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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/09/2014 TO 08/09/2014

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
9/8/2014	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	0904	31/03/2036		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
9/8/2014	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	2025	06/11/2014	117.01	Call	Bond Future	1,050.1100	1.0501	990.5100	0.9905	(5.676)	0	0	0
9/8/2014	2025	06/11/2014			Bond Future	118.0601	118.0601	118.0005	118.0005	(0.050)	0.0000	0.0000	16
9/8/2014	2025	06/11/2014	116.99	Call	Bond Future	1,070.1100	1.0701	1,010.5100	1.0105	(5.570)	0	0	0
9/8/2014	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2025	06/11/2014	117.00	Call	Bond Future	1,060.1100	1.0601	1,000.5100	1.0005	(5.622)	0	0	0
9/8/2014	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2025	05/02/2015			Bond Future	118.7912	118.7912	118.7277	118.7277	(0.053)	0.0000	0.0000	0
9/8/2014	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2025	05/02/2015	118.99	Put	Bond Future	198.7900	0.1988	262.3400	0.2623	31.968	0	0	0
9/8/2014	2025	05/02/2015	119.01	Put	Bond Future	218.7900	0.2188	282.3400	0.2823	29.046	0	0	0
9/8/2014	2025	05/02/2015	119.00	Put	Bond Future	208.7900	0.2088	272.3400	0.2723	30.437	0	0	0
9/8/2014	2030	06/11/2014	9.01	Call	Bond Future	4,604.0600	4.6041	3,687.4400	3.6874	(19.909)	0	0	0
9/8/2014	2030	06/11/2014			Bond Future	8.4332	98.5430	8.5449	97.6264	1.324	0.0000	0.0000	4,188
9/8/2014	2030	06/11/2014	8.99	Call	Bond Future	4,449.7300	4.4497	3,533.1100	3.5331	(20.599)	0	0	0
9/8/2014	2030	06/11/2014	9.00	Call	Bond Future	4,526.9400	4.5269	3,610.3200	3.6103	(20.248)	0	0	0
9/8/2014	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2030	05/02/2015			Bond Future	8.4909	96.0998	8.6064	95.1661	1.360	0.0000	0.0000	0
9/8/2014	2030	05/02/2015	9.25	Call	Bond Future	5,907.2700	5.9073	4,973.5600	4.9736	(15.806)	0	0	0
9/8/2014	2030	05/02/2015	9.24	Call	Bond Future	5,832.8700	5.8329	4,899.1600	4.8992	(16.008)	0	0	0
9/8/2014	2030	05/02/2015	9.26	Call	Bond Future	5,981.5800	5.9816	5,047.8700	5.0479	(15.610)	0	0	0
9/8/2014	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2030	07/05/2015			Bond Future	8.5368	97.7603	8.6565	96.8051	1.403	0.0000	0.0000	0
9/8/2014	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2030	07/05/2015	8.74	Call	Bond Future	1,612.8700	1.6129	657.6900	0.6577	(59.222)	0	0	0
9/8/2014	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2030	07/05/2015	8.75	Call	Bond Future	1,691.2400	1.6912	736.0600	0.7361	(56.478)	0	0	0
9/8/2014	2030	07/05/2015	8.76	Call	Bond Future	1,769.5100	1.7695	814.3300	0.8143	(53.980)	0	0	0

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9/8/2014	2037	06/11/2014	9.69	Call	Bond Future	8,661.1400		8.6611	7,697.4100	7.6974	(11.127)	0	0	0
9/8/2014	2037	06/11/2014	9.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2037	06/11/2014			Bond Future	8.7177		100.2347	8.8190	99.2709	1.162	0.0000	0.0000	6,708
9/8/2014	2037	06/11/2014	9.70	Call	Bond Future	8,743.7500		8.7438	7,780.0200	7.7800	(11.022)	0	0	0
9/8/2014	2037	06/11/2014	9.71	Call	Bond Future	8,826.2400		8.8262	7,862.5100	7.8625	(10.919)	0	0	0
9/8/2014	2037	06/11/2014	9.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2037	06/11/2014	9.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2037	05/02/2015	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2037	05/02/2015			Bond Future	8.7753		97.5679	8.8799	96.5863	1.191	0.0000	0.0000	3,280
9/8/2014	2037	05/02/2015	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2037	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2037	05/02/2015	9.50	Call	Bond Future	6,494.8900		6.4949	5,513.2700	5.5133	(15.114)	0	0	0
9/8/2014	2037	05/02/2015	9.51	Call	Bond Future	6,579.6300		6.5796	5,598.0100	5.5980	(14.919)	0	0	0
9/8/2014	2037	05/02/2015	9.49	Call	Bond Future	6,410.0200		6.4100	5,428.4000	5.4284	(15.314)	0	0	0
9/8/2014	2037	07/05/2015	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2037	07/05/2015			Bond Future	8.8225		99.2539	8.9306	98.2500	1.225	0.0000	0.0000	0
9/8/2014	2037	07/05/2015	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2037	07/05/2015	9.01	Call	Bond Future	1,731.2200		1.7312	727.2900	0.7273	(57.990)	0	0	0
9/8/2014	2037	07/05/2015	8.99	Call	Bond Future	1,548.8900		1.5489	544.9600	0.5450	(64.816)	0	0	0
9/8/2014	2037	07/05/2015	9.00	Call	Bond Future	1,640.1200		1.6401	636.1900	0.6362	(61.211)	0	0	0
9/8/2014	2037	07/05/2015	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2038	06/11/2014	120.01	Call	Bond Future	3,200.5400		3.2005	3,196.7400	3.1967	(0.119)	0	0	0
9/8/2014	2038	06/11/2014			Bond Future	123.2105		123.2105	123.2067	123.2067	(0.003)	0.0000	0.0000	1,860
9/8/2014	2038	06/11/2014	119.99	Call	Bond Future	3,220.5400		3.2205	3,216.7400	3.2167	(0.118)	0	0	0
9/8/2014	2038	06/11/2014	120.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2038	06/11/2014	120.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2038	06/11/2014	119.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2038	06/11/2014	120.00	Call	Bond Future	3,210.5400		3.2105	3,206.7400	3.2067	(0.118)	0	0	0
9/8/2014	2038	05/02/2015	123.00	Call	Bond Future	879.5300		0.8795	872.3600	0.8724	(0.815)	0	0	0
9/8/2014	2038	05/02/2015			Bond Future	123.8795		123.8795	123.8724	123.8724	(0.006)	0.0000	0.0000	0
9/8/2014	2038	05/02/2015	123.01	Call	Bond Future	869.5300		0.8695	862.3600	0.8624	(0.825)	0	0	0
9/8/2014	2038	05/02/2015	122.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2038	05/02/2015	123.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2038	05/02/2015	122.99	Call	Bond Future	889.5300		0.8895	882.3600	0.8824	(0.806)	0	0	0
9/8/2014	2038	05/02/2015	123.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2044	06/11/2014			Bond Future	8.7810		102.1020	8.8924	100.9500	1.269	0.0000	0.0000	2,473
9/8/2014	2044	06/11/2014	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2044	06/11/2014	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2044	06/11/2014	8.99	Call	Bond Future	2,141.9100		2.1419	989.9100	0.9899	(53.784)	0	0	0
9/8/2014	2044	06/11/2014	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2044	06/11/2014	9.00	Call	Bond Future	2,242.4000		2.2424	1,090.4000	1.0904	(51.374)	0	0	0
9/8/2014	2044	06/11/2014	9.01	Call	Bond Future	2,342.7000		2.3427	1,190.7000	1.1907	(49.174)	0	0	0
9/8/2014	2044	05/02/2015	9.00	Call	Bond Future	1,663.9900		1.6640	490.9900	0.4910	(70.493)	0	0	0
