016	R186 On 04-August-16	8.90	Put	Bond Future	1167	1	1167	1	0.00
30/06/2016	R186 On 04-August-16	9.60	Put	Bond Future	96	0	96	0	5,635.00
30/06/2016	R186 On 04-August-16	8.49	Put	Bond Future	3008	3	3008	3	0.00
30/06/2016	R186 On 04-August-16	8.85	Put	Bond Future	1335	1	1335	1	0.00
30/06/2016	R186 On 04-August-16	10.00	Put	Bond Future	14	0	14	0	6,500.00
30/06/2016	R186 On 04-August-16	8.51	Put	Bond Future	2895	3	2895	3	0.00
30/06/2016	R186 On 04-August-16	8.50	Put	Bond Future	2951	3	2951	3	0.00
30/06/2016	R186 On 04-August-16	9.25	Put	Bond Future	387	0	387	0	1,000.00
30/06/2016	R186 On 04-August-16	9.35	Put	Bond Future	268	0	268	0	0.00
30/06/2016	R186 On 04-August-16	9.40	Put	Bond Future	221	0	221	0	5,000.00
30/06/2016	R186 On 04-August-16	9.30	Put	Bond Future	323	0	323	0	0.00
30/06/2016	R186 On 03-November-16			Bond Future	8.88	115.0093	8.8784	115.0093	482.00
30/06/2016	R186 On 03-November-16	9.66	Call	Bond Future	6096	6	6096	6	0.00
30/06/2016	R186 On 03-November-16	8.96	Call	Bond Future	2881	3	2881	3	0.00
30/06/2016	R186 On 03-November-16	9.40	Call	Bond Future	4783	5	4783	5	1,425.00
30/06/2016	R186 On 03-November-16	9.20	Call	Bond Future	3861	4	3861	4	1,425.00
30/06/2016	R186 On 03-November-16	8.95	Call	Bond Future	2843	3	2843	3	0.00
30/06/2016	R186 On 03-November-16	8.97	Call	Bond Future	2918	3	2918	3	0.00
30/06/2016	R186 On 03-November-16	9.71	Call	Bond Future	6360	7	6360	7	0.00
30/06/2016	R186 On 03-November-16	9.66	Put	Bond Future	762	1	762	1	5,000.00
30/06/2016	R186 On 03-November-16	9.71	Put	Bond Future	697	1	697	1	5,000.00
30/06/2016	R186 On 03-November-16	8.96	Put	Bond Future	2307	2	2307	2	0.00
30/06/2016	R186 On 03-November-16	8.97	Put	Bond Future	2274	2	2274	2	0.00
30/06/2016	R186 On 03-November-16	9.20	Put	Bond Future	1623	2	1623	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2016	R186 On 03-November-16	8.95	Put	Bond Future	2340	2	2340	2	0.00
30/06/2016	R186 On 03-November-16	9.40	Put	Bond Future	1184	1	1184	1	0.00
30/06/2016	R197 On 04-August-16			Bond Future	299.78	299.7472	299.7789	299.7472	1,667.00
30/06/2016	R197 On 04-August-16	293.98	Call	Bond Future	5799	6	5799	6	0.00
30/06/2016	R197 On 04-August-16	293.96	Call	Bond Future	5819	6	5819	6	0.00
30/06/2016	R197 On 04-August-16	293.97	Call	Bond Future	5809	6	5809	6	0.00
30/06/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
30/06/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
30/06/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
30/06/2016	R197 On 03-November-16			Bond Future	305.49	305.4581	305.4887	305.4581	0.00
30/06/2016	R197 On 03-November-16	303.56	Call	Bond Future	1929	2	1929	2	0.00
30/06/2016	R197 On 03-November-16	303.58	Call	Bond Future	1909	2	1909	2	0.00
30/06/2016	R197 On 03-November-16	303.57	Call	Bond Future	1919	2	1919	2	0.00
30/06/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
30/06/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
30/06/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
