



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 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
15/10/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	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
15/10/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	2025 On 06-November-14			Bond Future	117.60	117.5473	117.5984	117.5473	16.00
15/10/2014	2025 On 06-November-14	116.99	Call	Bond Future	608	1	608	1	0.00
15/10/2014	2025 On 06-November-14	117.01	Call	Bond Future	588	1	588	1	0.00
15/10/2014	2025 On 06-November-14	117.00	Call	Bond Future	598	1	598	1	0.00
15/10/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2025 On 05-February-15			Bond Future	118.28	118.2331	118.2833	118.2331	0.00
15/10/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
15/10/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
15/10/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
15/10/2014	2025 On 05-February-15	118.99	Put	Bond Future	707	1	707	1	0.00
15/10/2014	2025 On 05-February-15	119.00	Put	Bond Future	717	1	717	1	0.00
15/10/2014	2025 On 05-February-15	119.01	Put	Bond Future	727	1	727	1	0.00
15/10/2014	2030 On 06-November-14			Bond Future	8.44	97.8831	8.4357	97.8831	4,663.00
15/10/2014	2030 On 06-November-14	8.99	Call	Bond Future	4429	4	4429	4	0.00
15/10/2014	2030 On 06-November-14	9.01	Call	Bond Future	4584	4	4584	4	0.00
15/10/2014	2030 On 06-November-14	9.00	Call	Bond Future	4507	4	4507	4	0.00
15/10/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2030 On 05-February-15			Bond Future	8.50	95.3988	8.4974	95.3988	0.00
15/10/2014	2030 On 05-February-15	9.24	Call	Bond Future	5780	5	5780	5	0.00
15/10/2014	2030 On 05-February-15	9.26	Call	Bond Future	5929	5	5929	5	0.00
15/10/2014	2030 On 05-February-15	9.25	Call	Bond Future	5854	5	5854	5	0.00
15/10/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2030 On 07-May-15			Bond Future	8.54	97.0493	8.5436	97.0493	0.00
15/10/2014	2030 On 07-May-15	8.75	Call	Bond Future	1637	1	1637	1	0.00
15/10/2014	2030 On 07-May-15	8.76	Call	Bond Future	1715	1	1715	1	0.00
15/10/2014	2030 On 07-May-15	8.74	Call	Bond Future	1558	1	1558	1	0.00
15/10/2014	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
15/10/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2037 On 06-November-14			Bond Future	8.68	99.8990	8.6751	99.8990	10,565.00
15/10/2014	2037 On 06-November-14	9.69	Call	Bond Future	9071	8	9071	8	0.00
15/10/2014	2037 On 06-November-14	9.71	Call	Bond Future	9236	8	9236	8	0.00
15/10/2014	2037 On 06-November-14	9.70	Call	Bond Future	9153	8	9153	8	0.00
15/10/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2037 On 05-February-15			Bond Future	8.74	97.1956	8.7350	97.1956	3,280.00
15/10/2014	2037 On 05-February-15	9.49	Call	Bond Future	6793	6	6793	6	0.00
15/10/2014	2037 On 05-February-15	9.50	Call	Bond Future	6878	6	6878	6	0.00
15/10/2014	2037 On 05-February-15	9.51	Call	Bond Future	6962	6	6962	6	0.00
15/10/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2037 On 07-May-15			Bond Future	8.78	98.8773	8.7811	98.8773	0.00
15/10/2014	2037 On 07-May-15	8.99	Call	Bond Future	1937	1	1937	1	0.00
15/10/2014	2037 On 07-May-15	9.01	Call	Bond Future	2120	1	2120	1	0.00
15/10/2014	2037 On 07-May-15	9.00	Call	Bond Future	2029	1	2029	1	0.00
15/10/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2038 On 06-November-14			Bond Future	123.49	123.4367	123.4915	123.4367	1,974.00
15/10/2014	2038 On 06-November-14	119.99	Call	Bond Future	3502	3	3502	3	0.00
15/10/2014	2038 On 06-November-14	120.01	Call	Bond Future	3482	3	3482	3	0.00
15/10/2014	2038 On 06-November-14	120.00	Call	Bond Future	3492	3	3492	3	0.00
15/10/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2038 On 05-February-15			Bond Future	124.12	124.0704	124.1241	124.0704	0.00
15/10/2014	2038 On 05-February-15	123.01	Call	Bond Future	1114	1	1114	1	0.00
15/10/2014	2038 On 05-February-15	123.00	Call	Bond Future	1124	1	1124	1	0.00
15/10/2014	2038 On 05-February-15	122.99	Call	Bond Future	1134	1	1134	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
15/10/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2044 On 06-November-14			Bond Future	8.77	101.4136	8.7747	101.4136	3,002.00
15/10/2014	2044 On 06-November-14	8.99	Call	Bond Future	2207	1	2207	1	0.00
15/10/2014	2044 On 06-November-14	9.00	Call	Bond Future	2307	2	2307	2	0.00
15/10/2014	2044 On 06-November-14	9.01	Call	Bond Future	2408	2	2408	2	0.00
15/10/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2044 On 05-February-15			Bond Future	8.83	98.6085	8.8332	98.6085	0.00
15/10/2014	2044 On 05-February-15	9.01	Call	Bond Future	1796	1	1796	1	0.00
15/10/2014	2044 On 05-February-15	9.00	Call	Bond Future	1696	1	1696	1	0.00
15/10/2014	2044 On 05-February-15	8.99	Call	Bond Future	1596	1	1596	1	0.00
15/10/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2044 On 07-May-15			Bond Future	8.88	100.3148	8.8787	100.3148	0.00
15/10/2014	2044 On 07-May-15	8.99	Call	Bond Future	1127	0	1127	0	0.00
15/10/2014	2044 On 07-May-15	9.01	Call	Bond Future	1327	1	1327	1	0.00
15/10/2014	2044 On 07-May-15	9.00	Call	Bond Future	1227	0	1227	0	0.00
15/10/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2046 On 06-November-14			Bond Future	123.41	123.3571	123.4126	123.3571	5,389.00