9/8/2014	2044	05/02/2015	9.01	Call	Bond Future	1,764.1000		1.7641	591.1000	0.5911	(66.493)	0	0	0
9/8/2014	2044	05/02/2015			Bond Future	8.8363		99.3397	8.9512	98.1667	1.300	0.0000	0.0000	0
9/8/2014	2044	05/02/2015	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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9/8/2014	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2044	05/02/2015	8.99	Call	Bond Future	1,563.7000	1.5637	390.7000	0.3907	(75.014)	0	0	0
9/8/2014	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2044	07/05/2015			Bond Future	8.8818	101.0563	9.0004	99.8577	1.335	0.0000	0.0000	0
9/8/2014	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	103.8300	0.1038	100.000	0	0	0
9/8/2014	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	3.7100	0.0037	100.000	0	0	0
9/8/2014	2044	07/05/2015	9.01	Call	Bond Future	1,294.8900	1.2949	96.2500	0.0963	(92.567)	0	0	0
9/8/2014	2044	07/05/2015	8.99	Call	Bond Future	1,094.8100	1.0948	0.0000	0.0000	(100.000)	0	0	0
9/8/2014	2044	07/05/2015	9.00	Call	Bond Future	1,194.9300	1.1949	0.0000	0.0000	(100.000)	0	0	0
9/8/2014	2046	06/11/2014	104.45	Call	Bond Future	19,231.5000	19.2315	19,227.6300	19.2276	(0.020)	0	0	0
9/8/2014	2046	06/11/2014			Bond Future	123.6815	123.6815	123.6776	123.6776	(0.003)	0.0000	0.0000	5,389
9/8/2014	2046	06/11/2014	104.43	Call	Bond Future	19,251.5000	19.2515	19,247.6300	19.2476	(0.020)	0	0	0
9/8/2014	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2046	06/11/2014	104.44	Call	Bond Future	19,241.5000	19.2415	19,237.6300	19.2376	(0.020)	0	0	0
9/8/2014	2046	05/02/2015			Bond Future	125.6594	125.6594	125.6522	125.6522	(0.006)	0.0000	0.0000	0
9/8/2014	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2046	05/02/2015	123.99	Call	Bond Future	1,669.4100	1.6694	1,662.1800	1.6622	(0.433)	0	0	0
9/8/2014	2046	05/02/2015	124.01	Call	Bond Future	1,649.4100	1.6494	1,642.1800	1.6422	(0.438)	0	0	0
9/8/2014	2046	05/02/2015	124.00	Call	Bond Future	1,659.4100	1.6594	1,652.1800	1.6522	(0.436)	0	0	0
9/8/2014	2050	06/11/2014			Bond Future	133.2949	133.2949	133.2907	133.2907	(0.003)	0.0000	0.0000	2,490
9/8/2014	2050	06/11/2014	126.00	Call	Bond Future	7,294.9100	7.2949	7,290.6600	7.2907	(0.058)	0	0	0
9/8/2014	2050	06/11/2014	126.01	Call	Bond Future	7,284.9100	7.2849	7,280.6600	7.2807	(0.058)	0	0	0
9/8/2014	2050	06/11/2014	125.99	Call	Bond Future	7,304.9100	7.3049	7,300.6600	7.3007	(0.058)	0	0	0
9/8/2014	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2050	05/02/2015			Bond Future	133.9783	133.9783	133.9704	133.9704	(0.006)	0.0000	0.0000	0
9/8/2014	2050	05/02/2015	130.01	Call	Bond Future	3,968.2500	3.9682	3,960.3600	3.9604	(0.199)	0	0	0
9/8/2014	2050	05/02/2015	129.99	Call	Bond Future	3,988.2500	3.9882	3,980.3600	3.9804	(0.198)	0	0	0
9/8/2014	2050	05/02/2015	130.00	Call	Bond Future	3,978.2500	3.9782	3,970.3600	3.9704	(0.198)	0	0	0
9/8/2014	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	8608	21/12/2026			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
9/8/2014	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	AL12	06/11/2014			Index Future	522.3230	522.3230	517.5600	517.5600	(0.912)	0.0000	0.0000	0
9/8/2014	AL12	05/02/2015			Index Future	530.6110	530.6110	525.7560	525.7560	(0.915)	0.0000	0.0000	0
9/8/2014	AL12	07/05/2015			Index Future	539.7620	539.7620	534.7890	534.7890	(0.921)	0.0000	0.0000	0
9/8/2014	AL37	06/11/2014			Index Future	440.8730	440.8730	439.4430	439.4430	(0.324)	0.0000	0.0000	0
9/8/2014	AL37	05/02/2015			Index Future	447.8690	447.8690	446.4010	446.4010	(0.328)	0.0000	0.0000	0
9/8/2014	AL7T	06/11/2014			Index Future	522.1700	522.1700	519.3970	519.3970	(0.531)	0.0000	0.0000	1
9/8/2014	AL7T	05/02/2015			Index Future	530.4560	530.4560	527.6220	527.6220	(0.534)	0.0000	0.0000	0
9/8/2014	ALBI	06/11/2014			Index Future	474.2280	474.2280	471.2630	471.2630	(0.625)	0.0000	0.0000	584
9/8/2014	ALBI	05/02/2015			Index Future	481.7530	481.7530	478.7260	478.7260	(0.628)	0.0000	0.0000	65
9/8/2014	ALBI	07/05/2015			Index Future	490.0620	490.0620	486.9510	486.9510	(0.635)	0.0000	0.0000	0
9/8/2014	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	C201	22/12/2014			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
9/8/2014	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
9/8/2014	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
9/8/2014	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	EL28	06/11/2014			Bond Future	124.7351	124.7351	124.5862	124.5862	(0.119)	0.0000	0.0000	0
9/8/2014	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	EL28	06/11/2014	122.00	Call	Bond Future	2,735.0800	2.7351	2,586.1800	2.5862	(5.444)	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
9/8/2014	EL28	06/11/2014	122.01	Call	Bond Future	2,725.0800	2.7251	2,576.1800	2.5762	(5.464)	0	0	0
9/8/2014	EL28	06/11/2014	121.99	Call	Bond Future	2,745.0800	2.7451	2,596.1800	2.5962	(5.424)	0	0	0
9/8/2014	EL28	05/02/2015	126.00	Call	Bond Future	729.7800	0.7298	575.3800	0.5754	(21.157)	0	0	0
9/8/2014	EL28	05/02/2015			Bond Future	126.7298	126.7298	126.5754	126.5754	(0.122)	0.0000	0.0000	0
9/8/2014	EL28	05/02/2015	126.01	Call	Bond Future	719.7800	0.7198	565.3800	0.5654	(21.451)	0	0	0
9/8/2014	EL28	05/02/2015	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	EL28	05/02/2015	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	EL28	05/02/2015	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	EL28	05/02/2015	125.99	Call	Bond Future	739.7800	0.7398	585.3800	0.5854	(20.871)	0	0	0
9/8/2014	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	ES33	06/11/2014			Bond Future	9.4609	84.0671	9.5622	83.3065	1.070	0.0000	0.0000	6,220
9/8/2014	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	ES33	06/11/2014	10.29	Call	Bond Future	5,926.7000	5.9267	5,166.1300	5.1661	(12.833)	0	0	0
9/8/2014	ES33	06/11/2014	10.30	Call	Bond Future	5,994.1500	5.9941	5,233.5800	5.2336	(12.689)	0	0	0
9/8/2014	ES33	06/11/2014	10.31	Call	Bond Future	6,061.5000	6.0615	5,300.9300	5.3009	(12.548)	0	0	0
9/8/2014	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	ES33	05/02/2015	10.00	Call	Bond Future	3,274.0100	3.2740	2,499.1800	2.4992	(23.666)	0	0	0
9/8/2014	ES33	05/02/2015			Bond Future	9.5467	85.4011	9.6514	84.6263	1.097	0.0000	0.0000	0
9/8/2014	ES33	05/02/2015	10.01	Call	Bond Future	3,343.9700	3.3440	2,569.1400	2.5691	(23.171)	0	0	0
9/8/2014	ES33	05/02/2015	9.99	Call	Bond Future	3,203.9600	3.2040	2,429.1300	2.4291	(24.184)	0	0	0
9/8/2014	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	ES33	07/05/2015			Bond Future	9.6164	83.0847	9.7251	82.2919	1.130	0.0000	0.0000	0
