



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2015	2025 On 04-February-16			Bond Future	123.85	123.8677	123.8508	123.8677	950.00
24/11/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
24/11/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
24/11/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
24/11/2015	2025 On 04-February-16	125.99	Put	Bond Future	2139	2	2139	2	0.00
24/11/2015	2025 On 04-February-16	126.00	Put	Bond Future	2149	2	2149	2	0.00
24/11/2015	2025 On 04-February-16	126.01	Put	Bond Future	2159	2	2159	2	0.00
24/11/2015	2025 On 05-May-16			Bond Future	126.00	126.0164	125.9981	126.0164	0.00
24/11/2015	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
24/11/2015	2025 On 05-May-16	125.99	Call	Bond Future	8	0	8	0	0.00
24/11/2015	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
24/11/2015	2025 On 05-May-16	126.00	Put	Bond Future	2	0	2	0	0.00
24/11/2015	2025 On 05-May-16	126.01	Put	Bond Future	12	0	12	0	0.00
24/11/2015	2025 On 05-May-16	125.99	Put	Bond Future	0	0	0	0	0.00
24/11/2015	2030 On 04-February-16			Bond Future	8.90	93.0882	8.9028	93.0882	10,930.00
24/11/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
24/11/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
24/11/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
24/11/2015	2030 On 04-February-16	8.75	Put	Bond Future	1157	1	1157	1	0.00
24/11/2015	2030 On 04-February-16	8.74	Put	Bond Future	1234	1	1234	1	0.00
24/11/2015	2030 On 04-February-16	8.76	Put	Bond Future	1081	1	1081	1	0.00
24/11/2015	2030 On 05-May-16			Bond Future	8.96	94.7140	8.9600	94.7140	0.00
24/11/2015	2030 On 05-May-16	8.99	Call	Bond Future	222	0	222	0	0.00
24/11/2015	2030 On 05-May-16	9.01	Call	Bond Future	369	0	369	0	0.00
24/11/2015	2030 On 05-May-16	9.00	Call	Bond Future	295	0	295	0	0.00
24/11/2015	2030 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
24/11/2015	2030 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
24/11/2015	2030 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
24/11/2015	2032 On 04-February-16			Bond Future	9.01	96.5691	9.0077	96.5691	8,417.00
24/11/2015	2032 On 04-February-16	9.20	Call	Bond Future	2970	3	2970	3	0.00
24/11/2015	2032 On 04-February-16	9.30	Call	Bond Future	3468	3	3468	3	0.00
24/11/2015	2032 On 04-February-16	8.71	Call	Bond Future	1130	1	1130	1	0.00
24/11/2015	2032 On 04-February-16	8.69	Call	Bond Future	1077	1	1077	1	0.00
24/11/2015	2032 On 04-February-16	8.70	Call	Bond Future	1103	1	1103	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2015	2032 On 04-February-16	9.30	Put	Bond Future	1163	1	1163	1	22.00
24/11/2015	2032 On 04-February-16	9.20	Put	Bond Future	1444	1	1444	1	22.00
24/11/2015	2032 On 04-February-16	8.70	Put	Bond Future	3622	4	3622	4	0.00
24/11/2015	2032 On 04-February-16	8.71	Put	Bond Future	3566	4	3566	4	0.00
24/11/2015	2032 On 04-February-16	8.69	Put	Bond Future	3680	4	3680	4	0.00
24/11/2015	2032 On 05-May-16			Bond Future	9.06	94.0984	9.0637	94.0984	0.00
24/11/2015	2032 On 05-May-16	9.01	Call	Bond Future	2984	3	2984	3	0.00
24/11/2015	2032 On 05-May-16	8.99	Call	Bond Future	2909	3	2909	3	0.00
24/11/2015	2032 On 05-May-16	9.00	Call	Bond Future	2947	3	2947	3	0.00
24/11/2015	2032 On 05-May-16	8.99	Put	Bond Future	3496	4	3496	4	0.00
24/11/2015	2032 On 05-May-16	9.01	Put	Bond Future	3411	3	3411	3	0.00
24/11/2015	2032 On 05-May-16	9.00	Put	Bond Future	3454	3	3454	3	0.00
24/11/2015	2032 On 04-August-16			Bond Future	9.11	95.8512	9.1107	95.8512	0.00
24/11/2015	2032 On 04-August-16	8.99	Call	Bond Future	3521	4	3521	4	0.00
24/11/2015	2032 On 04-August-16	9.01	Call	Bond Future	3594	4	3594	4	0.00
24/11/2015	2032 On 04-August-16	9.00	Call	Bond Future	3557	4	3557	4	0.00
24/11/2015	2032 On 04-August-16	9.00	Put	Bond Future	4430	4	4430	4	0.00
24/11/2015	2032 On 04-August-16	9.01	Put	Bond Future	4387	4	4387	4	0.00
24/11/2015	2032 On 04-August-16	8.99	Put	Bond Future	4473	4	4473	4	0.00
24/11/2015	2033 On 04-February-16			Bond Future	106.17	106.1824	106.1681	106.1824	185.00
24/11/2015	2033 On 04-February-16	102.41	Call	Bond Future	3758	4	3758	4	0.00
24/11/2015	2033 On 04-February-16	102.40	Call	Bond Future	3768	4	3768	4	0.00
24/11/2015	2033 On 04-February-16	102.39	Call	Bond Future	3778	4	3778	4	0.00
24/11/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
24/11/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
24/11/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
24/11/2015	2033 On 05-May-16			Bond Future	107.03	107.0498	107.0343	107.0498	0.00
24/11/2015	2033 On 05-May-16	102.40	Call	Bond Future	4634	5	4634	5	0.00
24/11/2015	2033 On 05-May-16	102.41	Call	Bond Future	4624	5	4624	5	0.00
24/11/2015	2033 On 05-May-16	102.39	Call	Bond Future	4644	5	4644	5	0.00
24/11/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
24/11/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
24/11/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
24/11/2015	2037 On 04-February-16			Bond Future	9.12	94.4016	9.1151	94.4016	50,887.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2015	2037 On 04-February-16	8.74	Call	Bond Future	1048	1	1048	1	0.00
24/11/2015	2037 On 04-February-16	9.43	Call	Bond Future	3965	4	3965	4	0.00
24/11/2015	2037 On 04-February-16	8.76	Call	Bond Future	1102	1	1102	1	0.00
24/11/2015	2037 On 04-February-16	9.30	Call	Bond Future	3255	3	3255	3	0.00
24/11/2015	2037 On 04-February-16	8.75	Call	Bond Future	1075	1	1075	1	0.00
24/11/2015	2037 On 04-February-16	8.75	Put	Bond Future	4399	4	4399	4	0.00