15/10/2014	2046 On 06-November-14	104.43	Call	Bond Future	18983	19	18983	19	0.00
15/10/2014	2046 On 06-November-14	104.45	Call	Bond Future	18963	19	18963	19	0.00
15/10/2014	2046 On 06-November-14	104.44	Call	Bond Future	18973	19	18973	19	0.00
15/10/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2046 On 05-February-15			Bond Future	125.35	125.2909	125.3452	125.2909	0.00
15/10/2014	2046 On 05-February-15	123.99	Call	Bond Future	1355	1	1355	1	0.00
15/10/2014	2046 On 05-February-15	124.01	Call	Bond Future	1335	1	1335	1	0.00

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15/10/2014	2046 On 05-February-15	124.00	Call	Bond Future	1345	1	1345	1	0.00
15/10/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2050 On 06-November-14			Bond Future	131.65	131.5890	131.6482	131.5890	2,640.00
15/10/2014	2050 On 06-November-14	126.00	Call	Bond Future	5648	6	5648	6	0.00
15/10/2014	2050 On 06-November-14	126.01	Call	Bond Future	5638	6	5638	6	0.00
15/10/2014	2050 On 06-November-14	125.99	Call	Bond Future	5658	6	5658	6	0.00
15/10/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2050 On 05-February-15			Bond Future	132.26	132.2036	132.2618	132.2036	0.00
15/10/2014	2050 On 05-February-15	129.99	Call	Bond Future	2272	2	2272	2	0.00
15/10/2014	2050 On 05-February-15	130.01	Call	Bond Future	2252	2	2252	2	0.00
15/10/2014	2050 On 05-February-15	130.00	Call	Bond Future	2262	2	2262	2	0.00
15/10/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
15/10/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
15/10/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	AL12 On 06-November-14			Index Future	523.64	520.2820	523.6440	520.2820	0.00
15/10/2014	AL12 On 05-February-15			Index Future	531.78	528.3710	531.7800	528.3710	0.00
15/10/2014	AL12 On 07-May-15			Index Future	540.95	537.4880	540.9480	537.4880	0.00
15/10/2014	AL37 On 06-November-14			Index Future	439.38	438.0760	439.3810	438.0760	3.00
15/10/2014	AL37 On 05-February-15			Index Future	446.21	444.8880	446.2070	444.8880	0.00
15/10/2014	AL7T On 06-November-14			Index Future	520.25	518.0230	520.2450	518.0230	4.00
15/10/2014	AL7T On 05-February-15			Index Future	528.33	526.0770	528.3280	526.0770	0.00
15/10/2014	ALBI On 06-November-14			Index Future	473.96	471.7520	473.9600	471.7520	582.00
15/10/2014	ALBI On 05-February-15			Index Future	481.33	479.0860	481.3250	479.0860	65.00
15/10/2014	ALBI On 07-May-15			Index Future	489.62	487.3530	489.6230	487.3530	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
15/10/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/10/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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15/10/2014	EL28 On 06-November-14			Bond Future	122.68	122.5514	122.6792	122.5514	0.00
15/10/2014	EL28 On 06-November-14	122.00	Call	Bond Future	679	1	679	1	0.00
15/10/2014	EL28 On 06-November-14	121.99	Call	Bond Future	689	1	689	1	0.00
15/10/2014	EL28 On 06-November-14	122.01	Call	Bond Future	669	1	669	1	0.00
15/10/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
15/10/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
15/10/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
15/10/2014	EL28 On 05-February-15			Bond Future	124.60	124.4728	124.6006	124.4728	0.00
15/10/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
15/10/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
15/10/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
15/10/2014	EL28 On 05-February-15	126.00	Put	Bond Future	1399	2	1399	2	0.00
15/10/2014	EL28 On 05-February-15	125.99	Put	Bond Future	1389	2	1389	2	0.00
15/10/2014	EL28 On 05-February-15	126.01	Put	Bond Future	1409	2	1409	2	0.00
15/10/2014	ES33 On 06-November-14			Bond Future	9.43	83.8832	9.4318	83.8832	6,220.00
15/10/2014	ES33 On 06-November-14	10.29	Call	Bond Future	6147	6	6147	6	0.00
15/10/2014	ES33 On 06-November-14	10.30	Call	Bond Future	6215	6	6215	6	0.00
15/10/2014	ES33 On 06-November-14	10.31	Call	Bond Future	6282	6	6282	6	0.00
15/10/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
15/10/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
15/10/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
15/10/2014	ES33 On 05-February-15			Bond Future	9.52	85.1879	9.5204	85.1879	0.00
15/10/2014	ES33 On 05-February-15	10.01	Call	Bond Future	3540	3	3540	3	0.00
15/10/2014	ES33 On 05-February-15	10.00	Call	Bond Future	3470	3	3470	3	0.00
15/10/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3400	3	3400	3	0.00
15/10/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
15/10/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
15/10/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
15/10/2014	ES33 On 07-May-15			Bond Future	9.59	82.8697	9.5894	82.8697	0.00
15/10/2014	ES33 On 07-May-15	9.76	Call	Bond Future	1244	1	1244	1	0.00
15/10/2014	ES33 On 07-May-15	9.74	Call	Bond Future	1100	1	1100	1	0.00
15/10/2014	ES33 On 07-May-15	9.75	Call	Bond Future	1172	1	1172	1	0.00
15/10/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
15/10/2014	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
15/10/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
15/10/2014	GOVI On 06-November-14			GOVI	472.22	470.1850	472.2210	470.1850	418.00
15/10/2014	GOVI On 06-November-14	448.99	Call	GOVI	232310	21	232310	21	0.00
