



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For January 2014

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2014 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | 2025 On 06-February-14  |        |              | Bond Future        | 110.36    | 110.3623                      | 110.3636  | 110.3623                        | 0.00          |
| 02/01/2014 | 2025 On 06-February-14  | 110.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | 2025 On 06-February-14  | 111.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | 2025 On 06-February-14  | 111.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | 2025 On 06-February-14  | 111.00 | Put          | Bond Future        | 636       | 1                             | 636       | 1                               | 0.00          |
| 02/01/2014 | 2025 On 06-February-14  | 110.99 | Put          | Bond Future        | 626       | 1                             | 626       | 1                               | 0.00          |
| 02/01/2014 | 2025 On 06-February-14  | 111.01 | Put          | Bond Future        | 646       | 1                             | 646       | 1                               | 0.00          |
| 02/01/2014 | 2037 On 06-February-14  |        |              | Bond Future        | 9.22      | 93.9775                       | 9.2237    | 93.9775                         | 2,022.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2014 | 2037 On 06-February-14 | 9.39   | Call         | Bond Future | 1469      | 2                             | 1469      | 2                               | 0.00          |
| 02/01/2014 | 2037 On 06-February-14 | 9.38   | Call         | Bond Future | 1382      | 2                             | 1382      | 2                               | 0.00          |
| 02/01/2014 | 2037 On 06-February-14 | 9.37   | Call         | Bond Future | 1294      | 2                             | 1294      | 2                               | 0.00          |
| 02/01/2014 | 2037 On 06-February-14 | 9.38   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | 2037 On 06-February-14 | 9.39   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | 2037 On 06-February-14 | 9.37   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | 2037 On 08-May-14      |        |              | Bond Future | 9.33      | 95.2132                       | 9.3268    | 95.2132                         | 0.00          |
| 02/01/2014 | 2037 On 08-May-14      | 9.39   | Call         | Bond Future | 552       | 1                             | 552       | 1                               | 0.00          |
| 02/01/2014 | 2037 On 08-May-14      | 9.37   | Call         | Bond Future | 378       | 1                             | 378       | 1                               | 0.00          |
| 02/01/2014 | 2037 On 08-May-14      | 9.38   | Call         | Bond Future | 465       | 1                             | 465       | 1                               | 0.00          |
| 02/01/2014 | 2037 On 08-May-14      | 9.38   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | 2037 On 08-May-14      | 9.39   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | 2037 On 08-May-14      | 9.37   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | 2037 On 07-August-14   |        |              | Bond Future | 9.43      | 92.2468                       | 9.4307    | 92.2468                         | 0.00          |
| 02/01/2014 | 2037 On 07-August-14   | 9.04   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | 2037 On 07-August-14   | 9.06   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | 2037 On 07-August-14   | 9.05   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | 2037 On 07-August-14   | 9.04   | Put          | Bond Future | 3470      | 3                             | 3470      | 3                               | 0.00          |
| 02/01/2014 | 2037 On 07-August-14   | 9.05   | Put          | Bond Future | 3378      | 3                             | 3378      | 3                               | 0.00          |
| 02/01/2014 | 2037 On 07-August-14   | 9.06   | Put          | Bond Future | 3287      | 3                             | 3287      | 3                               | 0.00          |
| 02/01/2014 | 2038 On 06-February-14 |        |              | Bond Future | 107.72    | 107.7140                      | 107.7165  | 107.7140                        | 24.00         |
| 02/01/2014 | 2038 On 06-February-14 | 107.01 | Call         | Bond Future | 707       | 1                             | 707       | 1                               | 0.00          |
| 02/01/2014 | 2038 On 06-February-14 | 107.00 | Call         | Bond Future | 717       | 1                             | 717       | 1                               | 0.00          |
| 02/01/2014 | 2038 On 06-February-14 | 106.99 | Call         | Bond Future | 727       | 1                             | 727       | 1                               | 0.00          |
| 02/01/2014 | 2038 On 06-February-14 | 107.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | 2038 On 06-February-14 | 107.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | 2038 On 06-February-14 | 106.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | 2050 On 06-February-14 |        |              | Bond Future | 113.40    | 113.3942                      | 113.3969  | 113.3942                        | 472.00        |
| 02/01/2014 | 2050 On 06-February-14 | 110.00 | Call         | Bond Future | 3397      | 3                             | 3397      | 3                               | 0.00          |
| 02/01/2014 | 2050 On 06-February-14 | 110.01 | Call         | Bond Future | 3387      | 3                             | 3387      | 3                               | 0.00          |
| 02/01/2014 | 2050 On 06-February-14 | 109.99 | Call         | Bond Future | 3407      | 3                             | 3407      | 3                               | 0.00          |
| 02/01/2014 | 2050 On 06-February-14 | 110.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | 2050 On 06-February-14 | 109.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | 2050 On 06-February-14 | 110.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2014 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | AI03 On 09-March-16     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | AL37 On 06-February-14  |        |              | Index Future       | 412.88    | 414.0220                      | 412.8760  | 414.0220                        | 0.00          |
| 02/01/2014 | AL37 On 08-May-14       |        |              | Index Future       | 418.31    | 419.4660                      | 418.3060  | 419.4660                        | 0.00          |
| 02/01/2014 | AL7T On 06-February-14  |        |              | Index Future       | 486.33    | 488.2290                      | 486.3270  | 488.2290                        | 1.00          |
| 02/01/2014 | AL7T On 08-May-14       |        |              | Index Future       | 492.72    | 494.6480                      | 492.7230  | 494.6480                        | 0.00          |
| 02/01/2014 | ALBI On 06-February-14  |        |              | Index Future       | 437.26    | 438.9650                      | 437.2630  | 438.9650                        | 802.00        |
| 02/01/2014 | ALBI On 08-May-14       |        |              | Index Future       | 443.01    | 444.7370                      | 443.0130  | 444.7370                        | 35.00         |
| 02/01/2014 | ALBI On 07-August-14    |        |              | Index Future       | 449.01    | 450.7670                      | 449.0130  | 450.7670                        | 0.00          |
| 02/01/2014 | C023 On 28-February-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 02/01/2014 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2014 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/01/2014 | EL28 On 06-February-14  |        |              | Bond Future        | 114.17    | 114.1670                      | 114.1698  | 114.1670                        | 0.00          |
