



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 08/01/2014 to 08/01/2014

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
08/01/2014	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
08/01/2014	2025	06/02/2014			Bond Future	110.3677	110.3677	110.3724	110.3724	0.004	0.0000	0.0000	0
08/01/2014	2025	06/02/2014	110.99	Put	Bond Future	622.2600	0.6223	617.6000	0.6176	(0.749)	0	0	0
08/01/2014	2025	06/02/2014	111.01	Put	Bond Future	642.2600	0.6423	637.6000	0.6376	(0.726)	0	0	0
08/01/2014	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	2025	06/02/2014	111.00	Put	Bond Future	632.2600	0.6323	627.6000	0.6276	(0.737)	0	0	0
08/01/2014	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	2037	06/02/2014			Bond Future	9.1345	94.1995	9.1767	93.8178	0.462	0.0000	0.0000	2,022
08/01/2014	2037	06/02/2014	9.38	Call	Bond Future	2,185.9600	2.1860	1,804.2700	1.8043	(17.461)	0	0	0
08/01/2014	2037	06/02/2014	9.39	Call	Bond Future	2,273.2500	2.2732	1,891.5600	1.8916	(16.790)	0	0	0
08/01/2014	2037	06/02/2014	9.37	Call	Bond Future	2,098.5300	2.0985	1,716.8400	1.7168	(18.188)	0	0	0
08/01/2014	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	2037	08/05/2014			Bond Future	9.2347	95.4387	9.2783	95.0519	0.472	0.0000	0.0000	0
08/01/2014	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	2037	08/05/2014	9.38	Call	Bond Future	1,280.1700	1.2802	893.4400	0.8934	(30.209)	0	0	0
08/01/2014	2037	08/05/2014	9.39	Call	Bond Future	1,367.2300	1.3672	980.5000	0.9805	(28.286)	0	0	0
08/01/2014	2037	08/05/2014	9.37	Call	Bond Future	1,192.9700	1.1930	806.2400	0.8062	(32.417)	0	0	0
08/01/2014	2037	07/08/2014	9.06	Put	Bond Future	2,462.5100	2.4625	2,856.0800	2.8561	15.982	0	0	0
08/01/2014	2037	07/08/2014			Bond Future	9.3357	92.4722	9.3808	92.0786	0.484	0.0000	0.0000	0
08/01/2014	2037	07/08/2014	9.05	Put	Bond Future	2,553.8100	2.5538	2,947.3800	2.9474	15.411	0	0	0
08/01/2014	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	2037	07/08/2014	9.04	Put	Bond Future	2,645.2500	2.6452	3,038.8200	3.0388	14.878	0	0	0
08/01/2014	2038	06/02/2014	107.00	Call	Bond Future	724.6500	0.7247	733.1800	0.7332	1.177	0	0	0
08/01/2014	2038	06/02/2014			Bond Future	107.7247	107.7247	107.7332	107.7332	0.008	0.0000	0.0000	24
08/01/2014	2038	06/02/2014	107.01	Call	Bond Future	714.6500	0.7147	723.1800	0.7232	1.194	0	0	0
08/01/2014	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	2038	06/02/2014	106.99	Call	Bond Future	734.6500	0.7347	743.1800	0.7432	1.161	0	0	0
08/01/2014	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	2050	06/02/2014			Bond Future	113.6820	113.6820	113.6917	113.6917	0.008	0.0000	0.0000	472
08/01/2014	2050	06/02/2014	110.00	Call	Bond Future	3,682.0400	3.6820	3,691.6900	3.6917	0.262	0	0	0
08/01/2014	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	2050	06/02/2014	110.01	Call	Bond Future	3,672.0400	3.6720	3,681.6900	3.6817	0.263	0	0	0
08/01/2014	2050	06/02/2014	109.99	Call	Bond Future	3,692.0400	3.6920	3,701.6900	3.7017	0.261	0	0	0
08/01/2014	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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08/01/2014	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	AL37	06/02/2014			Index Future	413.8410	413.8410	413.0640	413.0640	(0.188)	0.0000	0.0000	0
08/01/2014	AL37	08/05/2014			Index Future	419.2850	419.2850	418.4980	418.4980	(0.188)	0.0000	0.0000	0
08/01/2014	AL7T	06/02/2014			Index Future	488.3940	488.3940	487.1630	487.1630	(0.252)	0.0000	0.0000	1
08/01/2014	AL7T	08/05/2014			Index Future	494.8190	494.8190	493.5720	493.5720	(0.252)	0.0000	0.0000	0
08/01/2014	ALBI	06/02/2014			Index Future	439.4950	439.4950	438.3250	438.3250	(0.266)	0.0000	0.0000	803
08/01/2014	ALBI	08/05/2014			Index Future	445.2770	445.2770	444.0910	444.0910	(0.266)	0.0000	0.0000	35
08/01/2014	ALBI	07/08/2014			Index Future	451.2990	451.2990	450.0910	450.0910	(0.268)	0.0000	0.0000	0
08/01/2014	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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08/01/2014	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
08/01/2014	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
08/01/2014	EL28	06/02/2014			Bond Future	114.3151	114.3151	114.3246	114.3246	0.008	0.0000	0.0000	0
08/01/2014	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	EL28	06/02/2014	111.01	Call	Bond Future	3,305.1000	3.3051	3,314.5700	3.3146	0.287	0	0	0
08/01/2014	EL28	06/02/2014	110.99	Call	Bond Future	3,325.1000	3.3251	3,334.5700	3.3346	0.285	0	0	0
08/01/2014	EL28	06/02/2014	111.00	Call	Bond Future	3,315.1000	3.3151	3,324.5700	3.3246	0.286	0	0	0
08/01/2014	ES33	06/02/2014	9.54	Put	Bond Future	1,255.2000	1.2552	1,523.0000	1.5230	21.335	0	0	0
08/01/2014	ES33	06/02/2014			Bond Future	9.7081	83.8810	9.7444	83.6132	0.375	0.0000	0.0000	6,292
08/01/2014	ES33	06/02/2014	9.56	Put	Bond Future	1,104.2500	1.1042	1,372.0500	1.3721	24.252	0	0	0
08/01/2014	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	ES33	06/02/2014	9.55	Put	Bond Future	1,179.6700	1.1797	1,447.4700	1.4475	22.701	0	0	0
08/01/2014	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	ES33	08/05/2014	9.55	Put	Bond Future	2,048.4900	2.0485	2,319.8400	2.3198	13.246	0	0	0
08/01/2014	ES33	08/05/2014			Bond Future	9.8276	81.2024	9.8652	80.9311	0.383	0.0000	0.0000	0
08/01/2014	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	ES33	08/05/2014	9.54	Put	Bond Future	2,123.7800	2.1238	2,395.1300	2.3951	12.777	0	0	0
08/01/2014	ES33	08/05/2014	9.56	Put	Bond Future	1,973.3000	1.9733	2,244.6500	2.2447	13.751	0	0	0