15/10/2014	GOVI On 06-November-14	449.01	Call	GOVI	232110	21	232110	21	0.00
15/10/2014	GOVI On 06-November-14	449.00	Call	GOVI	232210	21	232210	21	0.00
15/10/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
15/10/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
15/10/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
15/10/2014	GOVI On 05-February-15			GOVI	479.56	477.4950	479.5580	477.4950	48.00
15/10/2014	GOVI On 05-February-15	459.99	Call	GOVI	195680	18	195680	18	0.00
15/10/2014	GOVI On 05-February-15	460.00	Call	GOVI	195580	17	195580	17	0.00
15/10/2014	GOVI On 05-February-15	460.01	Call	GOVI	195480	17	195480	17	0.00
15/10/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
15/10/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
15/10/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
15/10/2014	GOVI On 07-May-15			GOVI	487.83	485.7340	487.8260	485.7340	0.00
15/10/2014	GOVI On 07-May-15	449.99	Call	GOVI	378360	36	378360	36	0.00
15/10/2014	GOVI On 07-May-15	450.00	Call	GOVI	378260	36	378260	36	0.00
15/10/2014	GOVI On 07-May-15	450.01	Call	GOVI	378160	36	378160	36	0.00
15/10/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
15/10/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
15/10/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
15/10/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/10/2014	ICAA On 06-November-14			Can-Do Interest Rate	145.24	145.1901	145.2433	145.1901	107.00
15/10/2014	IGOV On 06-November-14			Index Future	220.04	219.9220	220.0430	219.9220	1,159.00
15/10/2014	IGOV On 05-February-15			Index Future	223.49	223.3680	223.4890	223.3680	10.00
15/10/2014	IGOV On 07-May-15			Index Future	227.37	227.2490	227.3690	227.2490	0.00
15/10/2014	ILBI On 06-November-14			Index Future	591.28	591.5740	591.2790	591.5740	0.00
15/10/2014	ILBI On 05-February-15			Index Future	600.61	600.9130	600.6120	600.9130	157.00
15/10/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
15/10/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/10/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
15/10/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/10/2014	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
15/10/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/10/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.07	93.9300	6.0700	93.9300	0.00
15/10/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.11	93.8900	6.1100	93.8900	0.00
15/10/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.26	93.7400	6.2600	93.7400	0.00
15/10/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.34	93.6600	6.3400	93.6600	0.00
15/10/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.43	93.5700	6.4300	93.5700	0.00
15/10/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.48	93.5200	6.4800	93.5200	2,850.00
15/10/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	5,000.00
15/10/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
15/10/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.08	92.9200	7.0800	92.9200	0.00
15/10/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.21	92.7900	7.2100	92.7900	0.00
15/10/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
15/10/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
15/10/2014	R023 On 06-November-14			Bond Future	7.77	100.9214	7.7719	100.9214	8,484.00
15/10/2014	R023 On 06-November-14	8.60	Call	Bond Future	4840	4	4840	4	0.00
15/10/2014	R023 On 06-November-14	8.61	Call	Bond Future	4897	4	4897	4	0.00
15/10/2014	R023 On 06-November-14	8.59	Call	Bond Future	4784	4	4784	4	0.00
15/10/2014	R023 On 06-November-14	8.60	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R023 On 06-November-14	8.61	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R023 On 06-November-14	8.59	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R023 On 05-February-15			Bond Future	7.84	102.4911	7.8376	102.4911	0.00
15/10/2014	R023 On 05-February-15	8.75	Call	Bond Future	5274	5	5274	5	0.00
15/10/2014	R023 On 05-February-15	8.76	Call	Bond Future	5326	5	5326	5	0.00
15/10/2014	R023 On 05-February-15	8.74	Call	Bond Future	5223	5	5223	5	0.00
15/10/2014	R023 On 05-February-15	8.75	Put	Bond Future	97	0	97	0	0.00
15/10/2014	R023 On 05-February-15	8.76	Put	Bond Future	93	0	93	0	0.00
15/10/2014	R023 On 05-February-15	8.74	Put	Bond Future	100	0	100	0	0.00
15/10/2014	R023 On 07-May-15			Bond Future	7.87	100.3349	7.8724	100.3349	0.00
15/10/2014	R023 On 07-May-15	8.14	Call	Bond Future	2743	3	2743	3	0.00
15/10/2014	R023 On 07-May-15	8.16	Call	Bond Future	2814	3	2814	3	0.00
15/10/2014	R023 On 07-May-15	8.15	Call	Bond Future	2778	3	2778	3	0.00
15/10/2014	R023 On 07-May-15	8.15	Put	Bond Future	1205	1	1205	1	0.00
15/10/2014	R023 On 07-May-15	8.14	Put	Bond Future	1225	1	1225	1	0.00
15/10/2014	R023 On 07-May-15	8.16	Put	Bond Future	1185	1	1185	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
15/10/2014	R023 On 06-August-15			Bond Future	7.89	102.2006	7.8886	102.2006	0.00
15/10/2014	R023 On 06-August-15	8.24	Call	Bond Future	3470	3	3470	3	0.00
15/10/2014	R023 On 06-August-15	9.07	Call	Bond Future	6798	6	6798	6	0.00
15/10/2014	R023 On 06-August-15	8.25	Call	Bond Future	3505	3	3505	3	0.00
15/10/2014	R023 On 06-August-15	8.26	Call	Bond Future	3540	3	3540	3	0.00
