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## 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
26/11/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	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
26/11/2015	2025 On 04-February-16			Bond Future	123.73	123.7492	123.7322	123.7492	950.00
26/11/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
26/11/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
26/11/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
26/11/2015	2025 On 04-February-16	125.99	Put	Bond Future	2258	2	2258	2	0.00
26/11/2015	2025 On 04-February-16	126.00	Put	Bond Future	2268	2	2268	2	0.00
26/11/2015	2025 On 04-February-16	126.01	Put	Bond Future	2278	2	2278	2	0.00
26/11/2015	2025 On 05-May-16			Bond Future	125.87	125.8920	125.8729	125.8920	0.00
26/11/2015	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
26/11/2015	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
26/11/2015	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
26/11/2015	2025 On 05-May-16	126.00	Put	Bond Future	127	0	127	0	0.00
26/11/2015	2025 On 05-May-16	126.01	Put	Bond Future	137	0	137	0	0.00
26/11/2015	2025 On 05-May-16	125.99	Put	Bond Future	117	0	117	0	0.00
26/11/2015	2030 On 04-February-16			Bond Future	8.96	92.9942	8.9563	92.9942	10,930.00
26/11/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
26/11/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
26/11/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
26/11/2015	2030 On 04-February-16	8.75	Put	Bond Future	1558	1	1558	1	0.00
26/11/2015	2030 On 04-February-16	8.74	Put	Bond Future	1634	1	1634	1	0.00
26/11/2015	2030 On 04-February-16	8.76	Put	Bond Future	1482	1	1482	1	0.00
26/11/2015	2030 On 05-May-16			Bond Future	9.02	94.6150	9.0158	94.6150	0.00
26/11/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
26/11/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
26/11/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
26/11/2015	2030 On 05-May-16	9.00	Put	Bond Future	116	0	116	0	0.00
26/11/2015	2030 On 05-May-16	8.99	Put	Bond Future	190	0	190	0	0.00
26/11/2015	2030 On 05-May-16	9.01	Put	Bond Future	43	0	43	0	0.00
26/11/2015	2032 On 04-February-16			Bond Future	9.06	96.5099	9.0612	96.5099	8,417.00
26/11/2015	2032 On 04-February-16	9.20	Call	Bond Future	2667	3	2667	3	0.00
26/11/2015	2032 On 04-February-16	9.30	Call	Bond Future	3144	3	3144	3	0.00
26/11/2015	2032 On 04-February-16	8.71	Call	Bond Future	954	1	954	1	0.00
26/11/2015	2032 On 04-February-16	8.69	Call	Bond Future	907	1	907	1	0.00
26/11/2015	2032 On 04-February-16	8.70	Call	Bond Future	930	1	930	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
26/11/2015	2032 On 04-February-16	9.30	Put	Bond Future	1267	1	1267	1	22.00
26/11/2015	2032 On 04-February-16	9.20	Put	Bond Future	1569	1	1569	1	22.00
26/11/2015	2032 On 04-February-16	8.70	Put	Bond Future	3878	4	3878	4	0.00
26/11/2015	2032 On 04-February-16	8.71	Put	Bond Future	3818	4	3818	4	0.00
26/11/2015	2032 On 04-February-16	8.69	Put	Bond Future	3938	4	3938	4	0.00
26/11/2015	2032 On 05-May-16			Bond Future	9.12	94.0349	9.1194	94.0349	0.00
26/11/2015	2032 On 05-May-16	9.01	Call	Bond Future	2755	3	2755	3	0.00
26/11/2015	2032 On 05-May-16	8.99	Call	Bond Future	2683	3	2683	3	0.00
26/11/2015	2032 On 05-May-16	9.00	Call	Bond Future	2719	3	2719	3	0.00
26/11/2015	2032 On 05-May-16	8.99	Put	Bond Future	3709	4	3709	4	0.00
26/11/2015	2032 On 05-May-16	9.01	Put	Bond Future	3621	3	3621	3	0.00
26/11/2015	2032 On 05-May-16	9.00	Put	Bond Future	3665	3	3665	3	0.00
26/11/2015	2032 On 04-August-16			Bond Future	9.17	95.7840	9.1682	95.7840	0.00
26/11/2015	2032 On 04-August-16	8.99	Call	Bond Future	3293	3	3293	3	0.00
26/11/2015	2032 On 04-August-16	9.01	Call	Bond Future	3364	4	3364	4	0.00
26/11/2015	2032 On 04-August-16	9.00	Call	Bond Future	3328	4	3328	4	0.00
26/11/2015	2032 On 04-August-16	9.00	Put	Bond Future	4649	4	4649	4	0.00
26/11/2015	2032 On 04-August-16	9.01	Put	Bond Future	4605	4	4605	4	0.00
26/11/2015	2032 On 04-August-16	8.99	Put	Bond Future	4693	5	4693	5	0.00
26/11/2015	2033 On 04-February-16			Bond Future	106.27	106.2818	106.2674	106.2818	185.00
26/11/2015	2033 On 04-February-16	102.41	Call	Bond Future	3857	4	3857	4	0.00
26/11/2015	2033 On 04-February-16	102.40	Call	Bond Future	3867	4	3867	4	0.00
26/11/2015	2033 On 04-February-16	102.39	Call	Bond Future	3877	4	3877	4	0.00
26/11/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
26/11/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
26/11/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
26/11/2015	2033 On 05-May-16			Bond Future	107.13	107.1477	107.1315	107.1477	0.00
26/11/2015	2033 On 05-May-16	102.40	Call	Bond Future	4732	5	4732	5	0.00
26/11/2015	2033 On 05-May-16	102.41	Call	Bond Future	4722	5	4722	5	0.00
26/11/2015	2033 On 05-May-16	102.39	Call	Bond Future	4742	5	4742	5	0.00
26/11/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
26/11/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
26/11/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
26/11/2015	2037 On 04-February-16			Bond Future	9.18	94.3353	9.1789	94.3353	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
26/11/2015	2037 On 04-February-16	8.74	Call	Bond Future	866	1	866	1	0.00
26/11/2015	2037 On 04-February-16	9.43	Call	Bond Future	3560	4	3560	4	0.00
26/11/2015	2037 On 04-February-16	8.76	Call	Bond Future	913	1	913	1	0.00
26/11/2015	2037 On 04-February-16	9.30	Call	Bond Future	2885	3	2885	3	0.00
26/11/2015	2037 On 04-February-16	8.75	Call	Bond Future	889	1	889	1	0.00
