



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	1386 On 28-February-31			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
21/10/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	2025 On 06-November-14			Bond Future	117.67	117.6495	117.6665	117.6495	16.00
21/10/2014	2025 On 06-November-14	116.99	Call	Bond Future	677	1	677	1	0.00
21/10/2014	2025 On 06-November-14	117.01	Call	Bond Future	657	1	657	1	0.00
21/10/2014	2025 On 06-November-14	117.00	Call	Bond Future	667	1	667	1	0.00
21/10/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2025 On 05-February-15			Bond Future	118.35	118.3333	118.3493	118.3333	0.00
21/10/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
21/10/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
21/10/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
21/10/2014	2025 On 05-February-15	118.99	Put	Bond Future	641	1	641	1	0.00
21/10/2014	2025 On 05-February-15	119.00	Put	Bond Future	651	1	651	1	0.00
21/10/2014	2025 On 05-February-15	119.01	Put	Bond Future	661	1	661	1	0.00
21/10/2014	2030 On 06-November-14			Bond Future	8.46	97.7960	8.4630	97.7960	4,663.00
21/10/2014	2030 On 06-November-14	8.99	Call	Bond Future	4204	4	4204	4	0.00
21/10/2014	2030 On 06-November-14	9.01	Call	Bond Future	4358	4	4358	4	0.00
21/10/2014	2030 On 06-November-14	9.00	Call	Bond Future	4281	4	4281	4	0.00
21/10/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2030 On 05-February-15			Bond Future	8.53	95.3072	8.5259	95.3072	0.00
21/10/2014	2030 On 05-February-15	9.24	Call	Bond Future	5548	5	5548	5	0.00
21/10/2014	2030 On 05-February-15	9.26	Call	Bond Future	5697	5	5697	5	0.00
21/10/2014	2030 On 05-February-15	9.25	Call	Bond Future	5623	5	5623	5	0.00
21/10/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2030 On 07-May-15			Bond Future	8.57	96.9480	8.5738	96.9480	0.00
21/10/2014	2030 On 07-May-15	8.75	Call	Bond Future	1395	1	1395	1	0.00
21/10/2014	2030 On 07-May-15	8.76	Call	Bond Future	1473	1	1473	1	0.00
21/10/2014	2030 On 07-May-15	8.74	Call	Bond Future	1316	1	1316	1	0.00
21/10/2014	2030 On 07-May-15	8.75	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
21/10/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2037 On 06-November-14			Bond Future	8.71	99.6048	8.7126	99.6048	10,565.00
21/10/2014	2037 On 06-November-14	9.69	Call	Bond Future	8710	8	8710	8	0.00
21/10/2014	2037 On 06-November-14	9.71	Call	Bond Future	8875	8	8875	8	0.00
21/10/2014	2037 On 06-November-14	9.70	Call	Bond Future	8793	8	8793	8	0.00
21/10/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2037 On 05-February-15			Bond Future	8.77	96.8937	8.7739	96.8937	3,280.00
21/10/2014	2037 On 05-February-15	9.49	Call	Bond Future	6424	6	6424	6	0.00
21/10/2014	2037 On 05-February-15	9.50	Call	Bond Future	6509	6	6509	6	0.00
21/10/2014	2037 On 05-February-15	9.51	Call	Bond Future	6594	6	6594	6	0.00
21/10/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2037 On 07-May-15			Bond Future	8.82	98.5620	8.8218	98.5620	0.00
21/10/2014	2037 On 07-May-15	8.99	Call	Bond Future	1556	1	1556	1	0.00
21/10/2014	2037 On 07-May-15	9.01	Call	Bond Future	1738	1	1738	1	0.00
21/10/2014	2037 On 07-May-15	9.00	Call	Bond Future	1647	1	1647	1	0.00
21/10/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2038 On 06-November-14			Bond Future	123.79	123.7713	123.7895	123.7713	1,974.00
21/10/2014	2038 On 06-November-14	119.99	Call	Bond Future	3800	4	3800	4	0.00
21/10/2014	2038 On 06-November-14	120.01	Call	Bond Future	3780	4	3780	4	0.00
21/10/2014	2038 On 06-November-14	120.00	Call	Bond Future	3790	4	3790	4	0.00
21/10/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2038 On 05-February-15			Bond Future	124.42	124.4063	124.4236	124.4063	0.00
21/10/2014	2038 On 05-February-15	123.01	Call	Bond Future	1414	1	1414	1	0.00
21/10/2014	2038 On 05-February-15	123.00	Call	Bond Future	1424	1	1424	1	0.00
21/10/2014	2038 On 05-February-15	122.99	Call	Bond Future	1434	1	1434	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
21/10/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2044 On 06-November-14			Bond Future	8.79	101.0944	8.7922	101.0944	3,002.00
21/10/2014	2044 On 06-November-14	8.99	Call	Bond Future	2025	1	2025	1	0.00
21/10/2014	2044 On 06-November-14	9.00	Call	Bond Future	2126	1	2126	1	0.00
21/10/2014	2044 On 06-November-14	9.01	Call	Bond Future	2226	1	2226	1	0.00
21/10/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2044 On 05-February-15			Bond Future	8.85	98.2810	8.8514	98.2810	0.00
21/10/2014	2044 On 05-February-15	9.01	Call	Bond Future	1609	1	1609	1	0.00
21/10/2014	2044 On 05-February-15	9.00	Call	Bond Future	1509	1	1509	1	0.00
21/10/2014	2044 On 05-February-15	8.99	Call	Bond Future	1409	1	1409	1	0.00
21/10/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2044 On 07-May-15			Bond Future	8.90	99.9733	8.8980	99.9733	0.00
21/10/2014	2044 On 07-May-15	8.99	Call	Bond Future	930	0	930	0	0.00
21/10/2014	2044 On 07-May-15	9.01	Call	Bond Future	1130	0	1130	0	0.00
21/10/2014	2044 On 07-May-15	9.00	Call	Bond Future	1030	0	1030	0	0.00
21/10/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2046 On 06-November-14			Bond Future	123.49	123.4677	123.4862	123.4677	5,389.00