15/10/2014	R023 On 06-August-15	8.24	Put	Bond Future	1533	2	1533	2	0.00
15/10/2014	R023 On 06-August-15	8.26	Put	Bond Future	1494	2	1494	2	0.00
15/10/2014	R023 On 06-August-15	8.25	Put	Bond Future	1513	2	1513	2	0.00
15/10/2014	R023 On 06-August-15	9.07	Put	Bond Future	469	1	469	1	911.00
15/10/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	6.7365	107.5527	0.00
15/10/2014	R157 On 06-November-14	6.19	Call	Bond Future	4	0	4	0	0.00
15/10/2014	R157 On 06-November-14	6.21	Call	Bond Future	5	0	5	0	0.00
15/10/2014	R157 On 06-November-14	6.20	Call	Bond Future	5	0	5	0	0.00
15/10/2014	R157 On 06-November-14	6.21	Put	Bond Future	451	0	451	0	0.00
15/10/2014	R157 On 06-November-14	6.19	Put	Bond Future	468	0	468	0	0.00
15/10/2014	R157 On 06-November-14	6.20	Put	Bond Future	459	0	459	0	0.00
15/10/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
15/10/2014	R157 On 05-February-15	8.74	Call	Bond Future	1085	1	1085	1	0.00
15/10/2014	R157 On 05-February-15	8.76	Call	Bond Future	1096	1	1096	1	0.00
15/10/2014	R157 On 05-February-15	8.75	Call	Bond Future	1091	1	1091	1	0.00
15/10/2014	R157 On 05-February-15	8.75	Put	Bond Future	12	0	12	0	0.00
15/10/2014	R157 On 05-February-15	8.74	Put	Bond Future	12	0	12	0	0.00
15/10/2014	R157 On 05-February-15	8.76	Put	Bond Future	11	0	11	0	0.00
15/10/2014	R186 On 06-November-14			Bond Future	7.98	122.8324	7.9803	122.8324	47,407.00
15/10/2014	R186 On 06-November-14	8.30	Call	Bond Future	2837	2	2837	2	100.00
15/10/2014	R186 On 06-November-14	8.50	Call	Bond Future	4410	4	4410	4	0.00
15/10/2014	R186 On 06-November-14	9.17	Call	Bond Future	9729	9	9729	9	0.00
15/10/2014	R186 On 06-November-14	8.14	Call	Bond Future	1715	1	1715	1	0.00
15/10/2014	R186 On 06-November-14	8.53	Call	Bond Future	4652	4	4652	4	0.00
15/10/2014	R186 On 06-November-14	7.70	Call	Bond Future	130	0	130	0	1,500.00
15/10/2014	R186 On 06-November-14	8.16	Call	Bond Future	1844	2	1844	2	0.00
15/10/2014	R186 On 06-November-14	8.00	Call	Bond Future	941	1	941	1	1,500.00
15/10/2014	R186 On 06-November-14	8.15	Call	Bond Future	1779	1	1779	1	0.00
15/10/2014	R186 On 06-November-14	8.60	Call	Bond Future	5218	5	5218	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
15/10/2014	R186 On 06-November-14	8.45	Call	Bond Future	4009	3	4009	3	0.00
15/10/2014	R186 On 06-November-14	7.80	Call	Bond Future	284	0	284	0	100.00
15/10/2014	R186 On 06-November-14	8.30	Put	Bond Future	109	0	109	0	100.00
15/10/2014	R186 On 06-November-14	9.17	Put	Bond Future	0	0	0	0	2,010.00
15/10/2014	R186 On 06-November-14	8.50	Put	Bond Future	19	0	19	0	7,000.00
15/10/2014	R186 On 06-November-14	8.00	Put	Bond Future	770	1	770	1	0.00
15/10/2014	R186 On 06-November-14	8.16	Put	Bond Future	300	1	300	1	0.00
15/10/2014	R186 On 06-November-14	8.14	Put	Bond Future	342	1	342	1	0.00
15/10/2014	R186 On 06-November-14	8.45	Put	Bond Future	30	0	30	0	6,000.00
15/10/2014	R186 On 06-November-14	8.53	Put	Bond Future	14	0	14	0	100.00
15/10/2014	R186 On 06-November-14	7.70	Put	Bond Future	2595	3	2595	3	0.00
15/10/2014	R186 On 06-November-14	8.60	Put	Bond Future	7	0	7	0	0.00
15/10/2014	R186 On 06-November-14	8.15	Put	Bond Future	320	1	320	1	0.00
15/10/2014	R186 On 06-November-14	7.80	Put	Bond Future	1862	2	1862	2	0.00
15/10/2014	R186 On 05-February-15			Bond Future	8.04	119.4474	8.0393	119.4474	986.00
15/10/2014	R186 On 05-February-15	8.75	Call	Bond Future	6160	6	6160	6	0.00
15/10/2014	R186 On 05-February-15	8.76	Call	Bond Future	6229	6	6229	6	0.00
15/10/2014	R186 On 05-February-15	9.00	Call	Bond Future	7940	7	7940	7	0.00
15/10/2014	R186 On 05-February-15	8.74	Call	Bond Future	6090	6	6090	6	0.00
15/10/2014	R186 On 05-February-15	9.00	Put	Bond Future	148	0	148	0	9,600.00
15/10/2014	R186 On 05-February-15	8.74	Put	Bond Future	335	0	335	0	0.00
15/10/2014	R186 On 05-February-15	8.76	Put	Bond Future	315	0	315	0	0.00
15/10/2014	R186 On 05-February-15	8.75	Put	Bond Future	325	0	325	0	0.00
15/10/2014	R186 On 07-May-15			Bond Future	8.08	121.5126	8.0772	121.5126	0.00
15/10/2014	R186 On 07-May-15	8.25	Call	Bond Future	3578	3	3578	3	0.00
15/10/2014	R186 On 07-May-15	8.24	Call	Bond Future	3530	3	3530	3	0.00
15/10/2014	R186 On 07-May-15	8.26	Call	Bond Future	3627	3	3627	3	0.00
15/10/2014	R186 On 07-May-15	8.25	Put	Bond Future	2148	3	2148	3	0.00
15/10/2014	R186 On 07-May-15	8.26	Put	Bond Future	2115	2	2115	2	0.00
15/10/2014	R186 On 07-May-15	8.24	Put	Bond Future	2183	3	2183	3	0.00
15/10/2014	R197 On 06-November-14			Bond Future	289.32	289.1920	289.3168	289.1920	939.00
15/10/2014	R197 On 06-November-14	285.00	Call	Bond Future	4317	4	4317	4	0.00
15/10/2014	R197 On 06-November-14	285.01	Call	Bond Future	4307	4	4307	4	0.00
15/10/2014	R197 On 06-November-14	284.99	Call	Bond Future	4327	4	4327	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
15/10/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R197 On 05-February-15			Bond Future	287.83	287.7090	287.8310	287.7090	0.00
15/10/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
15/10/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
15/10/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
15/10/2014	R197 On 05-February-15	289.00	Put	Bond Future	1169	1	1169	1	0.00
15/10/2014	R197 On 05-February-15	289.01	Put	Bond Future	1179	1	1179	1	0.00