26/11/2015	2037 On 04-February-16	8.75	Put	Bond Future	4776	5	4776	5	0.00
26/11/2015	2037 On 04-February-16	8.76	Put	Bond Future	4706	4	4706	4	0.00
26/11/2015	2037 On 04-February-16	9.30	Put	Bond Future	1831	2	1831	2	16.00
26/11/2015	2037 On 04-February-16	8.74	Put	Bond Future	4847	5	4847	5	0.00
26/11/2015	2037 On 04-February-16	9.43	Put	Bond Future	1396	1	1396	1	16.00
26/11/2015	2037 On 05-May-16			Bond Future	9.24	95.9796	9.2358	95.9796	0.00
26/11/2015	2037 On 05-May-16	8.99	Call	Bond Future	2552	3	2552	3	0.00
26/11/2015	2037 On 05-May-16	9.00	Call	Bond Future	2588	3	2588	3	0.00
26/11/2015	2037 On 05-May-16	9.01	Call	Bond Future	2624	3	2624	3	0.00
26/11/2015	2037 On 05-May-16	9.00	Put	Bond Future	4669	4	4669	4	0.00
26/11/2015	2037 On 05-May-16	8.99	Put	Bond Future	4723	5	4723	5	0.00
26/11/2015	2037 On 05-May-16	9.01	Put	Bond Future	4615	4	4615	4	0.00
26/11/2015	2037 On 04-August-16			Bond Future	9.29	93.5057	9.2850	93.5057	0.00
26/11/2015	2037 On 04-August-16	9.26	Call	Bond Future	4292	5	4292	5	0.00
26/11/2015	2037 On 04-August-16	9.25	Call	Bond Future	4250	4	4250	4	0.00
26/11/2015	2037 On 04-August-16	9.24	Call	Bond Future	4208	4	4208	4	0.00
26/11/2015	2037 On 04-August-16	9.25	Put	Bond Future	4551	4	4551	4	0.00
26/11/2015	2037 On 04-August-16	9.26	Put	Bond Future	4507	4	4507	4	0.00
26/11/2015	2037 On 04-August-16	9.24	Put	Bond Future	4596	4	4596	4	0.00
26/11/2015	2038 On 04-February-16			Bond Future	130.74	130.7581	130.7404	130.7581	16,637.00
26/11/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
26/11/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
26/11/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
26/11/2015	2038 On 04-February-16	131.01	Put	Bond Future	270	0	270	0	0.00
26/11/2015	2038 On 04-February-16	131.00	Put	Bond Future	260	0	260	0	0.00
26/11/2015	2038 On 04-February-16	130.99	Put	Bond Future	250	0	250	0	0.00
26/11/2015	2038 On 05-May-16			Bond Future	133.00	133.0224	133.0024	133.0224	0.00
26/11/2015	2038 On 05-May-16	130.99	Call	Bond Future	2012	2	2012	2	0.00
26/11/2015	2038 On 05-May-16	131.01	Call	Bond Future	1992	2	1992	2	0.00

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26/11/2015	2038 On 05-May-16	131.00	Call	Bond Future	2002	2	2002	2	0.00
26/11/2015	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
26/11/2015	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
26/11/2015	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
26/11/2015	2040 On 04-February-16			Bond Future	9.25	98.2128	9.2541	98.2128	1,820.00
26/11/2015	2040 On 04-February-16	9.49	Call	Bond Future	3740	4	3740	4	0.00
26/11/2015	2040 On 04-February-16	9.51	Call	Bond Future	3856	4	3856	4	0.00
26/11/2015	2040 On 04-February-16	9.50	Call	Bond Future	3798	4	3798	4	0.00
26/11/2015	2040 On 04-February-16	9.50	Put	Bond Future	1535	1	1535	1	0.00
26/11/2015	2040 On 04-February-16	9.51	Put	Bond Future	1503	1	1503	1	0.00
26/11/2015	2040 On 04-February-16	9.49	Put	Bond Future	1568	1	1568	1	0.00
26/11/2015	2040 On 05-May-16			Bond Future	9.31	99.9247	9.3114	99.9247	0.00
26/11/2015	2040 On 05-May-16	9.51	Call	Bond Future	4778	5	4778	5	0.00
26/11/2015	2040 On 05-May-16	9.50	Call	Bond Future	4727	5	4727	5	0.00
26/11/2015	2040 On 05-May-16	9.49	Call	Bond Future	4676	5	4676	5	0.00
26/11/2015	2040 On 05-May-16	9.50	Put	Bond Future	3004	3	3004	3	0.00
26/11/2015	2040 On 05-May-16	9.51	Put	Bond Future	2965	3	2965	3	0.00
26/11/2015	2040 On 05-May-16	9.49	Put	Bond Future	3043	3	3043	3	0.00
26/11/2015	2040 On 04-August-16			Bond Future	9.36	97.2737	9.3614	97.2737	0.00
26/11/2015	2040 On 04-August-16	9.50	Call	Bond Future	5410	6	5410	6	0.00
26/11/2015	2040 On 04-August-16	9.51	Call	Bond Future	5459	6	5459	6	0.00
26/11/2015	2040 On 04-August-16	9.49	Call	Bond Future	5362	6	5362	6	0.00
26/11/2015	2040 On 04-August-16	9.51	Put	Bond Future	4111	4	4111	4	0.00
26/11/2015	2040 On 04-August-16	9.50	Put	Bond Future	4152	4	4152	4	0.00
26/11/2015	2040 On 04-August-16	9.49	Put	Bond Future	4194	4	4194	4	0.00
26/11/2015	2044 On 04-February-16			Bond Future	9.25	95.6509	9.2470	95.6509	18,852.00
26/11/2015	2044 On 04-February-16	9.00	Call	Bond Future	1535	2	1535	2	0.00
26/11/2015	2044 On 04-February-16	9.01	Call	Bond Future	1570	2	1570	2	0.00
26/11/2015	2044 On 04-February-16	8.99	Call	Bond Future	1500	2	1500	2	0.00
26/11/2015	2044 On 04-February-16	9.58	Call	Bond Future	4380	5	4380	5	0.00
26/11/2015	2044 On 04-February-16	9.01	Put	Bond Future	3875	4	3875	4	0.00
26/11/2015	2044 On 04-February-16	9.58	Put	Bond Future	1294	1	1294	1	0.00
26/11/2015	2044 On 04-February-16	8.99	Put	Bond Future	4005	4	4005	4	0.00
26/11/2015	2044 On 04-February-16	9.00	Put	Bond Future	3940	4	3940	4	0.00

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26/11/2015	2044 On 05-May-16			Bond Future	9.30	97.3182	9.3017	97.3182	0.00
26/11/2015	2044 On 05-May-16	8.99	Call	Bond Future	2561	3	2561	3	0.00
26/11/2015	2044 On 05-May-16	9.01	Call	Bond Future	2636	3	2636	3	0.00
26/11/2015	2044 On 05-May-16	9.00	Call	Bond Future	2598	3	2598	3	0.00
26/11/2015	2044 On 05-May-16	9.01	Put	Bond Future	5456	5	5456	5	0.00
26/11/2015	2044 On 05-May-16	8.99	Put	Bond Future	5580	5	5580	5	0.00
26/11/2015	2044 On 05-May-16	9.00	Put	Bond Future	5518	5	5518	5	0.00
26/11/2015	2044 On 04-August-16			Bond Future	9.35	94.7439	9.3493	94.7439	0.00
26/11/2015	2044 On 04-August-16	9.51	Call	Bond Future	5609	6	5609	6	0.00
26/11/2015	2044 On 04-August-16	9.50	Call	Bond Future	5559	6	5559	6	0.00
26/11/2015	2044 On 04-August-16	9.49	Call	Bond Future	5510	6	5510	6	0.00