21/10/2014	2046 On 06-November-14	104.43	Call	Bond Future	19056	19	19056	19	0.00
21/10/2014	2046 On 06-November-14	104.45	Call	Bond Future	19036	19	19036	19	0.00
21/10/2014	2046 On 06-November-14	104.44	Call	Bond Future	19046	19	19046	19	0.00
21/10/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2046 On 05-February-15			Bond Future	125.42	125.3996	125.4170	125.3996	0.00
21/10/2014	2046 On 05-February-15	123.99	Call	Bond Future	1427	1	1427	1	0.00
21/10/2014	2046 On 05-February-15	124.01	Call	Bond Future	1407	1	1407	1	0.00

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21/10/2014	2046 On 05-February-15	124.00	Call	Bond Future	1417	1	1417	1	0.00
21/10/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2050 On 06-November-14			Bond Future	132.05	132.0308	132.0508	132.0308	2,640.00
21/10/2014	2050 On 06-November-14	126.00	Call	Bond Future	6051	6	6051	6	0.00
21/10/2014	2050 On 06-November-14	126.01	Call	Bond Future	6041	6	6041	6	0.00
21/10/2014	2050 On 06-November-14	125.99	Call	Bond Future	6061	6	6061	6	0.00
21/10/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2050 On 05-February-15			Bond Future	132.67	132.6486	132.6671	132.6486	0.00
21/10/2014	2050 On 05-February-15	129.99	Call	Bond Future	2677	3	2677	3	0.00
21/10/2014	2050 On 05-February-15	130.01	Call	Bond Future	2657	3	2657	3	0.00
21/10/2014	2050 On 05-February-15	130.00	Call	Bond Future	2667	3	2667	3	0.00
21/10/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	AL12 On 06-November-14			Index Future	522.01	518.9760	522.0100	518.9760	0.00
21/10/2014	AL12 On 05-February-15			Index Future	530.11	527.0290	530.1050	527.0290	0.00
21/10/2014	AL12 On 07-May-15			Index Future	539.20	536.0790	539.2010	536.0790	0.00
21/10/2014	AL37 On 06-November-14			Index Future	438.61	437.7680	438.6100	437.7680	3.00
21/10/2014	AL37 On 05-February-15			Index Future	445.41	444.5610	445.4110	444.5610	0.00
21/10/2014	AL7T On 06-November-14			Index Future	518.75	517.2290	518.7530	517.2290	4.00
21/10/2014	AL7T On 05-February-15			Index Future	526.80	525.2550	526.7970	525.2550	0.00
21/10/2014	ALBI On 06-November-14			Index Future	472.81	470.9770	472.8080	470.9770	582.00
21/10/2014	ALBI On 05-February-15			Index Future	480.14	478.2850	480.1390	478.2850	65.00
21/10/2014	ALBI On 07-May-15			Index Future	488.38	486.4980	488.3780	486.4980	0.00

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21/10/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/10/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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21/10/2014	EL28 On 06-November-14			Bond Future	123.18	123.0207	123.1809	123.0207	0.00
21/10/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1181	1	1181	1	0.00
21/10/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1191	1	1191	1	0.00
21/10/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1171	1	1171	1	0.00
21/10/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	EL28 On 05-February-15			Bond Future	125.11	124.9454	125.1069	124.9454	0.00
21/10/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
21/10/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
21/10/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
21/10/2014	EL28 On 05-February-15	126.00	Put	Bond Future	893	1	893	1	0.00
21/10/2014	EL28 On 05-February-15	125.99	Put	Bond Future	883	1	883	1	0.00
21/10/2014	EL28 On 05-February-15	126.01	Put	Bond Future	903	1	903	1	0.00
21/10/2014	ES33 On 06-November-14			Bond Future	9.50	83.2497	9.4983	83.2497	6,220.00
21/10/2014	ES33 On 06-November-14	10.29	Call	Bond Future	5645	5	5645	5	0.00
21/10/2014	ES33 On 06-November-14	10.30	Call	Bond Future	5712	5	5712	5	0.00
21/10/2014	ES33 On 06-November-14	10.31	Call	Bond Future	5779	5	5779	5	0.00
21/10/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
21/10/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
21/10/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
21/10/2014	ES33 On 05-February-15			Bond Future	9.59	84.5419	9.5893	84.5419	0.00
21/10/2014	ES33 On 05-February-15	10.01	Call	Bond Future	3028	2	3028	2	0.00
21/10/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2958	2	2958	2	0.00
21/10/2014	ES33 On 05-February-15	9.99	Call	Bond Future	2888	2	2888	2	0.00
21/10/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	ES33 On 07-May-15			Bond Future	9.66	82.2057	9.6612	82.2057	0.00
21/10/2014	ES33 On 07-May-15	9.76	Call	Bond Future	717	0	717	0	0.00
21/10/2014	ES33 On 07-May-15	9.74	Call	Bond Future	573	0	573	0	0.00
21/10/2014	ES33 On 07-May-15	9.75	Call	Bond Future	645	0	645	0	0.00
21/10/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
21/10/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
21/10/2014	GOVI On 06-November-14			GOVI	471.14	469.5170	471.1380	469.5170	426.00
21/10/2014	GOVI On 06-November-14	448.99	Call	GOVI	221480	21	221480	21	0.00
21/10/2014	GOVI On 06-November-14	449.01	Call	GOVI	221280	21	221280	21	0.00
21/10/2014	GOVI On 06-November-14	449.00	Call	GOVI	221380	21	221380	21	0.00
21/10/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
21/10/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
21/10/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
21/10/2014	GOVI On 05-February-15			GOVI	478.44	476.8020	478.4440	476.8020	48.00