9/8/2014	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	ES33	07/05/2015	9.76	Call	Bond Future	1,045.3100	1.0453	252.5000	0.2525	(75.844)	0	0	0
9/8/2014	ES33	07/05/2015	9.74	Call	Bond Future	900.9200	0.9009	108.1100	0.1081	(88.000)	0	0	0
9/8/2014	ES33	07/05/2015	9.75	Call	Bond Future	973.1600	0.9732	180.3500	0.1804	(81.468)	0	0	0
9/8/2014	GOVI	06/11/2014	449.01	Call	GOVI	235,530.0000	23.5530	208,270.0000	20.8270	(11.574)	0	0	0
9/8/2014	GOVI	06/11/2014			GOVI	472.5630	472.5630	469.8370	469.8370	(0.577)	0.0000	0.0000	398
9/8/2014	GOVI	06/11/2014	448.99	Call	GOVI	235,730.0000	23.5730	208,470.0000	20.8470	(11.564)	0	0	0
9/8/2014	GOVI	06/11/2014	449.00	Call	GOVI	235,630.0000	23.5630	208,370.0000	20.8370	(11.569)	0	0	0
9/8/2014	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	GOVI	05/02/2015	459.99	Call	GOVI	200,720.0000	20.0720	172,860.0000	17.2860	(13.880)	0	0	0
9/8/2014	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	GOVI	05/02/2015			GOVI	480.0620	480.0620	477.2760	477.2760	(0.580)	0.0000	0.0000	45
9/8/2014	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	GOVI	05/02/2015	460.00	Call	GOVI	200,620.0000	20.0620	172,760.0000	17.2760	(13.887)	0	0	0
9/8/2014	GOVI	05/02/2015	460.01	Call	GOVI	200,520.0000	20.0520	172,660.0000	17.2660	(13.894)	0	0	0
9/8/2014	GOVI	07/05/2015	449.99	Call	GOVI	383,510.0000	38.3510	354,860.0000	35.4860	(7.470)	0	0	0
9/8/2014	GOVI	07/05/2015			GOVI	488.3410	488.3410	485.4760	485.4760	(0.587)	0.0000	0.0000	0

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
9/8/2014	GOVI	07/05/2015	450.00	Call	GOVI	383,410.0000		38.3410	354,760.0000	35.4760	(7.472)	0	0	0
9/8/2014	GOVI	07/05/2015	450.01	Call	GOVI	383,310.0000		38.3310	354,660.0000	35.4660	(7.474)	0	0	0
9/8/2014	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
9/8/2014	ICAA	06/11/2014			Can-Do Interest Rate	144.9120		144.9120	144.9038	144.9038	(0.006)	0.0000	0.0000	571
9/8/2014	IGOV	06/11/2014			Index Future	220.3000		220.3000	220.2390	220.2390	(0.028)	0.0000	0.0000	1,191
9/8/2014	IGOV	05/02/2015			Index Future	223.8220		223.8220	223.7540	223.7540	(0.030)	0.0000	0.0000	0
9/8/2014	IGOV	07/05/2015			Index Future	227.7090		227.7090	227.6240	227.6240	(0.037)	0.0000	0.0000	0
9/8/2014	ILBI	06/11/2014			Index Future	596.7750		596.7750	596.6490	596.6490	(0.021)	0.0000	0.0000	0
9/8/2014	ILBI	05/02/2015			Index Future	606.2620		606.2620	606.1290	606.1290	(0.022)	0.0000	0.0000	157
9/8/2014	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
9/8/2014	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
9/8/2014	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
9/8/2014	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
9/8/2014	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
9/8/2014	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
9/8/2014	JBAF	17/09/2014			Jibar Tradeable Future	6.1300		93.8700	6.1400	93.8600	0.163	0.0000	0.0000	33,000
9/8/2014	JBAF	15/10/2014			Jibar Tradeable Future	6.1900		93.8100	6.2000	93.8000	0.162	0.0000	0.0000	0
9/8/2014	JBAF	19/11/2014			Jibar Tradeable Future	6.2300		93.7700	6.2400	93.7600	0.161	0.0000	0.0000	0
9/8/2014	JBAF	17/12/2014			Jibar Tradeable Future	6.2600		93.7400	6.2900	93.7100	0.479	0.0000	0.0000	0
9/8/2014	JBAF	21/01/2015			Jibar Tradeable Future	6.3100		93.6900	6.3500	93.6500	0.634	0.0000	0.0000	0
9/8/2014	JBAF	18/02/2015			Jibar Tradeable Future	6.3600		93.6400	6.4000	93.6000	0.629	0.0000	0.0000	0
9/8/2014	JBAF	18/03/2015			Jibar Tradeable Future	6.4100		93.5900	6.4400	93.5600	0.468	0.0000	0.0000	2,850
9/8/2014	JBAF	17/06/2015			Jibar Tradeable Future	6.5900		93.4100	6.6400	93.3600	0.759	0.0000	0.0000	5,000
9/8/2014	JBAF	16/09/2015			Jibar Tradeable Future	6.7100		93.2900	6.7700	93.2300	0.894	0.0000	0.0000	0
9/8/2014	JBAF	15/12/2015			Jibar Tradeable Future	6.8500		93.1500	6.9300	93.0700	1.168	0.0000	0.0000	0
9/8/2014	JBAF	16/03/2016			Jibar Tradeable Future	7.0000		93.0000	7.0900	92.9100	1.286	0.0000	0.0000	0
9/8/2014	JBAF	15/06/2016			Jibar Tradeable Future	7.1600		92.8400	7.2600	92.7400	1.397	0.0000	0.0000	0
9/8/2014	R023	06/11/2014			Bond Future	7.7097		101.7677	7.7965	101.2435	1.126	0.0000	0.0000	9,834
9/8/2014	R023	06/11/2014	8.59	Put	Bond Future	42.8600		0.0429	58.3000	0.0583	36.024	0	0	0
9/8/2014	R023	06/11/2014	8.61	Put	Bond Future	39.0100		0.0390	53.1300	0.0531	36.196	0	0	0
9/8/2014	R023	06/11/2014	8.59	Call	Bond Future	5,202.5100		5.2025	4,693.8000	4.6938	(9.778)	0	0	0
9/8/2014	R023	06/11/2014	8.60	Put	Bond Future	40.8900		0.0409	55.6600	0.0557	36.121	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
9/8/2014	R023	06/11/2014	8.60	Call	Bond Future	5,257.1900	5.2572	4,747.8100	4.7478	(9.689)	0	0	0
9/8/2014	R023	06/11/2014	8.61	Call	Bond Future	5,311.9200	5.3119	4,801.8900	4.8019	(9.602)	0	0	0
9/8/2014	R023	05/02/2015			Bond Future	7.7670	103.3825	7.8580	102.8474	1.172	0.0000	0.0000	0
9/8/2014	R023	05/02/2015	8.74	Put	Bond Future	268.9500	0.2689	325.3000	0.3253	20.952	0	0	0
9/8/2014	R023	05/02/2015	8.75	Call	Bond Future	5,855.8800	5.8559	5,375.9500	5.3760	(8.196)	0	0	0
9/8/2014	R023	05/02/2015	8.76	Call	Bond Future	5,904.5700	5.9046	5,423.5200	5.4235	(8.147)	0	0	0
9/8/2014	R023	05/02/2015	8.74	Call	Bond Future	5,807.1500	5.8072	5,328.3400	5.3283	(8.245)	0	0	0
9/8/2014	R023	05/02/2015	8.76	Put	Bond Future	256.6700	0.2567	310.7800	0.3108	21.082	0	0	0
9/8/2014	R023	05/02/2015	8.75	Put	Bond Future	262.8100	0.2628	318.0400	0.3180	21.015	0	0	0
9/8/2014	R023	07/05/2015	8.14	Call	Bond Future	3,508.6300	3.5086	3,153.1700	3.1532	(10.131)	0	0	0
9/8/2014	R023	07/05/2015	8.15	Put	Bond Future	1,547.5800	1.5476	1,740.1900	1.7402	12.446	0	0	0
9/8/2014	R023	07/05/2015			Bond Future	7.7986	101.2395	7.8945	100.6895	1.230	0.0000	0.0000	0
9/8/2014	R023	07/05/2015	8.15	Call	Bond Future	3,544.4400	3.5444	3,187.0800	3.1871	(10.082)	0	0	0
9/8/2014	R023	07/05/2015	8.16	Call	Bond Future	3,580.4200	3.5804	3,221.1700	3.2212	(10.034)	0	0	0
9/8/2014	R023	07/05/2015	8.14	Put	Bond Future	1,567.8900	1.5679	1,762.4000	1.7624	12.406	0	0	0
9/8/2014	R023	07/05/2015	8.16	Put	Bond Future	1,527.4700	1.5275	1,718.1900	1.7182	12.486	0	0	0
9/8/2014	R023	06/08/2015	9.07	Put	Bond Future	685.2500	0.6853	773.2600	0.7733	12.843	0	0	911
9/8/2014	R023	06/08/2015	8.24	Call	Bond Future	4,248.8000	4.2488	3,885.5200	3.8855	(8.550)	0	0	0
9/8/2014	R023	06/08/2015			Bond Future	7.7982	103.1968	7.8974	102.6416	1.272	0.0000	0.0000	0
9/8/2014	R023	06/08/2015	9.07	Call	Bond Future	7,520.4500	7.5204	7,053.2900	7.0533	(6.212)	0	0	0