26/11/2015	2044 On 04-August-16	9.50	Put	Bond Future	4170	4	4170	4	0.00
26/11/2015	2044 On 04-August-16	9.49	Put	Bond Future	4212	4	4212	4	0.00
26/11/2015	2044 On 04-August-16	9.51	Put	Bond Future	4129	4	4129	4	0.00
26/11/2015	2046 On 04-February-16			Bond Future	132.17	132.1923	132.1748	132.1923	11,598.00
26/11/2015	2046 On 04-February-16	127.99	Call	Bond Future	4185	4	4185	4	0.00
26/11/2015	2046 On 04-February-16	128.00	Call	Bond Future	4175	4	4175	4	0.00
26/11/2015	2046 On 04-February-16	128.01	Call	Bond Future	4165	4	4165	4	0.00
26/11/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
26/11/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
26/11/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
26/11/2015	2046 On 05-May-16			Bond Future	133.03	133.0526	133.0330	133.0526	0.00
26/11/2015	2046 On 05-May-16	130.00	Call	Bond Future	3033	3	3033	3	0.00
26/11/2015	2046 On 05-May-16	129.99	Call	Bond Future	3043	3	3043	3	0.00
26/11/2015	2046 On 05-May-16	130.01	Call	Bond Future	3023	3	3023	3	0.00
26/11/2015	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
26/11/2015	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
26/11/2015	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
26/11/2015	2050 On 04-February-16			Bond Future	139.01	139.0333	139.0149	139.0333	9,973.00
26/11/2015	2050 On 04-February-16	138.00	Call	Bond Future	1015	1	1015	1	0.00
26/11/2015	2050 On 04-February-16	137.99	Call	Bond Future	1025	1	1025	1	0.00
26/11/2015	2050 On 04-February-16	138.01	Call	Bond Future	1005	1	1005	1	0.00
26/11/2015	2050 On 04-February-16	138.01	Put	Bond Future	0	0	0	0	0.00
26/11/2015	2050 On 04-February-16	138.00	Put	Bond Future	0	0	0	0	0.00

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26/11/2015	2050 On 04-February-16	137.99	Put	Bond Future	0	0	0	0	0.00
26/11/2015	2050 On 05-May-16			Bond Future	141.42	141.4407	141.4198	141.4407	0.00
26/11/2015	2050 On 05-May-16	137.99	Call	Bond Future	3430	3	3430	3	0.00
26/11/2015	2050 On 05-May-16	138.01	Call	Bond Future	3410	3	3410	3	0.00
26/11/2015	2050 On 05-May-16	138.00	Call	Bond Future	3420	3	3420	3	0.00
26/11/2015	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
26/11/2015	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
26/11/2015	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
26/11/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	AL37 On 04-February-16			Index Future	472.44	473.1310	472.4370	473.1310	2.00
26/11/2015	AL37 On 05-May-16			Index Future	480.66	481.3730	480.6590	481.3730	0.00
26/11/2015	AL7T On 04-February-16			Index Future	553.38	554.7360	553.3800	554.7360	0.00
26/11/2015	AL7T On 05-May-16			Index Future	563.01	564.3990	563.0110	564.3990	0.00
26/11/2015	ALBI On 04-February-16			Index Future	504.53	506.0250	504.5290	506.0250	611.00
26/11/2015	ALBI On 05-May-16			Index Future	513.31	514.8390	513.3100	514.8390	0.00
26/11/2015	ALBI On 04-August-16			Index Future	522.75	524.3080	522.7510	524.3080	0.00
26/11/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	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
26/11/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/11/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2015	EL28 On 04-February-16			Bond Future	128.29	128.4414	128.2892	128.4414	0.00
26/11/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
26/11/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
26/11/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
26/11/2015	EL28 On 04-February-16	129.00	Put	Bond Future	711	1	711	1	0.00
26/11/2015	EL28 On 04-February-16	129.01	Put	Bond Future	721	1	721	1	0.00
26/11/2015	EL28 On 04-February-16	128.99	Put	Bond Future	701	1	701	1	0.00
26/11/2015	EL28 On 05-May-16			Bond Future	128.93	129.0910	128.9343	129.0910	0.00
26/11/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
26/11/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
26/11/2015	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
26/11/2015	EL28 On 05-May-16	129.00	Put	Bond Future	66	0	66	0	0.00
26/11/2015	EL28 On 05-May-16	129.01	Put	Bond Future	76	0	76	0	0.00
26/11/2015	EL28 On 05-May-16	128.99	Put	Bond Future	56	0	56	0	0.00
26/11/2015	ES33 On 04-February-16			Bond Future	10.05	82.4489	10.0532	82.4489	8,569.00
26/11/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
26/11/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
26/11/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
26/11/2015	ES33 On 04-February-16	9.99	Put	Bond Future	435	0	435	0	0.00
26/11/2015	ES33 On 04-February-16	10.01	Put	Bond Future	297	0	297	0	0.00
26/11/2015	ES33 On 04-February-16	10.00	Put	Bond Future	366	0	366	0	0.00
26/11/2015	ES33 On 05-May-16			Bond Future	10.14	80.0955	10.1384	80.0955	0.00
26/11/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
26/11/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
26/11/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
26/11/2015	ES33 On 05-May-16	10.00	Put	Bond Future	944	1	944	1	0.00
26/11/2015	ES33 On 05-May-16	10.01	Put	Bond Future	875	1	875	1	0.00
26/11/2015	ES33 On 05-May-16	9.99	Put	Bond Future	1013	1	1013	1	0.00
26/11/2015	ES33 On 04-August-16			Bond Future	10.21	81.5853	10.2150	81.5853	0.00
26/11/2015	ES33 On 04-August-16	10.24	Call	Bond Future	167	0	167	0	0.00
26/11/2015	ES33 On 04-August-16	10.26	Call	Bond Future	300	1	300	1	0.00
26/11/2015	ES33 On 04-August-16	10.25	Call	Bond Future	233	1	233	1	0.00
26/11/2015	ES33 On 04-August-16	10.24	Put	Bond Future	0	0	0	0	0.00
26/11/2015	ES33 On 04-August-16	10.26	Put	Bond Future	0	0	0	0	0.00
26/11/2015	ES33 On 04-August-16	10.25	Put	Bond Future	0	0	0	0	0.00