30/06/2016	R202 On 04-August-16			Bond Future	249.41	249.3877	249.4146	249.3877	37,411.00
30/06/2016	R202 On 04-August-16	243.26	Call	Bond Future	6830	7	6830	7	0.00
30/06/2016	R202 On 04-August-16	243.25	Call	Bond Future	6838	7	6838	7	0.00
30/06/2016	R202 On 04-August-16	243.24	Call	Bond Future	6846	7	6846	7	0.00
30/06/2016	R202 On 04-August-16	243.25	Put	Bond Future	674	1	674	1	0.00
30/06/2016	R202 On 04-August-16	243.26	Put	Bond Future	676	1	676	1	0.00
30/06/2016	R202 On 04-August-16	243.24	Put	Bond Future	672	1	672	1	0.00
30/06/2016	R202 On 03-November-16			Bond Future	254.17	254.1392	254.1654	254.1392	0.00
30/06/2016	R202 On 03-November-16	253.85	Call	Bond Future	315	0	315	0	0.00
30/06/2016	R202 On 03-November-16	253.86	Call	Bond Future	305	0	305	0	0.00
30/06/2016	R202 On 03-November-16	253.87	Call	Bond Future	295	0	295	0	0.00
30/06/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
30/06/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
30/06/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
30/06/2016	R203 On 04-August-16			Bond Future	7.49	104.1285	7.4950	104.1285	58,231.00
30/06/2016	R203 On 04-August-16	7.24	Call	Bond Future	54	0	54	0	0.00
30/06/2016	R203 On 04-August-16	7.26	Call	Bond Future	60	0	60	0	0.00
30/06/2016	R203 On 04-August-16	7.25	Call	Bond Future	57	0	57	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
30/06/2016	R203 On 04-August-16	7.24	Put	Bond Future	321	0	321	0	0.00
30/06/2016	R203 On 04-August-16	7.26	Put	Bond Future	305	0	305	0	0.00
30/06/2016	R203 On 04-August-16	7.25	Put	Bond Future	313	0	313	0	0.00
30/06/2016	R203 On 03-November-16			Bond Future	7.41	101.9343	7.4141	101.9343	0.00
30/06/2016	R203 On 03-November-16	8.84	Call	Bond Future	1162	1	1162	1	0.00
30/06/2016	R203 On 03-November-16	8.86	Call	Bond Future	1178	1	1178	1	0.00
30/06/2016	R203 On 03-November-16	8.85	Call	Bond Future	1170	1	1170	1	0.00
30/06/2016	R203 On 03-November-16	8.85	Put	Bond Future	8	0	8	0	0.00
30/06/2016	R203 On 03-November-16	8.86	Put	Bond Future	8	0	8	0	0.00
30/06/2016	R203 On 03-November-16	8.84	Put	Bond Future	8	0	8	0	0.00
30/06/2016	R203 On 02-February-17			Bond Future	7.15	103.9708	7.1508	103.9708	0.00
30/06/2016	R203 On 02-February-17	7.70	Call	Bond Future	417	0	417	0	0.00
30/06/2016	R203 On 02-February-17	7.72	Call	Bond Future	426	0	426	0	0.00
30/06/2016	R203 On 02-February-17	7.71	Call	Bond Future	421	0	421	0	0.00
30/06/2016	R203 On 02-February-17	7.71	Put	Bond Future	97	0	97	0	0.00
30/06/2016	R203 On 02-February-17	7.70	Put	Bond Future	98	0	98	0	0.00
30/06/2016	R203 On 02-February-17	7.72	Put	Bond Future	96	0	96	0	0.00
30/06/2016	R204 On 04-August-16			Bond Future	7.88	101.4017	7.8836	101.4017	33,282.00
30/06/2016	R204 On 04-August-16	7.76	Call	Bond Future	224	0	224	0	0.00
30/06/2016	R204 On 04-August-16	7.75	Call	Bond Future	216	0	216	0	0.00
30/06/2016	R204 On 04-August-16	7.74	Call	Bond Future	208	0	208	0	0.00
30/06/2016	R204 On 04-August-16	7.75	Put	Bond Future	501	0	501	0	0.00