9/8/2014	R023	06/08/2015	8.26	Put	Bond Future	1,766.6800	1.7667	1,955.4700	1.9555	10.686	0	0	0
9/8/2014	R023	06/08/2015	8.25	Put	Bond Future	1,785.6600	1.7857	1,975.9900	1.9760	10.659	0	0	0
9/8/2014	R023	06/08/2015	8.24	Put	Bond Future	1,804.8000	1.8048	1,996.6900	1.9967	10.632	0	0	0
9/8/2014	R023	06/08/2015	8.25	Call	Bond Future	4,284.1100	4.2841	3,919.2700	3.9193	(8.516)	0	0	0
9/8/2014	R023	06/08/2015	8.26	Call	Bond Future	4,319.5300	4.3195	3,953.1500	3.9531	(8.482)	0	0	0
9/8/2014	R157	06/11/2014	6.19	Put	Bond Future	397.4700	0.3975	494.8600	0.4949	24.502	0	0	0
9/8/2014	R157	06/11/2014			Bond Future	6.5917	107.6751	6.7365	107.5527	2.196	0.0000	0.0000	0
9/8/2014	R157	06/11/2014	6.21	Put	Bond Future	384.3200	0.3843	480.3400	0.4803	24.984	0	0	0
9/8/2014	R157	06/11/2014	6.20	Put	Bond Future	390.8700	0.3909	487.5800	0.4876	24.742	0	0	0
9/8/2014	R157	06/11/2014	6.21	Call	Bond Future	60.4800	0.0605	34.0900	0.0341	(43.634)	0	0	0
9/8/2014	R157	06/11/2014	6.19	Call	Bond Future	56.6200	0.0566	31.6000	0.0316	(44.189)	0	0	0
9/8/2014	R157	06/11/2014	6.20	Call	Bond Future	58.5300	0.0585	32.8300	0.0328	(43.909)	0	0	0
9/8/2014	R157	05/02/2015	8.74	Call	Bond Future	1,216.5700	1.2166	1,096.3000	1.0963	(9.886)	0	0	0
9/8/2014	R157	05/02/2015	8.75	Put	Bond Future	15.9700	0.0160	22.7300	0.0227	42.329	0	0	0
9/8/2014	R157	05/02/2015			Bond Future	6.6949	109.3837	6.9095	109.2566	3.205	0.0000	0.0000	0
9/8/2014	R157	05/02/2015	8.74	Put	Bond Future	16.2700	0.0163	23.1400	0.0231	42.225	0	0	0
9/8/2014	R157	05/02/2015	8.76	Put	Bond Future	15.6700	0.0157	22.3200	0.0223	42.438	0	0	0
9/8/2014	R157	05/02/2015	8.75	Call	Bond Future	1,222.0800	1.2221	1,101.7000	1.1017	(9.850)	0	0	0
9/8/2014	R157	05/02/2015	8.76	Call	Bond Future	1,227.5800	1.2276	1,107.0900	1.1071	(9.815)	0	0	0
9/8/2014	R186	06/11/2014	8.15	Put	Bond Future	1,147.6100	1.1476	1,484.3100	1.4843	29.339	0	0	0
9/8/2014	R186	06/11/2014	8.53	Call	Bond Future	4,590.9100	4.5909	3,838.7500	3.8388	(16.384)	0	0	0
9/8/2014	R186	06/11/2014	7.70	Call	Bond Future	587.2500	0.5873	372.5000	0.3725	(36.569)	0	0	1,500
9/8/2014	R186	06/11/2014	8.14	Call	Bond Future	2,183.9900	2.1840	1,652.9800	1.6530	(24.314)	0	0	0
9/8/2014	R186	06/11/2014	8.30	Call	Bond Future	3,079.5500	3.0795	2,442.1200	2.4421	(20.699)	0	0	100
9/8/2014	R186	06/11/2014	8.50	Call	Bond Future	4,382.3300	4.3823	3,642.3400	3.6423	(16.886)	0	0	0
9/8/2014	R186	06/11/2014	9.17	Call	Bond Future	9,377.2700	9.3773	8,511.6000	8.5116	(9.232)	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
9/8/2014	R186	06/11/2014			Bond Future	8.0232	123.0468	8.1250	122.1720	1.269	0.0000	0.0000	48,649
9/8/2014	R186	06/11/2014	7.80	Put	Bond Future	2,785.6100	2.7856	3,380.0900	3.3801	21.341	0	0	0
9/8/2014	R186	06/11/2014	8.45	Put	Bond Future	433.6200	0.4336	590.6200	0.5906	36.207	0	0	6,000
9/8/2014	R186	06/11/2014	8.53	Put	Bond Future	323.7000	0.3237	446.3900	0.4464	37.902	0	0	100
9/8/2014	R186	06/11/2014	7.70	Put	Bond Future	3,424.0200	3.4240	4,084.1200	4.0841	19.279	0	0	0
9/8/2014	R186	06/11/2014	8.15	Call	Bond Future	2,235.4600	2.2355	1,697.3100	1.6973	(24.073)	0	0	0
9/8/2014	R186	06/11/2014	8.16	Call	Bond Future	2,287.5600	2.2876	1,742.3300	1.7423	(23.835)	0	0	0
9/8/2014	R186	06/11/2014	8.60	Put	Bond Future	247.7100	0.2477	345.1300	0.3451	39.328	0	0	0
9/8/2014	R186	06/11/2014	8.00	Call	Bond Future	1,533.5200	1.5335	1,106.1800	1.1062	(27.867)	0	0	1,500
9/8/2014	R186	06/11/2014	8.50	Put	Bond Future	361.7700	0.3618	496.6300	0.4966	37.278	0	0	7,000
9/8/2014	R186	06/11/2014	8.30	Put	Bond Future	722.2800	0.7223	959.7000	0.9597	32.871	0	0	100
9/8/2014	R186	06/11/2014	9.17	Put	Bond Future	19.1700	0.0192	28.3500	0.0284	47.887	0	0	2,010
9/8/2014	R186	06/11/2014	7.80	Call	Bond Future	836.3500	0.8364	555.9800	0.5560	(33.523)	0	0	100
9/8/2014	R186	06/11/2014	8.60	Call	Bond Future	5,087.5900	5.0876	4,310.1600	4.3102	(15.281)	0	0	0
9/8/2014	R186	06/11/2014	8.14	Put	Bond Future	1,181.4500	1.1814	1,525.2900	1.5253	29.103	0	0	0
9/8/2014	R186	06/11/2014	8.16	Put	Bond Future	1,114.4900	1.1145	1,444.1100	1.4441	29.576	0	0	0
9/8/2014	R186	06/11/2014	8.45	Call	Bond Future	4,041.4600	4.0415	3,323.6100	3.3236	(17.762)	0	0	0
9/8/2014	R186	06/11/2014	8.00	Put	Bond Future	1,734.2600	1.7343	2,181.7700	2.1818	25.804	0	0	0
9/8/2014	R186	05/02/2015	9.00	Call	Bond Future	7,925.4900	7.9255	7,145.7900	7.1458	(9.838)	0	0	0
9/8/2014	R186	05/02/2015			Bond Future	8.0790	119.7033	8.1849	118.8115	1.311	0.0000	0.0000	540
9/8/2014	R186	05/02/2015	8.75	Call	Bond Future	6,293.6500	6.2937	5,576.0700	5.5761	(11.402)	0	0	0
9/8/2014	R186	05/02/2015	8.76	Call	Bond Future	6,356.9300	6.3569	5,636.4800	5.6365	(11.333)	0	0	0
9/8/2014	R186	05/02/2015	8.74	Call	Bond Future	6,230.7900	6.2308	5,516.1300	5.5161	(11.470)	0	0	0
9/8/2014	R186	05/02/2015	8.76	Put	Bond Future	779.8600	0.7799	951.2100	0.9512	21.972	0	0	0
9/8/2014	R186	05/02/2015	8.75	Put	Bond Future	795.8200	0.7958	970.0400	0.9700	21.892	0	0	0
9/8/2014	R186	05/02/2015	9.00	Put	Bond Future	469.8300	0.4698	581.9300	0.5819	23.860	0	0	9,600
9/8/2014	R186	05/02/2015	8.74	Put	Bond Future	812.2700	0.8123	989.4100	0.9894	21.808	0	0	0
9/8/2014	R186	07/05/2015			Bond Future	8.1182	121.7707	8.2287	120.8568	1.362	0.0000	0.0000	0
9/8/2014	R186	07/05/2015	8.25	Call	Bond Future	4,085.5400	4.0855	3,567.7100	3.5677	(12.675)	0	0	0
9/8/2014	R186	07/05/2015	8.24	Put	Bond Future	3,033.7400	3.0337	3,433.1800	3.4332	13.167	0	0	0
9/8/2014	R186	07/05/2015	8.26	Put	Bond Future	2,960.5300	2.9605	3,353.2100	3.3532	13.264	0	0	0
9/8/2014	R186	07/05/2015	8.25	Put	Bond Future	2,996.9700	2.9970	3,393.0200	3.3930	13.215	0	0	0
9/8/2014	R186	07/05/2015	8.26	Call	Bond Future	4,131.1100	4.1311	3,609.9100	3.6099	(12.616)	0	0	0
9/8/2014	R186	07/05/2015	8.24	Call	Bond Future	4,040.2200	4.0402	3,525.7800	3.5258	(12.733)	0	0	0
9/8/2014	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R197	06/11/2014			Bond Future	288.9256	288.9256	288.9150	288.9150	(0.004)	0.0000	0.0000	939
9/8/2014	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R197	06/11/2014	285.00	Call	Bond Future	3,925.6000	3.9256	3,915.0000	3.9150	(0.270)	0	0	0
9/8/2014	R197	06/11/2014	285.01	Call	Bond Future	3,915.6000	3.9156	3,905.0000	3.9050	(0.271)	0	0	0
9/8/2014	R197	06/11/2014	284.99	Call	Bond Future	3,935.6000	3.9356	3,925.0000	3.9250	(0.269)	0	0	0
9/8/2014	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R197	05/02/2015	288.99	Put	Bond Future	1,460.7000	1.4607	1,479.0300	1.4790	1.255	0	0	0
9/8/2014	R197	05/02/2015			Bond Future	287.5293	287.5293	287.5110	287.5110	(0.006)	0.0000	0.0000	0
