



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 11/02/2014 to 11/02/2014

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
11/02/2014	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/02/2014	2025	06/02/2014			Bond Future	105.8437	105.8437	105.8437	105.8437	0.000	0.0000	0.0000	0
11/02/2014	2025	08/05/2014			Bond Future	108.4908	108.4908	108.4835	108.4835	(0.007)	0.0000	0.0000	0
11/02/2014	2025	08/05/2014	110.99	Put	Bond Future	2,499.2100	2.4992	2,506.4500	2.5065	0.290	0	0	0
11/02/2014	2025	08/05/2014	111.00	Put	Bond Future	2,509.2100	2.5092	2,516.4500	2.5165	0.289	0	0	0
11/02/2014	2025	08/05/2014	111.01	Put	Bond Future	2,519.2100	2.5192	2,526.4500	2.5265	0.287	0	0	0
11/02/2014	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2025	07/08/2014	109.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2025	07/08/2014			Bond Future	108.9899	108.9899	108.9815	108.9815	(0.008)	0.0000	0.0000	0
11/02/2014	2025	07/08/2014	108.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2025	07/08/2014	109.00	Put	Bond Future	10.1000	0.0101	18.4700	0.0185	82.871	0	0	0
11/02/2014	2025	07/08/2014	108.99	Put	Bond Future	0.1000	0.0001	8.4700	0.0085	8370.000	0	0	0
11/02/2014	2025	07/08/2014	109.01	Put	Bond Future	20.1000	0.0201	28.4700	0.0285	41.642	0	0	0
11/02/2014	2025	07/08/2014	109.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2037	06/02/2014			Bond Future	9.2700	92.9827	9.2700	92.9827	0.000	0.0000	0.0000	0
11/02/2014	2037	08/05/2014	9.39	Put	Bond Future	746.8800	0.7469	516.2300	0.5162	(30.882)	0	0	0
11/02/2014	2037	08/05/2014			Bond Future	9.4764	93.3246	9.4496	93.5552	(0.283)	0.0000	0.0000	5,914
11/02/2014	2037	08/05/2014	9.38	Put	Bond Future	833.9400	0.8339	603.2900	0.6033	(27.658)	0	0	0
11/02/2014	2037	08/05/2014	9.37	Put	Bond Future	921.1400	0.9211	690.4900	0.6905	(25.040)	0	0	0
11/02/2014	2037	08/05/2014	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2037	08/05/2014	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2037	08/05/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2037	07/08/2014	9.06	Put	Bond Future	4,487.0200	4.4870	4,253.8300	4.2538	(5.197)	0	0	0
11/02/2014	2037	07/08/2014	9.05	Put	Bond Future	4,578.3200	4.5783	4,345.1300	4.3451	(5.093)	0	0	0
11/02/2014	2037	07/08/2014			Bond Future	9.5714	90.4477	9.5438	90.6809	(0.288)	0.0000	0.0000	3,280
11/02/2014	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2037	07/08/2014	9.04	Put	Bond Future	4,669.7600	4.6698	4,436.5700	4.4366	(4.994)	0	0	0
11/02/2014	2037	06/11/2014	9.69	Call	Bond Future	332.9800	0.3330	570.6500	0.5706	71.377	0	0	0
11/02/2014	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2037	06/11/2014			Bond Future	9.6499	91.7889	9.6213	92.0265	(0.295)	0.0000	0.0000	0
11/02/2014	2037	06/11/2014	9.70	Call	Bond Future	415.6000	0.4156	653.2700	0.6533	57.187	0	0	0
11/02/2014	2037	06/11/2014	9.71	Call	Bond Future	498.1000	0.4981	735.7700	0.7358	47.715	0	0	0
11/02/2014	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2038	06/02/2014			Bond Future	104.6628	104.6628	104.6628	104.6628	0.000	0.0000	0.0000	0
11/02/2014	2038	08/05/2014			Bond Future	106.3289	106.3289	106.1282	106.1282	(0.189)	0.0000	0.0000	57
11/02/2014	2038	08/05/2014	109.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2038	08/05/2014	108.99	Put	Bond Future	2,661.1100	2.6611	2,861.7800	2.8618	7.541	0	0	0
11/02/2014	2038	08/05/2014	109.01	Put	Bond Future	2,681.1100	2.6811	2,881.7800	2.8818	7.485	0	0	0
11/02/2014	2038	08/05/2014	109.00	Put	Bond Future	2,671.1100	2.6711	2,871.7800	2.8718	7.513	0	0	0
11/02/2014	2038	08/05/2014	109.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2038	08/05/2014	108.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2038	07/08/2014			Bond Future	106.6557	106.6557	106.4512	106.4512	(0.192)	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
11/02/2014	2038	07/08/2014	106.00	Call	Bond Future	655.6600	0.6557	451.2100	0.4512	(31.182)	0	0	0
11/02/2014	2038	07/08/2014	106.01	Call	Bond Future	645.6600	0.6457	441.2100	0.4412	(31.665)	0	0	0
11/02/2014	2038	07/08/2014	105.99	Call	Bond Future	665.6600	0.6657	461.2100	0.4612	(30.714)	0	0	0
11/02/2014	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2046	08/05/2014			Bond Future	104.5161	104.5161	104.5100	104.5100	(0.006)	0.0000	0.0000	1,738
11/02/2014	2046	08/05/2014	104.35	Call	Bond Future	166.1400	0.1661	159.9700	0.1600	(3.714)	0	0	0
11/02/2014	2046	08/05/2014	104.36	Call	Bond Future	156.1400	0.1561	149.9700	0.1500	(3.952)	0	0	0
11/02/2014	2046	08/05/2014	104.34	Call	Bond Future	176.1400	0.1761	169.9700	0.1700	(3.503)	0	0	0
11/02/2014	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2046	07/08/2014	104.43	Put	Bond Future	106.0759	106.0759	106.0686	106.0686	(0.007)	0.0000	0.0000	0
11/02/2014	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2046	07/08/2014	104.44	Call	Bond Future	1,635.9500	1.6359	1,628.6400	1.6286	(0.447)	0	0	0
11/02/2014	2046	07/08/2014	104.45	Call	Bond Future	1,625.9500	1.6259	1,618.6400	1.6186	(0.450)	0	0	0
11/02/2014	2046	07/08/2014	104.43	Call	Bond Future	1,645.9500	1.6459	1,638.6400	1.6386	(0.444)	0	0	0
11/02/2014	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2046	06/11/2014	104.45	Call	Bond Future	2,012.8700	2.0129	2,006.4400	2.0064	(0.319)	0	0	0
11/02/2014	2046	06/11/2014			Bond Future	106.4629	106.4629	106.4564	106.4564	(0.006)	0.0000	0.0000	0
11/02/2014	2046	06/11/2014	104.43	Call	Bond Future	2,032.8700	2.0329	2,026.4400	2.0264	(0.316)	0	0	0
11/02/2014	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2046	06/11/2014	104.44	Call	Bond Future	2,022.8700	2.0229	2,016.4400	2.0164	(0.318)	0	0	0
11/02/2014	2050	06/02/2014			Bond Future	109.2407	109.2407	109.2407	109.2407	0.000	0.0000	0.0000	0
11/02/2014	2050	08/05/2014	114.99	Put	Bond Future	2,875.3100	2.8753	2,881.9800	2.8820	0.232	0	0	0
11/02/2014	2050	08/05/2014			Bond Future	112.1147	112.1147	112.1080	112.1080	(0.006)	0.0000	0.0000	472
11/02/2014	2050	08/05/2014	115.01	Put	Bond Future	2,895.3100	2.8953	2,901.9800	2.9020	0.230	0	0	0
11/02/2014	2050	08/05/2014	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2050	08/05/2014	115.00	Put	Bond Future	2,885.3100	2.8853	2,891.9800	2.8920	0.231	0	0	0
11/02/2014	2050	08/05/2014	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2050	08/05/2014	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2050	07/08/2014			Bond Future	112.3873	112.3873	112.3796	112.3796	(0.007)	0.0000	0.0000	0