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08/01/2014	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	GOVI	06/02/2014			GOVI	438.8650	438.8650	437.7640	437.7640	(0.251)	0.0000	0.0000	479
08/01/2014	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	GOVI	06/02/2014	439.99	Put	GOVI	11,250.0000	1.1250	22,260.0000	2.2260	97.867	0	0	0
08/01/2014	GOVI	06/02/2014	440.01	Put	GOVI	11,450.0000	1.1450	22,460.0000	2.2460	96.157	0	0	0
08/01/2014	GOVI	06/02/2014	440.00	Put	GOVI	11,350.0000	1.1350	22,360.0000	2.2360	97.004	0	0	0
08/01/2014	GOVI	08/05/2014	442.00	Call	GOVI	26,380.0000	2.6380	15,230.0000	1.5230	(42.267)	0	0	0
08/01/2014	GOVI	08/05/2014			GOVI	444.6380	444.6380	443.5230	443.5230	(0.251)	0.0000	0.0000	0
08/01/2014	GOVI	08/05/2014	442.01	Call	GOVI	26,280.0000	2.6280	15,130.0000	1.5130	(42.428)	0	0	0
08/01/2014	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	GOVI	08/05/2014	441.99	Call	GOVI	26,480.0000	2.6480	15,330.0000	1.5330	(42.107)	0	0	0
08/01/2014	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	GOVI	07/08/2014			GOVI	450.6510	450.6510	449.5140	449.5140	(0.252)	0.0000	0.0000	0
08/01/2014	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	GOVI	07/08/2014	459.99	Put	GOVI	93,390.0000	9.3390	104,760.0000	10.4760	12.175	0	0	0
08/01/2014	GOVI	07/08/2014	460.01	Put	GOVI	93,590.0000	9.3590	104,960.0000	10.4960	12.149	0	0	0
08/01/2014	GOVI	07/08/2014	460.00	Put	GOVI	93,490.0000	9.3490	104,860.0000	10.4860	12.162	0	0	0
08/01/2014	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
08/01/2014	IGOV	06/02/2014			Index Future	202.1220	202.1220	202.1150	202.1150	(0.003)	0.0000	0.0000	1,333
08/01/2014	IGOV	08/05/2014			Index Future	204.8060	204.8060	204.7990	204.7990	(0.003)	0.0000	0.0000	7
08/01/2014	ILBI	06/02/2014			Index Future	544.8270	544.8270	544.7620	544.7620	(0.012)	0.0000	0.0000	190
08/01/2014	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
08/01/2014	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
08/01/2014	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
08/01/2014	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
08/01/2014	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
08/01/2014	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
08/01/2014	JBAF	15/01/2014			Jibar Tradeable Future	5.2300	94.7700	5.2500	94.7500	0.382	0.0000	0.0000	1,000
08/01/2014	JBAF	19/02/2014			Jibar Tradeable Future	5.2600	94.7400	5.2800	94.7200	0.380	0.0000	0.0000	0
08/01/2014	JBAF	19/03/2014			Jibar Tradeable Future	5.3300	94.6700	5.3500	94.6500	0.375	0.0000	0.0000	0
08/01/2014	JBAF	16/04/2014			Jibar Tradeable Future	5.4000	94.6000	5.4200	94.5800	0.370	0.0000	0.0000	0
08/01/2014	JBAF	21/05/2014			Jibar Tradeable Future	5.5100	94.4900	5.5300	94.4700	0.363	0.0000	0.0000	2,000
08/01/2014	JBAF	18/06/2014			Jibar Tradeable Future	5.6100	94.3900	5.6300	94.3700	0.357	0.0000	0.0000	1,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
08/01/2014	JBAF	17/09/2014			Jibar Tradeable Future	5.9200	94.0800	5.9400	94.0600	0.338	0.0000	0.0000	1,000
08/01/2014	JBAF	17/12/2014			Jibar Tradeable Future	6.2400	93.7600	6.2600	93.7400	0.321	0.0000	0.0000	0
08/01/2014	JBAF	18/03/2015			Jibar Tradeable Future	6.5500	93.4500	6.5700	93.4300	0.305	0.0000	0.0000	150
08/01/2014	JBAF	17/06/2015			Jibar Tradeable Future	6.8500	93.1500	6.8700	93.1300	0.292	0.0000	0.0000	3,200
08/01/2014	JBAF	16/09/2015			Jibar Tradeable Future	7.1500	92.8500	7.1700	92.8300	0.280	0.0000	0.0000	0
08/01/2014	JBAF	15/12/2015			Jibar Tradeable Future	7.4500	92.5500	7.4700	92.5300	0.268	0.0000	0.0000	0
08/01/2014	R023	06/02/2014			Bond Future	7.9321	102.3445	7.9742	102.0788	0.531	0.0000	0.0000	11,268
08/01/2014	R023	06/02/2014	7.84	Put	Bond Future	584.7100	0.5847	850.4000	0.8504	45.440	0	0	0
08/01/2014	R023	06/02/2014	7.86	Put	Bond Future	457.3900	0.4574	723.0800	0.7231	58.088	0	0	0
08/01/2014	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	R023	06/02/2014	7.85	Put	Bond Future	521.0300	0.5210	786.7200	0.7867	50.993	0	0	0
08/01/2014	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	R023	08/05/2014			Bond Future	8.0337	99.7744	8.0775	99.5052	0.545	0.0000	0.0000	0
08/01/2014	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	R023	08/05/2014	7.59	Put	Bond Future	2,780.2500	2.7802	3,049.4900	3.0495	9.684	0	0	0
08/01/2014	R023	08/05/2014	7.61	Put	Bond Future	2,652.8000	2.6528	2,922.0400	2.9220	10.149	0	0	0
08/01/2014	R023	08/05/2014	7.60	Put	Bond Future	2,716.5000	2.7165	2,985.7400	2.9857	9.911	0	0	0
08/01/2014	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	R157	06/02/2014	5.64	Call	Bond Future	33.7900	0.0338	26.5900	0.0266	(21.308)	0	0	0
08/01/2014	R157	06/02/2014	5.65	Put	Bond Future	951.9800	0.9520	1,020.1200	1.0201	7.158	0	0	0
08/01/2014	R157	06/02/2014			Bond Future	6.2190	116.3940	6.2663	116.3184	0.760	0.0000	0.0000	32,191
08/01/2014	R157	06/02/2014	5.65	Call	Bond Future	35.4700	0.0355	27.9800	0.0280	(21.116)	0	0	0
08/01/2014	R157	06/02/2014	5.66	Call	Bond Future	37.2300	0.0372	29.4200	0.0294	(20.978)	0	0	0
08/01/2014	R157	06/02/2014	5.64	Put	Bond Future	966.5000	0.9665	1,034.9300	1.0349	7.080	0	0	0
08/01/2014	R157	06/02/2014	5.66	Put	Bond Future	937.5500	0.9375	1,005.3700	1.0054	7.234	0	0	0
08/01/2014	R157	08/05/2014	5.20	Call	Bond Future	70.8700	0.0709	68.6400	0.0686	(3.147)	0	0	0
08/01/2014	R157	08/05/2014			Bond Future	6.4016	111.1176	6.4585	111.0410	0.889	0.0000	0.0000	0
08/01/2014	R157	08/05/2014	5.21	Call	Bond Future	72.3800	0.0724	70.0900	0.0701	(3.164)	0	0	0