9/8/2014	R197	05/02/2015	289.01	Put	Bond Future	1,480.7000	1.4807	1,499.0300	1.4990	1.238	0	0	0
9/8/2014	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R197	05/02/2015	289.00	Put	Bond Future	1,470.7000	1.4707	1,489.0300	1.4890	1.246	0	0	0
9/8/2014	R197	05/02/2015	289.00	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
9/8/2014	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R202	06/11/2014	226.99	Call	Bond Future	5,859.5900	5.8596	5,851.5200	5.8515	(0.138)	0	0	0
9/8/2014	R202	06/11/2014			Bond Future	232.8496	232.8496	232.8415	232.8415	(0.003)	0.0000	0.0000	47,402
9/8/2014	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R202	06/11/2014	227.00	Call	Bond Future	5,849.5900	5.8496	5,841.5200	5.8415	(0.138)	0	0	0
9/8/2014	R202	06/11/2014	227.01	Call	Bond Future	5,839.5900	5.8396	5,831.5200	5.8315	(0.138)	0	0	0
9/8/2014	R202	05/02/2015	233.01	Call	Bond Future	367.0200	0.3670	353.2400	0.3532	(3.755)	0	0	0
9/8/2014	R202	05/02/2015			Bond Future	233.3770	233.3770	233.3632	233.3632	(0.006)	0.0000	0.0000	0
9/8/2014	R202	05/02/2015	232.99	Call	Bond Future	387.0200	0.3870	373.2400	0.3732	(3.561)	0	0	0
9/8/2014	R202	05/02/2015	233.00	Call	Bond Future	377.0200	0.3770	363.2400	0.3632	(3.655)	0	0	0
9/8/2014	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R203	06/11/2014	6.86	Call	Bond Future	510.9600	0.5110	375.9100	0.3759	(26.431)	0	0	0
9/8/2014	R203	06/11/2014	6.98	Call	Bond Future	710.3600	0.7104	547.9800	0.5480	(22.859)	0	0	14
9/8/2014	R203	06/11/2014			Bond Future	6.7850	105.0144	6.8753	104.7794	1.331	0.0000	0.0000	14,059
9/8/2014	R203	06/11/2014	6.84	Call	Bond Future	481.2600	0.4813	351.0300	0.3510	(27.060)	0	0	45
9/8/2014	R203	06/11/2014	6.85	Call	Bond Future	495.9800	0.4960	363.3300	0.3633	(26.745)	0	0	0
9/8/2014	R203	06/11/2014	6.98	Put	Bond Future	203.6100	0.2036	276.3000	0.2763	35.701	0	0	0
9/8/2014	R203	06/11/2014	6.84	Put	Bond Future	338.0900	0.3381	442.9300	0.4429	31.009	0	0	0
9/8/2014	R203	06/11/2014	6.86	Put	Bond Future	315.7500	0.3157	415.7700	0.4158	31.677	0	0	0
9/8/2014	R203	06/11/2014	6.85	Put	Bond Future	326.7900	0.3268	429.2100	0.4292	31.341	0	0	0
9/8/2014	R203	05/02/2015	7.69	Call	Bond Future	2,115.0200	2.1150	1,899.7400	1.8997	(10.179)	0	0	55
9/8/2014	R203	05/02/2015			Bond Future	6.8310	106.6808	6.9323	106.4393	1.482	0.0000	0.0000	0
9/8/2014	R203	05/02/2015	8.34	Put	Bond Future	10.7900	0.0108	14.8700	0.0149	37.813	0	0	0
9/8/2014	R203	05/02/2015	8.35	Call	Bond Future	3,559.6200	3.5596	3,322.0400	3.3220	(6.674)	0	0	0
9/8/2014	R203	05/02/2015	8.36	Call	Bond Future	3,582.0800	3.5821	3,344.3700	3.3444	(6.636)	0	0	0
9/8/2014	R203	05/02/2015	8.34	Call	Bond Future	3,537.1700	3.5372	3,299.7300	3.2997	(6.713)	0	0	0
9/8/2014	R203	05/02/2015	8.36	Put	Bond Future	9.9900	0.0100	13.8000	0.0138	38.138	0	0	0
9/8/2014	R203	05/02/2015	7.69	Put	Bond Future	88.8100	0.0888	115.0500	0.1151	29.546	0	0	0
9/8/2014	R203	05/02/2015	8.35	Put	Bond Future	10.3800	0.0104	14.3200	0.0143	37.958	0	0	0
9/8/2014	R203	07/05/2015			Bond Future	6.8113	104.3525	6.9271	104.1010	1.700	0.0000	0.0000	0
9/8/2014	R203	07/05/2015	7.24	Put	Bond Future	419.8200	0.4198	500.9500	0.5009	19.325	0	0	0
9/8/2014	R203	07/05/2015	7.26	Put	Bond Future	406.9100	0.4069	486.1300	0.4861	19.469	0	0	0
9/8/2014	R203	07/05/2015	7.25	Put	Bond Future	413.1800	0.4132	493.3400	0.4933	19.401	0	0	0
9/8/2014	R203	07/05/2015	7.25	Call	Bond Future	1,361.9800	1.3620	1,190.6400	1.1906	(12.580)	0	0	0
9/8/2014	R203	07/05/2015	7.26	Call	Bond Future	1,377.2000	1.3772	1,204.9200	1.2049	(12.509)	0	0	0
9/8/2014	R203	07/05/2015	7.24	Call	Bond Future	1,347.1200	1.3471	1,176.7500	1.1767	(12.647)	0	0	0
9/8/2014	R204	06/11/2014	7.99	Put	Bond Future	11.0300	0.0110	16.2000	0.0162	46.872	0	0	1,270
9/8/2014	R204	06/11/2014			Bond Future	7.0740	106.3664	7.1626	106.0494	1.253	0.0000	0.0000	12,681
9/8/2014	R204	06/11/2014	6.99	Put	Bond Future	756.3800	0.7564	939.2100	0.9392	24.172	0	0	0
9/8/2014	R204	06/11/2014	7.01	Put	Bond Future	715.8300	0.7158	892.4800	0.8925	24.678	0	0	0
9/8/2014	R204	06/11/2014	6.99	Call	Bond Future	454.6700	0.4547	320.5400	0.3205	(29.501)	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
9/8/2014	R204	06/11/2014	7.00	Put	Bond Future	735.9300	0.7359	915.6800	0.9157	24.425	0	0	0
9/8/2014	R204	06/11/2014	7.99	Call	Bond Future	3,230.7100	3.2307	2,918.9200	2.9189	(9.651)	0	0	0
9/8/2014	R204	06/11/2014	7.00	Call	Bond Future	470.1700	0.4702	332.9600	0.3330	(29.183)	0	0	0
9/8/2014	R204	06/11/2014	7.01	Call	Bond Future	486.0200	0.4860	345.7100	0.3457	(28.869)	0	0	0
9/8/2014	R204	05/02/2015			Bond Future	7.1237	104.0191	7.2199	103.6944	1.349	0.0000	0.0000	0
9/8/2014	R204	05/02/2015	8.25	Call	Bond Future	3,799.8600	3.7999	3,495.4400	3.4954	(8.011)	0	0	0
9/8/2014	R204	05/02/2015	8.26	Call	Bond Future	3,830.0100	3.8300	3,525.0600	3.5251	(7.962)	0	0	0
9/8/2014	R204	05/02/2015	8.24	Call	Bond Future	3,769.5800	3.7696	3,465.6700	3.4657	(8.062)	0	0	0
9/8/2014	R204	05/02/2015	8.26	Put	Bond Future	70.8800	0.0709	90.6400	0.0906	27.878	0	0	0
9/8/2014	R204	05/02/2015	8.25	Put	Bond Future	73.0700	0.0731	93.3600	0.0934	27.768	0	0	0
9/8/2014	R204	05/02/2015	8.24	Put	Bond Future	75.1400	0.0751	95.9400	0.0959	27.682	0	0	0
9/8/2014	R204	07/05/2015	7.51	Put	Bond Future	733.8900	0.7339	849.6200	0.8496	15.769	0	0	0
9/8/2014	R204	07/05/2015			Bond Future	7.1363	105.8153	7.2420	105.4792	1.481	0.0000	0.0000	0
9/8/2014	R204	07/05/2015	7.50	Put	Bond Future	744.5200	0.7445	861.5000	0.8615	15.712	0	0	0
9/8/2014	R204	07/05/2015	7.49	Call	Bond Future	1,874.9700	1.8750	1,657.0800	1.6571	(11.621)	0	0	0
9/8/2014	R204	07/05/2015	7.50	Call	Bond Future	1,895.6500	1.8956	1,676.5000	1.6765	(11.561)	0	0	0
9/8/2014	R204	07/05/2015	7.51	Call	Bond Future	1,916.4400	1.9164	1,696.0400	1.6960	(11.500)	0	0	0
9/8/2014	R204	07/05/2015	7.49	Put	Bond Future	755.2800	0.7553	873.5200	0.8735	15.655	0	0	0
9/8/2014	R204	06/08/2015	7.74	Call	Bond Future	2,572.0600	2.5721	2,330.4100	2.3304	(9.395)	0	0	0
9/8/2014	R204	06/08/2015	7.75	Put	Bond Future	622.1100	0.6221	716.4800	0.7165	15.169	0	0	0
9/8/2014	R204	06/08/2015			Bond Future	7.0835	103.8194	7.1963	103.4824	1.593	0.0000	0.0000	0
9/8/2014	R204	06/08/2015	8.41	Call	Bond Future	4,125.4100	4.1254	3,833.1600	3.8332	(7.084)	0	0	0
9/8/2014	R204	06/08/2015	7.74	Put	Bond Future	630.0100	0.6300	725.3200	0.7253	15.128	0	0	0
9/8/2014	R204	06/08/2015	7.76	Put	Bond Future	614.2900	0.6143	707.7400	0.7077	15.213	0	0	0
9/8/2014	R204	06/08/2015	8.41	Put	Bond Future	247.8200	0.2478	292.5300	0.2925	18.041	0	0	699