24/11/2015	2037 On 04-February-16	8.76	Put	Bond Future	4333	4	4333	4	0.00
24/11/2015	2037 On 04-February-16	9.30	Put	Bond Future	1638	2	1638	2	16.00
24/11/2015	2037 On 04-February-16	8.74	Put	Bond Future	4467	5	4467	5	0.00
24/11/2015	2037 On 04-February-16	9.43	Put	Bond Future	1238	1	1238	1	16.00
24/11/2015	2037 On 05-May-16			Bond Future	9.17	96.0503	9.1696	96.0503	0.00
24/11/2015	2037 On 05-May-16	8.99	Call	Bond Future	2852	3	2852	3	0.00
24/11/2015	2037 On 05-May-16	9.00	Call	Bond Future	2890	3	2890	3	0.00
24/11/2015	2037 On 05-May-16	9.01	Call	Bond Future	2928	3	2928	3	0.00
24/11/2015	2037 On 05-May-16	9.00	Put	Bond Future	4394	4	4394	4	0.00
24/11/2015	2037 On 05-May-16	8.99	Put	Bond Future	4446	5	4446	5	0.00
24/11/2015	2037 On 05-May-16	9.01	Put	Bond Future	4343	4	4343	4	0.00
24/11/2015	2037 On 04-August-16			Bond Future	9.22	93.5803	9.2168	93.5803	0.00
24/11/2015	2037 On 04-August-16	9.26	Call	Bond Future	4624	5	4624	5	0.00
24/11/2015	2037 On 04-August-16	9.25	Call	Bond Future	4581	5	4581	5	0.00
24/11/2015	2037 On 04-August-16	9.24	Call	Bond Future	4538	4	4538	4	0.00
24/11/2015	2037 On 04-August-16	9.25	Put	Bond Future	4294	4	4294	4	0.00
24/11/2015	2037 On 04-August-16	9.26	Put	Bond Future	4252	4	4252	4	0.00
24/11/2015	2037 On 04-August-16	9.24	Put	Bond Future	4337	4	4337	4	0.00
24/11/2015	2038 On 04-February-16			Bond Future	129.89	129.9053	129.8878	129.9053	16,637.00
24/11/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
24/11/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
24/11/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
24/11/2015	2038 On 04-February-16	131.01	Put	Bond Future	1122	1	1122	1	0.00
24/11/2015	2038 On 04-February-16	131.00	Put	Bond Future	1112	1	1112	1	0.00
24/11/2015	2038 On 04-February-16	130.99	Put	Bond Future	1102	1	1102	1	0.00
24/11/2015	2038 On 05-May-16			Bond Future	132.14	132.1588	132.1399	132.1588	0.00
24/11/2015	2038 On 05-May-16	130.99	Call	Bond Future	1150	1	1150	1	0.00
24/11/2015	2038 On 05-May-16	131.01	Call	Bond Future	1130	1	1130	1	0.00

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24/11/2015	2038 On 05-May-16	131.00	Call	Bond Future	1140	1	1140	1	0.00
24/11/2015	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
24/11/2015	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
24/11/2015	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
24/11/2015	2040 On 04-February-16			Bond Future	9.18	98.3320	9.1801	98.3320	1,820.00
24/11/2015	2040 On 04-February-16	9.49	Call	Bond Future	4229	4	4229	4	0.00
24/11/2015	2040 On 04-February-16	9.51	Call	Bond Future	4351	4	4351	4	0.00
24/11/2015	2040 On 04-February-16	9.50	Call	Bond Future	4290	4	4290	4	0.00
24/11/2015	2040 On 04-February-16	9.50	Put	Bond Future	1329	1	1329	1	0.00
24/11/2015	2040 On 04-February-16	9.51	Put	Bond Future	1300	1	1300	1	0.00
24/11/2015	2040 On 04-February-16	9.49	Put	Bond Future	1359	1	1359	1	0.00
24/11/2015	2040 On 05-May-16			Bond Future	9.23	100.0494	9.2348	100.0494	0.00
24/11/2015	2040 On 05-May-16	9.51	Call	Bond Future	5221	5	5221	5	0.00
24/11/2015	2040 On 05-May-16	9.50	Call	Bond Future	5167	5	5167	5	0.00
24/11/2015	2040 On 05-May-16	9.49	Call	Bond Future	5113	5	5113	5	0.00
24/11/2015	2040 On 05-May-16	9.50	Put	Bond Future	2729	3	2729	3	0.00
24/11/2015	2040 On 05-May-16	9.51	Put	Bond Future	2693	3	2693	3	0.00
24/11/2015	2040 On 05-May-16	9.49	Put	Bond Future	2765	3	2765	3	0.00
24/11/2015	2040 On 04-August-16			Bond Future	9.28	97.4034	9.2824	97.4034	0.00
24/11/2015	2040 On 04-August-16	9.50	Call	Bond Future	5834	6	5834	6	0.00
24/11/2015	2040 On 04-August-16	9.51	Call	Bond Future	5885	6	5885	6	0.00
24/11/2015	2040 On 04-August-16	9.49	Call	Bond Future	5784	6	5784	6	0.00
24/11/2015	2040 On 04-August-16	9.51	Put	Bond Future	3809	4	3809	4	0.00
24/11/2015	2040 On 04-August-16	9.50	Put	Bond Future	3848	4	3848	4	0.00
24/11/2015	2040 On 04-August-16	9.49	Put	Bond Future	3888	4	3888	4	0.00
24/11/2015	2044 On 04-February-16			Bond Future	9.19	95.6747	9.1883	95.6747	18,852.00
24/11/2015	2044 On 04-February-16	9.00	Call	Bond Future	1780	2	1780	2	0.00
24/11/2015	2044 On 04-February-16	9.01	Call	Bond Future	1819	2	1819	2	0.00
24/11/2015	2044 On 04-February-16	8.99	Call	Bond Future	1742	2	1742	2	0.00
24/11/2015	2044 On 04-February-16	9.58	Call	Bond Future	4800	5	4800	5	0.00
24/11/2015	2044 On 04-February-16	9.01	Put	Bond Future	3562	4	3562	4	0.00
24/11/2015	2044 On 04-February-16	9.58	Put	Bond Future	1151	1	1151	1	25.00
24/11/2015	2044 On 04-February-16	8.99	Put	Bond Future	3684	4	3684	4	0.00
24/11/2015	2044 On 04-February-16	9.00	Put	Bond Future	3623	4	3623	4	0.00

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24/11/2015	2044 On 05-May-16			Bond Future	9.24	97.3457	9.2409	97.3457	0.00
24/11/2015	2044 On 05-May-16	8.99	Call	Bond Future	2813	3	2813	3	0.00
24/11/2015	2044 On 05-May-16	9.01	Call	Bond Future	2892	3	2892	3	0.00
24/11/2015	2044 On 05-May-16	9.00	Call	Bond Future	2852	3	2852	3	0.00
24/11/2015	2044 On 05-May-16	9.01	Put	Bond Future	5136	5	5136	5	0.00
24/11/2015	2044 On 05-May-16	8.99	Put	Bond Future	5255	5	5255	5	0.00
24/11/2015	2044 On 05-May-16	9.00	Put	Bond Future	5195	5	5195	5	0.00
24/11/2015	2044 On 04-August-16			Bond Future	9.29	94.7745	9.2866	94.7745	0.00
24/11/2015	2044 On 04-August-16	9.51	Call	Bond Future	5949	6	5949	6	0.00
24/11/2015	2044 On 04-August-16	9.50	Call	Bond Future	5898	6	5898	6	0.00
24/11/2015	2044 On 04-August-16	9.49	Call	Bond Future	5848	6	5848	6	0.00
24/11/2015	2044 On 04-August-16	9.50	Put	Bond Future	3921	4	3921	4	0.00