08/01/2014	R157	08/05/2014	5.19	Call	Bond Future	69.3900	0.0694	67.2300	0.0672	(3.113)	0	0	0
08/01/2014	R157	08/05/2014	5.20	Put	Bond Future	1,707.0300	1.7070	1,781.4700	1.7815	4.361	0	0	0
08/01/2014	R157	08/05/2014	5.19	Put	Bond Future	1,719.3100	1.7193	1,793.8200	1.7938	4.334	0	0	0
08/01/2014	R157	08/05/2014	5.21	Put	Bond Future	1,694.7800	1.6948	1,769.1600	1.7692	4.389	0	0	0
08/01/2014	R157	07/08/2014	6.76	Put	Bond Future	563.8100	0.5638	609.9200	0.6099	8.178	0	0	0
08/01/2014	R157	07/08/2014			Bond Future	6.6219	112.6211	6.6947	112.5415	1.099	0.0000	0.0000	0
08/01/2014	R157	07/08/2014	6.75	Put	Bond Future	568.9100	0.5689	615.2300	0.6152	8.142	0	0	0
08/01/2014	R157	07/08/2014	6.74	Call	Bond Future	702.8300	0.7028	669.7500	0.6697	(4.707)	0	0	0
08/01/2014	R157	07/08/2014	6.75	Call	Bond Future	708.9700	0.7090	675.6700	0.6757	(4.697)	0	0	0
08/01/2014	R157	07/08/2014	6.76	Call	Bond Future	714.7900	0.7148	681.2800	0.6813	(4.688)	0	0	0
08/01/2014	R157	07/08/2014	6.74	Put	Bond Future	573.6900	0.5737	620.2300	0.6202	8.112	0	0	0
08/01/2014	R157	06/11/2014	6.19	Put	Bond Future	989.3900	0.9894	1,055.2900	1.0553	6.661	0	0	0
08/01/2014	R157	06/11/2014			Bond Future	6.9323	107.3875	7.0268	107.3080	1.363	0.0000	0.0000	0
08/01/2014	R157	06/11/2014	6.21	Put	Bond Future	978.2200	0.9782	1,043.8700	1.0439	6.711	0	0	0
08/01/2014	R157	06/11/2014	6.20	Put	Bond Future	983.7900	0.9838	1,049.5600	1.0496	6.685	0	0	0
08/01/2014	R157	06/11/2014	6.21	Call	Bond Future	366.7700	0.3668	352.8700	0.3529	(3.790)	0	0	0

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08/01/2014	R157	06/11/2014	6.19	Call	Bond Future	360.9300	0.3609	347.2800	0.3473	(3.782)	0	0	0
08/01/2014	R157	06/11/2014	6.20	Call	Bond Future	363.8400	0.3638	350.0600	0.3501	(3.787)	0	0	0
08/01/2014	R186	06/02/2014	8.75	Put	Bond Future	439.0700	0.4391	460.6800	0.4607	4.922	0	0	250
08/01/2014	R186	06/02/2014			Bond Future	8.2341	119.2460	8.2713	118.9189	0.452	0.0000	0.0000	61,546
08/01/2014	R186	06/02/2014	7.75	Call	Bond Future	450.4600	0.4505	364.3400	0.3643	(19.118)	0	0	0
08/01/2014	R186	06/02/2014	7.74	Put	Bond Future	4,895.1900	4.8952	5,138.3300	5.1383	4.967	0	0	0
08/01/2014	R186	06/02/2014	7.76	Put	Bond Future	4,742.6400	4.7426	4,981.3400	4.9813	5.033	0	0	0
08/01/2014	R186	06/02/2014	7.75	Put	Bond Future	4,818.6400	4.8186	5,059.5800	5.0596	5.000	0	0	0
08/01/2014	R186	06/02/2014	8.75	Call	Bond Future	4,858.1300	4.8581	4,552.6800	4.5527	(6.287)	0	0	0
08/01/2014	R186	06/02/2014	7.76	Call	Bond Future	466.9700	0.4670	378.6100	0.3786	(18.922)	0	0	0
08/01/2014	R186	06/02/2014	7.74	Call	Bond Future	434.4100	0.4344	350.4900	0.3505	(19.318)	0	0	0
08/01/2014	R186	08/05/2014	7.50	Put	Bond Future	8,803.2000	8.8032	9,069.8700	9.0699	3.029	0	0	0
08/01/2014	R186	08/05/2014	8.25	Put	Bond Future	4,334.3700	4.3344	4,528.7000	4.5287	4.483	0	0	0
08/01/2014	R186	08/05/2014			Bond Future	8.3337	120.8147	8.3724	120.4833	0.464	0.0000	0.0000	740
08/01/2014	R186	08/05/2014	9.25	Put	Bond Future	1,291.9700	1.2920	1,365.7000	1.3657	5.707	0	0	8,000
08/01/2014	R186	08/05/2014	7.09	Put	Bond Future	12,062.5800	12.0626	12,358.6400	12.3586	2.454	0	0	0
08/01/2014	R186	08/05/2014	9.00	Put	Bond Future	1,799.0100	1.7990	1,898.7100	1.8987	5.542	0	0	400
08/01/2014	R186	08/05/2014	7.10	Call	Bond Future	665.7000	0.6657	629.7800	0.6298	(5.396)	0	0	0
08/01/2014	R186	08/05/2014	8.50	Call	Bond Future	4,711.9800	4.7120	4,543.4000	4.5434	(3.578)	0	0	0
08/01/2014	R186	08/05/2014	7.11	Call	Bond Future	677.8000	0.6778	641.3100	0.6413	(5.384)	0	0	0
08/01/2014	R186	08/05/2014	9.25	Call	Bond Future	8,810.1000	8.8101	8,552.4300	8.5524	(2.925)	0	0	0
08/01/2014	R186	08/05/2014	8.25	Call	Bond Future	3,611.4500	3.6114	3,474.3800	3.4744	(3.795)	0	0	8,000
08/01/2014	R186	08/05/2014	7.09	Call	Bond Future	653.7600	0.6538	618.4200	0.6184	(5.406)	0	0	0
08/01/2014	R186	08/05/2014	8.50	Put	Bond Future	3,294.9700	3.2950	3,457.7900	3.4578	4.941	0	0	1,933
08/01/2014	R186	08/05/2014	7.11	Put	Bond Future	11,891.2500	11.8913	12,186.1600	12.1862	2.480	0	0	0
08/01/2014	R186	08/05/2014	7.50	Call	Bond Future	1,319.2000	1.3192	1,254.4700	1.2545	(4.907)	0	0	1,933
08/01/2014	R186	08/05/2014	9.00	Call	Bond Future	7,335.0200	7.3350	7,103.3200	7.1033	(3.159)	0	0	0
08/01/2014	R186	08/05/2014	7.10	Put	Bond Future	11,976.7800	11.9768	12,272.2600	12.2723	2.467	0	0	0
08/01/2014	R186	07/08/2014	8.31	Call	Bond Future	4,341.6400	4.3416	4,264.6600	4.2647	(1.773)	0	0	0
08/01/2014	R186	07/08/2014			Bond Future	8.4319	117.1586	8.4722	116.8207	0.478	0.0000	0.0000	0
08/01/2014	R186	07/08/2014	8.92	Put	Bond Future	3,095.7000	3.0957	3,298.3500	3.2983	6.546	0	0	840
08/01/2014	R186	07/08/2014	8.29	Call	Bond Future	4,263.3600	4.2634	4,188.2000	4.1882	(1.763)	0	0	0
08/01/2014	R186	07/08/2014	8.30	Call	Bond Future	4,302.4000	4.3024	4,226.3300	4.2263	(1.768)	0	0	0
08/01/2014	R186	07/08/2014	8.29	Put	Bond Future	5,463.7200	5.4637	5,726.4300	5.7264	4.808	0	0	0
08/01/2014	R186	07/08/2014	8.92	Call	Bond Future	7,097.2600	7.0973	6,962.0400	6.9620	(1.905)	0	0	0
08/01/2014	R186	07/08/2014	8.31	Put	Bond Future	5,371.7200	5.3717	5,632.6100	5.6326	4.857	0	0	0
08/01/2014	R186	07/08/2014	8.30	Put	Bond Future	5,417.5800	5.4176	5,679.3800	5.6794	4.832	0	0	0
08/01/2014	R186	06/11/2014	8.14	Call	Bond Future	4,128.9500	4.1289	4,111.9400	4.1119	(0.412)	0	0	0
08/01/2014	R186	06/11/2014	8.15	Put	Bond Future	7,325.7300	7.3257	7,649.3400	7.6493	4.417	0	0	0
08/01/2014	R186	06/11/2014			Bond Future	8.5279	118.7969	8.5695	118.4557	0.488	0.0000	0.0000	0
