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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
06/05/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	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
06/05/2016	2025 On 05-May-16			Bond Future	126.35	126.3467	126.3467	126.3467	0.00
06/05/2016	2025 On 04-August-16			Bond Future	127.39	127.6433	127.3866	127.6433	2,704.00
06/05/2016	2025 On 04-August-16	123.86	Call	Bond Future	3527	4	3527	4	0.00
06/05/2016	2025 On 04-August-16	123.87	Call	Bond Future	3517	4	3517	4	0.00
06/05/2016	2025 On 04-August-16	123.85	Call	Bond Future	3537	4	3537	4	0.00
06/05/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
06/05/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
06/05/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
06/05/2016	2025 On 03-November-16			Bond Future	129.84	130.0731	129.8383	130.0731	0.00
06/05/2016	2025 On 03-November-16	129.23	Call	Bond Future	608	1	608	1	0.00
06/05/2016	2025 On 03-November-16	129.22	Call	Bond Future	618	1	618	1	0.00
06/05/2016	2025 On 03-November-16	129.21	Call	Bond Future	628	1	628	1	0.00
06/05/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
06/05/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
06/05/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
06/05/2016	2030 On 05-May-16			Bond Future	9.59	90.1785	9.5900	90.1785	0.00
06/05/2016	2030 On 04-August-16			Bond Future	9.57	88.0877	9.5710	88.0877	25,310.00
06/05/2016	2030 On 04-August-16	10.17	Call	Bond Future	3975	4	3975	4	0.00
06/05/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
06/05/2016	2030 On 03-November-16			Bond Future	9.62	89.7579	9.6226	89.7579	0.00
06/05/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
06/05/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
06/05/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
06/05/2016	2030 On 03-November-16	9.33	Put	Bond Future	2011	2	2011	2	0.00
06/05/2016	2030 On 03-November-16	9.34	Put	Bond Future	1941	2	1941	2	0.00
06/05/2016	2030 On 03-November-16	9.35	Put	Bond Future	1871	2	1871	2	0.00
06/05/2016	2032 On 05-May-16			Bond Future	9.72	89.1084	9.7200	89.1084	0.00
06/05/2016	2032 On 04-August-16			Bond Future	9.70	91.0556	9.6996	91.0556	7,553.00
06/05/2016	2032 On 04-August-16	8.99	Call	Bond Future	726	1	726	1	0.00
06/05/2016	2032 On 04-August-16	9.01	Call	Bond Future	758	1	758	1	0.00
06/05/2016	2032 On 04-August-16	9.00	Call	Bond Future	742	1	742	1	0.00
06/05/2016	2032 On 04-August-16	9.00	Put	Bond Future	6060	6	6060	6	0.00
06/05/2016	2032 On 04-August-16	9.01	Put	Bond Future	5997	6	5997	6	0.00
06/05/2016	2032 On 04-August-16	8.99	Put	Bond Future	6123	6	6123	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2016	2032 On 03-November-16			Bond Future	9.75	88.6230	9.7549	88.6230	0.00
06/05/2016	2032 On 03-November-16	10.28	Call	Bond Future	5726	5	5726	5	0.00
06/05/2016	2032 On 03-November-16	10.30	Call	Bond Future	5816	6	5816	6	0.00
06/05/2016	2032 On 03-November-16	10.29	Call	Bond Future	5771	6	5771	6	0.00
06/05/2016	2032 On 03-November-16	10.28	Put	Bond Future	2065	2	2065	2	0.00
06/05/2016	2032 On 03-November-16	10.29	Put	Bond Future	2042	2	2042	2	0.00
06/05/2016	2032 On 03-November-16	10.30	Put	Bond Future	2020	2	2020	2	0.00
06/05/2016	2032 On 02-February-17			Bond Future	9.80	90.3953	9.8026	90.3953	0.00
06/05/2016	2032 On 02-February-17	9.51	Call	Bond Future	3428	3	3428	3	0.00
06/05/2016	2032 On 02-February-17	9.53	Call	Bond Future	3489	3	3489	3	0.00
06/05/2016	2032 On 02-February-17	9.52	Call	Bond Future	3459	3	3459	3	0.00
06/05/2016	2032 On 02-February-17	9.52	Put	Bond Future	5502	6	5502	6	0.00
06/05/2016	2032 On 02-February-17	9.51	Put	Bond Future	5545	6	5545	6	0.00
06/05/2016	2032 On 02-February-17	9.53	Put	Bond Future	5459	6	5459	6	0.00
06/05/2016	2033 On 05-May-16			Bond Future	106.86	106.8631	106.8631	106.8631	0.00
06/05/2016	2033 On 04-August-16			Bond Future	108.24	108.8941	108.2361	108.8941	3,915.00
06/05/2016	2033 On 04-August-16	104.99	Call	Bond Future	3246	4	3246	4	0.00
06/05/2016	2033 On 04-August-16	105.00	Call	Bond Future	3236	4	3236	4	0.00
06/05/2016	2033 On 04-August-16	105.01	Call	Bond Future	3226	4	3226	4	0.00
06/05/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
06/05/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
06/05/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
06/05/2016	2033 On 03-November-16			Bond Future	109.30	109.9442	109.2964	109.9442	0.00
06/05/2016	2033 On 03-November-16	109.18	Call	Bond Future	116	1	116	1	0.00
06/05/2016	2033 On 03-November-16	109.17	Call	Bond Future	126	1	126	1	0.00
06/05/2016	2033 On 03-November-16	109.16	Call	Bond Future	136	1	136	1	0.00
06/05/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
06/05/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
06/05/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
06/05/2016	2037 On 05-May-16			Bond Future	9.86	90.3933	9.8600	90.3933	0.00
06/05/2016	2037 On 04-August-16			Bond Future	9.85	88.1282	9.8455	88.1282	41,343.00
06/05/2016	2037 On 04-August-16	9.24	Call	Bond Future	1034	1	1034	1	0.00
06/05/2016	2037 On 04-August-16	9.25	Call	Bond Future	1054	1	1054	1	0.00
06/05/2016	2037 On 04-August-16	9.26	Call	Bond Future	1075	1	1075	1	0.00

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06/05/2016	2037 On 04-August-16	9.25	Put	Bond Future	5976	6	5976	6	0.00
06/05/2016	2037 On 04-August-16	9.26	Put	Bond Future	5911	6	5911	6	0.00
06/05/2016	2037 On 04-August-16	9.24	Put	Bond Future	6041	6	6041	6	0.00
06/05/2016	2037 On 03-November-16			Bond Future	9.90	89.7992	9.8974	89.7992	0.00
06/05/2016	2037 On 03-November-16	10.35	Call	Bond Future	6001	6	6001	6	0.00
