



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/11/2015 TO: 30/11/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	2025 On 04-February-16			Bond Future	123.70	123.7150	123.6984	123.7150	950.00
30/11/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
30/11/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
30/11/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
30/11/2015	2025 On 04-February-16	125.99	Put	Bond Future	2292	2	2	2	0.00
30/11/2015	2025 On 04-February-16	126.00	Put	Bond Future	2302	2	2	2	0.00
30/11/2015	2025 On 04-February-16	126.01	Put	Bond Future	2312	2	2	2	0.00
30/11/2015	2025 On 05-May-16			Bond Future	125.83	125.8538	125.8331	125.8538	0.00
30/11/2015	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
30/11/2015	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
30/11/2015	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
30/11/2015	2025 On 05-May-16	126.00	Put	Bond Future	167	0	0	0	0.00
30/11/2015	2025 On 05-May-16	126.01	Put	Bond Future	177	0	0	0	0.00
30/11/2015	2025 On 05-May-16	125.99	Put	Bond Future	157	0	0	0	0.00
30/11/2015	2030 On 04-February-16			Bond Future	9.07	92.1639	91.8289	92.1639	15,526.00
30/11/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
30/11/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
30/11/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
30/11/2015	2030 On 04-February-16	8.75	Put	Bond Future	2383	2	2	2	0.00
30/11/2015	2030 On 04-February-16	8.74	Put	Bond Future	2460	2	2	2	0.00
30/11/2015	2030 On 04-February-16	8.76	Put	Bond Future	2307	2	2	2	0.00
30/11/2015	2030 On 05-May-16			Bond Future	9.13	93.7678	93.4238	93.7678	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
30/11/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
30/11/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
30/11/2015	2030 On 05-May-16	9.00	Put	Bond Future	960	1	1	1	0.00
30/11/2015	2030 On 05-May-16	8.99	Put	Bond Future	1034	1	1	1	0.00
30/11/2015	2030 On 05-May-16	9.01	Put	Bond Future	886	1	1	1	0.00
30/11/2015	2032 On 04-February-16			Bond Future	9.17	95.6638	95.2660	95.6638	8,417.00
30/11/2015	2032 On 04-February-16	9.20	Call	Bond Future	2129	2	2	2	0.00
30/11/2015	2032 On 04-February-16	9.30	Call	Bond Future	2556	3	3	3	0.00
30/11/2015	2032 On 04-February-16	8.71	Call	Bond Future	682	1	1	1	0.00
30/11/2015	2032 On 04-February-16	8.69	Call	Bond Future	644	1	1	1	0.00
30/11/2015	2032 On 04-February-16	8.70	Call	Bond Future	663	1	1	1	0.00
30/11/2015	2032 On 04-February-16	9.30	Put	Bond Future	1559	1	2	1	22.00
30/11/2015	2032 On 04-February-16	9.20	Put	Bond Future	1912	2	2	2	22.00
30/11/2015	2032 On 04-February-16	8.70	Put	Bond Future	4490	4	4	4	0.00
30/11/2015	2032 On 04-February-16	8.71	Put	Bond Future	4426	4	4	4	0.00
30/11/2015	2032 On 04-February-16	8.69	Put	Bond Future	4555	4	5	4	0.00
30/11/2015	2032 On 05-May-16			Bond Future	9.23	93.1716	92.7636	93.1716	0.00
30/11/2015	2032 On 05-May-16	9.01	Call	Bond Future	2308	3	2	3	0.00
30/11/2015	2032 On 05-May-16	8.99	Call	Bond Future	2244	2	2	2	0.00
30/11/2015	2032 On 05-May-16	9.00	Call	Bond Future	2276	2	2	2	0.00
30/11/2015	2032 On 05-May-16	8.99	Put	Bond Future	4170	4	4	4	0.00
30/11/2015	2032 On 05-May-16	9.01	Put	Bond Future	4075	4	4	4	0.00
30/11/2015	2032 On 05-May-16	9.00	Put	Bond Future	4122	4	4	4	0.00
30/11/2015	2032 On 04-August-16			Bond Future	9.29	94.9035	94.4873	94.9035	0.00
30/11/2015	2032 On 04-August-16	8.99	Call	Bond Future	2853	3	3	3	0.00
30/11/2015	2032 On 04-August-16	9.01	Call	Bond Future	2917	3	3	3	0.00
30/11/2015	2032 On 04-August-16	9.00	Call	Bond Future	2885	3	3	3	0.00
30/11/2015	2032 On 04-August-16	9.00	Put	Bond Future	5125	5	5	5	0.00
30/11/2015	2032 On 04-August-16	9.01	Put	Bond Future	5078	5	5	5	0.00
30/11/2015	2032 On 04-August-16	8.99	Put	Bond Future	5172	5	5	5	0.00
30/11/2015	2033 On 04-February-16			Bond Future	106.08	106.0973	106.0833	106.0973	185.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2015	2033 On 04-February-16	102.41	Call	Bond Future	3673	4	4	4	0.00
30/11/2015	2033 On 04-February-16	102.40	Call	Bond Future	3683	4	4	4	0.00
30/11/2015	2033 On 04-February-16	102.39	Call	Bond Future	3693	4	4	4	0.00
30/11/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
30/11/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
30/11/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
30/11/2015	2033 On 05-May-16			Bond Future	106.94	106.9572	106.9397	106.9572	0.00
30/11/2015	2033 On 05-May-16	102.40	Call	Bond Future	4540	5	5	5	0.00
30/11/2015	2033 On 05-May-16	102.41	Call	Bond Future	4530	5	5	5	0.00
30/11/2015	2033 On 05-May-16	102.39	Call	Bond Future	4550	5	5	5	0.00
30/11/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
30/11/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
30/11/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
30/11/2015	2037 On 04-February-16			Bond Future	9.30	93.4494	92.9238	93.4494	52,037.00
30/11/2015	2037 On 04-February-16	8.74	Call	Bond Future	584	1	1	1	0.00
30/11/2015	2037 On 04-February-16	9.43	Call	Bond Future	2855	3	3	3	0.00
30/11/2015	2037 On 04-February-16	8.76	Call	Bond Future	620	1	1	1	0.00
30/11/2015	2037 On 04-February-16	9.30	Call	Bond Future	2256	3	2	3	0.00
30/11/2015	2037 On 04-February-16	8.75	Call	Bond Future	602	1	1	1	0.00
30/11/2015	2037 On 04-February-16	8.75	Put	Bond Future	5501	5	6	5	0.00
30/11/2015	2037 On 04-February-16	8.76	Put	Bond Future	5425	5	5	5	0.00