26/11/2015	ES42 On 04-February-16			Bond Future	10.13	10.0200	10.1327	10.0200	2,750.00
26/11/2015	ES42 On 05-May-16			Bond Future	10.21	10.0200	10.2150	10.0200	0.00
26/11/2015	GOVI On 04-February-16			GOVI	501.65	502.9930	501.6470	502.9930	451.00
26/11/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
26/11/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
26/11/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
26/11/2015	GOVI On 04-February-16	512.00	Put	GOVI	103530	9	103530	9	0.00
26/11/2015	GOVI On 04-February-16	512.01	Put	GOVI	103630	9	103630	9	0.00
26/11/2015	GOVI On 04-February-16	511.99	Put	GOVI	103430	9	103430	9	0.00
26/11/2015	GOVI On 05-May-16			GOVI	510.38	511.7550	510.3770	511.7550	146.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
26/11/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
26/11/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
26/11/2015	GOVI On 05-May-16	517.99	Put	GOVI	76130	6	76130	6	0.00
26/11/2015	GOVI On 05-May-16	518.00	Put	GOVI	76230	6	76230	6	0.00
26/11/2015	GOVI On 05-May-16	518.01	Put	GOVI	76330	6	76330	6	0.00
26/11/2015	GOVI On 04-August-16			GOVI	519.77	521.1670	519.7650	521.1670	0.00
26/11/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
26/11/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
26/11/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
26/11/2015	GOVI On 04-August-16	521.01	Put	GOVI	12450	0	12450	0	0.00
26/11/2015	GOVI On 04-August-16	520.99	Put	GOVI	12250	0	12250	0	0.00
26/11/2015	GOVI On 04-August-16	521.00	Put	GOVI	12350	0	12350	0	0.00
26/11/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/11/2015	IGOV On 04-February-16			Index Future	238.74	238.8060	238.7420	238.8060	1,038.00
26/11/2015	IGOV On 05-May-16			Index Future	242.87	242.9410	242.8720	242.9410	21.00
26/11/2015	IGOV On 04-August-16			Index Future	247.38	247.4540	247.3830	247.4540	0.00
26/11/2015	ILBI On 04-February-16			Index Future	645.77	645.9390	645.7680	645.9390	157.00
26/11/2015	ILBI On 05-May-16			Index Future	656.83	657.0070	656.8320	657.0070	0.00
26/11/2015	IS01 On 19-December-16			Interest Rate Swap	99.88	99.8807	99.8843	99.8807	0.00
26/11/2015	IS02 On 18-December-17			Interest Rate Swap	99.95	99.9058	99.9493	99.9058	0.00
26/11/2015	IS05 On 17-December-20			Interest Rate Swap	99.46	99.3247	99.4557	99.3247	0.00
26/11/2015	IS10 On 17-December-25			Interest Rate Swap	101.08	100.8449	101.0763	100.8449	0.00
26/11/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/11/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
26/11/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
26/11/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/11/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.51	93.4900	6.5100	93.4900	0.00
26/11/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.53	93.4700	6.5300	93.4700	0.00
26/11/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.62	93.3800	6.6200	93.3800	2,000.00
26/11/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
26/11/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.82	93.1800	6.8200	93.1800	0.00
26/11/2015	JBAF On 18-May-16			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	0.00
26/11/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.97	93.0300	6.9700	93.0300	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
26/11/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.18	92.8200	7.1800	92.8200	0.00
26/11/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
26/11/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.52	92.4800	7.5200	92.4800	0.00
26/11/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
26/11/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.79	92.2100	7.7900	92.2100	0.00
26/11/2015	R023 On 04-February-16			Bond Future	8.36	100.4648	8.3608	100.4648	12,087.00
26/11/2015	R023 On 04-February-16	8.01	Call	Bond Future	523	1	523	1	0.00
26/11/2015	R023 On 04-February-16	7.99	Call	Bond Future	494	1	494	1	0.00
26/11/2015	R023 On 04-February-16	8.00	Call	Bond Future	508	1	508	1	0.00
26/11/2015	R023 On 04-February-16	7.99	Put	Bond Future	2425	2	2425	2	0.00
26/11/2015	R023 On 04-February-16	8.00	Put	Bond Future	2386	2	2386	2	0.00
26/11/2015	R023 On 04-February-16	8.01	Put	Bond Future	2348	2	2348	2	0.00
26/11/2015	R023 On 05-May-16			Bond Future	8.42	98.2872	8.4198	98.2872	0.00
26/11/2015	R023 On 05-May-16	8.26	Call	Bond Future	1457	2	1457	2	0.00
26/11/2015	R023 On 05-May-16	8.25	Call	Bond Future	1435	2	1435	2	0.00
26/11/2015	R023 On 05-May-16	8.24	Call	Bond Future	1413	2	1413	2	0.00
26/11/2015	R023 On 05-May-16	8.25	Put	Bond Future	2287	2	2287	2	0.00
26/11/2015	R023 On 05-May-16	8.26	Put	Bond Future	2258	2	2258	2	0.00
26/11/2015	R023 On 05-May-16	8.24	Put	Bond Future	2316	2	2316	2	0.00
26/11/2015	R023 On 04-August-16			Bond Future	8.46	100.1148	8.4627	100.1148	0.00
26/11/2015	R023 On 04-August-16	8.24	Call	Bond Future	1738	2	1738	2	0.00
26/11/2015	R023 On 04-August-16	8.25	Call	Bond Future	1759	2	1759	2	0.00
26/11/2015	R023 On 04-August-16	8.26	Call	Bond Future	1781	2	1781	2	0.00
26/11/2015	R023 On 04-August-16	8.25	Put	Bond Future	2797	3	2797	3	0.00
26/11/2015	R023 On 04-August-16	8.24	Put	Bond Future	2824	3	2824	3	0.00
26/11/2015	R023 On 04-August-16	8.26	Put	Bond Future	2769	3	2769	3	0.00
26/11/2015	R186 On 04-February-16			Bond Future	8.54	115.4179	8.5403	115.4179	51,017.00
26/11/2015	R186 On 04-February-16	7.51	Call	Bond Future	75	0	75	0	0.00
26/11/2015	R186 On 04-February-16	7.90	Call	Bond Future	344	0	344	0	680.00