06/05/2016	2037 On 03-November-16	10.36	Call	Bond Future	6048	6	6048	6	0.00
06/05/2016	2037 On 03-November-16	10.37	Call	Bond Future	6095	6	6095	6	0.00
06/05/2016	2037 On 03-November-16	10.36	Put	Bond Future	2538	3	2538	3	0.00
06/05/2016	2037 On 03-November-16	10.37	Put	Bond Future	2512	3	2512	3	0.00
06/05/2016	2037 On 03-November-16	10.35	Put	Bond Future	2565	3	2565	3	0.00
06/05/2016	2037 On 02-February-17			Bond Future	9.94	87.3380	9.9429	87.3380	0.00
06/05/2016	2037 On 02-February-17	9.66	Call	Bond Future	3922	4	3922	4	0.00
06/05/2016	2037 On 02-February-17	9.68	Call	Bond Future	3990	4	3990	4	0.00
06/05/2016	2037 On 02-February-17	9.67	Call	Bond Future	3956	4	3956	4	0.00
06/05/2016	2037 On 02-February-17	9.66	Put	Bond Future	6161	6	6161	6	0.00
06/05/2016	2037 On 02-February-17	9.67	Put	Bond Future	6114	6	6114	6	0.00
06/05/2016	2037 On 02-February-17	9.68	Put	Bond Future	6068	6	6068	6	0.00
06/05/2016	2038 On 05-May-16			Bond Future	134.51	134.5077	134.5077	134.5077	0.00
06/05/2016	2038 On 04-August-16			Bond Future	135.94	135.6485	135.9398	135.6485	22,243.00
06/05/2016	2038 On 04-August-16	129.31	Call	Bond Future	6630	6	6630	6	0.00
06/05/2016	2038 On 04-August-16	129.30	Call	Bond Future	6640	6	6640	6	0.00
06/05/2016	2038 On 04-August-16	129.32	Call	Bond Future	6620	6	6620	6	0.00
06/05/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
06/05/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
06/05/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
06/05/2016	2038 On 03-November-16			Bond Future	138.56	138.2306	138.5560	138.2306	0.00
06/05/2016	2038 On 03-November-16	136.33	Call	Bond Future	2226	2	2226	2	0.00
06/05/2016	2038 On 03-November-16	136.32	Call	Bond Future	2236	2	2236	2	0.00
06/05/2016	2038 On 03-November-16	136.31	Call	Bond Future	2246	2	2246	2	0.00
06/05/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
06/05/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
06/05/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
06/05/2016	2040 On 05-May-16			Bond Future	9.93	94.0196	9.9300	94.0196	0.00
06/05/2016	2040 On 04-August-16			Bond Future	9.91	91.6338	9.9109	91.6338	812.00

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06/05/2016	2040 On 04-August-16	9.51	Call	Bond Future	1667	2	1667	2	0.00
06/05/2016	2040 On 04-August-16	9.50	Call	Bond Future	1638	2	1638	2	0.00
06/05/2016	2040 On 04-August-16	9.49	Call	Bond Future	1610	2	1610	2	0.00
06/05/2016	2040 On 04-August-16	9.51	Put	Bond Future	5151	5	5151	5	0.00
06/05/2016	2040 On 04-August-16	9.50	Put	Bond Future	5213	5	5213	5	0.00
06/05/2016	2040 On 04-August-16	9.49	Put	Bond Future	5274	6	5274	6	0.00
06/05/2016	2040 On 03-November-16			Bond Future	9.96	93.3712	9.9633	93.3712	0.00
06/05/2016	2040 On 03-November-16	9.70	Call	Bond Future	3354	3	3354	3	0.00
06/05/2016	2040 On 03-November-16	9.71	Call	Bond Future	3390	3	3390	3	0.00
06/05/2016	2040 On 03-November-16	9.69	Call	Bond Future	3318	3	3318	3	0.00
06/05/2016	2040 On 03-November-16	9.69	Put	Bond Future	5647	6	5647	6	0.00
06/05/2016	2040 On 03-November-16	9.71	Put	Bond Future	5544	6	5544	6	0.00
06/05/2016	2040 On 03-November-16	9.70	Put	Bond Future	5595	6	5595	6	0.00
06/05/2016	2044 On 05-May-16			Bond Future	9.97	90.9652	9.9700	90.9652	0.00
06/05/2016	2044 On 04-August-16			Bond Future	9.95	88.6470	9.9498	88.6470	20,486.00
06/05/2016	2044 On 04-August-16	9.51	Call	Bond Future	1576	1	1576	1	0.00
06/05/2016	2044 On 04-August-16	9.50	Call	Bond Future	1548	1	1548	1	0.00
06/05/2016	2044 On 04-August-16	9.49	Call	Bond Future	1521	1	1521	1	0.00
06/05/2016	2044 On 04-August-16	9.50	Put	Bond Future	5492	6	5492	6	0.00
06/05/2016	2044 On 04-August-16	9.51	Put	Bond Future	5428	6	5428	6	0.00
06/05/2016	2044 On 04-August-16	9.49	Put	Bond Future	5556	6	5556	6	0.00
06/05/2016	2044 On 03-November-16			Bond Future	10.00	90.3278	10.0014	90.3278	0.00
06/05/2016	2044 On 03-November-16	10.42	Call	Bond Future	6332	6	6332	6	0.00
06/05/2016	2044 On 03-November-16	10.43	Call	Bond Future	6381	6	6381	6	0.00
06/05/2016	2044 On 03-November-16	10.41	Call	Bond Future	6284	6	6284	6	0.00
06/05/2016	2044 On 03-November-16	10.43	Put	Bond Future	2918	3	2918	3	0.00
06/05/2016	2044 On 03-November-16	10.42	Put	Bond Future	2947	3	2947	3	0.00
06/05/2016	2044 On 03-November-16	10.41	Put	Bond Future	2977	3	2977	3	0.00
06/05/2016	2044 On 02-February-17			Bond Future	10.05	87.7520	10.0469	87.7520	0.00
06/05/2016	2044 On 02-February-17	9.77	Call	Bond Future	4305	4	4305	4	0.00
06/05/2016	2044 On 02-February-17	9.76	Call	Bond Future	4269	4	4269	4	0.00
06/05/2016	2044 On 02-February-17	9.78	Call	Bond Future	4341	4	4341	4	0.00
06/05/2016	2044 On 02-February-17	9.77	Put	Bond Future	6653	7	6653	7	0.00
06/05/2016	2044 On 02-February-17	9.78	Put	Bond Future	6602	7	6602	7	0.00

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06/05/2016	2044 On 02-February-17	9.76	Put	Bond Future	6703	7	6703	7	0.00
06/05/2016	2046 On 05-May-16			Bond Future	134.50	134.5010	134.5010	134.5010	0.00
06/05/2016	2046 On 04-August-16			Bond Future	137.11	137.0571	137.1116	137.0571	16,234.00
06/05/2016	2046 On 04-August-16	129.00	Call	Bond Future	8112	8	8112	8	0.00
06/05/2016	2046 On 04-August-16	129.01	Call	Bond Future	8102	8	8102	8	0.00
06/05/2016	2046 On 04-August-16	129.02	Call	Bond Future	8092	8	8092	8	0.00
06/05/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
06/05/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
06/05/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
06/05/2016	2046 On 03-November-16			Bond Future	138.24	138.1554	138.2394	138.1554	0.00
06/05/2016	2046 On 03-November-16	137.07	Call	Bond Future	1169	1	1169	1	0.00