30/11/2015	2037 On 04-February-16	9.30	Put	Bond Future	2214	2	2	2	16.00
30/11/2015	2037 On 04-February-16	8.74	Put	Bond Future	5577	5	6	5	0.00
30/11/2015	2037 On 04-February-16	9.43	Put	Bond Future	1702	2	2	2	16.00
30/11/2015	2037 On 05-May-16			Bond Future	9.36	95.0757	94.5378	95.0757	0.00
30/11/2015	2037 On 05-May-16	8.99	Call	Bond Future	2120	2	2	2	0.00
30/11/2015	2037 On 05-May-16	9.00	Call	Bond Future	2152	2	2	2	0.00
30/11/2015	2037 On 05-May-16	9.01	Call	Bond Future	2184	2	2	2	0.00
30/11/2015	2037 On 05-May-16	9.00	Put	Bond Future	5267	5	5	5	0.00
30/11/2015	2037 On 05-May-16	8.99	Put	Bond Future	5325	5	5	5	0.00
30/11/2015	2037 On 05-May-16	9.01	Put	Bond Future	5209	5	5	5	0.00
30/11/2015	2037 On 04-August-16			Bond Future	9.41	92.5838	92.0352	92.5838	0.00
30/11/2015	2037 On 04-August-16	9.26	Call	Bond Future	3764	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2015	2037 On 04-August-16	9.25	Call	Bond Future	3725	4	4	4	0.00
30/11/2015	2037 On 04-August-16	9.24	Call	Bond Future	3687	4	4	4	0.00
30/11/2015	2037 On 04-August-16	9.25	Put	Bond Future	5081	5	5	5	0.00
30/11/2015	2037 On 04-August-16	9.26	Put	Bond Future	5033	5	5	5	0.00
30/11/2015	2037 On 04-August-16	9.24	Put	Bond Future	5129	5	5	5	0.00
30/11/2015	2038 On 04-February-16			Bond Future	130.71	130.7226	130.7052	130.7226	16,637.00
30/11/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
30/11/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
30/11/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
30/11/2015	2038 On 04-February-16	131.01	Put	Bond Future	305	0	0	0	0.00
30/11/2015	2038 On 04-February-16	131.00	Put	Bond Future	295	0	0	0	0.00
30/11/2015	2038 On 04-February-16	130.99	Put	Bond Future	285	0	0	0	0.00
30/11/2015	2038 On 05-May-16			Bond Future	132.96	132.9824	132.9609	132.9824	0.00
30/11/2015	2038 On 05-May-16	130.99	Call	Bond Future	1971	2	2	2	0.00
30/11/2015	2038 On 05-May-16	131.01	Call	Bond Future	1951	2	2	2	0.00
30/11/2015	2038 On 05-May-16	131.00	Call	Bond Future	1961	2	2	2	0.00
30/11/2015	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
30/11/2015	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
30/11/2015	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
30/11/2015	2040 On 04-February-16			Bond Future	9.37	97.2665	96.7055	97.2665	1,820.00
30/11/2015	2040 On 04-February-16	9.49	Call	Bond Future	2993	3	3	3	0.00
30/11/2015	2040 On 04-February-16	9.51	Call	Bond Future	3097	4	3	4	0.00
30/11/2015	2040 On 04-February-16	9.50	Call	Bond Future	3045	3	3	3	0.00
30/11/2015	2040 On 04-February-16	9.50	Put	Bond Future	1863	2	2	2	0.00
30/11/2015	2040 On 04-February-16	9.51	Put	Bond Future	1825	2	2	2	0.00
30/11/2015	2040 On 04-February-16	9.49	Put	Bond Future	1901	2	2	2	0.00
30/11/2015	2040 On 05-May-16			Bond Future	9.43	98.9592	98.3851	98.9592	0.00
30/11/2015	2040 On 05-May-16	9.51	Call	Bond Future	4082	4	4	4	0.00
30/11/2015	2040 On 05-May-16	9.50	Call	Bond Future	4035	4	4	4	0.00
30/11/2015	2040 On 05-May-16	9.49	Call	Bond Future	3988	4	4	4	0.00
30/11/2015	2040 On 05-May-16	9.50	Put	Bond Future	3415	3	3	3	0.00
30/11/2015	2040 On 05-May-16	9.51	Put	Bond Future	3373	3	3	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
30/11/2015	2040 On 05-May-16	9.49	Put	Bond Future	3459	3	3	3	0.00
30/11/2015	2040 On 04-August-16			Bond Future	9.49	96.2891	95.7036	96.2891	0.00
30/11/2015	2040 On 04-August-16	9.50	Call	Bond Future	4734	5	5	5	0.00
30/11/2015	2040 On 04-August-16	9.51	Call	Bond Future	4779	5	5	5	0.00
30/11/2015	2040 On 04-August-16	9.49	Call	Bond Future	4689	5	5	5	0.00
30/11/2015	2040 On 04-August-16	9.51	Put	Bond Future	4557	4	5	4	0.00
30/11/2015	2040 On 04-August-16	9.50	Put	Bond Future	4602	4	5	4	0.00
30/11/2015	2040 On 04-August-16	9.49	Put	Bond Future	4647	4	5	4	0.00
30/11/2015	2044 On 04-February-16			Bond Future	9.36	94.7384	94.1689	94.7384	19,202.00
30/11/2015	2044 On 04-February-16	9.00	Call	Bond Future	1097	1	1	1	0.00
30/11/2015	2044 On 04-February-16	9.01	Call	Bond Future	1125	1	1	1	0.00
30/11/2015	2044 On 04-February-16	8.99	Call	Bond Future	1069	1	1	1	0.00
30/11/2015	2044 On 04-February-16	9.58	Call	Bond Future	3562	4	4	4	0.00
30/11/2015	2044 On 04-February-16	9.01	Put	Bond Future	4527	4	5	4	0.00
30/11/2015	2044 On 04-February-16	9.58	Put	Bond Future	1572	1	2	1	0.00
30/11/2015	2044 On 04-February-16	8.99	Put	Bond Future	4670	4	5	4	0.00
30/11/2015	2044 On 04-February-16	9.00	Put	Bond Future	4598	4	5	4	0.00
30/11/2015	2044 On 05-May-16			Bond Future	9.42	96.3872	95.8046	96.3872	0.00
30/11/2015	2044 On 05-May-16	8.99	Call	Bond Future	2111	2	2	2	0.00
30/11/2015	2044 On 05-May-16	9.01	Call	Bond Future	2177	2	2	2	0.00
30/11/2015	2044 On 05-May-16	9.00	Call	Bond Future	2144	2	2	2	0.00
30/11/2015	2044 On 05-May-16	9.01	Put	Bond Future	6117	6	6	6	0.00
30/11/2015	2044 On 05-May-16	8.99	Put	Bond Future	6250	6	6	6	0.00
30/11/2015	2044 On 05-May-16	9.00	Put	Bond Future	6183	6	6	6	0.00
30/11/2015	2044 On 04-August-16			Bond Future	9.47	93.7944	93.2004	93.7944	0.00
30/11/2015	2044 On 04-August-16	9.51	Call	Bond Future	4905	5	5	5	0.00
30/11/2015	2044 On 04-August-16	9.50	Call	Bond Future	4859	5	5	5	0.00
30/11/2015	2044 On 04-August-16	9.49	Call	Bond Future	4814	5	5	5	0.00
30/11/2015	2044 On 04-August-16	9.50	Put	Bond Future	4613	4	5	4	0.00
30/11/2015	2044 On 04-August-16	9.49	Put	Bond Future	4659	4	5	4	0.00
30/11/2015	2044 On 04-August-16	9.51	Put	Bond Future	4568	4	5	4	0.00