11/02/2014	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	2050	07/08/2014	112.00	Call	Bond Future	387.3100	0.3873	379.5700	0.3796	(1.998)	0	0	0
11/02/2014	2050	07/08/2014	112.01	Call	Bond Future	377.3100	0.3773	369.5700	0.3696	(2.051)	0	0	0
11/02/2014	2050	07/08/2014	111.99	Call	Bond Future	397.3100	0.3973	389.5700	0.3896	(1.948)	0	0	0
11/02/2014	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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11/02/2014	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	AL37	08/05/2014			Index Future	407.2930	407.2930	407.6870	407.6870	0.097	0.0000	0.0000	0
11/02/2014	AL37	07/08/2014			Index Future	413.3190	413.3190	413.7150	413.7150	0.096	0.0000	0.0000	0
11/02/2014	AL7T	08/05/2014			Index Future	476.0410	476.0410	476.8170	476.8170	0.163	0.0000	0.0000	1
11/02/2014	AL7T	07/08/2014			Index Future	483.0840	483.0840	483.8670	483.8670	0.162	0.0000	0.0000	0
11/02/2014	ALBI	08/05/2014			Index Future	432.3770	432.3770	432.9390	432.9390	0.130	0.0000	0.0000	764
11/02/2014	ALBI	07/08/2014			Index Future	438.7740	438.7740	439.3400	439.3400	0.129	0.0000	0.0000	0
11/02/2014	ALBI	06/11/2014			Index Future	445.8300	445.8300	446.4080	446.4080	0.130	0.0000	0.0000	0
11/02/2014	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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11/02/2014	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
11/02/2014	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
11/02/2014	EL28	06/02/2014			Bond Future	112.4287	112.4287	112.4287	112.4287	0.000	0.0000	0.0000	0
11/02/2014	EL28	08/05/2014	114.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	EL28	08/05/2014			Bond Future	112.8581	112.8581	112.8514	112.8514	(0.006)	0.0000	0.0000	0
11/02/2014	EL28	08/05/2014	113.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	EL28	08/05/2014	114.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	EL28	08/05/2014	113.99	Put	Bond Future	1,131.9100	1.1319	1,138.6400	1.1386	0.595	0	0	0
11/02/2014	EL28	08/05/2014	114.01	Put	Bond Future	1,151.9100	1.1519	1,158.6400	1.1586	0.584	0	0	0
11/02/2014	EL28	08/05/2014	114.00	Put	Bond Future	1,141.9100	1.1419	1,148.6400	1.1486	0.589	0	0	0
11/02/2014	EL28	07/08/2014	114.00	Call	Bond Future	542.5000	0.5425	534.7700	0.5348	(1.425)	0	0	0
11/02/2014	EL28	07/08/2014			Bond Future	114.5425	114.5425	114.5348	114.5348	(0.007)	0.0000	0.0000	0
11/02/2014	EL28	07/08/2014	114.01	Call	Bond Future	532.5000	0.5325	524.7700	0.5248	(1.452)	0	0	0
11/02/2014	EL28	07/08/2014	113.99	Call	Bond Future	552.5000	0.5525	544.7700	0.5448	(1.399)	0	0	0
11/02/2014	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	ES33	06/02/2014			Bond Future	9.8450	82.8801	9.8450	82.8801	0.000	0.0000	0.0000	0
11/02/2014	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	ES33	08/05/2014	9.55	Put	Bond Future	3,628.2300	3.6282	3,510.3100	3.5103	(3.250)	0	0	0
11/02/2014	ES33	08/05/2014			Bond Future	10.0493	79.6227	10.0326	79.7406	(0.167)	0.0000	0.0000	6,292
11/02/2014	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	ES33	08/05/2014	9.54	Put	Bond Future	3,703.5200	3.7035	3,585.6000	3.5856	(3.184)	0	0	0
11/02/2014	ES33	08/05/2014	9.56	Put	Bond Future	3,553.0400	3.5530	3,435.1200	3.4351	(3.319)	0	0	0
11/02/2014	ES33	07/08/2014			Bond Future	10.1611	80.6928	10.1438	80.8117	(0.170)	0.0000	0.0000	0
11/02/2014	ES33	07/08/2014	10.14	Put	Bond Future	145.2200	0.1452	26.2500	0.0263	(81.924)	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
11/02/2014	ES33	07/08/2014	10.16	Put	Bond Future	7.2300	0.0072	0.0000	0.0000	(100.000)	0	0	0
11/02/2014	ES33	07/08/2014	10.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	ES33	07/08/2014	10.15	Put	Bond Future	76.1800	0.0762	0.0000	0.0000	(100.000)	0	0	0
11/02/2014	ES33	07/08/2014	10.15	Call	Bond Future	0.0000	0.0000	42.7900	0.0428	100.000	0	0	0
11/02/2014	ES33	07/08/2014	10.16	Call	Bond Future	0.0000	0.0000	111.7400	0.1117	100.000	0	0	0
11/02/2014	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	ES33	06/11/2014			Bond Future	10.2640	78.2082	10.2461	78.3297	(0.174)	0.0000	0.0000	0
11/02/2014	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	ES33	06/11/2014	10.29	Call	Bond Future	176.0200	0.1760	297.4900	0.2975	69.009	0	0	0
11/02/2014	ES33	06/11/2014	10.30	Call	Bond Future	243.4800	0.2435	364.9500	0.3649	49.889	0	0	0
11/02/2014	ES33	06/11/2014	10.31	Call	Bond Future	310.8400	0.3108	432.3100	0.4323	39.078	0	0	0
11/02/2014	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	GOVI	08/05/2014			GOVI	431.7050	431.7050	432.2480	432.2480	0.126	0.0000	0.0000	292
11/02/2014	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	GOVI	08/05/2014	441.99	Put	GOVI	102,850.0000	10.2850	97,420.0000	9.7420	(5.280)	0	0	0
11/02/2014	GOVI	08/05/2014	442.01	Put	GOVI	103,050.0000	10.3050	97,620.0000	9.7620	(5.269)	0	0	0
11/02/2014	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	GOVI	08/05/2014	442.00	Put	GOVI	102,950.0000	10.2950	97,520.0000	9.7520	(5.274)	0	0	0
11/02/2014	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	GOVI	07/08/2014			GOVI	438.0920	438.0920	438.6390	438.6390	0.125	0.0000	0.0000	175
11/02/2014	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	GOVI	07/08/2014	459.99	Put	GOVI	218,980.0000	21.8980	213,510.0000	21.3510	(2.498)	0	0	0
11/02/2014	GOVI	07/08/2014	460.01	Put	GOVI	219,180.0000	21.9180	213,710.0000	21.3710	(2.496)	0	0	0
11/02/2014	GOVI	07/08/2014	460.00	Put	GOVI	219,080.0000	21.9080	213,610.0000	21.3610	(2.497)	0	0	0
11/02/2014	GOVI	06/11/2014	449.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	GOVI	06/11/2014			GOVI	445.1370	445.1370	445.6960	445.6960	0.126	0.0000	0.0000	0
11/02/2014	GOVI	06/11/2014	448.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	GOVI	06/11/2014	449.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	GOVI	06/11/2014	448.99	Put	GOVI	38,530.0000	3.8530	32,940.0000	3.2940	(14.508)	0	0	0
11/02/2014	GOVI	06/11/2014	449.01	Put	GOVI	38,730.0000	3.8730	33,140.0000	3.3140	(14.433)	0	0	0
11/02/2014	GOVI	06/11/2014	449.00	Put	GOVI	38,630.0000	3.8630	33,040.0000	3.3040	(14.471)	0	0	0
11/02/2014	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
11/02/2014	IGOV	08/05/2014			Index Future	197.9910	197.9910	198.1880	198.1880	0.099	0.0000	0.0000	1,261