08/01/2014	R186	06/11/2014	9.17	Call	Bond Future	8,530.7800	8.5308	8,425.2300	8.4252	(1.237)	0	0	0
08/01/2014	R186	06/11/2014	8.15	Call	Bond Future	4,163.6900	4.1637	4,146.0100	4.1460	(0.425)	0	0	0
08/01/2014	R186	06/11/2014	8.16	Call	Bond Future	4,198.5900	4.1986	4,180.2400	4.1802	(0.437)	0	0	0
08/01/2014	R186	06/11/2014	9.17	Put	Bond Future	3,422.5700	3.4226	3,658.3100	3.6583	6.888	0	0	2,010
08/01/2014	R186	06/11/2014	8.14	Put	Bond Future	7,376.3000	7.3763	7,700.5800	7.7006	4.396	0	0	0
08/01/2014	R186	06/11/2014	8.16	Put	Bond Future	7,275.4100	7.2754	7,598.3500	7.5984	4.439	0	0	0

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08/01/2014	R197	06/02/2014			Bond Future	277.1477	277.1477	277.1563	277.1563	0.003	0.0000	0.0000	2,049
08/01/2014	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	R197	06/02/2014	279.99	Put	Bond Future	2,842.3000	2.8423	2,833.7300	2.8337	(0.302)	0	0	0
08/01/2014	R197	06/02/2014	280.01	Put	Bond Future	2,862.3000	2.8623	2,853.7300	2.8537	(0.299)	0	0	0
08/01/2014	R197	06/02/2014	280.00	Put	Bond Future	2,852.3000	2.8523	2,843.7300	2.8437	(0.300)	0	0	0
08/01/2014	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	R201	06/02/2014	5.24	Put	Bond Future	76.9400	0.0769	89.8900	0.0899	16.831	0	0	0
08/01/2014	R201	06/02/2014			Bond Future	5.0517	104.3035	5.1026	104.2602	1.007	0.0000	0.0000	0
08/01/2014	R201	06/02/2014	5.26	Put	Bond Future	71.6100	0.0716	83.8500	0.0838	17.093	0	0	0
08/01/2014	R201	06/02/2014	5.24	Call	Bond Future	236.9700	0.2370	206.6200	0.2066	(12.808)	0	0	0
08/01/2014	R201	06/02/2014	5.25	Put	Bond Future	74.2900	0.0743	86.7800	0.0868	16.812	0	0	0
08/01/2014	R201	06/02/2014	5.25	Call	Bond Future	242.8100	0.2428	212.0000	0.2120	(12.689)	0	0	0
08/01/2014	R201	06/02/2014	5.26	Call	Bond Future	248.6200	0.2486	217.5600	0.2176	(12.493)	0	0	0
08/01/2014	R201	08/05/2014			Bond Future	4.9475	105.6756	5.0200	105.6317	1.467	0.0000	0.0000	0
08/01/2014	R201	08/05/2014	4.75	Call	Bond Future	175.8600	0.1759	164.1600	0.1642	(6.653)	0	0	0
08/01/2014	R201	08/05/2014	4.76	Call	Bond Future	178.4000	0.1784	166.5400	0.1665	(6.648)	0	0	0
08/01/2014	R201	08/05/2014	4.74	Call	Bond Future	173.3500	0.1734	161.8100	0.1618	(6.657)	0	0	0
08/01/2014	R201	08/05/2014	4.76	Put	Bond Future	291.9000	0.2919	323.9400	0.3239	10.976	0	0	0
08/01/2014	R201	08/05/2014	4.75	Put	Bond Future	295.4200	0.2954	327.6200	0.3276	10.900	0	0	0
08/01/2014	R201	08/05/2014	4.74	Put	Bond Future	298.9700	0.2990	331.3300	0.3313	10.824	0	0	0
08/01/2014	R201	07/08/2014	5.31	Put	Bond Future	100.0600	0.1001	123.3000	0.1233	23.226	0	0	0
08/01/2014	R201	07/08/2014			Bond Future	4.5540	102.6965	4.6817	102.6502	2.802	0.0000	0.0000	0
08/01/2014	R201	07/08/2014	5.30	Put	Bond Future	101.1500	0.1012	124.5300	0.1245	23.114	0	0	0
08/01/2014	R201	07/08/2014	5.31	Call	Bond Future	373.4700	0.3735	350.4500	0.3505	(6.164)	0	0	0
08/01/2014	R201	07/08/2014	5.29	Call	Bond Future	368.4500	0.3684	345.7100	0.3457	(6.172)	0	0	0
08/01/2014	R201	07/08/2014	5.30	Call	Bond Future	370.9600	0.3710	348.0800	0.3481	(6.168)	0	0	0
08/01/2014	R201	07/08/2014	5.29	Put	Bond Future	102.2500	0.1022	125.7700	0.1258	23.002	0	0	0
08/01/2014	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	R202	06/02/2014			Bond Future	214.9353	214.9353	214.9474	214.9474	0.006	0.0000	0.0000	44,679
08/01/2014	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	R202	06/02/2014	208.99	Call	Bond Future	5,945.2700	5.9453	5,957.4400	5.9574	0.205	0	0	0
08/01/2014	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	R202	06/02/2014	209.00	Call	Bond Future	5,935.2700	5.9353	5,947.4400	5.9474	0.205	0	0	0
08/01/2014	R202	06/02/2014	209.01	Call	Bond Future	5,925.2700	5.9253	5,937.4400	5.9374	0.205	0	0	0
08/01/2014	R203	06/02/2014			Bond Future	6.9999	107.2924	7.0414	107.1598	0.593	0.0000	0.0000	10,389
08/01/2014	R203	06/02/2014	5.95	Put	Bond Future	3,432.2000	3.4322	3,563.8300	3.5638	3.835	0	0	0
08/01/2014	R203	06/02/2014	6.14	Put	Bond Future	2,810.4300	2.8104	2,939.7900	2.9398	4.603	0	0	0
08/01/2014	R203	06/02/2014	6.16	Put	Bond Future	2,745.9500	2.7460	2,874.9200	2.8749	4.697	0	0	0
08/01/2014	R203	06/02/2014	6.84	Put	Bond Future	859.6400	0.8596	943.2400	0.9432	9.725	0	0	0
08/01/2014	R203	06/02/2014	6.15	Put	Bond Future	2,778.1600	2.7782	2,907.3300	2.9073	4.649	0	0	0
08/01/2014	R203	06/02/2014	5.95	Call	Bond Future	3.4100	0.0034	2.3500	0.0024	(31.085)	0	0	16
08/01/2014	R203	06/02/2014	6.16	Call	Bond Future	13.9900	0.0140	10.2700	0.0103	(26.590)	0	0	0
08/01/2014	R203	06/02/2014	6.84	Call	Bond Future	346.2700	0.3463	297.1800	0.2972	(14.177)	0	0	13
08/01/2014	R203	06/02/2014	6.14	Call	Bond Future	12.3400	0.0123	9.0100	0.0090	(26.985)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
08/01/2014	R203	06/02/2014	6.15	Call	Bond Future	13.1400	0.0131	9.6200	0.0096	(26.788)	0	0	0
08/01/2014	R203	08/05/2014	7.40	Put	Bond Future	804.9900	0.8050	920.1100	0.9201	14.301	0	0	0
08/01/2014	R203	08/05/2014	5.76	Call	Bond Future	82.9500	0.0829	98.8400	0.0988	19.156	0	0	0
08/01/2014	R203	08/05/2014	6.84	Call	Bond Future	736.0200	0.7360	749.3500	0.7494	1.811	0	0	29
08/01/2014	R203	08/05/2014	5.74	Call	Bond Future	78.9500	0.0789	94.4300	0.0944	19.607	0	0	0
08/01/2014	R203	08/05/2014			Bond Future	7.1435	104.5437	7.1886	104.4092	0.631	0.0000	0.0000	0
08/01/2014	R203	08/05/2014	5.76	Put	Bond Future	4,317.0200	4.3170	4,467.3600	4.4674	3.482	0	0	0
08/01/2014	R203	08/05/2014	6.84	Put	Bond Future	1,646.9900	1.6470	1,794.7700	1.7948	8.973	0	0	0