| 02/01/2014 | EL28 On 06-February-14  | 110.99 | Call         | Bond Future        | 3180      | 3                             | 3180      | 3                               | 0.00          |
| 02/01/2014 | EL28 On 06-February-14  | 111.01 | Call         | Bond Future        | 3160      | 3                             | 3160      | 3                               | 0.00          |
| 02/01/2014 | EL28 On 06-February-14  | 111.00 | Call         | Bond Future        | 3170      | 3                             | 3170      | 3                               | 0.00          |
| 02/01/2014 | EL28 On 06-February-14  | 110.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | EL28 On 06-February-14  | 111.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | EL28 On 06-February-14  | 111.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | ES33 On 06-February-14  |        |              | Bond Future        | 9.80      | 83.6925                       | 9.7982    | 83.6925                         | 6,292.00      |
| 02/01/2014 | ES33 On 06-February-14  | 9.54   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | ES33 On 06-February-14  | 9.55   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | ES33 On 06-February-14  | 9.56   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | ES33 On 06-February-14  | 9.55   | Put          | Bond Future        | 1840      | 1                             | 1840      | 1                               | 0.00          |
| 02/01/2014 | ES33 On 06-February-14  | 9.56   | Put          | Bond Future        | 1765      | 1                             | 1765      | 1                               | 0.00          |
| 02/01/2014 | ES33 On 06-February-14  | 9.54   | Put          | Bond Future        | 1916      | 1                             | 1916      | 1                               | 0.00          |
| 02/01/2014 | ES33 On 08-May-14       |        |              | Bond Future        | 9.92      | 81.0109                       | 9.9208    | 81.0109                         | 0.00          |
| 02/01/2014 | ES33 On 08-May-14       | 9.54   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | ES33 On 08-May-14       | 9.55   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | ES33 On 08-May-14       | 9.56   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | ES33 On 08-May-14       | 9.55   | Put          | Bond Future        | 2718      | 2                             | 2718      | 2                               | 0.00          |
| 02/01/2014 | ES33 On 08-May-14       | 9.56   | Put          | Bond Future        | 2643      | 2                             | 2643      | 2                               | 0.00          |
| 02/01/2014 | ES33 On 08-May-14       | 9.54   | Put          | Bond Future        | 2794      | 2                             | 2794      | 2                               | 0.00          |
| 02/01/2014 | GOVI On 06-February-14  |        |              | GOVI               | 436.75    | 438.3820                      | 436.7470  | 438.3820                        | 477.00        |
| 02/01/2014 | GOVI On 06-February-14  | 439.99 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | GOVI On 06-February-14  | 440.01 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | GOVI On 06-February-14  | 440.00 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | GOVI On 06-February-14  | 439.99 | Put          | GOVI               | 32430     | 2                             | 32430     | 2                               | 0.00          |
| 02/01/2014 | GOVI On 06-February-14  | 440.01 | Put          | GOVI               | 32630     | 2                             | 32630     | 2                               | 0.00          |
| 02/01/2014 | GOVI On 06-February-14  | 440.00 | Put          | GOVI               | 32530     | 2                             | 32530     | 2                               | 0.00          |
| 02/01/2014 | GOVI On 08-May-14       |        |              | GOVI               | 442.49    | 444.1460                      | 442.4900  | 444.1460                        | 0.00          |
| 02/01/2014 | GOVI On 08-May-14       | 442.01 | Call         | GOVI               | 4800      | 2                             | 4800      | 2                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2014 | GOVI On 08-May-14       | 442.00 | Call         | GOVI                   | 4900      | 2                             | 4900      | 2                               | 0.00          |
| 02/01/2014 | GOVI On 08-May-14       | 441.99 | Call         | GOVI                   | 5000      | 2                             | 5000      | 2                               | 0.00          |
| 02/01/2014 | GOVI On 08-May-14       | 442.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | GOVI On 08-May-14       | 442.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | GOVI On 08-May-14       | 441.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | GOVI On 07-August-14    |        |              | GOVI                   | 448.48    | 450.1690                      | 448.4830  | 450.1690                        | 0.00          |
| 02/01/2014 | GOVI On 07-August-14    | 459.99 | Call         | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | GOVI On 07-August-14    | 460.00 | Call         | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | GOVI On 07-August-14    | 460.01 | Call         | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | GOVI On 07-August-14    | 459.99 | Put          | GOVI                   | 115070    | 10                            | 115070    | 10                              | 0.00          |
| 02/01/2014 | GOVI On 07-August-14    | 460.01 | Put          | GOVI                   | 115270    | 10                            | 115270    | 10                              | 0.00          |
| 02/01/2014 | GOVI On 07-August-14    | 460.00 | Put          | GOVI                   | 115170    | 10                            | 115170    | 10                              | 0.00          |
| 02/01/2014 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 02/01/2014 | IGOV On 06-February-14  |        |              | Index Future           | 201.95    | 201.9430                      | 201.9480  | 201.9430                        | 1,333.00      |
| 02/01/2014 | IGOV On 08-May-14       |        |              | Index Future           | 204.63    | 204.6230                      | 204.6280  | 204.6230                        | 7.00          |
| 02/01/2014 | ILBI On 06-February-14  |        |              | Index Future           | 546.63    | 546.6480                      | 546.6290  | 546.6480                        | 190.00        |
| 02/01/2014 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | (0.0200)                      | 8.8220    | (0.0200)                        | 0.00          |
| 02/01/2014 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 02/01/2014 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 02/01/2014 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 02/01/2014 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 02/01/2014 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 02/01/2014 | JBAF On 15-January-14   |        |              | Jibar Tradeable Future | 5.24      | 94.7700                       | 5.2400    | 94.7700                         | 1,000.00      |
| 02/01/2014 | JBAF On 19-February-14  |        |              | Jibar Tradeable Future | 5.29      | 94.7400                       | 5.2900    | 94.7400                         | 0.00          |
| 02/01/2014 | JBAF On 19-March-14     |        |              | Jibar Tradeable Future | 5.36      | 94.6700                       | 5.3600    | 94.6700                         | 0.00          |
| 02/01/2014 | JBAF On 16-April-14     |        |              | Jibar Tradeable Future | 5.43      | 94.6100                       | 5.4300    | 94.6100                         | 0.00          |
| 02/01/2014 | JBAF On 21-May-14       |        |              | Jibar Tradeable Future | 5.55      | 94.4900                       | 5.5500    | 94.4900                         | 0.00          |