21/10/2014	GOVI On 05-February-15	459.99	Call	GOVI	184540	17	184540	17	0.00
21/10/2014	GOVI On 05-February-15	460.00	Call	GOVI	184440	17	184440	17	0.00
21/10/2014	GOVI On 05-February-15	460.01	Call	GOVI	184340	17	184340	17	0.00
21/10/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
21/10/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
21/10/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
21/10/2014	GOVI On 07-May-15			GOVI	486.65	484.9900	486.6540	484.9900	0.00
21/10/2014	GOVI On 07-May-15	449.99	Call	GOVI	366640	35	366640	35	0.00
21/10/2014	GOVI On 07-May-15	450.00	Call	GOVI	366540	35	366540	35	0.00
21/10/2014	GOVI On 07-May-15	450.01	Call	GOVI	366440	35	366440	35	0.00
21/10/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
21/10/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
21/10/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
21/10/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/10/2014	ICAA On 06-November-14			Can-Do Interest Rate	145.16	145.0080	145.1601	145.0080	107.00
21/10/2014	IGOV On 06-November-14			Index Future	220.71	220.5620	220.7110	220.5620	1,164.00
21/10/2014	IGOV On 05-February-15			Index Future	224.16	224.0110	224.1610	224.0110	10.00
21/10/2014	IGOV On 07-May-15			Index Future	228.03	227.8850	228.0340	227.8850	0.00
21/10/2014	ILBI On 06-November-14			Index Future	598.24	590.9830	598.2420	590.9830	0.00
21/10/2014	ILBI On 05-February-15			Index Future	607.67	600.3020	607.6740	600.3020	157.00
21/10/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
21/10/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/10/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
21/10/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/10/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	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
21/10/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/10/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.09	93.9100	6.0900	93.9100	0.00
21/10/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.23	93.7800	6.2300	93.7800	0.00
21/10/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.27	93.7200	6.2700	93.7200	0.00
21/10/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.37	93.6100	6.3700	93.6100	0.00
21/10/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.42	93.5600	6.4200	93.5600	2,850.00
21/10/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.52	93.4700	6.5200	93.4700	0.00
21/10/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.66	93.3200	6.6600	93.3200	5,000.00
21/10/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.85	93.1200	6.8500	93.1200	0.00
21/10/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.01	92.9600	7.0100	92.9600	0.00
21/10/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.14	92.8400	7.1400	92.8400	0.00
21/10/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.26	92.7200	7.2600	92.7200	0.00
21/10/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.39	92.5900	7.3900	92.5900	0.00
21/10/2014	R023 On 06-November-14			Bond Future	7.82	100.8295	7.8192	100.8295	7,833.00
21/10/2014	R023 On 06-November-14	8.60	Call	Bond Future	4555	4	4555	4	0.00
21/10/2014	R023 On 06-November-14	8.61	Call	Bond Future	4612	4	4612	4	0.00
21/10/2014	R023 On 06-November-14	8.59	Call	Bond Future	4499	4	4499	4	0.00
21/10/2014	R023 On 06-November-14	8.60	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R023 On 06-November-14	8.61	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R023 On 06-November-14	8.59	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R023 On 05-February-15			Bond Future	7.89	102.3946	7.8875	102.3946	0.00
21/10/2014	R023 On 05-February-15	8.75	Call	Bond Future	4989	5	4989	5	0.00
21/10/2014	R023 On 05-February-15	8.76	Call	Bond Future	5041	5	5041	5	0.00
21/10/2014	R023 On 05-February-15	8.74	Call	Bond Future	4938	5	4938	5	0.00
21/10/2014	R023 On 05-February-15	8.75	Put	Bond Future	104	0	104	0	0.00
21/10/2014	R023 On 05-February-15	8.76	Put	Bond Future	100	0	100	0	0.00
21/10/2014	R023 On 05-February-15	8.74	Put	Bond Future	108	0	108	0	0.00
21/10/2014	R023 On 07-May-15			Bond Future	7.93	100.2284	7.9255	100.2284	0.00
21/10/2014	R023 On 07-May-15	8.14	Call	Bond Future	2526	2	2526	2	0.00
21/10/2014	R023 On 07-May-15	8.16	Call	Bond Future	2596	2	2596	2	0.00
21/10/2014	R023 On 07-May-15	8.15	Call	Bond Future	2561	2	2561	2	0.00
21/10/2014	R023 On 07-May-15	8.15	Put	Bond Future	1291	1	1291	1	0.00
21/10/2014	R023 On 07-May-15	8.14	Put	Bond Future	1313	1	1313	1	0.00
21/10/2014	R023 On 07-May-15	8.16	Put	Bond Future	1270	1	1270	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
21/10/2014	R023 On 06-August-15			Bond Future	7.94	102.0904	7.9442	102.0904	0.00
21/10/2014	R023 On 06-August-15	8.24	Call	Bond Future	3252	3	3252	3	0.00
21/10/2014	R023 On 06-August-15	9.07	Call	Bond Future	6518	6	6518	6	0.00
21/10/2014	R023 On 06-August-15	8.25	Call	Bond Future	3286	3	3286	3	0.00
21/10/2014	R023 On 06-August-15	8.26	Call	Bond Future	3320	3	3320	3	0.00
21/10/2014	R023 On 06-August-15	8.24	Put	Bond Future	1624	2	1624	2	0.00
21/10/2014	R023 On 06-August-15	8.26	Put	Bond Future	1583	2	1583	2	0.00
21/10/2014	R023 On 06-August-15	8.25	Put	Bond Future	1604	2	1604	2	0.00
