



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 09/01/2014 to 09/01/2014

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
09/01/2014	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	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
09/01/2014	2025	06/02/2014			Bond Future	110.3724	110.3724	110.3740	110.3740	0.001	0.0000	0.0000	0
09/01/2014	2025	06/02/2014	110.99	Put	Bond Future	617.6000	0.6176	615.9800	0.6160	(0.262)	0	0	0
09/01/2014	2025	06/02/2014	111.01	Put	Bond Future	637.6000	0.6376	635.9800	0.6360	(0.254)	0	0	0
09/01/2014	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	2025	06/02/2014	111.00	Put	Bond Future	627.6000	0.6276	625.9800	0.6260	(0.258)	0	0	0
09/01/2014	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	2037	06/02/2014			Bond Future	9.1767	93.8178	9.1907	93.6913	0.153	0.0000	0.0000	2,022
09/01/2014	2037	06/02/2014	9.38	Call	Bond Future	1,804.2700	1.8043	1,677.7400	1.6777	(7.013)	0	0	0
09/01/2014	2037	06/02/2014	9.39	Call	Bond Future	1,891.5600	1.8916	1,765.0300	1.7650	(6.689)	0	0	0
09/01/2014	2037	06/02/2014	9.37	Call	Bond Future	1,716.8400	1.7168	1,590.3100	1.5903	(7.370)	0	0	0
09/01/2014	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	2037	08/05/2014			Bond Future	9.2783	95.0519	9.2928	94.9238	0.156	0.0000	0.0000	0
09/01/2014	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	2037	08/05/2014	9.38	Call	Bond Future	893.4400	0.8934	765.2500	0.7653	(14.348)	0	0	0
09/01/2014	2037	08/05/2014	9.39	Call	Bond Future	980.5000	0.9805	852.3100	0.8523	(13.074)	0	0	0
09/01/2014	2037	08/05/2014	9.37	Call	Bond Future	806.2400	0.8062	678.0500	0.6781	(15.900)	0	0	0
09/01/2014	2037	07/08/2014	9.06	Put	Bond Future	2,856.0800	2.8561	2,986.0400	2.9860	4.550	0	0	0
09/01/2014	2037	07/08/2014			Bond Future	9.3808	92.0786	9.3958	91.9487	0.160	0.0000	0.0000	0
09/01/2014	2037	07/08/2014	9.05	Put	Bond Future	2,947.3800	2.9474	3,077.3400	3.0773	4.409	0	0	0
09/01/2014	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	2037	07/08/2014	9.04	Put	Bond Future	3,038.8200	3.0388	3,168.7800	3.1688	4.277	0	0	0
09/01/2014	2038	06/02/2014	107.00	Call	Bond Future	733.1800	0.7332	735.9500	0.7359	0.378	0	0	0
09/01/2014	2038	06/02/2014			Bond Future	107.7332	107.7332	107.7359	107.7359	0.003	0.0000	0.0000	24
09/01/2014	2038	06/02/2014	107.01	Call	Bond Future	723.1800	0.7232	725.9500	0.7259	0.383	0	0	0
09/01/2014	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	2038	06/02/2014	106.99	Call	Bond Future	743.1800	0.7432	745.9500	0.7459	0.373	0	0	0
09/01/2014	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	2050	06/02/2014			Bond Future	113.6917	113.6917	113.6947	113.6947	0.003	0.0000	0.0000	472
09/01/2014	2050	06/02/2014	110.00	Call	Bond Future	3,691.6900	3.6917	3,694.7200	3.6947	0.082	0	0	0
09/01/2014	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	2050	06/02/2014	110.01	Call	Bond Future	3,681.6900	3.6817	3,684.7200	3.6847	0.082	0	0	0
09/01/2014	2050	06/02/2014	109.99	Call	Bond Future	3,701.6900	3.7017	3,704.7200	3.7047	0.082	0	0	0
09/01/2014	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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09/01/2014	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	AL37	06/02/2014			Index Future	413.0640	413.0640	412.4410	412.4410	(0.151)	0.0000	0.0000	0
09/01/2014	AL37	08/05/2014			Index Future	418.4980	418.4980	417.8670	417.8670	(0.151)	0.0000	0.0000	0
09/01/2014	AL7T	06/02/2014			Index Future	487.1630	487.1630	486.1490	486.1490	(0.208)	0.0000	0.0000	1
09/01/2014	AL7T	08/05/2014			Index Future	493.5720	493.5720	492.5450	492.5450	(0.208)	0.0000	0.0000	0
09/01/2014	ALBI	06/02/2014			Index Future	438.3250	438.3250	437.6060	437.6060	(0.164)	0.0000	0.0000	803
09/01/2014	ALBI	08/05/2014			Index Future	444.0910	444.0910	443.3620	443.3620	(0.164)	0.0000	0.0000	35
09/01/2014	ALBI	07/08/2014			Index Future	450.0910	450.0910	449.3510	449.3510	(0.164)	0.0000	0.0000	0
09/01/2014	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	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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09/01/2014	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
09/01/2014	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
09/01/2014	EL28	06/02/2014			Bond Future	114.3246	114.3246	114.3277	114.3277	0.003	0.0000	0.0000	0
09/01/2014	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	EL28	06/02/2014	111.01	Call	Bond Future	3,314.5700	3.3146	3,317.6800	3.3177	0.094	0	0	0
09/01/2014	EL28	06/02/2014	110.99	Call	Bond Future	3,334.5700	3.3346	3,337.6800	3.3377	0.093	0	0	0
09/01/2014	EL28	06/02/2014	111.00	Call	Bond Future	3,324.5700	3.3246	3,327.6800	3.3277	0.094	0	0	0
09/01/2014	ES33	06/02/2014	9.54	Put	Bond Future	1,523.0000	1.5230	1,661.1400	1.6611	9.070	0	0	0
09/01/2014	ES33	06/02/2014			Bond Future	9.7444	83.6132	9.7633	83.4750	0.193	0.0000	0.0000	6,292
09/01/2014	ES33	06/02/2014	9.56	Put	Bond Future	1,372.0500	1.3721	1,510.1900	1.5102	10.068	0	0	0
09/01/2014	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	ES33	06/02/2014	9.55	Put	Bond Future	1,447.4700	1.4475	1,585.6100	1.5856	9.544	0	0	0
09/01/2014	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	ES33	08/05/2014	9.55	Put	Bond Future	2,319.8400	2.3198	2,459.8600	2.4599	6.036	0	0	0
09/01/2014	ES33	08/05/2014			Bond Future	9.8652	80.9311	9.8847	80.7911	0.197	0.0000	0.0000	0
09/01/2014	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	ES33	08/05/2014	9.54	Put	Bond Future	2,395.1300	2.3951	2,535.1500	2.5351	5.846	0	0	0