| 02/01/2014 | JBAF On 18-June-14      |        |              | Jibar Tradeable Future | 5.65      | 94.4100                       | 5.6500    | 94.4100                         | 1,000.00      |
| 02/01/2014 | JBAF On 17-September-14 |        |              | Jibar Tradeable Future | 5.98      | 94.0600                       | 5.9800    | 94.0600                         | 1,000.00      |
| 02/01/2014 | JBAF On 17-December-14  |        |              | Jibar Tradeable Future | 6.33      | 93.7000                       | 6.3300    | 93.7000                         | 0.00          |
| 02/01/2014 | JBAF On 18-March-15     |        |              | Jibar Tradeable Future | 6.66      | 93.3800                       | 6.6600    | 93.3800                         | 150.00        |
| 02/01/2014 | JBAF On 17-June-15      |        |              | Jibar Tradeable Future | 6.97      | 93.0800                       | 6.9700    | 93.0800                         | 3,200.00      |
| 02/01/2014 | JBAF On 16-September-15 |        |              | Jibar Tradeable Future | 7.25      | 92.8000                       | 7.2500    | 92.8000                         | 0.00          |
| 02/01/2014 | JBAF On 15-December-15  |        |              | Jibar Tradeable Future | 7.52      | 92.5300                       | 7.5200    | 92.5300                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2014 | R023 On 06-February-14 |        |              | Bond Future | 8.01      | 102.3158                      | 8.0066    | 102.3158                        | 11,257.00     |
| 02/01/2014 | R023 On 06-February-14 | 7.84   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | R023 On 06-February-14 | 7.85   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | R023 On 06-February-14 | 7.86   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | R023 On 06-February-14 | 7.85   | Put          | Bond Future | 991       | 1                             | 991       | 1                               | 0.00          |
| 02/01/2014 | R023 On 06-February-14 | 7.86   | Put          | Bond Future | 927       | 0                             | 927       | 0                               | 0.00          |
| 02/01/2014 | R023 On 06-February-14 | 7.84   | Put          | Bond Future | 1055      | 1                             | 1055      | 1                               | 0.00          |
| 02/01/2014 | R023 On 08-May-14      |        |              | Bond Future | 8.11      | 99.7446                       | 8.1114    | 99.7446                         | 0.00          |
| 02/01/2014 | R023 On 08-May-14      | 7.60   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | R023 On 08-May-14      | 7.61   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | R023 On 08-May-14      | 7.59   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | R023 On 08-May-14      | 7.61   | Put          | Bond Future | 3129      | 3                             | 3129      | 3                               | 0.00          |
| 02/01/2014 | R023 On 08-May-14      | 7.60   | Put          | Bond Future | 3193      | 3                             | 3193      | 3                               | 0.00          |
| 02/01/2014 | R023 On 08-May-14      | 7.59   | Put          | Bond Future | 3257      | 3                             | 3257      | 3                               | 0.00          |
| 02/01/2014 | R157 On 06-February-14 |        |              | Bond Future | 6.30      | 116.4000                      | 6.2991    | 116.4000                        | 32,191.00     |
| 02/01/2014 | R157 On 06-February-14 | 5.64   | Call         | Bond Future | 31        | 0                             | 31        | 0                               | 0.00          |
| 02/01/2014 | R157 On 06-February-14 | 5.66   | Call         | Bond Future | 35        | 0                             | 35        | 0                               | 0.00          |
| 02/01/2014 | R157 On 06-February-14 | 5.65   | Call         | Bond Future | 33        | 0                             | 33        | 0                               | 0.00          |
| 02/01/2014 | R157 On 06-February-14 | 5.65   | Put          | Bond Future | 1078      | 1                             | 1078      | 1                               | 0.00          |
| 02/01/2014 | R157 On 06-February-14 | 5.64   | Put          | Bond Future | 1092      | 1                             | 1092      | 1                               | 0.00          |
| 02/01/2014 | R157 On 06-February-14 | 5.66   | Put          | Bond Future | 1063      | 1                             | 1063      | 1                               | 0.00          |
| 02/01/2014 | R157 On 08-May-14      |        |              | Bond Future | 6.50      | 111.1229                      | 6.4984    | 111.1229                        | 0.00          |
| 02/01/2014 | R157 On 08-May-14      | 5.21   | Call         | Bond Future | 63        | 0                             | 63        | 0                               | 0.00          |
| 02/01/2014 | R157 On 08-May-14      | 5.20   | Call         | Bond Future | 62        | 0                             | 62        | 0                               | 0.00          |
| 02/01/2014 | R157 On 08-May-14      | 5.19   | Call         | Bond Future | 61        | 0                             | 61        | 0                               | 0.00          |
| 02/01/2014 | R157 On 08-May-14      | 5.20   | Put          | Bond Future | 1829      | 2                             | 1829      | 2                               | 0.00          |
| 02/01/2014 | R157 On 08-May-14      | 5.21   | Put          | Bond Future | 1816      | 2                             | 1816      | 2                               | 0.00          |
| 02/01/2014 | R157 On 08-May-14      | 5.19   | Put          | Bond Future | 1841      | 2                             | 1841      | 2                               | 0.00          |
| 02/01/2014 | R157 On 07-August-14   |        |              | Bond Future | 6.74      | 112.6302                      | 6.7409    | 112.6302                        | 0.00          |
| 02/01/2014 | R157 On 07-August-14   | 6.74   | Call         | Bond Future | 643       | 1                             | 643       | 1                               | 0.00          |
| 02/01/2014 | R157 On 07-August-14   | 6.75   | Call         | Bond Future | 649       | 1                             | 649       | 1                               | 0.00          |
| 02/01/2014 | R157 On 07-August-14   | 6.76   | Call         | Bond Future | 654       | 1                             | 654       | 1                               | 0.00          |
| 02/01/2014 | R157 On 07-August-14   | 6.74   | Put          | Bond Future | 644       | 1                             | 644       | 1                               | 0.00          |
| 02/01/2014 | R157 On 07-August-14   | 6.75   | Put          | Bond Future | 639       | 1                             | 639       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2014 | R157 On 07-August-14   | 6.76   | Put          | Bond Future | 633       | 1                             | 633       | 1                               | 0.00          |
| 02/01/2014 | R157 On 06-November-14 |        |              | Bond Future | 7.09      | 107.3939                      | 7.0906    | 107.3939                        | 0.00          |
| 02/01/2014 | R157 On 06-November-14 | 6.20   | Call         | Bond Future | 324       | 0                             | 324       | 0                               | 0.00          |
| 02/01/2014 | R157 On 06-November-14 | 6.19   | Call         | Bond Future | 321       | 0                             | 321       | 0                               | 0.00          |
| 02/01/2014 | R157 On 06-November-14 | 6.21   | Call         | Bond Future | 327       | 0                             | 327       | 0                               | 0.00          |