24/11/2015	2044 On 04-August-16	9.49	Put	Bond Future	3962	4	3962	4	0.00
24/11/2015	2044 On 04-August-16	9.51	Put	Bond Future	3881	4	3881	4	0.00
24/11/2015	2046 On 04-February-16			Bond Future	132.24	132.2611	132.2436	132.2611	11,598.00
24/11/2015	2046 On 04-February-16	127.99	Call	Bond Future	4254	4	4254	4	0.00
24/11/2015	2046 On 04-February-16	128.00	Call	Bond Future	4244	4	4244	4	0.00
24/11/2015	2046 On 04-February-16	128.01	Call	Bond Future	4234	4	4234	4	0.00
24/11/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
24/11/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
24/11/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
24/11/2015	2046 On 05-May-16			Bond Future	133.11	133.1267	133.1077	133.1267	0.00
24/11/2015	2046 On 05-May-16	130.00	Call	Bond Future	3108	3	3108	3	0.00
24/11/2015	2046 On 05-May-16	129.99	Call	Bond Future	3118	3	3118	3	0.00
24/11/2015	2046 On 05-May-16	130.01	Call	Bond Future	3098	3	3098	3	0.00
24/11/2015	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
24/11/2015	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
24/11/2015	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
24/11/2015	2050 On 04-February-16			Bond Future	139.42	138.7688	139.4248	138.7688	9,973.00
24/11/2015	2050 On 04-February-16	138.00	Call	Bond Future	1425	1	1425	1	0.00
24/11/2015	2050 On 04-February-16	137.99	Call	Bond Future	1435	1	1435	1	0.00
24/11/2015	2050 On 04-February-16	138.01	Call	Bond Future	1415	1	1415	1	0.00
24/11/2015	2050 On 04-February-16	138.01	Put	Bond Future	0	0	0	0	0.00
24/11/2015	2050 On 04-February-16	138.00	Put	Bond Future	0	0	0	0	0.00

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24/11/2015	2050 On 04-February-16	137.99	Put	Bond Future	0	0	0	0	0.00
24/11/2015	2050 On 05-May-16			Bond Future	141.84	141.1757	141.8420	141.1757	0.00
24/11/2015	2050 On 05-May-16	137.99	Call	Bond Future	3852	3	3852	3	0.00
24/11/2015	2050 On 05-May-16	138.01	Call	Bond Future	3832	3	3832	3	0.00
24/11/2015	2050 On 05-May-16	138.00	Call	Bond Future	3842	3	3842	3	0.00
24/11/2015	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
24/11/2015	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
24/11/2015	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
24/11/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	AL37 On 04-February-16			Index Future	473.31	473.3320	473.3130	473.3320	2.00
24/11/2015	AL37 On 05-May-16			Index Future	481.57	481.5890	481.5670	481.5890	0.00
24/11/2015	AL7T On 04-February-16			Index Future	555.06	554.9940	555.0560	554.9940	0.00
24/11/2015	AL7T On 05-May-16			Index Future	564.74	564.6760	564.7350	564.6760	0.00
24/11/2015	ALBI On 04-February-16			Index Future	506.48	506.3370	506.4810	506.3370	611.00
24/11/2015	ALBI On 05-May-16			Index Future	515.31	515.1700	515.3130	515.1700	0.00
24/11/2015	ALBI On 04-August-16			Index Future	524.79	524.6540	524.7920	524.6540	0.00
24/11/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/11/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2015	EL28 On 04-February-16			Bond Future	128.08	128.0937	128.0782	128.0937	0.00
24/11/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
24/11/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
24/11/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
24/11/2015	EL28 On 04-February-16	129.00	Put	Bond Future	922	1	922	1	0.00
24/11/2015	EL28 On 04-February-16	129.01	Put	Bond Future	932	1	932	1	0.00
24/11/2015	EL28 On 04-February-16	128.99	Put	Bond Future	912	1	912	1	0.00
24/11/2015	EL28 On 05-May-16			Bond Future	128.72	128.7413	128.7243	128.7413	0.00
24/11/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
24/11/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
24/11/2015	EL28 On 05-May-16	128.99	Call	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
24/11/2015	EL28 On 05-May-16	129.00	Put	Bond Future	276	0	276	0	0.00
24/11/2015	EL28 On 05-May-16	129.01	Put	Bond Future	286	0	286	0	0.00
24/11/2015	EL28 On 05-May-16	128.99	Put	Bond Future	266	0	266	0	0.00
24/11/2015	ES33 On 04-February-16			Bond Future	9.99	82.4912	9.9907	82.4912	6,569.00
24/11/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
24/11/2015	ES33 On 04-February-16	10.01	Call	Bond Future	134	0	134	0	0.00
24/11/2015	ES33 On 04-February-16	10.00	Call	Bond Future	65	0	65	0	0.00
24/11/2015	ES33 On 04-February-16	9.99	Put	Bond Future	5	0	5	0	0.00
24/11/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
24/11/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
24/11/2015	ES33 On 05-May-16			Bond Future	10.07	80.1413	10.0733	80.1413	0.00
24/11/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
24/11/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
24/11/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
24/11/2015	ES33 On 05-May-16	10.00	Put	Bond Future	502	1	502	1	0.00
24/11/2015	ES33 On 05-May-16	10.01	Put	Bond Future	433	1	433	1	0.00
24/11/2015	ES33 On 05-May-16	9.99	Put	Bond Future	571	1	571	1	0.00
24/11/2015	ES33 On 04-August-16			Bond Future	10.15	81.6341	10.1477	81.6341	0.00
24/11/2015	ES33 On 04-August-16	10.24	Call	Bond Future	617	1	617	1	0.00
24/11/2015	ES33 On 04-August-16	10.26	Call	Bond Future	750	1	750	1	0.00
24/11/2015	ES33 On 04-August-16	10.25	Call	Bond Future	684	1	684	1	0.00
24/11/2015	ES33 On 04-August-16	10.24	Put	Bond Future	0	0	0	0	0.00
24/11/2015	ES33 On 04-August-16	10.26	Put	Bond Future	0	0	0	0	0.00
24/11/2015	ES33 On 04-August-16	10.25	Put	Bond Future	0	0	0	0	0.00