9/8/2014	R204	06/08/2015	7.75	Call	Bond Future	2,593.3900	2.5934	2,350.8000	2.3508	(9.354)	0	0	0
9/8/2014	R204	06/08/2015	7.76	Call	Bond Future	2,614.7900	2.6148	2,371.2800	2.3713	(9.313)	0	0	0
9/8/2014	R207	06/11/2014	7.36	Put	Bond Future	673.0500	0.6731	841.8000	0.8418	25.072	0	0	0
9/8/2014	R207	06/11/2014			Bond Future	7.3240	102.0155	7.4117	101.6443	1.199	0.0000	0.0000	35,102
9/8/2014	R207	06/11/2014	7.35	Put	Bond Future	692.8500	0.6928	865.0000	0.8650	24.847	0	0	0
9/8/2014	R207	06/11/2014	7.36	Call	Bond Future	825.6300	0.8256	623.1400	0.6231	(24.526)	0	0	0
9/8/2014	R207	06/11/2014	7.34	Call	Bond Future	780.9500	0.7809	585.2800	0.5853	(25.055)	0	0	0
9/8/2014	R207	06/11/2014	7.35	Call	Bond Future	803.1100	0.8031	604.0200	0.6040	(24.790)	0	0	0
9/8/2014	R207	06/11/2014	7.34	Put	Bond Future	713.0300	0.7130	888.6000	0.8886	24.623	0	0	0
9/8/2014	R207	05/02/2015	8.49	Put	Bond Future	109.5500	0.1096	136.6600	0.1367	24.747	0	0	0
9/8/2014	R207	05/02/2015			Bond Future	7.3777	99.9931	7.4715	99.6133	1.272	0.0000	0.0000	0
9/8/2014	R207	05/02/2015	8.51	Put	Bond Future	103.7700	0.1038	129.6200	0.1296	24.911	0	0	0
9/8/2014	R207	05/02/2015	8.50	Call	Bond Future	4,537.0500	4.5370	4,183.7500	4.1838	(7.787)	0	0	0
9/8/2014	R207	05/02/2015	8.51	Call	Bond Future	4,572.4400	4.5724	4,218.5000	4.2185	(7.741)	0	0	0
9/8/2014	R207	05/02/2015	8.49	Call	Bond Future	4,501.4400	4.5014	4,148.7600	4.1488	(7.835)	0	0	0
9/8/2014	R207	05/02/2015	8.50	Put	Bond Future	106.7600	0.1068	133.2500	0.1332	24.813	0	0	0
9/8/2014	R207	07/05/2015			Bond Future	7.4062	101.7202	7.5074	101.3282	1.367	0.0000	0.0000	0
9/8/2014	R207	07/05/2015	8.25	Call	Bond Future	3,691.5700	3.6916	3,378.2300	3.3782	(8.488)	0	0	0
9/8/2014	R207	07/05/2015	7.73	Call	Bond Future	2,269.3200	2.2693	2,019.6700	2.0197	(11.001)	0	0	66
9/8/2014	R207	07/05/2015	8.24	Put	Bond Future	489.1800	0.4892	568.7700	0.5688	16.270	0	0	0
9/8/2014	R207	07/05/2015	8.26	Put	Bond Future	474.3800	0.4744	551.9600	0.5520	16.354	0	0	0
9/8/2014	R207	07/05/2015	7.73	Put	Bond Future	1,022.3500	1.0223	1,164.6200	1.1646	13.916	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
9/8/2014	R207	07/05/2015	8.25	Put	Bond Future	481.7300	0.4817	560.3100	0.5603	16.312	0	0	0
9/8/2014	R207	07/05/2015	8.26	Call	Bond Future	3,721.5000	3.7215	3,407.1600	3.4072	(8.447)	0	0	0
9/8/2014	R207	07/05/2015	8.24	Call	Bond Future	3,661.7300	3.6617	3,349.4000	3.3494	(8.530)	0	0	0
9/8/2014	R208	06/11/2014	7.46	Call	Bond Future	831.2000	0.8312	608.9800	0.6090	(26.735)	0	0	0
9/8/2014	R208	06/11/2014			Bond Future	7.4790	97.1200	7.5714	96.6692	1.235	0.0000	0.0000	16,437
9/8/2014	R208	06/11/2014	7.44	Call	Bond Future	784.1900	0.7842	570.1800	0.5702	(27.291)	0	0	0
9/8/2014	R208	06/11/2014	7.45	Call	Bond Future	807.4800	0.8075	589.3700	0.5894	(27.011)	0	0	0
9/8/2014	R208	06/11/2014	7.44	Put	Bond Future	975.2500	0.9753	1,212.0100	1.2120	24.277	0	0	0
9/8/2014	R208	06/11/2014	8.50	Put	Bond Future	13.4500	0.0135	19.4500	0.0195	44.610	0	0	1,520
9/8/2014	R208	06/11/2014	7.46	Put	Bond Future	924.2200	0.9242	1,152.7700	1.1528	24.729	0	0	0
9/8/2014	R208	06/11/2014	7.45	Put	Bond Future	949.5100	0.9495	1,182.1700	1.1822	24.503	0	0	0
9/8/2014	R208	06/11/2014	8.50	Call	Bond Future	4,854.8300	4.8548	4,410.0600	4.4101	(9.161)	0	0	0
9/8/2014	R208	05/02/2015	8.51	Call	Bond Future	4,679.0100	4.6790	4,264.9800	4.2650	(8.849)	0	0	0
9/8/2014	R208	05/02/2015			Bond Future	7.5334	98.6614	7.6311	98.2009	1.296	0.0000	0.0000	0
9/8/2014	R208	05/02/2015	8.49	Call	Bond Future	4,599.2900	4.5993	4,187.2600	4.1873	(8.959)	0	0	0
9/8/2014	R208	05/02/2015	8.51	Put	Bond Future	192.1400	0.1921	238.6300	0.2386	24.196	0	0	0
9/8/2014	R208	05/02/2015	8.50	Put	Bond Future	196.8800	0.1969	244.3500	0.2443	24.111	0	0	0
9/8/2014	R208	05/02/2015	8.49	Put	Bond Future	201.7100	0.2017	250.2000	0.2502	24.039	0	0	0
9/8/2014	R208	05/02/2015	8.50	Call	Bond Future	4,639.1200	4.6391	4,226.0700	4.2261	(8.904)	0	0	0
9/8/2014	R208	07/05/2015	8.01	Call	Bond Future	3,048.6000	3.0486	2,726.0600	2.7261	(10.580)	0	0	0
9/8/2014	R208	07/05/2015			Bond Future	7.5621	96.9628	7.6660	96.4889	1.375	0.0000	0.0000	0
9/8/2014	R208	07/05/2015	7.99	Call	Bond Future	2,988.4900	2.9885	2,669.2000	2.6692	(10.684)	0	0	0
9/8/2014	R208	07/05/2015	8.00	Call	Bond Future	3,018.4800	3.0185	2,697.5600	2.6976	(10.632)	0	0	0
9/8/2014	R208	07/05/2015	7.99	Put	Bond Future	1,055.8300	1.0558	1,210.4300	1.2104	14.643	0	0	0
9/8/2014	R208	07/05/2015	8.01	Put	Bond Future	1,026.7700	1.0268	1,178.1200	1.1781	14.740	0	0	0
9/8/2014	R208	07/05/2015	8.00	Put	Bond Future	1,041.2200	1.0412	1,194.1900	1.1942	14.691	0	0	0
9/8/2014	R208	06/08/2015			Bond Future	7.5509	98.8382	7.6593	98.3604	1.435	0.0000	0.0000	0
9/8/2014	R208	06/08/2015	8.00	Call	Bond Future	3,264.6000	3.2646	2,951.4100	2.9514	(9.594)	0	0	0
9/8/2014	R208	06/08/2015	8.01	Call	Bond Future	3,292.9700	3.2930	2,978.3700	2.9784	(9.554)	0	0	0
9/8/2014	R208	06/08/2015	8.85	Call	Bond Future	5,992.0000	5.9920	5,584.2200	5.5842	(6.805)	0	0	0
9/8/2014	R208	06/08/2015	7.99	Call	Bond Future	3,236.3400	3.2363	2,924.5500	2.9245	(9.634)	0	0	0
9/8/2014	R208	06/08/2015	8.01	Put	Bond Future	1,288.6600	1.2887	1,451.8400	1.4518	12.663	0	0	0
9/8/2014	R208	06/08/2015	8.00	Put	Bond Future	1,303.4000	1.3034	1,467.9900	1.4680	12.628	0	0	0
9/8/2014	R208	06/08/2015	7.99	Put	Bond Future	1,318.2900	1.3183	1,484.2800	1.4843	12.591	0	0	0
9/8/2014	R208	06/08/2015	8.85	Put	Bond Future	449.6800	0.4497	519.6800	0.5197	15.567	0	0	198
9/8/2014	R209	06/11/2014	9.50	Call	Bond Future	6,555.4100	6.5554	5,794.8100	5.7948	(11.603)	0	0	0
9/8/2014	R209	06/11/2014	8.95	Call	Bond Future	3,149.9600	3.1500	2,551.5600	2.5516	(18.997)	0	0	2,050
9/8/2014	R209	06/11/2014	8.99	Put	Bond Future	596.3100	0.5963	776.8300	0.7768	30.273	0	0	0
9/8/2014	R209	06/11/2014	10.00	Call	Bond Future	9,805.0000	9.8050	9,011.6200	9.0116	(8.092)	0	0	0
9/8/2014	R209	06/11/2014	9.05	Put	Bond Future	493.5800	0.4936	648.0900	0.6481	31.304	0	0	0
9/8/2014	R209	06/11/2014			Bond Future	8.6304	77.6561	8.7316	76.8585	1.173	0.0000	0.0000	25,706
9/8/2014	R209	06/11/2014	9.58	Put	Bond Future	71.0500	0.0711	98.5500	0.0986	38.705	0	0	907
9/8/2014	R209	06/11/2014	8.95	Put	Bond Future	673.9700	0.6740	873.2600	0.8733	29.570	0	0	0
9/8/2014	R209	06/11/2014	9.01	Put	Bond Future	560.2600	0.5603	731.8100	0.7318	30.620	0	0	0
9/8/2014	R209	06/11/2014	9.50	Put	Bond Future	98.0400	0.0980	135.1300	0.1351	37.831	0	0	5,500
9/8/2014	R209	06/11/2014	10.05	Call	Bond Future	10,122.6300	10.1226	9,328.2800	9.3283	(7.847)	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