| 02/01/2014 | R157 On 06-November-14 | 6.21   | Put          | Bond Future | 1071      | 1                             | 1071      | 1                               | 0.00          |
| 02/01/2014 | R157 On 06-November-14 | 6.19   | Put          | Bond Future | 1083      | 1                             | 1083      | 1                               | 0.00          |
| 02/01/2014 | R157 On 06-November-14 | 6.20   | Put          | Bond Future | 1077      | 1                             | 1077      | 1                               | 0.00          |
| 02/01/2014 | R186 On 06-February-14 |        |              | Bond Future | 8.33      | 118.9422                      | 8.3284    | 118.9422                        | 61,546.00     |
| 02/01/2014 | R186 On 06-February-14 | 7.75   | Call         | Bond Future | 404       | 1                             | 404       | 1                               | 0.00          |
| 02/01/2014 | R186 On 06-February-14 | 8.75   | Call         | Bond Future | 4304      | 5                             | 4304      | 5                               | 0.00          |
| 02/01/2014 | R186 On 06-February-14 | 7.74   | Call         | Bond Future | 390       | 1                             | 390       | 1                               | 0.00          |
| 02/01/2014 | R186 On 06-February-14 | 7.76   | Call         | Bond Future | 418       | 1                             | 418       | 1                               | 0.00          |
| 02/01/2014 | R186 On 06-February-14 | 7.75   | Put          | Bond Future | 5598      | 5                             | 5598      | 5                               | 0.00          |
| 02/01/2014 | R186 On 06-February-14 | 7.76   | Put          | Bond Future | 5520      | 5                             | 5520      | 5                               | 0.00          |
| 02/01/2014 | R186 On 06-February-14 | 8.75   | Put          | Bond Future | 711       | 1                             | 711       | 1                               | 250.00        |
| 02/01/2014 | R186 On 06-February-14 | 7.74   | Put          | Bond Future | 5677      | 5                             | 5677      | 5                               | 0.00          |
| 02/01/2014 | R186 On 08-May-14      |        |              | Bond Future | 8.43      | 120.5060                      | 8.4317    | 120.5060                        | 740.00        |
| 02/01/2014 | R186 On 08-May-14      | 7.10   | Call         | Bond Future | 596       | 1                             | 596       | 1                               | 0.00          |
| 02/01/2014 | R186 On 08-May-14      | 8.50   | Call         | Bond Future | 4326      | 5                             | 4326      | 5                               | 0.00          |
| 02/01/2014 | R186 On 08-May-14      | 7.11   | Call         | Bond Future | 607       | 1                             | 607       | 1                               | 0.00          |
| 02/01/2014 | R186 On 08-May-14      | 9.25   | Call         | Bond Future | 8225      | 9                             | 8225      | 9                               | 0.00          |
| 02/01/2014 | R186 On 08-May-14      | 8.25   | Call         | Bond Future | 3297      | 4                             | 3297      | 4                               | 8,000.00      |
| 02/01/2014 | R186 On 08-May-14      | 7.09   | Call         | Bond Future | 586       | 1                             | 586       | 1                               | 0.00          |
| 02/01/2014 | R186 On 08-May-14      | 7.50   | Call         | Bond Future | 1187      | 1                             | 1187      | 1                               | 1,933.00      |
| 02/01/2014 | R186 On 08-May-14      | 9.00   | Call         | Bond Future | 6812      | 7                             | 6812      | 7                               | 0.00          |
| 02/01/2014 | R186 On 08-May-14      | 7.10   | Put          | Bond Future | 12745     | 12                            | 12745     | 12                              | 0.00          |
| 02/01/2014 | R186 On 08-May-14      | 8.50   | Put          | Bond Future | 3747      | 4                             | 3747      | 4                               | 1,933.00      |
| 02/01/2014 | R186 On 08-May-14      | 7.11   | Put          | Bond Future | 12658     | 12                            | 12658     | 12                              | 0.00          |
| 02/01/2014 | R186 On 08-May-14      | 9.00   | Put          | Bond Future | 2113      | 2                             | 2113      | 2                               | 400.00        |
| 02/01/2014 | R186 On 08-May-14      | 9.25   | Put          | Bond Future | 1545      | 1                             | 1545      | 1                               | 8,000.00      |
| 02/01/2014 | R186 On 08-May-14      | 7.09   | Put          | Bond Future | 12832     | 12                            | 12832     | 12                              | 0.00          |
| 02/01/2014 | R186 On 08-May-14      | 7.50   | Put          | Bond Future | 9509      | 9                             | 9509      | 9                               | 0.00          |
| 02/01/2014 | R186 On 08-May-14      | 8.25   | Put          | Bond Future | 4858      | 5                             | 4858      | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2014 | R186 On 07-August-14   |        |              | Bond Future | 8.53      | 116.8497                      | 8.5332    | 116.8497                        | 0.00          |
| 02/01/2014 | R186 On 07-August-14   | 8.29   | Call         | Bond Future | 3923      | 4                             | 3923      | 4                               | 0.00          |
| 02/01/2014 | R186 On 07-August-14   | 8.31   | Call         | Bond Future | 3997      | 4                             | 3997      | 4                               | 0.00          |
| 02/01/2014 | R186 On 07-August-14   | 8.30   | Call         | Bond Future | 3960      | 4                             | 3960      | 4                               | 0.00          |
| 02/01/2014 | R186 On 07-August-14   | 8.92   | Call         | Bond Future | 6613      | 7                             | 6613      | 7                               | 0.00          |
| 02/01/2014 | R186 On 07-August-14   | 8.31   | Put          | Bond Future | 5874      | 6                             | 5874      | 6                               | 0.00          |
| 02/01/2014 | R186 On 07-August-14   | 8.29   | Put          | Bond Future | 5971      | 6                             | 5971      | 6                               | 0.00          |
| 02/01/2014 | R186 On 07-August-14   | 8.30   | Put          | Bond Future | 5922      | 6                             | 5922      | 6                               | 0.00          |
| 02/01/2014 | R186 On 07-August-14   | 8.92   | Put          | Bond Future | 3458      | 3                             | 3458      | 3                               | 840.00        |
| 02/01/2014 | R186 On 06-November-14 |        |              | Bond Future | 8.63      | 118.4808                      | 8.6332    | 118.4808                        | 0.00          |
| 02/01/2014 | R186 On 06-November-14 | 9.17   | Call         | Bond Future | 8013      | 8                             | 8013      | 8                               | 0.00          |
| 02/01/2014 | R186 On 06-November-14 | 8.14   | Call         | Bond Future | 3812      | 4                             | 3812      | 4                               | 0.00          |
| 02/01/2014 | R186 On 06-November-14 | 8.16   | Call         | Bond Future | 3878      | 4                             | 3878      | 4                               | 0.00          |
| 02/01/2014 | R186 On 06-November-14 | 8.15   | Call         | Bond Future | 3845      | 4                             | 3845      | 4                               | 0.00          |
| 02/01/2014 | R186 On 06-November-14 | 8.15   | Put          | Bond Future | 7867      | 8                             | 7867      | 8                               | 0.00          |