24/11/2015	GOVI On 04-February-16			GOVI	503.37	503.2920	503.3670	503.2920	451.00
24/11/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
24/11/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
24/11/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
24/11/2015	GOVI On 04-February-16	512.00	Put	GOVI	86330	9	86330	9	0.00
24/11/2015	GOVI On 04-February-16	512.01	Put	GOVI	86430	9	86430	9	0.00
24/11/2015	GOVI On 04-February-16	511.99	Put	GOVI	86230	9	86230	9	0.00
24/11/2015	GOVI On 05-May-16			GOVI	512.15	512.0720	512.1450	512.0720	146.00
24/11/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
24/11/2015	GOVI On 05-May-16	518.01	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
24/11/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
24/11/2015	GOVI On 05-May-16	517.99	Put	GOVI	58450	6	58450	6	0.00
24/11/2015	GOVI On 05-May-16	518.00	Put	GOVI	58550	6	58550	6	0.00
24/11/2015	GOVI On 05-May-16	518.01	Put	GOVI	58650	6	58650	6	0.00
24/11/2015	GOVI On 04-August-16			GOVI	521.57	521.5000	521.5650	521.5000	0.00
24/11/2015	GOVI On 04-August-16	520.99	Call	GOVI	5750	1	5750	1	0.00
24/11/2015	GOVI On 04-August-16	521.00	Call	GOVI	5650	1	5650	1	0.00
24/11/2015	GOVI On 04-August-16	521.01	Call	GOVI	5550	0	5550	0	0.00
24/11/2015	GOVI On 04-August-16	521.01	Put	GOVI	0	0	0	0	0.00
24/11/2015	GOVI On 04-August-16	520.99	Put	GOVI	0	0	0	0	0.00
24/11/2015	GOVI On 04-August-16	521.00	Put	GOVI	0	0	0	0	0.00
24/11/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/11/2015	IGOV On 04-February-16			Index Future	238.50	238.2910	238.5020	238.2910	1,038.00
24/11/2015	IGOV On 05-May-16			Index Future	242.64	242.4230	242.6350	242.4230	21.00
24/11/2015	IGOV On 04-August-16			Index Future	247.14	246.9310	247.1430	246.9310	0.00
24/11/2015	ILBI On 04-February-16			Index Future	645.30	644.7800	645.2970	644.7800	157.00
24/11/2015	ILBI On 05-May-16			Index Future	656.36	655.8310	656.3560	655.8310	0.00
24/11/2015	IS01 On 19-December-16			Interest Rate Swap	99.88	99.8978	99.8837	99.8978	0.00
24/11/2015	IS02 On 18-December-17			Interest Rate Swap	99.96	99.9667	99.9620	99.9667	0.00
24/11/2015	IS05 On 17-December-20			Interest Rate Swap	99.44	99.4730	99.4353	99.4730	0.00
24/11/2015	IS10 On 17-December-25			Interest Rate Swap	100.90	100.8733	100.9017	100.8733	0.00
24/11/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/11/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/11/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/11/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/11/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.51	93.4900	6.5100	93.4900	0.00
24/11/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.53	93.4700	6.5300	93.4700	0.00
24/11/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.62	93.3800	6.6200	93.3800	2,000.00
24/11/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
24/11/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.82	93.1800	6.8200	93.1800	0.00
24/11/2015	JBAF On 18-May-16			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	0.00
24/11/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.97	93.0300	6.9700	93.0300	0.00
24/11/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.18	92.8200	7.1800	92.8200	0.00
24/11/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.52	92.4800	7.5200	92.4800	0.00
24/11/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
24/11/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.79	92.2100	7.7900	92.2100	0.00
24/11/2015	R023 On 04-February-16			Bond Future	8.31	100.4740	8.3123	100.4740	12,087.00
24/11/2015	R023 On 04-February-16	8.01	Call	Bond Future	618	1	618	1	0.00
24/11/2015	R023 On 04-February-16	7.99	Call	Bond Future	586	1	586	1	0.00
24/11/2015	R023 On 04-February-16	8.00	Call	Bond Future	602	1	602	1	0.00
24/11/2015	R023 On 04-February-16	7.99	Put	Bond Future	2267	2	2267	2	0.00
24/11/2015	R023 On 04-February-16	8.00	Put	Bond Future	2230	2	2230	2	0.00
24/11/2015	R023 On 04-February-16	8.01	Put	Bond Future	2194	2	2194	2	0.00
24/11/2015	R023 On 05-May-16			Bond Future	8.37	98.3000	8.3681	98.3000	0.00
24/11/2015	R023 On 05-May-16	8.26	Call	Bond Future	1597	2	1597	2	0.00
24/11/2015	R023 On 05-May-16	8.25	Call	Bond Future	1574	2	1574	2	0.00
24/11/2015	R023 On 05-May-16	8.24	Call	Bond Future	1551	2	1551	2	0.00
24/11/2015	R023 On 05-May-16	8.25	Put	Bond Future	2168	2	2168	2	0.00
24/11/2015	R023 On 05-May-16	8.26	Put	Bond Future	2141	2	2141	2	0.00
24/11/2015	R023 On 05-May-16	8.24	Put	Bond Future	2196	2	2196	2	0.00
24/11/2015	R023 On 04-August-16			Bond Future	8.41	100.1305	8.4083	100.1305	0.00
24/11/2015	R023 On 04-August-16	8.24	Call	Bond Future	1884	2	1884	2	0.00
24/11/2015	R023 On 04-August-16	8.25	Call	Bond Future	1906	2	1906	2	0.00
24/11/2015	R023 On 04-August-16	8.26	Call	Bond Future	1928	2	1928	2	0.00
24/11/2015	R023 On 04-August-16	8.25	Put	Bond Future	2679	3	2679	3	0.00
24/11/2015	R023 On 04-August-16	8.24	Put	Bond Future	2706	3	2706	3	0.00
24/11/2015	R023 On 04-August-16	8.26	Put	Bond Future	2652	3	2652	3	0.00
24/11/2015	R186 On 04-February-16			Bond Future	8.49	115.4746	8.4918	115.4746	51,304.00
24/11/2015	R186 On 04-February-16	7.51	Call	Bond Future	104	0	104	0	0.00
24/11/2015	R186 On 04-February-16	7.90	Call	Bond Future	420	0	420	0	680.00
24/11/2015	R186 On 04-February-16	8.45	Call	Bond Future	1758	2	1758	2	350.00
24/11/2015	R186 On 04-February-16	8.75	Call	Bond Future	3050	3	3050	3	0.00
24/11/2015	R186 On 04-February-16	7.50	Call	Bond Future	100	0	100	0	0.00
