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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	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
09/05/2016	2025 On 05-May-16			Bond Future	126.35	126.3467	126.3467	126.3467	0.00
09/05/2016	2025 On 04-August-16			Bond Future	127.42	127.3866	127.4214	127.3866	2,704.00
09/05/2016	2025 On 04-August-16	123.86	Call	Bond Future	3561	4	3561	4	0.00
09/05/2016	2025 On 04-August-16	123.87	Call	Bond Future	3551	4	3551	4	0.00
09/05/2016	2025 On 04-August-16	123.85	Call	Bond Future	3571	4	3571	4	0.00
09/05/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
09/05/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
09/05/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
09/05/2016	2025 On 03-November-16			Bond Future	129.87	129.8383	129.8723	129.8383	0.00
09/05/2016	2025 On 03-November-16	129.23	Call	Bond Future	642	1	642	1	0.00
09/05/2016	2025 On 03-November-16	129.22	Call	Bond Future	652	1	652	1	0.00
09/05/2016	2025 On 03-November-16	129.21	Call	Bond Future	662	1	662	1	0.00
09/05/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
09/05/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
09/05/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
09/05/2016	2030 On 05-May-16			Bond Future	9.59	90.1785	9.5900	90.1785	0.00
09/05/2016	2030 On 04-August-16			Bond Future	9.59	88.4567	9.5910	88.4567	25,310.00
09/05/2016	2030 On 04-August-16	10.17	Call	Bond Future	3837	4	3837	4	0.00
09/05/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
09/05/2016	2030 On 03-November-16			Bond Future	9.64	90.1522	9.6435	90.1522	0.00
09/05/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
09/05/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
09/05/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
09/05/2016	2030 On 03-November-16	9.33	Put	Bond Future	2152	2	2152	2	0.00
09/05/2016	2030 On 03-November-16	9.34	Put	Bond Future	2082	2	2082	2	0.00
09/05/2016	2030 On 03-November-16	9.35	Put	Bond Future	2012	2	2012	2	0.00
09/05/2016	2032 On 05-May-16			Bond Future	9.72	89.1084	9.7200	89.1084	0.00
09/05/2016	2032 On 04-August-16			Bond Future	9.72	91.4087	9.7248	91.4087	7,553.00
09/05/2016	2032 On 04-August-16	8.99	Call	Bond Future	658	1	658	1	0.00
09/05/2016	2032 On 04-August-16	9.01	Call	Bond Future	688	1	688	1	0.00
09/05/2016	2032 On 04-August-16	9.00	Call	Bond Future	673	1	673	1	0.00
09/05/2016	2032 On 04-August-16	9.00	Put	Bond Future	6175	6	6175	6	0.00
09/05/2016	2032 On 04-August-16	9.01	Put	Bond Future	6111	6	6111	6	0.00
09/05/2016	2032 On 04-August-16	8.99	Put	Bond Future	6239	6	6239	6	0.00

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09/05/2016	2032 On 03-November-16			Bond Future	9.78	89.0013	9.7811	89.0013	0.00
09/05/2016	2032 On 03-November-16	10.28	Call	Bond Future	5572	6	5572	6	0.00
09/05/2016	2032 On 03-November-16	10.30	Call	Bond Future	5661	6	5661	6	0.00
09/05/2016	2032 On 03-November-16	10.29	Call	Bond Future	5616	6	5616	6	0.00
09/05/2016	2032 On 03-November-16	10.28	Put	Bond Future	2099	2	2099	2	0.00
09/05/2016	2032 On 03-November-16	10.29	Put	Bond Future	2075	2	2075	2	0.00
09/05/2016	2032 On 03-November-16	10.30	Put	Bond Future	2053	2	2053	2	0.00
09/05/2016	2032 On 02-February-17			Bond Future	9.83	90.8056	9.8300	90.8056	0.00
09/05/2016	2032 On 02-February-17	9.51	Call	Bond Future	3318	3	3318	3	0.00
09/05/2016	2032 On 02-February-17	9.53	Call	Bond Future	3378	3	3378	3	0.00
09/05/2016	2032 On 02-February-17	9.52	Call	Bond Future	3348	3	3348	3	0.00
09/05/2016	2032 On 02-February-17	9.52	Put	Bond Future	5586	6	5586	6	0.00
09/05/2016	2032 On 02-February-17	9.51	Put	Bond Future	5629	6	5629	6	0.00
09/05/2016	2032 On 02-February-17	9.53	Put	Bond Future	5542	5	5542	5	0.00
09/05/2016	2033 On 05-May-16			Bond Future	106.86	106.8631	106.8631	106.8631	0.00
09/05/2016	2033 On 04-August-16			Bond Future	108.27	108.2361	108.2656	108.2361	3,915.00
09/05/2016	2033 On 04-August-16	104.99	Call	Bond Future	3276	3	3276	3	0.00
09/05/2016	2033 On 04-August-16	105.00	Call	Bond Future	3266	3	3266	3	0.00
09/05/2016	2033 On 04-August-16	105.01	Call	Bond Future	3256	3	3256	3	0.00
09/05/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
09/05/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
09/05/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
09/05/2016	2033 On 03-November-16			Bond Future	109.33	109.2964	109.3253	109.2964	0.00
09/05/2016	2033 On 03-November-16	109.18	Call	Bond Future	145	0	145	0	0.00
09/05/2016	2033 On 03-November-16	109.17	Call	Bond Future	155	0	155	0	0.00
09/05/2016	2033 On 03-November-16	109.16	Call	Bond Future	165	0	165	0	0.00
09/05/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
09/05/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
09/05/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
09/05/2016	2037 On 05-May-16			Bond Future	9.86	90.3933	9.8600	90.3933	0.00
09/05/2016	2037 On 04-August-16			Bond Future	9.86	88.4700	9.8604	88.4700	41,343.00
09/05/2016	2037 On 04-August-16	9.24	Call	Bond Future	967	1	967	1	0.00
09/05/2016	2037 On 04-August-16	9.25	Call	Bond Future	987	1	987	1	0.00
09/05/2016	2037 On 04-August-16	9.26	Call	Bond Future	1007	1	1007	1	0.00

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09/05/2016	2037 On 04-August-16	9.25	Put	Bond Future	6025	6	6025	6	0.00
09/05/2016	2037 On 04-August-16	9.26	Put	Bond Future	5960	6	5960	6	0.00
09/05/2016	2037 On 04-August-16	9.24	Put	Bond Future	6092	6	6092	6	0.00
09/05/2016	2037 On 03-November-16			Bond Future	9.91	90.1659	9.9128	90.1659	0.00
09/05/2016	2037 On 03-November-16	10.35	Call	Bond Future	5890	6	5890	6	0.00
09/05/2016	2037 On 03-November-16	10.36	Call	Bond Future	5937	6	5937	6	0.00