| 02/01/2014 | R186 On 06-November-14 | 8.14   | Put          | Bond Future | 7920      | 8                             | 7920      | 8                               | 0.00          |
| 02/01/2014 | R186 On 06-November-14 | 8.16   | Put          | Bond Future | 7815      | 8                             | 7815      | 8                               | 0.00          |
| 02/01/2014 | R186 On 06-November-14 | 9.17   | Put          | Bond Future | 3765      | 4                             | 3765      | 4                               | 2,010.00      |
| 02/01/2014 | R197 On 06-February-14 |        |              | Bond Future | 277.14    | 277.1380                      | 277.1402  | 277.1380                        | 2,049.00      |
| 02/01/2014 | R197 On 06-February-14 | 280.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | R197 On 06-February-14 | 279.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | R197 On 06-February-14 | 280.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | R197 On 06-February-14 | 280.00 | Put          | Bond Future | 2860      | 3                             | 2860      | 3                               | 0.00          |
| 02/01/2014 | R197 On 06-February-14 | 280.01 | Put          | Bond Future | 2870      | 3                             | 2870      | 3                               | 0.00          |
| 02/01/2014 | R197 On 06-February-14 | 279.99 | Put          | Bond Future | 2850      | 3                             | 2850      | 3                               | 0.00          |
| 02/01/2014 | R201 On 06-February-14 |        |              | Bond Future | 5.06      | 104.3727                      | 5.0607    | 104.3727                        | 0.00          |
| 02/01/2014 | R201 On 06-February-14 | 5.24   | Call         | Bond Future | 242       | 0                             | 242       | 0                               | 0.00          |
| 02/01/2014 | R201 On 06-February-14 | 5.25   | Call         | Bond Future | 248       | 0                             | 248       | 0                               | 0.00          |
| 02/01/2014 | R201 On 06-February-14 | 5.26   | Call         | Bond Future | 254       | 0                             | 254       | 0                               | 0.00          |
| 02/01/2014 | R201 On 06-February-14 | 5.25   | Put          | Bond Future | 87        | 0                             | 87        | 0                               | 0.00          |
| 02/01/2014 | R201 On 06-February-14 | 5.26   | Put          | Bond Future | 84        | 0                             | 84        | 0                               | 0.00          |
| 02/01/2014 | R201 On 06-February-14 | 5.24   | Put          | Bond Future | 90        | 0                             | 90        | 0                               | 0.00          |
| 02/01/2014 | R201 On 08-May-14      |        |              | Bond Future | 4.96      | 105.7450                      | 4.9610    | 105.7450                        | 0.00          |
| 02/01/2014 | R201 On 08-May-14      | 4.75   | Call         | Bond Future | 177       | 0                             | 177       | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2014 | R201 On 08-May-14      | 4.76   | Call         | Bond Future | 180       | 0                             | 180       | 0                               | 0.00          |
| 02/01/2014 | R201 On 08-May-14      | 4.74   | Call         | Bond Future | 175       | 0                             | 175       | 0                               | 0.00          |
| 02/01/2014 | R201 On 08-May-14      | 4.75   | Put          | Bond Future | 305       | 0                             | 305       | 0                               | 0.00          |
| 02/01/2014 | R201 On 08-May-14      | 4.76   | Put          | Bond Future | 301       | 0                             | 301       | 0                               | 0.00          |
| 02/01/2014 | R201 On 08-May-14      | 4.74   | Put          | Bond Future | 308       | 0                             | 308       | 0                               | 0.00          |
| 02/01/2014 | R201 On 07-August-14   |        |              | Bond Future | 4.57      | 102.7702                      | 4.5720    | 102.7702                        | 0.00          |
| 02/01/2014 | R201 On 07-August-14   | 5.29   | Call         | Bond Future | 366       | 0                             | 366       | 0                               | 0.00          |
| 02/01/2014 | R201 On 07-August-14   | 5.31   | Call         | Bond Future | 371       | 0                             | 371       | 0                               | 0.00          |
| 02/01/2014 | R201 On 07-August-14   | 5.30   | Call         | Bond Future | 369       | 0                             | 369       | 0                               | 0.00          |
| 02/01/2014 | R201 On 07-August-14   | 5.29   | Put          | Bond Future | 106       | 0                             | 106       | 0                               | 0.00          |
| 02/01/2014 | R201 On 07-August-14   | 5.30   | Put          | Bond Future | 105       | 0                             | 105       | 0                               | 0.00          |
| 02/01/2014 | R201 On 07-August-14   | 5.31   | Put          | Bond Future | 104       | 0                             | 104       | 0                               | 0.00          |
| 02/01/2014 | R202 On 06-February-14 |        |              | Bond Future | 214.12    | 214.1163                      | 214.1201  | 214.1163                        | 44,679.00     |
| 02/01/2014 | R202 On 06-February-14 | 208.99 | Call         | Bond Future | 5130      | 5                             | 5130      | 5                               | 0.00          |
| 02/01/2014 | R202 On 06-February-14 | 209.01 | Call         | Bond Future | 5110      | 5                             | 5110      | 5                               | 0.00          |
| 02/01/2014 | R202 On 06-February-14 | 209.00 | Call         | Bond Future | 5120      | 5                             | 5120      | 5                               | 0.00          |
| 02/01/2014 | R202 On 06-February-14 | 209.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | R202 On 06-February-14 | 209.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | R202 On 06-February-14 | 208.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | R203 On 06-February-14 |        |              | Bond Future | 7.06      | 107.3392                      | 7.0612    | 107.3392                        | 10,389.00     |
| 02/01/2014 | R203 On 06-February-14 | 5.95   | Call         | Bond Future | 4         | 0                             | 4         | 0                               | 16.00         |
| 02/01/2014 | R203 On 06-February-14 | 6.16   | Call         | Bond Future | 16        | 0                             | 16        | 0                               | 0.00          |
| 02/01/2014 | R203 On 06-February-14 | 6.84   | Call         | Bond Future | 321       | 0                             | 321       | 0                               | 13.00         |
| 02/01/2014 | R203 On 06-February-14 | 6.14   | Call         | Bond Future | 14        | 0                             | 14        | 0                               | 0.00          |
| 02/01/2014 | R203 On 06-February-14 | 6.15   | Call         | Bond Future | 15        | 0                             | 15        | 0                               | 0.00          |
| 02/01/2014 | R203 On 06-February-14 | 5.95   | Put          | Bond Future | 3629      | 3                             | 3629      | 3                               | 0.00          |
| 02/01/2014 | R203 On 06-February-14 | 6.14   | Put          | Bond Future | 3008      | 3                             | 3008      | 3                               | 0.00          |
| 02/01/2014 | R203 On 06-February-14 | 6.16   | Put          | Bond Future | 2944      | 3                             | 2944      | 3                               | 0.00          |