21/10/2014	R023 On 06-August-15	9.07	Put	Bond Future	499	1	499	1	911.00
21/10/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	6.7365	107.5527	0.00
21/10/2014	R157 On 06-November-14	6.19	Call	Bond Future	2	0	2	0	0.00
21/10/2014	R157 On 06-November-14	6.21	Call	Bond Future	2	0	2	0	0.00
21/10/2014	R157 On 06-November-14	6.20	Call	Bond Future	2	0	2	0	0.00
21/10/2014	R157 On 06-November-14	6.21	Put	Bond Future	448	0	448	0	0.00
21/10/2014	R157 On 06-November-14	6.19	Put	Bond Future	465	0	465	0	0.00
21/10/2014	R157 On 06-November-14	6.20	Put	Bond Future	457	0	457	0	0.00
21/10/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
21/10/2014	R157 On 05-February-15	8.74	Call	Bond Future	1084	1	1084	1	0.00
21/10/2014	R157 On 05-February-15	8.76	Call	Bond Future	1095	1	1095	1	0.00
21/10/2014	R157 On 05-February-15	8.75	Call	Bond Future	1089	1	1089	1	0.00
21/10/2014	R157 On 05-February-15	8.75	Put	Bond Future	10	0	10	0	0.00
21/10/2014	R157 On 05-February-15	8.74	Put	Bond Future	10	0	10	0	0.00
21/10/2014	R157 On 05-February-15	8.76	Put	Bond Future	10	0	10	0	0.00
21/10/2014	R186 On 06-November-14			Bond Future	8.02	122.5667	8.0228	122.5667	42,992.00
21/10/2014	R186 On 06-November-14	8.30	Call	Bond Future	2449	2	2449	2	100.00
21/10/2014	R186 On 06-November-14	8.50	Call	Bond Future	4034	4	4034	4	0.00
21/10/2014	R186 On 06-November-14	9.17	Call	Bond Future	9361	9	9361	9	0.00
21/10/2014	R186 On 06-November-14	7.70	Call	Bond Future	46	0	46	0	1,500.00
21/10/2014	R186 On 06-November-14	8.14	Call	Bond Future	1342	1	1342	1	0.00
21/10/2014	R186 On 06-November-14	8.53	Call	Bond Future	4278	4	4278	4	0.00
21/10/2014	R186 On 06-November-14	8.00	Call	Bond Future	632	0	632	0	1,500.00
21/10/2014	R186 On 06-November-14	8.16	Call	Bond Future	1466	1	1466	1	0.00
21/10/2014	R186 On 06-November-14	8.15	Call	Bond Future	1403	1	1403	1	0.00
21/10/2014	R186 On 06-November-14	8.60	Call	Bond Future	4846	4	4846	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
21/10/2014	R186 On 06-November-14	8.45	Call	Bond Future	3630	3	3630	3	0.00
21/10/2014	R186 On 06-November-14	7.80	Call	Bond Future	131	0	131	0	100.00
21/10/2014	R186 On 06-November-14	8.30	Put	Bond Future	89	0	89	0	100.00
21/10/2014	R186 On 06-November-14	9.17	Put	Bond Future	0	0	0	0	2,010.00
21/10/2014	R186 On 06-November-14	8.50	Put	Bond Future	10	0	10	0	7,000.00
21/10/2014	R186 On 06-November-14	8.00	Put	Bond Future	829	1	829	1	0.00
21/10/2014	R186 On 06-November-14	8.16	Put	Bond Future	290	0	290	0	0.00
21/10/2014	R186 On 06-November-14	8.14	Put	Bond Future	336	1	336	1	0.00
21/10/2014	R186 On 06-November-14	8.45	Put	Bond Future	19	0	19	0	6,000.00
21/10/2014	R186 On 06-November-14	8.53	Put	Bond Future	7	0	7	0	100.00
21/10/2014	R186 On 06-November-14	7.70	Put	Bond Future	2879	3	2879	3	0.00
21/10/2014	R186 On 06-November-14	8.60	Put	Bond Future	3	0	3	0	0.00
21/10/2014	R186 On 06-November-14	8.15	Put	Bond Future	312	0	312	0	0.00
21/10/2014	R186 On 06-November-14	7.80	Put	Bond Future	2077	3	2077	3	0.00
21/10/2014	R186 On 05-February-15			Bond Future	8.08	119.1736	8.0837	119.1736	2,736.00
21/10/2014	R186 On 05-February-15	8.75	Call	Bond Future	5801	5	5801	5	0.00
21/10/2014	R186 On 05-February-15	8.76	Call	Bond Future	5870	5	5870	5	0.00
21/10/2014	R186 On 05-February-15	9.00	Call	Bond Future	7570	7	7570	7	0.00
21/10/2014	R186 On 05-February-15	8.74	Call	Bond Future	5733	5	5733	5	0.00
21/10/2014	R186 On 05-February-15	9.00	Put	Bond Future	154	0	154	0	9,600.00
21/10/2014	R186 On 05-February-15	8.74	Put	Bond Future	354	0	354	0	0.00
21/10/2014	R186 On 05-February-15	8.76	Put	Bond Future	333	0	333	0	0.00
21/10/2014	R186 On 05-February-15	8.75	Put	Bond Future	343	0	343	0	0.00
21/10/2014	R186 On 07-May-15			Bond Future	8.12	121.2239	8.1242	121.2239	0.00
21/10/2014	R186 On 07-May-15	8.25	Call	Bond Future	3310	3	3310	3	0.00
21/10/2014	R186 On 07-May-15	8.24	Call	Bond Future	3264	3	3264	3	0.00
21/10/2014	R186 On 07-May-15	8.26	Call	Bond Future	3357	3	3357	3	0.00
21/10/2014	R186 On 07-May-15	8.25	Put	Bond Future	2271	2	2271	2	0.00
21/10/2014	R186 On 07-May-15	8.26	Put	Bond Future	2236	2	2236	2	0.00
21/10/2014	R186 On 07-May-15	8.24	Put	Bond Future	2307	3	2307	3	0.00
21/10/2014	R197 On 06-November-14			Bond Future	289.91	289.8695	289.9110	289.8695	908.00
21/10/2014	R197 On 06-November-14	285.00	Call	Bond Future	4911	5	4911	5	0.00
21/10/2014	R197 On 06-November-14	285.01	Call	Bond Future	4901	5	4901	5	0.00
21/10/2014	R197 On 06-November-14	284.99	Call	Bond Future	4921	5	4921	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R197 On 05-February-15			Bond Future	288.43	288.3880	288.4271	288.3880	0.00
21/10/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
21/10/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
21/10/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
21/10/2014	R197 On 05-February-15	289.00	Put	Bond Future	573	1	573	1	0.00
21/10/2014	R197 On 05-February-15	289.01	Put	Bond Future	583	1	583	1	0.00
21/10/2014	R197 On 05-February-15	288.99	Put	Bond Future	563	1	563	1	0.00
21/10/2014	R202 On 06-November-14			Bond Future	234.53	234.3217	234.5262	234.3217	50,353.00
21/10/2014	R202 On 06-November-14	226.99	Call	Bond Future	7536	7	7536	7	0.00