09/01/2014	ES33	08/05/2014	9.56	Put	Bond Future	2,244.6500	2.2447	2,384.6700	2.3847	6.238	0	0	0

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09/01/2014	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	GOVI	06/02/2014			GOVI	437.7640	437.7640	437.0410	437.0410	(0.165)	0.0000	0.0000	480
09/01/2014	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	GOVI	06/02/2014	439.99	Put	GOVI	22,260.0000	2.2260	29,490.0000	2.9490	32.480	0	0	0
09/01/2014	GOVI	06/02/2014	440.01	Put	GOVI	22,460.0000	2.2460	29,690.0000	2.9690	32.191	0	0	0
09/01/2014	GOVI	06/02/2014	440.00	Put	GOVI	22,360.0000	2.2360	29,590.0000	2.9590	32.335	0	0	0
09/01/2014	GOVI	08/05/2014	442.00	Call	GOVI	15,230.0000	1.5230	7,900.0000	0.7900	(48.129)	0	0	0
09/01/2014	GOVI	08/05/2014			GOVI	443.5230	443.5230	442.7900	442.7900	(0.165)	0.0000	0.0000	0
09/01/2014	GOVI	08/05/2014	442.01	Call	GOVI	15,130.0000	1.5130	7,800.0000	0.7800	(48.447)	0	0	0
09/01/2014	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	GOVI	08/05/2014	441.99	Call	GOVI	15,330.0000	1.5330	8,000.0000	0.8000	(47.815)	0	0	0
09/01/2014	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	GOVI	07/08/2014			GOVI	449.5140	449.5140	448.7720	448.7720	(0.165)	0.0000	0.0000	0
09/01/2014	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	GOVI	07/08/2014	459.99	Put	GOVI	104,760.0000	10.4760	112,180.0000	11.2180	7.083	0	0	0
09/01/2014	GOVI	07/08/2014	460.01	Put	GOVI	104,960.0000	10.4960	112,380.0000	11.2380	7.069	0	0	0
09/01/2014	GOVI	07/08/2014	460.00	Put	GOVI	104,860.0000	10.4860	112,280.0000	11.2280	7.076	0	0	0
09/01/2014	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
09/01/2014	IGOV	06/02/2014			Index Future	202.1150	202.1150	201.5040	201.5040	(0.302)	0.0000	0.0000	1,334
09/01/2014	IGOV	08/05/2014			Index Future	204.7990	204.7990	204.1790	204.1790	(0.303)	0.0000	0.0000	7
09/01/2014	ILBI	06/02/2014			Index Future	544.7620	544.7620	544.7400	544.7400	(0.004)	0.0000	0.0000	190
09/01/2014	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
09/01/2014	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
09/01/2014	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
09/01/2014	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
09/01/2014	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
09/01/2014	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
09/01/2014	JBAF	15/01/2014			Jibar Tradeable Future	5.2500	94.7500	5.2500	94.7500	0.000	0.0000	0.0000	1,000
09/01/2014	JBAF	19/02/2014			Jibar Tradeable Future	5.2800	94.7200	5.2800	94.7200	0.000	0.0000	0.0000	0
09/01/2014	JBAF	19/03/2014			Jibar Tradeable Future	5.3500	94.6500	5.3500	94.6500	0.000	0.0000	0.0000	0
09/01/2014	JBAF	16/04/2014			Jibar Tradeable Future	5.4200	94.5800	5.4400	94.5600	0.369	0.0000	0.0000	0
09/01/2014	JBAF	21/05/2014			Jibar Tradeable Future	5.5300	94.4700	5.5400	94.4600	0.181	0.0000	0.0000	2,000
09/01/2014	JBAF	18/06/2014			Jibar Tradeable Future	5.6300	94.3700	5.6300	94.3700	0.000	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
09/01/2014	JBAF	17/09/2014			Jibar Tradeable Future	5.9400	94.0600	5.9400	94.0600	0.000	0.0000	0.0000	1,000
09/01/2014	JBAF	17/12/2014			Jibar Tradeable Future	6.2600	93.7400	6.2900	93.7100	0.479	0.0000	0.0000	0
09/01/2014	JBAF	18/03/2015			Jibar Tradeable Future	6.5700	93.4300	6.6100	93.3900	0.609	0.0000	0.0000	150
09/01/2014	JBAF	17/06/2015			Jibar Tradeable Future	6.8700	93.1300	6.9000	93.1000	0.437	0.0000	0.0000	3,200
09/01/2014	JBAF	16/09/2015			Jibar Tradeable Future	7.1700	92.8300	7.1900	92.8100	0.279	0.0000	0.0000	0
09/01/2014	JBAF	15/12/2015			Jibar Tradeable Future	7.4700	92.5300	7.4900	92.5100	0.268	0.0000	0.0000	0
09/01/2014	R023	06/02/2014			Bond Future	7.9742	102.0788	8.0135	101.8314	0.493	0.0000	0.0000	11,268
09/01/2014	R023	06/02/2014	7.84	Put	Bond Future	850.4000	0.8504	1,097.8400	1.0978	29.097	0	0	0
09/01/2014	R023	06/02/2014	7.86	Put	Bond Future	723.0800	0.7231	970.5200	0.9705	34.220	0	0	0
09/01/2014	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	R023	06/02/2014	7.85	Put	Bond Future	786.7200	0.7867	1,034.1600	1.0342	31.452	0	0	0
09/01/2014	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	R023	08/05/2014			Bond Future	8.0775	99.5052	8.1185	99.2545	0.507	0.0000	0.0000	0
09/01/2014	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	R023	08/05/2014	7.59	Put	Bond Future	3,049.4900	3.0495	3,300.1900	3.3002	8.221	0	0	0
09/01/2014	R023	08/05/2014	7.61	Put	Bond Future	2,922.0400	2.9220	3,172.7400	3.1727	8.580	0	0	0
09/01/2014	R023	08/05/2014	7.60	Put	Bond Future	2,985.7400	2.9857	3,236.4400	3.2364	8.397	0	0	0
09/01/2014	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	R157	06/02/2014	5.64	Call	Bond Future	26.5900	0.0266	20.7000	0.0207	(22.151)	0	0	0
09/01/2014	R157	06/02/2014	5.65	Put	Bond Future	1,020.1200	1.0201	1,069.9000	1.0699	4.880	0	0	0
09/01/2014	R157	06/02/2014			Bond Future	6.2663	116.3184	6.3012	116.2625	0.558	0.0000	0.0000	32,191
09/01/2014	R157	06/02/2014	5.65	Call	Bond Future	27.9800	0.0280	21.8300	0.0218	(21.980)	0	0	0
09/01/2014	R157	06/02/2014	5.66	Call	Bond Future	29.4200	0.0294	23.0300	0.0230	(21.720)	0	0	0
09/01/2014	R157	06/02/2014	5.64	Put	Bond Future	1,034.9300	1.0349	1,084.9700	1.0850	4.835	0	0	0
09/01/2014	R157	06/02/2014	5.66	Put	Bond Future	1,005.3700	1.0054	1,054.9100	1.0549	4.928	0	0	0
09/01/2014	R157	08/05/2014	5.20	Call	Bond Future	68.6400	0.0686	61.8600	0.0619	(9.878)	0	0	0
09/01/2014	R157	08/05/2014			Bond Future	6.4585	111.0410	6.5006	110.9843	0.652	0.0000	0.0000	0