26/11/2015	R186 On 04-February-16	8.45	Call	Bond Future	1557	2	1557	2	350.00
26/11/2015	R186 On 04-February-16	8.75	Call	Bond Future	2788	3	2788	3	0.00
26/11/2015	R186 On 04-February-16	9.20	Call	Bond Future	5265	6	5265	6	0.00
26/11/2015	R186 On 04-February-16	7.50	Call	Bond Future	72	0	72	0	0.00
26/11/2015	R186 On 04-February-16	8.83	Call	Bond Future	3180	3	3180	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
26/11/2015	R186 On 04-February-16	7.49	Call	Bond Future	69	0	69	0	0.00
26/11/2015	R186 On 04-February-16	8.70	Call	Bond Future	2556	3	2556	3	0.00
26/11/2015	R186 On 04-February-16	8.80	Call	Bond Future	3031	3	3031	3	0.00
26/11/2015	R186 On 04-February-16	8.65	Call	Bond Future	2333	3	2333	3	0.00
26/11/2015	R186 On 04-February-16	8.85	Call	Bond Future	3282	4	3282	4	0.00
26/11/2015	R186 On 04-February-16	8.02	Call	Bond Future	506	1	506	1	700.00
26/11/2015	R186 On 04-February-16	8.40	Call	Bond Future	1392	2	1392	2	680.00
26/11/2015	R186 On 04-February-16	7.90	Put	Bond Future	5377	5	5377	5	0.00
26/11/2015	R186 On 04-February-16	8.45	Put	Bond Future	2249	2	2249	2	0.00
26/11/2015	R186 On 04-February-16	9.20	Put	Bond Future	379	0	379	0	700.00
26/11/2015	R186 On 04-February-16	8.75	Put	Bond Future	1204	1	1204	1	11,695.00
26/11/2015	R186 On 04-February-16	7.51	Put	Bond Future	8322	8	8322	8	0.00
26/11/2015	R186 On 04-February-16	7.49	Put	Bond Future	8484	8	8484	8	0.00
26/11/2015	R186 On 04-February-16	8.85	Put	Bond Future	952	1	952	1	0.00
26/11/2015	R186 On 04-February-16	7.50	Put	Bond Future	8403	8	8403	8	0.00
26/11/2015	R186 On 04-February-16	8.65	Put	Bond Future	1501	1	1501	1	340.00
26/11/2015	R186 On 04-February-16	8.70	Put	Bond Future	1346	1	1346	1	5,000.00
26/11/2015	R186 On 04-February-16	8.80	Put	Bond Future	1072	1	1072	1	5,000.00
26/11/2015	R186 On 04-February-16	8.40	Put	Bond Future	2470	2	2470	2	0.00
26/11/2015	R186 On 04-February-16	8.83	Put	Bond Future	999	1	999	1	33.00
26/11/2015	R186 On 04-February-16	8.02	Put	Bond Future	4573	4	4573	4	0.00
26/11/2015	R186 On 05-May-16			Bond Future	8.60	117.4288	8.5957	117.4288	0.00
26/11/2015	R186 On 05-May-16	8.34	Call	Bond Future	1965	2	1965	2	0.00
26/11/2015	R186 On 05-May-16	8.33	Call	Bond Future	1935	2	1935	2	0.00
26/11/2015	R186 On 05-May-16	8.35	Call	Bond Future	1995	2	1995	2	0.00
26/11/2015	R186 On 05-May-16	8.75	Call	Bond Future	3450	4	3450	4	0.00
26/11/2015	R186 On 05-May-16	8.85	Call	Bond Future	3883	4	3883	4	0.00
26/11/2015	R186 On 05-May-16	7.56	Call	Bond Future	439	0	439	0	0.00
26/11/2015	R186 On 05-May-16	8.33	Put	Bond Future	3945	4	3945	4	0.00
26/11/2015	R186 On 05-May-16	8.35	Put	Bond Future	3853	4	3853	4	0.00
26/11/2015	R186 On 05-May-16	7.56	Put	Bond Future	8553	8	8553	8	0.00
26/11/2015	R186 On 05-May-16	8.34	Put	Bond Future	3899	4	3899	4	0.00
26/11/2015	R186 On 05-May-16	8.75	Put	Bond Future	2304	2	2304	2	1,900.00
26/11/2015	R186 On 05-May-16	8.85	Put	Bond Future	2004	2	2004	2	5,350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2015	R186 On 04-August-16			Bond Future	8.64	114.3099	8.6390	114.3099	0.00
26/11/2015	R186 On 04-August-16	8.49	Call	Bond Future	2980	3	2980	3	0.00
26/11/2015	R186 On 04-August-16	8.51	Call	Bond Future	3048	3	3048	3	0.00
26/11/2015	R186 On 04-August-16	8.50	Call	Bond Future	3014	3	3014	3	0.00
26/11/2015	R186 On 04-August-16	8.49	Put	Bond Future	4079	4	4079	4	0.00
26/11/2015	R186 On 04-August-16	8.50	Put	Bond Future	4039	4	4039	4	0.00
26/11/2015	R186 On 04-August-16	8.51	Put	Bond Future	3999	4	3999	4	0.00
26/11/2015	R197 On 04-February-16			Bond Future	294.06	294.0965	294.0560	294.0965	714.00
26/11/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
26/11/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
26/11/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
26/11/2015	R197 On 04-February-16	297.00	Put	Bond Future	2944	3	2944	3	0.00
26/11/2015	R197 On 04-February-16	297.01	Put	Bond Future	2954	3	2954	3	0.00
26/11/2015	R197 On 04-February-16	296.99	Put	Bond Future	2934	3	2934	3	0.00
26/11/2015	R197 On 05-May-16			Bond Future	299.14	299.1883	299.1430	299.1883	0.00
26/11/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
26/11/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
26/11/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
26/11/2015	R197 On 05-May-16	300.01	Put	Bond Future	867	1	867	1	0.00
26/11/2015	R197 On 05-May-16	300.00	Put	Bond Future	857	1	857	1	0.00
26/11/2015	R197 On 05-May-16	299.99	Put	Bond Future	847	1	847	1	0.00
26/11/2015	R202 On 04-February-16			Bond Future	242.68	242.7120	242.6795	242.7120	42,265.00
26/11/2015	R202 On 04-February-16	239.99	Call	Bond Future	2689	3	2689	3	0.00
26/11/2015	R202 On 04-February-16	240.01	Call	Bond Future	2669	3	2669	3	0.00
26/11/2015	R202 On 04-February-16	240.00	Call	Bond Future	2679	3	2679	3	0.00
26/11/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
26/11/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
26/11/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
26/11/2015	R202 On 05-May-16			Bond Future	246.88	246.9140	246.8775	246.9140	0.00
26/11/2015	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
26/11/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
26/11/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
26/11/2015	R202 On 05-May-16	247.00	Put	Bond Future	122	0	122	0	0.00
26/11/2015	R202 On 05-May-16	247.01	Put	Bond Future	132	0	132	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
26/11/2015	R202 On 05-May-16	246.99	Put	Bond Future	112	0	112	0	0.00
26/11/2015	R203 On 04-February-16			Bond Future	7.38	104.6784	7.3771	104.6784	15,947.00