21/10/2014	R202 On 06-November-14	227.00	Call	Bond Future	7526	7	7526	7	0.00
21/10/2014	R202 On 06-November-14	227.01	Call	Bond Future	7516	7	7516	7	0.00
21/10/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R202 On 05-February-15			Bond Future	235.00	234.7922	234.9972	234.7922	0.00
21/10/2014	R202 On 05-February-15	232.99	Call	Bond Future	2007	2	2007	2	0.00
21/10/2014	R202 On 05-February-15	233.01	Call	Bond Future	1987	2	1987	2	0.00
21/10/2014	R202 On 05-February-15	233.00	Call	Bond Future	1997	2	1997	2	0.00
21/10/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R203 On 06-November-14			Bond Future	6.94	104.4844	6.9421	104.4844	13,305.00
21/10/2014	R203 On 06-November-14	6.84	Call	Bond Future	72	0	72	0	45.00
21/10/2014	R203 On 06-November-14	6.98	Call	Bond Future	229	0	229	0	14.00
21/10/2014	R203 On 06-November-14	6.86	Call	Bond Future	88	0	88	0	0.00
21/10/2014	R203 On 06-November-14	6.85	Call	Bond Future	80	0	80	0	0.00
21/10/2014	R203 On 06-November-14	6.84	Put	Bond Future	338	0	338	0	0.00
21/10/2014	R203 On 06-November-14	6.98	Put	Bond Future	131	0	131	0	0.00
21/10/2014	R203 On 06-November-14	6.86	Put	Bond Future	301	0	301	0	0.00
21/10/2014	R203 On 06-November-14	6.85	Put	Bond Future	319	0	319	0	0.00
21/10/2014	R203 On 05-February-15			Bond Future	7.02	106.1061	7.0209	106.1061	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
21/10/2014	R203 On 05-February-15	7.69	Call	Bond Future	1625	2	1625	2	55.00
21/10/2014	R203 On 05-February-15	8.35	Call	Bond Future	3099	3	3099	3	0.00
21/10/2014	R203 On 05-February-15	8.36	Call	Bond Future	3122	3	3122	3	0.00
21/10/2014	R203 On 05-February-15	8.34	Call	Bond Future	3076	3	3076	3	0.00
21/10/2014	R203 On 05-February-15	8.35	Put	Bond Future	2	0	2	0	0.00
21/10/2014	R203 On 05-February-15	8.36	Put	Bond Future	2	0	2	0	0.00
21/10/2014	R203 On 05-February-15	7.69	Put	Bond Future	51	0	51	0	0.00
21/10/2014	R203 On 05-February-15	8.34	Put	Bond Future	2	0	2	0	0.00
21/10/2014	R203 On 07-May-15			Bond Future	7.03	103.7616	7.0269	103.7616	0.00
21/10/2014	R203 On 07-May-15	7.25	Call	Bond Future	891	1	891	1	0.00
21/10/2014	R203 On 07-May-15	7.26	Call	Bond Future	905	1	905	1	0.00
21/10/2014	R203 On 07-May-15	7.24	Call	Bond Future	877	1	877	1	0.00
21/10/2014	R203 On 07-May-15	7.25	Put	Bond Future	410	0	410	0	0.00
21/10/2014	R203 On 07-May-15	7.26	Put	Bond Future	403	0	403	0	0.00
21/10/2014	R203 On 07-May-15	7.24	Put	Bond Future	418	0	418	0	0.00
21/10/2014	R204 On 06-November-14			Bond Future	7.24	105.6055	7.2408	105.6055	11,939.00
21/10/2014	R204 On 06-November-14	6.99	Call	Bond Future	23	0	23	0	0.00
21/10/2014	R204 On 06-November-14	7.99	Call	Bond Future	2624	2	2624	2	0.00
21/10/2014	R204 On 06-November-14	7.01	Call	Bond Future	30	0	30	0	0.00
21/10/2014	R204 On 06-November-14	7.00	Call	Bond Future	26	0	26	0	0.00
21/10/2014	R204 On 06-November-14	7.00	Put	Bond Future	887	1	887	1	0.00
21/10/2014	R204 On 06-November-14	7.99	Put	Bond Future	0	0	0	0	1,270.00
21/10/2014	R204 On 06-November-14	6.99	Put	Bond Future	920	1	920	1	0.00
21/10/2014	R204 On 06-November-14	7.01	Put	Bond Future	855	1	855	1	0.00
21/10/2014	R204 On 05-February-15			Bond Future	7.31	103.2100	7.3142	103.2100	0.00
21/10/2014	R204 On 05-February-15	8.25	Call	Bond Future	3115	3	3115	3	0.00
21/10/2014	R204 On 05-February-15	8.24	Call	Bond Future	3084	3	3084	3	0.00
21/10/2014	R204 On 05-February-15	8.26	Call	Bond Future	3146	3	3146	3	0.00
21/10/2014	R204 On 05-February-15	8.26	Put	Bond Future	29	0	29	0	0.00
21/10/2014	R204 On 05-February-15	8.25	Put	Bond Future	31	0	31	0	0.00
21/10/2014	R204 On 05-February-15	8.24	Put	Bond Future	32	0	32	0	0.00
21/10/2014	R204 On 07-May-15			Bond Future	7.34	104.9855	7.3446	104.9855	0.00
21/10/2014	R204 On 07-May-15	7.49	Call	Bond Future	1187	1	1187	1	0.00
21/10/2014	R204 On 07-May-15	7.51	Call	Bond Future	1224	1	1224	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
21/10/2014	R204 On 07-May-15	7.50	Call	Bond Future	1205	1	1205	1	0.00
21/10/2014	R204 On 07-May-15	7.49	Put	Bond Future	728	1	728	1	0.00
21/10/2014	R204 On 07-May-15	7.50	Put	Bond Future	715	1	715	1	0.00
21/10/2014	R204 On 07-May-15	7.51	Put	Bond Future	703	1	703	1	0.00
21/10/2014	R204 On 06-August-15			Bond Future	7.34	102.8950	7.3358	102.8950	0.00
21/10/2014	R204 On 06-August-15	8.41	Call	Bond Future	3366	3	3366	3	0.00
21/10/2014	R204 On 06-August-15	7.74	Call	Bond Future	1874	2	1874	2	0.00
21/10/2014	R204 On 06-August-15	7.76	Call	Bond Future	1914	2	1914	2	0.00
21/10/2014	R204 On 06-August-15	7.75	Call	Bond Future	1894	2	1894	2	0.00
21/10/2014	R204 On 06-August-15	8.41	Put	Bond Future	241	0	241	0	699.00
21/10/2014	R204 On 06-August-15	7.75	Put	Bond Future	674	1	674	1	0.00
21/10/2014	R204 On 06-August-15	7.74	Put	Bond Future	684	1	684	1	0.00
21/10/2014	R204 On 06-August-15	7.76	Put	Bond Future	665	1	665	1	0.00
21/10/2014	R207 On 06-November-14			Bond Future	7.46	101.2468	7.4598	101.2468	35,969.00
21/10/2014	R207 On 06-November-14	7.34	Call	Bond Future	136	0	136	0	0.00
21/10/2014	R207 On 06-November-14	7.36	Call	Bond Future	160	0	160	0	0.00
21/10/2014	R207 On 06-November-14	7.35	Call	Bond Future	148	0	148	0	0.00
21/10/2014	R207 On 06-November-14	7.34	Put	Bond Future	642	1	642	1	0.00