30/11/2015	2046 On 04-February-16			Bond Future	131.85	131.8688	131.8519	131.8688	11,948.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2015	2046 On 04-February-16	127.99	Call	Bond Future	3862	4	4	4	0.00
30/11/2015	2046 On 04-February-16	128.00	Call	Bond Future	3852	4	4	4	0.00
30/11/2015	2046 On 04-February-16	128.01	Call	Bond Future	3842	4	4	4	0.00
30/11/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
30/11/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
30/11/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
30/11/2015	2046 On 05-May-16			Bond Future	132.70	132.7199	132.6987	132.7199	0.00
30/11/2015	2046 On 05-May-16	130.00	Call	Bond Future	2699	3	3	3	0.00
30/11/2015	2046 On 05-May-16	129.99	Call	Bond Future	2709	3	3	3	0.00
30/11/2015	2046 On 05-May-16	130.01	Call	Bond Future	2689	3	3	3	0.00
30/11/2015	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
30/11/2015	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
30/11/2015	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
30/11/2015	2050 On 04-February-16			Bond Future	138.64	138.9962	138.6423	138.9962	11,023.00
30/11/2015	2050 On 04-February-16	138.00	Call	Bond Future	642	1	1	1	0.00
30/11/2015	2050 On 04-February-16	137.99	Call	Bond Future	652	1	1	1	0.00
30/11/2015	2050 On 04-February-16	138.01	Call	Bond Future	632	1	1	1	0.00
30/11/2015	2050 On 04-February-16	138.01	Put	Bond Future	0	0	0	0	0.00
30/11/2015	2050 On 04-February-16	138.00	Put	Bond Future	0	0	0	0	0.00
30/11/2015	2050 On 04-February-16	137.99	Put	Bond Future	0	0	0	0	0.00
30/11/2015	2050 On 05-May-16			Bond Future	141.03	141.3993	141.0345	141.3993	0.00
30/11/2015	2050 On 05-May-16	137.99	Call	Bond Future	3045	3	3	3	0.00
30/11/2015	2050 On 05-May-16	138.01	Call	Bond Future	3025	3	3	3	0.00
30/11/2015	2050 On 05-May-16	138.00	Call	Bond Future	3035	3	3	3	0.00
30/11/2015	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
30/11/2015	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
30/11/2015	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
30/11/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	8657 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
30/11/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	AL37 On 04-February-16			Index Future	471.34	471.6790	471.3360	471.6790	2.00
30/11/2015	AL37 On 05-May-16			Index Future	479.52	479.8830	479.5150	479.8830	0.00
30/11/2015	AL7T On 04-February-16			Index Future	550.34	551.6490	550.3380	551.6490	0.00
30/11/2015	AL7T On 05-May-16			Index Future	559.89	561.2430	559.8870	561.2430	0.00
30/11/2015	ALBI On 04-February-16			Index Future	501.04	502.6490	501.0380	502.6490	611.00
30/11/2015	ALBI On 05-May-16			Index Future	509.73	511.3910	509.7320	511.3910	0.00
30/11/2015	ALBI On 04-August-16			Index Future	519.09	520.7900	519.0930	520.7900	0.00
30/11/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/11/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2015	EL28 On 04-February-16			Bond Future	128.12	128.1372	128.1219	128.1372	0.00
30/11/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
30/11/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
30/11/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
30/11/2015	EL28 On 04-February-16	129.00	Put	Bond Future	878	1	1	1	0.00
30/11/2015	EL28 On 04-February-16	129.01	Put	Bond Future	888	1	1	1	0.00
30/11/2015	EL28 On 04-February-16	128.99	Put	Bond Future	868	1	1	1	0.00
30/11/2015	EL28 On 05-May-16			Bond Future	128.76	128.7779	128.7585	128.7779	0.00
30/11/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
30/11/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
30/11/2015	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
30/11/2015	EL28 On 05-May-16	129.00	Put	Bond Future	241	0	0	0	0.00
30/11/2015	EL28 On 05-May-16	129.01	Put	Bond Future	251	0	0	0	0.00
30/11/2015	EL28 On 05-May-16	128.99	Put	Bond Future	231	0	0	0	0.00
30/11/2015	ES33 On 04-February-16			Bond Future	10.16	81.7598	81.3847	81.7598	8,569.00
30/11/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
30/11/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
30/11/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
30/11/2015	ES33 On 04-February-16	9.99	Put	Bond Future	1189	1	1	1	0.00
30/11/2015	ES33 On 04-February-16	10.01	Put	Bond Future	1051	1	1	1	0.00
30/11/2015	ES33 On 04-February-16	10.00	Put	Bond Future	1120	1	1	1	0.00
30/11/2015	ES33 On 05-May-16			Bond Future	10.25	79.3923	79.0080	79.3923	0.00
30/11/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
30/11/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
30/11/2015	ES33 On 05-May-16	10.00	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
30/11/2015	ES33 On 05-May-16	10.00	Put	Bond Future	1714	1	2	1	0.00
30/11/2015	ES33 On 05-May-16	10.01	Put	Bond Future	1645	1	2	1	0.00
30/11/2015	ES33 On 05-May-16	9.99	Put	Bond Future	1783	1	2	1	0.00
30/11/2015	ES33 On 04-August-16			Bond Future	10.33	80.8680	80.4760	80.8680	0.00
30/11/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
30/11/2015	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
30/11/2015	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
30/11/2015	ES33 On 04-August-16	10.24	Put	Bond Future	620	0	1	0	0.00
30/11/2015	ES33 On 04-August-16	10.26	Put	Bond Future	487	0	0	0	0.00
30/11/2015	ES33 On 04-August-16	10.25	Put	Bond Future	553	0	1	0	0.00
30/11/2015	ES42 On 04-February-16			Bond Future	10.24	87.1148	86.7201	87.1148	2,750.00