24/11/2015	R186 On 04-February-16	9.20	Call	Bond Future	5597	6	5597	6	0.00
24/11/2015	R186 On 04-February-16	7.49	Call	Bond Future	96	0	96	0	0.00
24/11/2015	R186 On 04-February-16	8.83	Call	Bond Future	3458	3	3458	3	0.00
24/11/2015	R186 On 04-February-16	8.70	Call	Bond Future	2808	3	2808	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2015	R186 On 04-February-16	8.80	Call	Bond Future	3302	3	3302	3	0.00
24/11/2015	R186 On 04-February-16	8.65	Call	Bond Future	2577	3	2577	3	0.00
24/11/2015	R186 On 04-February-16	8.85	Call	Bond Future	3564	4	3564	4	0.00
24/11/2015	R186 On 04-February-16	8.02	Call	Bond Future	606	1	606	1	700.00
24/11/2015	R186 On 04-February-16	8.40	Call	Bond Future	1582	2	1582	2	680.00
24/11/2015	R186 On 04-February-16	7.90	Put	Bond Future	5082	5	5082	5	0.00
24/11/2015	R186 On 04-February-16	8.45	Put	Bond Future	2079	2	2079	2	0.00
24/11/2015	R186 On 04-February-16	9.20	Put	Bond Future	340	0	340	0	700.00
24/11/2015	R186 On 04-February-16	8.75	Put	Bond Future	1094	1	1094	1	11,695.00
24/11/2015	R186 On 04-February-16	7.51	Put	Bond Future	7980	8	7980	8	0.00
24/11/2015	R186 On 04-February-16	7.49	Put	Bond Future	8140	8	8140	8	0.00
24/11/2015	R186 On 04-February-16	8.85	Put	Bond Future	863	1	863	1	0.00
24/11/2015	R186 On 04-February-16	7.50	Put	Bond Future	8060	8	8060	8	0.00
24/11/2015	R186 On 04-February-16	8.65	Put	Bond Future	1373	1	1373	1	340.00
24/11/2015	R186 On 04-February-16	8.70	Put	Bond Future	1227	1	1227	1	5,000.00
24/11/2015	R186 On 04-February-16	8.80	Put	Bond Future	973	1	973	1	5,000.00
24/11/2015	R186 On 04-February-16	8.40	Put	Bond Future	2288	2	2288	2	0.00
24/11/2015	R186 On 04-February-16	8.83	Put	Bond Future	906	1	906	1	33.00
24/11/2015	R186 On 04-February-16	8.02	Put	Bond Future	4302	4	4302	4	0.00
24/11/2015	R186 On 05-May-16			Bond Future	8.54	117.4905	8.5446	117.4905	0.00
24/11/2015	R186 On 05-May-16	8.34	Call	Bond Future	2147	2	2147	2	0.00
24/11/2015	R186 On 05-May-16	8.33	Call	Bond Future	2116	2	2116	2	0.00
24/11/2015	R186 On 05-May-16	8.35	Call	Bond Future	2179	2	2179	2	0.00
24/11/2015	R186 On 05-May-16	8.75	Call	Bond Future	3688	4	3688	4	0.00
24/11/2015	R186 On 05-May-16	8.85	Call	Bond Future	4136	4	4136	4	0.00
24/11/2015	R186 On 05-May-16	7.56	Call	Bond Future	518	1	518	1	0.00
24/11/2015	R186 On 05-May-16	8.33	Put	Bond Future	3743	4	3743	4	0.00
24/11/2015	R186 On 05-May-16	8.35	Put	Bond Future	3653	4	3653	4	0.00
24/11/2015	R186 On 05-May-16	7.56	Put	Bond Future	8249	8	8249	8	0.00
24/11/2015	R186 On 05-May-16	8.34	Put	Bond Future	3698	4	3698	4	0.00
24/11/2015	R186 On 05-May-16	8.75	Put	Bond Future	2160	2	2160	2	1,900.00
24/11/2015	R186 On 05-May-16	8.85	Put	Bond Future	1874	2	1874	2	5,350.00
24/11/2015	R186 On 04-August-16			Bond Future	8.59	114.3758	8.5858	114.3758	0.00
24/11/2015	R186 On 04-August-16	8.49	Call	Bond Future	3187	3	3187	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2015	R186 On 04-August-16	8.51	Call	Bond Future	3258	3	3258	3	0.00
24/11/2015	R186 On 04-August-16	8.50	Call	Bond Future	3222	3	3222	3	0.00
24/11/2015	R186 On 04-August-16	8.49	Put	Bond Future	3895	4	3895	4	0.00
24/11/2015	R186 On 04-August-16	8.50	Put	Bond Future	3856	4	3856	4	0.00
24/11/2015	R186 On 04-August-16	8.51	Put	Bond Future	3817	4	3817	4	0.00
24/11/2015	R197 On 04-February-16			Bond Future	294.21	294.2638	294.2144	294.2638	714.00
24/11/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
24/11/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
24/11/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
24/11/2015	R197 On 04-February-16	297.00	Put	Bond Future	2786	3	2786	3	0.00
24/11/2015	R197 On 04-February-16	297.01	Put	Bond Future	2796	3	2796	3	0.00
24/11/2015	R197 On 04-February-16	296.99	Put	Bond Future	2776	3	2776	3	0.00
24/11/2015	R197 On 05-May-16			Bond Future	299.31	299.3678	299.3148	299.3678	0.00
24/11/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
24/11/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
24/11/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
24/11/2015	R197 On 05-May-16	300.01	Put	Bond Future	695	1	695	1	0.00
24/11/2015	R197 On 05-May-16	300.00	Put	Bond Future	685	1	685	1	0.00
24/11/2015	R197 On 05-May-16	299.99	Put	Bond Future	675	1	675	1	0.00
24/11/2015	R202 On 04-February-16			Bond Future	242.13	241.4877	242.1281	241.4877	42,265.00
24/11/2015	R202 On 04-February-16	239.99	Call	Bond Future	2138	1	2138	1	0.00
24/11/2015	R202 On 04-February-16	240.01	Call	Bond Future	2118	1	2118	1	0.00
24/11/2015	R202 On 04-February-16	240.00	Call	Bond Future	2128	1	2128	1	0.00
24/11/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
24/11/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
24/11/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
24/11/2015	R202 On 05-May-16			Bond Future	246.33	245.6766	246.3255	245.6766	0.00
24/11/2015	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
24/11/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
24/11/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
24/11/2015	R202 On 05-May-16	247.00	Put	Bond Future	675	1	675	1	0.00
24/11/2015	R202 On 05-May-16	247.01	Put	Bond Future	685	1	685	1	0.00
24/11/2015	R202 On 05-May-16	246.99	Put	Bond Future	665	1	665	1	0.00
24/11/2015	R203 On 04-February-16			Bond Future	7.32	104.7144	7.3193	104.7144	15,947.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2015	R203 On 04-February-16	7.26	Call	Bond Future	264	0	264	0	0.00
24/11/2015	R203 On 04-February-16	7.24	Call	Bond Future	250	0	250	0	0.00