21/10/2014	R207 On 06-November-14	7.35	Put	Bond Future	611	1	611	1	0.00
21/10/2014	R207 On 06-November-14	7.36	Put	Bond Future	581	1	581	1	0.00
21/10/2014	R207 On 05-February-15			Bond Future	7.53	99.1772	7.5308	99.1772	3,106.00
21/10/2014	R207 On 05-February-15	8.49	Call	Bond Future	3813	4	3813	4	0.00
21/10/2014	R207 On 05-February-15	8.51	Call	Bond Future	3886	4	3886	4	0.00
21/10/2014	R207 On 05-February-15	8.50	Call	Bond Future	3850	4	3850	4	0.00
21/10/2014	R207 On 05-February-15	8.50	Put	Bond Future	38	0	38	0	0.00
21/10/2014	R207 On 05-February-15	8.51	Put	Bond Future	37	0	37	0	0.00
21/10/2014	R207 On 05-February-15	8.49	Put	Bond Future	40	0	40	0	0.00
21/10/2014	R207 On 07-May-15			Bond Future	7.57	100.8839	7.5710	100.8839	0.00
21/10/2014	R207 On 07-May-15	8.25	Call	Bond Future	2924	3	2924	3	0.00
21/10/2014	R207 On 07-May-15	7.73	Call	Bond Future	1533	1	1533	1	66.00
21/10/2014	R207 On 07-May-15	8.26	Call	Bond Future	2955	3	2955	3	0.00
21/10/2014	R207 On 07-May-15	8.24	Call	Bond Future	2894	3	2894	3	0.00
21/10/2014	R207 On 07-May-15	8.26	Put	Bond Future	345	0	345	0	0.00
21/10/2014	R207 On 07-May-15	7.73	Put	Bond Future	923	1	923	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
21/10/2014	R207 On 07-May-15	8.25	Put	Bond Future	352	0	352	0	0.00
21/10/2014	R207 On 07-May-15	8.24	Put	Bond Future	359	0	359	0	0.00
21/10/2014	R207 On 06-August-15			Bond Future	7.58	99.1128	7.5815	99.1128	0.00
21/10/2014	R207 On 06-August-15	7.74	Call	Bond Future	1780	2	1780	2	0.00
21/10/2014	R207 On 06-August-15	7.76	Call	Bond Future	1823	2	1823	2	0.00
21/10/2014	R207 On 06-August-15	7.75	Call	Bond Future	1801	2	1801	2	0.00
21/10/2014	R207 On 06-August-15	7.46	Call	Bond Future	1246	1	1246	1	70.00
21/10/2014	R207 On 06-August-15	7.74	Put	Bond Future	1200	1	1200	1	0.00
21/10/2014	R207 On 06-August-15	7.75	Put	Bond Future	1185	1	1185	1	0.00
21/10/2014	R207 On 06-August-15	7.76	Put	Bond Future	1170	1	1170	1	0.00
21/10/2014	R207 On 06-August-15	7.46	Put	Bond Future	1694	2	1694	2	0.00
21/10/2014	R208 On 06-November-14			Bond Future	7.61	96.2358	7.6145	96.2358	53,508.00
21/10/2014	R208 On 06-November-14	7.44	Call	Bond Future	99	0	99	0	0.00
21/10/2014	R208 On 06-November-14	7.46	Call	Bond Future	119	0	119	0	0.00
21/10/2014	R208 On 06-November-14	7.45	Call	Bond Future	108	0	108	0	0.00
21/10/2014	R208 On 06-November-14	8.50	Call	Bond Future	4181	4	4181	4	0.00
21/10/2014	R208 On 06-November-14	7.45	Put	Bond Future	911	1	911	1	0.00
21/10/2014	R208 On 06-November-14	7.46	Put	Bond Future	872	1	872	1	0.00
21/10/2014	R208 On 06-November-14	7.44	Put	Bond Future	950	1	950	1	0.00
21/10/2014	R208 On 06-November-14	8.50	Put	Bond Future	0	0	0	0	1,520.00
21/10/2014	R208 On 05-February-15			Bond Future	7.68	97.7295	7.6832	97.7295	0.00
21/10/2014	R208 On 05-February-15	8.49	Call	Bond Future	3782	4	3782	4	0.00
21/10/2014	R208 On 05-February-15	8.51	Call	Bond Future	3865	4	3865	4	0.00
21/10/2014	R208 On 05-February-15	8.50	Call	Bond Future	3823	4	3823	4	0.00
21/10/2014	R208 On 05-February-15	8.49	Put	Bond Future	90	0	90	0	0.00
21/10/2014	R208 On 05-February-15	8.50	Put	Bond Future	86	0	86	0	0.00
21/10/2014	R208 On 05-February-15	8.51	Put	Bond Future	83	0	83	0	0.00
21/10/2014	R208 On 07-May-15			Bond Future	7.72	96.0085	7.7213	96.0085	0.00
21/10/2014	R208 On 07-May-15	7.99	Call	Bond Future	2127	2	2127	2	0.00
21/10/2014	R208 On 07-May-15	8.01	Call	Bond Future	2185	2	2185	2	0.00
21/10/2014	R208 On 07-May-15	8.00	Call	Bond Future	2156	2	2156	2	0.00
21/10/2014	R208 On 07-May-15	7.99	Put	Bond Future	919	1	919	1	0.00
21/10/2014	R208 On 07-May-15	8.00	Put	Bond Future	903	1	903	1	0.00
21/10/2014	R208 On 07-May-15	8.01	Put	Bond Future	888	1	888	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
21/10/2014	R208 On 06-August-15			Bond Future	7.74	97.7926	7.7353	97.7926	0.00
21/10/2014	R208 On 06-August-15	8.00	Call	Bond Future	2442	2	2442	2	0.00
21/10/2014	R208 On 06-August-15	7.99	Call	Bond Future	2416	2	2416	2	0.00
21/10/2014	R208 On 06-August-15	8.01	Call	Bond Future	2469	2	2469	2	0.00
21/10/2014	R208 On 06-August-15	8.85	Call	Bond Future	5107	5	5107	5	0.00
21/10/2014	R208 On 06-August-15	7.99	Put	Bond Future	1309	1	1309	1	0.00
21/10/2014	R208 On 06-August-15	8.85	Put	Bond Future	376	0	376	0	198.00
21/10/2014	R208 On 06-August-15	8.00	Put	Bond Future	1292	1	1292	1	0.00
21/10/2014	R208 On 06-August-15	8.01	Put	Bond Future	1275	1	1275	1	0.00
21/10/2014	R209 On 06-November-14			Bond Future	8.63	77.0833	8.6318	77.0833	28,853.00
21/10/2014	R209 On 06-November-14	10.00	Call	Bond Future	9783	9	9783	9	0.00
21/10/2014	R209 On 06-November-14	8.95	Call	Bond Future	2535	2	2535	2	2,050.00
21/10/2014	R209 On 06-November-14	9.50	Call	Bond Future	6446	6	6446	6	0.00
21/10/2014	R209 On 06-November-14	10.05	Call	Bond Future	10103	10	10103	10	0.00
21/10/2014	R209 On 06-November-14	9.95	Call	Bond Future	9461	9	9461	9	0.00
21/10/2014	R209 On 06-November-14	8.50	Call	Bond Future	306	0	306	0	5,500.00
21/10/2014	R209 On 06-November-14	8.99	Call	Bond Future	2814	2	2814	2	0.00
21/10/2014	R209 On 06-November-14	9.25	Call	Bond Future	4681	4	4681	4	0.00
21/10/2014	R209 On 06-November-14	9.05	Call	Bond Future	3241	3	3241	3	2,050.00