11/02/2014	IGOV	07/08/2014			Index Future	200.9440	200.9440	201.1420	201.1420	0.099	0.0000	0.0000	106
11/02/2014	IGOV	06/11/2014			Index Future	204.1990	204.1990	204.4020	204.4020	0.099	0.0000	0.0000	0
11/02/2014	ILBI	08/05/2014			Index Future	536.0490	536.0490	536.5790	536.5790	0.099	0.0000	0.0000	0
11/02/2014	ILBI	07/08/2014			Index Future	543.8270	543.8270	544.3630	544.3630	0.099	0.0000	0.0000	210
11/02/2014	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
11/02/2014	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	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
11/02/2014	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
11/02/2014	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
11/02/2014	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
11/02/2014	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
11/02/2014	JBAF	19/02/2014			Jibar Tradeable Future	5.7000	94.3000	5.6900	94.3100	(0.175)	0.0000	0.0000	2,000
11/02/2014	JBAF	19/03/2014			Jibar Tradeable Future	5.8300	94.1700	5.7400	94.2600	(1.544)	0.0000	0.0000	4,000
11/02/2014	JBAF	16/04/2014			Jibar Tradeable Future	6.0500	93.9500	6.0300	93.9700	(0.331)	0.0000	0.0000	0
11/02/2014	JBAF	21/05/2014			Jibar Tradeable Future	6.1300	93.8700	6.0800	93.9200	(0.816)	0.0000	0.0000	2,000
11/02/2014	JBAF	18/06/2014			Jibar Tradeable Future	6.4800	93.5200	6.4300	93.5700	(0.772)	0.0000	0.0000	3,000
11/02/2014	JBAF	16/07/2014			Jibar Tradeable Future	6.5600	93.4400	6.4800	93.5200	(1.220)	0.0000	0.0000	1,000
11/02/2014	JBAF	17/09/2014			Jibar Tradeable Future	7.0600	92.9400	6.9800	93.0200	(1.133)	0.0000	0.0000	1,000
11/02/2014	JBAF	17/12/2014			Jibar Tradeable Future	7.5300	92.4700	7.4700	92.5300	(0.797)	0.0000	0.0000	0
11/02/2014	JBAF	18/03/2015			Jibar Tradeable Future	7.8600	92.1400	7.7900	92.2100	(0.891)	0.0000	0.0000	2,000
11/02/2014	JBAF	17/06/2015			Jibar Tradeable Future	8.0300	91.9700	7.9600	92.0400	(0.872)	0.0000	0.0000	5,200
11/02/2014	JBAF	16/09/2015			Jibar Tradeable Future	8.1900	91.8100	8.1200	91.8800	(0.855)	0.0000	0.0000	0
11/02/2014	JBAF	15/12/2015			Jibar Tradeable Future	8.3200	91.6800	8.2600	91.7400	(0.721)	0.0000	0.0000	0
11/02/2014	R023	06/02/2014			Bond Future	8.5050	98.8055	8.5050	98.8055	0.000	0.0000	0.0000	0
11/02/2014	R023	08/05/2014			Bond Future	8.6964	95.8017	8.6691	95.9611	(0.314)	0.0000	0.0000	12,886
11/02/2014	R023	08/05/2014	7.60	Call	Bond Future	420.4800	0.4205	435.9000	0.4359	3.667	0	0	0
11/02/2014	R023	08/05/2014	7.61	Call	Bond Future	428.8100	0.4288	444.5200	0.4445	3.664	0	0	0
11/02/2014	R023	08/05/2014	7.59	Put	Bond Future	7,165.2100	7.1652	7,020.9600	7.0210	(2.013)	0	0	0
11/02/2014	R023	08/05/2014	7.61	Put	Bond Future	7,054.2900	7.0543	6,910.6100	6.9106	(2.037)	0	0	0
11/02/2014	R023	08/05/2014	7.60	Put	Bond Future	7,109.6600	7.1097	6,965.6900	6.9657	(2.025)	0	0	0
11/02/2014	R023	08/05/2014	7.59	Call	Bond Future	412.2800	0.4123	427.4200	0.4274	3.672	0	0	0
11/02/2014	R023	07/08/2014	8.51	Call	Bond Future	2,583.6800	2.5837	2,645.3600	2.6454	2.387	0	0	0
11/02/2014	R023	07/08/2014			Bond Future	8.8050	97.1061	8.7767	97.2671	(0.321)	0.0000	0.0000	0
11/02/2014	R023	07/08/2014	8.49	Call	Bond Future	2,535.3800	2.5354	2,596.2100	2.5962	2.399	0	0	0
11/02/2014	R023	07/08/2014	8.50	Call	Bond Future	2,559.4600	2.5595	2,620.7200	2.6207	2.393	0	0	0
11/02/2014	R023	07/08/2014	8.49	Put	Bond Future	4,349.4100	4.3494	4,249.2400	4.2492	(2.303)	0	0	0
11/02/2014	R023	07/08/2014	8.51	Put	Bond Future	4,281.2100	4.2812	4,181.8900	4.1819	(2.320)	0	0	0
11/02/2014	R023	07/08/2014	8.50	Put	Bond Future	4,315.2200	4.3152	4,215.4800	4.2155	(2.311)	0	0	0
11/02/2014	R023	06/11/2014			Bond Future	8.9016	94.7487	8.8720	94.9130	(0.333)	0.0000	0.0000	0
11/02/2014	R023	06/11/2014	8.59	Put	Bond Future	4,900.3000	4.9003	4,803.3200	4.8033	(1.979)	0	0	0
11/02/2014	R023	06/11/2014	8.61	Put	Bond Future	4,835.5800	4.8356	4,739.3300	4.7393	(1.990)	0	0	0
11/02/2014	R023	06/11/2014	8.59	Call	Bond Future	3,153.1800	3.1532	3,220.5000	3.2205	2.135	0	0	0
11/02/2014	R023	06/11/2014	8.60	Put	Bond Future	4,867.8700	4.8679	4,771.2500	4.7713	(1.985)	0	0	0
11/02/2014	R023	06/11/2014	8.60	Call	Bond Future	3,177.4600	3.1775	3,245.1400	3.2451	2.130	0	0	0
11/02/2014	R023	06/11/2014	8.61	Call	Bond Future	3,201.8400	3.2018	3,269.8900	3.2699	2.125	0	0	0
11/02/2014	R157	06/02/2014			Bond Future	7.0950	115.0031	7.0950	115.0031	0.000	0.0000	0.0000	0
11/02/2014	R157	08/05/2014	5.20	Call	Bond Future	4.1700	0.0042	4.4100	0.0044	5.755	0	0	0

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11/02/2014	R157	08/05/2014			Bond Future	7.4118		109.7684	7.3787	109.8122	(0.446)	0.0000	0.0000	20,177
11/02/2014	R157	08/05/2014	5.21	Call	Bond Future	4.3000		0.0043	4.5600	0.0046	6.047	0	0	0
11/02/2014	R157	08/05/2014	5.19	Call	Bond Future	4.0400		0.0040	4.2800	0.0043	5.941	0	0	0
11/02/2014	R157	08/05/2014	5.20	Put	Bond Future	2,989.6000		2.9896	2,946.0500	2.9461	(1.457)	0	0	0
11/02/2014	R157	08/05/2014	5.19	Put	Bond Future	3,003.2300		3.0032	2,959.6800	2.9597	(1.450)	0	0	0
11/02/2014	R157	08/05/2014	5.21	Put	Bond Future	2,975.9700		2.9760	2,932.4400	2.9324	(1.463)	0	0	0
11/02/2014	R157	07/08/2014	6.76	Put	Bond Future	1,316.7600		1.3168	1,283.0600	1.2831	(2.559)	0	0	0
11/02/2014	R157	07/08/2014			Bond Future	7.7530		111.3937	7.7127	111.4371	(0.521)	0.0000	0.0000	0
11/02/2014	R157	07/08/2014	6.75	Put	Bond Future	1,324.7300		1.3247	1,290.9400	1.2909	(2.551)	0	0	0
11/02/2014	R157	07/08/2014	6.74	Call	Bond Future	234.7100		0.2347	244.2600	0.2443	4.069	0	0	0
11/02/2014	R157	07/08/2014	6.75	Call	Bond Future	237.3900		0.2374	247.0300	0.2470	4.061	0	0	0
11/02/2014	R157	07/08/2014	6.76	Call	Bond Future	240.3400		0.2403	250.0700	0.2501	4.048	0	0	0
11/02/2014	R157	07/08/2014	6.74	Put	Bond Future	1,332.9700		1.3330	1,299.0900	1.2991	(2.542)	0	0	0
11/02/2014	R157	06/11/2014	6.19	Put	Bond Future	1,790.2100		1.7902	1,752.1200	1.7521	(2.128)	0	0	0
11/02/2014	R157	06/11/2014	6.21	Put	Bond Future	1,775.9900		1.7760	1,738.0000	1.7380	(2.139)	0	0	0
11/02/2014	R157	06/11/2014			Bond Future	8.1462		106.3726	8.0920	106.4176	(0.665)	0.0000	0.0000	0
11/02/2014	R157	06/11/2014	6.20	Put	Bond Future	1,783.0900		1.7831	1,745.0500	1.7450	(2.133)	0	0	0
11/02/2014	R157	06/11/2014	6.21	Call	Bond Future	149.6600		0.1497	156.6000	0.1566	4.637	0	0	0