26/11/2015	R203 On 04-February-16	7.26	Call	Bond Future	223	0	223	0	0.00
26/11/2015	R203 On 04-February-16	7.24	Call	Bond Future	210	0	210	0	0.00
26/11/2015	R203 On 04-February-16	7.25	Call	Bond Future	216	0	216	0	0.00
26/11/2015	R203 On 04-February-16	7.24	Put	Bond Future	415	0	415	0	0.00
26/11/2015	R203 On 04-February-16	7.25	Put	Bond Future	406	0	406	0	0.00
26/11/2015	R203 On 04-February-16	7.26	Put	Bond Future	398	0	398	0	0.00
26/11/2015	R203 On 05-May-16			Bond Future	7.44	102.3333	7.4369	102.3333	0.00
26/11/2015	R203 On 05-May-16	7.24	Call	Bond Future	280	0	280	0	0.00
26/11/2015	R203 On 05-May-16	7.26	Call	Bond Future	291	0	291	0	0.00
26/11/2015	R203 On 05-May-16	7.25	Call	Bond Future	286	0	286	0	0.00
26/11/2015	R203 On 05-May-16	7.26	Put	Bond Future	516	0	516	0	0.00
26/11/2015	R203 On 05-May-16	7.24	Put	Bond Future	531	0	531	0	0.00
26/11/2015	R203 On 05-May-16	7.25	Put	Bond Future	524	0	524	0	0.00
26/11/2015	R203 On 04-August-16			Bond Future	7.42	104.2364	7.4197	104.2364	0.00
26/11/2015	R203 On 04-August-16	7.24	Call	Bond Future	314	0	314	0	0.00
26/11/2015	R203 On 04-August-16	7.26	Call	Bond Future	323	0	323	0	0.00
26/11/2015	R203 On 04-August-16	7.25	Call	Bond Future	318	0	318	0	0.00
26/11/2015	R203 On 04-August-16	7.25	Put	Bond Future	496	0	496	0	0.00
26/11/2015	R203 On 04-August-16	7.26	Put	Bond Future	490	0	490	0	0.00
26/11/2015	R203 On 04-August-16	7.24	Put	Bond Future	502	0	502	0	0.00
26/11/2015	R204 On 04-February-16			Bond Future	7.75	101.8210	7.7533	101.8210	35,969.00
26/11/2015	R204 On 04-February-16	7.51	Call	Bond Future	291	0	291	0	0.00
26/11/2015	R204 On 04-February-16	7.50	Call	Bond Future	283	0	283	0	0.00
26/11/2015	R204 On 04-February-16	7.49	Call	Bond Future	274	0	274	0	0.00
26/11/2015	R204 On 04-February-16	7.50	Put	Bond Future	927	1	927	1	0.00
26/11/2015	R204 On 04-February-16	7.51	Put	Bond Future	910	1	910	1	0.00
26/11/2015	R204 On 04-February-16	7.49	Put	Bond Future	945	1	945	1	0.00
26/11/2015	R204 On 05-May-16			Bond Future	7.83	103.5949	7.8268	103.5949	0.00
26/11/2015	R204 On 05-May-16	7.76	Call	Bond Future	696	1	696	1	0.00
26/11/2015	R204 On 05-May-16	7.75	Call	Bond Future	685	1	685	1	0.00
26/11/2015	R204 On 05-May-16	7.74	Call	Bond Future	674	1	674	1	0.00
26/11/2015	R204 On 05-May-16	7.75	Put	Bond Future	864	1	864	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
26/11/2015	R204 On 05-May-16	7.74	Put	Bond Future	876	1	876	1	0.00
26/11/2015	R204 On 05-May-16	7.76	Put	Bond Future	852	1	852	1	0.00
26/11/2015	R204 On 04-August-16			Bond Future	7.87	101.4811	7.8692	101.4811	0.00
26/11/2015	R204 On 04-August-16	7.74	Call	Bond Future	750	1	750	1	0.00
26/11/2015	R204 On 04-August-16	7.75	Call	Bond Future	760	1	760	1	0.00
26/11/2015	R204 On 04-August-16	7.76	Call	Bond Future	771	1	771	1	0.00
26/11/2015	R204 On 04-August-16	7.75	Put	Bond Future	1014	1	1014	1	0.00
26/11/2015	R204 On 04-August-16	7.76	Put	Bond Future	1003	1	1003	1	0.00
26/11/2015	R204 On 04-August-16	7.74	Put	Bond Future	1025	1	1025	1	0.00
26/11/2015	R207 On 04-February-16			Bond Future	7.99	98.1927	7.9883	98.1927	48,100.00
26/11/2015	R207 On 04-February-16	7.27	Call	Bond Future	80	0	80	0	43.00
26/11/2015	R207 On 04-February-16	7.50	Call	Bond Future	189	0	189	0	19.00
26/11/2015	R207 On 04-February-16	7.51	Call	Bond Future	196	0	196	0	0.00
26/11/2015	R207 On 04-February-16	7.49	Call	Bond Future	183	0	183	0	0.00
26/11/2015	R207 On 04-February-16	7.50	Put	Bond Future	1802	2	1802	2	0.00
26/11/2015	R207 On 04-February-16	7.51	Put	Bond Future	1775	2	1775	2	0.00
26/11/2015	R207 On 04-February-16	7.27	Put	Bond Future	2463	2	2463	2	0.00
26/11/2015	R207 On 04-February-16	7.49	Put	Bond Future	1829	2	1829	2	0.00
26/11/2015	R207 On 05-May-16			Bond Future	8.06	99.9038	8.0634	99.9038	0.00
26/11/2015	R207 On 05-May-16	7.86	Call	Bond Future	777	1	777	1	0.00
26/11/2015	R207 On 05-May-16	7.84	Call	Bond Future	752	1	752	1	0.00
26/11/2015	R207 On 05-May-16	7.85	Call	Bond Future	764	1	764	1	0.00
26/11/2015	R207 On 05-May-16	7.56	Call	Bond Future	449	0	449	0	43.00
26/11/2015	R207 On 05-May-16	7.85	Put	Bond Future	1425	1	1425	1	0.00
26/11/2015	R207 On 05-May-16	7.86	Put	Bond Future	1407	1	1407	1	0.00
26/11/2015	R207 On 05-May-16	7.56	Put	Bond Future	2017	2	2017	2	0.00
26/11/2015	R207 On 05-May-16	7.84	Put	Bond Future	1444	1	1444	1	0.00
26/11/2015	R207 On 04-August-16			Bond Future	8.12	98.1174	8.1154	98.1174	0.00
26/11/2015	R207 On 04-August-16	8.01	Call	Bond Future	1112	1	1112	1	0.00
26/11/2015	R207 On 04-August-16	7.99	Call	Bond Future	1085	1	1085	1	0.00
26/11/2015	R207 On 04-August-16	8.00	Call	Bond Future	1098	1	1098	1	0.00
26/11/2015	R207 On 04-August-16	7.99	Put	Bond Future	1449	1	1449	1	0.00
26/11/2015	R207 On 04-August-16	8.00	Put	Bond Future	1433	1	1433	1	0.00
26/11/2015	R207 On 04-August-16	8.01	Put	Bond Future	1418	1	1418	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
26/11/2015	R208 On 04-February-16			Bond Future	8.12	96.9175	8.1207	96.9175	38,640.00
26/11/2015	R208 On 04-February-16	7.75	Call	Bond Future	355	0	355	0	0.00
26/11/2015	R208 On 04-February-16	7.74	Call	Bond Future	345	0	345	0	0.00
26/11/2015	R208 On 04-February-16	7.76	Call	Bond Future	366	0	366	0	0.00
26/11/2015	R208 On 04-February-16	7.74	Put	Bond Future	1880	2	1880	2	0.00
26/11/2015	R208 On 04-February-16	7.76	Put	Bond Future	1819	2	1819	2	0.00
26/11/2015	R208 On 04-February-16	7.75	Put	Bond Future	1849	2	1849	2	0.00
26/11/2015	R208 On 05-May-16			Bond Future	8.18	95.2052	8.1849	95.2052	0.00
26/11/2015	R208 On 05-May-16	7.99	Call	Bond Future	1005	1	1005	1	0.00