21/10/2014	R209 On 06-November-14	9.58	Call	Bond Future	6997	6	6997	6	0.00
21/10/2014	R209 On 06-November-14	9.01	Call	Bond Future	2956	2	2956	2	0.00
21/10/2014	R209 On 06-November-14	8.75	Call	Bond Future	1273	1	1273	1	2,200.00
21/10/2014	R209 On 06-November-14	9.00	Call	Bond Future	2885	2	2885	2	1,640.00
21/10/2014	R209 On 06-November-14	9.25	Put	Bond Future	3	0	3	0	2,200.00
21/10/2014	R209 On 06-November-14	9.95	Put	Bond Future	0	0	0	0	2,050.00
21/10/2014	R209 On 06-November-14	8.50	Put	Bond Future	1365	2	1365	2	0.00
21/10/2014	R209 On 06-November-14	10.00	Put	Bond Future	0	0	0	0	1,640.00
21/10/2014	R209 On 06-November-14	10.05	Put	Bond Future	0	0	0	0	2,050.00
21/10/2014	R209 On 06-November-14	8.75	Put	Bond Future	343	1	343	1	0.00
21/10/2014	R209 On 06-November-14	9.00	Put	Bond Future	44	0	44	0	0.00
21/10/2014	R209 On 06-November-14	8.95	Put	Bond Future	71	0	71	0	0.00
21/10/2014	R209 On 06-November-14	9.01	Put	Bond Future	40	0	40	0	0.00
21/10/2014	R209 On 06-November-14	9.50	Put	Bond Future	0	0	0	0	5,500.00
21/10/2014	R209 On 06-November-14	9.05	Put	Bond Future	27	0	27	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
21/10/2014	R209 On 06-November-14	9.58	Put	Bond Future	0	0	0	0	907.00
21/10/2014	R209 On 06-November-14	8.99	Put	Bond Future	49	0	49	0	0.00
21/10/2014	R209 On 05-February-15			Bond Future	8.69	78.2797	8.6894	78.2797	26.00
21/10/2014	R209 On 05-February-15	9.25	Call	Bond Future	4729	4	4729	4	0.00
21/10/2014	R209 On 05-February-15	9.26	Call	Bond Future	4787	4	4787	4	0.00
21/10/2014	R209 On 05-February-15	9.24	Call	Bond Future	4671	4	4671	4	0.00
21/10/2014	R209 On 05-February-15	9.00	Call	Bond Future	3348	3	3348	3	0.00
21/10/2014	R209 On 05-February-15	9.24	Put	Bond Future	528	1	528	1	0.00
21/10/2014	R209 On 05-February-15	9.26	Put	Bond Future	501	1	501	1	0.00
21/10/2014	R209 On 05-February-15	9.25	Put	Bond Future	515	1	515	1	0.00
21/10/2014	R209 On 05-February-15	9.00	Put	Bond Future	968	1	968	1	0.00
21/10/2014	R209 On 07-May-15			Bond Future	8.73	76.4764	8.7315	76.4764	0.00
21/10/2014	R209 On 07-May-15	8.99	Call	Bond Future	3884	4	3884	4	0.00
21/10/2014	R209 On 07-May-15	9.01	Call	Bond Future	3976	4	3976	4	0.00
21/10/2014	R209 On 07-May-15	9.00	Call	Bond Future	3930	4	3930	4	0.00
21/10/2014	R209 On 07-May-15	9.00	Put	Bond Future	1885	2	1885	2	0.00
21/10/2014	R209 On 07-May-15	9.01	Put	Bond Future	1857	2	1857	2	0.00
21/10/2014	R209 On 07-May-15	8.99	Put	Bond Future	1914	2	1914	2	0.00
21/10/2014	R209 On 06-August-15			Bond Future	8.76	77.8979	8.7626	77.8979	0.00
21/10/2014	R209 On 06-August-15	9.90	Call	Bond Future	8936	8	8936	8	0.00
21/10/2014	R209 On 06-August-15	9.00	Call	Bond Future	4520	4	4520	4	0.00
21/10/2014	R209 On 06-August-15	9.01	Call	Bond Future	4564	4	4564	4	0.00
21/10/2014	R209 On 06-August-15	8.99	Call	Bond Future	4477	4	4477	4	0.00
21/10/2014	R209 On 06-August-15	9.00	Put	Bond Future	2721	3	2721	3	0.00
21/10/2014	R209 On 06-August-15	9.90	Put	Bond Future	875	1	875	1	2,914.00
21/10/2014	R209 On 06-August-15	9.01	Put	Bond Future	2690	3	2690	3	0.00
21/10/2014	R209 On 06-August-15	8.99	Put	Bond Future	2752	3	2752	3	0.00
21/10/2014	R210 On 06-November-14			Bond Future	173.69	173.2716	173.6930	173.2716	628.00
21/10/2014	R210 On 06-November-14	168.99	Call	Bond Future	4703	4	4703	4	0.00
21/10/2014	R210 On 06-November-14	169.01	Call	Bond Future	4683	4	4683	4	0.00
21/10/2014	R210 On 06-November-14	169.00	Call	Bond Future	4693	4	4693	4	0.00
21/10/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R210 On 06-November-14	168.99	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
21/10/2014	R210 On 05-February-15			Bond Future	176.41	175.9825	176.4089	175.9825	0.00
21/10/2014	R210 On 05-February-15	174.99	Call	Bond Future	1419	1	1419	1	0.00
21/10/2014	R210 On 05-February-15	175.01	Call	Bond Future	1399	1	1399	1	0.00
21/10/2014	R210 On 05-February-15	175.00	Call	Bond Future	1409	1	1409	1	0.00
21/10/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R211 On 06-November-14			Bond Future	132.57	132.4113	132.5731	132.4113	1,120.00
21/10/2014	R211 On 06-November-14	129.99	Call	Bond Future	2583	2	2583	2	0.00
21/10/2014	R211 On 06-November-14	130.00	Call	Bond Future	2573	2	2573	2	0.00
21/10/2014	R211 On 06-November-14	130.01	Call	Bond Future	2563	2	2563	2	0.00
21/10/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R211 On 05-February-15			Bond Future	133.04	132.8770	133.0399	132.8770	0.00
21/10/2014	R211 On 05-February-15	133.01	Call	Bond Future	30	0	30	0	0.00
21/10/2014	R211 On 05-February-15	133.00	Call	Bond Future	40	0	40	0	0.00
21/10/2014	R211 On 05-February-15	132.99	Call	Bond Future	50	0	50	0	0.00
21/10/2014	R211 On 05-February-15	133.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R211 On 05-February-15	132.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R211 On 05-February-15	133.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R212 On 06-November-14			Bond Future	138.03	138.0106	138.0298	138.0106	14,864.00
21/10/2014	R212 On 06-November-14	135.00	Call	Bond Future	3030	3	3030	3	0.00
21/10/2014	R212 On 06-November-14	135.01	Call	Bond Future	3020	3	3020	3	0.00
21/10/2014	R212 On 06-November-14	134.99	Call	Bond Future	3040	3	3040	3	0.00