09/05/2016	2037 On 03-November-16	10.37	Call	Bond Future	5984	6	5984	6	0.00
09/05/2016	2037 On 03-November-16	10.36	Put	Bond Future	2548	3	2548	3	0.00
09/05/2016	2037 On 03-November-16	10.37	Put	Bond Future	2522	3	2522	3	0.00
09/05/2016	2037 On 03-November-16	10.35	Put	Bond Future	2575	3	2575	3	0.00
09/05/2016	2037 On 02-February-17			Bond Future	9.96	87.7367	9.9591	87.7367	0.00
09/05/2016	2037 On 02-February-17	9.66	Call	Bond Future	3838	4	3838	4	0.00
09/05/2016	2037 On 02-February-17	9.68	Call	Bond Future	3905	4	3905	4	0.00
09/05/2016	2037 On 02-February-17	9.67	Call	Bond Future	3872	4	3872	4	0.00
09/05/2016	2037 On 02-February-17	9.66	Put	Bond Future	6203	6	6203	6	0.00
09/05/2016	2037 On 02-February-17	9.67	Put	Bond Future	6156	6	6156	6	0.00
09/05/2016	2037 On 02-February-17	9.68	Put	Bond Future	6109	6	6109	6	0.00
09/05/2016	2038 On 05-May-16			Bond Future	134.51	134.5077	134.5077	134.5077	0.00
09/05/2016	2038 On 04-August-16			Bond Future	135.50	135.9398	135.5030	135.9398	22,243.00
09/05/2016	2038 On 04-August-16	129.31	Call	Bond Future	6193	7	6193	7	0.00
09/05/2016	2038 On 04-August-16	129.30	Call	Bond Future	6203	7	6203	7	0.00
09/05/2016	2038 On 04-August-16	129.32	Call	Bond Future	6183	7	6183	7	0.00
09/05/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
09/05/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
09/05/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
09/05/2016	2038 On 03-November-16			Bond Future	138.11	138.5560	138.1093	138.5560	0.00
09/05/2016	2038 On 03-November-16	136.33	Call	Bond Future	1779	2	1779	2	0.00
09/05/2016	2038 On 03-November-16	136.32	Call	Bond Future	1789	2	1789	2	0.00
09/05/2016	2038 On 03-November-16	136.31	Call	Bond Future	1799	2	1799	2	0.00
09/05/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
09/05/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
09/05/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
09/05/2016	2040 On 05-May-16			Bond Future	9.93	94.0196	9.9300	94.0196	0.00
09/05/2016	2040 On 04-August-16			Bond Future	9.93	91.9974	9.9257	91.9974	812.00

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09/05/2016	2040 On 04-August-16	9.51	Call	Bond Future	1578	2	1578	2	0.00
09/05/2016	2040 On 04-August-16	9.50	Call	Bond Future	1550	2	1550	2	0.00
09/05/2016	2040 On 04-August-16	9.49	Call	Bond Future	1522	2	1522	2	0.00
09/05/2016	2040 On 04-August-16	9.51	Put	Bond Future	5187	5	5187	5	0.00
09/05/2016	2040 On 04-August-16	9.50	Put	Bond Future	5249	5	5249	5	0.00
09/05/2016	2040 On 04-August-16	9.49	Put	Bond Future	5312	5	5312	5	0.00
09/05/2016	2040 On 03-November-16			Bond Future	9.98	93.7608	9.9787	93.7608	0.00
09/05/2016	2040 On 03-November-16	9.70	Call	Bond Future	3262	3	3262	3	0.00
09/05/2016	2040 On 03-November-16	9.71	Call	Bond Future	3297	3	3297	3	0.00
09/05/2016	2040 On 03-November-16	9.69	Call	Bond Future	3227	3	3227	3	0.00
09/05/2016	2040 On 03-November-16	9.69	Put	Bond Future	5683	6	5683	6	0.00
09/05/2016	2040 On 03-November-16	9.71	Put	Bond Future	5580	6	5580	6	0.00
09/05/2016	2040 On 03-November-16	9.70	Put	Bond Future	5632	6	5632	6	0.00
09/05/2016	2044 On 05-May-16			Bond Future	9.97	90.9652	9.9700	90.9652	0.00
09/05/2016	2044 On 04-August-16			Bond Future	9.96	89.0106	9.9595	89.0106	20,486.00
09/05/2016	2044 On 04-August-16	9.51	Call	Bond Future	1503	2	1503	2	0.00
09/05/2016	2044 On 04-August-16	9.50	Call	Bond Future	1476	2	1476	2	0.00
09/05/2016	2044 On 04-August-16	9.49	Call	Bond Future	1449	2	1449	2	0.00
09/05/2016	2044 On 04-August-16	9.50	Put	Bond Future	5501	5	5501	5	0.00
09/05/2016	2044 On 04-August-16	9.51	Put	Bond Future	5437	5	5437	5	0.00
09/05/2016	2044 On 04-August-16	9.49	Put	Bond Future	5566	6	5566	6	0.00
09/05/2016	2044 On 03-November-16			Bond Future	10.01	90.7168	10.0115	90.7168	0.00
09/05/2016	2044 On 03-November-16	10.42	Call	Bond Future	6243	6	6243	6	0.00
09/05/2016	2044 On 03-November-16	10.43	Call	Bond Future	6291	6	6291	6	0.00
09/05/2016	2044 On 03-November-16	10.41	Call	Bond Future	6194	6	6194	6	0.00
09/05/2016	2044 On 03-November-16	10.43	Put	Bond Future	2913	3	2913	3	0.00
09/05/2016	2044 On 03-November-16	10.42	Put	Bond Future	2942	3	2942	3	0.00
09/05/2016	2044 On 03-November-16	10.41	Put	Bond Future	2972	3	2972	3	0.00
09/05/2016	2044 On 02-February-17			Bond Future	10.06	88.1737	10.0576	88.1737	0.00
09/05/2016	2044 On 02-February-17	9.77	Call	Bond Future	4235	4	4235	4	0.00
09/05/2016	2044 On 02-February-17	9.76	Call	Bond Future	4199	4	4199	4	0.00
09/05/2016	2044 On 02-February-17	9.78	Call	Bond Future	4271	4	4271	4	0.00
09/05/2016	2044 On 02-February-17	9.77	Put	Bond Future	6671	7	6671	7	0.00
09/05/2016	2044 On 02-February-17	9.78	Put	Bond Future	6621	7	6621	7	0.00

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09/05/2016	2044 On 02-February-17	9.76	Put	Bond Future	6722	7	6722	7	0.00
09/05/2016	2046 On 05-May-16			Bond Future	134.50	134.5010	134.5010	134.5010	0.00
09/05/2016	2046 On 04-August-16			Bond Future	136.56	137.1116	136.5551	137.1116	16,234.00
09/05/2016	2046 On 04-August-16	129.00	Call	Bond Future	7555	8	7555	8	0.00
09/05/2016	2046 On 04-August-16	129.01	Call	Bond Future	7545	8	7545	8	0.00
09/05/2016	2046 On 04-August-16	129.02	Call	Bond Future	7535	8	7535	8	0.00
09/05/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
09/05/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
09/05/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
09/05/2016	2046 On 03-November-16			Bond Future	137.67	138.2394	137.6707	138.2394	0.00
09/05/2016	2046 On 03-November-16	137.07	Call	Bond Future	601	1	601	1	0.00
09/05/2016	2046 On 03-November-16	137.09	Call	Bond Future	581	1	581	1	0.00