08/01/2014	R203	08/05/2014	5.75	Put	Bond Future	4,346.3800	4.3464	4,496.5200	4.4965	3.454	0	0	0
08/01/2014	R203	08/05/2014	5.74	Put	Bond Future	4,375.7800	4.3758	4,525.7100	4.5257	3.426	0	0	0
08/01/2014	R203	08/05/2014	7.40	Call	Bond Future	1,567.2500	1.5672	1,547.9200	1.5479	(1.233)	0	0	16
08/01/2014	R203	08/05/2014	5.75	Call	Bond Future	80.9300	0.0809	96.6200	0.0966	19.387	0	0	0
08/01/2014	R203	07/08/2014	7.30	Call	Bond Future	1,418.8400	1.4188	1,443.2800	1.4433	1.723	0	0	0
08/01/2014	R203	07/08/2014			Bond Future	7.2933	105.9580	7.3432	105.8200	0.684	0.0000	0.0000	0
08/01/2014	R203	07/08/2014	7.31	Call	Bond Future	1,432.9200	1.4329	1,457.2500	1.4572	1.698	0	0	0
08/01/2014	R203	07/08/2014	6.84	Put	Bond Future	2,119.7900	2.1198	2,298.3100	2.2983	8.422	0	0	0
08/01/2014	R203	07/08/2014	7.29	Put	Bond Future	1,414.0400	1.4140	1,576.6300	1.5766	11.498	0	0	0
08/01/2014	R203	07/08/2014	7.31	Put	Bond Future	1,386.7400	1.3867	1,549.1300	1.5491	11.710	0	0	0
08/01/2014	R203	07/08/2014	7.30	Put	Bond Future	1,400.3400	1.4003	1,562.8400	1.5628	11.604	0	0	0
08/01/2014	R203	07/08/2014	7.29	Call	Bond Future	1,404.8400	1.4048	1,429.3700	1.4294	1.746	0	0	0
08/01/2014	R203	07/08/2014	6.84	Call	Bond Future	854.6400	0.8546	895.1000	0.8951	4.734	0	0	46
08/01/2014	R203	06/11/2014	6.86	Call	Bond Future	919.0300	0.9190	970.4800	0.9705	5.598	0	0	0
08/01/2014	R203	06/11/2014			Bond Future	7.4578	103.2787	7.5123	103.1398	0.730	0.0000	0.0000	0
08/01/2014	R203	06/11/2014	6.84	Call	Bond Future	900.7200	0.9007	951.6500	0.9517	5.654	0	0	45
08/01/2014	R203	06/11/2014	6.85	Call	Bond Future	909.8400	0.9098	961.0300	0.9610	5.626	0	0	0
08/01/2014	R203	06/11/2014	6.84	Put	Bond Future	2,493.2700	2.4933	2,683.0900	2.6831	7.613	0	0	0
08/01/2014	R203	06/11/2014	6.86	Put	Bond Future	2,459.5400	2.4595	2,649.8800	2.6499	7.739	0	0	0
08/01/2014	R203	06/11/2014	6.85	Put	Bond Future	2,476.3700	2.4764	2,666.4500	2.6664	7.676	0	0	0
08/01/2014	R204	06/02/2014	6.39	Call	Bond Future	25.1400	0.0251	18.3300	0.0183	(27.088)	0	0	0
08/01/2014	R204	06/02/2014			Bond Future	7.2576	104.1223	7.3046	103.9295	0.647	0.0000	0.0000	29,549
08/01/2014	R204	06/02/2014	6.40	Call	Bond Future	26.5900	0.0266	19.4300	0.0194	(26.927)	0	0	0
08/01/2014	R204	06/02/2014	6.41	Call	Bond Future	28.1000	0.0281	20.6000	0.0206	(26.690)	0	0	0
08/01/2014	R204	06/02/2014	6.39	Put	Bond Future	3,665.8200	3.6658	3,851.7900	3.8518	5.073	0	0	0
08/01/2014	R204	06/02/2014	6.41	Put	Bond Future	3,583.1000	3.5831	3,768.3800	3.7684	5.171	0	0	0
08/01/2014	R204	06/02/2014	6.40	Put	Bond Future	3,624.4200	3.6244	3,810.0400	3.8100	5.121	0	0	0
08/01/2014	R204	08/05/2014			Bond Future	7.3860	105.4920	7.4361	105.2967	0.678	0.0000	0.0000	0
08/01/2014	R204	08/05/2014	6.05	Call	Bond Future	151.2100	0.1512	158.5200	0.1585	4.834	0	0	0
08/01/2014	R204	08/05/2014	6.06	Call	Bond Future	154.6300	0.1546	161.9600	0.1620	4.740	0	0	0
08/01/2014	R204	08/05/2014	6.04	Call	Bond Future	147.8500	0.1479	155.1300	0.1551	4.924	0	0	0
08/01/2014	R204	08/05/2014	6.05	Put	Bond Future	5,531.5300	5.5315	5,734.1800	5.7342	3.664	0	0	0
08/01/2014	R204	08/05/2014	6.04	Put	Bond Future	5,569.7200	5.5697	5,772.3400	5.7723	3.638	0	0	0
08/01/2014	R204	08/05/2014	6.06	Put	Bond Future	5,493.4100	5.4934	5,696.0800	5.6961	3.689	0	0	0
08/01/2014	R204	07/08/2014			Bond Future	7.5171	102.8883	7.5711	102.6886	0.719	0.0000	0.0000	0
08/01/2014	R204	07/08/2014	7.44	Put	Bond Future	2,187.6200	2.1876	2,373.7300	2.3737	8.507	0	0	0
08/01/2014	R204	07/08/2014	7.46	Put	Bond Future	2,149.6000	2.1496	2,334.6100	2.3346	8.607	0	0	0
08/01/2014	R204	07/08/2014	7.45	Put	Bond Future	2,168.5500	2.1685	2,354.1200	2.3541	8.557	0	0	0
08/01/2014	R204	07/08/2014	7.78	Call	Bond Future	2,573.3900	2.5734	2,536.2700	2.5363	(1.442)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
08/01/2014	R204	07/08/2014	7.46	Call	Bond Future	1,938.1200	1.9381	1,923.4000	1.9234	(0.759)	0	0	0
08/01/2014	R204	07/08/2014	7.44	Call	Bond Future	1,901.9300	1.9019	1,888.3100	1.8883	(0.716)	0	0	0
08/01/2014	R204	07/08/2014	7.78	Put	Bond Future	1,606.3700	1.6064	1,768.9800	1.7690	10.123	0	0	530
08/01/2014	R204	07/08/2014	7.45	Call	Bond Future	1,919.9700	1.9200	1,905.8100	1.9058	(0.738)	0	0	0
08/01/2014	R204	06/11/2014	7.99	Put	Bond Future	1,904.7800	1.9048	2,059.3600	2.0594	8.115	0	0	1,270
08/01/2014	R204	06/11/2014			Bond Future	7.6501	104.3269	7.7078	104.1255	0.754	0.0000	0.0000	0
08/01/2014	R204	06/11/2014	6.99	Put	Bond Future	3,763.6300	3.7636	3,963.8000	3.9638	5.319	0	0	0
08/01/2014	R204	06/11/2014	7.01	Put	Bond Future	3,717.6800	3.7177	3,917.2600	3.9173	5.368	0	0	0
08/01/2014	R204	06/11/2014	6.99	Call	Bond Future	1,422.4800	1.4225	1,421.2400	1.4212	(0.087)	0	0	0
08/01/2014	R204	06/11/2014	7.00	Put	Bond Future	3,740.6200	3.7406	3,940.4900	3.9405	5.343	0	0	0
08/01/2014	R204	06/11/2014	7.99	Call	Bond Future	3,085.0200	3.0850	3,038.1900	3.0382	(1.518)	0	0	0
08/01/2014	R204	06/11/2014	7.00	Call	Bond Future	1,435.4200	1.4354	1,433.8800	1.4339	(0.107)	0	0	0
08/01/2014	R204	06/11/2014	7.01	Call	Bond Future	1,448.4300	1.4484	1,446.6000	1.4466	(0.126)	0	0	0
08/01/2014	R207	06/02/2014			Bond Future	7.5412	99.1611	7.5884	98.9413	0.625	0.0000	0.0000	22,098
08/01/2014	R207	06/02/2014	6.65	Call	Bond Future	38.2300	0.0382	28.3700	0.0284	(25.791)	0	0	0
08/01/2014	R207	06/02/2014	6.64	Put	Bond Future	4,356.9800	4.3570	4,567.3800	4.5674	4.829	0	0	0
08/01/2014	R207	06/02/2014	6.66	Put	Bond Future	4,262.4700	4.2625	4,472.0200	4.4720	4.916	0	0	0