9/8/2014	R209	06/11/2014	9.00	Put	Bond Future	578.0500	0.5780	754.0500	0.7541	30.447	0	0	0
9/8/2014	R209	06/11/2014	8.50	Call	Bond Future	1,152.2800	1.1523	821.0100	0.8210	(28.749)	0	0	5,500
9/8/2014	R209	06/11/2014	8.75	Put	Bond Future	1,190.6200	1.1906	1,499.3700	1.4994	25.932	0	0	0
9/8/2014	R209	06/11/2014	9.95	Call	Bond Future	9,485.5700	9.4856	8,693.4000	8.6934	(8.351)	0	0	0
9/8/2014	R209	06/11/2014	8.99	Call	Bond Future	3,373.5000	3.3735	2,756.3300	2.7563	(18.295)	0	0	0
9/8/2014	R209	06/11/2014	9.25	Call	Bond Future	4,940.8500	4.9408	4,229.7900	4.2298	(14.391)	0	0	0
9/8/2014	R209	06/11/2014	10.05	Put	Bond Future	7.7200	0.0077	11.0600	0.0111	43.264	0	0	2,050
9/8/2014	R209	06/11/2014	10.00	Put	Bond Future	10.0500	0.0100	14.3600	0.0144	42.886	0	0	1,640
9/8/2014	R209	06/11/2014	9.05	Call	Bond Future	3,719.0500	3.7190	3,075.8700	3.0759	(17.294)	0	0	2,050
9/8/2014	R209	06/11/2014	9.58	Call	Bond Future	7,079.7800	7.0798	6,309.5900	6.3096	(10.879)	0	0	0
9/8/2014	R209	06/11/2014	9.00	Call	Bond Future	3,430.2400	3.4302	2,808.5500	2.8086	(18.124)	0	0	1,640
9/8/2014	R209	06/11/2014	9.25	Put	Bond Future	251.0700	0.2511	337.7000	0.3377	34.504	0	0	2,200
9/8/2014	R209	06/11/2014	8.75	Call	Bond Future	2,131.9400	2.1319	1,643.0000	1.6430	(22.934)	0	0	2,200
9/8/2014	R209	06/11/2014	9.01	Call	Bond Future	3,487.3400	3.4873	2,861.2000	2.8612	(17.955)	0	0	0
9/8/2014	R209	06/11/2014	8.50	Put	Bond Future	2,198.5800	2.1986	2,665.0000	2.6650	21.215	0	0	0
9/8/2014	R209	06/11/2014	9.95	Put	Bond Future	13.0200	0.0130	18.5400	0.0185	42.396	0	0	2,050
9/8/2014	R209	05/02/2015	9.00	Put	Bond Future	1,637.7300	1.6377	1,909.1800	1.9092	16.575	0	0	0
9/8/2014	R209	05/02/2015			Bond Future	8.6843	78.8886	8.7885	78.0762	1.201	0.0000	0.0000	0
9/8/2014	R209	05/02/2015	9.25	Call	Bond Future	5,323.0600	5.3231	4,705.5800	4.7056	(11.600)	0	0	0
9/8/2014	R209	05/02/2015	9.26	Call	Bond Future	5,376.2700	5.3763	4,756.0500	4.7561	(11.536)	0	0	0
9/8/2014	R209	05/02/2015	9.25	Put	Bond Future	1,069.0600	1.0691	1,264.0000	1.2640	18.235	0	0	0
9/8/2014	R209	05/02/2015	9.24	Call	Bond Future	5,270.1900	5.2702	4,655.4800	4.6555	(11.664)	0	0	0
9/8/2014	R209	05/02/2015	9.00	Call	Bond Future	4,057.8500	4.0579	3,516.8800	3.5169	(13.331)	0	0	0
9/8/2014	R209	05/02/2015	9.24	Put	Bond Future	1,088.1900	1.0882	1,285.9000	1.2859	18.169	0	0	0
9/8/2014	R209	05/02/2015	9.26	Put	Bond Future	1,050.3800	1.0504	1,242.5800	1.2426	18.298	0	0	0
9/8/2014	R209	07/05/2015			Bond Future	8.7255	77.1009	8.8332	76.2701	1.233	0.0000	0.0000	0
9/8/2014	R209	07/05/2015	8.99	Put	Bond Future	2,620.3900	2.6204	2,935.7800	2.9358	12.036	0	0	0
9/8/2014	R209	07/05/2015	9.01	Put	Bond Future	2,559.6500	2.5597	2,869.6600	2.8697	12.111	0	0	0
9/8/2014	R209	07/05/2015	9.00	Put	Bond Future	2,589.8800	2.5899	2,902.5700	2.9026	12.074	0	0	0
9/8/2014	R209	07/05/2015	8.99	Call	Bond Future	4,637.5500	4.6375	4,122.1400	4.1221	(11.114)	0	0	0
9/8/2014	R209	07/05/2015	9.00	Call	Bond Future	4,681.7100	4.6817	4,163.6000	4.1636	(11.067)	0	0	0
9/8/2014	R209	07/05/2015	9.01	Call	Bond Future	4,726.0400	4.7260	4,205.2500	4.2052	(11.020)	0	0	0
9/8/2014	R209	06/08/2015	8.99	Put	Bond Future	3,325.8300	3.3258	3,661.0900	3.6611	10.080	0	0	0
9/8/2014	R209	06/08/2015			Bond Future	8.7489	78.5928	8.8588	77.7502	1.255	0.0000	0.0000	0
9/8/2014	R209	06/08/2015	9.01	Put	Bond Future	3,262.2500	3.2623	3,592.8300	3.5928	10.133	0	0	0
9/8/2014	R209	06/08/2015	9.90	Call	Bond Future	9,453.1400	9.4531	8,770.9400	8.7709	(7.217)	0	0	0
9/8/2014	R209	06/08/2015	9.00	Call	Bond Future	5,199.2900	5.1993	4,689.5900	4.6896	(9.803)	0	0	0
9/8/2014	R209	06/08/2015	9.01	Call	Bond Future	5,242.0100	5.2420	4,729.9700	4.7300	(9.768)	0	0	0
9/8/2014	R209	06/08/2015	8.99	Call	Bond Future	5,156.7200	5.1567	4,649.3600	4.6494	(9.839)	0	0	0
9/8/2014	R209	06/08/2015	9.00	Put	Bond Future	3,293.9100	3.2939	3,626.8300	3.6268	10.107	0	0	0
9/8/2014	R209	06/08/2015	9.90	Put	Bond Future	1,285.6900	1.2857	1,446.1100	1.4461	12.477	0	0	2,914
9/8/2014	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R210	06/11/2014			Bond Future	173.7194	173.7194	173.5126	173.5126	(0.119)	0.0000	0.0000	642
9/8/2014	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R210	06/11/2014	169.00	Call	Bond Future	4,719.3500	4.7194	4,512.5900	4.5126	(4.381)	0	0	0
9/8/2014	R210	06/11/2014	169.01	Call	Bond Future	4,709.3500	4.7094	4,502.5900	4.5026	(4.390)	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
9/8/2014	R210	06/11/2014	168.99	Call	Bond Future	4,729.3500	4.7294	4,522.5900	4.5226	(4.372)	0	0	0
9/8/2014	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R210	05/02/2015			Bond Future	176.4973	176.4973	176.2825	176.2825	(0.122)	0.0000	0.0000	0
9/8/2014	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R210	05/02/2015	175.01	Call	Bond Future	1,487.3100	1.4873	1,272.5400	1.2725	(14.440)	0	0	0
9/8/2014	R210	05/02/2015	174.99	Call	Bond Future	1,507.3100	1.5073	1,292.5400	1.2925	(14.249)	0	0	0
9/8/2014	R210	05/02/2015	175.00	Call	Bond Future	1,497.3100	1.4973	1,282.5400	1.2825	(14.344)	0	0	0
9/8/2014	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R211	06/11/2014	130.00	Call	Bond Future	2,389.1200	2.3891	2,381.0400	2.3810	(0.338)	0	0	0
9/8/2014	R211	06/11/2014	130.01	Call	Bond Future	2,379.1200	2.3791	2,371.0400	2.3710	(0.340)	0	0	0
9/8/2014	R211	06/11/2014			Bond Future	132.3891	132.3891	132.3810	132.3810	(0.006)	0.0000	0.0000	1,120
9/8/2014	R211	06/11/2014	129.99	Call	Bond Future	2,399.1200	2.3991	2,391.0400	2.3910	(0.337)	0	0	0
9/8/2014	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R211	05/02/2015			Bond Future	132.9004	132.9004	132.8887	132.8887	(0.009)	0.0000	0.0000	0
9/8/2014	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R211	05/02/2015	132.99	Put	Bond Future	89.6400	0.0896	101.2800	0.1013	12.985	0	0	0
9/8/2014	R211	05/02/2015	133.01	Put	Bond Future	109.6400	0.1096	121.2800	0.1213	10.617	0	0	0
9/8/2014	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R211	05/02/2015	133.00	Put	Bond Future	99.6400	0.0996	111.2800	0.1113	11.682	0	0	0
9/8/2014	R212	06/11/2014			Bond Future	137.4088	137.4088	137.4033	137.4033	(0.004)	0.0000	0.0000	14,864
9/8/2014	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R212	06/11/2014	135.00	Call	Bond Future	2,408.7800	2.4088	2,403.3100	2.4033	(0.227)	0	0	0
9/8/2014	R212	06/11/2014	135.01	Call	Bond Future	2,398.7800	2.3988	2,393.3100	2.3933	(0.228)	0	0	0
9/8/2014	R212	06/11/2014	134.99	Call	Bond Future	2,418.7800	2.4188	2,413.3100	2.4133	(0.226)	0	0	0