30/11/2015	ES42 On 05-May-16			Bond Future	10.32	84.3679	83.9634	84.3679	4,500.00
30/11/2015	GOVI On 04-February-16			GOVI	498.60	499.9570	498.5970	499.9570	452.00
30/11/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
30/11/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
30/11/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
30/11/2015	GOVI On 04-February-16	512.00	Put	GOVI	134030	12	13	12	0.00
30/11/2015	GOVI On 04-February-16	512.01	Put	GOVI	134130	12	13	12	0.00
30/11/2015	GOVI On 04-February-16	511.99	Put	GOVI	133930	12	13	12	0.00
30/11/2015	GOVI On 05-May-16			GOVI	507.25	508.6520	507.2490	508.6520	146.00
30/11/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
30/11/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
30/11/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
30/11/2015	GOVI On 05-May-16	517.99	Put	GOVI	107410	9	11	9	0.00
30/11/2015	GOVI On 05-May-16	518.00	Put	GOVI	107510	9	11	9	0.00
30/11/2015	GOVI On 05-May-16	518.01	Put	GOVI	107610	9	11	9	0.00
30/11/2015	GOVI On 04-August-16			GOVI	516.56	518.0010	516.5640	518.0010	0.00
30/11/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
30/11/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
30/11/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
30/11/2015	GOVI On 04-August-16	521.01	Put	GOVI	44460	3	4	3	0.00
30/11/2015	GOVI On 04-August-16	520.99	Put	GOVI	44260	3	4	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
30/11/2015	GOVI On 04-August-16	521.00	Put	GOVI	44360	3	4	3	0.00
30/11/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/11/2015	IGOV On 04-February-16			Index Future	238.50	238.6450	238.5000	238.6450	1,038.00
30/11/2015	IGOV On 05-May-16			Index Future	242.61	242.7710	242.6140	242.7710	21.00
30/11/2015	IGOV On 04-August-16			Index Future	247.11	247.2780	247.1140	247.2780	0.00
30/11/2015	ILBI On 04-February-16			Index Future	645.34	645.5390	645.3400	645.5390	157.00
30/11/2015	ILBI On 05-May-16			Index Future	656.39	656.5970	656.3900	656.5970	0.00
30/11/2015	IS01 On 19-December-16			Interest Rate Swap	99.91	99.8889	99.9059	99.8889	0.00
30/11/2015	IS02 On 18-December-17			Interest Rate Swap	100.04	99.9694	100.0390	99.9694	0.00
30/11/2015	IS05 On 17-December-20			Interest Rate Swap	99.74	99.5336	99.7362	99.5336	0.00
30/11/2015	IS10 On 17-December-25			Interest Rate Swap	101.56	101.2561	101.5593	101.2561	0.00
30/11/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/11/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
30/11/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
30/11/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
30/11/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.51	93.4900	93.4900	93.4900	0.00
30/11/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.53	93.4700	93.4700	93.4700	0.00
30/11/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.62	93.3800	93.3800	93.3800	2,000.00
30/11/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
30/11/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.82	93.1800	93.1800	93.1800	0.00
30/11/2015	JBAF On 18-May-16			Jibar Tradeable Future	6.94	93.0600	93.0600	93.0600	0.00
30/11/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.97	93.0300	93.0300	93.0300	0.00
30/11/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.22	92.7800	92.7800	92.7800	0.00
30/11/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	0.00
30/11/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.52	92.4800	92.4800	92.4800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.70	92.3000	92.3000	92.3000	0.00
30/11/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.79	92.2100	92.2100	92.2100	0.00
30/11/2015	R023 On 04-February-16			Bond Future	8.44	99.9666	99.8387	99.9666	15,449.00
30/11/2015	R023 On 04-February-16	8.01	Call	Bond Future	397	0	0	0	0.00
30/11/2015	R023 On 04-February-16	7.99	Call	Bond Future	374	0	0	0	0.00
30/11/2015	R023 On 04-February-16	8.00	Call	Bond Future	385	0	0	0	0.00
30/11/2015	R023 On 04-February-16	7.99	Put	Bond Future	2721	3	3	3	0.00
30/11/2015	R023 On 04-February-16	8.00	Put	Bond Future	2680	3	3	3	0.00
30/11/2015	R023 On 04-February-16	8.01	Put	Bond Future	2639	3	3	3	0.00
30/11/2015	R023 On 05-May-16			Bond Future	8.51	97.7777	97.6443	97.7777	0.00
30/11/2015	R023 On 05-May-16	8.26	Call	Bond Future	1276	1	1	1	0.00
30/11/2015	R023 On 05-May-16	8.25	Call	Bond Future	1256	1	1	1	0.00
30/11/2015	R023 On 05-May-16	8.24	Call	Bond Future	1236	1	1	1	0.00
30/11/2015	R023 On 05-May-16	8.25	Put	Bond Future	2537	2	3	2	0.00
30/11/2015	R023 On 05-May-16	8.26	Put	Bond Future	2507	2	3	2	0.00
30/11/2015	R023 On 05-May-16	8.24	Put	Bond Future	2568	2	3	2	0.00
30/11/2015	R023 On 04-August-16			Bond Future	8.55	99.5947	99.4580	99.5947	0.00
30/11/2015	R023 On 04-August-16	8.24	Call	Bond Future	1563	2	2	2	0.00
30/11/2015	R023 On 04-August-16	8.25	Call	Bond Future	1582	2	2	2	0.00
30/11/2015	R023 On 04-August-16	8.26	Call	Bond Future	1602	2	2	2	0.00
30/11/2015	R023 On 04-August-16	8.25	Put	Bond Future	3058	3	3	3	0.00
30/11/2015	R023 On 04-August-16	8.24	Put	Bond Future	3088	3	3	3	0.00
30/11/2015	R023 On 04-August-16	8.26	Put	Bond Future	3029	3	3	3	0.00
30/11/2015	R186 On 04-February-16			Bond Future	8.64	114.7218	114.3769	114.7218	59,594.00
30/11/2015	R186 On 04-February-16	7.51	Call	Bond Future	44	0	0	0	0.00
30/11/2015	R186 On 04-February-16	7.90	Call	Bond Future	225	0	0	0	680.00
30/11/2015	R186 On 04-February-16	8.45	Call	Bond Future	1198	1	1	1	350.00