09/01/2014	R157	08/05/2014	5.21	Call	Bond Future	70.0900	0.0701	63.1900	0.0632	(9.844)	0	0	0
09/01/2014	R157	08/05/2014	5.19	Call	Bond Future	67.2300	0.0672	60.5600	0.0606	(9.921)	0	0	0
09/01/2014	R157	08/05/2014	5.20	Put	Bond Future	1,781.4700	1.7815	1,831.3700	1.8314	2.801	0	0	0
09/01/2014	R157	08/05/2014	5.19	Put	Bond Future	1,793.8200	1.7938	1,843.8300	1.8438	2.788	0	0	0
09/01/2014	R157	08/05/2014	5.21	Put	Bond Future	1,769.1600	1.7692	1,818.9400	1.8189	2.814	0	0	0
09/01/2014	R157	07/08/2014	6.76	Put	Bond Future	609.9200	0.6099	636.3800	0.6364	4.338	0	0	0
09/01/2014	R157	07/08/2014			Bond Future	6.6947	112.5415	6.7473	112.4839	0.786	0.0000	0.0000	0
09/01/2014	R157	07/08/2014	6.75	Put	Bond Future	615.2300	0.6152	641.8500	0.6419	4.327	0	0	0
09/01/2014	R157	07/08/2014	6.74	Call	Bond Future	669.7500	0.6697	639.0000	0.6390	(4.591)	0	0	0
09/01/2014	R157	07/08/2014	6.75	Call	Bond Future	675.6700	0.6757	644.7600	0.6448	(4.575)	0	0	0
09/01/2014	R157	07/08/2014	6.76	Call	Bond Future	681.2800	0.6813	650.2100	0.6502	(4.561)	0	0	0
09/01/2014	R157	07/08/2014	6.74	Put	Bond Future	620.2300	0.6202	647.0100	0.6470	4.318	0	0	0
09/01/2014	R157	06/11/2014	6.19	Put	Bond Future	1,055.2900	1.0553	1,093.8000	1.0938	3.649	0	0	0
09/01/2014	R157	06/11/2014			Bond Future	7.0268	107.3080	7.0963	107.2495	0.990	0.0000	0.0000	0
09/01/2014	R157	06/11/2014	6.21	Put	Bond Future	1,043.8700	1.0439	1,082.1500	1.0822	3.667	0	0	0
09/01/2014	R157	06/11/2014	6.20	Put	Bond Future	1,049.5600	1.0496	1,087.9600	1.0880	3.659	0	0	0
09/01/2014	R157	06/11/2014	6.21	Call	Bond Future	352.8700	0.3529	332.6500	0.3327	(5.730)	0	0	0

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09/01/2014	R157	06/11/2014	6.19	Call	Bond Future	347.2800	0.3473	327.2900	0.3273	(5.756)	0	0	0
09/01/2014	R157	06/11/2014	6.20	Call	Bond Future	350.0600	0.3501	329.9600	0.3300	(5.742)	0	0	0
09/01/2014	R186	06/02/2014	8.75	Put	Bond Future	460.6800	0.4607	486.5000	0.4865	5.605	0	0	250
09/01/2014	R186	06/02/2014			Bond Future	8.2713	118.9189	8.3005	118.6631	0.354	0.0000	0.0000	61,546
09/01/2014	R186	06/02/2014	7.75	Call	Bond Future	364.3400	0.3643	308.2900	0.3083	(15.384)	0	0	0
09/01/2014	R186	06/02/2014	7.74	Put	Bond Future	5,138.3300	5.1383	5,339.7100	5.3397	3.919	0	0	0
09/01/2014	R186	06/02/2014	7.76	Put	Bond Future	4,981.3400	4.9813	5,179.5400	5.1795	3.979	0	0	0
09/01/2014	R186	06/02/2014	7.75	Put	Bond Future	5,059.5800	5.0596	5,259.3800	5.2594	3.949	0	0	0
09/01/2014	R186	06/02/2014	8.75	Call	Bond Future	4,552.6800	4.5527	4,322.6500	4.3226	(5.053)	0	0	0
09/01/2014	R186	06/02/2014	7.76	Call	Bond Future	378.6100	0.3786	320.9600	0.3210	(15.227)	0	0	0
09/01/2014	R186	06/02/2014	7.74	Call	Bond Future	350.4900	0.3505	296.0200	0.2960	(15.541)	0	0	0
09/01/2014	R186	08/05/2014	7.50	Put	Bond Future	9,069.8700	9.0699	9,258.3800	9.2584	2.078	0	0	0
09/01/2014	R186	08/05/2014	8.25	Put	Bond Future	4,528.7000	4.5287	4,649.8900	4.6499	2.676	0	0	0
09/01/2014	R186	08/05/2014			Bond Future	8.3724	120.4833	8.4027	120.2240	0.362	0.0000	0.0000	740
09/01/2014	R186	08/05/2014	9.25	Put	Bond Future	1,365.7000	1.3657	1,411.3100	1.4113	3.340	0	0	8,000
09/01/2014	R186	08/05/2014	7.09	Put	Bond Future	12,358.6400	12.3586	12,576.1600	12.5762	1.760	0	0	0
09/01/2014	R186	08/05/2014	9.00	Put	Bond Future	1,898.7100	1.8987	1,959.3800	1.9594	3.195	0	0	400
09/01/2014	R186	08/05/2014	7.10	Call	Bond Future	629.7800	0.6298	587.4400	0.5874	(6.723)	0	0	0
09/01/2014	R186	08/05/2014	8.50	Call	Bond Future	4,543.4000	4.5434	4,383.0700	4.3831	(3.529)	0	0	0
09/01/2014	R186	08/05/2014	7.11	Call	Bond Future	641.3100	0.6413	598.3700	0.5984	(6.696)	0	0	0
09/01/2014	R186	08/05/2014	9.25	Call	Bond Future	8,552.4300	8.5524	8,338.7700	8.3388	(2.498)	0	0	0
09/01/2014	R186	08/05/2014	8.25	Call	Bond Future	3,474.3800	3.4744	3,336.3000	3.3363	(3.974)	0	0	8,000
09/01/2014	R186	08/05/2014	7.09	Call	Bond Future	618.4200	0.6184	576.6700	0.5767	(6.751)	0	0	0
09/01/2014	R186	08/05/2014	8.50	Put	Bond Future	3,457.7900	3.4578	3,556.7300	3.5567	2.861	0	0	1,933
09/01/2014	R186	08/05/2014	7.11	Put	Bond Future	12,186.1600	12.1862	12,402.4900	12.4025	1.775	0	0	0
09/01/2014	R186	08/05/2014	7.50	Call	Bond Future	1,254.4700	1.2545	1,183.7100	1.1837	(5.641)	0	0	1,933
09/01/2014	R186	08/05/2014	9.00	Call	Bond Future	7,103.3200	7.1033	6,904.7200	6.9047	(2.796)	0	0	0
09/01/2014	R186	08/05/2014	7.10	Put	Bond Future	12,272.2600	12.2723	12,489.1900	12.4892	1.768	0	0	0
09/01/2014	R186	07/08/2014	8.31	Call	Bond Future	4,264.6600	4.2647	4,128.9200	4.1289	(3.183)	0	0	0
09/01/2014	R186	07/08/2014			Bond Future	8.4722	116.8207	8.5036	116.5578	0.371	0.0000	0.0000	0
09/01/2014	R186	07/08/2014	8.92	Put	Bond Future	3,298.3500	3.2983	3,383.5700	3.3836	2.584	0	0	840
09/01/2014	R186	07/08/2014	8.29	Call	Bond Future	4,188.2000	4.1882	4,053.9300	4.0539	(3.206)	0	0	0
09/01/2014	R186	07/08/2014	8.30	Call	Bond Future	4,226.3300	4.2263	4,091.3200	4.0913	(3.194)	0	0	0
09/01/2014	R186	07/08/2014	8.29	Put	Bond Future	5,726.4300	5.7264	5,855.0500	5.8550	2.246	0	0	0
09/01/2014	R186	07/08/2014	8.92	Call	Bond Future	6,962.0400	6.9620	6,784.3700	6.7844	(2.552)	0	0	0
09/01/2014	R186	07/08/2014	8.31	Put	Bond Future	5,632.6100	5.6326	5,759.7600	5.7598	2.257	0	0	0
09/01/2014	R186	07/08/2014	8.30	Put	Bond Future	5,679.3800	5.6794	5,807.2600	5.8073	2.252	0	0	0
09/01/2014	R186	06/11/2014	8.14	Call	Bond Future	4,111.9400	4.1119	3,990.5300	3.9905	(2.953)	0	0	0
09/01/2014	R186	06/11/2014	8.15	Put	Bond Future	7,649.3400	7.6493	7,794.0200	7.7940	1.891	0	0	0