08/01/2014	R207	06/02/2014	6.65	Put	Bond Future	4,309.6600	4.3097	4,519.6500	4.5196	4.873	0	0	0
08/01/2014	R207	06/02/2014	6.66	Call	Bond Future	40.2000	0.0402	29.9000	0.0299	(25.622)	0	0	0
08/01/2014	R207	06/02/2014	6.64	Call	Bond Future	36.3500	0.0363	26.9000	0.0269	(25.997)	0	0	0
08/01/2014	R207	08/05/2014	6.19	Put	Bond Future	7,056.2700	7.0563	7,277.2500	7.2773	3.132	0	0	0
08/01/2014	R207	08/05/2014	6.21	Put	Bond Future	6,966.1700	6.9662	7,186.9400	7.1869	3.169	0	0	0
08/01/2014	R207	08/05/2014			Bond Future	7.6653	100.4655	7.7151	100.2428	0.649	0.0000	0.0000	0
08/01/2014	R207	08/05/2014	6.20	Put	Bond Future	7,011.1800	7.0112	7,232.0500	7.2321	3.150	0	0	0
08/01/2014	R207	08/05/2014	6.20	Call	Bond Future	167.2400	0.1672	165.4100	0.1654	(1.094)	0	0	0
08/01/2014	R207	08/05/2014	6.21	Call	Bond Future	170.8700	0.1709	168.9400	0.1689	(1.130)	0	0	0
08/01/2014	R207	08/05/2014	6.19	Call	Bond Future	163.6700	0.1637	161.9500	0.1620	(1.051)	0	0	0
08/01/2014	R207	07/08/2014	7.69	Call	Bond Future	2,242.6000	2.2426	2,191.2100	2.1912	(2.292)	0	0	0
08/01/2014	R207	07/08/2014	7.70	Put	Bond Future	2,656.4700	2.6565	2,831.9300	2.8319	6.605	0	0	0
08/01/2014	R207	07/08/2014			Bond Future	7.7914	98.1845	7.8444	97.9571	0.681	0.0000	0.0000	0
08/01/2014	R207	07/08/2014	7.70	Call	Bond Future	2,263.0800	2.2631	2,211.0800	2.2111	(2.298)	0	0	0
08/01/2014	R207	07/08/2014	7.71	Call	Bond Future	2,283.6800	2.2837	2,231.0600	2.2311	(2.304)	0	0	0
08/01/2014	R207	07/08/2014	7.69	Put	Bond Future	2,679.1500	2.6792	2,855.2200	2.8552	6.572	0	0	0
08/01/2014	R207	07/08/2014	7.71	Put	Bond Future	2,633.9300	2.6339	2,808.7700	2.8088	6.638	0	0	0
08/01/2014	R207	06/11/2014	7.36	Put	Bond Future	4,253.7100	4.2537	4,447.2100	4.4472	4.549	0	0	0
08/01/2014	R207	06/11/2014			Bond Future	7.9127	99.5575	7.9686	99.3279	0.707	0.0000	0.0000	0
08/01/2014	R207	06/11/2014	7.35	Put	Bond Future	4,279.9700	4.2800	4,473.8900	4.4739	4.531	0	0	0
08/01/2014	R207	06/11/2014	7.36	Call	Bond Future	1,948.2800	1.9483	1,912.2100	1.9122	(1.851)	0	0	0
08/01/2014	R207	06/11/2014	7.34	Call	Bond Future	1,916.2500	1.9163	1,881.0000	1.8810	(1.840)	0	0	0
08/01/2014	R207	06/11/2014	7.35	Call	Bond Future	1,932.2200	1.9322	1,896.5700	1.8966	(1.845)	0	0	0
08/01/2014	R207	06/11/2014	7.34	Put	Bond Future	4,306.3400	4.3063	4,500.6600	4.5007	4.512	0	0	0
08/01/2014	R208	06/02/2014	6.74	Put	Bond Future	5,210.7300	5.2107	5,424.7300	5.4247	4.107	0	0	0
08/01/2014	R208	06/02/2014			Bond Future	7.6982	97.3422	7.7403	97.1221	0.546	0.0000	0.0000	11,157
08/01/2014	R208	06/02/2014	6.75	Put	Bond Future	5,156.1300	5.1561	5,369.8300	5.3698	4.145	0	0	0
08/01/2014	R208	06/02/2014	6.76	Put	Bond Future	5,101.6800	5.1017	5,315.0600	5.3151	4.183	0	0	0
08/01/2014	R208	06/02/2014	6.74	Call	Bond Future	23.0300	0.0230	16.9800	0.0170	(26.270)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
08/01/2014	R208	06/02/2014	6.75	Call	Bond Future	24.3400	0.0243	17.9900	0.0180	(26.089)	0	0	0
08/01/2014	R208	06/02/2014	6.76	Call	Bond Future	25.7600	0.0258	19.0900	0.0191	(25.893)	0	0	0
08/01/2014	R208	08/05/2014	6.31	Call	Bond Future	155.0700	0.1551	165.2400	0.1652	6.558	0	0	0
08/01/2014	R208	08/05/2014			Bond Future	7.8086	95.2267	7.8526	95.0038	0.564	0.0000	0.0000	0
08/01/2014	R208	08/05/2014	6.29	Call	Bond Future	148.1300	0.1481	158.1500	0.1581	6.764	0	0	0
08/01/2014	R208	08/05/2014	6.31	Put	Bond Future	8,137.9700	8.1380	8,371.1400	8.3711	2.865	0	0	0
08/01/2014	R208	08/05/2014	6.30	Put	Bond Future	8,190.4600	8.1905	8,423.5500	8.4236	2.846	0	0	0
08/01/2014	R208	08/05/2014	6.29	Put	Bond Future	8,243.0300	8.2430	8,476.0500	8.4761	2.827	0	0	0
08/01/2014	R208	08/05/2014	6.30	Call	Bond Future	151.5700	0.1516	161.6600	0.1617	6.657	0	0	0
08/01/2014	R208	07/08/2014	8.28	Call	Bond Future	3,630.9600	3.6310	3,567.8200	3.5678	(1.739)	0	0	0
08/01/2014	R208	07/08/2014			Bond Future	7.9190	96.5151	7.9655	96.2874	0.588	0.0000	0.0000	0
08/01/2014	R208	07/08/2014	7.80	Call	Bond Future	2,370.9800	2.3710	2,344.0700	2.3441	(1.135)	0	0	0
08/01/2014	R208	07/08/2014	7.79	Put	Bond Future	2,982.1900	2.9822	3,183.5700	3.1836	6.753	0	0	0
08/01/2014	R208	07/08/2014	7.81	Put	Bond Future	2,929.7900	2.9298	3,129.9200	3.1299	6.831	0	0	0
08/01/2014	R208	07/08/2014	7.80	Put	Bond Future	2,955.9100	2.9559	3,156.6700	3.1567	6.792	0	0	0
08/01/2014	R208	07/08/2014	8.28	Put	Bond Future	1,882.8100	1.8828	2,047.3400	2.0473	8.739	0	0	630
08/01/2014	R208	07/08/2014	7.81	Call	Bond Future	2,394.1900	2.3942	2,366.6500	2.3666	(1.150)	0	0	0
08/01/2014	R208	07/08/2014	7.79	Call	Bond Future	2,347.8900	2.3479	2,321.6000	2.3216	(1.120)	0	0	0
08/01/2014	R208	06/11/2014	7.46	Call	Bond Future	1,904.8900	1.9049	1,931.2800	1.9313	1.385	0	0	0
08/01/2014	R208	06/11/2014			Bond Future	8.0303	94.4679	8.0790	94.2381	0.606	0.0000	0.0000	0
08/01/2014	R208	06/11/2014	7.44	Call	Bond Future	1,869.2100	1.8692	1,896.2200	1.8962	1.445	0	0	0
08/01/2014	R208	06/11/2014	7.45	Call	Bond Future	1,887.0000	1.8870	1,913.7000	1.9137	1.415	0	0	0
08/01/2014	R208	06/11/2014	8.50	Put	Bond Future	2,135.1300	2.1351	2,338.5800	2.3386	9.529	0	0	1,520
08/01/2014	R208	06/11/2014	7.44	Put	Bond Future	4,712.4300	4.7124	4,969.2100	4.9692	5.449	0	0	0
08/01/2014	R208	06/11/2014	7.46	Put	Bond Future	4,650.0700	4.6501	4,906.2300	4.9062	5.509	0	0	0
08/01/2014	R208	06/11/2014	8.50	Call	Bond Future	4,324.3500	4.3244	4,298.0300	4.2980	(0.609)	0	0	0
08/01/2014	R208	06/11/2014	7.45	Put	Bond Future	4,681.1900	4.6812	4,937.6600	4.9377	5.479	0	0	0
08/01/2014	R209	06/02/2014	8.56	Call	Bond Future	463.4300	0.4634	387.3700	0.3874	(16.412)	0	0	0