30/11/2015	R186 On 04-February-16	8.75	Call	Bond Future	2283	3	2	3	0.00
30/11/2015	R186 On 04-February-16	9.20	Call	Bond Future	4614	5	5	5	0.00
30/11/2015	R186 On 04-February-16	7.50	Call	Bond Future	42	0	0	0	0.00
30/11/2015	R186 On 04-February-16	8.83	Call	Bond Future	2642	3	3	3	0.00
30/11/2015	R186 On 04-February-16	7.49	Call	Bond Future	40	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2015	R186 On 04-February-16	8.70	Call	Bond Future	2073	2	2	2	0.00
30/11/2015	R186 On 04-February-16	8.80	Call	Bond Future	2504	3	3	3	0.00
30/11/2015	R186 On 04-February-16	8.65	Call	Bond Future	1875	2	2	2	0.00
30/11/2015	R186 On 04-February-16	8.85	Call	Bond Future	2737	3	3	3	0.00
30/11/2015	R186 On 04-February-16	8.02	Call	Bond Future	345	0	0	0	700.00
30/11/2015	R186 On 04-February-16	8.40	Call	Bond Future	1059	1	1	1	680.00
30/11/2015	R186 On 04-February-16	7.90	Put	Bond Future	5989	6	6	6	0.00
30/11/2015	R186 On 04-February-16	8.45	Put	Bond Future	2622	2	3	2	0.00
30/11/2015	R186 On 04-February-16	7.51	Put	Bond Future	9023	9	9	9	0.00
30/11/2015	R186 On 04-February-16	9.20	Put	Bond Future	460	0	0	0	700.00
30/11/2015	R186 On 04-February-16	8.75	Put	Bond Future	1430	1	1	1	11,695.00
30/11/2015	R186 On 04-February-16	7.49	Put	Bond Future	9187	9	9	9	0.00
30/11/2015	R186 On 04-February-16	8.85	Put	Bond Future	1138	1	1	1	0.00
30/11/2015	R186 On 04-February-16	7.50	Put	Bond Future	9105	9	9	9	0.00
30/11/2015	R186 On 04-February-16	8.65	Put	Bond Future	1774	2	2	2	340.00
30/11/2015	R186 On 04-February-16	8.70	Put	Bond Future	1595	1	2	1	5,000.00
30/11/2015	R186 On 04-February-16	8.80	Put	Bond Future	1278	1	1	1	5,000.00
30/11/2015	R186 On 04-February-16	8.40	Put	Bond Future	2868	3	3	3	0.00
30/11/2015	R186 On 04-February-16	8.83	Put	Bond Future	1193	1	1	1	33.00
30/11/2015	R186 On 04-February-16	8.02	Put	Bond Future	5144	5	5	5	0.00
30/11/2015	R186 On 05-May-16			Bond Future	8.70	116.7175	116.3627	116.7175	0.00
30/11/2015	R186 On 05-May-16	8.34	Call	Bond Future	1648	2	2	2	0.00
30/11/2015	R186 On 05-May-16	8.33	Call	Bond Future	1621	2	2	2	0.00
30/11/2015	R186 On 05-May-16	8.35	Call	Bond Future	1675	2	2	2	0.00
30/11/2015	R186 On 05-May-16	8.75	Call	Bond Future	2992	3	3	3	0.00
30/11/2015	R186 On 05-May-16	8.85	Call	Bond Future	3395	4	3	4	0.00
30/11/2015	R186 On 05-May-16	7.56	Call	Bond Future	344	0	0	0	0.00
30/11/2015	R186 On 05-May-16	8.33	Put	Bond Future	4381	4	4	4	0.00
30/11/2015	R186 On 05-May-16	8.35	Put	Bond Future	4281	4	4	4	0.00
30/11/2015	R186 On 05-May-16	7.56	Put	Bond Future	9207	9	9	9	0.00
30/11/2015	R186 On 05-May-16	8.34	Put	Bond Future	4331	4	4	4	0.00
30/11/2015	R186 On 05-May-16	8.75	Put	Bond Future	2596	2	3	2	1,900.00
30/11/2015	R186 On 05-May-16	8.85	Put	Bond Future	2266	2	2	2	5,350.00
30/11/2015	R186 On 04-August-16			Bond Future	8.74	113.5839	113.2217	113.5839	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2015	R186 On 04-August-16	8.49	Call	Bond Future	2613	3	3	3	0.00
30/11/2015	R186 On 04-August-16	8.51	Call	Bond Future	2676	3	3	3	0.00
30/11/2015	R186 On 04-August-16	8.50	Call	Bond Future	2645	3	3	3	0.00
30/11/2015	R186 On 04-August-16	8.49	Put	Bond Future	4478	4	4	4	0.00
30/11/2015	R186 On 04-August-16	8.50	Put	Bond Future	4435	4	4	4	0.00
30/11/2015	R186 On 04-August-16	8.51	Put	Bond Future	4392	4	4	4	0.00
30/11/2015	R197 On 04-February-16			Bond Future	293.98	294.0151	293.9758	294.0151	714.00
30/11/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
30/11/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
30/11/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
30/11/2015	R197 On 04-February-16	297.00	Put	Bond Future	3024	3	3	3	0.00
30/11/2015	R197 On 04-February-16	297.01	Put	Bond Future	3034	3	3	3	0.00
30/11/2015	R197 On 04-February-16	296.99	Put	Bond Future	3014	3	3	3	0.00
30/11/2015	R197 On 05-May-16			Bond Future	299.05	299.0977	299.0487	299.0977	0.00
30/11/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
30/11/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
30/11/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
30/11/2015	R197 On 05-May-16	300.01	Put	Bond Future	961	1	1	1	0.00
30/11/2015	R197 On 05-May-16	300.00	Put	Bond Future	951	1	1	1	0.00
30/11/2015	R197 On 05-May-16	299.99	Put	Bond Future	941	1	1	1	0.00
30/11/2015	R202 On 04-February-16			Bond Future	242.61	242.6466	242.6147	242.6466	42,265.00
30/11/2015	R202 On 04-February-16	239.99	Call	Bond Future	2625	3	3	3	0.00
30/11/2015	R202 On 04-February-16	240.01	Call	Bond Future	2605	3	3	3	0.00
30/11/2015	R202 On 04-February-16	240.00	Call	Bond Future	2615	3	3	3	0.00
30/11/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
30/11/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
30/11/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
30/11/2015	R202 On 05-May-16			Bond Future	246.80	246.8410	246.8014	246.8410	0.00
30/11/2015	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
30/11/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
30/11/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
30/11/2015	R202 On 05-May-16	247.00	Put	Bond Future	199	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2015	R202 On 05-May-16	247.01	Put	Bond Future	209	0	0	0	0.00
30/11/2015	R202 On 05-May-16	246.99	Put	Bond Future	189	0	0	0	0.00
30/11/2015	R203 On 04-February-16			Bond Future	7.45	104.5375	104.4975	104.5375	16,632.00
30/11/2015	R203 On 04-February-16	7.26	Call	Bond Future	171	0	0	0	0.00