30/06/2016	R204 On 04-August-16	7.74	Put	Bond Future	514	0	514	0	0.00
30/06/2016	R204 On 04-August-16	7.76	Put	Bond Future	487	0	487	0	0.00
30/06/2016	R204 On 03-November-16			Bond Future	7.89	103.3275	7.8946	103.3275	656.00
30/06/2016	R204 On 03-November-16	9.22	Call	Bond Future	2538	3	2538	3	0.00
30/06/2016	R204 On 03-November-16	9.21	Call	Bond Future	2520	3	2520	3	0.00
30/06/2016	R204 On 03-November-16	9.23	Call	Bond Future	2555	3	2555	3	0.00
30/06/2016	R204 On 03-November-16	9.22	Put	Bond Future	34	0	34	0	0.00
30/06/2016	R204 On 03-November-16	9.23	Put	Bond Future	33	0	33	0	0.00
30/06/2016	R204 On 03-November-16	9.21	Put	Bond Future	35	0	35	0	0.00
30/06/2016	R204 On 02-February-17			Bond Future	7.87	101.3496	7.8666	101.3496	0.00
30/06/2016	R204 On 02-February-17	8.28	Call	Bond Future	1110	1	1110	1	0.00
30/06/2016	R204 On 02-February-17	8.29	Call	Bond Future	1122	1	1122	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
30/06/2016	R204 On 02-February-17	8.30	Call	Bond Future	1134	1	1134	1	0.00
30/06/2016	R204 On 02-February-17	8.28	Put	Bond Future	406	0	406	0	0.00
30/06/2016	R204 On 02-February-17	8.29	Put	Bond Future	401	0	401	0	0.00
30/06/2016	R204 On 02-February-17	8.30	Put	Bond Future	396	0	396	0	0.00
30/06/2016	R207 On 04-August-16			Bond Future	8.14	97.9979	8.1422	97.9979	76,760.00
30/06/2016	R207 On 04-August-16	8.00	Call	Bond Future	314	0	314	0	0.00
30/06/2016	R207 On 04-August-16	7.99	Call	Bond Future	303	0	303	0	0.00
30/06/2016	R207 On 04-August-16	8.01	Call	Bond Future	325	0	325	0	0.00
30/06/2016	R207 On 04-August-16	7.99	Put	Bond Future	745	1	745	1	0.00
30/06/2016	R207 On 04-August-16	8.00	Put	Bond Future	727	1	727	1	0.00
30/06/2016	R207 On 04-August-16	8.01	Put	Bond Future	709	1	709	1	0.00
30/06/2016	R207 On 02-February-17			Bond Future	8.17	98.2106	8.1726	98.2106	0.00
30/06/2016	R207 On 02-February-17	8.91	Call	Bond Future	2251	2	2251	2	62.00
30/06/2016	R207 On 02-February-17	9.22	Call	Bond Future	2862	3	2862	3	0.00
30/06/2016	R207 On 02-February-17	9.24	Call	Bond Future	2904	3	2904	3	0.00
30/06/2016	R207 On 02-February-17	9.23	Call	Bond Future	2883	3	2883	3	0.00
30/06/2016	R207 On 02-February-17	8.91	Put	Bond Future	409	0	409	0	0.00
30/06/2016	R207 On 02-February-17	9.22	Put	Bond Future	259	0	259	0	0.00
30/06/2016	R207 On 02-February-17	9.23	Put	Bond Future	255	0	255	0	0.00
30/06/2016	R207 On 02-February-17	9.24	Put	Bond Future	251	0	251	0	0.00
30/06/2016	R208 On 04-August-16			Bond Future	8.30	96.7082	8.2978	96.7082	48,487.00
30/06/2016	R208 On 04-August-16	7.99	Call	Bond Future	229	0	229	0	0.00
30/06/2016	R208 On 04-August-16	8.00	Call	Bond Future	238	0	238	0	0.00
30/06/2016	R208 On 04-August-16	8.01	Call	Bond Future	248	0	248	0	0.00
30/06/2016	R208 On 04-August-16	7.99	Put	Bond Future	1361	1	1361	1	0.00
30/06/2016	R208 On 04-August-16	8.00	Put	Bond Future	1334	1	1334	1	0.00
30/06/2016	R208 On 04-August-16	8.01	Put	Bond Future	1306	1	1306	1	0.00