06/05/2016	2046 On 03-November-16	137.09	Call	Bond Future	1149	1	1149	1	0.00
06/05/2016	2046 On 03-November-16	137.08	Call	Bond Future	1159	1	1159	1	0.00
06/05/2016	2046 On 03-November-16	137.09	Put	Bond Future	0	0	0	0	0.00
06/05/2016	2046 On 03-November-16	137.07	Put	Bond Future	0	0	0	0	0.00
06/05/2016	2046 On 03-November-16	137.08	Put	Bond Future	0	0	0	0	0.00
06/05/2016	2050 On 05-May-16			Bond Future	145.51	145.5070	145.5070	145.5070	0.00
06/05/2016	2050 On 04-August-16			Bond Future	144.48	146.1764	144.4765	146.1764	20,717.00
06/05/2016	2050 On 04-August-16	139.12	Call	Bond Future	5356	7	5356	7	0.00
06/05/2016	2050 On 04-August-16	139.14	Call	Bond Future	5336	7	5336	7	0.00
06/05/2016	2050 On 04-August-16	139.13	Call	Bond Future	5346	7	5346	7	0.00
06/05/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
06/05/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
06/05/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
06/05/2016	2050 On 03-November-16			Bond Future	147.26	148.9588	147.2569	148.9588	0.00
06/05/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
06/05/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
06/05/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
06/05/2016	2050 On 03-November-16	149.53	Put	Bond Future	2273	1	2273	1	0.00
06/05/2016	2050 On 03-November-16	149.54	Put	Bond Future	2283	1	2283	1	0.00
06/05/2016	2050 On 03-November-16	149.52	Put	Bond Future	2263	1	2263	1	0.00
06/05/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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06/05/2016	AL37 On 04-August-16			Index Future	484.94	483.6380	484.9370	483.6380	16.00
06/05/2016	AL37 On 03-November-16			Index Future	494.33	492.9060	494.3310	492.9060	0.00
06/05/2016	AL7T On 04-August-16			Index Future	557.52	555.6780	557.5240	555.6780	9.00
06/05/2016	AL7T On 03-November-16			Index Future	568.32	566.3270	568.3240	566.3270	0.00
06/05/2016	ALBI On 04-August-16			Index Future	506.19	504.5160	506.1890	504.5160	627.00
06/05/2016	ALBI On 03-November-16			Index Future	516.00	514.1850	515.9950	514.1850	0.00
06/05/2016	ALBI On 02-February-17			Index Future	526.45	524.4610	526.4480	524.4610	0.00
06/05/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/05/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	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
06/05/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2016	EL28 On 05-May-16			Bond Future	128.74	128.7390	128.7390	128.7390	0.00
06/05/2016	EL28 On 04-August-16			Bond Future	131.24	131.1857	131.2392	131.1857	0.00
06/05/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4379	4	4379	4	0.00
06/05/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4369	4	4369	4	0.00
06/05/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4359	4	4359	4	0.00
06/05/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
06/05/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
06/05/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
06/05/2016	EL28 On 03-November-16			Bond Future	132.09	132.0129	132.0949	132.0129	0.00
06/05/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
06/05/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
06/05/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
06/05/2016	EL28 On 03-November-16	132.15	Put	Bond Future	55	0	55	0	0.00
06/05/2016	EL28 On 03-November-16	132.16	Put	Bond Future	65	0	65	0	0.00
06/05/2016	EL28 On 03-November-16	132.17	Put	Bond Future	75	0	75	0	0.00
06/05/2016	ES33 On 05-May-16			Bond Future	10.71	76.0855	10.7050	76.0855	0.00
06/05/2016	ES33 On 04-August-16			Bond Future	10.72	77.7496	10.7166	77.7496	8,905.00
06/05/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
06/05/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
06/05/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
06/05/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3073	3	3073	3	0.00
06/05/2016	ES33 On 04-August-16	10.26	Put	Bond Future	2940	3	2940	3	0.00
06/05/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3006	3	3006	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
06/05/2016	ES33 On 03-November-16			Bond Future	10.80	75.4311	10.8015	75.4311	0.00
06/05/2016	ES33 On 03-November-16	11.31	Call	Bond Future	3038	3	3038	3	0.00
06/05/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2923	3	2923	3	0.00
06/05/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2981	3	2981	3	0.00
06/05/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
06/05/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
06/05/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
06/05/2016	ES33 On 02-February-17			Bond Future	10.88	76.9395	10.8823	76.9395	0.00
06/05/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
06/05/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
06/05/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
06/05/2016	ES33 On 02-February-17	10.60	Put	Bond Future	1749	2	1749	2	0.00
06/05/2016	ES33 On 02-February-17	10.61	Put	Bond Future	1686	2	1686	2	0.00
06/05/2016	ES33 On 02-February-17	10.59	Put	Bond Future	1812	2	1812	2	0.00
06/05/2016	ES42 On 05-May-16			Bond Future	10.88	79.8631	10.8800	79.8631	0.00
06/05/2016	ES42 On 04-August-16			Bond Future	10.89	81.6630	10.8868	81.6630	7,270.00
06/05/2016	ES42 On 03-November-16			Bond Future	10.97	78.9487	10.9713	78.9487	0.00
06/05/2016	GOVI On 04-August-16			GOVI	505.05	503.4490	505.0500	503.4490	468.00
06/05/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
06/05/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
06/05/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
06/05/2016	GOVI On 04-August-16	521.01	Put	GOVI	159600	18	159600	18	0.00