26/11/2015	R208 On 05-May-16	8.01	Call	Bond Future	1038	1	1038	1	0.00
26/11/2015	R208 On 05-May-16	8.00	Call	Bond Future	1021	1	1021	1	0.00
26/11/2015	R208 On 05-May-16	8.00	Put	Bond Future	1732	2	1732	2	0.00
26/11/2015	R208 On 05-May-16	8.01	Put	Bond Future	1710	2	1710	2	0.00
26/11/2015	R208 On 05-May-16	7.99	Put	Bond Future	1755	2	1755	2	0.00
26/11/2015	R208 On 04-August-16			Bond Future	8.23	96.9758	8.2308	96.9758	0.00
26/11/2015	R208 On 04-August-16	7.99	Call	Bond Future	1216	1	1216	1	0.00
26/11/2015	R208 On 04-August-16	8.00	Call	Bond Future	1231	1	1231	1	0.00
26/11/2015	R208 On 04-August-16	8.01	Call	Bond Future	1247	1	1247	1	0.00
26/11/2015	R208 On 04-August-16	7.99	Put	Bond Future	2103	2	2103	2	0.00
26/11/2015	R208 On 04-August-16	8.00	Put	Bond Future	2081	2	2081	2	0.00
26/11/2015	R208 On 04-August-16	8.01	Put	Bond Future	2060	2	2060	2	0.00
26/11/2015	R209 On 04-February-16			Bond Future	9.10	76.4698	9.1001	76.4698	40,791.00
26/11/2015	R209 On 04-February-16	8.74	Call	Bond Future	863	1	863	1	0.00
26/11/2015	R209 On 04-February-16	8.75	Call	Bond Future	885	1	885	1	0.00
26/11/2015	R209 On 04-February-16	8.76	Call	Bond Future	908	1	908	1	0.00
26/11/2015	R209 On 04-February-16	9.52	Call	Bond Future	3745	4	3745	4	0.00
26/11/2015	R209 On 04-February-16	8.76	Put	Bond Future	3454	3	3454	3	0.00
26/11/2015	R209 On 04-February-16	8.74	Put	Bond Future	3563	3	3563	3	0.00
26/11/2015	R209 On 04-February-16	9.52	Put	Bond Future	775	1	775	1	2,200.00
26/11/2015	R209 On 04-February-16	8.75	Put	Bond Future	3509	3	3509	3	0.00
26/11/2015	R209 On 05-May-16			Bond Future	9.15	74.6533	9.1514	74.6533	0.00
26/11/2015	R209 On 05-May-16	9.00	Call	Bond Future	2405	3	2405	3	6,700.00
26/11/2015	R209 On 05-May-16	9.01	Call	Bond Future	2438	3	2438	3	0.00
26/11/2015	R209 On 05-May-16	8.25	Call	Bond Future	692	1	692	1	6,700.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2015	R209 On 05-May-16	8.99	Call	Bond Future	2373	3	2373	3	0.00
26/11/2015	R209 On 05-May-16	9.00	Put	Bond Future	3511	3	3511	3	0.00
26/11/2015	R209 On 05-May-16	9.01	Put	Bond Future	3469	3	3469	3	0.00
26/11/2015	R209 On 05-May-16	8.99	Put	Bond Future	3553	3	3553	3	0.00
26/11/2015	R209 On 05-May-16	8.25	Put	Bond Future	7663	7	7663	7	0.00
26/11/2015	R209 On 04-August-16			Bond Future	9.19	76.0419	9.1943	76.0419	0.00
26/11/2015	R209 On 04-August-16	9.24	Call	Bond Future	3785	4	3785	4	0.00
26/11/2015	R209 On 04-August-16	9.26	Call	Bond Future	3858	4	3858	4	0.00
26/11/2015	R209 On 04-August-16	9.25	Call	Bond Future	3821	4	3821	4	0.00
26/11/2015	R209 On 04-August-16	9.24	Put	Bond Future	3459	3	3459	3	0.00
26/11/2015	R209 On 04-August-16	9.26	Put	Bond Future	3390	3	3390	3	0.00
26/11/2015	R209 On 04-August-16	9.25	Put	Bond Future	3424	3	3424	3	0.00
26/11/2015	R210 On 04-February-16			Bond Future	184.63	184.8532	184.6321	184.8532	3,296.00
26/11/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
26/11/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
26/11/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
26/11/2015	R210 On 04-February-16	185.00	Put	Bond Future	368	0	368	0	0.00
26/11/2015	R210 On 04-February-16	185.01	Put	Bond Future	378	0	378	0	0.00
26/11/2015	R210 On 04-February-16	184.99	Put	Bond Future	358	0	358	0	0.00
26/11/2015	R210 On 05-May-16			Bond Future	185.66	185.8882	185.6606	185.8882	0.00
26/11/2015	R210 On 05-May-16	184.99	Call	Bond Future	671	1	671	1	0.00
26/11/2015	R210 On 05-May-16	185.00	Call	Bond Future	661	1	661	1	0.00
26/11/2015	R210 On 05-May-16	185.01	Call	Bond Future	651	1	651	1	0.00
26/11/2015	R210 On 05-May-16	184.99	Put	Bond Future	0	0	0	0	0.00
26/11/2015	R210 On 05-May-16	185.00	Put	Bond Future	0	0	0	0	0.00
26/11/2015	R210 On 05-May-16	185.01	Put	Bond Future	0	0	0	0	0.00
26/11/2015	R211 On 04-February-16			Bond Future	135.58	135.6006	135.5818	135.6006	1,010.00
26/11/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
26/11/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
26/11/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
26/11/2015	R211 On 04-February-16	139.00	Put	Bond Future	3418	3	3418	3	0.00
26/11/2015	R211 On 04-February-16	139.01	Put	Bond Future	3428	3	3428	3	0.00
26/11/2015	R211 On 04-February-16	138.99	Put	Bond Future	3408	3	3408	3	0.00
26/11/2015	R211 On 05-May-16			Bond Future	137.93	137.9486	137.9275	137.9486	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
26/11/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
26/11/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
26/11/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
26/11/2015	R211 On 05-May-16	138.99	Put	Bond Future	1062	1	1062	1	0.00
26/11/2015	R211 On 05-May-16	139.00	Put	Bond Future	1072	1	1072	1	0.00
26/11/2015	R211 On 05-May-16	139.01	Put	Bond Future	1082	1	1082	1	0.00
26/11/2015	R212 On 04-February-16			Bond Future	141.83	141.8494	141.8299	141.8494	1,569.00
26/11/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
26/11/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
26/11/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
26/11/2015	R212 On 04-February-16	146.00	Put	Bond Future	4170	4	4170	4	0.00
26/11/2015	R212 On 04-February-16	145.99	Put	Bond Future	4160	4	4160	4	0.00
26/11/2015	R212 On 04-February-16	146.01	Put	Bond Future	4180	4	4180	4	0.00
26/11/2015	R212 On 05-May-16			Bond Future	144.28	144.3057	144.2838	144.3057	0.00
26/11/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
26/11/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
26/11/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