30/06/2016	R208 On 03-November-16			Bond Future	8.33	95.1422	8.3320	95.1422	46.00
30/06/2016	R208 On 03-November-16	9.57	Call	Bond Future	4318	4	4318	4	0.00
30/06/2016	R208 On 03-November-16	9.59	Call	Bond Future	4379	5	4379	5	0.00
30/06/2016	R208 On 03-November-16	9.58	Call	Bond Future	4348	4	4348	4	0.00
30/06/2016	R208 On 03-November-16	9.57	Put	Bond Future	114	0	114	0	0.00
30/06/2016	R208 On 03-November-16	9.58	Put	Bond Future	111	0	111	0	0.00
30/06/2016	R208 On 03-November-16	9.59	Put	Bond Future	108	0	108	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
30/06/2016	R208 On 02-February-17			Bond Future	8.35	97.0431	8.3504	97.0431	0.00
30/06/2016	R208 On 02-February-17	8.64	Call	Bond Future	2012	2	2012	2	0.00
30/06/2016	R208 On 02-February-17	8.63	Call	Bond Future	1991	2	1991	2	0.00
30/06/2016	R208 On 02-February-17	8.65	Call	Bond Future	2032	2	2032	2	0.00
30/06/2016	R208 On 02-February-17	8.65	Put	Bond Future	1041	1	1041	1	0.00
30/06/2016	R208 On 02-February-17	8.64	Put	Bond Future	1054	1	1054	1	0.00
30/06/2016	R208 On 02-February-17	8.63	Put	Bond Future	1066	1	1066	1	0.00
30/06/2016	R209 On 04-August-16			Bond Future	9.41	74.5721	9.4084	74.5721	55,073.00
30/06/2016	R209 On 04-August-16	9.24	Call	Bond Future	898	1	898	1	0.00
30/06/2016	R209 On 04-August-16	10.60	Call	Bond Future	7608	8	7608	8	5,624.00
30/06/2016	R209 On 04-August-16	9.26	Call	Bond Future	951	1	951	1	0.00
30/06/2016	R209 On 04-August-16	9.25	Call	Bond Future	924	1	924	1	0.00
30/06/2016	R209 On 04-August-16	9.70	Call	Bond Future	2611	3	2611	3	0.00
30/06/2016	R209 On 04-August-16	10.29	Call	Bond Future	5814	6	5814	6	0.00
30/06/2016	R209 On 04-August-16	9.60	Call	Bond Future	2156	2	2156	2	5,624.00
30/06/2016	R209 On 04-August-16	9.40	Call	Bond Future	1379	2	1379	2	250.00
30/06/2016	R209 On 04-August-16	9.24	Put	Bond Future	2080	2	2080	2	0.00
30/06/2016	R209 On 04-August-16	10.60	Put	Bond Future	18	0	18	0	0.00
30/06/2016	R209 On 04-August-16	9.26	Put	Bond Future	1991	2	1991	2	0.00
30/06/2016	R209 On 04-August-16	9.25	Put	Bond Future	2036	2	2036	2	0.00
30/06/2016	R209 On 04-August-16	10.29	Put	Bond Future	75	0	75	0	250.00
30/06/2016	R209 On 04-August-16	9.70	Put	Bond Future	630	1	630	1	250.00
30/06/2016	R209 On 04-August-16	9.40	Put	Bond Future	1437	1	1437	1	0.00
30/06/2016	R209 On 04-August-16	9.60	Put	Bond Future	845	1	845	1	0.00
30/06/2016	R209 On 03-November-16			Bond Future	9.45	72.8377	9.4499	72.8377	0.00
30/06/2016	R209 On 03-November-16	10.24	Call	Bond Future	5983	6	5983	6	0.00
30/06/2016	R209 On 03-November-16	10.26	Call	Bond Future	6078	6	6078	6	0.00
30/06/2016	R209 On 03-November-16	10.25	Call	Bond Future	6031	6	6031	6	0.00
30/06/2016	R209 On 03-November-16	10.25	Put	Bond Future	833	1	833	1	5,000.00
30/06/2016	R209 On 03-November-16	10.26	Put	Bond Future	820	1	820	1	0.00
30/06/2016	R209 On 03-November-16	10.24	Put	Bond Future	847	1	847	1	0.00
30/06/2016	R209 On 02-February-17			Bond Future	9.49	74.2931	9.4857	74.2931	0.00