15/10/2014	R197 On 05-February-15	288.99	Put	Bond Future	1159	1	1159	1	0.00
15/10/2014	R202 On 06-November-14			Bond Future	233.37	233.2671	233.3700	233.2671	49,223.00
15/10/2014	R202 On 06-November-14	226.99	Call	Bond Future	6380	6	6380	6	0.00
15/10/2014	R202 On 06-November-14	227.00	Call	Bond Future	6370	6	6370	6	0.00
15/10/2014	R202 On 06-November-14	227.01	Call	Bond Future	6360	6	6360	6	0.00
15/10/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R202 On 05-February-15			Bond Future	233.83	233.7286	233.8293	233.7286	0.00
15/10/2014	R202 On 05-February-15	232.99	Call	Bond Future	839	1	839	1	0.00
15/10/2014	R202 On 05-February-15	233.01	Call	Bond Future	819	1	819	1	0.00
15/10/2014	R202 On 05-February-15	233.00	Call	Bond Future	829	1	829	1	0.00
15/10/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R203 On 06-November-14			Bond Future	6.90	104.5352	6.8999	104.5352	13,305.00
15/10/2014	R203 On 06-November-14	6.84	Call	Bond Future	135	0	135	0	45.00
15/10/2014	R203 On 06-November-14	6.98	Call	Bond Future	326	0	326	0	14.00
15/10/2014	R203 On 06-November-14	6.86	Call	Bond Future	156	0	156	0	0.00
15/10/2014	R203 On 06-November-14	6.85	Call	Bond Future	145	0	145	0	0.00
15/10/2014	R203 On 06-November-14	6.84	Put	Bond Future	291	0	291	0	0.00
15/10/2014	R203 On 06-November-14	6.98	Put	Bond Future	118	0	118	0	0.00
15/10/2014	R203 On 06-November-14	6.86	Put	Bond Future	260	0	260	0	0.00
15/10/2014	R203 On 06-November-14	6.85	Put	Bond Future	275	0	275	0	0.00
15/10/2014	R203 On 05-February-15			Bond Future	6.97	106.1611	6.9729	106.1611	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
15/10/2014	R203 On 05-February-15	7.69	Call	Bond Future	1734	2	1734	2	55.00
15/10/2014	R203 On 05-February-15	8.35	Call	Bond Future	3213	3	3213	3	0.00
15/10/2014	R203 On 05-February-15	8.36	Call	Bond Future	3236	3	3236	3	0.00
15/10/2014	R203 On 05-February-15	8.34	Call	Bond Future	3190	3	3190	3	0.00
15/10/2014	R203 On 05-February-15	8.35	Put	Bond Future	2	0	2	0	0.00
15/10/2014	R203 On 05-February-15	8.36	Put	Bond Future	2	0	2	0	0.00
15/10/2014	R203 On 05-February-15	7.69	Put	Bond Future	46	0	46	0	0.00
15/10/2014	R203 On 05-February-15	8.34	Put	Bond Future	2	0	2	0	0.00
15/10/2014	R203 On 07-May-15			Bond Future	6.97	103.8261	6.9700	103.8261	0.00
15/10/2014	R203 On 07-May-15	7.25	Call	Bond Future	979	1	979	1	0.00
15/10/2014	R203 On 07-May-15	7.26	Call	Bond Future	993	1	993	1	0.00
15/10/2014	R203 On 07-May-15	7.24	Call	Bond Future	964	1	964	1	0.00
15/10/2014	R203 On 07-May-15	7.25	Put	Bond Future	374	0	374	0	0.00
15/10/2014	R203 On 07-May-15	7.26	Put	Bond Future	367	0	367	0	0.00
15/10/2014	R203 On 07-May-15	7.24	Put	Bond Future	381	0	381	0	0.00
15/10/2014	R204 On 06-November-14			Bond Future	7.20	105.6765	7.1985	105.6765	11,939.00
15/10/2014	R204 On 06-November-14	6.99	Call	Bond Future	63	0	63	0	0.00
15/10/2014	R204 On 06-November-14	7.99	Call	Bond Future	2775	3	2775	3	0.00
15/10/2014	R204 On 06-November-14	7.01	Call	Bond Future	75	0	75	0	0.00
15/10/2014	R204 On 06-November-14	7.00	Call	Bond Future	69	0	69	0	0.00
15/10/2014	R204 On 06-November-14	7.00	Put	Bond Future	779	1	779	1	0.00
15/10/2014	R204 On 06-November-14	7.99	Put	Bond Future	0	0	0	0	1,270.00
15/10/2014	R204 On 06-November-14	6.99	Put	Bond Future	809	1	809	1	0.00
15/10/2014	R204 On 06-November-14	7.01	Put	Bond Future	750	1	750	1	0.00
15/10/2014	R204 On 05-February-15			Bond Future	7.27	103.2854	7.2679	103.2854	0.00
15/10/2014	R204 On 05-February-15	8.25	Call	Bond Future	3269	3	3269	3	0.00
15/10/2014	R204 On 05-February-15	8.24	Call	Bond Future	3238	3	3238	3	0.00
15/10/2014	R204 On 05-February-15	8.26	Call	Bond Future	3300	3	3300	3	0.00
15/10/2014	R204 On 05-February-15	8.26	Put	Bond Future	27	0	27	0	0.00
15/10/2014	R204 On 05-February-15	8.25	Put	Bond Future	29	0	29	0	0.00
15/10/2014	R204 On 05-February-15	8.24	Put	Bond Future	30	0	30	0	0.00
15/10/2014	R204 On 07-May-15			Bond Future	7.29	105.0709	7.2924	105.0709	0.00
15/10/2014	R204 On 07-May-15	7.49	Call	Bond Future	1299	1	1299	1	0.00
15/10/2014	R204 On 07-May-15	7.51	Call	Bond Future	1338	1	1338	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
15/10/2014	R204 On 07-May-15	7.50	Call	Bond Future	1318	1	1318	1	0.00
15/10/2014	R204 On 07-May-15	7.49	Put	Bond Future	675	1	675	1	0.00
15/10/2014	R204 On 07-May-15	7.50	Put	Bond Future	663	1	663	1	0.00
15/10/2014	R204 On 07-May-15	7.51	Put	Bond Future	651	1	651	1	0.00
15/10/2014	R204 On 06-August-15			Bond Future	7.28	102.9838	7.2789	102.9838	0.00
15/10/2014	R204 On 06-August-15	8.41	Call	Bond Future	3519	3	3519	3	0.00
15/10/2014	R204 On 06-August-15	7.74	Call	Bond Future	1999	2	1999	2	0.00
15/10/2014	R204 On 06-August-15	7.76	Call	Bond Future	2039	2	2039	2	0.00
15/10/2014	R204 On 06-August-15	7.75	Call	Bond Future	2019	2	2019	2	0.00
15/10/2014	R204 On 06-August-15	8.41	Put	Bond Future	224	0	224	0	699.00
15/10/2014	R204 On 06-August-15	7.75	Put	Bond Future	630	1	630	1	0.00
15/10/2014	R204 On 06-August-15	7.74	Put	Bond Future	639	1	639	1	0.00
15/10/2014	R204 On 06-August-15	7.76	Put	Bond Future	622	1	622	1	0.00
15/10/2014	R207 On 06-November-14			Bond Future	7.42	101.2891	7.4175	101.2891	35,869.00
15/10/2014	R207 On 06-November-14	7.34	Call	Bond Future	244	0	244	0	0.00
15/10/2014	R207 On 06-November-14	7.36	Call	Bond Future	276	0	276	0	0.00