09/05/2016	2046 On 03-November-16	137.08	Call	Bond Future	591	1	591	1	0.00
09/05/2016	2046 On 03-November-16	137.09	Put	Bond Future	0	0	0	0	0.00
09/05/2016	2046 On 03-November-16	137.07	Put	Bond Future	0	0	0	0	0.00
09/05/2016	2046 On 03-November-16	137.08	Put	Bond Future	0	0	0	0	0.00
09/05/2016	2050 On 05-May-16			Bond Future	145.51	145.5070	145.5070	145.5070	0.00
09/05/2016	2050 On 04-August-16			Bond Future	144.87	144.4765	144.8662	144.4765	20,717.00
09/05/2016	2050 On 04-August-16	139.12	Call	Bond Future	5746	5	5746	5	0.00
09/05/2016	2050 On 04-August-16	139.14	Call	Bond Future	5726	5	5726	5	0.00
09/05/2016	2050 On 04-August-16	139.13	Call	Bond Future	5736	5	5736	5	0.00
09/05/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
09/05/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
09/05/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
09/05/2016	2050 On 03-November-16			Bond Future	147.65	147.2569	147.6530	147.2569	0.00
09/05/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
09/05/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
09/05/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
09/05/2016	2050 On 03-November-16	149.53	Put	Bond Future	1877	2	1877	2	0.00
09/05/2016	2050 On 03-November-16	149.54	Put	Bond Future	1887	2	1887	2	0.00
09/05/2016	2050 On 03-November-16	149.52	Put	Bond Future	1867	2	1867	2	0.00
09/05/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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09/05/2016	AL37 On 04-August-16			Index Future	485.01	484.9370	485.0060	484.9370	16.00
09/05/2016	AL37 On 03-November-16			Index Future	494.40	494.3310	494.3960	494.3310	0.00
09/05/2016	AL7T On 04-August-16			Index Future	557.41	557.5240	557.4140	557.5240	9.00
09/05/2016	AL7T On 03-November-16			Index Future	568.21	568.3240	568.2050	568.3240	0.00
09/05/2016	ALBI On 04-August-16			Index Future	505.89	506.1890	505.8940	506.1890	627.00
09/05/2016	ALBI On 03-November-16			Index Future	515.69	515.9950	515.6880	515.9950	0.00
09/05/2016	ALBI On 02-February-17			Index Future	526.12	526.4480	526.1170	526.4480	0.00
09/05/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/05/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2016	EL28 On 05-May-16			Bond Future	128.74	128.7390	128.7390	128.7390	0.00
09/05/2016	EL28 On 04-August-16			Bond Future	131.28	131.2392	131.2766	131.2392	0.00
09/05/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4417	4	4417	4	0.00
09/05/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4407	4	4407	4	0.00
09/05/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4397	4	4397	4	0.00
09/05/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
09/05/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
09/05/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
09/05/2016	EL28 On 03-November-16			Bond Future	132.13	132.0949	132.1316	132.0949	0.00
09/05/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
09/05/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
09/05/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
09/05/2016	EL28 On 03-November-16	132.15	Put	Bond Future	18	0	18	0	0.00
09/05/2016	EL28 On 03-November-16	132.16	Put	Bond Future	28	0	28	0	0.00
09/05/2016	EL28 On 03-November-16	132.17	Put	Bond Future	38	0	38	0	0.00
09/05/2016	ES33 On 05-May-16			Bond Future	10.71	76.0855	10.7050	76.0855	0.00
09/05/2016	ES33 On 04-August-16			Bond Future	10.73	78.0227	10.7261	78.0227	8,905.00
09/05/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
09/05/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
09/05/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
09/05/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3132	3	3132	3	0.00
09/05/2016	ES33 On 04-August-16	10.26	Put	Bond Future	2999	3	2999	3	0.00
09/05/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3066	3	3066	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
09/05/2016	ES33 On 03-November-16			Bond Future	10.81	75.7250	10.8114	75.7250	0.00
09/05/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2978	3	2978	3	0.00
09/05/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2862	3	2862	3	0.00
09/05/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2920	3	2920	3	0.00
09/05/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
09/05/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
09/05/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
09/05/2016	ES33 On 02-February-17			Bond Future	10.89	77.2601	10.8930	77.2601	0.00
09/05/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
09/05/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
09/05/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
09/05/2016	ES33 On 02-February-17	10.60	Put	Bond Future	1814	2	1814	2	0.00
09/05/2016	ES33 On 02-February-17	10.61	Put	Bond Future	1751	2	1751	2	0.00
09/05/2016	ES33 On 02-February-17	10.59	Put	Bond Future	1877	2	1877	2	0.00
09/05/2016	ES42 On 05-May-16			Bond Future	10.88	79.8631	10.8800	79.8631	0.00
09/05/2016	ES42 On 04-August-16			Bond Future	10.90	81.9702	10.8963	81.9702	7,270.00
09/05/2016	ES42 On 03-November-16			Bond Future	10.98	79.2785	10.9812	79.2785	0.00
09/05/2016	GOVI On 04-August-16			GOVI	504.77	505.0500	504.7740	505.0500	469.00
09/05/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
09/05/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
09/05/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
09/05/2016	GOVI On 04-August-16	521.01	Put	GOVI	162360	16	162360	16	0.00
09/05/2016	GOVI On 04-August-16	520.99	Put	GOVI	162160	16	162160	16	0.00
09/05/2016	GOVI On 04-August-16	521.00	Put	GOVI	162260	16	162260	16	0.00