06/05/2016	GOVI On 04-August-16	520.99	Put	GOVI	159400	18	159400	18	0.00
06/05/2016	GOVI On 04-August-16	521.00	Put	GOVI	159500	18	159500	18	0.00
06/05/2016	GOVI On 03-November-16			GOVI	514.83	513.0970	514.8330	513.0970	146.00
06/05/2016	GOVI On 03-November-16	476.11	Call	GOVI	387230	37	387230	37	0.00
06/05/2016	GOVI On 03-November-16	476.12	Call	GOVI	387130	37	387130	37	0.00
06/05/2016	GOVI On 03-November-16	476.13	Call	GOVI	387030	37	387030	37	0.00
06/05/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
06/05/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
06/05/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
06/05/2016	GOVI On 02-February-17			GOVI	525.26	523.3510	525.2630	523.3510	0.00
06/05/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
06/05/2016	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
06/05/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
06/05/2016	GOVI On 02-February-17	533.33	Put	GOVI	80670	10	80670	10	0.00
06/05/2016	GOVI On 02-February-17	533.34	Put	GOVI	80770	10	80770	10	0.00
06/05/2016	GOVI On 02-February-17	533.32	Put	GOVI	80570	10	80570	10	0.00
06/05/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/05/2016	IGOV On 04-August-16			Index Future	248.29	248.6810	248.2890	248.6810	1,031.00
06/05/2016	IGOV On 03-November-16			Index Future	253.12	253.4660	253.1190	253.4660	23.00
06/05/2016	IGOV On 02-February-17			Index Future	258.27	258.5520	258.2670	258.5520	0.00
06/05/2016	ILBI On 04-August-16			Index Future	672.59	673.1850	672.5910	673.1850	157.00
06/05/2016	ILBI On 03-November-16			Index Future	685.43	685.7980	685.4340	685.7980	0.00
06/05/2016	IS01 On 19-December-16			Interest Rate Swap	100.15	100.1594	100.1514	100.1594	0.00
06/05/2016	IS01 On 16-March-17			Interest Rate Swap	100.18	100.1976	100.1815	100.1976	0.00
06/05/2016	IS01 On 15-June-17			Interest Rate Swap	99.93	99.9556	99.9350	99.9556	0.00
06/05/2016	IS02 On 18-December-17			Interest Rate Swap	100.55	100.5854	100.5482	100.5854	0.00
06/05/2016	IS02 On 16-March-18			Interest Rate Swap	99.99	100.0343	99.9930	100.0343	0.00
06/05/2016	IS02 On 15-June-18			Interest Rate Swap	99.83	99.8722	99.8332	99.8722	0.00
06/05/2016	IS05 On 17-December-20			Interest Rate Swap	100.38	100.5253	100.3838	100.5253	0.00
06/05/2016	IS05 On 16-March-21			Interest Rate Swap	99.86	100.0157	99.8650	100.0157	0.00
06/05/2016	IS05 On 15-June-21			Interest Rate Swap	99.31	99.4761	99.3121	99.4761	0.00
06/05/2016	IS10 On 17-December-25			Interest Rate Swap	102.12	102.5880	102.1170	102.5880	0.00
06/05/2016	IS10 On 16-March-26			Interest Rate Swap	99.35	99.8346	99.3472	99.8346	0.00
06/05/2016	IS10 On 15-June-26			Interest Rate Swap	98.22	98.7201	98.2232	98.7201	0.00
06/05/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/05/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/05/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/05/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/05/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
06/05/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
06/05/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	0.00
06/05/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.55	92.4500	7.5500	92.4500	0.00
06/05/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.63	92.3700	7.6300	92.3700	0.00
06/05/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
06/05/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.82	92.1800	7.8200	92.1800	0.00
06/05/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.94	92.0600	7.9400	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
06/05/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.07	91.9300	8.0700	91.9300	0.00
06/05/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.17	91.8300	8.1700	91.8300	0.00
06/05/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.23	91.7700	8.2300	91.7700	0.00
06/05/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.29	91.7100	8.2900	91.7100	0.00
06/05/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
06/05/2016	R023 On 05-May-16			Bond Future	9.01	95.2041	9.0050	95.2041	0.00
06/05/2016	R023 On 04-August-16			Bond Future	8.96	97.2017	8.9573	97.2017	6,100.00
06/05/2016	R023 On 04-August-16	8.24	Call	Bond Future	370	0	370	0	0.00
06/05/2016	R023 On 04-August-16	8.26	Call	Bond Future	388	0	388	0	0.00
06/05/2016	R023 On 04-August-16	8.25	Call	Bond Future	379	0	379	0	0.00
06/05/2016	R023 On 04-August-16	8.25	Put	Bond Future	3776	4	3776	4	0.00
06/05/2016	R023 On 04-August-16	8.24	Put	Bond Future	3816	4	3816	4	0.00
06/05/2016	R023 On 04-August-16	8.26	Put	Bond Future	3736	4	3736	4	0.00
06/05/2016	R023 On 03-November-16			Bond Future	9.01	95.1133	9.0141	95.1133	0.00
06/05/2016	R023 On 03-November-16	9.73	Call	Bond Future	4102	4	4102	4	0.00
06/05/2016	R023 On 03-November-16	9.75	Call	Bond Future	4166	4	4166	4	0.00
06/05/2016	R023 On 03-November-16	9.74	Call	Bond Future	4134	4	4134	4	0.00
06/05/2016	R023 On 03-November-16	9.74	Put	Bond Future	897	1	897	1	0.00
06/05/2016	R023 On 03-November-16	9.75	Put	Bond Future	886	1	886	1	0.00
06/05/2016	R023 On 03-November-16	9.73	Put	Bond Future	909	1	909	1	0.00
06/05/2016	R023 On 02-February-17			Bond Future	9.06	97.0149	9.0604	97.0149	0.00
06/05/2016	R023 On 02-February-17	8.86	Call	Bond Future	2106	2	2106	2	0.00
06/05/2016	R023 On 02-February-17	8.85	Call	Bond Future	2086	2	2086	2	0.00
06/05/2016	R023 On 02-February-17	8.84	Call	Bond Future	2066	2	2066	2	0.00
06/05/2016	R023 On 02-February-17	8.85	Put	Bond Future	3020	3	3020	3	0.00
06/05/2016	R023 On 02-February-17	8.84	Put	Bond Future	3045	3	3045	3	0.00
06/05/2016	R023 On 02-February-17	8.86	Put	Bond Future	2995	3	2995	3	0.00