09/01/2014	R186	06/11/2014			Bond Future	8.5695	118.4557	8.6022	118.1889	0.381	0.0000	0.0000	0
09/01/2014	R186	06/11/2014	9.17	Call	Bond Future	8,425.2300	8.4252	8,242.9200	8.2429	(2.164)	0	0	0
09/01/2014	R186	06/11/2014	8.15	Call	Bond Future	4,146.0100	4.1460	4,023.9700	4.0240	(2.944)	0	0	0
09/01/2014	R186	06/11/2014	8.16	Call	Bond Future	4,180.2400	4.1802	4,057.5700	4.0576	(2.935)	0	0	0
09/01/2014	R186	06/11/2014	9.17	Put	Bond Future	3,658.3100	3.6583	3,742.7200	3.7427	2.307	0	0	2,010
09/01/2014	R186	06/11/2014	8.14	Put	Bond Future	7,700.5800	7.7006	7,845.8900	7.8459	1.887	0	0	0
09/01/2014	R186	06/11/2014	8.16	Put	Bond Future	7,598.3500	7.5984	7,742.4000	7.7424	1.896	0	0	0

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09/01/2014	R197	06/02/2014			Bond Future	277.1563	277.1563	276.7162	276.7162	(0.159)	0.0000	0.0000	2,049
09/01/2014	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	R197	06/02/2014	279.99	Put	Bond Future	2,833.7300	2.8337	3,273.8400	3.2738	15.531	0	0	0
09/01/2014	R197	06/02/2014	280.01	Put	Bond Future	2,853.7300	2.8537	3,293.8400	3.2938	15.422	0	0	0
09/01/2014	R197	06/02/2014	280.00	Put	Bond Future	2,843.7300	2.8437	3,283.8400	3.2838	15.477	0	0	0
09/01/2014	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	R201	06/02/2014	5.24	Put	Bond Future	89.8900	0.0899	113.9300	0.1139	26.744	0	0	0
09/01/2014	R201	06/02/2014			Bond Future	5.1026	104.2602	5.1794	104.1949	1.506	0.0000	0.0000	0
09/01/2014	R201	06/02/2014	5.26	Put	Bond Future	83.8500	0.0838	106.7100	0.1067	27.263	0	0	0
09/01/2014	R201	06/02/2014	5.24	Call	Bond Future	206.6200	0.2066	165.3600	0.1654	(19.969)	0	0	0
09/01/2014	R201	06/02/2014	5.25	Put	Bond Future	86.7800	0.0868	110.2200	0.1102	27.011	0	0	0
09/01/2014	R201	06/02/2014	5.25	Call	Bond Future	212.0000	0.2120	170.1400	0.1701	(19.745)	0	0	0
09/01/2014	R201	06/02/2014	5.26	Call	Bond Future	217.5600	0.2176	175.1200	0.1751	(19.507)	0	0	0
09/01/2014	R201	08/05/2014			Bond Future	5.0200	105.6317	5.1296	105.5655	2.182	0.0000	0.0000	0
09/01/2014	R201	08/05/2014	4.75	Call	Bond Future	164.1600	0.1642	138.6700	0.1387	(15.528)	0	0	0
09/01/2014	R201	08/05/2014	4.76	Call	Bond Future	166.5400	0.1665	140.7900	0.1408	(15.462)	0	0	0
09/01/2014	R201	08/05/2014	4.74	Call	Bond Future	161.8100	0.1618	136.5700	0.1366	(15.599)	0	0	0
09/01/2014	R201	08/05/2014	4.76	Put	Bond Future	323.9400	0.3239	364.3600	0.3644	12.478	0	0	0
09/01/2014	R201	08/05/2014	4.75	Put	Bond Future	327.6200	0.3276	368.3000	0.3683	12.417	0	0	0
09/01/2014	R201	08/05/2014	4.74	Put	Bond Future	331.3300	0.3313	372.2600	0.3723	12.353	0	0	0
09/01/2014	R201	07/08/2014	5.31	Put	Bond Future	123.3000	0.1233	147.0300	0.1470	19.246	0	0	0
09/01/2014	R201	07/08/2014			Bond Future	4.6817	102.6502	4.8671	102.5831	3.962	0.0000	0.0000	0
09/01/2014	R201	07/08/2014	5.30	Put	Bond Future	124.5300	0.1245	148.4300	0.1484	19.192	0	0	0
09/01/2014	R201	07/08/2014	5.31	Call	Bond Future	350.4500	0.3505	307.0300	0.3070	(12.390)	0	0	0
09/01/2014	R201	07/08/2014	5.29	Call	Bond Future	345.7100	0.3457	302.6200	0.3026	(12.464)	0	0	0
09/01/2014	R201	07/08/2014	5.30	Call	Bond Future	348.0800	0.3481	304.8300	0.3048	(12.425)	0	0	0
09/01/2014	R201	07/08/2014	5.29	Put	Bond Future	125.7700	0.1258	149.8300	0.1498	19.130	0	0	0
09/01/2014	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	R202	06/02/2014			Bond Future	214.9474	214.9474	212.3956	212.3956	(1.187)	0.0000	0.0000	44,679
09/01/2014	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	R202	06/02/2014	208.99	Call	Bond Future	5,957.4400	5.9574	3,405.6500	3.4056	(42.834)	0	0	0
09/01/2014	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	R202	06/02/2014	209.00	Call	Bond Future	5,947.4400	5.9474	3,395.6500	3.3956	(42.906)	0	0	0
09/01/2014	R202	06/02/2014	209.01	Call	Bond Future	5,937.4400	5.9374	3,385.6500	3.3856	(42.978)	0	0	0
09/01/2014	R203	06/02/2014			Bond Future	7.0414	107.1598	7.0808	107.0339	0.560	0.0000	0.0000	10,389
09/01/2014	R203	06/02/2014	5.95	Put	Bond Future	3,563.8300	3.5638	3,688.8300	3.6888	3.507	0	0	0
09/01/2014	R203	06/02/2014	6.14	Put	Bond Future	2,939.7900	2.9398	3,062.7800	3.0628	4.184	0	0	0
09/01/2014	R203	06/02/2014	6.16	Put	Bond Future	2,874.9200	2.8749	2,997.5600	2.9976	4.266	0	0	0
09/01/2014	R203	06/02/2014	6.84	Put	Bond Future	943.2400	0.9432	1,021.7400	1.0217	8.322	0	0	0
09/01/2014	R203	06/02/2014	6.15	Put	Bond Future	2,907.3300	2.9073	3,030.1500	3.0301	4.224	0	0	0
09/01/2014	R203	06/02/2014	5.95	Call	Bond Future	2.3500	0.0024	1.4800	0.0015	(37.021)	0	0	16
09/01/2014	R203	06/02/2014	6.16	Call	Bond Future	10.2700	0.0103	7.0400	0.0070	(31.451)	0	0	0
09/01/2014	R203	06/02/2014	6.84	Call	Bond Future	297.1800	0.2972	249.8100	0.2498	(15.940)	0	0	13
09/01/2014	R203	06/02/2014	6.14	Call	Bond Future	9.0100	0.0090	6.1300	0.0061	(31.964)	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
09/01/2014	R203	06/02/2014	6.15	Call	Bond Future	9.6200	0.0096	6.5700	0.0066	(31.705)	0	0	0
09/01/2014	R203	08/05/2014	7.40	Put	Bond Future	920.1100	0.9201	968.7500	0.9688	5.286	0	0	0
09/01/2014	R203	08/05/2014	5.76	Call	Bond Future	98.8400	0.0988	87.9600	0.0880	(11.008)	0	0	0
09/01/2014	R203	08/05/2014	6.84	Call	Bond Future	749.3500	0.7494	698.6100	0.6986	(6.771)	0	0	29
09/01/2014	R203	08/05/2014	5.74	Call	Bond Future	94.4300	0.0944	83.9500	0.0839	(11.098)	0	0	0
09/01/2014	R203	08/05/2014			Bond Future	7.1886	104.4092	7.2314	104.2817	0.596	0.0000	0.0000	0
09/01/2014	R203	08/05/2014	5.76	Put	Bond Future	4,467.3600	4.4674	4,584.0100	4.5840	2.611	0	0	0
09/01/2014	R203	08/05/2014	6.84	Put	Bond Future	1,794.7700	1.7948	1,871.5600	1.8716	4.279	0	0	0