30/11/2015	R203 On 04-February-16	7.24	Call	Bond Future	160	0	0	0	0.00
30/11/2015	R203 On 04-February-16	7.25	Call	Bond Future	165	0	0	0	0.00
30/11/2015	R203 On 04-February-16	7.24	Put	Bond Future	480	0	0	0	0.00
30/11/2015	R203 On 04-February-16	7.25	Put	Bond Future	470	0	0	0	0.00
30/11/2015	R203 On 04-February-16	7.26	Put	Bond Future	461	0	0	0	0.00
30/11/2015	R203 On 05-May-16			Bond Future	7.53	102.1872	102.1430	102.1872	0.00
30/11/2015	R203 On 05-May-16	7.24	Call	Bond Future	230	0	0	0	0.00
30/11/2015	R203 On 05-May-16	7.26	Call	Bond Future	240	0	0	0	0.00
30/11/2015	R203 On 05-May-16	7.25	Call	Bond Future	235	0	0	0	0.00
30/11/2015	R203 On 05-May-16	7.26	Put	Bond Future	586	1	1	1	0.00
30/11/2015	R203 On 05-May-16	7.24	Put	Bond Future	602	1	1	1	0.00
30/11/2015	R203 On 05-May-16	7.25	Put	Bond Future	594	1	1	1	0.00
30/11/2015	R203 On 04-August-16			Bond Future	7.54	104.0864	104.0406	104.0864	0.00
30/11/2015	R203 On 04-August-16	7.24	Call	Bond Future	263	0	0	0	0.00
30/11/2015	R203 On 04-August-16	7.26	Call	Bond Future	272	0	0	0	0.00
30/11/2015	R203 On 04-August-16	7.25	Call	Bond Future	267	0	0	0	0.00
30/11/2015	R203 On 04-August-16	7.25	Put	Bond Future	570	1	1	1	0.00
30/11/2015	R203 On 04-August-16	7.26	Put	Bond Future	564	1	1	1	0.00
30/11/2015	R203 On 04-August-16	7.24	Put	Bond Future	577	1	1	1	0.00
30/11/2015	R204 On 04-February-16			Bond Future	7.82	101.5803	101.5289	101.5803	38,324.00
30/11/2015	R204 On 04-February-16	7.51	Call	Bond Future	225	0	0	0	0.00
30/11/2015	R204 On 04-February-16	7.50	Call	Bond Future	218	0	0	0	0.00
30/11/2015	R204 On 04-February-16	7.49	Call	Bond Future	211	0	0	0	0.00
30/11/2015	R204 On 04-February-16	7.50	Put	Bond Future	1035	1	1	1	0.00
30/11/2015	R204 On 04-February-16	7.51	Put	Bond Future	1016	1	1	1	0.00
30/11/2015	R204 On 04-February-16	7.49	Put	Bond Future	1053	1	1	1	0.00
30/11/2015	R204 On 05-May-16			Bond Future	7.90	103.3473	103.2916	103.3473	0.00
30/11/2015	R204 On 05-May-16	7.76	Call	Bond Future	608	1	1	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2015	R204 On 05-May-16	7.75	Call	Bond Future	598	1	1	1	0.00
30/11/2015	R204 On 05-May-16	7.74	Call	Bond Future	587	1	1	1	0.00
30/11/2015	R204 On 05-May-16	7.75	Put	Bond Future	956	1	1	1	0.00
30/11/2015	R204 On 05-May-16	7.74	Put	Bond Future	969	1	1	1	0.00
30/11/2015	R204 On 05-May-16	7.76	Put	Bond Future	943	1	1	1	0.00
30/11/2015	R204 On 04-August-16			Bond Future	7.96	101.2276	101.1702	101.2276	0.00
30/11/2015	R204 On 04-August-16	7.74	Call	Bond Future	666	1	1	1	0.00
30/11/2015	R204 On 04-August-16	7.75	Call	Bond Future	675	1	1	1	0.00
30/11/2015	R204 On 04-August-16	7.76	Call	Bond Future	684	1	1	1	0.00
30/11/2015	R204 On 04-August-16	7.75	Put	Bond Future	1113	1	1	1	0.00
30/11/2015	R204 On 04-August-16	7.76	Put	Bond Future	1101	1	1	1	0.00
30/11/2015	R204 On 04-August-16	7.74	Put	Bond Future	1125	1	1	1	0.00
30/11/2015	R207 On 04-February-16			Bond Future	8.06	97.8873	97.8047	97.8873	48,100.00
30/11/2015	R207 On 04-February-16	7.27	Call	Bond Future	53	0	0	0	43.00
30/11/2015	R207 On 04-February-16	7.50	Call	Bond Future	136	0	0	0	19.00
30/11/2015	R207 On 04-February-16	7.51	Call	Bond Future	141	0	0	0	0.00
30/11/2015	R207 On 04-February-16	7.49	Call	Bond Future	131	0	0	0	0.00
30/11/2015	R207 On 04-February-16	7.50	Put	Bond Future	1984	2	2	2	0.00
30/11/2015	R207 On 04-February-16	7.51	Put	Bond Future	1955	2	2	2	0.00
30/11/2015	R207 On 04-February-16	7.27	Put	Bond Future	2671	3	3	3	0.00
30/11/2015	R207 On 04-February-16	7.49	Put	Bond Future	2012	2	2	2	0.00
30/11/2015	R207 On 05-May-16			Bond Future	8.14	99.5905	99.5030	99.5905	0.00
30/11/2015	R207 On 05-May-16	7.86	Call	Bond Future	682	1	1	1	0.00
30/11/2015	R207 On 05-May-16	7.84	Call	Bond Future	658	1	1	1	0.00
30/11/2015	R207 On 05-May-16	7.85	Call	Bond Future	670	1	1	1	0.00
30/11/2015	R207 On 05-May-16	7.56	Call	Bond Future	385	0	0	0	43.00
30/11/2015	R207 On 05-May-16	7.85	Put	Bond Future	1575	2	2	2	0.00
30/11/2015	R207 On 05-May-16	7.86	Put	Bond Future	1556	1	2	1	0.00
30/11/2015	R207 On 05-May-16	7.56	Put	Bond Future	2196	2	2	2	0.00
30/11/2015	R207 On 05-May-16	7.84	Put	Bond Future	1594	2	2	2	0.00
30/11/2015	R207 On 04-August-16			Bond Future	8.20	97.7970	97.7072	97.7970	0.00
30/11/2015	R207 On 04-August-16	8.01	Call	Bond Future	992	1	1	1	0.00
30/11/2015	R207 On 04-August-16	7.99	Call	Bond Future	967	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2015	R207 On 04-August-16	8.00	Call	Bond Future	979	1	1	1	0.00
30/11/2015	R207 On 04-August-16	7.99	Put	Bond Future	1581	2	2	2	0.00
30/11/2015	R207 On 04-August-16	8.00	Put	Bond Future	1565	2	2	2	0.00
30/11/2015	R207 On 04-August-16	8.01	Put	Bond Future	1549	2	2	2	0.00
30/11/2015	R208 On 04-February-16			Bond Future	8.20	96.5483	96.4482	96.5483	40,743.00
30/11/2015	R208 On 04-February-16	7.75	Call	Bond Future	270	0	0	0	0.00
30/11/2015	R208 On 04-February-16	7.74	Call	Bond Future	261	0	0	0	0.00
30/11/2015	R208 On 04-February-16	7.76	Call	Bond Future	279	0	0	0	0.00
30/11/2015	R208 On 04-February-16	7.74	Put	Bond Future	2102	2	2	2	0.00
30/11/2015	R208 On 04-February-16	7.76	Put	Bond Future	2038	2	2	2	0.00
30/11/2015	R208 On 04-February-16	7.75	Put	Bond Future	2069	2	2	2	0.00
30/11/2015	R208 On 05-May-16			Bond Future	8.27	94.8271	94.7220	94.8271	0.00
30/11/2015	R208 On 05-May-16	7.99	Call	Bond Future	879	1	1	1	0.00
30/11/2015	R208 On 05-May-16	8.01	Call	Bond Future	909	1	1	1	0.00