11/02/2014	R157	06/11/2014	6.19	Call	Bond Future	146.8700		0.1469	153.7100	0.1537	4.657	0	0	0
11/02/2014	R157	06/11/2014	6.20	Call	Bond Future	148.2600		0.1483	155.1500	0.1552	4.647	0	0	0
11/02/2014	R186	06/02/2014			Bond Future	8.7000		115.2449	8.7000	115.2449	0.000	0.0000	0.0000	0
11/02/2014	R186	08/05/2014	8.75	Put	Bond Future	3,887.0600		3.8871	3,818.4200	3.8184	(1.766)	0	0	0
11/02/2014	R186	08/05/2014	7.50	Put	Bond Future	12,215.7200		12.2157	12,122.9000	12.1229	(0.760)	0	0	0
11/02/2014	R186	08/05/2014	8.25	Put	Bond Future	6,579.4700		6.5795	6,496.4800	6.4965	(1.261)	0	0	0
11/02/2014	R186	08/05/2014			Bond Future	8.8541		116.4587	8.8427	116.5523	(0.130)	0.0000	0.0000	51,066
11/02/2014	R186	08/05/2014	7.09	Put	Bond Future	15,910.8800		15.9109	15,816.9100	15.8169	(0.591)	0	0	0
11/02/2014	R186	08/05/2014	9.75	Put	Bond Future	1,012.7200		1.0127	980.2800	0.9803	(3.203)	0	0	6,000
11/02/2014	R186	08/05/2014	9.25	Put	Bond Future	2,079.5200		2.0795	2,029.2500	2.0293	(2.417)	0	0	8,000
11/02/2014	R186	08/05/2014	7.10	Call	Bond Future	149.7500		0.1497	149.3300	0.1493	(0.280)	0	0	0
11/02/2014	R186	08/05/2014	9.00	Put	Bond Future	2,876.2000		2.8762	2,816.5200	2.8165	(2.075)	0	0	400
11/02/2014	R186	08/05/2014	7.11	Call	Bond Future	153.5000		0.1535	153.0900	0.1531	(0.267)	0	0	0
11/02/2014	R186	08/05/2014	9.75	Call	Bond Future	7,991.7300		7.9917	8,052.8300	8.0528	0.765	0	0	0
11/02/2014	R186	08/05/2014	8.50	Call	Bond Future	2,181.2300		2.1812	2,198.2100	2.1982	0.778	0	0	0
11/02/2014	R186	08/05/2014	7.09	Call	Bond Future	146.0800		0.1461	145.6500	0.1456	(0.294)	0	0	0
11/02/2014	R186	08/05/2014	9.25	Call	Bond Future	5,241.6700		5.2417	5,284.9400	5.2849	0.826	0	0	0
11/02/2014	R186	08/05/2014	8.25	Call	Bond Future	1,500.5700		1.5006	1,511.1200	1.5111	0.703	0	0	8,000
11/02/2014	R186	08/05/2014	7.11	Put	Bond Future	15,722.9300		15.7229	15,628.9800	15.6290	(0.598)	0	0	0
11/02/2014	R186	08/05/2014	8.75	Call	Bond Future	3,033.8800		3.0339	3,058.7800	3.0588	0.821	0	0	6,000
11/02/2014	R186	08/05/2014	7.50	Call	Bond Future	375.7400		0.3757	376.4600	0.3765	0.192	0	0	1,933
11/02/2014	R186	08/05/2014	8.50	Put	Bond Future	5,120.2000		5.1202	5,043.6400	5.0436	(1.495)	0	0	1,933
11/02/2014	R186	08/05/2014	7.10	Put	Bond Future	15,816.8100		15.8168	15,722.8500	15.7229	(0.594)	0	0	0
11/02/2014	R186	08/05/2014	9.00	Call	Bond Future	4,056.2300		4.0562	4,090.0900	4.0901	0.835	0	0	0
11/02/2014	R186	07/08/2014	8.31	Call	Bond Future	2,448.7000		2.4487	2,469.1700	2.4692	0.836	0	0	0
11/02/2014	R186	07/08/2014			Bond Future	8.9536		112.8889	8.9418	112.9827	(0.131)	0.0000	0.0000	0
11/02/2014	R186	07/08/2014	8.92	Put	Bond Future	4,730.8400		4.7308	4,672.2100	4.6722	(1.239)	0	0	840
11/02/2014	R186	07/08/2014	8.29	Call	Bond Future	2,394.7200		2.3947	2,414.7700	2.4148	0.837	0	0	0
11/02/2014	R186	07/08/2014	8.30	Call	Bond Future	2,421.6100		2.4216	2,441.8700	2.4419	0.837	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
11/02/2014	R186	07/08/2014	8.29	Put	Bond Future	7,864.7600	7.8648	7,791.0200	7.7910	(0.938)	0	0	0
11/02/2014	R186	07/08/2014	8.31	Put	Bond Future	7,748.4600	7.7485	7,675.1400	7.6751	(0.946)	0	0	0
11/02/2014	R186	07/08/2014	8.92	Call	Bond Future	4,462.7200	4.4627	4,497.8800	4.4979	0.788	0	0	0
11/02/2014	R186	07/08/2014	8.30	Put	Bond Future	7,806.4700	7.8065	7,732.9400	7.7329	(0.942)	0	0	0
11/02/2014	R186	06/11/2014	8.15	Put	Bond Future	9,869.1700	9.8692	9,794.9300	9.7949	(0.752)	0	0	0
11/02/2014	R186	06/11/2014	8.14	Call	Bond Future	2,593.4800	2.5935	2,615.2900	2.6153	0.841	0	0	0
11/02/2014	R186	06/11/2014			Bond Future	9.0385	114.7085	9.0262	114.8047	(0.136)	0.0000	0.0000	0
11/02/2014	R186	06/11/2014	9.17	Call	Bond Future	5,984.7500	5.9848	6,028.0300	6.0280	0.723	0	0	0
11/02/2014	R186	06/11/2014	8.15	Call	Bond Future	2,618.6500	2.6187	2,640.6500	2.6406	0.840	0	0	0
11/02/2014	R186	06/11/2014	8.16	Call	Bond Future	2,643.9800	2.6440	2,666.1700	2.6662	0.839	0	0	0
11/02/2014	R186	06/11/2014	9.17	Put	Bond Future	4,965.0200	4.9650	4,912.0600	4.9121	(1.067)	0	0	2,010
11/02/2014	R186	06/11/2014	8.14	Put	Bond Future	9,929.3100	9.9293	9,854.8800	9.8549	(0.750)	0	0	0
11/02/2014	R186	06/11/2014	8.16	Put	Bond Future	9,809.2800	9.8093	9,735.2300	9.7352	(0.755)	0	0	0
11/02/2014	R197	06/02/2014			Bond Future	268.0387	268.0387	268.0387	268.0387	0.000	0.0000	0.0000	0
11/02/2014	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	R197	08/05/2014			Bond Future	271.8023	271.8023	271.7839	271.7839	(0.007)	0.0000	0.0000	2,049
11/02/2014	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	R197	08/05/2014	250.01	Call	Bond Future	21,792.3300	21.7923	21,773.8900	21.7739	(0.085)	0	0	0
11/02/2014	R197	08/05/2014	249.99	Call	Bond Future	21,812.3300	21.8123	21,793.8900	21.7939	(0.085)	0	0	0
11/02/2014	R197	08/05/2014	250.00	Call	Bond Future	21,802.3300	21.8023	21,783.8900	21.7839	(0.085)	0	0	0
11/02/2014	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	R197	07/08/2014			Bond Future	270.0667	270.0667	270.0455	270.0455	(0.008)	0.0000	0.0000	0
11/02/2014	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	R197	07/08/2014	270.00	Call	Bond Future	66.6500	0.0667	45.5300	0.0455	(31.688)	0	0	0
11/02/2014	R197	07/08/2014	270.01	Call	Bond Future	56.6500	0.0567	35.5300	0.0355	(37.282)	0	0	0
11/02/2014	R197	07/08/2014	269.99	Call	Bond Future	76.6500	0.0767	55.5300	0.0555	(27.554)	0	0	0
11/02/2014	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	R201	06/02/2014			Bond Future	6.3000	103.2498	6.3000	103.2498	0.000	0.0000	0.0000	0
11/02/2014	R201	08/05/2014	4.75	Call	Bond Future	3.9200	0.0039	4.1300	0.0041	5.357	0	0	0
11/02/2014	R201	08/05/2014			Bond Future	6.7246	104.6108	6.6937	104.6292	(0.460)	0.0000	0.0000	0
11/02/2014	R201	08/05/2014	4.76	Call	Bond Future	4.0400	0.0040	4.2500	0.0043	5.198	0	0	0
11/02/2014	R201	08/05/2014	4.74	Call	Bond Future	3.8100	0.0038	4.0100	0.0040	5.249	0	0	0
11/02/2014	R201	08/05/2014	4.76	Put	Bond Future	1,182.3200	1.1823	1,164.1600	1.1642	(1.536)	0	0	0
11/02/2014	R201	08/05/2014	4.75	Put	Bond Future	1,188.2600	1.1883	1,170.1000	1.1701	(1.528)	0	0	0
11/02/2014	R201	08/05/2014	4.74	Put	Bond Future	1,194.2100	1.1942	1,176.0400	1.1760	(1.522)	0	0	0
11/02/2014	R201	07/08/2014	5.31	Put	Bond Future	709.7300	0.7097	693.8900	0.6939	(2.232)	0	0	0
11/02/2014	R201	07/08/2014			Bond Future	7.1943	101.7478	7.1446	101.7655	(0.691)	0.0000	0.0000	0