21/10/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R212 On 05-February-15			Bond Future	138.43	138.4071	138.4253	138.4071	0.00
21/10/2014	R212 On 05-February-15	138.00	Call	Bond Future	425	0	425	0	0.00
21/10/2014	R212 On 05-February-15	138.01	Call	Bond Future	415	0	415	0	0.00
21/10/2014	R212 On 05-February-15	137.99	Call	Bond Future	435	0	435	0	0.00
21/10/2014	R212 On 05-February-15	137.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R212 On 05-February-15	138.00	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
21/10/2014	R212 On 05-February-15	138.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R213 On 06-November-14			Bond Future	8.48	87.9629	8.4830	87.9629	28,658.00
21/10/2014	R213 On 06-November-14	8.84	Call	Bond Future	2812	2	2812	2	0.00
21/10/2014	R213 On 06-November-14	8.85	Call	Bond Future	2883	2	2883	2	0.00
21/10/2014	R213 On 06-November-14	8.86	Call	Bond Future	2955	3	2955	3	0.00
21/10/2014	R213 On 06-November-14	8.85	Put	Bond Future	43	0	43	0	0.00
21/10/2014	R213 On 06-November-14	8.86	Put	Bond Future	39	0	39	0	0.00
21/10/2014	R213 On 06-November-14	8.84	Put	Bond Future	47	0	47	0	0.00
21/10/2014	R213 On 05-February-15			Bond Future	8.55	89.3282	8.5460	89.3282	0.00
21/10/2014	R213 On 05-February-15	9.26	Call	Bond Future	5656	5	5656	5	0.00
21/10/2014	R213 On 05-February-15	9.24	Call	Bond Future	5532	5	5532	5	0.00
21/10/2014	R213 On 05-February-15	9.25	Call	Bond Future	5594	5	5594	5	0.00
21/10/2014	R213 On 05-February-15	9.25	Put	Bond Future	336	0	336	0	0.00
21/10/2014	R213 On 05-February-15	9.26	Put	Bond Future	326	0	326	0	0.00
21/10/2014	R213 On 05-February-15	9.24	Put	Bond Future	346	0	346	0	0.00
21/10/2014	R213 On 07-May-15			Bond Future	8.59	87.3174	8.5885	87.3174	0.00
21/10/2014	R213 On 07-May-15	8.74	Call	Bond Future	3327	3	3327	3	0.00
21/10/2014	R213 On 07-May-15	8.76	Call	Bond Future	3414	3	3414	3	0.00
21/10/2014	R213 On 07-May-15	8.75	Call	Bond Future	3370	3	3370	3	0.00
21/10/2014	R213 On 07-May-15	8.75	Put	Bond Future	2136	2	2136	2	0.00
21/10/2014	R213 On 07-May-15	8.76	Put	Bond Future	2104	2	2104	2	0.00
21/10/2014	R213 On 07-May-15	8.74	Put	Bond Future	2169	2	2169	2	0.00
21/10/2014	R214 On 06-November-14			Bond Future	8.73	77.7860	8.7321	77.7860	6,069.00
21/10/2014	R214 On 06-November-14	9.20	Call	Bond Future	3751	3	3751	3	2,500.00
21/10/2014	R214 On 06-November-14	9.64	Call	Bond Future	6974	6	6974	6	0.00
21/10/2014	R214 On 06-November-14	9.65	Call	Bond Future	7045	6	7045	6	0.00
21/10/2014	R214 On 06-November-14	9.66	Call	Bond Future	7116	6	7116	6	0.00
21/10/2014	R214 On 06-November-14	9.80	Call	Bond Future	8094	7	8094	7	0.00
21/10/2014	R214 On 06-November-14	9.20	Put	Bond Future	19	0	19	0	0.00
21/10/2014	R214 On 06-November-14	9.66	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R214 On 06-November-14	9.65	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R214 On 06-November-14	9.80	Put	Bond Future	0	0	0	0	2,500.00
21/10/2014	R214 On 06-November-14	9.64	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R214 On 05-February-15			Bond Future	8.79	78.9934	8.7911	78.9934	0.00

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21/10/2014	R214 On 05-February-15	9.51	Call	Bond Future	5920	5	5920	5	0.00
21/10/2014	R214 On 05-February-15	9.50	Call	Bond Future	5858	5	5858	5	0.00
21/10/2014	R214 On 05-February-15	9.49	Call	Bond Future	5796	5	5796	5	0.00
21/10/2014	R214 On 05-February-15	9.50	Put	Bond Future	383	0	383	0	0.00
21/10/2014	R214 On 05-February-15	9.51	Put	Bond Future	373	0	373	0	0.00
21/10/2014	R214 On 05-February-15	9.49	Put	Bond Future	394	0	394	0	0.00
21/10/2014	R214 On 07-May-15			Bond Future	8.83	77.0583	8.8324	77.0583	0.00
21/10/2014	R214 On 07-May-15	9.15	Call	Bond Future	4355	4	4355	4	0.00
21/10/2014	R214 On 07-May-15	9.16	Call	Bond Future	4404	4	4404	4	0.00
21/10/2014	R214 On 07-May-15	9.14	Call	Bond Future	4307	4	4307	4	0.00
21/10/2014	R214 On 07-May-15	9.16	Put	Bond Future	1812	2	1812	2	0.00
21/10/2014	R214 On 07-May-15	9.15	Put	Bond Future	1840	2	1840	2	0.00
21/10/2014	R214 On 07-May-15	9.14	Put	Bond Future	1868	2	1868	2	0.00
21/10/2014	R248 On 06-November-14			Bond Future	8.78	100.5081	8.7824	100.5081	32,476.00
21/10/2014	R248 On 06-November-14	9.72	Call	Bond Future	9211	8	9211	8	0.00
21/10/2014	R248 On 06-November-14	9.74	Call	Bond Future	9391	9	9391	9	0.00
21/10/2014	R248 On 06-November-14	9.73	Call	Bond Future	9301	8	9301	8	0.00
21/10/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R248 On 05-February-15			Bond Future	8.84	102.0681	8.8427	102.0681	1,277.00
21/10/2014	R248 On 05-February-15	9.50	Call	Bond Future	6539	6	6539	6	0.00
21/10/2014	R248 On 05-February-15	9.51	Call	Bond Future	6633	6	6633	6	0.00
21/10/2014	R248 On 05-February-15	9.49	Call	Bond Future	6446	6	6446	6	0.00
21/10/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R248 On 07-May-15			Bond Future	8.89	99.3898	8.8853	99.3898	0.00
21/10/2014	R248 On 07-May-15	9.25	Call	Bond Future	3693	3	3693	3	0.00
21/10/2014	R248 On 07-May-15	9.24	Call	Bond Future	3595	3	3595	3	0.00
21/10/2014	R248 On 07-May-15	9.26	Call	Bond Future	3791	3	3791	3	0.00
21/10/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00

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