09/05/2016	GOVI On 03-November-16			GOVI	514.55	514.8330	514.5470	514.8330	146.00
09/05/2016	GOVI On 03-November-16	476.11	Call	GOVI	384370	39	384370	39	0.00
09/05/2016	GOVI On 03-November-16	476.12	Call	GOVI	384270	39	384270	39	0.00
09/05/2016	GOVI On 03-November-16	476.13	Call	GOVI	384170	39	384170	39	0.00
09/05/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
09/05/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
09/05/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
09/05/2016	GOVI On 02-February-17			GOVI	524.95	525.2630	524.9520	525.2630	0.00
09/05/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
09/05/2016	GOVI On 02-February-17	533.34	Call	GOVI	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
09/05/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
09/05/2016	GOVI On 02-February-17	533.33	Put	GOVI	83780	8	83780	8	0.00
09/05/2016	GOVI On 02-February-17	533.34	Put	GOVI	83880	8	83880	8	0.00
09/05/2016	GOVI On 02-February-17	533.32	Put	GOVI	83680	8	83680	8	0.00
09/05/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/05/2016	IGOV On 04-August-16			Index Future	248.46	248.2890	248.4560	248.2890	1,031.00
09/05/2016	IGOV On 03-November-16			Index Future	253.29	253.1190	253.2860	253.1190	23.00
09/05/2016	IGOV On 02-February-17			Index Future	258.43	258.2670	258.4270	258.2670	0.00
09/05/2016	ILBI On 04-August-16			Index Future	672.72	672.5910	672.7210	672.5910	157.00
09/05/2016	ILBI On 03-November-16			Index Future	685.57	685.4340	685.5660	685.4340	0.00
09/05/2016	IS01 On 19-December-16			Interest Rate Swap	100.14	100.1514	100.1450	100.1514	0.00
09/05/2016	IS01 On 16-March-17			Interest Rate Swap	100.18	100.1815	100.1755	100.1815	0.00
09/05/2016	IS01 On 15-June-17			Interest Rate Swap	99.93	99.9350	99.9330	99.9350	0.00
09/05/2016	IS02 On 18-December-17			Interest Rate Swap	100.54	100.5482	100.5444	100.5482	0.00
09/05/2016	IS02 On 16-March-18			Interest Rate Swap	99.99	99.9930	99.9922	99.9930	0.00
09/05/2016	IS02 On 15-June-18			Interest Rate Swap	99.84	99.8332	99.8388	99.8332	0.00
09/05/2016	IS05 On 17-December-20			Interest Rate Swap	100.46	100.3838	100.4557	100.3838	0.00
09/05/2016	IS05 On 16-March-21			Interest Rate Swap	99.94	99.8650	99.9409	99.8650	0.00
09/05/2016	IS05 On 15-June-21			Interest Rate Swap	99.39	99.3121	99.3917	99.3121	0.00
09/05/2016	IS10 On 17-December-25			Interest Rate Swap	102.22	102.1170	102.2158	102.1170	0.00
09/05/2016	IS10 On 16-March-26			Interest Rate Swap	99.45	99.3472	99.4488	99.3472	0.00
09/05/2016	IS10 On 15-June-26			Interest Rate Swap	98.33	98.2232	98.3262	98.2232	0.00
09/05/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/05/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/05/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/05/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/05/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.33	92.6600	7.3300	92.6600	0.00
09/05/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.41	92.5800	7.4100	92.5800	0.00
09/05/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.47	92.5200	7.4700	92.5200	0.00
09/05/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.54	92.4500	7.5400	92.4500	0.00
09/05/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.59	92.3700	7.5900	92.3700	0.00
09/05/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
09/05/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.78	92.1800	7.7800	92.1800	0.00
09/05/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.93	92.0600	7.9300	92.0600	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
09/05/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.03	91.9300	8.0300	91.9300	0.00
09/05/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.11	91.8300	8.1100	91.8300	0.00
09/05/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.19	91.7700	8.1900	91.7700	0.00
09/05/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.24	91.7100	8.2400	91.7100	0.00
09/05/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
09/05/2016	R023 On 05-May-16			Bond Future	9.01	95.2041	9.0050	95.2041	0.00
09/05/2016	R023 On 04-August-16			Bond Future	8.95	97.5362	8.9515	97.5362	6,100.00
09/05/2016	R023 On 04-August-16	8.24	Call	Bond Future	358	0	358	0	0.00
09/05/2016	R023 On 04-August-16	8.26	Call	Bond Future	376	0	376	0	0.00
09/05/2016	R023 On 04-August-16	8.25	Call	Bond Future	367	0	367	0	0.00
09/05/2016	R023 On 04-August-16	8.25	Put	Bond Future	3738	4	3738	4	0.00
09/05/2016	R023 On 04-August-16	8.24	Put	Bond Future	3778	4	3778	4	0.00
09/05/2016	R023 On 04-August-16	8.26	Put	Bond Future	3698	4	3698	4	0.00
09/05/2016	R023 On 03-November-16			Bond Future	9.01	95.4738	9.0082	95.4738	0.00
09/05/2016	R023 On 03-November-16	9.73	Call	Bond Future	4107	4	4107	4	0.00
09/05/2016	R023 On 03-November-16	9.75	Call	Bond Future	4171	4	4171	4	0.00
09/05/2016	R023 On 03-November-16	9.74	Call	Bond Future	4139	4	4139	4	0.00
09/05/2016	R023 On 03-November-16	9.74	Put	Bond Future	875	1	875	1	0.00
09/05/2016	R023 On 03-November-16	9.75	Put	Bond Future	864	1	864	1	0.00
09/05/2016	R023 On 03-November-16	9.73	Put	Bond Future	887	1	887	1	0.00
09/05/2016	R023 On 02-February-17			Bond Future	9.05	97.4089	9.0549	97.4089	0.00
09/05/2016	R023 On 02-February-17	8.86	Call	Bond Future	2103	2	2103	2	0.00
09/05/2016	R023 On 02-February-17	8.85	Call	Bond Future	2083	2	2083	2	0.00
09/05/2016	R023 On 02-February-17	8.84	Call	Bond Future	2063	2	2063	2	0.00
09/05/2016	R023 On 02-February-17	8.85	Put	Bond Future	2993	3	2993	3	0.00
09/05/2016	R023 On 02-February-17	8.84	Put	Bond Future	3018	3	3018	3	0.00
09/05/2016	R023 On 02-February-17	8.86	Put	Bond Future	2968	3	2968	3	0.00
09/05/2016	R035 On 05-May-16			Bond Future	9.80	93.8245	9.8000	93.8245	0.00