08/01/2014	R209	06/02/2014			Bond Future	9.0423	75.7684	9.0797	75.4895	0.413	0.0000	0.0000	23,535
08/01/2014	R209	06/02/2014	8.54	Call	Bond Future	433.5100	0.4335	360.9900	0.3610	(16.729)	0	0	0
08/01/2014	R209	06/02/2014	8.55	Call	Bond Future	448.2900	0.4483	374.0000	0.3740	(16.572)	0	0	0
08/01/2014	R209	06/02/2014	8.54	Put	Bond Future	4,351.1200	4.3511	4,557.4200	4.5574	4.741	0	0	0
08/01/2014	R209	06/02/2014	8.56	Put	Bond Future	4,218.9200	4.2189	4,421.6800	4.4217	4.806	0	0	0
08/01/2014	R209	06/02/2014	8.55	Put	Bond Future	4,284.7700	4.2848	4,489.3000	4.4893	4.773	0	0	0
08/01/2014	R209	08/05/2014	9.63	Call	Bond Future	5,418.4300	5.4184	5,337.8700	5.3379	(1.487)	0	0	0
08/01/2014	R209	08/05/2014			Bond Future	9.1339	73.6207	9.1723	73.3382	0.421	0.0000	0.0000	0
08/01/2014	R209	08/05/2014	9.00	Put	Bond Future	3,941.5600	3.9416	4,212.6400	4.2126	6.877	0	0	0
08/01/2014	R209	08/05/2014	9.50	Call	Bond Future	4,852.0800	4.8521	4,787.2100	4.7872	(1.337)	0	0	0
08/01/2014	R209	08/05/2014	7.85	Call	Bond Future	529.5000	0.5295	558.7600	0.5588	5.526	0	0	0
08/01/2014	R209	08/05/2014	9.75	Put	Bond Future	1,634.9900	1.6350	1,822.2500	1.8222	11.453	0	0	7,262
08/01/2014	R209	08/05/2014	9.85	Put	Bond Future	1,436.9900	1.4370	1,612.0300	1.6120	12.181	0	0	10,000
08/01/2014	R209	08/05/2014	8.50	Put	Bond Future	6,463.9700	6.4640	6,769.2600	6.7693	4.723	0	0	0
08/01/2014	R209	08/05/2014	7.86	Call	Bond Future	539.4800	0.5395	568.8600	0.5689	5.446	0	0	0
08/01/2014	R209	08/05/2014	9.50	Put	Bond Future	2,230.8600	2.2309	2,448.4900	2.4485	9.755	0	0	640
08/01/2014	R209	08/05/2014	7.84	Call	Bond Future	519.6600	0.5197	548.8000	0.5488	5.608	0	0	0
08/01/2014	R209	08/05/2014	7.85	Put	Bond Future	11,030.2300	11.0302	11,341.9900	11.3420	2.826	0	0	0
08/01/2014	R209	08/05/2014	9.63	Put	Bond Future	1,902.1000	1.9021	2,104.0400	2.1040	10.617	0	0	883

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
08/01/2014	R209	08/05/2014	9.85	Call	Bond Future	6,427.4800		6.4275	6,320.0200	6.3200	(1.672)	0	0	0
08/01/2014	R209	08/05/2014	7.84	Put	Bond Future	11,111.0500		11.1111	11,422.6900	11.4227	2.805	0	0	0
08/01/2014	R209	08/05/2014	9.75	Call	Bond Future	5,961.6400		5.9616	5,866.4000	5.8664	(1.598)	0	0	0
08/01/2014	R209	08/05/2014	8.50	Call	Bond Future	1,550.4100		1.5504	1,573.2000	1.5732	1.470	0	0	640
08/01/2014	R209	08/05/2014	9.00	Call	Bond Future	2,944.7300		2.9447	2,933.3100	2.9333	(0.388)	0	0	640
08/01/2014	R209	08/05/2014	7.86	Put	Bond Future	10,949.6900		10.9497	11,261.5700	11.2616	2.848	0	0	0
08/01/2014	R209	07/08/2014	9.04	Put	Bond Future	5,225.4800		5.2255	5,545.2700	5.5453	6.120	0	0	0
08/01/2014	R209	07/08/2014			Bond Future	9.2238		74.6168	9.2636	74.3291	0.431	0.0000	0.0000	0
08/01/2014	R209	07/08/2014	9.06	Put	Bond Future	5,142.1100		5.1421	5,460.5200	5.4605	6.192	0	0	0
08/01/2014	R209	07/08/2014	9.05	Put	Bond Future	5,183.6700		5.1837	5,502.7700	5.5028	6.156	0	0	0
08/01/2014	R209	07/08/2014	9.05	Call	Bond Future	3,905.7300		3.9057	3,937.2100	3.9372	0.806	0	0	0
08/01/2014	R209	07/08/2014	9.06	Call	Bond Future	3,938.6300		3.9386	3,969.4200	3.9694	0.782	0	0	0
08/01/2014	R209	07/08/2014	9.04	Call	Bond Future	3,872.9600		3.8730	3,905.1300	3.9051	0.831	0	0	0
08/01/2014	R209	06/11/2014			Bond Future	9.3129		72.5150	9.3538	72.2242	0.439	0.0000	0.0000	0
08/01/2014	R209	06/11/2014	8.99	Put	Bond Future	6,573.8300		6.5738	6,946.2400	6.9462	5.665	0	0	0
08/01/2014	R209	06/11/2014	9.01	Put	Bond Future	6,486.0000		6.4860	6,857.3500	6.8574	5.725	0	0	0
08/01/2014	R209	06/11/2014	9.00	Put	Bond Future	6,529.8000		6.5298	6,901.6800	6.9017	5.695	0	0	0
08/01/2014	R209	06/11/2014	8.99	Call	Bond Future	4,209.9100		4.2099	4,291.5000	4.2915	1.938	0	0	0
08/01/2014	R209	06/11/2014	9.00	Call	Bond Future	4,240.8800		4.2409	4,321.9400	4.3219	1.911	0	0	0
08/01/2014	R209	06/11/2014	9.01	Call	Bond Future	4,271.9700		4.2720	4,352.5000	4.3525	1.885	0	0	0
08/01/2014	R210	06/02/2014	161.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	R210	06/02/2014			Bond Future	161.5165		161.5165	161.5257	161.5257	0.006	0.0000	0.0000	1,319
08/01/2014	R210	06/02/2014	161.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	R210	06/02/2014	161.51	Call	Bond Future	6.5400		0.0065	15.6800	0.0157	139.755	0	0	0
08/01/2014	R210	06/02/2014	161.49	Call	Bond Future	26.5400		0.0265	35.6800	0.0357	34.439	0	0	0
08/01/2014	R210	06/02/2014	161.50	Call	Bond Future	16.5400		0.0165	25.6800	0.0257	55.260	0	0	0
08/01/2014	R210	06/02/2014	161.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	R211	06/02/2014	129.00	Call	Bond Future	45.9000		0.0459	34.3100	0.0343	(25.251)	0	0	0
08/01/2014	R211	06/02/2014			Bond Future	129.0459		129.0459	129.0343	129.0343	(0.009)	0.0000	0.0000	2,022
08/01/2014	R211	06/02/2014	129.01	Call	Bond Future	35.9000		0.0359	24.3100	0.0243	(32.284)	0	0	0
08/01/2014	R211	06/02/2014	128.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	R211	06/02/2014	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	R211	06/02/2014	128.99	Call	Bond Future	55.9000		0.0559	44.3100	0.0443	(20.733)	0	0	0
08/01/2014	R211	06/02/2014	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	R212	06/02/2014			Bond Future	131.2787		131.2787	131.2812	131.2812	0.002	0.0000	0.0000	21,791
08/01/2014	R212	06/02/2014	132.99	Put	Bond Future	1,711.2700		1.7113	1,708.8200	1.7088	(0.143)	0	0	0
08/01/2014	R212	06/02/2014	133.01	Put	Bond Future	1,731.2700		1.7313	1,728.8200	1.7288	(0.142)	0	0	0
08/01/2014	R212	06/02/2014	133.00	Put	Bond Future	1,721.2700		1.7213	1,718.8200	1.7188	(0.142)	0	0	0