06/05/2016	R035 On 05-May-16			Bond Future	9.80	93.8245	9.8000	93.8245	0.00
06/05/2016	R035 On 04-August-16			Bond Future	9.78	95.8855	9.7764	95.8855	5,341.00
06/05/2016	R035 On 04-August-16	10.35	Call	Bond Future	4409	4	4409	4	0.00
06/05/2016	R035 On 04-August-16	10.36	Call	Bond Future	4483	4	4483	4	0.00
06/05/2016	R035 On 04-August-16	10.37	Call	Bond Future	4557	4	4557	4	0.00
06/05/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
06/05/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00

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06/05/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
06/05/2016	R035 On 03-November-16			Bond Future	9.83	93.2015	9.8318	93.2015	0.00
06/05/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
06/05/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
06/05/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
06/05/2016	R035 On 03-November-16	9.59	Put	Bond Future	1939	2	1939	2	0.00
06/05/2016	R035 On 03-November-16	9.57	Put	Bond Future	2103	3	2103	3	0.00
06/05/2016	R035 On 03-November-16	9.58	Put	Bond Future	2021	2	2021	2	0.00
06/05/2016	R186 On 05-May-16			Bond Future	9.21	112.6449	9.2100	112.6449	0.00
06/05/2016	R186 On 04-August-16			Bond Future	9.18	109.7611	9.1766	109.7611	89,471.00
06/05/2016	R186 On 04-August-16	9.60	Call	Bond Future	4067	4	4067	4	0.00
06/05/2016	R186 On 04-August-16	8.51	Call	Bond Future	654	1	654	1	0.00
06/05/2016	R186 On 04-August-16	8.49	Call	Bond Future	624	1	624	1	0.00
06/05/2016	R186 On 04-August-16	10.00	Call	Bond Future	6102	6	6102	6	0.00
06/05/2016	R186 On 04-August-16	8.50	Call	Bond Future	639	1	639	1	0.00
06/05/2016	R186 On 04-August-16	9.25	Call	Bond Future	2578	2	2578	2	0.00
06/05/2016	R186 On 04-August-16	9.40	Call	Bond Future	3176	3	3176	3	0.00
06/05/2016	R186 On 04-August-16	9.60	Put	Bond Future	1163	1	1163	1	5,635.00
06/05/2016	R186 On 04-August-16	8.49	Put	Bond Future	5569	6	5569	6	0.00
06/05/2016	R186 On 04-August-16	10.00	Put	Bond Future	551	1	551	1	6,500.00
06/05/2016	R186 On 04-August-16	8.51	Put	Bond Future	5451	6	5451	6	0.00
06/05/2016	R186 On 04-August-16	8.50	Put	Bond Future	5510	6	5510	6	0.00
06/05/2016	R186 On 04-August-16	9.25	Put	Bond Future	2067	2	2067	2	1,000.00
06/05/2016	R186 On 04-August-16	9.40	Put	Bond Future	1631	2	1631	2	5,000.00
06/05/2016	R186 On 03-November-16			Bond Future	9.23	111.8421	9.2271	111.8421	0.00
06/05/2016	R186 On 03-November-16	8.96	Call	Bond Future	2388	2	2388	2	0.00
06/05/2016	R186 On 03-November-16	8.95	Call	Bond Future	2359	2	2359	2	0.00
06/05/2016	R186 On 03-November-16	8.97	Call	Bond Future	2416	2	2416	2	0.00
06/05/2016	R186 On 03-November-16	8.95	Put	Bond Future	4279	5	4279	5	0.00
06/05/2016	R186 On 03-November-16	8.96	Put	Bond Future	4238	4	4238	4	0.00
06/05/2016	R186 On 03-November-16	8.97	Put	Bond Future	4196	4	4196	4	0.00
06/05/2016	R197 On 05-May-16			Bond Future	299.50	299.5036	299.5036	299.5036	0.00
06/05/2016	R197 On 04-August-16			Bond Future	298.54	298.7114	298.5419	298.7114	1,889.00
06/05/2016	R197 On 04-August-16	293.98	Call	Bond Future	4562	5	4562	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
06/05/2016	R197 On 04-August-16	293.96	Call	Bond Future	4582	5	4582	5	0.00
06/05/2016	R197 On 04-August-16	293.97	Call	Bond Future	4572	5	4572	5	0.00
06/05/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
06/05/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
06/05/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
06/05/2016	R197 On 03-November-16			Bond Future	304.29	304.3975	304.2874	304.3975	0.00
06/05/2016	R197 On 03-November-16	303.56	Call	Bond Future	727	1	727	1	0.00
06/05/2016	R197 On 03-November-16	303.58	Call	Bond Future	707	1	707	1	0.00
06/05/2016	R197 On 03-November-16	303.57	Call	Bond Future	717	1	717	1	0.00
06/05/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
06/05/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
06/05/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
06/05/2016	R202 On 05-May-16			Bond Future	249.70	249.6977	249.6977	249.6977	0.00
06/05/2016	R202 On 04-August-16			Bond Future	250.75	250.9992	250.7530	250.9992	36,980.00
06/05/2016	R202 On 04-August-16	243.26	Call	Bond Future	9092	9	9092	9	0.00
06/05/2016	R202 On 04-August-16	243.25	Call	Bond Future	9100	9	9100	9	0.00
06/05/2016	R202 On 04-August-16	243.24	Call	Bond Future	9107	9	9107	9	0.00
06/05/2016	R202 On 04-August-16	243.25	Put	Bond Future	1597	2	1597	2	0.00
06/05/2016	R202 On 04-August-16	243.26	Put	Bond Future	1599	2	1599	2	0.00
06/05/2016	R202 On 04-August-16	243.24	Put	Bond Future	1594	2	1594	2	0.00
06/05/2016	R202 On 03-November-16			Bond Future	255.58	255.7771	255.5789	255.7771	0.00
06/05/2016	R202 On 03-November-16	253.85	Call	Bond Future	1729	2	1729	2	0.00
06/05/2016	R202 On 03-November-16	253.86	Call	Bond Future	1719	2	1719	2	0.00
06/05/2016	R202 On 03-November-16	253.87	Call	Bond Future	1709	2	1709	2	0.00
06/05/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
06/05/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
06/05/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
06/05/2016	R203 On 05-May-16			Bond Future	7.98	101.5771	7.9800	101.5771	0.00
06/05/2016	R203 On 04-August-16			Bond Future	7.90	103.5632	7.9007	103.5632	58,097.00
06/05/2016	R203 On 04-August-16	7.24	Call	Bond Future	46	0	46	0	0.00
06/05/2016	R203 On 04-August-16	7.26	Call	Bond Future	49	0	49	0	0.00
06/05/2016	R203 On 04-August-16	7.25	Call	Bond Future	48	0	48	0	0.00
06/05/2016	R203 On 04-August-16	7.24	Put	Bond Future	734	1	734	1	0.00
06/05/2016	R203 On 04-August-16	7.26	Put	Bond Future	717	1	717	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
06/05/2016	R203 On 04-August-16	7.25	Put	Bond Future	726	1	726	1	0.00