09/01/2014	R203	08/05/2014	5.75	Put	Bond Future	4,496.5200	4.4965	4,613.3700	4.6134	2.599	0	0	0
09/01/2014	R203	08/05/2014	5.74	Put	Bond Future	4,525.7100	4.5257	4,642.7600	4.6428	2.586	0	0	0
09/01/2014	R203	08/05/2014	7.40	Call	Bond Future	1,547.9200	1.5479	1,469.0300	1.4690	(5.097)	0	0	16
09/01/2014	R203	08/05/2014	5.75	Call	Bond Future	96.6200	0.0966	85.9400	0.0859	(11.054)	0	0	0
09/01/2014	R203	07/08/2014	7.30	Call	Bond Future	1,443.2800	1.4433	1,376.6500	1.3766	(4.617)	0	0	0
09/01/2014	R203	07/08/2014			Bond Future	7.3432	105.8200	7.3900	105.6906	0.637	0.0000	0.0000	0
09/01/2014	R203	07/08/2014	7.31	Call	Bond Future	1,457.2500	1.4572	1,390.2500	1.3903	(4.598)	0	0	0
09/01/2014	R203	07/08/2014	6.84	Put	Bond Future	2,298.3100	2.2983	2,378.6200	2.3786	3.494	0	0	0
09/01/2014	R203	07/08/2014	7.29	Put	Bond Future	1,576.6300	1.5766	1,639.7300	1.6397	4.002	0	0	0
09/01/2014	R203	07/08/2014	7.31	Put	Bond Future	1,549.1300	1.5491	1,611.4700	1.6115	4.024	0	0	0
09/01/2014	R203	07/08/2014	7.30	Put	Bond Future	1,562.8400	1.5628	1,625.5500	1.6256	4.013	0	0	0
09/01/2014	R203	07/08/2014	7.29	Call	Bond Future	1,429.3700	1.4294	1,363.1300	1.3631	(4.634)	0	0	0
09/01/2014	R203	07/08/2014	6.84	Call	Bond Future	895.1000	0.8951	846.0700	0.8461	(5.478)	0	0	46
09/01/2014	R203	06/11/2014	6.86	Call	Bond Future	970.4800	0.9705	922.4600	0.9225	(4.948)	0	0	0
09/01/2014	R203	06/11/2014			Bond Future	7.5123	103.1398	7.5638	103.0085	0.686	0.0000	0.0000	0
09/01/2014	R203	06/11/2014	6.84	Call	Bond Future	951.6500	0.9517	904.2600	0.9043	(4.980)	0	0	45
09/01/2014	R203	06/11/2014	6.85	Call	Bond Future	961.0300	0.9610	913.3300	0.9133	(4.963)	0	0	0
09/01/2014	R203	06/11/2014	6.84	Put	Bond Future	2,683.0900	2.6831	2,766.9700	2.7670	3.126	0	0	0
09/01/2014	R203	06/11/2014	6.86	Put	Bond Future	2,649.8800	2.6499	2,733.1300	2.7331	3.142	0	0	0
09/01/2014	R203	06/11/2014	6.85	Put	Bond Future	2,666.4500	2.6664	2,750.0200	2.7500	3.134	0	0	0
09/01/2014	R204	06/02/2014	6.39	Call	Bond Future	18.3300	0.0183	13.0000	0.0130	(29.078)	0	0	0
09/01/2014	R204	06/02/2014			Bond Future	7.3046	103.9295	7.3440	103.7682	0.539	0.0000	0.0000	29,549
09/01/2014	R204	06/02/2014	6.40	Call	Bond Future	19.4300	0.0194	13.8300	0.0138	(28.821)	0	0	0
09/01/2014	R204	06/02/2014	6.41	Call	Bond Future	20.6000	0.0206	14.7100	0.0147	(28.592)	0	0	0
09/01/2014	R204	06/02/2014	6.39	Put	Bond Future	3,851.7900	3.8518	4,007.7900	4.0078	4.050	0	0	0
09/01/2014	R204	06/02/2014	6.41	Put	Bond Future	3,768.3800	3.7684	3,923.8200	3.9238	4.125	0	0	0
09/01/2014	R204	06/02/2014	6.40	Put	Bond Future	3,810.0400	3.8100	3,965.7700	3.9658	4.087	0	0	0
09/01/2014	R204	08/05/2014			Bond Future	7.4361	105.2967	7.4781	105.1332	0.565	0.0000	0.0000	0
09/01/2014	R204	08/05/2014	6.05	Call	Bond Future	158.5200	0.1585	142.1800	0.1422	(10.308)	0	0	0
09/01/2014	R204	08/05/2014	6.06	Call	Bond Future	161.9600	0.1620	145.3300	0.1453	(10.268)	0	0	0
09/01/2014	R204	08/05/2014	6.04	Call	Bond Future	155.1300	0.1551	139.0800	0.1391	(10.346)	0	0	0
09/01/2014	R204	08/05/2014	6.05	Put	Bond Future	5,734.1800	5.7342	5,881.2600	5.8813	2.565	0	0	0
09/01/2014	R204	08/05/2014	6.04	Put	Bond Future	5,772.3400	5.7723	5,919.7100	5.9197	2.553	0	0	0
09/01/2014	R204	08/05/2014	6.06	Put	Bond Future	5,696.0800	5.6961	5,842.8700	5.8429	2.577	0	0	0
09/01/2014	R204	07/08/2014			Bond Future	7.5711	102.6886	7.6161	102.5228	0.594	0.0000	0.0000	0
09/01/2014	R204	07/08/2014	7.44	Put	Bond Future	2,373.7300	2.3737	2,456.9500	2.4569	3.506	0	0	0
09/01/2014	R204	07/08/2014	7.46	Put	Bond Future	2,334.6100	2.3346	2,416.9100	2.4169	3.525	0	0	0
09/01/2014	R204	07/08/2014	7.45	Put	Bond Future	2,354.1200	2.3541	2,436.8800	2.4369	3.516	0	0	0
09/01/2014	R204	07/08/2014	7.78	Call	Bond Future	2,536.2700	2.5363	2,438.2200	2.4382	(3.866)	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
09/01/2014	R204	07/08/2014	7.46	Call	Bond Future	1,923.4000	1.9234	1,839.9600	1.8400	(4.338)	0	0	0
09/01/2014	R204	07/08/2014	7.44	Call	Bond Future	1,888.3100	1.8883	1,805.7900	1.8058	(4.370)	0	0	0
09/01/2014	R204	07/08/2014	7.78	Put	Bond Future	1,768.9800	1.7690	1,836.6700	1.8367	3.826	0	0	530
09/01/2014	R204	07/08/2014	7.45	Call	Bond Future	1,905.8100	1.9058	1,822.8300	1.8228	(4.354)	0	0	0
09/01/2014	R204	06/11/2014	7.99	Put	Bond Future	2,059.3600	2.0594	2,127.8200	2.1278	3.324	0	0	1,270
09/01/2014	R204	06/11/2014			Bond Future	7.7078	104.1255	7.7560	103.9573	0.626	0.0000	0.0000	0
09/01/2014	R204	06/11/2014	6.99	Put	Bond Future	3,963.8000	3.9638	4,069.7700	4.0698	2.673	0	0	0
09/01/2014	R204	06/11/2014	7.01	Put	Bond Future	3,917.2600	3.9173	4,022.4900	4.0225	2.686	0	0	0
09/01/2014	R204	06/11/2014	6.99	Call	Bond Future	1,421.2400	1.4212	1,359.0100	1.3590	(4.379)	0	0	0
09/01/2014	R204	06/11/2014	7.00	Put	Bond Future	3,940.4900	3.9405	4,046.0900	4.0461	2.680	0	0	0
09/01/2014	R204	06/11/2014	7.99	Call	Bond Future	3,038.1900	3.0382	2,938.4500	2.9385	(3.283)	0	0	0
09/01/2014	R204	06/11/2014	7.00	Call	Bond Future	1,433.8800	1.4339	1,371.2800	1.3713	(4.366)	0	0	0
09/01/2014	R204	06/11/2014	7.01	Call	Bond Future	1,446.6000	1.4466	1,383.6300	1.3836	(4.353)	0	0	0
09/01/2014	R207	06/02/2014			Bond Future	7.5884	98.9413	7.6277	98.7581	0.519	0.0000	0.0000	22,098
09/01/2014	R207	06/02/2014	6.65	Call	Bond Future	28.3700	0.0284	20.7200	0.0207	(26.965)	0	0	0
09/01/2014	R207	06/02/2014	6.64	Put	Bond Future	4,567.3800	4.5674	4,743.2600	4.7433	3.851	0	0	0
09/01/2014	R207	06/02/2014	6.66	Put	Bond Future	4,472.0200	4.4720	4,647.2100	4.6472	3.917	0	0	0