26/11/2015	R212 On 05-May-16	145.00	Put	Bond Future	716	1	716	1	0.00
26/11/2015	R212 On 05-May-16	144.99	Put	Bond Future	706	1	706	1	0.00
26/11/2015	R212 On 05-May-16	145.01	Put	Bond Future	726	1	726	1	0.00
26/11/2015	R213 On 04-February-16			Bond Future	9.01	87.0473	9.0124	87.0473	32,753.00
26/11/2015	R213 On 04-February-16	8.75	Call	Bond Future	1070	1	1070	1	0.00
26/11/2015	R213 On 04-February-16	8.76	Call	Bond Future	1096	1	1096	1	0.00
26/11/2015	R213 On 04-February-16	8.74	Call	Bond Future	1045	1	1045	1	0.00
26/11/2015	R213 On 04-February-16	8.75	Put	Bond Future	2986	3	2986	3	0.00
26/11/2015	R213 On 04-February-16	8.76	Put	Bond Future	2937	3	2937	3	0.00
26/11/2015	R213 On 04-February-16	8.74	Put	Bond Future	3035	3	3035	3	0.00
26/11/2015	R213 On 05-May-16			Bond Future	9.07	85.0161	9.0668	85.0161	0.00
26/11/2015	R213 On 05-May-16	8.74	Call	Bond Future	1813	2	1813	2	0.00
26/11/2015	R213 On 05-May-16	8.75	Call	Bond Future	1840	2	1840	2	0.00
26/11/2015	R213 On 05-May-16	8.76	Call	Bond Future	1867	2	1867	2	0.00
26/11/2015	R213 On 05-May-16	8.75	Put	Bond Future	4130	4	4130	4	0.00
26/11/2015	R213 On 05-May-16	8.74	Put	Bond Future	4177	4	4177	4	0.00
26/11/2015	R213 On 05-May-16	8.76	Put	Bond Future	4084	4	4084	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2015	R213 On 04-August-16			Bond Future	9.11	86.5969	9.1113	86.5969	0.00
26/11/2015	R213 On 04-August-16	8.99	Call	Bond Future	3123	3	3123	3	0.00
26/11/2015	R213 On 04-August-16	9.01	Call	Bond Future	3189	3	3189	3	0.00
26/11/2015	R213 On 04-August-16	9.00	Call	Bond Future	3155	3	3155	3	0.00
26/11/2015	R213 On 04-August-16	8.99	Put	Bond Future	3979	4	3979	4	0.00
26/11/2015	R213 On 04-August-16	9.01	Put	Bond Future	3903	4	3903	4	0.00
26/11/2015	R213 On 04-August-16	9.00	Put	Bond Future	3941	4	3941	4	0.00
26/11/2015	R214 On 04-February-16			Bond Future	9.16	77.2804	9.1614	77.2804	30,289.00
26/11/2015	R214 On 04-February-16	9.45	Call	Bond Future	3279	4	3279	4	0.00
26/11/2015	R214 On 04-February-16	8.00	Call	Bond Future	60	0	60	0	0.00
26/11/2015	R214 On 04-February-16	8.01	Call	Bond Future	63	0	63	0	0.00
26/11/2015	R214 On 04-February-16	7.99	Call	Bond Future	58	0	58	0	0.00
26/11/2015	R214 On 04-February-16	9.35	Call	Bond Future	2810	3	2810	3	0.00
26/11/2015	R214 On 04-February-16	9.45	Put	Bond Future	1121	1	1121	1	25.00
26/11/2015	R214 On 04-February-16	8.00	Put	Bond Future	9909	10	9909	10	0.00
26/11/2015	R214 On 04-February-16	8.01	Put	Bond Future	9818	9	9818	9	0.00
26/11/2015	R214 On 04-February-16	9.35	Put	Bond Future	1388	1	1388	1	25.00
26/11/2015	R214 On 04-February-16	7.99	Put	Bond Future	10000	10	10000	10	0.00
26/11/2015	R214 On 05-May-16			Bond Future	9.21	75.3324	9.2099	75.3324	0.00
26/11/2015	R214 On 05-May-16	8.99	Call	Bond Future	2307	2	2307	2	0.00
26/11/2015	R214 On 05-May-16	9.01	Call	Bond Future	2372	3	2372	3	0.00
26/11/2015	R214 On 05-May-16	9.00	Call	Bond Future	2340	3	2340	3	0.00
26/11/2015	R214 On 05-May-16	9.01	Put	Bond Future	3915	4	3915	4	0.00
26/11/2015	R214 On 05-May-16	9.00	Put	Bond Future	3962	4	3962	4	0.00
26/11/2015	R214 On 05-May-16	8.99	Put	Bond Future	4008	4	4008	4	0.00
26/11/2015	R214 On 04-August-16			Bond Future	9.25	76.7333	9.2500	76.7333	0.00
26/11/2015	R214 On 04-August-16	9.24	Call	Bond Future	3806	4	3806	4	0.00
26/11/2015	R214 On 04-August-16	9.26	Call	Bond Future	3880	4	3880	4	0.00
26/11/2015	R214 On 04-August-16	9.25	Call	Bond Future	3843	4	3843	4	0.00
26/11/2015	R214 On 04-August-16	9.25	Put	Bond Future	3843	4	3843	4	0.00
26/11/2015	R214 On 04-August-16	9.26	Put	Bond Future	3805	4	3805	4	0.00
26/11/2015	R214 On 04-August-16	9.24	Put	Bond Future	3882	4	3882	4	0.00
26/11/2015	R248 On 04-February-16			Bond Future	9.23	99.4608	9.2279	99.4608	56,273.00
26/11/2015	R248 On 04-February-16	8.99	Call	Bond Future	1604	2	1604	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2015	R248 On 04-February-16	9.45	Call	Bond Future	3813	4	3813	4	0.00
26/11/2015	R248 On 04-February-16	9.55	Call	Bond Future	4423	5	4423	5	0.00
26/11/2015	R248 On 04-February-16	9.01	Call	Bond Future	1677	2	1677	2	0.00
26/11/2015	R248 On 04-February-16	9.00	Call	Bond Future	1640	2	1640	2	0.00
26/11/2015	R248 On 04-February-16	9.45	Put	Bond Future	1681	2	1681	2	75.00
26/11/2015	R248 On 04-February-16	9.00	Put	Bond Future	3920	4	3920	4	0.00
26/11/2015	R248 On 04-February-16	9.01	Put	Bond Future	3855	4	3855	4	0.00
26/11/2015	R248 On 04-February-16	8.99	Put	Bond Future	3985	4	3985	4	0.00
26/11/2015	R248 On 04-February-16	9.55	Put	Bond Future	1358	1	1358	1	75.00
26/11/2015	R248 On 05-May-16			Bond Future	9.28	96.7591	9.2783	96.7591	0.00
26/11/2015	R248 On 05-May-16	8.99	Call	Bond Future	2713	3	2713	3	0.00
26/11/2015	R248 On 05-May-16	9.00	Call	Bond Future	2752	3	2752	3	0.00
26/11/2015	R248 On 05-May-16	9.01	Call	Bond Future	2792	3	2792	3	0.00
26/11/2015	R248 On 05-May-16	9.00	Put	Bond Future	5520	5	5520	5	0.00
26/11/2015	R248 On 05-May-16	8.99	Put	Bond Future	5583	5	5583	5	0.00
26/11/2015	R248 On 05-May-16	9.01	Put	Bond Future	5457	5	5457	5	0.00
26/11/2015	R248 On 04-August-16			Bond Future	9.32	98.5584	9.3203	98.5584	0.00
26/11/2015	R248 On 04-August-16	9.25	Call	Bond Future	4630	5	4630	5	0.00
26/11/2015	R248 On 04-August-16	9.24	Call	Bond Future	4585	5	4585	5	0.00
26/11/2015	R248 On 04-August-16	9.26	Call	Bond Future	4677	5	4677	5	0.00
26/11/2015	R248 On 04-August-16	9.26	Put	Bond Future	5259	5	5259	5	0.00
26/11/2015	R248 On 04-August-16	9.25	Put	Bond Future	5310	5	5310	5	0.00
26/11/2015	R248 On 04-August-16	9.24	Put	Bond Future	5362	5	5362	5	0.00