11/02/2014	R201	07/08/2014	5.30	Put	Bond Future	712.8900	0.7129	697.0400	0.6970	(2.223)	0	0	0
11/02/2014	R201	07/08/2014	5.31	Call	Bond Future	34.4900	0.0345	36.3600	0.0364	5.422	0	0	0
11/02/2014	R201	07/08/2014	5.29	Call	Bond Future	33.6200	0.0336	35.4600	0.0355	5.473	0	0	0
11/02/2014	R201	07/08/2014	5.30	Call	Bond Future	34.0500	0.0340	35.9100	0.0359	5.463	0	0	0
11/02/2014	R201	07/08/2014	5.29	Put	Bond Future	716.0700	0.7161	700.2000	0.7002	(2.216)	0	0	0
11/02/2014	R202	06/02/2014			Bond Future	204.3628	204.3628	204.3628	204.3628	0.000	0.0000	0.0000	0
11/02/2014	R202	08/05/2014	215.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
11/02/2014	R202	08/05/2014			Bond Future	207.8469	207.8469	208.7554	208.7554	0.437	0.0000	0.0000	44,448
11/02/2014	R202	08/05/2014	215.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	R202	08/05/2014	214.99	Put	Bond Future	7,143.1200	7.1431	6,234.6200	6.2346	(12.719)	0	0	0
11/02/2014	R202	08/05/2014	215.01	Put	Bond Future	7,163.1200	7.1631	6,254.6200	6.2546	(12.683)	0	0	0
11/02/2014	R202	08/05/2014	214.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	R202	08/05/2014	215.00	Put	Bond Future	7,153.1200	7.1531	6,244.6200	6.2446	(12.701)	0	0	0
11/02/2014	R202	07/08/2014	207.99	Call	Bond Future	0.0000	0.0000	802.4100	0.8024	100.000	0	0	0
11/02/2014	R202	07/08/2014	208.00	Put	Bond Future	127.7000	0.1277	0.0000	0.0000	(100.000)	0	0	0
11/02/2014	R202	07/08/2014			Bond Future	207.8723	207.8723	208.7924	208.7924	0.443	0.0000	0.0000	0
11/02/2014	R202	07/08/2014	207.99	Put	Bond Future	117.7000	0.1177	0.0000	0.0000	(100.000)	0	0	0
11/02/2014	R202	07/08/2014	208.01	Put	Bond Future	137.7000	0.1377	0.0000	0.0000	(100.000)	0	0	0
11/02/2014	R202	07/08/2014	208.00	Call	Bond Future	0.0000	0.0000	792.4100	0.7924	100.000	0	0	0
11/02/2014	R202	07/08/2014	208.01	Call	Bond Future	0.0000	0.0000	782.4100	0.7824	100.000	0	0	0
11/02/2014	R203	06/02/2014			Bond Future	7.7600	104.8937	7.7600	104.8937	0.000	0.0000	0.0000	0
11/02/2014	R203	08/05/2014	5.74	Call	Bond Future	9.8400	0.0098	10.2800	0.0103	4.472	0	0	0
11/02/2014	R203	08/05/2014	5.76	Call	Bond Future	10.4700	0.0105	10.9400	0.0109	4.489	0	0	0
11/02/2014	R203	08/05/2014	6.84	Call	Bond Future	170.5400	0.1705	177.9000	0.1779	4.316	0	0	29
11/02/2014	R203	08/05/2014	7.40	Put	Bond Future	2,126.1100	2.1261	2,060.8800	2.0609	(3.068)	0	0	0
11/02/2014	R203	08/05/2014			Bond Future	7.9557	102.1536	7.9267	102.2378	(0.365)	0.0000	0.0000	16,394
11/02/2014	R203	08/05/2014	5.76	Put	Bond Future	6,634.6400	6.6346	6,550.8400	6.5508	(1.263)	0	0	0
11/02/2014	R203	08/05/2014	6.84	Put	Bond Future	3,471.6100	3.4716	3,394.7000	3.3947	(2.215)	0	0	0
11/02/2014	R203	08/05/2014	5.75	Put	Bond Future	6,665.7000	6.6657	6,581.8900	6.5819	(1.257)	0	0	0
11/02/2014	R203	08/05/2014	5.74	Put	Bond Future	6,696.7700	6.6968	6,612.9400	6.6129	(1.252)	0	0	0
11/02/2014	R203	08/05/2014	7.40	Call	Bond Future	498.2700	0.4983	517.3100	0.5173	3.821	0	0	16
11/02/2014	R203	08/05/2014	5.75	Call	Bond Future	10.1500	0.0101	10.6100	0.0106	4.532	0	0	0
11/02/2014	R203	07/08/2014	7.30	Call	Bond Future	663.1200	0.6631	683.7900	0.6838	3.117	0	0	0
11/02/2014	R203	07/08/2014			Bond Future	8.1325	103.6659	8.1011	103.7505	(0.386)	0.0000	0.0000	0
11/02/2014	R203	07/08/2014	7.31	Call	Bond Future	670.9200	0.6709	691.7800	0.6918	3.109	0	0	0
11/02/2014	R203	07/08/2014	6.84	Put	Bond Future	3,935.0700	3.9351	3,863.4200	3.8634	(1.821)	0	0	0
11/02/2014	R203	07/08/2014	7.29	Put	Bond Future	2,956.6800	2.9567	2,892.5700	2.8926	(2.168)	0	0	0
11/02/2014	R203	07/08/2014	7.31	Put	Bond Future	2,916.8500	2.9169	2,853.1200	2.8531	(2.185)	0	0	0
11/02/2014	R203	07/08/2014	7.29	Call	Bond Future	655.3700	0.6554	675.8500	0.6758	3.125	0	0	0
11/02/2014	R203	07/08/2014	7.30	Put	Bond Future	2,936.7300	2.9367	2,872.8100	2.8728	(2.177)	0	0	0
11/02/2014	R203	07/08/2014	6.84	Call	Bond Future	377.8100	0.3778	390.7500	0.3908	3.425	0	0	46
11/02/2014	R203	06/11/2014	6.86	Call	Bond Future	581.9300	0.5819	599.0300	0.5990	2.938	0	0	0
11/02/2014	R203	06/11/2014			Bond Future	8.2946	101.1702	8.2597	101.2569	(0.420)	0.0000	0.0000	0
11/02/2014	R203	06/11/2014	6.98	Call	Bond Future	650.6700	0.6507	669.4000	0.6694	2.879	0	0	14
11/02/2014	R203	06/11/2014	6.84	Call	Bond Future	571.0300	0.5710	587.8700	0.5879	2.949	0	0	45
11/02/2014	R203	06/11/2014	6.85	Call	Bond Future	576.4600	0.5765	593.4300	0.5934	2.944	0	0	0
11/02/2014	R203	06/11/2014	6.98	Put	Bond Future	3,988.1600	3.9882	3,920.1900	3.9202	(1.704)	0	0	0
11/02/2014	R203	06/11/2014	6.84	Put	Bond Future	4,272.1000	4.2721	4,202.2400	4.2022	(1.635)	0	0	0
11/02/2014	R203	06/11/2014	6.86	Put	Bond Future	4,230.9600	4.2310	4,161.3600	4.1614	(1.645)	0	0	0
11/02/2014	R203	06/11/2014	6.85	Put	Bond Future	4,251.5100	4.2515	4,181.7800	4.1818	(1.640)	0	0	0
11/02/2014	R204	06/02/2014			Bond Future	7.9950	101.1467	7.9950	101.1467	0.000	0.0000	0.0000	0
11/02/2014	R204	08/05/2014			Bond Future	8.1987	102.3796	8.1758	102.4657	(0.279)	0.0000	0.0000	30,006
11/02/2014	R204	08/05/2014	6.05	Call	Bond Future	17.9600	0.0180	18.4100	0.0184	2.506	0	0	0

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11/02/2014	R204	08/05/2014	6.06	Call	Bond Future	18.5000	0.0185	18.9700	0.0190	2.541	0	0	0
11/02/2014	R204	08/05/2014	6.04	Call	Bond Future	17.4300	0.0174	17.8700	0.0179	2.524	0	0	0
11/02/2014	R204	08/05/2014	6.05	Put	Bond Future	8,510.6900	8.5107	8,425.0700	8.4251	(1.006)	0	0	0
11/02/2014	R204	08/05/2014	6.04	Put	Bond Future	8,551.7100	8.5517	8,466.0800	8.4661	(1.001)	0	0	0
11/02/2014	R204	08/05/2014	6.06	Put	Bond Future	8,469.6900	8.4697	8,384.0900	8.3841	(1.011)	0	0	0
11/02/2014	R204	07/08/2014			Bond Future	8.3504	99.8617	8.3262	99.9481	(0.290)	0.0000	0.0000	0
11/02/2014	R204	07/08/2014	7.44	Put	Bond Future	4,134.0300	4.1340	4,066.4000	4.0664	(1.636)	0	0	0
11/02/2014	R204	07/08/2014	7.46	Put	Bond Future	4,078.7900	4.0788	4,011.5300	4.0115	(1.649)	0	0	0
11/02/2014	R204	07/08/2014	7.45	Put	Bond Future	4,106.3600	4.1064	4,038.9200	4.0389	(1.642)	0	0	0
11/02/2014	R204	07/08/2014	7.78	Call	Bond Future	1,201.3000	1.2013	1,226.8500	1.2269	2.127	0	0	0
11/02/2014	R204	07/08/2014	7.46	Call	Bond Future	840.7300	0.8407	859.8700	0.8599	2.277	0	0	0
11/02/2014	R204	07/08/2014	7.44	Call	Bond Future	821.7600	0.8218	840.5300	0.8405	2.284	0	0	0
11/02/2014	R204	07/08/2014	7.78	Put	Bond Future	3,260.8600	3.2609	3,200.0100	3.2000	(1.866)	0	0	530