09/05/2016	R035 On 04-August-16			Bond Future	9.79	96.2713	9.7913	96.2713	5,341.00
09/05/2016	R035 On 04-August-16	10.35	Call	Bond Future	4290	4	4290	4	0.00
09/05/2016	R035 On 04-August-16	10.36	Call	Bond Future	4364	4	4364	4	0.00
09/05/2016	R035 On 04-August-16	10.37	Call	Bond Future	4438	5	4438	5	0.00
09/05/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
09/05/2016	R035 On 04-August-16	10.35	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
09/05/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
09/05/2016	R035 On 03-November-16			Bond Future	9.85	93.6139	9.8473	93.6139	0.00
09/05/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
09/05/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
09/05/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
09/05/2016	R035 On 03-November-16	9.59	Put	Bond Future	2061	2	2061	2	0.00
09/05/2016	R035 On 03-November-16	9.57	Put	Bond Future	2225	2	2225	2	0.00
09/05/2016	R035 On 03-November-16	9.58	Put	Bond Future	2143	2	2143	2	0.00
09/05/2016	R186 On 05-May-16			Bond Future	9.21	112.6449	9.2100	112.6449	0.00
09/05/2016	R186 On 04-August-16			Bond Future	9.18	110.1414	9.1813	110.1414	89,471.00
09/05/2016	R186 On 04-August-16	9.60	Call	Bond Future	4010	4	4010	4	0.00
09/05/2016	R186 On 04-August-16	8.51	Call	Bond Future	620	1	620	1	0.00
09/05/2016	R186 On 04-August-16	8.49	Call	Bond Future	591	1	591	1	0.00
09/05/2016	R186 On 04-August-16	10.00	Call	Bond Future	6049	6	6049	6	0.00
09/05/2016	R186 On 04-August-16	8.50	Call	Bond Future	606	1	606	1	0.00
09/05/2016	R186 On 04-August-16	9.25	Call	Bond Future	2522	3	2522	3	0.00
09/05/2016	R186 On 04-August-16	9.40	Call	Bond Future	3119	3	3119	3	0.00
09/05/2016	R186 On 04-August-16	9.60	Put	Bond Future	1139	1	1139	1	5,635.00
09/05/2016	R186 On 04-August-16	8.49	Put	Bond Future	5569	6	5569	6	0.00
09/05/2016	R186 On 04-August-16	10.00	Put	Bond Future	531	1	531	1	6,500.00
09/05/2016	R186 On 04-August-16	8.51	Put	Bond Future	5449	5	5449	5	0.00
09/05/2016	R186 On 04-August-16	8.50	Put	Bond Future	5509	6	5509	6	0.00
09/05/2016	R186 On 04-August-16	9.25	Put	Bond Future	2043	2	2043	2	1,000.00
09/05/2016	R186 On 04-August-16	9.40	Put	Bond Future	1606	2	1606	2	5,000.00
09/05/2016	R186 On 03-November-16			Bond Future	9.23	112.2524	9.2321	112.2524	0.00
09/05/2016	R186 On 03-November-16	8.96	Call	Bond Future	2347	2	2347	2	0.00
09/05/2016	R186 On 03-November-16	8.95	Call	Bond Future	2319	2	2319	2	0.00
09/05/2016	R186 On 03-November-16	8.97	Call	Bond Future	2376	2	2376	2	0.00
09/05/2016	R186 On 03-November-16	8.95	Put	Bond Future	4273	4	4273	4	0.00
09/05/2016	R186 On 03-November-16	8.96	Put	Bond Future	4231	4	4231	4	0.00
09/05/2016	R186 On 03-November-16	8.97	Put	Bond Future	4190	4	4190	4	0.00
09/05/2016	R197 On 05-May-16			Bond Future	299.50	299.5036	299.5036	299.5036	0.00
09/05/2016	R197 On 04-August-16			Bond Future	298.91	298.5419	298.9123	298.5419	1,889.00
09/05/2016	R197 On 04-August-16	293.98	Call	Bond Future	4932	5	4932	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
09/05/2016	R197 On 04-August-16	293.96	Call	Bond Future	4952	5	4952	5	0.00
09/05/2016	R197 On 04-August-16	293.97	Call	Bond Future	4942	5	4942	5	0.00
09/05/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
09/05/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
09/05/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
09/05/2016	R197 On 03-November-16			Bond Future	304.66	304.2874	304.6618	304.2874	0.00
09/05/2016	R197 On 03-November-16	303.56	Call	Bond Future	1102	1	1102	1	0.00
09/05/2016	R197 On 03-November-16	303.58	Call	Bond Future	1082	1	1082	1	0.00
09/05/2016	R197 On 03-November-16	303.57	Call	Bond Future	1092	1	1092	1	0.00
09/05/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
09/05/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
09/05/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
09/05/2016	R202 On 05-May-16			Bond Future	249.70	249.6977	249.6977	249.6977	0.00
09/05/2016	R202 On 04-August-16			Bond Future	250.82	250.7530	250.8221	250.7530	36,980.00
09/05/2016	R202 On 04-August-16	243.26	Call	Bond Future	9087	9	9087	9	0.00
09/05/2016	R202 On 04-August-16	243.25	Call	Bond Future	9095	9	9095	9	0.00
09/05/2016	R202 On 04-August-16	243.24	Call	Bond Future	9102	9	9102	9	0.00
09/05/2016	R202 On 04-August-16	243.25	Put	Bond Future	1523	2	1523	2	0.00
09/05/2016	R202 On 04-August-16	243.26	Put	Bond Future	1525	2	1525	2	0.00
09/05/2016	R202 On 04-August-16	243.24	Put	Bond Future	1520	2	1520	2	0.00
09/05/2016	R202 On 03-November-16			Bond Future	255.65	255.5789	255.6465	255.5789	0.00
09/05/2016	R202 On 03-November-16	253.85	Call	Bond Future	1797	2	1797	2	0.00
09/05/2016	R202 On 03-November-16	253.86	Call	Bond Future	1787	2	1787	2	0.00
09/05/2016	R202 On 03-November-16	253.87	Call	Bond Future	1777	2	1777	2	0.00
09/05/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
09/05/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
09/05/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
09/05/2016	R203 On 05-May-16			Bond Future	7.98	101.5771	7.9800	101.5771	0.00
09/05/2016	R203 On 04-August-16			Bond Future	7.88	103.6658	7.8762	103.6658	58,097.00
09/05/2016	R203 On 04-August-16	7.24	Call	Bond Future	47	0	47	0	0.00
09/05/2016	R203 On 04-August-16	7.26	Call	Bond Future	51	0	51	0	0.00
09/05/2016	R203 On 04-August-16	7.25	Call	Bond Future	49	0	49	0	0.00
09/05/2016	R203 On 04-August-16	7.24	Put	Bond Future	710	1	710	1	0.00
09/05/2016	R203 On 04-August-16	7.26	Put	Bond Future	693	1	693	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
09/05/2016	R203 On 04-August-16	7.25	Put	Bond Future	701	1	701	1	0.00