9/8/2014	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R212	05/02/2015			Bond Future	137.8436	137.8436	137.8345	137.8345	(0.007)	0.0000	0.0000	0
9/8/2014	R212	05/02/2015	137.99	Put	Bond Future	146.4100	0.1464	155.5400	0.1555	6.236	0	0	0
9/8/2014	R212	05/02/2015	138.01	Put	Bond Future	166.4100	0.1664	175.5400	0.1755	5.486	0	0	0
9/8/2014	R212	05/02/2015	138.00	Put	Bond Future	156.4100	0.1564	165.5400	0.1655	5.837	0	0	0
9/8/2014	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R213	06/11/2014	8.84	Call	Bond Future	3,484.4900	3.4845	2,773.6700	2.7737	(20.400)	0	0	0
9/8/2014	R213	06/11/2014	8.85	Put	Bond Future	547.8400	0.5478	751.6100	0.7516	37.195	0	0	0
9/8/2014	R213	06/11/2014			Bond Future	8.4635	88.5602	8.5802	87.6404	1.378	0.0000	0.0000	28,678
9/8/2014	R213	06/11/2014	8.85	Call	Bond Future	3,542.6300	3.5426	2,826.6000	2.8266	(20.212)	0	0	0
9/8/2014	R213	06/11/2014	8.86	Call	Bond Future	3,601.1300	3.6011	2,879.9800	2.8800	(20.026)	0	0	0
9/8/2014	R213	06/11/2014	8.84	Put	Bond Future	565.3100	0.5653	774.2900	0.7743	36.967	0	0	0
9/8/2014	R213	06/11/2014	8.86	Put	Bond Future	530.8200	0.5308	729.4700	0.7295	37.423	0	0	0
9/8/2014	R213	05/02/2015	9.26	Put	Bond Future	747.3400	0.7473	924.7900	0.9248	23.744	0	0	0
9/8/2014	R213	05/02/2015			Bond Future	8.5219	89.9654	8.6424	89.0287	1.414	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
9/8/2014	R213	05/02/2015	9.25	Put	Bond Future	761.6800	0.7617	941.9100	0.9419	23.662	0	0	0
9/8/2014	R213	05/02/2015	9.24	Put	Bond Future	776.4200	0.7764	959.4700	0.9595	23.576	0	0	0
9/8/2014	R213	05/02/2015	9.25	Call	Bond Future	6,208.2400	6.2082	5,451.7600	5.4518	(12.185)	0	0	0
9/8/2014	R213	05/02/2015	9.26	Call	Bond Future	6,265.2500	6.2652	5,505.9900	5.5060	(12.119)	0	0	0
9/8/2014	R213	05/02/2015	9.24	Call	Bond Future	6,151.5400	6.1515	5,397.8800	5.3979	(12.252)	0	0	0
9/8/2014	R213	07/05/2015	8.74	Call	Bond Future	4,208.0400	4.2080	3,650.5500	3.6506	(13.248)	0	0	0
9/8/2014	R213	07/05/2015	8.75	Put	Bond Future	2,818.3200	2.8183	3,215.2200	3.2152	14.083	0	0	0
9/8/2014	R213	07/05/2015			Bond Future	8.5629	87.9709	8.6875	87.0133	1.455	0.0000	0.0000	0
9/8/2014	R213	07/05/2015	8.75	Call	Bond Future	4,250.5800	4.2506	3,689.8200	3.6898	(13.193)	0	0	0
9/8/2014	R213	07/05/2015	8.76	Call	Bond Future	4,293.6100	4.2936	3,729.5900	3.7296	(13.136)	0	0	0
9/8/2014	R213	07/05/2015	8.74	Put	Bond Future	2,851.4800	2.8515	3,251.6500	3.2517	14.034	0	0	0
9/8/2014	R213	07/05/2015	8.76	Put	Bond Future	2,785.7500	2.7857	3,179.3900	3.1794	14.130	0	0	0
9/8/2014	R214	06/11/2014	9.20	Call	Bond Future	4,348.6800	4.3487	3,616.9700	3.6170	(16.826)	0	0	2,500
9/8/2014	R214	06/11/2014	9.64	Call	Bond Future	7,246.6600	7.2467	6,405.4600	6.4055	(11.608)	0	0	0
9/8/2014	R214	06/11/2014			Bond Future	8.7106	78.5927	8.8170	77.7145	1.221	0.0000	0.0000	6,058
9/8/2014	R214	06/11/2014	9.20	Put	Bond Future	438.7500	0.4388	585.2800	0.5853	33.397	0	0	0
9/8/2014	R214	06/11/2014	9.65	Call	Bond Future	7,314.0500	7.3140	6,471.5600	6.4716	(11.519)	0	0	0
9/8/2014	R214	06/11/2014	9.66	Call	Bond Future	7,381.4500	7.3814	6,537.7100	6.5377	(11.431)	0	0	0
9/8/2014	R214	06/11/2014	9.80	Call	Bond Future	8,322.1400	8.3221	7,464.2800	7.4643	(10.308)	0	0	0
9/8/2014	R214	06/11/2014	9.64	Put	Bond Future	93.9200	0.0939	130.9600	0.1310	39.438	0	0	0
9/8/2014	R214	06/11/2014	9.66	Put	Bond Future	87.0400	0.0870	121.5400	0.1215	39.637	0	0	0
9/8/2014	R214	06/11/2014	9.65	Put	Bond Future	90.4200	0.0904	126.1700	0.1262	39.538	0	0	0
9/8/2014	R214	06/11/2014	9.80	Put	Bond Future	49.4400	0.0494	69.8200	0.0698	41.222	0	0	2,500
9/8/2014	R214	05/02/2015	9.50	Call	Bond Future	6,552.2500	6.5523	5,830.5300	5.8305	(11.015)	0	0	0
9/8/2014	R214	05/02/2015	9.51	Call	Bond Future	6,609.4300	6.6094	5,885.2000	5.8852	(10.958)	0	0	0
9/8/2014	R214	05/02/2015			Bond Future	8.7656	79.8398	8.8751	78.9456	1.249	0.0000	0.0000	0
9/8/2014	R214	05/02/2015	9.50	Put	Bond Future	867.8800	0.8679	1,040.3200	1.0403	19.869	0	0	0
9/8/2014	R214	05/02/2015	9.49	Call	Bond Future	6,495.1800	6.4952	5,776.0100	5.7760	(11.072)	0	0	0
9/8/2014	R214	05/02/2015	9.49	Put	Bond Future	883.4800	0.8835	1,058.4700	1.0585	19.807	0	0	0
9/8/2014	R214	05/02/2015	9.51	Put	Bond Future	852.5100	0.8525	1,022.4400	1.0224	19.933	0	0	0
9/8/2014	R214	07/05/2015			Bond Future	8.8055	77.9240	8.9184	77.0101	1.282	0.0000	0.0000	0
9/8/2014	R214	07/05/2015	9.15	Call	Bond Future	5,272.3400	5.2723	4,683.6100	4.6836	(11.166)	0	0	0
9/8/2014	R214	07/05/2015	9.16	Call	Bond Future	5,319.6100	5.3196	4,728.0500	4.7281	(11.120)	0	0	0
9/8/2014	R214	07/05/2015	9.14	Put	Bond Future	2,567.8900	2.5679	2,895.9500	2.8960	12.775	0	0	0
9/8/2014	R214	07/05/2015	9.16	Put	Bond Future	2,508.1700	2.5082	2,830.5600	2.8306	12.854	0	0	0
9/8/2014	R214	07/05/2015	9.15	Put	Bond Future	2,537.8800	2.5379	2,863.1000	2.8631	12.815	0	0	0
9/8/2014	R214	07/05/2015	9.14	Call	Bond Future	5,225.2400	5.2252	4,639.3500	4.6394	(11.213)	0	0	0
9/8/2014	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R248	06/11/2014			Bond Future	8.7819	101.3756	8.8934	100.1945	1.269	0.0000	0.0000	26,250
9/8/2014	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R248	06/11/2014	9.72	Call	Bond Future	9,216.4000	9.2164	8,035.3100	8.0353	(12.815)	0	0	0
9/8/2014	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R248	06/11/2014	9.73	Call	Bond Future	9,306.3700	9.3064	8,125.2800	8.1253	(12.691)	0	0	0
9/8/2014	R248	06/11/2014	9.74	Call	Bond Future	9,396.1800	9.3962	8,215.0900	8.2151	(12.570)	0	0	0
9/8/2014	R248	05/02/2015			Bond Future	8.8388	102.9841	8.9537	101.7818	1.300	0.0000	0.0000	1,277
9/8/2014	R248	05/02/2015	9.49	Put	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
9/8/2014	R248	05/02/2015	9.50	Call	Bond Future	6,580.6900	6.5807	5,378.3100	5.3783	(18.271)	0	0	0
9/8/2014	R248	05/02/2015	9.51	Call	Bond Future	6,674.2100	6.6742	5,471.8300	5.4718	(18.015)	0	0	0
9/8/2014	R248	05/02/2015	9.49	Call	Bond Future	6,486.9900	6.4870	5,284.6100	5.2846	(18.535)	0	0	0
9/8/2014	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R248	07/05/2015			Bond Future	8.8806	100.3277	8.9991	99.0990	1.334	0.0000	0.0000	0
9/8/2014	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
9/8/2014	R248	07/05/2015	9.26	Call	Bond Future	3,840.3700	3.8404	2,611.7300	2.6117	(31.993)	0	0	0
9/8/2014	R248	07/05/2015	9.24	Call	Bond Future	3,644.5700	3.6446	2,415.9300	2.4159	(33.712)	0	0	0
9/8/2014	R248	07/05/2015	9.25	Call	Bond Future	3,742.5600	3.7426	2,513.9200	2.5139	(32.829)	0	0	0

Total **435213**