30/06/2016	R209 On 02-February-17	9.53	Call	Bond Future	3696	4	3696	4	0.00
30/06/2016	R209 On 02-February-17	9.55	Call	Bond Future	3766	4	3766	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
30/06/2016	R209 On 02-February-17	9.54	Call	Bond Future	3731	4	3731	4	0.00
30/06/2016	R209 On 02-February-17	9.53	Put	Bond Future	3394	3	3394	3	0.00
30/06/2016	R209 On 02-February-17	9.54	Put	Bond Future	3361	3	3361	3	0.00
30/06/2016	R209 On 02-February-17	9.55	Put	Bond Future	3328	3	3328	3	0.00
30/06/2016	R210 On 04-August-16			Bond Future	189.23	189.2078	189.2279	189.2078	2,571.00
30/06/2016	R210 On 04-August-16	181.51	Call	Bond Future	7718	8	7718	8	0.00
30/06/2016	R210 On 04-August-16	181.50	Call	Bond Future	7728	8	7728	8	0.00
30/06/2016	R210 On 04-August-16	181.52	Call	Bond Future	7708	8	7708	8	0.00
30/06/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
30/06/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
30/06/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
30/06/2016	R210 On 03-November-16			Bond Future	190.55	190.5302	190.5498	190.5302	0.00
30/06/2016	R210 On 03-November-16	188.90	Call	Bond Future	1650	2	1650	2	0.00
30/06/2016	R210 On 03-November-16	188.92	Call	Bond Future	1630	2	1630	2	0.00
30/06/2016	R210 On 03-November-16	188.91	Call	Bond Future	1640	2	1640	2	0.00
30/06/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
30/06/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
30/06/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
30/06/2016	R211 On 04-August-16			Bond Future	139.76	139.7424	139.7560	139.7424	64.00
30/06/2016	R211 On 04-August-16	137.09	Call	Bond Future	2666	3	2666	3	0.00
30/06/2016	R211 On 04-August-16	137.07	Call	Bond Future	2686	3	2686	3	0.00
30/06/2016	R211 On 04-August-16	137.08	Call	Bond Future	2676	3	2676	3	0.00
30/06/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
30/06/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
30/06/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
30/06/2016	R211 On 03-November-16			Bond Future	142.42	142.4050	142.4180	142.4050	0.00
30/06/2016	R211 On 03-November-16	141.76	Call	Bond Future	658	1	658	1	0.00
30/06/2016	R211 On 03-November-16	141.75	Call	Bond Future	668	1	668	1	0.00
30/06/2016	R211 On 03-November-16	141.74	Call	Bond Future	678	1	678	1	0.00
30/06/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
30/06/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
30/06/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
30/06/2016	R212 On 04-August-16			Bond Future	146.20	146.1805	146.1963	146.1805	4,218.00
30/06/2016	R212 On 04-August-16	142.44	Call	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
30/06/2016	R212 On 04-August-16	142.43	Call	Bond Future	3766	4	3766	4	0.00
30/06/2016	R212 On 04-August-16	142.42	Call	Bond Future	3776	4	3776	4	0.00
30/06/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
30/06/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
30/06/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