08/01/2014	R212	06/02/2014	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	R212	06/02/2014	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	R212	06/02/2014	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	R213	06/02/2014			Bond Future	8.8347		87.1551	8.8769	86.8315	0.478	0.0000	0.0000	21,529
08/01/2014	R213	06/02/2014	8.29	Put	Bond Future	4,738.6700		4.7387	4,991.3300	4.9913	5.332	0	0	0
08/01/2014	R213	06/02/2014	8.31	Put	Bond Future	4,601.0900		4.6011	4,850.0800	4.8501	5.412	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
08/01/2014	R213	06/02/2014	8.29	Call	Bond Future	393.0400	0.3930	322.1100	0.3221	(18.047)	0	0	0
08/01/2014	R213	06/02/2014	8.30	Put	Bond Future	4,669.6800	4.6697	4,920.5100	4.9205	5.371	0	0	0
08/01/2014	R213	06/02/2014	8.30	Call	Bond Future	406.7300	0.4067	333.9700	0.3340	(17.889)	0	0	0
08/01/2014	R213	06/02/2014	8.31	Call	Bond Future	420.7100	0.4207	346.1100	0.3461	(17.732)	0	0	0
08/01/2014	R213	08/05/2014	7.65	Put	Bond Future	11,130.4000	11.1304	11,445.8100	11.4458	2.834	0	0	0
08/01/2014	R213	08/05/2014			Bond Future	8.9292	84.7642	8.9727	84.4363	0.487	0.0000	0.0000	0
08/01/2014	R213	08/05/2014	7.64	Put	Bond Future	11,209.6300	11.2096	11,525.3700	11.5254	2.817	0	0	0
08/01/2014	R213	08/05/2014	7.66	Put	Bond Future	11,051.4300	11.0514	11,366.5100	11.3665	2.851	0	0	0
08/01/2014	R213	08/05/2014	7.65	Call	Bond Future	592.1300	0.5921	579.6700	0.5797	(2.104)	0	0	0
08/01/2014	R213	08/05/2014	7.64	Call	Bond Future	581.6600	0.5817	569.5300	0.5695	(2.085)	0	0	0
08/01/2014	R213	08/05/2014	7.66	Call	Bond Future	602.7400	0.6027	589.9500	0.5899	(2.122)	0	0	0
08/01/2014	R213	07/08/2014	8.86	Call	Bond Future	4,101.1400	4.1011	4,025.9100	4.0259	(1.834)	0	0	0
08/01/2014	R213	07/08/2014			Bond Future	9.0234	85.9109	9.0685	85.5772	0.499	0.0000	0.0000	0
08/01/2014	R213	07/08/2014	8.84	Call	Bond Future	4,033.8600	4.0339	3,960.2700	3.9603	(1.824)	0	0	0
08/01/2014	R213	07/08/2014	8.85	Call	Bond Future	4,067.4200	4.0674	3,993.0100	3.9930	(1.829)	0	0	0
08/01/2014	R213	07/08/2014	8.84	Put	Bond Future	5,412.3800	5.4124	5,672.5500	5.6725	4.807	0	0	0
08/01/2014	R213	07/08/2014	8.86	Put	Bond Future	5,327.7300	5.3277	5,586.2600	5.5863	4.853	0	0	0
08/01/2014	R213	07/08/2014	8.85	Put	Bond Future	5,369.9300	5.3699	5,629.2800	5.6293	4.830	0	0	0
08/01/2014	R213	06/11/2014	8.84	Call	Bond Future	4,465.9900	4.4660	4,413.9300	4.4139	(1.166)	0	0	0
08/01/2014	R213	06/11/2014	8.85	Put	Bond Future	6,489.7700	6.4898	6,774.5200	6.7745	4.388	0	0	0
08/01/2014	R213	06/11/2014			Bond Future	9.1182	83.5738	9.1645	83.2363	0.509	0.0000	0.0000	0
08/01/2014	R213	06/11/2014	8.85	Call	Bond Future	4,498.1400	4.4981	4,445.4000	4.4454	(1.172)	0	0	0
08/01/2014	R213	06/11/2014	8.86	Call	Bond Future	4,530.4300	4.5304	4,476.9800	4.4770	(1.180)	0	0	0
08/01/2014	R213	06/11/2014	8.84	Put	Bond Future	6,533.2300	6.5332	6,818.6600	6.8187	4.369	0	0	0
08/01/2014	R213	06/11/2014	8.86	Put	Bond Future	6,446.5400	6.4465	6,730.5800	6.7306	4.406	0	0	0
08/01/2014	R214	06/02/2014			Bond Future	9.1428	76.6081	9.1852	76.2811	0.463	0.0000	0.0000	5,455
08/01/2014	R214	06/02/2014	8.99	Put	Bond Future	2,517.9900	2.5180	2,685.9700	2.6860	6.671	0	0	0
08/01/2014	R214	06/02/2014	9.01	Put	Bond Future	2,422.3700	2.4224	2,585.7400	2.5857	6.744	0	0	0
08/01/2014	R214	06/02/2014	8.99	Call	Bond Future	1,317.5100	1.3175	1,158.5000	1.1585	(12.069)	0	0	0
08/01/2014	R214	06/02/2014	9.00	Put	Bond Future	2,469.8700	2.4699	2,635.5500	2.6356	6.708	0	0	0
08/01/2014	R214	06/02/2014	9.00	Call	Bond Future	1,348.9500	1.3490	1,187.6400	1.1876	(11.958)	0	0	0
08/01/2014	R214	06/02/2014	9.01	Call	Bond Future	1,380.8600	1.3809	1,217.2400	1.2172	(11.849)	0	0	0
08/01/2014	R214	08/05/2014			Bond Future	9.2321	74.3311	9.2757	73.9998	0.472	0.0000	0.0000	0
08/01/2014	R214	08/05/2014	9.00	Call	Bond Future	2,899.9100	2.8999	2,817.3000	2.8173	(2.849)	0	0	0
08/01/2014	R214	08/05/2014	8.99	Put	Bond Future	4,752.8500	4.7529	5,002.5600	5.0026	5.254	0	0	0
08/01/2014	R214	08/05/2014	9.01	Put	Bond Future	4,659.1400	4.6591	4,906.8100	4.9068	5.316	0	0	0
08/01/2014	R214	08/05/2014	9.00	Put	Bond Future	4,705.8300	4.7058	4,954.5200	4.9545	5.285	0	0	0
08/01/2014	R214	08/05/2014	9.01	Call	Bond Future	2,932.5700	2.9326	2,848.9400	2.8489	(2.852)	0	0	0
08/01/2014	R214	08/05/2014	8.99	Call	Bond Future	2,867.4500	2.8675	2,785.8600	2.7859	(2.845)	0	0	0
08/01/2014	R248	06/02/2014	9.11	Put	Bond Future	938.0500	0.9381	1,455.4800	1.4555	55.160	0	0	0
08/01/2014	R248	06/02/2014			Bond Future	9.2037	99.2563	9.2561	98.7389	0.569	0.0000	0.0000	12,135
08/01/2014	R248	06/02/2014	9.10	Put	Bond Future	1,039.1300	1.0391	1,556.5600	1.5566	49.795	0	0	0
08/01/2014	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	R248	06/02/2014	9.09	Put	Bond Future	1,140.4000	1.1404	1,657.8300	1.6578	45.373	0	0	0

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08/01/2014	R248 08/05/2014	9.04	Put	Bond Future	2,549.6500	2.5497	3,073.8800	3.0739	20.561	0	0	0
08/01/2014	R248 08/05/2014			Bond Future	9.2954	96.1403	9.3495	95.6160	0.581	0.0000	0.0000	1,375
08/01/2014	R248 08/05/2014	9.06	Put	Bond Future	2,345.5800	2.3456	2,869.8100	2.8698	22.350	0	0	0
08/01/2014	R248 08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	R248 08/05/2014	9.05	Put	Bond Future	2,447.5200	2.4475	2,971.7500	2.9718	21.419	0	0	0
08/01/2014	R248 08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
08/01/2014	R248 08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total												382381