15/10/2014	R207 On 06-November-14	7.35	Call	Bond Future	260	0	260	0	0.00
15/10/2014	R207 On 06-November-14	7.34	Put	Bond Future	571	1	571	1	0.00
15/10/2014	R207 On 06-November-14	7.35	Put	Bond Future	545	1	545	1	0.00
15/10/2014	R207 On 06-November-14	7.36	Put	Bond Future	519	1	519	1	0.00
15/10/2014	R207 On 05-February-15			Bond Future	7.49	99.2234	7.4852	99.2234	3,106.00
15/10/2014	R207 On 05-February-15	8.49	Call	Bond Future	3994	4	3994	4	0.00
15/10/2014	R207 On 05-February-15	8.51	Call	Bond Future	4068	4	4068	4	0.00
15/10/2014	R207 On 05-February-15	8.50	Call	Bond Future	4031	4	4031	4	0.00
15/10/2014	R207 On 05-February-15	8.50	Put	Bond Future	36	0	36	0	0.00
15/10/2014	R207 On 05-February-15	8.51	Put	Bond Future	35	0	35	0	0.00
15/10/2014	R207 On 05-February-15	8.49	Put	Bond Future	38	0	38	0	0.00
15/10/2014	R207 On 07-May-15			Bond Future	7.52	100.9393	7.5208	100.9393	0.00
15/10/2014	R207 On 07-May-15	8.25	Call	Bond Future	3094	3	3094	3	0.00
15/10/2014	R207 On 07-May-15	7.73	Call	Bond Future	1666	1	1666	1	66.00
15/10/2014	R207 On 07-May-15	8.26	Call	Bond Future	3125	3	3125	3	0.00
15/10/2014	R207 On 07-May-15	8.24	Call	Bond Future	3063	3	3063	3	0.00
15/10/2014	R207 On 07-May-15	8.26	Put	Bond Future	321	0	321	0	0.00
15/10/2014	R207 On 07-May-15	7.73	Put	Bond Future	863	1	863	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
15/10/2014	R207 On 07-May-15	8.25	Put	Bond Future	327	0	327	0	0.00
15/10/2014	R207 On 07-May-15	8.24	Put	Bond Future	334	0	334	0	0.00
15/10/2014	R207 On 06-August-15			Bond Future	7.53	99.1710	7.5277	99.1710	0.00
15/10/2014	R207 On 06-August-15	7.74	Call	Bond Future	1910	2	1910	2	0.00
15/10/2014	R207 On 06-August-15	7.76	Call	Bond Future	1954	2	1954	2	0.00
15/10/2014	R207 On 06-August-15	7.75	Call	Bond Future	1932	2	1932	2	0.00
15/10/2014	R207 On 06-August-15	7.46	Call	Bond Future	1354	1	1354	1	70.00
15/10/2014	R207 On 06-August-15	7.74	Put	Bond Future	1132	1	1132	1	0.00
15/10/2014	R207 On 06-August-15	7.75	Put	Bond Future	1117	1	1117	1	0.00
15/10/2014	R207 On 06-August-15	7.76	Put	Bond Future	1103	1	1103	1	0.00
15/10/2014	R207 On 06-August-15	7.46	Put	Bond Future	1604	2	1604	2	0.00
15/10/2014	R208 On 06-November-14			Bond Future	7.57	96.3342	7.5671	96.3342	53,508.00
15/10/2014	R208 On 06-November-14	7.44	Call	Bond Future	206	0	206	0	0.00
15/10/2014	R208 On 06-November-14	7.46	Call	Bond Future	236	0	236	0	0.00
15/10/2014	R208 On 06-November-14	7.45	Call	Bond Future	220	0	220	0	0.00
15/10/2014	R208 On 06-November-14	8.50	Call	Bond Future	4411	4	4411	4	0.00
15/10/2014	R208 On 06-November-14	7.45	Put	Bond Future	793	1	793	1	0.00
15/10/2014	R208 On 06-November-14	7.46	Put	Bond Future	759	1	759	1	0.00
15/10/2014	R208 On 06-November-14	7.44	Put	Bond Future	827	1	827	1	0.00
15/10/2014	R208 On 06-November-14	8.50	Put	Bond Future	0	0	0	0	1,520.00
15/10/2014	R208 On 05-February-15			Bond Future	7.63	97.8325	7.6329	97.8325	0.00
15/10/2014	R208 On 05-February-15	8.49	Call	Bond Future	4011	4	4011	4	0.00
15/10/2014	R208 On 05-February-15	8.51	Call	Bond Future	4095	4	4095	4	0.00
15/10/2014	R208 On 05-February-15	8.50	Call	Bond Future	4053	4	4053	4	0.00
15/10/2014	R208 On 05-February-15	8.49	Put	Bond Future	83	0	83	0	0.00
15/10/2014	R208 On 05-February-15	8.50	Put	Bond Future	80	0	80	0	0.00
15/10/2014	R208 On 05-February-15	8.51	Put	Bond Future	77	0	77	0	0.00
15/10/2014	R208 On 07-May-15			Bond Future	7.67	96.1214	7.6670	96.1214	0.00
15/10/2014	R208 On 07-May-15	7.99	Call	Bond Future	2308	2	2308	2	0.00
15/10/2014	R208 On 07-May-15	8.01	Call	Bond Future	2367	2	2367	2	0.00
15/10/2014	R208 On 07-May-15	8.00	Call	Bond Future	2337	2	2337	2	0.00
15/10/2014	R208 On 07-May-15	7.99	Put	Bond Future	853	1	853	1	0.00
15/10/2014	R208 On 07-May-15	8.00	Put	Bond Future	838	1	838	1	0.00
15/10/2014	R208 On 07-May-15	8.01	Put	Bond Future	823	1	823	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
15/10/2014	R208 On 06-August-15			Bond Future	7.68	97.9091	7.6778	97.9091	0.00
15/10/2014	R208 On 06-August-15	8.00	Call	Bond Future	2616	2	2616	2	0.00
15/10/2014	R208 On 06-August-15	7.99	Call	Bond Future	2589	2	2589	2	0.00
15/10/2014	R208 On 06-August-15	8.01	Call	Bond Future	2643	2	2643	2	0.00
15/10/2014	R208 On 06-August-15	8.85	Call	Bond Future	5334	5	5334	5	0.00
15/10/2014	R208 On 06-August-15	8.85	Put	Bond Future	351	0	351	0	198.00
15/10/2014	R208 On 06-August-15	7.99	Put	Bond Future	1230	1	1230	1	0.00
15/10/2014	R208 On 06-August-15	8.00	Put	Bond Future	1214	1	1214	1	0.00
15/10/2014	R208 On 06-August-15	8.01	Put	Bond Future	1198	1	1198	1	0.00
15/10/2014	R209 On 06-November-14			Bond Future	8.59	77.3683	8.5942	77.3683	28,853.00
15/10/2014	R209 On 06-November-14	10.00	Call	Bond Future	10083	10	10083	10	0.00
15/10/2014	R209 On 06-November-14	8.95	Call	Bond Future	2859	2	2859	2	2,050.00
15/10/2014	R209 On 06-November-14	9.50	Call	Bond Future	6746	6	6746	6	0.00
15/10/2014	R209 On 06-November-14	10.05	Call	Bond Future	10403	10	10403	10	0.00
15/10/2014	R209 On 06-November-14	9.95	Call	Bond Future	9760	9	9760	9	0.00
15/10/2014	R209 On 06-November-14	8.50	Call	Bond Future	514	0	514	0	5,500.00
15/10/2014	R209 On 06-November-14	8.99	Call	Bond Future	3135	3	3135	3	0.00
15/10/2014	R209 On 06-November-14	9.25	Call	Bond Future	4985	4	4985	4	0.00