11/02/2014	R204	07/08/2014	7.45	Call	Bond Future	831.2000	0.8312	850.1600	0.8502	2.281	0	0	0
11/02/2014	R204	06/11/2014	7.99	Put	Bond Future	3,444.2600	3.4443	3,387.4700	3.3875	(1.649)	0	0	1,270
11/02/2014	R204	06/11/2014			Bond Future	8.4811	101.4709	8.4549	101.5595	(0.309)	0.0000	0.0000	0
11/02/2014	R204	06/11/2014	6.99	Put	Bond Future	5,933.3800	5.9334	5,860.6500	5.8607	(1.226)	0	0	0
11/02/2014	R204	06/11/2014	7.01	Put	Bond Future	5,875.8100	5.8758	5,803.3400	5.8033	(1.233)	0	0	0
11/02/2014	R204	06/11/2014	6.99	Call	Bond Future	736.2200	0.7362	752.0500	0.7520	2.150	0	0	0
11/02/2014	R204	06/11/2014	7.00	Put	Bond Future	5,904.5700	5.9046	5,831.9700	5.8320	(1.230)	0	0	0
11/02/2014	R204	06/11/2014	7.99	Call	Bond Future	1,768.4900	1.7685	1,800.2600	1.8003	1.796	0	0	0
11/02/2014	R204	06/11/2014	7.00	Call	Bond Future	743.3600	0.7434	759.3200	0.7593	2.147	0	0	0
11/02/2014	R204	06/11/2014	7.01	Call	Bond Future	750.5500	0.7506	766.6400	0.7666	2.144	0	0	0
11/02/2014	R207	06/02/2014			Bond Future	8.2450	95.9403	8.2450	95.9403	0.000	0.0000	0.0000	0
11/02/2014	R207	08/05/2014	6.19	Put	Bond Future	10,323.1400	10.3231	10,204.1300	10.2041	(1.153)	0	0	0
11/02/2014	R207	08/05/2014	6.21	Put	Bond Future	10,226.8800	10.2269	10,107.9100	10.1079	(1.163)	0	0	0
11/02/2014	R207	08/05/2014			Bond Future	8.4436	97.0520	8.4157	97.1717	(0.330)	0.0000	0.0000	19,048
11/02/2014	R207	08/05/2014	6.20	Put	Bond Future	10,274.9900	10.2750	10,156.0000	10.1560	(1.158)	0	0	0
11/02/2014	R207	08/05/2014	6.20	Call	Bond Future	17.5100	0.0175	18.1900	0.0182	3.883	0	0	0
11/02/2014	R207	08/05/2014	6.21	Call	Bond Future	18.0400	0.0180	18.7400	0.0187	3.880	0	0	0
11/02/2014	R207	08/05/2014	6.19	Call	Bond Future	17.0000	0.0170	17.6600	0.0177	3.882	0	0	0
11/02/2014	R207	07/08/2014	7.69	Call	Bond Future	1,001.0200	1.0010	1,029.3300	1.0293	2.828	0	0	0
11/02/2014	R207	07/08/2014	7.70	Put	Bond Future	4,743.3200	4.7433	4,651.3100	4.6513	(1.940)	0	0	0
11/02/2014	R207	07/08/2014			Bond Future	8.5852	94.8473	8.5560	94.9678	(0.341)	0.0000	0.0000	0
11/02/2014	R207	07/08/2014	7.70	Call	Bond Future	1,012.6500	1.0127	1,041.2300	1.0412	2.822	0	0	0
11/02/2014	R207	07/08/2014	7.71	Call	Bond Future	1,024.3800	1.0244	1,053.2200	1.0532	2.815	0	0	0
11/02/2014	R207	07/08/2014	7.69	Put	Bond Future	4,774.8500	4.7749	4,682.5700	4.6826	(1.933)	0	0	0
11/02/2014	R207	07/08/2014	7.71	Put	Bond Future	4,711.9100	4.7119	4,620.1600	4.6202	(1.947)	0	0	0
11/02/2014	R207	06/11/2014	7.36	Put	Bond Future	6,526.1900	6.5262	6,429.3000	6.4293	(1.485)	0	0	0
11/02/2014	R207	06/11/2014			Bond Future	8.7023	96.3760	8.6711	96.4992	(0.358)	0.0000	0.0000	0
11/02/2014	R207	06/11/2014	7.35	Put	Bond Future	6,559.1100	6.5591	6,462.0200	6.4620	(1.480)	0	0	0
11/02/2014	R207	06/11/2014	7.36	Call	Bond Future	1,039.2800	1.0393	1,065.6000	1.0656	2.533	0	0	0
11/02/2014	R207	06/11/2014	7.34	Call	Bond Future	1,020.5400	1.0205	1,046.4600	1.0465	2.540	0	0	0
11/02/2014	R207	06/11/2014	7.35	Call	Bond Future	1,029.8800	1.0299	1,056.0000	1.0560	2.536	0	0	0
11/02/2014	R207	06/11/2014	7.34	Put	Bond Future	6,592.1100	6.5921	6,494.8200	6.4948	(1.476)	0	0	0
11/02/2014	R208	06/02/2014			Bond Future	8.3700	93.9016	8.3700	93.9016	0.000	0.0000	0.0000	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
11/02/2014	R208	08/05/2014	6.31	Call	Bond Future	19.1500	0.0192	20.1800	0.0202	5.379	0	0	0
11/02/2014	R208	08/05/2014			Bond Future	8.5712	91.4573	8.5385	91.6153	(0.382)	0.0000	0.0000	11,022
11/02/2014	R208	08/05/2014	6.29	Call	Bond Future	18.0400	0.0180	19.0100	0.0190	5.377	0	0	0
11/02/2014	R208	08/05/2014	6.31	Put	Bond Future	11,771.4700	11.7715	11,614.4800	11.6145	(1.334)	0	0	0
11/02/2014	R208	08/05/2014	6.30	Put	Bond Future	11,826.9000	11.8269	11,669.8800	11.6699	(1.328)	0	0	0
11/02/2014	R208	08/05/2014	6.29	Put	Bond Future	11,882.3600	11.8824	11,725.3100	11.7253	(1.322)	0	0	0
11/02/2014	R208	08/05/2014	6.30	Call	Bond Future	18.5900	0.0186	19.5900	0.0196	5.379	0	0	0
11/02/2014	R208	07/08/2014	8.28	Call	Bond Future	1,897.3800	1.8974	1,954.9000	1.9549	3.032	0	0	0
11/02/2014	R208	07/08/2014			Bond Future	8.6939	92.8115	8.6598	92.9710	(0.393)	0.0000	0.0000	0
11/02/2014	R208	07/08/2014	7.80	Call	Bond Future	1,135.0600	1.1351	1,173.9000	1.1739	3.422	0	0	0
11/02/2014	R208	07/08/2014	7.79	Put	Bond Future	5,459.9700	5.4600	5,338.9200	5.3389	(2.217)	0	0	0
11/02/2014	R208	07/08/2014	7.81	Put	Bond Future	5,387.4400	5.3874	5,267.1100	5.2671	(2.234)	0	0	0
11/02/2014	R208	07/08/2014	7.80	Put	Bond Future	5,423.6300	5.4236	5,302.9400	5.3029	(2.225)	0	0	0
11/02/2014	R208	07/08/2014	8.28	Put	Bond Future	3,852.8700	3.8529	3,750.8600	3.7509	(2.648)	0	0	630
11/02/2014	R208	07/08/2014	7.81	Call	Bond Future	1,148.2000	1.1482	1,187.4000	1.1874	3.414	0	0	0
11/02/2014	R208	07/08/2014	7.79	Call	Bond Future	1,122.0300	1.1220	1,160.5100	1.1605	3.429	0	0	0
11/02/2014	R208	06/11/2014	7.46	Call	Bond Future	1,073.7700	1.0738	1,108.2400	1.1082	3.210	0	0	0
11/02/2014	R208	06/11/2014			Bond Future	8.8014	90.9068	8.7653	91.0696	(0.410)	0.0000	0.0000	0
11/02/2014	R208	06/11/2014	7.44	Call	Bond Future	1,053.2400	1.0532	1,087.1700	1.0872	3.221	0	0	0
11/02/2014	R208	06/11/2014	7.45	Call	Bond Future	1,063.4600	1.0635	1,097.6700	1.0977	3.217	0	0	0
11/02/2014	R208	06/11/2014	8.50	Put	Bond Future	4,023.8500	4.0238	3,929.2100	3.9292	(2.352)	0	0	1,520
11/02/2014	R208	06/11/2014	7.44	Put	Bond Future	7,457.5000	7.4575	7,328.6700	7.3287	(1.728)	0	0	0
11/02/2014	R208	06/11/2014	7.46	Put	Bond Future	7,379.9900	7.3800	7,251.7000	7.2517	(1.738)	0	0	0
11/02/2014	R208	06/11/2014	8.50	Call	Bond Future	2,652.0300	2.6520	2,720.1500	2.7201	2.569	0	0	0
11/02/2014	R208	06/11/2014	7.45	Put	Bond Future	7,418.6900	7.4187	7,290.1400	7.2901	(1.733)	0	0	0
11/02/2014	R209	06/02/2014			Bond Future	9.1650	74.8584	9.1650	74.8584	0.000	0.0000	0.0000	0
11/02/2014	R209	08/05/2014	9.63	Call	Bond Future	4,061.6500	4.0617	4,118.0200	4.1180	1.388	0	0	0
11/02/2014	R209	08/05/2014			Bond Future	9.3522	72.0395	9.3358	72.1564	(0.175)	0.0000	0.0000	24,063
11/02/2014	R209	08/05/2014	7.85	Call	Bond Future	224.3400	0.2243	226.9200	0.2269	1.150	0	0	0
11/02/2014	R209	08/05/2014	9.00	Put	Bond Future	4,501.7100	4.5017	4,413.8700	4.4139	(1.951)	0	0	0
11/02/2014	R209	08/05/2014	9.50	Call	Bond Future	3,551.9000	3.5519	3,602.3900	3.6024	1.421	0	0	0