| 02/01/2014 | R203 On 06-February-14 | 6.84   | Put          | Bond Future | 1030      | 1                             | 1030      | 1                               | 0.00          |
| 02/01/2014 | R203 On 06-February-14 | 6.15   | Put          | Bond Future | 2976      | 3                             | 2976      | 3                               | 0.00          |
| 02/01/2014 | R203 On 08-May-14      |        |              | Bond Future | 7.21      | 104.5903                      | 7.2103    | 104.5903                        | 0.00          |
| 02/01/2014 | R203 On 08-May-14      | 5.76   | Call         | Bond Future | 77        | 0                             | 77        | 0                               | 0.00          |
| 02/01/2014 | R203 On 08-May-14      | 6.84   | Call         | Bond Future | 685       | 1                             | 685       | 1                               | 29.00         |
| 02/01/2014 | R203 On 08-May-14      | 5.74   | Call         | Bond Future | 73        | 0                             | 73        | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2014 | R203 On 08-May-14      | 5.75   | Call         | Bond Future | 75        | 0                             | 75        | 0                               | 0.00          |
| 02/01/2014 | R203 On 08-May-14      | 7.40   | Call         | Bond Future | 1471      | 2                             | 1471      | 2                               | 16.00         |
| 02/01/2014 | R203 On 08-May-14      | 5.74   | Put          | Bond Future | 4569      | 4                             | 4569      | 4                               | 0.00          |
| 02/01/2014 | R203 On 08-May-14      | 7.40   | Put          | Bond Future | 908       | 1                             | 908       | 1                               | 0.00          |
| 02/01/2014 | R203 On 08-May-14      | 5.75   | Put          | Bond Future | 4540      | 4                             | 4540      | 4                               | 0.00          |
| 02/01/2014 | R203 On 08-May-14      | 5.76   | Put          | Bond Future | 4510      | 4                             | 4510      | 4                               | 0.00          |
| 02/01/2014 | R203 On 08-May-14      | 6.84   | Put          | Bond Future | 1795      | 2                             | 1795      | 2                               | 0.00          |
| 02/01/2014 | R203 On 07-August-14   |        |              | Bond Future | 7.37      | 106.0088                      | 7.3656    | 106.0088                        | 0.00          |
| 02/01/2014 | R203 On 07-August-14   | 7.31   | Call         | Bond Future | 1349      | 1                             | 1349      | 1                               | 0.00          |
| 02/01/2014 | R203 On 07-August-14   | 7.30   | Call         | Bond Future | 1336      | 1                             | 1336      | 1                               | 0.00          |
| 02/01/2014 | R203 On 07-August-14   | 7.29   | Call         | Bond Future | 1322      | 1                             | 1322      | 1                               | 0.00          |
| 02/01/2014 | R203 On 07-August-14   | 6.84   | Call         | Bond Future | 799       | 1                             | 799       | 1                               | 46.00         |
| 02/01/2014 | R203 On 07-August-14   | 7.30   | Put          | Bond Future | 1517      | 1                             | 1517      | 1                               | 0.00          |
| 02/01/2014 | R203 On 07-August-14   | 7.31   | Put          | Bond Future | 1503      | 1                             | 1503      | 1                               | 0.00          |
| 02/01/2014 | R203 On 07-August-14   | 7.29   | Put          | Bond Future | 1532      | 1                             | 1532      | 1                               | 0.00          |
| 02/01/2014 | R203 On 07-August-14   | 6.84   | Put          | Bond Future | 2264      | 2                             | 2264      | 2                               | 0.00          |
| 02/01/2014 | R203 On 06-November-14 |        |              | Bond Future | 7.54      | 103.3276                      | 7.5378    | 103.3276                        | 0.00          |
| 02/01/2014 | R203 On 06-November-14 | 6.84   | Call         | Bond Future | 843       | 1                             | 843       | 1                               | 45.00         |
| 02/01/2014 | R203 On 06-November-14 | 6.86   | Call         | Bond Future | 860       | 1                             | 860       | 1                               | 0.00          |
| 02/01/2014 | R203 On 06-November-14 | 6.85   | Call         | Bond Future | 852       | 1                             | 852       | 1                               | 0.00          |
| 02/01/2014 | R203 On 06-November-14 | 6.84   | Put          | Bond Future | 2639      | 2                             | 2639      | 2                               | 0.00          |
| 02/01/2014 | R203 On 06-November-14 | 6.86   | Put          | Bond Future | 2605      | 2                             | 2605      | 2                               | 0.00          |
| 02/01/2014 | R203 On 06-November-14 | 6.85   | Put          | Bond Future | 2622      | 2                             | 2622      | 2                               | 0.00          |
| 02/01/2014 | R204 On 06-February-14 |        |              | Bond Future | 7.31      | 104.2274                      | 7.3076    | 104.2274                        | 29,549.00     |
| 02/01/2014 | R204 On 06-February-14 | 6.39   | Call         | Bond Future | 30        | 0                             | 30        | 0                               | 0.00          |
| 02/01/2014 | R204 On 06-February-14 | 6.40   | Call         | Bond Future | 32        | 0                             | 32        | 0                               | 0.00          |
| 02/01/2014 | R204 On 06-February-14 | 6.41   | Call         | Bond Future | 33        | 0                             | 33        | 0                               | 0.00          |
| 02/01/2014 | R204 On 06-February-14 | 6.40   | Put          | Bond Future | 3834      | 4                             | 3834      | 4                               | 0.00          |
| 02/01/2014 | R204 On 06-February-14 | 6.41   | Put          | Bond Future | 3793      | 4                             | 3793      | 4                               | 0.00          |
| 02/01/2014 | R204 On 06-February-14 | 6.39   | Put          | Bond Future | 3876      | 4                             | 3876      | 4                               | 0.00          |
| 02/01/2014 | R204 On 08-May-14      |        |              | Bond Future | 7.44      | 105.5977                      | 7.4394    | 105.5977                        | 0.00          |
| 02/01/2014 | R204 On 08-May-14      | 6.05   | Call         | Bond Future | 146       | 0                             | 146       | 0                               | 0.00          |
| 02/01/2014 | R204 On 08-May-14      | 6.04   | Call         | Bond Future | 142       | 0                             | 142       | 0                               | 0.00          |
| 02/01/2014 | R204 On 08-May-14      | 6.06   | Call         | Bond Future | 149       | 0                             | 149       | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2014 | R204 On 08-May-14      | 6.05   | Put          | Bond Future | 5734      | 5                             | 5734      | 5                               | 0.00          |
| 02/01/2014 | R204 On 08-May-14      | 6.04   | Put          | Bond Future | 5773      | 5                             | 5773      | 5                               | 0.00          |
| 02/01/2014 | R204 On 08-May-14      | 6.06   | Put          | Bond Future | 5696      | 5                             | 5696      | 5                               | 0.00          |
| 02/01/2014 | R204 On 07-August-14   |        |              | Bond Future | 7.57      | 102.9989                      | 7.5737    | 102.9989                        | 0.00          |
| 02/01/2014 | R204 On 07-August-14   | 7.45   | Call         | Bond Future | 1843      | 2                             | 1843      | 2                               | 0.00          |