09/01/2014	R207	06/02/2014	6.65	Put	Bond Future	4,519.6500	4.5196	4,695.1900	4.6952	3.884	0	0	0
09/01/2014	R207	06/02/2014	6.66	Call	Bond Future	29.9000	0.0299	21.9000	0.0219	(26.756)	0	0	0
09/01/2014	R207	06/02/2014	6.64	Call	Bond Future	26.9000	0.0269	19.5900	0.0196	(27.175)	0	0	0
09/01/2014	R207	08/05/2014	6.19	Put	Bond Future	7,277.2500	7.2773	7,446.4100	7.4464	2.325	0	0	0
09/01/2014	R207	08/05/2014	6.21	Put	Bond Future	7,186.9400	7.1869	7,355.5200	7.3555	2.346	0	0	0
09/01/2014	R207	08/05/2014			Bond Future	7.7151	100.2428	7.7566	100.0572	0.539	0.0000	0.0000	0
09/01/2014	R207	08/05/2014	6.20	Put	Bond Future	7,232.0500	7.2321	7,400.9200	7.4009	2.335	0	0	0
09/01/2014	R207	08/05/2014	6.20	Call	Bond Future	165.4100	0.1654	148.6100	0.1486	(10.157)	0	0	0
09/01/2014	R207	08/05/2014	6.21	Call	Bond Future	168.9400	0.1689	151.8500	0.1519	(10.116)	0	0	0
09/01/2014	R207	08/05/2014	6.19	Call	Bond Future	161.9500	0.1620	145.4400	0.1454	(10.195)	0	0	0
09/01/2014	R207	07/08/2014	7.69	Call	Bond Future	2,191.2100	2.1912	2,097.8500	2.0978	(4.261)	0	0	0
09/01/2014	R207	07/08/2014	7.70	Put	Bond Future	2,831.9300	2.8319	2,926.2700	2.9263	3.331	0	0	0
09/01/2014	R207	07/08/2014			Bond Future	7.8444	97.9571	7.8885	97.7689	0.561	0.0000	0.0000	0
09/01/2014	R207	07/08/2014	7.70	Call	Bond Future	2,211.0800	2.2111	2,117.2000	2.1172	(4.246)	0	0	0
09/01/2014	R207	07/08/2014	7.71	Call	Bond Future	2,231.0600	2.2311	2,136.6600	2.1367	(4.231)	0	0	0
09/01/2014	R207	07/08/2014	7.69	Put	Bond Future	2,855.2200	2.8552	2,950.0800	2.9501	3.322	0	0	0
09/01/2014	R207	07/08/2014	7.71	Put	Bond Future	2,808.7700	2.8088	2,902.5900	2.9026	3.340	0	0	0
09/01/2014	R207	06/11/2014	7.36	Put	Bond Future	4,447.2100	4.4472	4,561.3600	4.5614	2.567	0	0	0
09/01/2014	R207	06/11/2014			Bond Future	7.9686	99.3279	8.0153	99.1369	0.585	0.0000	0.0000	0
09/01/2014	R207	06/11/2014	7.35	Put	Bond Future	4,473.8900	4.4739	4,588.4500	4.5885	2.561	0	0	0
09/01/2014	R207	06/11/2014	7.36	Call	Bond Future	1,912.2100	1.9122	1,835.3700	1.8354	(4.018)	0	0	0
09/01/2014	R207	06/11/2014	7.34	Call	Bond Future	1,881.0000	1.8810	1,805.0000	1.8050	(4.040)	0	0	0
09/01/2014	R207	06/11/2014	7.35	Call	Bond Future	1,896.5700	1.8966	1,820.1400	1.8201	(4.030)	0	0	0
09/01/2014	R207	06/11/2014	7.34	Put	Bond Future	4,500.6600	4.5007	4,615.6500	4.6156	2.555	0	0	0
09/01/2014	R208	06/02/2014	6.74	Put	Bond Future	5,424.7300	5.4247	5,598.8900	5.5989	3.210	0	0	0
09/01/2014	R208	06/02/2014			Bond Future	7.7403	97.1221	7.7746	96.9433	0.443	0.0000	0.0000	11,157
09/01/2014	R208	06/02/2014	6.75	Put	Bond Future	5,369.8300	5.3698	5,543.7500	5.5438	3.239	0	0	0
09/01/2014	R208	06/02/2014	6.76	Put	Bond Future	5,315.0600	5.3151	5,488.7200	5.4887	3.267	0	0	0
09/01/2014	R208	06/02/2014	6.74	Call	Bond Future	16.9800	0.0170	12.2600	0.0123	(27.797)	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
09/01/2014	R208	06/02/2014	6.75	Call	Bond Future	17.9900	0.0180	13.0300	0.0130	(27.571)	0	0	0
09/01/2014	R208	06/02/2014	6.76	Call	Bond Future	19.0900	0.0191	13.8700	0.0139	(27.344)	0	0	0
09/01/2014	R208	08/05/2014	6.31	Call	Bond Future	165.2400	0.1652	149.7800	0.1498	(9.356)	0	0	0
09/01/2014	R208	08/05/2014			Bond Future	7.8526	95.0038	7.8886	94.8225	0.457	0.0000	0.0000	0
09/01/2014	R208	08/05/2014	6.29	Call	Bond Future	158.1500	0.1581	143.2300	0.1432	(9.434)	0	0	0
09/01/2014	R208	08/05/2014	6.31	Put	Bond Future	8,371.1400	8.3711	8,536.9100	8.5369	1.980	0	0	0
09/01/2014	R208	08/05/2014	6.30	Put	Bond Future	8,423.5500	8.4236	8,589.5900	8.5896	1.971	0	0	0
09/01/2014	R208	08/05/2014	6.29	Put	Bond Future	8,476.0500	8.4761	8,642.3600	8.6424	1.962	0	0	0
09/01/2014	R208	08/05/2014	6.30	Call	Bond Future	161.6600	0.1617	146.4700	0.1465	(9.396)	0	0	0
09/01/2014	R208	07/08/2014	8.28	Call	Bond Future	3,567.8200	3.5678	3,451.8700	3.4519	(3.250)	0	0	0
09/01/2014	R208	07/08/2014			Bond Future	7.9655	96.2874	8.0032	96.1037	0.473	0.0000	0.0000	0
09/01/2014	R208	07/08/2014	7.80	Call	Bond Future	2,344.0700	2.3441	2,252.8700	2.2529	(3.891)	0	0	0
09/01/2014	R208	07/08/2014	7.79	Put	Bond Future	3,183.5700	3.1836	3,276.6500	3.2767	2.924	0	0	0
09/01/2014	R208	07/08/2014	7.81	Put	Bond Future	3,129.9200	3.1299	3,221.9400	3.2219	2.940	0	0	0
09/01/2014	R208	07/08/2014	7.80	Put	Bond Future	3,156.6700	3.1567	3,249.2100	3.2492	2.932	0	0	0
09/01/2014	R208	07/08/2014	8.28	Put	Bond Future	2,047.3400	2.0473	2,115.1300	2.1151	3.311	0	0	630
09/01/2014	R208	07/08/2014	7.81	Call	Bond Future	2,366.6500	2.3666	2,274.9300	2.2749	(3.876)	0	0	0
09/01/2014	R208	07/08/2014	7.79	Call	Bond Future	2,321.6000	2.3216	2,230.9400	2.2309	(3.905)	0	0	0
09/01/2014	R208	06/11/2014	7.46	Call	Bond Future	1,931.2800	1.9313	1,857.9900	1.8580	(3.795)	0	0	0
09/01/2014	R208	06/11/2014			Bond Future	8.0790	94.2381	8.1186	94.0516	0.490	0.0000	0.0000	0
09/01/2014	R208	06/11/2014	7.44	Call	Bond Future	1,896.2200	1.8962	1,823.8200	1.8238	(3.818)	0	0	0
09/01/2014	R208	06/11/2014	7.45	Call	Bond Future	1,913.7000	1.9137	1,840.8500	1.8409	(3.807)	0	0	0
09/01/2014	R208	06/11/2014	8.50	Put	Bond Future	2,338.5800	2.3386	2,406.4600	2.4065	2.903	0	0	1,520
09/01/2014	R208	06/11/2014	7.44	Put	Bond Future	4,969.2100	4.9692	5,083.2900	5.0833	2.296	0	0	0
09/01/2014	R208	06/11/2014	7.46	Put	Bond Future	4,906.2300	4.9062	5,019.4200	5.0194	2.307	0	0	0
09/01/2014	R208	06/11/2014	8.50	Call	Bond Future	4,298.0300	4.2980	4,179.4300	4.1794	(2.759)	0	0	0
09/01/2014	R208	06/11/2014	7.45	Put	Bond Future	4,937.6600	4.9377	5,051.2900	5.0513	2.301	0	0	0