06/05/2016	R203 On 03-November-16			Bond Future	7.92	101.3547	7.9201	101.3547	0.00
06/05/2016	R203 On 03-November-16	8.84	Call	Bond Future	826	1	826	1	0.00
06/05/2016	R203 On 03-November-16	8.86	Call	Bond Future	840	1	840	1	0.00
06/05/2016	R203 On 03-November-16	8.85	Call	Bond Future	833	1	833	1	0.00
06/05/2016	R203 On 03-November-16	8.85	Put	Bond Future	83	0	83	0	0.00
06/05/2016	R203 On 03-November-16	8.86	Put	Bond Future	82	0	82	0	0.00
06/05/2016	R203 On 03-November-16	8.84	Put	Bond Future	85	0	85	0	0.00
06/05/2016	R203 On 02-February-17			Bond Future	7.82	103.3812	7.8230	103.3812	0.00
06/05/2016	R203 On 02-February-17	7.70	Call	Bond Future	243	0	243	0	0.00
06/05/2016	R203 On 02-February-17	7.72	Call	Bond Future	249	0	249	0	0.00
06/05/2016	R203 On 02-February-17	7.71	Call	Bond Future	246	0	246	0	0.00
06/05/2016	R203 On 02-February-17	7.71	Put	Bond Future	311	0	311	0	0.00
06/05/2016	R203 On 02-February-17	7.70	Put	Bond Future	315	0	315	0	0.00
06/05/2016	R203 On 02-February-17	7.72	Put	Bond Future	309	0	309	0	0.00
06/05/2016	R204 On 05-May-16			Bond Future	8.38	102.2029	8.3750	102.2029	0.00
06/05/2016	R204 On 04-August-16			Bond Future	8.33	100.2008	8.3260	100.2008	34,911.00
06/05/2016	R204 On 04-August-16	7.76	Call	Bond Future	184	0	184	0	0.00
06/05/2016	R204 On 04-August-16	7.75	Call	Bond Future	179	0	179	0	0.00
06/05/2016	R204 On 04-August-16	7.74	Call	Bond Future	175	0	175	0	0.00
06/05/2016	R204 On 04-August-16	7.75	Put	Bond Future	1397	2	1397	2	0.00
06/05/2016	R204 On 04-August-16	7.74	Put	Bond Future	1414	2	1414	2	0.00
06/05/2016	R204 On 04-August-16	7.76	Put	Bond Future	1381	2	1381	2	0.00
06/05/2016	R204 On 03-November-16			Bond Future	8.38	102.1005	8.3839	102.1005	0.00
06/05/2016	R204 On 03-November-16	9.22	Call	Bond Future	1837	2	1837	2	0.00
06/05/2016	R204 On 03-November-16	9.21	Call	Bond Future	1823	2	1823	2	0.00
06/05/2016	R204 On 03-November-16	9.23	Call	Bond Future	1852	2	1852	2	0.00
06/05/2016	R204 On 03-November-16	9.22	Put	Bond Future	268	0	268	0	0.00
06/05/2016	R204 On 03-November-16	9.23	Put	Bond Future	264	0	264	0	0.00
06/05/2016	R204 On 03-November-16	9.21	Put	Bond Future	272	0	272	0	0.00
06/05/2016	R204 On 02-February-17			Bond Future	8.41	100.0998	8.4089	100.0998	0.00
06/05/2016	R204 On 02-February-17	8.28	Call	Bond Future	758	1	758	1	0.00
06/05/2016	R204 On 02-February-17	8.29	Call	Bond Future	766	1	766	1	0.00
06/05/2016	R204 On 02-February-17	8.30	Call	Bond Future	774	1	774	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
06/05/2016	R204 On 02-February-17	8.28	Put	Bond Future	976	1	976	1	0.00
06/05/2016	R204 On 02-February-17	8.29	Put	Bond Future	967	1	967	1	0.00
06/05/2016	R204 On 02-February-17	8.30	Put	Bond Future	959	1	959	1	0.00
06/05/2016	R207 On 05-May-16			Bond Future	8.61	98.0786	8.6100	98.0786	0.00
06/05/2016	R207 On 04-August-16			Bond Future	8.58	96.4131	8.5783	96.4131	76,765.00
06/05/2016	R207 On 04-August-16	8.00	Call	Bond Future	264	0	264	0	0.00
06/05/2016	R207 On 04-August-16	7.99	Call	Bond Future	258	0	258	0	0.00
06/05/2016	R207 On 04-August-16	8.01	Call	Bond Future	271	0	271	0	0.00
06/05/2016	R207 On 04-August-16	7.99	Put	Bond Future	1952	2	1952	2	0.00
06/05/2016	R207 On 04-August-16	8.00	Put	Bond Future	1929	2	1929	2	0.00
06/05/2016	R207 On 04-August-16	8.01	Put	Bond Future	1906	2	1906	2	0.00
06/05/2016	R207 On 02-February-17			Bond Future	8.67	96.5618	8.6728	96.5618	0.00
06/05/2016	R207 On 02-February-17	8.91	Call	Bond Future	1689	2	1689	2	62.00
06/05/2016	R207 On 02-February-17	9.22	Call	Bond Future	2167	2	2167	2	0.00
06/05/2016	R207 On 02-February-17	9.24	Call	Bond Future	2199	2	2199	2	0.00
06/05/2016	R207 On 02-February-17	9.23	Call	Bond Future	2183	2	2183	2	0.00
06/05/2016	R207 On 02-February-17	8.91	Put	Bond Future	1101	1	1101	1	0.00
06/05/2016	R207 On 02-February-17	9.22	Put	Bond Future	817	1	817	1	0.00
06/05/2016	R207 On 02-February-17	9.23	Put	Bond Future	809	1	809	1	0.00
06/05/2016	R207 On 02-February-17	9.24	Put	Bond Future	801	1	801	1	0.00
06/05/2016	R208 On 05-May-16			Bond Future	8.74	92.9411	8.7400	92.9411	0.00
06/05/2016	R208 On 04-August-16			Bond Future	8.70	94.8516	8.7030	94.8516	48,309.00
06/05/2016	R208 On 04-August-16	7.99	Call	Bond Future	256	0	256	0	0.00
06/05/2016	R208 On 04-August-16	8.00	Call	Bond Future	262	0	262	0	0.00
06/05/2016	R208 On 04-August-16	8.01	Call	Bond Future	269	0	269	0	0.00
06/05/2016	R208 On 04-August-16	7.99	Put	Bond Future	2854	3	2854	3	0.00
06/05/2016	R208 On 04-August-16	8.00	Put	Bond Future	2823	3	2823	3	0.00
06/05/2016	R208 On 04-August-16	8.01	Put	Bond Future	2793	3	2793	3	0.00
06/05/2016	R208 On 03-November-16			Bond Future	8.76	93.2472	8.7591	93.2472	0.00
06/05/2016	R208 On 03-November-16	9.57	Call	Bond Future	3283	3	3283	3	0.00
06/05/2016	R208 On 03-November-16	9.59	Call	Bond Future	3334	3	3334	3	0.00
06/05/2016	R208 On 03-November-16	9.58	Call	Bond Future	3308	3	3308	3	0.00
06/05/2016	R208 On 03-November-16	9.57	Put	Bond Future	556	1	556	1	0.00
06/05/2016	R208 On 03-November-16	9.58	Put	Bond Future	548	1	548	1	0.00

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06/05/2016	R208 On 03-November-16	9.59	Put	Bond Future	540	1	540	1	0.00
06/05/2016	R208 On 02-February-17			Bond Future	8.80	95.1116	8.7990	95.1116	0.00
06/05/2016	R208 On 02-February-17	8.64	Call	Bond Future	1553	1	1553	1	0.00
06/05/2016	R208 On 02-February-17	8.63	Call	Bond Future	1538	1	1538	1	0.00
06/05/2016	R208 On 02-February-17	8.65	Call	Bond Future	1568	1	1568	1	0.00
06/05/2016	R208 On 02-February-17	8.65	Put	Bond Future	2056	2	2056	2	0.00
06/05/2016	R208 On 02-February-17	8.64	Put	Bond Future	2074	2	2074	2	0.00