| 02/01/2014 | R204 On 07-August-14   | 7.78   | Call         | Bond Future | 2477      | 3                             | 2477      | 3                               | 0.00          |
| 02/01/2014 | R204 On 07-August-14   | 7.46   | Call         | Bond Future | 1860      | 2                             | 1860      | 2                               | 0.00          |
| 02/01/2014 | R204 On 07-August-14   | 7.44   | Call         | Bond Future | 1825      | 2                             | 1825      | 2                               | 0.00          |
| 02/01/2014 | R204 On 07-August-14   | 7.78   | Put          | Bond Future | 1719      | 2                             | 1719      | 2                               | 530.00        |
| 02/01/2014 | R204 On 07-August-14   | 7.44   | Put          | Bond Future | 2320      | 2                             | 2320      | 2                               | 0.00          |
| 02/01/2014 | R204 On 07-August-14   | 7.46   | Put          | Bond Future | 2281      | 2                             | 2281      | 2                               | 0.00          |
| 02/01/2014 | R204 On 07-August-14   | 7.45   | Put          | Bond Future | 2301      | 2                             | 2301      | 2                               | 0.00          |
| 02/01/2014 | R204 On 06-November-14 |        |              | Bond Future | 7.71      | 104.4365                      | 7.7112    | 104.4365                        | 0.00          |
| 02/01/2014 | R204 On 06-November-14 | 7.00   | Call         | Bond Future | 1378      | 2                             | 1378      | 2                               | 0.00          |
| 02/01/2014 | R204 On 06-November-14 | 7.01   | Call         | Bond Future | 1390      | 2                             | 1390      | 2                               | 0.00          |
| 02/01/2014 | R204 On 06-November-14 | 7.99   | Call         | Bond Future | 2981      | 3                             | 2981      | 3                               | 0.00          |
| 02/01/2014 | R204 On 06-November-14 | 6.99   | Call         | Bond Future | 1365      | 1                             | 1365      | 1                               | 0.00          |
| 02/01/2014 | R204 On 06-November-14 | 7.00   | Put          | Bond Future | 3896      | 4                             | 3896      | 4                               | 0.00          |
| 02/01/2014 | R204 On 06-November-14 | 7.99   | Put          | Bond Future | 2014      | 2                             | 2014      | 2                               | 1,270.00      |
| 02/01/2014 | R204 On 06-November-14 | 7.01   | Put          | Bond Future | 3873      | 4                             | 3873      | 4                               | 0.00          |
| 02/01/2014 | R204 On 06-November-14 | 6.99   | Put          | Bond Future | 3920      | 4                             | 3920      | 4                               | 0.00          |
| 02/01/2014 | R207 On 06-February-14 |        |              | Bond Future | 7.60      | 99.2102                       | 7.6009    | 99.2102                         | 22,098.00     |
| 02/01/2014 | R207 On 06-February-14 | 6.65   | Call         | Bond Future | 44        | 0                             | 44        | 0                               | 0.00          |
| 02/01/2014 | R207 On 06-February-14 | 6.64   | Call         | Bond Future | 42        | 0                             | 42        | 0                               | 0.00          |
| 02/01/2014 | R207 On 06-February-14 | 6.66   | Call         | Bond Future | 46        | 0                             | 46        | 0                               | 0.00          |
| 02/01/2014 | R207 On 06-February-14 | 6.65   | Put          | Bond Future | 4593      | 4                             | 4593      | 4                               | 0.00          |
| 02/01/2014 | R207 On 06-February-14 | 6.64   | Put          | Bond Future | 4641      | 4                             | 4641      | 4                               | 0.00          |
| 02/01/2014 | R207 On 06-February-14 | 6.66   | Put          | Bond Future | 4546      | 4                             | 4546      | 4                               | 0.00          |
| 02/01/2014 | R207 On 08-May-14      |        |              | Bond Future | 7.73      | 100.5147                      | 7.7284    | 100.5147                        | 0.00          |
| 02/01/2014 | R207 On 08-May-14      | 6.20   | Call         | Bond Future | 159       | 0                             | 159       | 0                               | 0.00          |
| 02/01/2014 | R207 On 08-May-14      | 6.21   | Call         | Bond Future | 162       | 0                             | 162       | 0                               | 0.00          |
| 02/01/2014 | R207 On 08-May-14      | 6.19   | Call         | Bond Future | 156       | 0                             | 156       | 0                               | 0.00          |
| 02/01/2014 | R207 On 08-May-14      | 6.20   | Put          | Bond Future | 7285      | 7                             | 7285      | 7                               | 0.00          |
| 02/01/2014 | R207 On 08-May-14      | 6.19   | Put          | Bond Future | 7331      | 7                             | 7331      | 7                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2014 | R207 On 08-May-14      | 6.21   | Put          | Bond Future | 7240      | 7                             | 7240      | 7                               | 0.00          |
| 02/01/2014 | R207 On 07-August-14   |        |              | Bond Future | 7.86      | 98.2376                       | 7.8578    | 98.2376                         | 0.00          |
| 02/01/2014 | R207 On 07-August-14   | 7.69   | Call         | Bond Future | 2136      | 2                             | 2136      | 2                               | 0.00          |
| 02/01/2014 | R207 On 07-August-14   | 7.71   | Call         | Bond Future | 2175      | 2                             | 2175      | 2                               | 0.00          |
| 02/01/2014 | R207 On 07-August-14   | 7.70   | Call         | Bond Future | 2156      | 2                             | 2156      | 2                               | 0.00          |
| 02/01/2014 | R207 On 07-August-14   | 7.70   | Put          | Bond Future | 2834      | 3                             | 2834      | 3                               | 0.00          |
| 02/01/2014 | R207 On 07-August-14   | 7.69   | Put          | Bond Future | 2857      | 3                             | 2857      | 3                               | 0.00          |
| 02/01/2014 | R207 On 07-August-14   | 7.71   | Put          | Bond Future | 2810      | 3                             | 2810      | 3                               | 0.00          |
| 02/01/2014 | R207 On 06-November-14 |        |              | Bond Future | 7.98      | 99.6088                       | 7.9833    | 99.6088                         | 0.00          |
| 02/01/2014 | R207 On 06-November-14 | 7.36   | Call         | Bond Future | 1860      | 2                             | 1860      | 2                               | 0.00          |
| 02/01/2014 | R207 On 06-November-14 | 7.34   | Call         | Bond Future | 1829      | 2                             | 1829      | 2                               | 0.00          |
| 02/01/2014 | R207 On 06-November-14 | 7.35   | Call         | Bond Future | 1844      | 2                             | 1844      | 2                               | 0.00          |
| 02/01/2014 | R207 On 06-November-14 | 7.34   | Put          | Bond Future | 4509      | 4                             | 4509      | 4                               | 0.00          |
| 02/01/2014 | R207 On 06-November-14 | 7.35   | Put          | Bond Future | 4482      | 4                             | 4482      | 4                               | 0.00          |