30/11/2015	R208 On 05-May-16	8.00	Call	Bond Future	894	1	1	1	0.00
30/11/2015	R208 On 05-May-16	8.00	Put	Bond Future	1920	2	2	2	0.00
30/11/2015	R208 On 05-May-16	8.01	Put	Bond Future	1897	2	2	2	0.00
30/11/2015	R208 On 05-May-16	7.99	Put	Bond Future	1944	2	2	2	0.00
30/11/2015	R208 On 04-August-16			Bond Future	8.32	96.5895	96.4818	96.5895	0.00
30/11/2015	R208 On 04-August-16	7.99	Call	Bond Future	1094	1	1	1	0.00
30/11/2015	R208 On 04-August-16	8.00	Call	Bond Future	1108	1	1	1	0.00
30/11/2015	R208 On 04-August-16	8.01	Call	Bond Future	1123	1	1	1	0.00
30/11/2015	R208 On 04-August-16	7.99	Put	Bond Future	2303	2	2	2	0.00
30/11/2015	R208 On 04-August-16	8.00	Put	Bond Future	2281	2	2	2	0.00
30/11/2015	R208 On 04-August-16	8.01	Put	Bond Future	2259	2	2	2	0.00
30/11/2015	R209 On 04-February-16			Bond Future	9.22	75.7340	75.2974	75.7340	40,791.00
30/11/2015	R209 On 04-February-16	8.74	Call	Bond Future	605	1	1	1	0.00
30/11/2015	R209 On 04-February-16	8.75	Call	Bond Future	622	1	1	1	0.00
30/11/2015	R209 On 04-February-16	8.76	Call	Bond Future	640	1	1	1	0.00
30/11/2015	R209 On 04-February-16	9.52	Call	Bond Future	3106	3	3	3	0.00
30/11/2015	R209 On 04-February-16	8.76	Put	Bond Future	4027	4	4	4	0.00
30/11/2015	R209 On 04-February-16	8.74	Put	Bond Future	4146	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2015	R209 On 04-February-16	9.52	Put	Bond Future	977	1	1	1	2,200.00
30/11/2015	R209 On 04-February-16	8.75	Put	Bond Future	4086	4	4	4	0.00
30/11/2015	R209 On 05-May-16			Bond Future	9.27	73.9026	73.4560	73.9026	0.00
30/11/2015	R209 On 05-May-16	9.00	Call	Bond Future	1992	2	2	2	6,700.00
30/11/2015	R209 On 05-May-16	9.01	Call	Bond Future	2021	2	2	2	0.00
30/11/2015	R209 On 05-May-16	8.25	Call	Bond Future	524	1	1	1	6,700.00
30/11/2015	R209 On 05-May-16	8.99	Call	Bond Future	1964	2	2	2	0.00
30/11/2015	R209 On 05-May-16	9.00	Put	Bond Future	3956	4	4	4	0.00
30/11/2015	R209 On 05-May-16	9.01	Put	Bond Future	3911	4	4	4	0.00
30/11/2015	R209 On 05-May-16	8.99	Put	Bond Future	4001	4	4	4	0.00
30/11/2015	R209 On 05-May-16	8.25	Put	Bond Future	8353	8	8	8	0.00
30/11/2015	R209 On 04-August-16			Bond Future	9.32	75.2763	74.8210	75.2763	0.00
30/11/2015	R209 On 04-August-16	9.24	Call	Bond Future	3327	4	3	4	0.00
30/11/2015	R209 On 04-August-16	9.26	Call	Bond Future	3394	4	3	4	0.00
30/11/2015	R209 On 04-August-16	9.25	Call	Bond Future	3360	4	3	4	0.00
30/11/2015	R209 On 04-August-16	9.24	Put	Bond Future	3876	4	4	4	0.00
30/11/2015	R209 On 04-August-16	9.26	Put	Bond Future	3801	4	4	4	0.00
30/11/2015	R209 On 04-August-16	9.25	Put	Bond Future	3838	4	4	4	0.00
30/11/2015	R210 On 04-February-16			Bond Future	184.39	184.4108	184.3863	184.4108	3,296.00
30/11/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
30/11/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
30/11/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
30/11/2015	R210 On 04-February-16	185.00	Put	Bond Future	614	1	1	1	0.00
30/11/2015	R210 On 04-February-16	185.01	Put	Bond Future	624	1	1	1	0.00
30/11/2015	R210 On 04-February-16	184.99	Put	Bond Future	604	1	1	1	0.00
30/11/2015	R210 On 05-May-16			Bond Future	185.40	185.4334	185.4027	185.4334	0.00
30/11/2015	R210 On 05-May-16	184.99	Call	Bond Future	413	0	0	0	0.00
30/11/2015	R210 On 05-May-16	185.00	Call	Bond Future	403	0	0	0	0.00
30/11/2015	R210 On 05-May-16	185.01	Call	Bond Future	393	0	0	0	0.00
30/11/2015	R210 On 05-May-16	184.99	Put	Bond Future	0	0	0	0	0.00
30/11/2015	R210 On 05-May-16	185.00	Put	Bond Future	0	0	0	0	0.00
30/11/2015	R210 On 05-May-16	185.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2015	R211 On 04-February-16			Bond Future	135.54	135.5627	135.5444	135.5627	1,010.00
30/11/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
30/11/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
30/11/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
30/11/2015	R211 On 04-February-16	139.00	Put	Bond Future	3456	3	3	3	0.00
30/11/2015	R211 On 04-February-16	139.01	Put	Bond Future	3466	3	3	3	0.00
30/11/2015	R211 On 04-February-16	138.99	Put	Bond Future	3446	3	3	3	0.00
30/11/2015	R211 On 05-May-16			Bond Future	137.88	137.9064	137.8836	137.9064	0.00
30/11/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
30/11/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
30/11/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
30/11/2015	R211 On 05-May-16	138.99	Put	Bond Future	1106	1	1	1	0.00
30/11/2015	R211 On 05-May-16	139.00	Put	Bond Future	1116	1	1	1	0.00
30/11/2015	R211 On 05-May-16	139.01	Put	Bond Future	1126	1	1	1	0.00
30/11/2015	R212 On 04-February-16			Bond Future	141.79	141.8101	141.7912	141.8101	1,569.00
30/11/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
30/11/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
30/11/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
30/11/2015	R212 On 04-February-16	146.00	Put	Bond Future	4209	4	4	4	0.00
30/11/2015	R212 On 04-February-16	145.99	Put	Bond Future	4199	4	4	4	0.00
30/11/2015	R212 On 04-February-16	146.01	Put	Bond Future	4219	4	4	4	0.00
30/11/2015	R212 On 05-May-16			Bond Future	144.24	144.2619	144.2381	144.2619	0.00
30/11/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
30/11/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
30/11/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
30/11/2015	R212 On 05-May-16	145.00	Put	Bond Future	762	1	1	1	0.00
30/11/2015	R212 On 05-May-16	144.99	Put	Bond Future	752	1	1	1	0.00