15/10/2014	R209 On 06-November-14	9.05	Call	Bond Future	3556	3	3556	3	2,050.00
15/10/2014	R209 On 06-November-14	9.58	Call	Bond Future	7297	7	7297	7	0.00
15/10/2014	R209 On 06-November-14	9.01	Call	Bond Future	3275	3	3275	3	0.00
15/10/2014	R209 On 06-November-14	8.75	Call	Bond Future	1592	1	1592	1	2,200.00
15/10/2014	R209 On 06-November-14	9.00	Call	Bond Future	3205	3	3205	3	1,640.00
15/10/2014	R209 On 06-November-14	9.25	Put	Bond Future	7	0	7	0	2,200.00
15/10/2014	R209 On 06-November-14	9.95	Put	Bond Future	0	0	0	0	2,050.00
15/10/2014	R209 On 06-November-14	8.50	Put	Bond Future	1272	2	1272	2	0.00
15/10/2014	R209 On 06-November-14	10.00	Put	Bond Future	0	0	0	0	1,640.00
15/10/2014	R209 On 06-November-14	10.05	Put	Bond Future	0	0	0	0	2,050.00
15/10/2014	R209 On 06-November-14	8.75	Put	Bond Future	363	1	363	1	0.00
15/10/2014	R209 On 06-November-14	9.00	Put	Bond Future	65	0	65	0	0.00
15/10/2014	R209 On 06-November-14	8.95	Put	Bond Future	95	0	95	0	0.00
15/10/2014	R209 On 06-November-14	9.01	Put	Bond Future	60	0	60	0	0.00
15/10/2014	R209 On 06-November-14	9.50	Put	Bond Future	1	0	1	0	5,500.00
15/10/2014	R209 On 06-November-14	9.05	Put	Bond Future	43	0	43	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
15/10/2014	R209 On 06-November-14	9.58	Put	Bond Future	0	0	0	0	907.00
15/10/2014	R209 On 06-November-14	8.99	Put	Bond Future	70	0	70	0	0.00
15/10/2014	R209 On 05-February-15			Bond Future	8.65	78.5717	8.6505	78.5717	0.00
15/10/2014	R209 On 05-February-15	9.25	Call	Bond Future	5016	5	5016	5	0.00
15/10/2014	R209 On 05-February-15	9.26	Call	Bond Future	5075	5	5075	5	0.00
15/10/2014	R209 On 05-February-15	9.24	Call	Bond Future	4957	5	4957	5	0.00
15/10/2014	R209 On 05-February-15	9.00	Call	Bond Future	3611	3	3611	3	0.00
15/10/2014	R209 On 05-February-15	9.24	Put	Bond Future	509	1	509	1	0.00
15/10/2014	R209 On 05-February-15	9.26	Put	Bond Future	483	1	483	1	0.00
15/10/2014	R209 On 05-February-15	9.25	Put	Bond Future	496	1	496	1	0.00
15/10/2014	R209 On 05-February-15	9.00	Put	Bond Future	925	1	925	1	0.00
15/10/2014	R209 On 07-May-15			Bond Future	8.69	76.7798	8.6909	76.7798	0.00
15/10/2014	R209 On 07-May-15	8.99	Call	Bond Future	4126	4	4126	4	0.00
15/10/2014	R209 On 07-May-15	9.01	Call	Bond Future	4220	4	4220	4	0.00
15/10/2014	R209 On 07-May-15	9.00	Call	Bond Future	4173	4	4173	4	0.00
15/10/2014	R209 On 07-May-15	9.00	Put	Bond Future	1811	2	1811	2	0.00
15/10/2014	R209 On 07-May-15	9.01	Put	Bond Future	1784	2	1784	2	0.00
15/10/2014	R209 On 07-May-15	8.99	Put	Bond Future	1839	2	1839	2	0.00
15/10/2014	R209 On 06-August-15			Bond Future	8.72	78.2082	8.7209	78.2082	0.00
15/10/2014	R209 On 06-August-15	9.90	Call	Bond Future	9231	9	9231	9	0.00
15/10/2014	R209 On 06-August-15	9.00	Call	Bond Future	4753	4	4753	4	0.00
15/10/2014	R209 On 06-August-15	9.01	Call	Bond Future	4797	4	4797	4	0.00
15/10/2014	R209 On 06-August-15	8.99	Call	Bond Future	4709	4	4709	4	0.00
15/10/2014	R209 On 06-August-15	9.00	Put	Bond Future	2630	3	2630	3	0.00
15/10/2014	R209 On 06-August-15	9.90	Put	Bond Future	846	1	846	1	2,914.00
15/10/2014	R209 On 06-August-15	9.01	Put	Bond Future	2600	3	2600	3	0.00
15/10/2014	R209 On 06-August-15	8.99	Put	Bond Future	2660	3	2660	3	0.00
15/10/2014	R210 On 06-November-14			Bond Future	172.80	172.6257	172.8004	172.6257	642.00
15/10/2014	R210 On 06-November-14	168.99	Call	Bond Future	3810	4	3810	4	0.00
15/10/2014	R210 On 06-November-14	169.01	Call	Bond Future	3790	4	3790	4	0.00
15/10/2014	R210 On 06-November-14	169.00	Call	Bond Future	3800	4	3800	4	0.00
15/10/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
15/10/2014	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
15/10/2014	R210 On 05-February-15			Bond Future	175.51	175.3319	175.5065	175.3319	0.00
15/10/2014	R210 On 05-February-15	174.99	Call	Bond Future	517	0	517	0	0.00
15/10/2014	R210 On 05-February-15	175.01	Call	Bond Future	497	0	497	0	0.00
15/10/2014	R210 On 05-February-15	175.00	Call	Bond Future	507	0	507	0	0.00
15/10/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R211 On 06-November-14			Bond Future	132.72	132.6682	132.7151	132.6682	1,120.00
15/10/2014	R211 On 06-November-14	129.99	Call	Bond Future	2725	3	2725	3	0.00
15/10/2014	R211 On 06-November-14	130.00	Call	Bond Future	2715	3	2715	3	0.00
15/10/2014	R211 On 06-November-14	130.01	Call	Bond Future	2705	3	2705	3	0.00
15/10/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R211 On 05-February-15			Bond Future	133.19	133.1421	133.1876	133.1421	0.00
15/10/2014	R211 On 05-February-15	133.01	Call	Bond Future	178	0	178	0	0.00
15/10/2014	R211 On 05-February-15	133.00	Call	Bond Future	188	0	188	0	0.00
15/10/2014	R211 On 05-February-15	132.99	Call	Bond Future	198	0	198	0	0.00
15/10/2014	R211 On 05-February-15	133.00	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R211 On 05-February-15	132.99	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R211 On 05-February-15	133.01	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R212 On 06-November-14			Bond Future	137.86	137.3504	137.8620	137.3504	14,864.00
15/10/2014	R212 On 06-November-14	135.00	Call	Bond Future	2862	2	2862	2	0.00
15/10/2014	R212 On 06-November-14	135.01	Call	Bond Future	2852	2	2852	2	0.00
15/10/2014	R212 On 06-November-14	134.99	Call	Bond Future	2872	2	2872	2	0.00