24/11/2015	R203 On 04-February-16	7.25	Call	Bond Future	257	0	257	0	0.00
24/11/2015	R203 On 04-February-16	7.24	Put	Bond Future	369	0	369	0	0.00
24/11/2015	R203 On 04-February-16	7.25	Put	Bond Future	361	0	361	0	0.00
24/11/2015	R203 On 04-February-16	7.26	Put	Bond Future	353	0	353	0	0.00
24/11/2015	R203 On 05-May-16			Bond Future	7.36	102.3734	7.3643	102.3734	0.00
24/11/2015	R203 On 05-May-16	7.24	Call	Bond Future	322	0	322	0	0.00
24/11/2015	R203 On 05-May-16	7.26	Call	Bond Future	333	0	333	0	0.00
24/11/2015	R203 On 05-May-16	7.25	Call	Bond Future	327	0	327	0	0.00
24/11/2015	R203 On 05-May-16	7.26	Put	Bond Future	466	0	466	0	0.00
24/11/2015	R203 On 05-May-16	7.24	Put	Bond Future	480	0	480	0	0.00
24/11/2015	R203 On 05-May-16	7.25	Put	Bond Future	473	0	473	0	0.00
24/11/2015	R203 On 04-August-16			Bond Future	7.33	104.2800	7.3289	104.2800	0.00
24/11/2015	R203 On 04-August-16	7.24	Call	Bond Future	364	0	364	0	0.00
24/11/2015	R203 On 04-August-16	7.26	Call	Bond Future	375	0	375	0	0.00
24/11/2015	R203 On 04-August-16	7.25	Call	Bond Future	370	0	370	0	0.00
24/11/2015	R203 On 04-August-16	7.25	Put	Bond Future	452	0	452	0	0.00
24/11/2015	R203 On 04-August-16	7.26	Put	Bond Future	447	0	447	0	0.00
24/11/2015	R203 On 04-August-16	7.24	Put	Bond Future	457	0	457	0	0.00
24/11/2015	R204 On 04-February-16			Bond Future	7.70	101.8379	7.6983	101.8379	35,969.00
24/11/2015	R204 On 04-February-16	7.51	Call	Bond Future	343	0	343	0	0.00
24/11/2015	R204 On 04-February-16	7.50	Call	Bond Future	334	0	334	0	0.00
24/11/2015	R204 On 04-February-16	7.49	Call	Bond Future	324	0	324	0	0.00
24/11/2015	R204 On 04-February-16	7.50	Put	Bond Future	839	1	839	1	0.00
24/11/2015	R204 On 04-February-16	7.51	Put	Bond Future	823	1	823	1	0.00
24/11/2015	R204 On 04-February-16	7.49	Put	Bond Future	855	1	855	1	0.00
24/11/2015	R204 On 05-May-16			Bond Future	7.76	103.6157	7.7640	103.6157	0.00
24/11/2015	R204 On 05-May-16	7.76	Call	Bond Future	780	1	780	1	0.00
24/11/2015	R204 On 05-May-16	7.75	Call	Bond Future	768	1	768	1	0.00
24/11/2015	R204 On 05-May-16	7.74	Call	Bond Future	756	1	756	1	0.00
24/11/2015	R204 On 05-May-16	7.75	Put	Bond Future	801	1	801	1	0.00
24/11/2015	R204 On 05-May-16	7.74	Put	Bond Future	813	1	813	1	0.00
24/11/2015	R204 On 05-May-16	7.76	Put	Bond Future	790	1	790	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2015	R204 On 04-August-16			Bond Future	7.80	101.5049	7.7986	101.5049	0.00
24/11/2015	R204 On 04-August-16	7.74	Call	Bond Future	824	1	824	1	0.00
24/11/2015	R204 On 04-August-16	7.75	Call	Bond Future	835	1	835	1	0.00
24/11/2015	R204 On 04-August-16	7.76	Call	Bond Future	845	1	845	1	0.00
24/11/2015	R204 On 04-August-16	7.75	Put	Bond Future	938	1	938	1	0.00
24/11/2015	R204 On 04-August-16	7.76	Put	Bond Future	927	1	927	1	0.00
24/11/2015	R204 On 04-August-16	7.74	Put	Bond Future	949	1	949	1	0.00
24/11/2015	R207 On 04-February-16			Bond Future	7.93	98.2500	7.9286	98.2500	48,120.00
24/11/2015	R207 On 04-February-16	7.27	Call	Bond Future	105	0	105	0	43.00
24/11/2015	R207 On 04-February-16	7.50	Call	Bond Future	236	0	236	0	19.00
24/11/2015	R207 On 04-February-16	7.51	Call	Bond Future	244	0	244	0	0.00
24/11/2015	R207 On 04-February-16	7.49	Call	Bond Future	229	0	229	0	0.00
24/11/2015	R207 On 04-February-16	7.50	Put	Bond Future	1653	2	1653	2	0.00
24/11/2015	R207 On 04-February-16	7.51	Put	Bond Future	1627	2	1627	2	0.00
24/11/2015	R207 On 04-February-16	7.27	Put	Bond Future	2293	2	2293	2	0.00
24/11/2015	R207 On 04-February-16	7.49	Put	Bond Future	1679	2	1679	2	0.00
24/11/2015	R207 On 05-May-16			Bond Future	8.00	99.9655	7.9976	99.9655	0.00
24/11/2015	R207 On 05-May-16	7.86	Call	Bond Future	882	1	882	1	0.00
24/11/2015	R207 On 05-May-16	7.84	Call	Bond Future	854	1	854	1	0.00
24/11/2015	R207 On 05-May-16	7.85	Call	Bond Future	868	1	868	1	0.00
24/11/2015	R207 On 05-May-16	7.56	Call	Bond Future	524	1	524	1	43.00
24/11/2015	R207 On 05-May-16	7.85	Put	Bond Future	1326	1	1326	1	0.00
24/11/2015	R207 On 05-May-16	7.86	Put	Bond Future	1309	1	1309	1	0.00
24/11/2015	R207 On 05-May-16	7.56	Put	Bond Future	1889	2	1889	2	0.00
24/11/2015	R207 On 05-May-16	7.84	Put	Bond Future	1343	1	1343	1	0.00
24/11/2015	R207 On 04-August-16			Bond Future	8.04	98.1828	8.0438	98.1828	0.00
24/11/2015	R207 On 04-August-16	8.01	Call	Bond Future	1217	1	1217	1	0.00
24/11/2015	R207 On 04-August-16	7.99	Call	Bond Future	1188	1	1188	1	0.00
24/11/2015	R207 On 04-August-16	8.00	Call	Bond Future	1202	1	1202	1	0.00
24/11/2015	R207 On 04-August-16	7.99	Put	Bond Future	1344	1	1344	1	0.00
24/11/2015	R207 On 04-August-16	8.00	Put	Bond Future	1330	1	1330	1	0.00
24/11/2015	R207 On 04-August-16	8.01	Put	Bond Future	1315	1	1315	1	0.00
24/11/2015	R208 On 04-February-16			Bond Future	8.07	96.9459	8.0718	96.9459	38,640.00
24/11/2015	R208 On 04-February-16	7.75	Call	Bond Future	426	0	426	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2015	R208 On 04-February-16	7.74	Call	Bond Future	414	0	414	0	0.00
24/11/2015	R208 On 04-February-16	7.76	Call	Bond Future	438	0	438	0	0.00
24/11/2015	R208 On 04-February-16	7.74	Put	Bond Future	1754	2	1754	2	0.00
24/11/2015	R208 On 04-February-16	7.76	Put	Bond Future	1696	2	1696	2	0.00
24/11/2015	R208 On 04-February-16	7.75	Put	Bond Future	1725	2	1725	2	0.00
24/11/2015	R208 On 05-May-16			Bond Future	8.13	95.2374	8.1320	95.2374	0.00
24/11/2015	R208 On 05-May-16	7.99	Call	Bond Future	1113	1	1113	1	0.00
24/11/2015	R208 On 05-May-16	8.01	Call	Bond Future	1148	1	1148	1	0.00