06/05/2016	R208 On 02-February-17	8.63	Put	Bond Future	2091	2	2091	2	0.00
06/05/2016	R209 On 05-May-16			Bond Future	9.75	70.2099	9.7450	70.2099	0.00
06/05/2016	R209 On 04-August-16			Bond Future	9.72	71.7748	9.7224	71.7748	54,865.00
06/05/2016	R209 On 04-August-16	9.24	Call	Bond Future	1041	1	1041	1	0.00
06/05/2016	R209 On 04-August-16	10.60	Call	Bond Future	6011	6	6011	6	5,760.00
06/05/2016	R209 On 04-August-16	9.26	Call	Bond Future	1081	1	1081	1	0.00
06/05/2016	R209 On 04-August-16	9.25	Call	Bond Future	1061	1	1061	1	0.00
06/05/2016	R209 On 04-August-16	9.70	Call	Bond Future	2252	2	2252	2	0.00
06/05/2016	R209 On 04-August-16	10.29	Call	Bond Future	4572	4	4572	4	0.00
06/05/2016	R209 On 04-August-16	9.60	Call	Bond Future	1937	2	1937	2	5,760.00
06/05/2016	R209 On 04-August-16	9.40	Call	Bond Future	1394	1	1394	1	250.00
06/05/2016	R209 On 04-August-16	9.24	Put	Bond Future	4352	5	4352	5	0.00
06/05/2016	R209 On 04-August-16	10.60	Put	Bond Future	550	1	550	1	0.00
06/05/2016	R209 On 04-August-16	9.26	Put	Bond Future	4250	4	4250	4	0.00
06/05/2016	R209 On 04-August-16	9.25	Put	Bond Future	4301	5	4301	5	0.00
06/05/2016	R209 On 04-August-16	10.29	Put	Bond Future	962	1	962	1	250.00
06/05/2016	R209 On 04-August-16	9.70	Put	Bond Future	2400	3	2400	3	250.00
06/05/2016	R209 On 04-August-16	9.40	Put	Bond Future	3581	4	3581	4	0.00
06/05/2016	R209 On 04-August-16	9.60	Put	Bond Future	2755	3	2755	3	0.00
06/05/2016	R209 On 03-November-16			Bond Future	9.77	69.9850	9.7708	69.9850	0.00
06/05/2016	R209 On 03-November-16	10.24	Call	Bond Future	4979	5	4979	5	0.00
06/05/2016	R209 On 03-November-16	10.26	Call	Bond Future	5058	5	5058	5	0.00
06/05/2016	R209 On 03-November-16	10.25	Call	Bond Future	5018	5	5018	5	0.00
06/05/2016	R209 On 03-November-16	10.25	Put	Bond Future	1978	2	1978	2	0.00
06/05/2016	R209 On 03-November-16	10.26	Put	Bond Future	1956	2	1956	2	0.00
06/05/2016	R209 On 03-November-16	10.24	Put	Bond Future	1999	2	1999	2	0.00
06/05/2016	R209 On 02-February-17			Bond Future	9.81	71.3844	9.8124	71.3844	0.00

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06/05/2016	R209 On 02-February-17	9.53	Call	Bond Future	3179	3	3179	3	0.00
06/05/2016	R209 On 02-February-17	9.55	Call	Bond Future	3235	3	3235	3	0.00
06/05/2016	R209 On 02-February-17	9.54	Call	Bond Future	3207	3	3207	3	0.00
06/05/2016	R209 On 02-February-17	9.53	Put	Bond Future	5056	5	5056	5	0.00
06/05/2016	R209 On 02-February-17	9.54	Put	Bond Future	5016	5	5016	5	0.00
06/05/2016	R209 On 02-February-17	9.55	Put	Bond Future	4977	5	4977	5	0.00
06/05/2016	R210 On 05-May-16			Bond Future	183.89	183.8893	183.8893	183.8893	0.00
06/05/2016	R210 On 04-August-16			Bond Future	187.46	187.3841	187.4580	187.3841	1,391.00
06/05/2016	R210 On 04-August-16	181.51	Call	Bond Future	5948	6	5948	6	0.00
06/05/2016	R210 On 04-August-16	181.50	Call	Bond Future	5958	6	5958	6	0.00
06/05/2016	R210 On 04-August-16	181.52	Call	Bond Future	5938	6	5938	6	0.00
06/05/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
06/05/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
06/05/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
06/05/2016	R210 On 03-November-16			Bond Future	188.78	188.6610	188.7756	188.6610	0.00
06/05/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
06/05/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
06/05/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
06/05/2016	R210 On 03-November-16	188.90	Put	Bond Future	124	0	124	0	0.00
06/05/2016	R210 On 03-November-16	188.91	Put	Bond Future	134	0	134	0	0.00
06/05/2016	R210 On 03-November-16	188.92	Put	Bond Future	144	0	144	0	0.00
06/05/2016	R211 On 04-August-16			Bond Future	139.54	139.4891	139.5396	139.4891	62.00
06/05/2016	R211 On 04-August-16	137.09	Call	Bond Future	2450	2	2450	2	0.00
06/05/2016	R211 On 04-August-16	137.07	Call	Bond Future	2470	2	2470	2	0.00
06/05/2016	R211 On 04-August-16	137.08	Call	Bond Future	2460	2	2460	2	0.00
06/05/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
06/05/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
06/05/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
06/05/2016	R211 On 03-November-16			Bond Future	142.23	142.1444	142.2252	142.1444	0.00
06/05/2016	R211 On 03-November-16	141.76	Call	Bond Future	465	0	465	0	0.00
06/05/2016	R211 On 03-November-16	141.75	Call	Bond Future	475	0	475	0	0.00
06/05/2016	R211 On 03-November-16	141.74	Call	Bond Future	485	0	485	0	0.00
06/05/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
06/05/2016	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
06/05/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
06/05/2016	R212 On 05-May-16			Bond Future	145.07	145.0716	145.0716	145.0716	0.00
06/05/2016	R212 On 04-August-16			Bond Future	145.81	145.9114	145.8133	145.9114	3,880.00
06/05/2016	R212 On 04-August-16	142.44	Call	Bond Future	3373	3	3373	3	0.00
06/05/2016	R212 On 04-August-16	142.43	Call	Bond Future	3383	3	3383	3	0.00
06/05/2016	R212 On 04-August-16	142.42	Call	Bond Future	3393	3	3393	3	0.00
06/05/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
06/05/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
06/05/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
06/05/2016	R212 On 03-November-16			Bond Future	148.62	148.6889	148.6196	148.6889	0.00
06/05/2016	R212 On 03-November-16	148.11	Call	Bond Future	510	1	510	1	0.00
06/05/2016	R212 On 03-November-16	148.12	Call	Bond Future	500	1	500	1	0.00
06/05/2016	R212 On 03-November-16	148.10	Call	Bond Future	520	1	520	1	0.00
06/05/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
06/05/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
06/05/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