30/06/2016	R212 On 03-November-16			Bond Future	148.98	148.9657	148.9810	148.9657	0.00
30/06/2016	R212 On 03-November-16	148.11	Call	Bond Future	871	1	871	1	0.00
30/06/2016	R212 On 03-November-16	148.12	Call	Bond Future	861	1	861	1	0.00
30/06/2016	R212 On 03-November-16	148.10	Call	Bond Future	881	1	881	1	0.00
30/06/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
30/06/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
30/06/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
30/06/2016	R213 On 04-August-16			Bond Future	9.28	85.4416	9.2786	85.4416	44,423.00
30/06/2016	R213 On 04-August-16	9.01	Call	Bond Future	634	1	634	1	0.00
30/06/2016	R213 On 04-August-16	8.99	Call	Bond Future	593	1	593	1	0.00
30/06/2016	R213 On 04-August-16	9.00	Call	Bond Future	613	1	613	1	0.00
30/06/2016	R213 On 04-August-16	8.99	Put	Bond Future	2611	2	2611	2	0.00
30/06/2016	R213 On 04-August-16	9.00	Put	Bond Future	2560	2	2560	2	0.00
30/06/2016	R213 On 04-August-16	9.01	Put	Bond Future	2509	2	2509	2	0.00
30/06/2016	R213 On 03-November-16			Bond Future	9.32	83.5135	9.3233	83.5135	0.00
30/06/2016	R213 On 03-November-16	10.20	Call	Bond Future	6353	7	6353	7	0.00
30/06/2016	R213 On 03-November-16	10.19	Call	Bond Future	6303	7	6303	7	0.00
30/06/2016	R213 On 03-November-16	10.18	Call	Bond Future	6254	7	6254	7	0.00
30/06/2016	R213 On 03-November-16	10.19	Put	Bond Future	701	1	701	1	0.00
30/06/2016	R213 On 03-November-16	10.18	Put	Bond Future	714	1	714	1	0.00
30/06/2016	R213 On 03-November-16	10.20	Put	Bond Future	689	1	689	1	0.00
30/06/2016	R213 On 02-February-17			Bond Future	9.36	85.1819	9.3629	85.1819	0.00
30/06/2016	R213 On 02-February-17	9.40	Call	Bond Future	3556	4	3556	4	0.00
30/06/2016	R213 On 02-February-17	9.42	Call	Bond Future	3624	4	3624	4	0.00
30/06/2016	R213 On 02-February-17	9.41	Call	Bond Future	3590	4	3590	4	0.00
30/06/2016	R213 On 02-February-17	9.40	Put	Bond Future	3307	3	3307	3	0.00
30/06/2016	R213 On 02-February-17	9.42	Put	Bond Future	3241	3	3241	3	0.00
30/06/2016	R213 On 02-February-17	9.41	Put	Bond Future	3274	3	3274	3	0.00
30/06/2016	R214 On 04-August-16			Bond Future	9.53	74.6879	9.5329	74.6879	30,086.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2016	R214 On 04-August-16	9.30	Call	Bond Future	784	1	784	1	1,300.00
30/06/2016	R214 On 04-August-16	9.24	Call	Bond Future	649	1	649	1	0.00
30/06/2016	R214 On 04-August-16	11.30	Call	Bond Future	11040	11	11040	11	5,610.00
30/06/2016	R214 On 04-August-16	9.26	Call	Bond Future	692	1	692	1	0.00
30/06/2016	R214 On 04-August-16	9.25	Call	Bond Future	671	1	671	1	0.00
30/06/2016	R214 On 04-August-16	10.30	Call	Bond Future	5310	6	5310	6	5,610.00
30/06/2016	R214 On 04-August-16	8.55	Call	Bond Future	31	0	31	0	1,300.00
30/06/2016	R214 On 04-August-16	9.30	Put	Bond Future	2490	2	2490	2	0.00
30/06/2016	R214 On 04-August-16	9.26	Put	Bond Future	2698	2	2698	2	0.00
30/06/2016	R214 On 04-August-16	9.24	Put	Bond Future	2806	3	2806	3	0.00