30/11/2015	R212 On 05-May-16	145.01	Put	Bond Future	772	1	1	1	0.00
30/11/2015	R213 On 04-February-16			Bond Future	9.12	86.2852	85.9268	86.2852	41,590.00
30/11/2015	R213 On 04-February-16	8.75	Call	Bond Future	771	1	1	1	0.00
30/11/2015	R213 On 04-February-16	8.76	Call	Bond Future	791	1	1	1	0.00
30/11/2015	R213 On 04-February-16	8.74	Call	Bond Future	750	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2015	R213 On 04-February-16	8.75	Put	Bond Future	3480	3	3	3	0.00
30/11/2015	R213 On 04-February-16	8.76	Put	Bond Future	3426	3	3	3	0.00
30/11/2015	R213 On 04-February-16	8.74	Put	Bond Future	3534	3	4	3	0.00
30/11/2015	R213 On 05-May-16			Bond Future	9.18	84.2385	83.8710	84.2385	0.00
30/11/2015	R213 On 05-May-16	8.74	Call	Bond Future	1486	2	1	2	0.00
30/11/2015	R213 On 05-May-16	8.75	Call	Bond Future	1510	2	2	2	0.00
30/11/2015	R213 On 05-May-16	8.76	Call	Bond Future	1534	2	2	2	0.00
30/11/2015	R213 On 05-May-16	8.75	Put	Bond Future	4611	4	5	4	0.00
30/11/2015	R213 On 05-May-16	8.74	Put	Bond Future	4661	4	5	4	0.00
30/11/2015	R213 On 05-May-16	8.76	Put	Bond Future	4562	4	5	4	0.00
30/11/2015	R213 On 04-August-16			Bond Future	9.23	85.8039	85.4290	85.8039	0.00
30/11/2015	R213 On 04-August-16	8.99	Call	Bond Future	2715	3	3	3	0.00
30/11/2015	R213 On 04-August-16	9.01	Call	Bond Future	2775	3	3	3	0.00
30/11/2015	R213 On 04-August-16	9.00	Call	Bond Future	2745	3	3	3	0.00
30/11/2015	R213 On 04-August-16	8.99	Put	Bond Future	4399	4	4	4	0.00
30/11/2015	R213 On 04-August-16	9.01	Put	Bond Future	4317	4	4	4	0.00
30/11/2015	R213 On 04-August-16	9.00	Put	Bond Future	4358	4	4	4	0.00
30/11/2015	R214 On 04-February-16			Bond Future	9.28	76.5078	76.0502	76.5078	30,289.00
30/11/2015	R214 On 04-February-16	9.45	Call	Bond Future	2662	3	3	3	0.00
30/11/2015	R214 On 04-February-16	8.00	Call	Bond Future	31	0	0	0	0.00
30/11/2015	R214 On 04-February-16	8.01	Call	Bond Future	33	0	0	0	0.00
30/11/2015	R214 On 04-February-16	7.99	Call	Bond Future	30	0	0	0	0.00
30/11/2015	R214 On 04-February-16	9.35	Call	Bond Future	2241	3	2	3	0.00
30/11/2015	R214 On 04-February-16	9.45	Put	Bond Future	1385	1	1	1	25.00
30/11/2015	R214 On 04-February-16	8.00	Put	Bond Future	10762	10	11	10	0.00
30/11/2015	R214 On 04-February-16	8.01	Put	Bond Future	10669	10	11	10	0.00
30/11/2015	R214 On 04-February-16	9.35	Put	Bond Future	1700	2	2	2	25.00
30/11/2015	R214 On 04-February-16	7.99	Put	Bond Future	10854	10	11	10	0.00
30/11/2015	R214 On 05-May-16			Bond Future	9.33	74.5444	74.0764	74.5444	4,680.00
30/11/2015	R214 On 05-May-16	8.99	Call	Bond Future	1915	2	2	2	0.00
30/11/2015	R214 On 05-May-16	9.01	Call	Bond Future	1973	2	2	2	0.00
30/11/2015	R214 On 05-May-16	9.00	Call	Bond Future	1944	2	2	2	0.00
30/11/2015	R214 On 05-May-16	9.01	Put	Bond Future	4416	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2015	R214 On 05-May-16	9.00	Put	Bond Future	4466	4	4	4	0.00
30/11/2015	R214 On 05-May-16	8.99	Put	Bond Future	4516	4	5	4	0.00
30/11/2015	R214 On 04-August-16			Bond Future	9.37	75.9297	75.4525	75.9297	0.00
30/11/2015	R214 On 04-August-16	9.24	Call	Bond Future	3334	4	3	4	0.00
30/11/2015	R214 On 04-August-16	9.26	Call	Bond Future	3402	4	3	4	0.00
30/11/2015	R214 On 04-August-16	9.25	Call	Bond Future	3368	4	3	4	0.00
30/11/2015	R214 On 04-August-16	9.25	Put	Bond Future	4286	4	4	4	0.00
30/11/2015	R214 On 04-August-16	9.26	Put	Bond Future	4246	4	4	4	0.00
30/11/2015	R214 On 04-August-16	9.24	Put	Bond Future	4328	4	4	4	0.00
30/11/2015	R248 On 04-February-16			Bond Future	9.34	98.4729	97.8883	98.4729	56,523.00
30/11/2015	R248 On 04-February-16	8.99	Call	Bond Future	1145	1	1	1	0.00
30/11/2015	R248 On 04-February-16	9.45	Call	Bond Future	3036	3	3	3	0.00
30/11/2015	R248 On 04-February-16	9.55	Call	Bond Future	3587	4	4	4	0.00
30/11/2015	R248 On 04-February-16	9.01	Call	Bond Future	1205	1	1	1	0.00
30/11/2015	R248 On 04-February-16	9.00	Call	Bond Future	1175	1	1	1	0.00
30/11/2015	R248 On 04-February-16	9.45	Put	Bond Future	2031	2	2	2	75.00
30/11/2015	R248 On 04-February-16	9.00	Put	Bond Future	4581	4	5	4	0.00
30/11/2015	R248 On 04-February-16	9.01	Put	Bond Future	4509	4	5	4	0.00
30/11/2015	R248 On 04-February-16	8.99	Put	Bond Future	4653	4	5	4	0.00
30/11/2015	R248 On 04-February-16	9.55	Put	Bond Future	1649	2	2	2	75.00
30/11/2015	R248 On 05-May-16			Bond Future	9.40	95.7513	95.1533	95.7513	0.00
30/11/2015	R248 On 05-May-16	8.99	Call	Bond Future	2238	2	2	2	0.00
30/11/2015	R248 On 05-May-16	9.00	Call	Bond Future	2272	3	2	3	0.00
30/11/2015	R248 On 05-May-16	9.01	Call	Bond Future	2307	3	2	3	0.00
30/11/2015	R248 On 05-May-16	9.00	Put	Bond Future	6190	6	6	6	0.00
30/11/2015	R248 On 05-May-16	8.99	Put	Bond Future	6257	6	6	6	0.00
30/11/2015	R248 On 05-May-16	9.01	Put	Bond Future	6122	6	6	6	0.00
30/11/2015	R248 On 04-August-16			Bond Future	9.44	97.5307	96.9210	97.5307	0.00
30/11/2015	R248 On 04-August-16	9.25	Call	Bond Future	4001	4	4	4	0.00
30/11/2015	R248 On 04-August-16	9.24	Call	Bond Future	3959	4	4	4	0.00
30/11/2015	R248 On 04-August-16	9.26	Call	Bond Future	4043	4	4	4	0.00
30/11/2015	R248 On 04-August-16	9.26	Put	Bond Future	5799	6	6	6	0.00
30/11/2015	R248 On 04-August-16	9.25	Put	Bond Future	5854	6	6	6	0.00

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<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
30/11/2015	R248 On 04-August-16	9.24	Put	Bond Future	5910	6	6	6	0.00

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