15/10/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R212 On 05-February-15			Bond Future	138.26	137.7410	138.2584	137.7410	0.00
15/10/2014	R212 On 05-February-15	138.00	Call	Bond Future	258	0	258	0	0.00
15/10/2014	R212 On 05-February-15	138.01	Call	Bond Future	248	0	248	0	0.00
15/10/2014	R212 On 05-February-15	137.99	Call	Bond Future	268	0	268	0	0.00
15/10/2014	R212 On 05-February-15	137.99	Put	Bond Future	0	0	0	0	0.00
15/10/2014	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
15/10/2014	R212 On 05-February-15	138.01	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R213 On 06-November-14			Bond Future	8.45	88.0468	8.4506	88.0468	28,658.00
15/10/2014	R213 On 06-November-14	8.84	Call	Bond Future	3092	3	3092	3	0.00
15/10/2014	R213 On 06-November-14	8.85	Call	Bond Future	3163	3	3163	3	0.00
15/10/2014	R213 On 06-November-14	8.86	Call	Bond Future	3233	3	3233	3	0.00
15/10/2014	R213 On 06-November-14	8.85	Put	Bond Future	66	0	66	0	0.00
15/10/2014	R213 On 06-November-14	8.86	Put	Bond Future	61	0	61	0	0.00
15/10/2014	R213 On 06-November-14	8.84	Put	Bond Future	71	0	71	0	0.00
15/10/2014	R213 On 05-February-15			Bond Future	8.51	89.4163	8.5124	89.4163	0.00
15/10/2014	R213 On 05-February-15	9.26	Call	Bond Future	5914	5	5914	5	0.00
15/10/2014	R213 On 05-February-15	9.24	Call	Bond Future	5790	5	5790	5	0.00
15/10/2014	R213 On 05-February-15	9.25	Call	Bond Future	5852	5	5852	5	0.00
15/10/2014	R213 On 05-February-15	9.25	Put	Bond Future	331	0	331	0	0.00
15/10/2014	R213 On 05-February-15	9.26	Put	Bond Future	322	0	322	0	0.00
15/10/2014	R213 On 05-February-15	9.24	Put	Bond Future	340	0	340	0	0.00
15/10/2014	R213 On 07-May-15			Bond Future	8.55	87.4143	8.5532	87.4143	0.00
15/10/2014	R213 On 07-May-15	8.74	Call	Bond Future	3529	3	3529	3	0.00
15/10/2014	R213 On 07-May-15	8.76	Call	Bond Future	3618	3	3618	3	0.00
15/10/2014	R213 On 07-May-15	8.75	Call	Bond Future	3573	3	3573	3	0.00
15/10/2014	R213 On 07-May-15	8.75	Put	Bond Future	2065	2	2065	2	0.00
15/10/2014	R213 On 07-May-15	8.76	Put	Bond Future	2035	2	2035	2	0.00
15/10/2014	R213 On 07-May-15	8.74	Put	Bond Future	2097	2	2097	2	0.00
15/10/2014	R214 On 06-November-14			Bond Future	8.70	78.0414	8.6996	78.0414	6,069.00
15/10/2014	R214 On 06-November-14	9.20	Call	Bond Future	4037	3	4037	3	2,500.00
15/10/2014	R214 On 06-November-14	9.64	Call	Bond Future	7245	7	7245	7	0.00
15/10/2014	R214 On 06-November-14	9.65	Call	Bond Future	7316	7	7316	7	0.00
15/10/2014	R214 On 06-November-14	9.66	Call	Bond Future	7387	7	7387	7	0.00
15/10/2014	R214 On 06-November-14	9.80	Call	Bond Future	8365	8	8365	8	0.00
15/10/2014	R214 On 06-November-14	9.20	Put	Bond Future	35	0	35	0	0.00
15/10/2014	R214 On 06-November-14	9.66	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R214 On 06-November-14	9.65	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R214 On 06-November-14	9.80	Put	Bond Future	0	0	0	0	2,500.00
15/10/2014	R214 On 06-November-14	9.64	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R214 On 05-February-15			Bond Future	8.76	79.2552	8.7574	79.2552	0.00

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15/10/2014	R214 On 05-February-15	9.51	Call	Bond Future	6192	6	6192	6	0.00
15/10/2014	R214 On 05-February-15	9.50	Call	Bond Future	6130	6	6130	6	0.00
15/10/2014	R214 On 05-February-15	9.49	Call	Bond Future	6067	6	6067	6	0.00
15/10/2014	R214 On 05-February-15	9.50	Put	Bond Future	378	1	378	1	0.00
15/10/2014	R214 On 05-February-15	9.51	Put	Bond Future	368	1	368	1	0.00
15/10/2014	R214 On 05-February-15	9.49	Put	Bond Future	388	1	388	1	0.00
15/10/2014	R214 On 07-May-15			Bond Future	8.80	77.3310	8.7972	77.3310	0.00
15/10/2014	R214 On 07-May-15	9.15	Call	Bond Future	4586	4	4586	4	0.00
15/10/2014	R214 On 07-May-15	9.16	Call	Bond Future	4636	4	4636	4	0.00
15/10/2014	R214 On 07-May-15	9.14	Call	Bond Future	4536	4	4536	4	0.00
15/10/2014	R214 On 07-May-15	9.16	Put	Bond Future	1756	2	1756	2	0.00
15/10/2014	R214 On 07-May-15	9.15	Put	Bond Future	1783	2	1783	2	0.00
15/10/2014	R214 On 07-May-15	9.14	Put	Bond Future	1810	2	1810	2	0.00
15/10/2014	R248 On 06-November-14			Bond Future	8.75	100.7289	8.7549	100.7289	32,476.00
15/10/2014	R248 On 06-November-14	9.72	Call	Bond Future	9506	9	9506	9	0.00
15/10/2014	R248 On 06-November-14	9.74	Call	Bond Future	9685	9	9685	9	0.00
15/10/2014	R248 On 06-November-14	9.73	Call	Bond Future	9596	9	9596	9	0.00
15/10/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R248 On 05-February-15			Bond Future	8.81	102.2955	8.8143	102.2955	1,277.00
15/10/2014	R248 On 05-February-15	9.50	Call	Bond Future	6841	6	6841	6	0.00
15/10/2014	R248 On 05-February-15	9.51	Call	Bond Future	6934	6	6934	6	0.00
15/10/2014	R248 On 05-February-15	9.49	Call	Bond Future	6747	6	6747	6	0.00
15/10/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R248 On 07-May-15			Bond Future	8.86	99.6294	8.8554	99.6294	0.00
15/10/2014	R248 On 07-May-15	9.25	Call	Bond Future	4007	3	4007	3	0.00
15/10/2014	R248 On 07-May-15	9.24	Call	Bond Future	3909	3	3909	3	0.00
15/10/2014	R248 On 07-May-15	9.26	Call	Bond Future	4105	3	4105	3	0.00
15/10/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
15/10/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00

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