11/02/2014	R209	08/05/2014	7.86	Call	Bond Future	229.6900	0.2297	232.3500	0.2323	1.158	0	0	0
11/02/2014	R209	08/05/2014	9.75	Put	Bond Future	1,813.5100	1.8135	1,758.4200	1.7584	(3.038)	0	0	7,262
11/02/2014	R209	08/05/2014	9.85	Put	Bond Future	1,581.9600	1.5820	1,531.2400	1.5312	(3.206)	0	0	10,000
11/02/2014	R209	08/05/2014	8.50	Put	Bond Future	7,360.6000	7.3606	7,256.5700	7.2566	(1.413)	0	0	0
11/02/2014	R209	08/05/2014	7.84	Call	Bond Future	219.1000	0.2191	221.5900	0.2216	1.136	0	0	0
11/02/2014	R209	08/05/2014	7.85	Put	Bond Future	12,306.1900	12.3062	12,191.9500	12.1919	(0.928)	0	0	0
11/02/2014	R209	08/05/2014	9.50	Put	Bond Future	2,511.8000	2.5118	2,445.4700	2.4455	(2.641)	0	0	640
11/02/2014	R209	08/05/2014	7.84	Put	Bond Future	12,391.6100	12.3916	12,277.2800	12.2773	(0.923)	0	0	0
11/02/2014	R209	08/05/2014	9.63	Put	Bond Future	2,126.4400	2.1264	2,065.9900	2.0660	(2.843)	0	0	883
11/02/2014	R209	08/05/2014	9.85	Call	Bond Future	4,991.3300	4.9913	5,057.4300	5.0574	1.324	0	0	0
11/02/2014	R209	08/05/2014	7.86	Put	Bond Future	12,221.0200	12.2210	12,106.8600	12.1069	(0.934)	0	0	0
11/02/2014	R209	08/05/2014	9.75	Call	Bond Future	4,559.0400	4.5590	4,620.7700	4.6208	1.354	0	0	0
11/02/2014	R209	08/05/2014	8.50	Call	Bond Future	865.9200	0.8659	878.7100	0.8787	1.477	0	0	640
11/02/2014	R209	08/05/2014	9.00	Call	Bond Future	1,923.7600	1.9238	1,952.7400	1.9527	1.506	0	0	640
11/02/2014	R209	07/08/2014	9.04	Put	Bond Future	5,998.6300	5.9986	5,919.3100	5.9193	(1.322)	0	0	0
11/02/2014	R209	07/08/2014			Bond Future	9.4356	73.1062	9.4188	73.2241	(0.178)	0.0000	0.0000	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
11/02/2014	R209	07/08/2014	9.06	Put	Bond Future	5,907.0800	5.9071	5,828.3400	5.8283	(1.333)	0	0	0
11/02/2014	R209	07/08/2014	9.05	Put	Bond Future	5,952.7200	5.9527	5,873.6900	5.8737	(1.328)	0	0	0
11/02/2014	R209	07/08/2014	9.05	Call	Bond Future	3,164.2700	3.1643	3,203.1100	3.2031	1.227	0	0	0
11/02/2014	R209	07/08/2014	9.06	Call	Bond Future	3,193.0900	3.1931	3,232.2200	3.2322	1.225	0	0	0
11/02/2014	R209	07/08/2014	9.04	Call	Bond Future	3,135.6000	3.1356	3,174.1500	3.1742	1.229	0	0	0
11/02/2014	R209	06/11/2014			Bond Future	9.5090	71.1363	9.4917	71.2566	(0.182)	0.0000	0.0000	0
11/02/2014	R209	06/11/2014	8.99	Put	Bond Future	7,467.5000	7.4675	7,389.1300	7.3891	(1.049)	0	0	0
11/02/2014	R209	06/11/2014	9.01	Put	Bond Future	7,373.6700	7.3737	7,295.7900	7.2958	(1.056)	0	0	0
11/02/2014	R209	06/11/2014	9.00	Put	Bond Future	7,420.4700	7.4205	7,342.3500	7.3424	(1.053)	0	0	0
11/02/2014	R209	06/11/2014	8.99	Call	Bond Future	3,724.8100	3.7248	3,766.7500	3.7668	1.126	0	0	0
11/02/2014	R209	06/11/2014	9.00	Call	Bond Future	3,752.7800	3.7528	3,794.9700	3.7950	1.124	0	0	0
11/02/2014	R209	06/11/2014	9.01	Call	Bond Future	3,780.8700	3.7809	3,823.3000	3.8233	1.122	0	0	0
11/02/2014	R210	06/02/2014			Bond Future	156.2277	156.2277	156.2277	156.2277	0.000	0.0000	0.0000	0
11/02/2014	R210	08/05/2014			Bond Future	156.4655	156.4655	156.4555	156.4555	(0.006)	0.0000	0.0000	719
11/02/2014	R210	08/05/2014	159.99	Put	Bond Future	3,524.5400	3.5245	3,534.5300	3.5345	0.283	0	0	0
11/02/2014	R210	08/05/2014	160.01	Put	Bond Future	3,544.5400	3.5445	3,554.5300	3.5545	0.282	0	0	0
11/02/2014	R210	08/05/2014	160.00	Put	Bond Future	3,534.5400	3.5345	3,544.5300	3.5445	0.283	0	0	0
11/02/2014	R210	08/05/2014	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	R210	08/05/2014	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	R210	08/05/2014	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	R210	07/08/2014			Bond Future	158.8006	158.8006	158.7889	158.7889	(0.007)	0.0000	0.0000	0
11/02/2014	R210	07/08/2014	159.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	R210	07/08/2014	159.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	R210	07/08/2014	158.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	R210	07/08/2014	159.01	Put	Bond Future	209.4200	0.2094	221.1400	0.2211	5.596	0	0	0
11/02/2014	R210	07/08/2014	159.00	Put	Bond Future	199.4200	0.1994	211.1400	0.2111	5.877	0	0	0
11/02/2014	R210	07/08/2014	158.99	Put	Bond Future	189.4200	0.1894	201.1400	0.2011	6.187	0	0	0
11/02/2014	R211	06/02/2014			Bond Future	125.8670	125.8670	125.8670	125.8670	0.000	0.0000	0.0000	0
11/02/2014	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	R211	08/05/2014	130.00	Put	Bond Future	2,373.2300	2.3732	2,203.1900	2.2032	(7.165)	0	0	0
11/02/2014	R211	08/05/2014			Bond Future	127.6268	127.6268	127.7968	127.7968	0.133	0.0000	0.0000	390
11/02/2014	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	R211	08/05/2014	129.99	Put	Bond Future	2,363.2300	2.3632	2,193.1900	2.1932	(7.195)	0	0	0
11/02/2014	R211	08/05/2014	130.01	Put	Bond Future	2,383.2300	2.3832	2,213.1900	2.2132	(7.135)	0	0	0
11/02/2014	R211	07/08/2014	127.99	Put	Bond Future	13.3300	0.0133	0.0000	0.0000	(100.000)	0	0	0
11/02/2014	R211	07/08/2014			Bond Future	127.9767	127.9767	128.1481	128.1481	0.134	0.0000	0.0000	0
11/02/2014	R211	07/08/2014	128.01	Put	Bond Future	33.3300	0.0333	0.0000	0.0000	(100.000)	0	0	0
11/02/2014	R211	07/08/2014	128.00	Call	Bond Future	0.0000	0.0000	148.1000	0.1481	100.000	0	0	0
11/02/2014	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	138.1000	0.1381	100.000	0	0	0
11/02/2014	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	158.1000	0.1581	100.000	0	0	0
11/02/2014	R211	07/08/2014	128.00	Put	Bond Future	23.3300	0.0233	0.0000	0.0000	(100.000)	0	0	0
11/02/2014	R212	06/02/2014			Bond Future	126.7701	126.7701	126.7701	126.7701	0.000	0.0000	0.0000	0
11/02/2014	R212	08/05/2014			Bond Future	128.8258	128.8258	128.8166	128.8166	(0.007)	0.0000	0.0000	21,791
11/02/2014	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
11/02/2014	R212	08/05/2014	131.99	Put	Bond Future	3,164.1900	3.1642	3,173.3600	3.1734	0.290	0	0	0
11/02/2014	R212	08/05/2014	132.01	Put	Bond Future	3,184.1900	3.1842	3,193.3600	3.1934	0.288	0	0	0
11/02/2014	R212	08/05/2014	132.00	Put	Bond Future	3,174.1900	3.1742	3,183.3600	3.1834	0.289	0	0	0
11/02/2014	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	R212	07/08/2014	128.99	Call	Bond Future	51.8700	0.0519	41.4400	0.0414	(20.108)	0	0	0
11/02/2014	R212	07/08/2014			Bond Future	129.0419	129.0419	129.0314	129.0314	(0.008)	0.0000	0.0000	0
11/02/2014	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	R212	07/08/2014	129.00	Call	Bond Future	41.8700	0.0419	31.4400	0.0314	(24.910)	0	0	0