06/05/2016	R213 On 05-May-16			Bond Future	9.63	80.8175	9.6300	80.8175	0.00
06/05/2016	R213 On 04-August-16			Bond Future	9.60	82.6176	9.5985	82.6176	44,354.00
06/05/2016	R213 On 04-August-16	9.01	Call	Bond Future	811	1	811	1	0.00
06/05/2016	R213 On 04-August-16	8.99	Call	Bond Future	778	1	778	1	0.00
06/05/2016	R213 On 04-August-16	9.00	Call	Bond Future	795	1	795	1	0.00
06/05/2016	R213 On 04-August-16	8.99	Put	Bond Future	4954	5	4954	5	0.00
06/05/2016	R213 On 04-August-16	9.00	Put	Bond Future	4899	5	4899	5	0.00
06/05/2016	R213 On 04-August-16	9.01	Put	Bond Future	4845	5	4845	5	0.00
06/05/2016	R213 On 03-November-16			Bond Future	9.65	80.6332	9.6511	80.6332	0.00
06/05/2016	R213 On 03-November-16	10.20	Call	Bond Future	5286	5	5286	5	0.00
06/05/2016	R213 On 03-November-16	10.19	Call	Bond Future	5245	5	5245	5	0.00
06/05/2016	R213 On 03-November-16	10.18	Call	Bond Future	5204	5	5204	5	0.00
06/05/2016	R213 On 03-November-16	10.19	Put	Bond Future	1828	2	1828	2	0.00
06/05/2016	R213 On 03-November-16	10.18	Put	Bond Future	1848	2	1848	2	0.00
06/05/2016	R213 On 03-November-16	10.20	Put	Bond Future	1807	2	1807	2	0.00
06/05/2016	R213 On 02-February-17			Bond Future	9.70	82.2453	9.6974	82.2453	0.00
06/05/2016	R213 On 02-February-17	9.40	Call	Bond Future	3072	3	3072	3	0.00
06/05/2016	R213 On 02-February-17	9.42	Call	Bond Future	3128	3	3128	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
06/05/2016	R213 On 02-February-17	9.41	Call	Bond Future	3100	3	3100	3	0.00
06/05/2016	R213 On 02-February-17	9.40	Put	Bond Future	5027	5	5027	5	0.00
06/05/2016	R213 On 02-February-17	9.42	Put	Bond Future	4949	5	4949	5	0.00
06/05/2016	R213 On 02-February-17	9.41	Put	Bond Future	4988	5	4988	5	0.00
06/05/2016	R214 On 05-May-16			Bond Future	9.88	70.1637	9.8800	70.1637	0.00
06/05/2016	R214 On 04-August-16			Bond Future	9.85	71.7689	9.8514	71.7689	30,123.00
06/05/2016	R214 On 04-August-16	9.30	Call	Bond Future	956	1	956	1	1,300.00
06/05/2016	R214 On 04-August-16	9.24	Call	Bond Future	846	1	846	1	0.00
06/05/2016	R214 On 04-August-16	11.30	Call	Bond Future	8991	9	8991	9	5,800.00
06/05/2016	R214 On 04-August-16	9.26	Call	Bond Future	882	1	882	1	0.00
06/05/2016	R214 On 04-August-16	9.25	Call	Bond Future	864	1	864	1	0.00
06/05/2016	R214 On 04-August-16	10.30	Call	Bond Future	4175	4	4175	4	5,800.00
06/05/2016	R214 On 04-August-16	8.55	Call	Bond Future	149	0	149	0	1,300.00
06/05/2016	R214 On 04-August-16	9.30	Put	Bond Future	4891	5	4891	5	0.00
06/05/2016	R214 On 04-August-16	9.26	Put	Bond Future	5117	5	5117	5	0.00
06/05/2016	R214 On 04-August-16	9.24	Put	Bond Future	5232	5	5232	5	0.00
06/05/2016	R214 On 04-August-16	11.30	Put	Bond Future	181	0	181	0	0.00
06/05/2016	R214 On 04-August-16	10.30	Put	Bond Future	1226	1	1226	1	0.00
06/05/2016	R214 On 04-August-16	9.25	Put	Bond Future	5174	5	5174	5	0.00
06/05/2016	R214 On 04-August-16	8.55	Put	Bond Future	10054	10	10054	10	0.00
06/05/2016	R214 On 03-November-16			Bond Future	9.90	69.8324	9.9017	69.8324	0.00
06/05/2016	R214 On 03-November-16	10.33	Call	Bond Future	5019	5	5019	5	0.00
06/05/2016	R214 On 03-November-16	10.35	Call	Bond Future	5099	5	5099	5	0.00
06/05/2016	R214 On 03-November-16	10.34	Call	Bond Future	5059	5	5059	5	0.00
06/05/2016	R214 On 03-November-16	10.33	Put	Bond Future	2222	2	2222	2	0.00
06/05/2016	R214 On 03-November-16	10.34	Put	Bond Future	2199	2	2199	2	0.00
06/05/2016	R214 On 03-November-16	10.35	Put	Bond Future	2176	2	2176	2	0.00
06/05/2016	R214 On 02-February-17			Bond Future	9.95	71.2287	9.9468	71.2287	0.00
06/05/2016	R214 On 02-February-17	9.67	Call	Bond Future	3363	3	3363	3	0.00
06/05/2016	R214 On 02-February-17	9.66	Call	Bond Future	3334	3	3334	3	0.00
06/05/2016	R214 On 02-February-17	9.68	Call	Bond Future	3392	3	3392	3	0.00
06/05/2016	R214 On 02-February-17	9.67	Put	Bond Future	5260	5	5260	5	0.00
06/05/2016	R214 On 02-February-17	9.66	Put	Bond Future	5301	5	5301	5	0.00
06/05/2016	R214 On 02-February-17	9.68	Put	Bond Future	5219	5	5219	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
06/05/2016	R248 On 05-May-16			Bond Future	9.97	90.0379	9.9650	90.0379	0.00
06/05/2016	R248 On 04-August-16			Bond Future	9.94	92.0485	9.9445	92.0485	59,523.00
06/05/2016	R248 On 04-August-16	9.25	Call	Bond Future	992	1	992	1	0.00
06/05/2016	R248 On 04-August-16	9.26	Call	Bond Future	1013	1	1013	1	0.00
06/05/2016	R248 On 04-August-16	9.24	Call	Bond Future	972	1	972	1	0.00
06/05/2016	R248 On 04-August-16	9.26	Put	Bond Future	7273	8	7273	8	0.00
06/05/2016	R248 On 04-August-16	9.25	Put	Bond Future	7349	8	7349	8	0.00
06/05/2016	R248 On 04-August-16	9.24	Put	Bond Future	7426	8	7426	8	0.00
06/05/2016	R248 On 03-November-16			Bond Future	10.00	89.3551	9.9979	89.3551	0.00
06/05/2016	R248 On 03-November-16	10.39	Call	Bond Future	6327	6	6327	6	0.00
06/05/2016	R248 On 03-November-16	10.38	Call	Bond Future	6278	6	6278	6	0.00
06/05/2016	R248 On 03-November-16	10.37	Call	Bond Future	6229	6	6229	6	0.00
06/05/2016	R248 On 03-November-16	10.38	Put	Bond Future	3127	3	3127	3	0.00
06/05/2016	R248 On 03-November-16	10.39	Put	Bond Future	3097	3	3097	3	0.00
06/05/2016	R248 On 03-November-16	10.37	Put	Bond Future	3158	3	3158	3	0.00
06/05/2016	R248 On 02-February-17			Bond Future	10.05	91.1418	10.0461	91.1418	0.00
06/05/2016	R248 On 02-February-17	9.76	Call	Bond Future	4366	4	4366	4	0.00
06/05/2016	R248 On 02-February-17	9.77	Call	Bond Future	4403	4	4403	4	0.00
06/05/2016	R248 On 02-February-17	9.78	Call	Bond Future	4440	4	4440	4	0.00
06/05/2016	R248 On 02-February-17	9.77	Put	Bond Future	6790	7	6790	7	0.00
06/05/2016	R248 On 02-February-17	9.76	Put	Bond Future	6842	7	6842	7	0.00
06/05/2016	R248 On 02-February-17	9.78	Put	Bond Future	6739	7	6739	7	0.00