30/06/2016	R214 On 04-August-16	11.30	Put	Bond Future	1	0	1	0	0.00
30/06/2016	R214 On 04-August-16	10.30	Put	Bond Future	132	0	132	0	0.00
30/06/2016	R214 On 04-August-16	9.25	Put	Bond Future	2752	3	2752	3	0.00
30/06/2016	R214 On 04-August-16	8.55	Put	Bond Future	7707	7	7707	7	0.00
30/06/2016	R214 On 03-November-16			Bond Future	9.58	72.8093	9.5762	72.8093	1,810.00
30/06/2016	R214 On 03-November-16	10.33	Call	Bond Future	6016	6	6016	6	0.00
30/06/2016	R214 On 03-November-16	10.35	Call	Bond Future	6113	6	6113	6	0.00
30/06/2016	R214 On 03-November-16	10.34	Call	Bond Future	6064	6	6064	6	0.00
30/06/2016	R214 On 03-November-16	10.33	Put	Bond Future	960	1	960	1	0.00
30/06/2016	R214 On 03-November-16	10.34	Put	Bond Future	946	1	946	1	0.00
30/06/2016	R214 On 03-November-16	10.35	Put	Bond Future	931	1	931	1	0.00
30/06/2016	R214 On 02-February-17			Bond Future	9.62	74.2639	9.6152	74.2639	0.00
30/06/2016	R214 On 02-February-17	9.67	Call	Bond Future	3905	4	3905	4	0.00
30/06/2016	R214 On 02-February-17	9.66	Call	Bond Future	3870	4	3870	4	0.00
30/06/2016	R214 On 02-February-17	9.68	Call	Bond Future	3941	4	3941	4	0.00
30/06/2016	R214 On 02-February-17	9.67	Put	Bond Future	3520	3	3520	3	0.00
30/06/2016	R214 On 02-February-17	9.66	Put	Bond Future	3554	3	3554	3	0.00
30/06/2016	R214 On 02-February-17	9.68	Put	Bond Future	3485	3	3485	3	0.00
30/06/2016	R248 On 04-August-16			Bond Future	9.62	95.7584	9.6240	95.7584	59,058.00
30/06/2016	R248 On 04-August-16	9.25	Call	Bond Future	694	1	694	1	0.00
30/06/2016	R248 On 04-August-16	9.26	Call	Bond Future	717	1	717	1	0.00
30/06/2016	R248 On 04-August-16	9.24	Call	Bond Future	671	1	671	1	0.00
30/06/2016	R248 On 04-August-16	9.26	Put	Bond Future	4140	4	4140	4	0.00
30/06/2016	R248 On 04-August-16	9.25	Put	Bond Future	4214	4	4214	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
30/06/2016	R248 On 04-August-16	9.24	Put	Bond Future	4289	4	4289	4	0.00
30/06/2016	R248 On 03-November-16			Bond Future	9.67	93.1386	9.6700	93.1386	1,529.00
30/06/2016	R248 On 03-November-16	10.39	Call	Bond Future	7526	8	7526	8	0.00
30/06/2016	R248 On 03-November-16	10.38	Call	Bond Future	7466	8	7466	8	0.00
30/06/2016	R248 On 03-November-16	10.37	Call	Bond Future	7408	8	7408	8	0.00
30/06/2016	R248 On 03-November-16	10.38	Put	Bond Future	1442	1	1442	1	0.00
30/06/2016	R248 On 03-November-16	10.39	Put	Bond Future	1421	1	1421	1	0.00
30/06/2016	R248 On 03-November-16	10.37	Put	Bond Future	1463	1	1463	1	0.00
30/06/2016	R248 On 02-February-17			Bond Future	9.71	94.9993	9.7118	94.9993	0.00
30/06/2016	R248 On 02-February-17	9.76	Call	Bond Future	5125	5	5125	5	0.00
30/06/2016	R248 On 02-February-17	9.77	Call	Bond Future	5170	5	5170	5	0.00
30/06/2016	R248 On 02-February-17	9.78	Call	Bond Future	5215	5	5215	5	0.00
30/06/2016	R248 On 02-February-17	9.77	Put	Bond Future	4653	4	4653	4	0.00
30/06/2016	R248 On 02-February-17	9.76	Put	Bond Future	4696	4	4696	4	0.00
30/06/2016	R248 On 02-February-17	9.78	Put	Bond Future	4609	4	4609	4	0.00