09/05/2016	R203 On 03-November-16			Bond Future	7.89	101.4803	7.8894	101.4803	0.00
09/05/2016	R203 On 03-November-16	8.84	Call	Bond Future	845	1	845	1	0.00
09/05/2016	R203 On 03-November-16	8.86	Call	Bond Future	859	1	859	1	0.00
09/05/2016	R203 On 03-November-16	8.85	Call	Bond Future	852	1	852	1	0.00
09/05/2016	R203 On 03-November-16	8.85	Put	Bond Future	77	0	77	0	0.00
09/05/2016	R203 On 03-November-16	8.86	Put	Bond Future	76	0	76	0	0.00
09/05/2016	R203 On 03-November-16	8.84	Put	Bond Future	78	0	78	0	0.00
09/05/2016	R203 On 02-February-17			Bond Future	7.78	103.5373	7.7847	103.5373	0.00
09/05/2016	R203 On 02-February-17	7.70	Call	Bond Future	252	0	252	0	0.00
09/05/2016	R203 On 02-February-17	7.72	Call	Bond Future	258	0	258	0	0.00
09/05/2016	R203 On 02-February-17	7.71	Call	Bond Future	255	0	255	0	0.00
09/05/2016	R203 On 02-February-17	7.71	Put	Bond Future	298	0	298	0	0.00
09/05/2016	R203 On 02-February-17	7.70	Put	Bond Future	301	0	301	0	0.00
09/05/2016	R203 On 02-February-17	7.72	Put	Bond Future	295	0	295	0	0.00
09/05/2016	R204 On 05-May-16			Bond Future	8.38	102.2029	8.3750	102.2029	0.00
09/05/2016	R204 On 04-August-16			Bond Future	8.30	100.3903	8.2976	100.3903	34,911.00
09/05/2016	R204 On 04-August-16	7.76	Call	Bond Future	190	0	190	0	0.00
09/05/2016	R204 On 04-August-16	7.75	Call	Bond Future	185	0	185	0	0.00
09/05/2016	R204 On 04-August-16	7.74	Call	Bond Future	180	0	180	0	0.00
09/05/2016	R204 On 04-August-16	7.75	Put	Bond Future	1343	1	1343	1	0.00
09/05/2016	R204 On 04-August-16	7.74	Put	Bond Future	1360	1	1360	1	0.00
09/05/2016	R204 On 04-August-16	7.76	Put	Bond Future	1327	1	1327	1	0.00
09/05/2016	R204 On 03-November-16			Bond Future	8.35	102.3143	8.3524	102.3143	0.00
09/05/2016	R204 On 03-November-16	9.22	Call	Bond Future	1879	2	1879	2	0.00
09/05/2016	R204 On 03-November-16	9.21	Call	Bond Future	1864	2	1864	2	0.00
09/05/2016	R204 On 03-November-16	9.23	Call	Bond Future	1894	2	1894	2	0.00
09/05/2016	R204 On 03-November-16	9.22	Put	Bond Future	250	0	250	0	0.00
09/05/2016	R204 On 03-November-16	9.23	Put	Bond Future	246	0	246	0	0.00
09/05/2016	R204 On 03-November-16	9.21	Put	Bond Future	253	0	253	0	0.00
09/05/2016	R204 On 02-February-17			Bond Future	8.37	100.3455	8.3747	100.3455	0.00
09/05/2016	R204 On 02-February-17	8.28	Call	Bond Future	780	1	780	1	0.00
09/05/2016	R204 On 02-February-17	8.29	Call	Bond Future	789	1	789	1	0.00
09/05/2016	R204 On 02-February-17	8.30	Call	Bond Future	797	1	797	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
09/05/2016	R204 On 02-February-17	8.28	Put	Bond Future	941	1	941	1	0.00
09/05/2016	R204 On 02-February-17	8.29	Put	Bond Future	932	1	932	1	0.00
09/05/2016	R204 On 02-February-17	8.30	Put	Bond Future	924	1	924	1	0.00
09/05/2016	R207 On 05-May-16			Bond Future	8.61	98.0786	8.6100	98.0786	0.00
09/05/2016	R207 On 04-August-16			Bond Future	8.57	96.6277	8.5723	96.6277	76,765.00
09/05/2016	R207 On 04-August-16	8.00	Call	Bond Future	258	0	258	0	0.00
09/05/2016	R207 On 04-August-16	7.99	Call	Bond Future	251	0	251	0	0.00
09/05/2016	R207 On 04-August-16	8.01	Call	Bond Future	264	0	264	0	0.00
09/05/2016	R207 On 04-August-16	7.99	Put	Bond Future	1928	2	1928	2	0.00
09/05/2016	R207 On 04-August-16	8.00	Put	Bond Future	1905	2	1905	2	0.00
09/05/2016	R207 On 04-August-16	8.01	Put	Bond Future	1883	2	1883	2	0.00
09/05/2016	R207 On 02-February-17			Bond Future	8.67	96.8322	8.6673	96.8322	0.00
09/05/2016	R207 On 02-February-17	8.91	Call	Bond Future	1689	2	1689	2	62.00
09/05/2016	R207 On 02-February-17	9.22	Call	Bond Future	2169	2	2169	2	0.00
09/05/2016	R207 On 02-February-17	9.24	Call	Bond Future	2201	2	2201	2	0.00
09/05/2016	R207 On 02-February-17	9.23	Call	Bond Future	2185	2	2185	2	0.00
09/05/2016	R207 On 02-February-17	8.91	Put	Bond Future	1088	1	1088	1	0.00
09/05/2016	R207 On 02-February-17	9.22	Put	Bond Future	805	1	805	1	0.00
09/05/2016	R207 On 02-February-17	9.23	Put	Bond Future	797	1	797	1	0.00
09/05/2016	R207 On 02-February-17	9.24	Put	Bond Future	789	1	789	1	0.00
09/05/2016	R208 On 05-May-16			Bond Future	8.74	92.9411	8.7400	92.9411	0.00
09/05/2016	R208 On 04-August-16			Bond Future	8.71	95.0938	8.7078	95.0938	48,309.00
09/05/2016	R208 On 04-August-16	7.99	Call	Bond Future	241	0	241	0	0.00
09/05/2016	R208 On 04-August-16	8.00	Call	Bond Future	247	0	247	0	0.00
09/05/2016	R208 On 04-August-16	8.01	Call	Bond Future	254	0	254	0	0.00
09/05/2016	R208 On 04-August-16	7.99	Put	Bond Future	2856	3	2856	3	0.00
09/05/2016	R208 On 04-August-16	8.00	Put	Bond Future	2826	3	2826	3	0.00
09/05/2016	R208 On 04-August-16	8.01	Put	Bond Future	2795	3	2795	3	0.00
09/05/2016	R208 On 03-November-16			Bond Future	8.76	93.5133	8.7645	93.5133	0.00
09/05/2016	R208 On 03-November-16	9.57	Call	Bond Future	3259	3	3259	3	0.00
09/05/2016	R208 On 03-November-16	9.59	Call	Bond Future	3310	3	3310	3	0.00
09/05/2016	R208 On 03-November-16	9.58	Call	Bond Future	3284	3	3284	3	0.00
09/05/2016	R208 On 03-November-16	9.57	Put	Bond Future	550	1	550	1	0.00
09/05/2016	R208 On 03-November-16	9.58	Put	Bond Future	542	1	542	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
09/05/2016	R208 On 03-November-16	9.59	Put	Bond Future	535	1	535	1	0.00
09/05/2016	R208 On 02-February-17			Bond Future	8.81	95.4088	8.8057	95.4088	0.00
09/05/2016	R208 On 02-February-17	8.64	Call	Bond Future	1533	2	1533	2	0.00
09/05/2016	R208 On 02-February-17	8.63	Call	Bond Future	1518	2	1518	2	0.00
09/05/2016	R208 On 02-February-17	8.65	Call	Bond Future	1548	2	1548	2	0.00
09/05/2016	R208 On 02-February-17	8.65	Put	Bond Future	2058	2	2058	2	0.00
09/05/2016	R208 On 02-February-17	8.64	Put	Bond Future	2076	2	2076	2	0.00
09/05/2016	R208 On 02-February-17	8.63	Put	Bond Future	2093	2	2093	2	0.00