24/11/2015	R208 On 05-May-16	8.00	Call	Bond Future	1131	1	1131	1	0.00
24/11/2015	R208 On 05-May-16	8.00	Put	Bond Future	1639	2	1639	2	0.00
24/11/2015	R208 On 05-May-16	8.01	Put	Bond Future	1617	2	1617	2	0.00
24/11/2015	R208 On 05-May-16	7.99	Put	Bond Future	1660	2	1660	2	0.00
24/11/2015	R208 On 04-August-16			Bond Future	8.17	97.0111	8.1743	97.0111	0.00
24/11/2015	R208 On 04-August-16	7.99	Call	Bond Future	1331	1	1331	1	0.00
24/11/2015	R208 On 04-August-16	8.00	Call	Bond Future	1347	1	1347	1	0.00
24/11/2015	R208 On 04-August-16	8.01	Call	Bond Future	1364	1	1364	1	0.00
24/11/2015	R208 On 04-August-16	7.99	Put	Bond Future	2010	2	2010	2	0.00
24/11/2015	R208 On 04-August-16	8.00	Put	Bond Future	1990	2	1990	2	0.00
24/11/2015	R208 On 04-August-16	8.01	Put	Bond Future	1969	2	1969	2	0.00
24/11/2015	R209 On 04-February-16			Bond Future	9.04	76.5264	9.0363	76.5264	41,102.00
24/11/2015	R209 On 04-February-16	8.74	Call	Bond Future	1049	1	1049	1	0.00
24/11/2015	R209 On 04-February-16	8.75	Call	Bond Future	1074	1	1074	1	0.00
24/11/2015	R209 On 04-February-16	8.76	Call	Bond Future	1099	1	1099	1	0.00
24/11/2015	R209 On 04-February-16	9.52	Call	Bond Future	4132	4	4132	4	0.00
24/11/2015	R209 On 04-February-16	8.76	Put	Bond Future	3178	3	3178	3	0.00
24/11/2015	R209 On 04-February-16	8.74	Put	Bond Future	3281	3	3281	3	0.00
24/11/2015	R209 On 04-February-16	9.52	Put	Bond Future	695	1	695	1	2,200.00
24/11/2015	R209 On 04-February-16	8.75	Put	Bond Future	3229	3	3229	3	0.00
24/11/2015	R209 On 05-May-16			Bond Future	9.09	74.7135	9.0853	74.7135	0.00
24/11/2015	R209 On 05-May-16	9.00	Call	Bond Future	2650	3	2650	3	6,700.00
24/11/2015	R209 On 05-May-16	9.01	Call	Bond Future	2684	3	2684	3	0.00
24/11/2015	R209 On 05-May-16	8.25	Call	Bond Future	800	1	800	1	6,700.00
24/11/2015	R209 On 05-May-16	8.99	Call	Bond Future	2616	3	2616	3	0.00
24/11/2015	R209 On 05-May-16	9.00	Put	Bond Future	3276	3	3276	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2015	R209 On 05-May-16	9.01	Put	Bond Future	3236	3	3236	3	0.00
24/11/2015	R209 On 05-May-16	8.99	Put	Bond Future	3316	3	3316	3	0.00
24/11/2015	R209 On 05-May-16	8.25	Put	Bond Future	7291	7	7291	7	0.00
24/11/2015	R209 On 04-August-16			Bond Future	9.13	76.1051	9.1263	76.1051	0.00
24/11/2015	R209 On 04-August-16	9.24	Call	Bond Future	4098	4	4098	4	0.00
24/11/2015	R209 On 04-August-16	9.26	Call	Bond Future	4174	4	4174	4	0.00
24/11/2015	R209 On 04-August-16	9.25	Call	Bond Future	4136	4	4136	4	0.00
24/11/2015	R209 On 04-August-16	9.24	Put	Bond Future	3282	3	3282	3	0.00
24/11/2015	R209 On 04-August-16	9.26	Put	Bond Future	3216	3	3216	3	0.00
24/11/2015	R209 On 04-August-16	9.25	Put	Bond Future	3249	3	3249	3	0.00
24/11/2015	R210 On 04-February-16			Bond Future	184.34	184.3651	184.3400	184.3651	3,296.00
24/11/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
24/11/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
24/11/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
24/11/2015	R210 On 04-February-16	185.00	Put	Bond Future	660	1	660	1	0.00
24/11/2015	R210 On 04-February-16	185.01	Put	Bond Future	670	1	670	1	0.00
24/11/2015	R210 On 04-February-16	184.99	Put	Bond Future	650	1	650	1	0.00
24/11/2015	R210 On 05-May-16			Bond Future	185.37	185.3975	185.3703	185.3975	0.00
24/11/2015	R210 On 05-May-16	184.99	Call	Bond Future	380	0	380	0	0.00
24/11/2015	R210 On 05-May-16	185.00	Call	Bond Future	370	0	370	0	0.00
24/11/2015	R210 On 05-May-16	185.01	Call	Bond Future	360	0	360	0	0.00
24/11/2015	R210 On 05-May-16	184.99	Put	Bond Future	0	0	0	0	0.00
24/11/2015	R210 On 05-May-16	185.00	Put	Bond Future	0	0	0	0	0.00
24/11/2015	R210 On 05-May-16	185.01	Put	Bond Future	0	0	0	0	0.00
24/11/2015	R211 On 04-February-16			Bond Future	135.61	135.6268	135.6082	135.6268	1,010.00
24/11/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
24/11/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
24/11/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
24/11/2015	R211 On 04-February-16	139.00	Put	Bond Future	3392	3	3392	3	0.00
24/11/2015	R211 On 04-February-16	139.01	Put	Bond Future	3402	3	3402	3	0.00
24/11/2015	R211 On 04-February-16	138.99	Put	Bond Future	3382	3	3382	3	0.00
24/11/2015	R211 On 05-May-16			Bond Future	137.96	137.9796	137.9594	137.9796	0.00
24/11/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
24/11/2015	R211 On 05-May-16	139.01	Call	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
24/11/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
24/11/2015	R211 On 05-May-16	138.99	Put	Bond Future	1031	1	1031	1	0.00
24/11/2015	R211 On 05-May-16	139.00	Put	Bond Future	1041	1	1041	1	0.00
24/11/2015	R211 On 05-May-16	139.01	Put	Bond Future	1051	1	1051	1	0.00
24/11/2015	R212 On 04-February-16			Bond Future	141.91	141.9257	141.9063	141.9257	1,569.00
24/11/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
24/11/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
24/11/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
24/11/2015	R212 On 04-February-16	146.00	Put	Bond Future	4094	4	4094	4	0.00
24/11/2015	R212 On 04-February-16	145.99	Put	Bond Future	4084	4	4084	4	0.00
24/11/2015	R212 On 04-February-16	146.01	Put	Bond Future	4104	4	4104	4	0.00
24/11/2015	R212 On 05-May-16			Bond Future	144.37	144.3878	144.3668	144.3878	0.00
24/11/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
24/11/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
24/11/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
24/11/2015	R212 On 05-May-16	145.00	Put	Bond Future	633	1	633	1	0.00