09/01/2014	R209	06/02/2014	8.56	Call	Bond Future	387.3700	0.3874	344.7500	0.3448	(11.002)	0	0	0
09/01/2014	R209	06/02/2014			Bond Future	9.0797	75.4895	9.0988	75.3471	0.211	0.0000	0.0000	23,535
09/01/2014	R209	06/02/2014	8.54	Call	Bond Future	360.9900	0.3610	320.4000	0.3204	(11.244)	0	0	0
09/01/2014	R209	06/02/2014	8.55	Call	Bond Future	374.0000	0.3740	332.4000	0.3324	(11.123)	0	0	0
09/01/2014	R209	06/02/2014	8.54	Put	Bond Future	4,557.4200	4.5574	4,659.2600	4.6593	2.235	0	0	0
09/01/2014	R209	06/02/2014	8.56	Put	Bond Future	4,421.6800	4.4217	4,521.4900	4.5215	2.257	0	0	0
09/01/2014	R209	06/02/2014	8.55	Put	Bond Future	4,489.3000	4.4893	4,590.1300	4.5901	2.246	0	0	0
09/01/2014	R209	08/05/2014	9.63	Call	Bond Future	5,337.8700	5.3379	5,228.4300	5.2284	(2.050)	0	0	0
09/01/2014	R209	08/05/2014			Bond Future	9.1723	73.3382	9.1921	73.1938	0.215	0.0000	0.0000	0
09/01/2014	R209	08/05/2014	9.00	Put	Bond Future	4,212.6400	4.2126	4,275.5800	4.2756	1.494	0	0	0
09/01/2014	R209	08/05/2014	9.50	Call	Bond Future	4,787.2100	4.7872	4,682.8500	4.6829	(2.180)	0	0	0
09/01/2014	R209	08/05/2014	7.85	Call	Bond Future	558.7600	0.5588	531.9500	0.5320	(4.798)	0	0	0
09/01/2014	R209	08/05/2014	9.75	Put	Bond Future	1,822.2500	1.8222	1,852.8300	1.8528	1.678	0	0	7,262
09/01/2014	R209	08/05/2014	9.85	Put	Bond Future	1,612.0300	1.6120	1,639.3000	1.6393	1.692	0	0	10,000
09/01/2014	R209	08/05/2014	8.50	Put	Bond Future	6,769.2600	6.7693	6,857.8700	6.8579	1.309	0	0	0
09/01/2014	R209	08/05/2014	7.86	Call	Bond Future	568.8600	0.5689	541.6900	0.5417	(4.776)	0	0	0
09/01/2014	R209	08/05/2014	9.50	Put	Bond Future	2,448.4900	2.4485	2,488.4600	2.4885	1.632	0	0	640
09/01/2014	R209	08/05/2014	7.84	Call	Bond Future	548.8000	0.5488	522.3500	0.5223	(4.820)	0	0	0
09/01/2014	R209	08/05/2014	7.85	Put	Bond Future	11,341.9900	11.3420	11,459.5100	11.4595	1.036	0	0	0
09/01/2014	R209	08/05/2014	9.63	Put	Bond Future	2,104.0400	2.1040	2,138.9300	2.1389	1.658	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
09/01/2014	R209	08/05/2014	9.85	Call	Bond Future	6,320.0200		6.3200	6,202.9600	6.2030	(1.852)	0	0	0
09/01/2014	R209	08/05/2014	7.84	Put	Bond Future	11,422.6900		11.4227	11,540.5700	11.5406	1.032	0	0	0
09/01/2014	R209	08/05/2014	9.75	Call	Bond Future	5,866.4000		5.8664	5,752.6500	5.7526	(1.939)	0	0	0
09/01/2014	R209	08/05/2014	8.50	Call	Bond Future	1,573.2000		1.5732	1,517.4800	1.5175	(3.542)	0	0	640
09/01/2014	R209	08/05/2014	9.00	Call	Bond Future	2,933.3100		2.9333	2,851.9200	2.8519	(2.775)	0	0	640
09/01/2014	R209	08/05/2014	7.86	Put	Bond Future	11,261.5700		11.2616	11,378.7300	11.3787	1.040	0	0	0
09/01/2014	R209	07/08/2014	9.04	Put	Bond Future	5,545.2700		5.5453	5,611.4600	5.6115	1.194	0	0	0
09/01/2014	R209	07/08/2014			Bond Future	9.2636		74.3291	9.2840	74.1828	0.220	0.0000	0.0000	0
09/01/2014	R209	07/08/2014	9.06	Put	Bond Future	5,460.5200		5.4605	5,525.9600	5.5260	1.198	0	0	0
09/01/2014	R209	07/08/2014	9.05	Put	Bond Future	5,502.7700		5.5028	5,568.5800	5.5686	1.196	0	0	0
09/01/2014	R209	07/08/2014	9.05	Call	Bond Future	3,937.2100		3.9372	3,856.6800	3.8567	(2.045)	0	0	0
09/01/2014	R209	07/08/2014	9.06	Call	Bond Future	3,969.4200		3.9694	3,888.5200	3.8885	(2.038)	0	0	0
09/01/2014	R209	07/08/2014	9.04	Call	Bond Future	3,905.1300		3.9051	3,824.9800	3.8250	(2.052)	0	0	0
09/01/2014	R209	06/11/2014			Bond Future	9.3538		72.2242	9.3748	72.0758	0.224	0.0000	0.0000	0
09/01/2014	R209	06/11/2014	8.99	Put	Bond Future	6,946.2400		6.9462	7,017.6200	7.0176	1.028	0	0	0
09/01/2014	R209	06/11/2014	9.01	Put	Bond Future	6,857.3500		6.8574	6,928.0800	6.9281	1.031	0	0	0
09/01/2014	R209	06/11/2014	9.00	Put	Bond Future	6,901.6800		6.9017	6,972.7400	6.9727	1.030	0	0	0
09/01/2014	R209	06/11/2014	8.99	Call	Bond Future	4,291.5000		4.2915	4,214.4500	4.2144	(1.795)	0	0	0
09/01/2014	R209	06/11/2014	9.00	Call	Bond Future	4,321.9400		4.3219	4,244.5700	4.2446	(1.790)	0	0	0
09/01/2014	R209	06/11/2014	9.01	Call	Bond Future	4,352.5000		4.3525	4,274.8000	4.2748	(1.785)	0	0	0
09/01/2014	R210	06/02/2014	161.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	R210	06/02/2014			Bond Future	161.5257		161.5257	161.9124	161.9124	0.239	0.0000	0.0000	1,319
09/01/2014	R210	06/02/2014	161.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	R210	06/02/2014	161.51	Call	Bond Future	15.6800		0.0157	402.4300	0.4024	2466.518	0	0	0
09/01/2014	R210	06/02/2014	161.49	Call	Bond Future	35.6800		0.0357	422.4300	0.4224	1083.941	0	0	0
09/01/2014	R210	06/02/2014	161.50	Call	Bond Future	25.6800		0.0257	412.4300	0.4124	1506.036	0	0	0
09/01/2014	R210	06/02/2014	161.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	R211	06/02/2014	129.00	Call	Bond Future	34.3100		0.0343	30.4500	0.0304	(11.250)	0	0	0
09/01/2014	R211	06/02/2014			Bond Future	129.0343		129.0343	129.0305	129.0305	(0.003)	0.0000	0.0000	2,022
09/01/2014	R211	06/02/2014	129.01	Call	Bond Future	24.3100		0.0243	20.4500	0.0204	(15.878)	0	0	0
09/01/2014	R211	06/02/2014	128.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	R211	06/02/2014	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	R211	06/02/2014	128.99	Call	Bond Future	44.3100		0.0443	40.4500	0.0404	(8.711)	0	0	0
09/01/2014	R211	06/02/2014	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	R212	06/02/2014			Bond Future	131.2812		131.2812	131.2819	131.2819	0.001	0.0000	0.0000	21,791
09/01/2014	R212	06/02/2014	132.99	Put	Bond Future	1,708.8200		1.7088	1,708.0600	1.7081	(0.044)	0	0	0
09/01/2014	R212	06/02/2014	133.01	Put	Bond Future	1,728.8200		1.7288	1,728.0600	1.7281	(0.044)	0	0	0