09/05/2016	R209 On 05-May-16			Bond Future	9.75	70.2099	9.7450	70.2099	0.00
09/05/2016	R209 On 04-August-16			Bond Future	9.73	72.0590	9.7322	72.0590	54,865.00
09/05/2016	R209 On 04-August-16	9.24	Call	Bond Future	988	1	988	1	0.00
09/05/2016	R209 On 04-August-16	10.60	Call	Bond Future	5932	6	5932	6	5,760.00
09/05/2016	R209 On 04-August-16	9.26	Call	Bond Future	1028	1	1028	1	0.00
09/05/2016	R209 On 04-August-16	9.25	Call	Bond Future	1008	1	1008	1	0.00
09/05/2016	R209 On 04-August-16	9.70	Call	Bond Future	2180	2	2180	2	0.00
09/05/2016	R209 On 04-August-16	10.29	Call	Bond Future	4491	5	4491	5	0.00
09/05/2016	R209 On 04-August-16	9.60	Call	Bond Future	1869	2	1869	2	5,760.00
09/05/2016	R209 On 04-August-16	9.40	Call	Bond Future	1334	1	1334	1	250.00
09/05/2016	R209 On 04-August-16	9.24	Put	Bond Future	4364	4	4364	4	0.00
09/05/2016	R209 On 04-August-16	10.60	Put	Bond Future	535	1	535	1	0.00
09/05/2016	R209 On 04-August-16	9.26	Put	Bond Future	4262	4	4262	4	0.00
09/05/2016	R209 On 04-August-16	9.25	Put	Bond Future	4313	4	4313	4	0.00
09/05/2016	R209 On 04-August-16	10.29	Put	Bond Future	946	1	946	1	250.00
09/05/2016	R209 On 04-August-16	9.70	Put	Bond Future	2393	2	2393	2	250.00
09/05/2016	R209 On 04-August-16	9.40	Put	Bond Future	3585	4	3585	4	0.00
09/05/2016	R209 On 04-August-16	9.60	Put	Bond Future	2752	3	2752	3	0.00
09/05/2016	R209 On 03-November-16			Bond Future	9.78	70.2891	9.7810	70.2891	0.00
09/05/2016	R209 On 03-November-16	10.24	Call	Bond Future	4909	5	4909	5	0.00
09/05/2016	R209 On 03-November-16	10.26	Call	Bond Future	4988	5	4988	5	0.00
09/05/2016	R209 On 03-November-16	10.25	Call	Bond Future	4949	5	4949	5	0.00
09/05/2016	R209 On 03-November-16	10.25	Put	Bond Future	1975	2	1975	2	0.00
09/05/2016	R209 On 03-November-16	10.26	Put	Bond Future	1953	2	1953	2	0.00
09/05/2016	R209 On 03-November-16	10.24	Put	Bond Future	1996	2	1996	2	0.00
09/05/2016	R209 On 02-February-17			Bond Future	9.82	71.7140	9.8232	71.7140	0.00

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09/05/2016	R209 On 02-February-17	9.53	Call	Bond Future	3125	3	3125	3	0.00
09/05/2016	R209 On 02-February-17	9.55	Call	Bond Future	3181	3	3181	3	0.00
09/05/2016	R209 On 02-February-17	9.54	Call	Bond Future	3153	3	3153	3	0.00
09/05/2016	R209 On 02-February-17	9.53	Put	Bond Future	5072	5	5072	5	0.00
09/05/2016	R209 On 02-February-17	9.54	Put	Bond Future	5032	5	5032	5	0.00
09/05/2016	R209 On 02-February-17	9.55	Put	Bond Future	4993	5	4993	5	0.00
09/05/2016	R210 On 05-May-16			Bond Future	183.89	183.8893	183.8893	183.8893	0.00
09/05/2016	R210 On 04-August-16			Bond Future	187.51	187.4580	187.5090	187.4580	1,391.00
09/05/2016	R210 On 04-August-16	181.51	Call	Bond Future	5999	6	5999	6	0.00
09/05/2016	R210 On 04-August-16	181.50	Call	Bond Future	6009	6	6009	6	0.00
09/05/2016	R210 On 04-August-16	181.52	Call	Bond Future	5989	6	5989	6	0.00
09/05/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
09/05/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
09/05/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
09/05/2016	R210 On 03-November-16			Bond Future	188.83	188.7756	188.8255	188.7756	0.00
09/05/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
09/05/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
09/05/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
09/05/2016	R210 On 03-November-16	188.90	Put	Bond Future	75	0	75	0	0.00
09/05/2016	R210 On 03-November-16	188.91	Put	Bond Future	85	0	85	0	0.00
09/05/2016	R210 On 03-November-16	188.92	Put	Bond Future	95	0	95	0	0.00
09/05/2016	R211 On 04-August-16			Bond Future	139.57	139.5396	139.5728	139.5396	62.00
09/05/2016	R211 On 04-August-16	137.09	Call	Bond Future	2483	2	2483	2	0.00
09/05/2016	R211 On 04-August-16	137.07	Call	Bond Future	2503	2	2503	2	0.00
09/05/2016	R211 On 04-August-16	137.08	Call	Bond Future	2493	2	2493	2	0.00
09/05/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
09/05/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
09/05/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
09/05/2016	R211 On 03-November-16			Bond Future	142.26	142.2252	142.2575	142.2252	0.00
09/05/2016	R211 On 03-November-16	141.76	Call	Bond Future	498	0	498	0	0.00
09/05/2016	R211 On 03-November-16	141.75	Call	Bond Future	508	0	508	0	0.00
09/05/2016	R211 On 03-November-16	141.74	Call	Bond Future	518	0	518	0	0.00
09/05/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
09/05/2016	R211 On 03-November-16	141.76	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
09/05/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
09/05/2016	R212 On 05-May-16			Bond Future	145.07	145.0716	145.0716	145.0716	0.00
09/05/2016	R212 On 04-August-16			Bond Future	145.85	145.8133	145.8530	145.8133	3,880.00
09/05/2016	R212 On 04-August-16	142.44	Call	Bond Future	3413	3	3413	3	0.00
09/05/2016	R212 On 04-August-16	142.43	Call	Bond Future	3423	3	3423	3	0.00
09/05/2016	R212 On 04-August-16	142.42	Call	Bond Future	3433	3	3433	3	0.00
09/05/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
09/05/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
09/05/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
09/05/2016	R212 On 03-November-16			Bond Future	148.66	148.6196	148.6585	148.6196	0.00
09/05/2016	R212 On 03-November-16	148.11	Call	Bond Future	549	1	549	1	0.00
09/05/2016	R212 On 03-November-16	148.12	Call	Bond Future	539	0	539	0	0.00
09/05/2016	R212 On 03-November-16	148.10	Call	Bond Future	559	1	559	1	0.00
09/05/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
09/05/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
09/05/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