24/11/2015	R212 On 05-May-16	144.99	Put	Bond Future	623	1	623	1	0.00
24/11/2015	R212 On 05-May-16	145.01	Put	Bond Future	643	1	643	1	0.00
24/11/2015	R213 On 04-February-16			Bond Future	8.96	87.1373	8.9590	87.1373	31,687.00
24/11/2015	R213 On 04-February-16	8.75	Call	Bond Future	1236	1	1236	1	0.00
24/11/2015	R213 On 04-February-16	8.76	Call	Bond Future	1263	1	1263	1	0.00
24/11/2015	R213 On 04-February-16	8.74	Call	Bond Future	1208	1	1208	1	0.00
24/11/2015	R213 On 04-February-16	8.75	Put	Bond Future	2766	3	2766	3	0.00
24/11/2015	R213 On 04-February-16	8.76	Put	Bond Future	2720	3	2720	3	0.00
24/11/2015	R213 On 04-February-16	8.74	Put	Bond Future	2813	3	2813	3	0.00
24/11/2015	R213 On 05-May-16			Bond Future	9.01	85.1105	9.0112	85.1105	0.00
24/11/2015	R213 On 05-May-16	8.74	Call	Bond Future	1986	2	1986	2	0.00
24/11/2015	R213 On 05-May-16	8.75	Call	Bond Future	2015	2	2015	2	0.00
24/11/2015	R213 On 05-May-16	8.76	Call	Bond Future	2044	2	2044	2	0.00
24/11/2015	R213 On 05-May-16	8.75	Put	Bond Future	3910	4	3910	4	0.00
24/11/2015	R213 On 05-May-16	8.74	Put	Bond Future	3955	4	3955	4	0.00
24/11/2015	R213 On 05-May-16	8.76	Put	Bond Future	3866	4	3866	4	0.00
24/11/2015	R213 On 04-August-16			Bond Future	9.05	86.6955	9.0539	86.6955	0.00
24/11/2015	R213 On 04-August-16	8.99	Call	Bond Future	3338	3	3338	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2015	R213 On 04-August-16	9.01	Call	Bond Future	3406	3	3406	3	0.00
24/11/2015	R213 On 04-August-16	9.00	Call	Bond Future	3372	3	3372	3	0.00
24/11/2015	R213 On 04-August-16	8.99	Put	Bond Future	3791	4	3791	4	0.00
24/11/2015	R213 On 04-August-16	9.01	Put	Bond Future	3717	4	3717	4	0.00
24/11/2015	R213 On 04-August-16	9.00	Put	Bond Future	3754	4	3754	4	0.00
24/11/2015	R214 On 04-February-16			Bond Future	9.10	77.3393	9.1027	77.3393	30,365.00
24/11/2015	R214 On 04-February-16	9.45	Call	Bond Future	3609	4	3609	4	0.00
24/11/2015	R214 On 04-February-16	8.00	Call	Bond Future	85	0	85	0	0.00
24/11/2015	R214 On 04-February-16	8.01	Call	Bond Future	89	0	89	0	0.00
24/11/2015	R214 On 04-February-16	7.99	Call	Bond Future	82	0	82	0	0.00
24/11/2015	R214 On 04-February-16	9.35	Call	Bond Future	3119	3	3119	3	0.00
24/11/2015	R214 On 04-February-16	9.45	Put	Bond Future	998	1	998	1	25.00
24/11/2015	R214 On 04-February-16	8.00	Put	Bond Future	9482	10	9482	10	0.00
24/11/2015	R214 On 04-February-16	8.01	Put	Bond Future	9392	9	9392	9	0.00
24/11/2015	R214 On 04-February-16	9.35	Put	Bond Future	1245	1	1245	1	25.00
24/11/2015	R214 On 04-February-16	7.99	Put	Bond Future	9572	10	9572	10	0.00
24/11/2015	R214 On 05-May-16			Bond Future	9.15	75.3950	9.1492	75.3950	0.00
24/11/2015	R214 On 05-May-16	8.99	Call	Bond Future	2550	3	2550	3	0.00
24/11/2015	R214 On 05-May-16	9.01	Call	Bond Future	2619	3	2619	3	0.00
24/11/2015	R214 On 05-May-16	9.00	Call	Bond Future	2584	3	2584	3	0.00
24/11/2015	R214 On 05-May-16	9.01	Put	Bond Future	3699	4	3699	4	0.00
24/11/2015	R214 On 05-May-16	9.00	Put	Bond Future	3743	4	3743	4	0.00
24/11/2015	R214 On 05-May-16	8.99	Put	Bond Future	3788	4	3788	4	0.00
24/11/2015	R214 On 04-August-16			Bond Future	9.19	76.7990	9.1876	76.7990	0.00
24/11/2015	R214 On 04-August-16	9.24	Call	Bond Future	4098	4	4098	4	0.00
24/11/2015	R214 On 04-August-16	9.26	Call	Bond Future	4175	4	4175	4	0.00
24/11/2015	R214 On 04-August-16	9.25	Call	Bond Future	4136	4	4136	4	0.00
24/11/2015	R214 On 04-August-16	9.25	Put	Bond Future	3664	4	3664	4	0.00
24/11/2015	R214 On 04-August-16	9.26	Put	Bond Future	3628	4	3628	4	0.00
24/11/2015	R214 On 04-August-16	9.24	Put	Bond Future	3701	4	3701	4	0.00
24/11/2015	R248 On 04-February-16			Bond Future	9.17	99.4849	9.1692	99.4849	56,273.00
24/11/2015	R248 On 04-February-16	8.99	Call	Bond Future	1854	2	1854	2	0.00
24/11/2015	R248 On 04-February-16	9.45	Call	Bond Future	4211	4	4211	4	0.00
24/11/2015	R248 On 04-February-16	9.55	Call	Bond Future	4847	5	4847	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2015	R248 On 04-February-16	9.01	Call	Bond Future	1934	2	1934	2	0.00
24/11/2015	R248 On 04-February-16	9.00	Call	Bond Future	1894	2	1894	2	0.00
24/11/2015	R248 On 04-February-16	9.45	Put	Bond Future	1501	2	1501	2	75.00
24/11/2015	R248 On 04-February-16	9.00	Put	Bond Future	3595	4	3595	4	0.00
24/11/2015	R248 On 04-February-16	9.01	Put	Bond Future	3534	4	3534	4	0.00
24/11/2015	R248 On 04-February-16	8.99	Put	Bond Future	3658	4	3658	4	0.00
24/11/2015	R248 On 04-February-16	9.55	Put	Bond Future	1205	1	1205	1	75.00
24/11/2015	R248 On 05-May-16			Bond Future	9.22	96.7868	9.2175	96.7868	0.00
24/11/2015	R248 On 05-May-16	8.99	Call	Bond Future	2970	3	2970	3	0.00
24/11/2015	R248 On 05-May-16	9.00	Call	Bond Future	3011	3	3011	3	0.00
24/11/2015	R248 On 05-May-16	9.01	Call	Bond Future	3053	3	3053	3	0.00
24/11/2015	R248 On 05-May-16	9.00	Put	Bond Future	5187	5	5187	5	0.00
24/11/2015	R248 On 05-May-16	8.99	Put	Bond Future	5247	5	5247	5	0.00
24/11/2015	R248 On 05-May-16	9.01	Put	Bond Future	5126	5	5126	5	0.00
24/11/2015	R248 On 04-August-16			Bond Future	9.26	98.5893	9.2578	98.5893	0.00
24/11/2015	R248 On 04-August-16	9.25	Call	Bond Future	4943	5	4943	5	0.00
24/11/2015	R248 On 04-August-16	9.24	Call	Bond Future	4896	5	4896	5	0.00
24/11/2015	R248 On 04-August-16	9.26	Call	Bond Future	4991	5	4991	5	0.00
24/11/2015	R248 On 04-August-16	9.26	Put	Bond Future	4970	5	4970	5	0.00
24/11/2015	R248 On 04-August-16	9.25	Put	Bond Future	5020	5	5020	5	0.00
24/11/2015	R248 On 04-August-16	9.24	Put	Bond Future	5070	5	5070	5	0.00