09/01/2014	R212	06/02/2014	133.00	Put	Bond Future	1,718.8200		1.7188	1,718.0600	1.7181	(0.044)	0	0	0
09/01/2014	R212	06/02/2014	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	R212	06/02/2014	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	R212	06/02/2014	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	R213	06/02/2014			Bond Future	8.8769		86.8315	8.9010	86.6471	0.272	0.0000	0.0000	21,529
09/01/2014	R213	06/02/2014	8.29	Put	Bond Future	4,991.3300		4.9913	5,132.9000	5.1329	2.836	0	0	0
09/01/2014	R213	06/02/2014	8.31	Put	Bond Future	4,850.0800		4.8501	4,989.3800	4.9894	2.872	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
09/01/2014	R213	06/02/2014	8.29	Call	Bond Future	322.1100	0.3221	279.2700	0.2793	(13.300)	0	0	0
09/01/2014	R213	06/02/2014	8.30	Put	Bond Future	4,920.5100	4.9205	5,060.9500	5.0610	2.854	0	0	0
09/01/2014	R213	06/02/2014	8.30	Call	Bond Future	333.9700	0.3340	290.0000	0.2900	(13.166)	0	0	0
09/01/2014	R213	06/02/2014	8.31	Call	Bond Future	346.1100	0.3461	301.0000	0.3010	(13.033)	0	0	0
09/01/2014	R213	08/05/2014	7.65	Put	Bond Future	11,445.8100	11.4458	11,599.9500	11.5999	1.347	0	0	0
09/01/2014	R213	08/05/2014			Bond Future	8.9727	84.4363	8.9976	84.2495	0.278	0.0000	0.0000	0
09/01/2014	R213	08/05/2014	7.64	Put	Bond Future	11,525.3700	11.5254	11,679.9500	11.6799	1.341	0	0	0
09/01/2014	R213	08/05/2014	7.66	Put	Bond Future	11,366.5100	11.3665	11,520.2000	11.5202	1.352	0	0	0
09/01/2014	R213	08/05/2014	7.65	Call	Bond Future	579.6700	0.5797	546.9800	0.5470	(5.639)	0	0	0
09/01/2014	R213	08/05/2014	7.64	Call	Bond Future	569.5300	0.5695	537.2800	0.5373	(5.663)	0	0	0
09/01/2014	R213	08/05/2014	7.66	Call	Bond Future	589.9500	0.5899	556.8100	0.5568	(5.617)	0	0	0
09/01/2014	R213	07/08/2014	8.86	Call	Bond Future	4,025.9100	4.0259	3,925.3000	3.9253	(2.499)	0	0	0
09/01/2014	R213	07/08/2014			Bond Future	9.0685	85.5772	9.0942	85.3878	0.283	0.0000	0.0000	0
09/01/2014	R213	07/08/2014	8.84	Call	Bond Future	3,960.2700	3.9603	3,860.6300	3.8606	(2.516)	0	0	0
09/01/2014	R213	07/08/2014	8.85	Call	Bond Future	3,993.0100	3.9930	3,892.8900	3.8929	(2.507)	0	0	0
09/01/2014	R213	07/08/2014	8.84	Put	Bond Future	5,672.5500	5.6725	5,762.2800	5.7623	1.582	0	0	0
09/01/2014	R213	07/08/2014	8.86	Put	Bond Future	5,586.2600	5.5863	5,675.0200	5.6750	1.589	0	0	0
09/01/2014	R213	07/08/2014	8.85	Put	Bond Future	5,629.2800	5.6293	5,718.5300	5.7185	1.585	0	0	0
09/01/2014	R213	06/11/2014	8.84	Call	Bond Future	4,413.9300	4.4139	4,316.3500	4.3163	(2.211)	0	0	0
09/01/2014	R213	06/11/2014	8.85	Put	Bond Future	6,774.5200	6.7745	6,868.7200	6.8687	1.391	0	0	0
09/01/2014	R213	06/11/2014			Bond Future	9.1645	83.2363	9.1911	83.0441	0.289	0.0000	0.0000	0
09/01/2014	R213	06/11/2014	8.85	Call	Bond Future	4,445.4000	4.4454	4,347.4000	4.3474	(2.205)	0	0	0
09/01/2014	R213	06/11/2014	8.86	Call	Bond Future	4,476.9800	4.4770	4,378.5700	4.3786	(2.198)	0	0	0
09/01/2014	R213	06/11/2014	8.84	Put	Bond Future	6,818.6600	6.8187	6,913.2800	6.9133	1.388	0	0	0
09/01/2014	R213	06/11/2014	8.86	Put	Bond Future	6,730.5800	6.7306	6,824.3700	6.8244	1.393	0	0	0
09/01/2014	R214	06/02/2014			Bond Future	9.1852	76.2811	9.1942	76.2115	0.099	0.0000	0.0000	5,455
09/01/2014	R214	06/02/2014	8.99	Put	Bond Future	2,685.9700	2.6860	2,699.5500	2.6995	0.506	0	0	0
09/01/2014	R214	06/02/2014	9.01	Put	Bond Future	2,585.7400	2.5857	2,598.0600	2.5981	0.476	0	0	0
09/01/2014	R214	06/02/2014	8.99	Call	Bond Future	1,158.5000	1.1585	1,102.5200	1.1025	(4.832)	0	0	0
09/01/2014	R214	06/02/2014	9.00	Put	Bond Future	2,635.5500	2.6356	2,648.4900	2.6485	0.491	0	0	0
09/01/2014	R214	06/02/2014	9.00	Call	Bond Future	1,187.6400	1.1876	1,131.0200	1.1310	(4.767)	0	0	0
09/01/2014	R214	06/02/2014	9.01	Call	Bond Future	1,217.2400	1.2172	1,160.0000	1.1600	(4.702)	0	0	0
09/01/2014	R214	08/05/2014			Bond Future	9.2757	73.9998	9.2850	73.9293	0.100	0.0000	0.0000	0
09/01/2014	R214	08/05/2014	9.00	Call	Bond Future	2,817.3000	2.8173	2,771.3200	2.7713	(1.632)	0	0	0
09/01/2014	R214	08/05/2014	8.99	Put	Bond Future	5,002.5600	5.0026	5,027.3000	5.0273	0.495	0	0	0
09/01/2014	R214	08/05/2014	9.01	Put	Bond Future	4,906.8100	4.9068	4,931.0300	4.9310	0.494	0	0	0
09/01/2014	R214	08/05/2014	9.00	Put	Bond Future	4,954.5200	4.9545	4,979.0000	4.9790	0.494	0	0	0
09/01/2014	R214	08/05/2014	9.01	Call	Bond Future	2,848.9400	2.8489	2,802.7000	2.8027	(1.623)	0	0	0
09/01/2014	R214	08/05/2014	8.99	Call	Bond Future	2,785.8600	2.7859	2,740.1400	2.7401	(1.641)	0	0	0
09/01/2014	R248	06/02/2014	9.11	Put	Bond Future	1,455.4800	1.4555	1,544.0400	1.5440	6.085	0	0	0
09/01/2014	R248	06/02/2014			Bond Future	9.2561	98.7389	9.2651	98.6503	0.097	0.0000	0.0000	12,135
09/01/2014	R248	06/02/2014	9.10	Put	Bond Future	1,556.5600	1.5566	1,645.1200	1.6451	5.689	0	0	0
09/01/2014	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	R248	06/02/2014	9.09	Put	Bond Future	1,657.8300	1.6578	1,746.3900	1.7464	5.342	0	0	0

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09/01/2014	R248	08/05/2014	9.04	Put	Bond Future	3,073.8800	3.0739	3,163.6500	3.1637	2.920	0	0	0
09/01/2014	R248	08/05/2014			Bond Future	9.3495	95.6160	9.3588	95.5263	0.100	0.0000	0.0000	1,375
09/01/2014	R248	08/05/2014	9.06	Put	Bond Future	2,869.8100	2.8698	2,959.5800	2.9596	3.128	0	0	0
09/01/2014	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	R248	08/05/2014	9.05	Put	Bond Future	2,971.7500	2.9718	3,061.5200	3.0615	3.021	0	0	0
09/01/2014	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
09/01/2014	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total												382383	