09/05/2016	R213 On 05-May-16			Bond Future	9.63	80.8175	9.6300	80.8175	0.00
09/05/2016	R213 On 04-August-16			Bond Future	9.62	82.9378	9.6238	82.9378	44,354.00
09/05/2016	R213 On 04-August-16	9.01	Call	Bond Future	741	1	741	1	0.00
09/05/2016	R213 On 04-August-16	8.99	Call	Bond Future	710	1	710	1	0.00
09/05/2016	R213 On 04-August-16	9.00	Call	Bond Future	725	1	725	1	0.00
09/05/2016	R213 On 04-August-16	8.99	Put	Bond Future	5052	5	5052	5	0.00
09/05/2016	R213 On 04-August-16	9.00	Put	Bond Future	4997	5	4997	5	0.00
09/05/2016	R213 On 04-August-16	9.01	Put	Bond Future	4942	5	4942	5	0.00
09/05/2016	R213 On 03-November-16			Bond Future	9.68	80.9760	9.6772	80.9760	0.00
09/05/2016	R213 On 03-November-16	10.20	Call	Bond Future	5145	5	5145	5	0.00
09/05/2016	R213 On 03-November-16	10.19	Call	Bond Future	5104	5	5104	5	0.00
09/05/2016	R213 On 03-November-16	10.18	Call	Bond Future	5063	5	5063	5	0.00
09/05/2016	R213 On 03-November-16	10.19	Put	Bond Future	1858	2	1858	2	0.00
09/05/2016	R213 On 03-November-16	10.18	Put	Bond Future	1879	2	1879	2	0.00
09/05/2016	R213 On 03-November-16	10.20	Put	Bond Future	1837	2	1837	2	0.00
09/05/2016	R213 On 02-February-17			Bond Future	9.72	82.6173	9.7248	82.6173	0.00
09/05/2016	R213 On 02-February-17	9.40	Call	Bond Future	2972	3	2972	3	0.00
09/05/2016	R213 On 02-February-17	9.42	Call	Bond Future	3027	3	3027	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
09/05/2016	R213 On 02-February-17	9.41	Call	Bond Future	3000	3	3000	3	0.00
09/05/2016	R213 On 02-February-17	9.40	Put	Bond Future	5104	5	5104	5	0.00
09/05/2016	R213 On 02-February-17	9.42	Put	Bond Future	5026	5	5026	5	0.00
09/05/2016	R213 On 02-February-17	9.41	Put	Bond Future	5065	5	5065	5	0.00
09/05/2016	R214 On 05-May-16			Bond Future	9.88	70.1637	9.8800	70.1637	0.00
09/05/2016	R214 On 04-August-16			Bond Future	9.86	72.0609	9.8612	72.0609	30,123.00
09/05/2016	R214 On 04-August-16	9.30	Call	Bond Future	905	1	905	1	1,300.00
09/05/2016	R214 On 04-August-16	11.30	Call	Bond Future	8916	9	8916	9	5,800.00
09/05/2016	R214 On 04-August-16	9.24	Call	Bond Future	799	1	799	1	0.00
09/05/2016	R214 On 04-August-16	9.26	Call	Bond Future	833	1	833	1	0.00
09/05/2016	R214 On 04-August-16	9.25	Call	Bond Future	816	1	816	1	0.00
09/05/2016	R214 On 04-August-16	10.30	Call	Bond Future	4092	4	4092	4	5,800.00
09/05/2016	R214 On 04-August-16	8.55	Call	Bond Future	134	0	134	0	1,300.00
09/05/2016	R214 On 04-August-16	9.30	Put	Bond Future	4907	5	4907	5	0.00
09/05/2016	R214 On 04-August-16	9.26	Put	Bond Future	5135	5	5135	5	0.00
09/05/2016	R214 On 04-August-16	9.24	Put	Bond Future	5251	5	5251	5	0.00
09/05/2016	R214 On 04-August-16	11.30	Put	Bond Future	172	0	172	0	0.00
09/05/2016	R214 On 04-August-16	10.30	Put	Bond Future	1210	1	1210	1	0.00
09/05/2016	R214 On 04-August-16	9.25	Put	Bond Future	5193	5	5193	5	0.00
09/05/2016	R214 On 04-August-16	8.55	Put	Bond Future	10106	10	10106	10	0.00
09/05/2016	R214 On 03-November-16			Bond Future	9.91	70.1443	9.9118	70.1443	0.00
09/05/2016	R214 On 03-November-16	10.33	Call	Bond Future	4947	5	4947	5	0.00
09/05/2016	R214 On 03-November-16	10.35	Call	Bond Future	5027	5	5027	5	0.00
09/05/2016	R214 On 03-November-16	10.34	Call	Bond Future	4987	5	4987	5	0.00
09/05/2016	R214 On 03-November-16	10.33	Put	Bond Future	2219	2	2219	2	0.00
09/05/2016	R214 On 03-November-16	10.34	Put	Bond Future	2196	2	2196	2	0.00
09/05/2016	R214 On 03-November-16	10.35	Put	Bond Future	2173	2	2173	2	0.00
09/05/2016	R214 On 02-February-17			Bond Future	9.96	71.5661	9.9575	71.5661	0.00
09/05/2016	R214 On 02-February-17	9.67	Call	Bond Future	3307	3	3307	3	0.00
09/05/2016	R214 On 02-February-17	9.66	Call	Bond Future	3278	3	3278	3	0.00
09/05/2016	R214 On 02-February-17	9.68	Call	Bond Future	3336	3	3336	3	0.00
09/05/2016	R214 On 02-February-17	9.67	Put	Bond Future	5277	5	5277	5	0.00
09/05/2016	R214 On 02-February-17	9.66	Put	Bond Future	5318	5	5318	5	0.00
09/05/2016	R214 On 02-February-17	9.68	Put	Bond Future	5235	5	5235	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
09/05/2016	R248 On 05-May-16			Bond Future	9.97	90.0379	9.9650	90.0379	0.00
09/05/2016	R248 On 04-August-16			Bond Future	9.95	92.4177	9.9543	92.4177	59,523.00
09/05/2016	R248 On 04-August-16	9.25	Call	Bond Future	934	1	934	1	0.00
09/05/2016	R248 On 04-August-16	9.26	Call	Bond Future	954	1	954	1	0.00
09/05/2016	R248 On 04-August-16	9.24	Call	Bond Future	915	1	915	1	0.00
09/05/2016	R248 On 04-August-16	9.26	Put	Bond Future	7298	7	7298	7	0.00
09/05/2016	R248 On 04-August-16	9.25	Put	Bond Future	7375	7	7375	7	0.00
09/05/2016	R248 On 04-August-16	9.24	Put	Bond Future	7453	7	7453	7	0.00
09/05/2016	R248 On 03-November-16			Bond Future	10.01	89.7499	10.0080	89.7499	0.00
09/05/2016	R248 On 03-November-16	10.39	Call	Bond Future	6236	6	6236	6	0.00
09/05/2016	R248 On 03-November-16	10.38	Call	Bond Future	6187	6	6187	6	0.00
09/05/2016	R248 On 03-November-16	10.37	Call	Bond Future	6138	6	6138	6	0.00
09/05/2016	R248 On 03-November-16	10.38	Put	Bond Future	3123	3	3123	3	0.00
09/05/2016	R248 On 03-November-16	10.39	Put	Bond Future	3092	3	3092	3	0.00
09/05/2016	R248 On 03-November-16	10.37	Put	Bond Future	3154	3	3154	3	0.00
09/05/2016	R248 On 02-February-17			Bond Future	10.06	91.5692	10.0569	91.5692	0.00
09/05/2016	R248 On 02-February-17	9.76	Call	Bond Future	4295	4	4295	4	0.00
09/05/2016	R248 On 02-February-17	9.77	Call	Bond Future	4332	4	4332	4	0.00
09/05/2016	R248 On 02-February-17	9.78	Call	Bond Future	4368	4	4368	4	0.00
09/05/2016	R248 On 02-February-17	9.77	Put	Bond Future	6810	7	6810	7	0.00
09/05/2016	R248 On 02-February-17	9.76	Put	Bond Future	6861	7	6861	7	0.00
09/05/2016	R248 On 02-February-17	9.78	Put	Bond Future	6758	7	6758	7	0.00