11/02/2014	R212	07/08/2014	129.01	Call	Bond Future	31.8700	0.0319	21.4400	0.0214	(32.727)	0	0	0
11/02/2014	R213	06/02/2014			Bond Future	9.1350	84.8907	9.1350	84.8907	0.000	0.0000	0.0000	0
11/02/2014	R213	08/05/2014	7.65	Put	Bond Future	13,332.2600	13.3323	13,109.5000	13.1095	(1.671)	0	0	0
11/02/2014	R213	08/05/2014			Bond Future	9.2833	82.1486	9.2513	82.3798	(0.344)	0.0000	0.0000	21,730
11/02/2014	R213	08/05/2014	7.64	Put	Bond Future	13,417.7300	13.4177	13,194.7800	13.1948	(1.662)	0	0	0
11/02/2014	R213	08/05/2014	7.66	Put	Bond Future	13,246.9900	13.2470	13,024.4300	13.0244	(1.680)	0	0	0
11/02/2014	R213	08/05/2014	7.65	Call	Bond Future	178.3500	0.1784	186.8300	0.1868	4.755	0	0	0
11/02/2014	R213	08/05/2014	7.64	Call	Bond Future	174.1200	0.1741	182.4100	0.1824	4.761	0	0	0
11/02/2014	R213	08/05/2014	7.66	Call	Bond Future	182.6600	0.1827	191.3400	0.1913	4.752	0	0	0
11/02/2014	R213	07/08/2014	8.86	Call	Bond Future	2,807.0100	2.8070	2,887.8600	2.8879	2.880	0	0	0
11/02/2014	R213	07/08/2014			Bond Future	9.3741	83.3646	9.3412	83.5985	(0.351)	0.0000	0.0000	0
11/02/2014	R213	07/08/2014	8.84	Call	Bond Future	2,753.4700	2.7535	2,833.1600	2.8332	2.894	0	0	0
11/02/2014	R213	07/08/2014	8.85	Call	Bond Future	2,780.1600	2.7802	2,860.4300	2.8604	2.887	0	0	0
11/02/2014	R213	07/08/2014	8.84	Put	Bond Future	6,678.3000	6.6783	6,524.0700	6.5241	(2.309)	0	0	0
11/02/2014	R213	07/08/2014	8.86	Put	Bond Future	6,579.9100	6.5799	6,426.8400	6.4268	(2.326)	0	0	0
11/02/2014	R213	07/08/2014	8.85	Put	Bond Future	6,628.9800	6.6290	6,475.3300	6.4753	(2.318)	0	0	0
11/02/2014	R213	06/11/2014	8.84	Call	Bond Future	3,405.4200	3.4054	3,492.1100	3.4921	2.546	0	0	0
11/02/2014	R213	06/11/2014	8.85	Put	Bond Future	7,833.8100	7.8338	7,682.7800	7.6828	(1.928)	0	0	0
11/02/2014	R213	06/11/2014			Bond Future	9.4554	81.1641	9.4214	81.4023	(0.360)	0.0000	0.0000	0
11/02/2014	R213	06/11/2014	8.85	Call	Bond Future	3,432.5000	3.4325	3,519.7000	3.5197	2.540	0	0	0
11/02/2014	R213	06/11/2014	8.86	Call	Bond Future	3,459.4400	3.4594	3,547.1400	3.5471	2.535	0	0	0
11/02/2014	R213	06/11/2014	8.84	Put	Bond Future	7,882.3400	7.8823	7,730.8000	7.7308	(1.923)	0	0	0
11/02/2014	R213	06/11/2014	8.86	Put	Bond Future	7,785.2300	7.7852	7,634.7000	7.6347	(1.934)	0	0	0
11/02/2014	R214	06/02/2014			Bond Future	9.2850	75.5199	9.2850	75.5199	0.000	0.0000	0.0000	0
11/02/2014	R214	08/05/2014			Bond Future	9.4862	72.4360	9.4595	72.6314	(0.282)	0.0000	0.0000	5,055
11/02/2014	R214	08/05/2014	9.00	Call	Bond Future	1,691.7600	1.6918	1,742.7600	1.7428	3.015	0	0	0
11/02/2014	R214	08/05/2014	8.99	Put	Bond Future	5,447.6100	5.4476	5,302.5500	5.3025	(2.663)	0	0	0
11/02/2014	R214	08/05/2014	9.01	Put	Bond Future	5,338.3000	5.3383	5,194.5100	5.1945	(2.694)	0	0	0
11/02/2014	R214	08/05/2014	9.00	Put	Bond Future	5,392.7700	5.3928	5,248.3400	5.2483	(2.678)	0	0	0
11/02/2014	R214	08/05/2014	9.01	Call	Bond Future	1,716.6400	1.7166	1,768.2800	1.7683	3.008	0	0	0
11/02/2014	R214	08/05/2014	8.99	Call	Bond Future	1,667.1200	1.6671	1,717.4900	1.7175	3.021	0	0	0
11/02/2014	R214	07/08/2014	9.54	Put	Bond Future	4,663.4900	4.6635	4,557.2000	4.5572	(2.279)	0	0	0
11/02/2014	R214	07/08/2014			Bond Future	9.5701	73.4150	9.5426	73.6126	(0.287)	0.0000	0.0000	0
11/02/2014	R214	07/08/2014	9.56	Put	Bond Future	4,589.0700	4.5891	4,483.7700	4.4838	(2.295)	0	0	0
11/02/2014	R214	07/08/2014	9.55	Put	Bond Future	4,626.1600	4.6262	4,520.3600	4.5204	(2.287)	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
11/02/2014	R214	07/08/2014	9.56	Call	Bond Future	4,516.6600	4.5167	4,608.9600	4.6090	2.044	0	0	0
11/02/2014	R214	07/08/2014	9.54	Call	Bond Future	4,446.9000	4.4469	4,538.2100	4.5382	2.053	0	0	0
11/02/2014	R214	07/08/2014	9.55	Call	Bond Future	4,481.7200	4.4817	4,573.5200	4.5735	2.048	0	0	0
11/02/2014	R214	06/11/2014	9.64	Call	Bond Future	5,452.2500	5.4523	5,550.8400	5.5508	1.808	0	0	0
11/02/2014	R214	06/11/2014			Bond Future	9.6453	71.3093	9.6170	71.5106	(0.294)	0.0000	0.0000	0
11/02/2014	R214	06/11/2014	9.65	Call	Bond Future	5,486.6800	5.4867	5,585.6800	5.5857	1.804	0	0	0
11/02/2014	R214	06/11/2014	9.66	Call	Bond Future	5,521.1900	5.5212	5,620.6100	5.6206	1.801	0	0	0
11/02/2014	R214	06/11/2014	9.64	Put	Bond Future	5,490.1200	5.4901	5,387.3900	5.3874	(1.871)	0	0	0
11/02/2014	R214	06/11/2014	9.66	Put	Bond Future	5,417.3900	5.4174	5,315.4900	5.3155	(1.881)	0	0	0
11/02/2014	R214	06/11/2014	9.65	Put	Bond Future	5,453.6500	5.4537	5,351.3300	5.3513	(1.876)	0	0	0
11/02/2014	R248	06/02/2014			Bond Future	9.3700	97.6315	9.3700	97.6315	0.000	0.0000	0.0000	0
11/02/2014	R248	08/05/2014	9.04	Put	Bond Future	5,154.4200	5.1544	4,953.4400	4.9534	(3.899)	0	0	0
11/02/2014	R248	08/05/2014			Bond Future	9.5694	93.5355	9.5478	93.7365	(0.226)	0.0000	0.0000	13,650
11/02/2014	R248	08/05/2014	9.06	Put	Bond Future	4,950.3500	4.9504	4,749.3700	4.7494	(4.060)	0	0	0
11/02/2014	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	R248	08/05/2014	9.05	Put	Bond Future	5,052.2900	5.0523	4,851.3100	4.8513	(3.978)	0	0	0
11/02/2014	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	R248	07/08/2014			Bond Future	9.6568	94.7985	9.6346	95.0017	(0.230)	0.0000	0.0000	0
11/02/2014	R248	07/08/2014	9.65	Call	Bond Future	0.0000	0.0000	141.2000	0.1412	100.000	0	0	0
11/02/2014	R248	07/08/2014	9.64	Put	Bond Future	153.3700	0.1534	0.0000	0.0000	(100.000)	0	0	0
11/02/2014	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	R248	07/08/2014	9.65	Put	Bond Future	62.0200	0.0620	0.0000	0.0000	(100.000)	0	0	0
11/02/2014	R248	07/08/2014	9.66	Call	Bond Future	29.1600	0.0292	232.3800	0.2324	696.914	0	0	0
11/02/2014	R248	07/08/2014	9.64	Call	Bond Future	0.0000	0.0000	49.8500	0.0499	100.000	0	0	0
11/02/2014	R248	06/11/2014	9.72	Put	Bond Future	139.2200	0.1392	0.0000	0.0000	(100.000)	0	0	0
11/02/2014	R248	06/11/2014			Bond Future	9.7355	91.8992	9.7125	92.1064	(0.236)	0.0000	0.0000	0
11/02/2014	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
11/02/2014	R248	06/11/2014	9.72	Call	Bond Future	0.0000	0.0000	67.9500	0.0680	100.000	0	0	0
11/02/2014	R248	06/11/2014	9.73	Put	Bond Future	49.2400	0.0492	0.0000	0.0000	(100.000)	0	0	0
11/02/2014	R248	06/11/2014	9.73	Call	Bond Future	0.0000	0.0000	157.9300	0.1579	100.000	0	0	0
11/02/2014	R248	06/11/2014	9.74	Call	Bond Future	40.5700	0.0406	247.7400	0.2477	510.648	0	0	0

**Total**

**394537**