| 02/01/2014 | R207 On 06-November-14 | 7.36   | Put          | Bond Future | 4455      | 4                             | 4455      | 4                               | 0.00          |
| 02/01/2014 | R208 On 06-February-14 |        |              | Bond Future | 7.77      | 97.3444                       | 7.7679    | 97.3444                         | 11,157.00     |
| 02/01/2014 | R208 On 06-February-14 | 6.74   | Call         | Bond Future | 26        | 0                             | 26        | 0                               | 0.00          |
| 02/01/2014 | R208 On 06-February-14 | 6.76   | Call         | Bond Future | 29        | 0                             | 29        | 0                               | 0.00          |
| 02/01/2014 | R208 On 06-February-14 | 6.75   | Call         | Bond Future | 27        | 0                             | 27        | 0                               | 0.00          |
| 02/01/2014 | R208 On 06-February-14 | 6.75   | Put          | Bond Future | 5523      | 5                             | 5523      | 5                               | 0.00          |
| 02/01/2014 | R208 On 06-February-14 | 6.76   | Put          | Bond Future | 5469      | 5                             | 5469      | 5                               | 0.00          |
| 02/01/2014 | R208 On 06-February-14 | 6.74   | Put          | Bond Future | 5578      | 5                             | 5578      | 5                               | 0.00          |
| 02/01/2014 | R208 On 08-May-14      |        |              | Bond Future | 7.88      | 95.2283                       | 7.8816    | 95.2283                         | 0.00          |
| 02/01/2014 | R208 On 08-May-14      | 6.29   | Call         | Bond Future | 137       | 0                             | 137       | 0                               | 0.00          |
| 02/01/2014 | R208 On 08-May-14      | 6.31   | Call         | Bond Future | 144       | 0                             | 144       | 0                               | 0.00          |
| 02/01/2014 | R208 On 08-May-14      | 6.30   | Call         | Bond Future | 141       | 0                             | 141       | 0                               | 0.00          |
| 02/01/2014 | R208 On 08-May-14      | 6.29   | Put          | Bond Future | 8602      | 8                             | 8602      | 8                               | 0.00          |
| 02/01/2014 | R208 On 08-May-14      | 6.31   | Put          | Bond Future | 8496      | 8                             | 8496      | 8                               | 0.00          |
| 02/01/2014 | R208 On 08-May-14      | 6.30   | Put          | Bond Future | 8549      | 8                             | 8549      | 8                               | 0.00          |
| 02/01/2014 | R208 On 07-August-14   |        |              | Bond Future | 8.00      | 96.5199                       | 7.9952    | 96.5199                         | 0.00          |
| 02/01/2014 | R208 On 07-August-14   | 7.80   | Call         | Bond Future | 2227      | 2                             | 2227      | 2                               | 0.00          |
| 02/01/2014 | R208 On 07-August-14   | 8.28   | Call         | Bond Future | 3436      | 4                             | 3436      | 4                               | 0.00          |
| 02/01/2014 | R208 On 07-August-14   | 7.79   | Call         | Bond Future | 2205      | 2                             | 2205      | 2                               | 0.00          |
| 02/01/2014 | R208 On 07-August-14   | 7.81   | Call         | Bond Future | 2250      | 2                             | 2250      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2014 | R208 On 07-August-14   | 8.28   | Put          | Bond Future | 2060      | 2                             | 2060      | 2                               | 630.00        |
| 02/01/2014 | R208 On 07-August-14   | 7.80   | Put          | Bond Future | 3185      | 3                             | 3185      | 3                               | 0.00          |
| 02/01/2014 | R208 On 07-August-14   | 7.81   | Put          | Bond Future | 3158      | 3                             | 3158      | 3                               | 0.00          |
| 02/01/2014 | R208 On 07-August-14   | 7.79   | Put          | Bond Future | 3212      | 3                             | 3212      | 3                               | 0.00          |
| 02/01/2014 | R208 On 06-November-14 |        |              | Bond Future | 8.11      | 94.4703                       | 8.1107    | 94.4703                         | 0.00          |
| 02/01/2014 | R208 On 06-November-14 | 7.44   | Call         | Bond Future | 1755      | 2                             | 1755      | 2                               | 0.00          |
| 02/01/2014 | R208 On 06-November-14 | 7.46   | Call         | Bond Future | 1789      | 2                             | 1789      | 2                               | 0.00          |
| 02/01/2014 | R208 On 06-November-14 | 7.45   | Call         | Bond Future | 1772      | 2                             | 1772      | 2                               | 0.00          |
| 02/01/2014 | R208 On 06-November-14 | 8.50   | Call         | Bond Future | 4115      | 4                             | 4115      | 4                               | 0.00          |
| 02/01/2014 | R208 On 06-November-14 | 7.45   | Put          | Bond Future | 4945      | 5                             | 4945      | 5                               | 0.00          |
| 02/01/2014 | R208 On 06-November-14 | 8.50   | Put          | Bond Future | 2305      | 2                             | 2305      | 2                               | 1,520.00      |
| 02/01/2014 | R208 On 06-November-14 | 7.44   | Put          | Bond Future | 4977      | 5                             | 4977      | 5                               | 0.00          |
| 02/01/2014 | R208 On 06-November-14 | 7.46   | Put          | Bond Future | 4913      | 5                             | 4913      | 5                               | 0.00          |
| 02/01/2014 | R209 On 06-February-14 |        |              | Bond Future | 9.13      | 75.5873                       | 9.1313    | 75.5873                         | 23,535.00     |
| 02/01/2014 | R209 On 06-February-14 | 8.54   | Call         | Bond Future | 403       | 1                             | 403       | 1                               | 0.00          |
| 02/01/2014 | R209 On 06-February-14 | 8.56   | Call         | Bond Future | 429       | 1                             | 429       | 1                               | 0.00          |
| 02/01/2014 | R209 On 06-February-14 | 8.55   | Call         | Bond Future | 416       | 1                             | 416       | 1                               | 0.00          |
| 02/01/2014 | R209 On 06-February-14 | 8.54   | Put          | Bond Future | 4982      | 5                             | 4982      | 5                               | 0.00          |
| 02/01/2014 | R209 On 06-February-14 | 8.56   | Put          | Bond Future | 4846      | 4                             | 4846      | 4                               | 0.00          |
| 02/01/2014 | R209 On 06-February-14 | 8.55   | Put          | Bond Future | 4914      | 5                             | 4914      | 5                               | 0.00          |
| 02/01/2014 | R209 On 08-May-14      |        |              | Bond Future | 9.23      | 73.4367                       | 9.2256    | 73.4367                         | 0.00          |
| 02/01/2014 | R209 On 08-May-14      | 9.63   | Call         | Bond Future | 5035      | 5                             | 5035      | 5                               | 0.00          |
| 02/01/2014 | R209 On 08-May-14      | 7.86   | Call         | Bond Future | 489       | 1                             | 489       | 1                               | 0.00          |
| 02/01/2014 | R209 On 08-May-14      | 9.50   | Call         | Bond Future | 4497      | 5                             | 4497      | 5                               | 0.00          |
| 02/01/2014 | R209 On 08-May-14      | 7.85   | Call         | Bond Future | 480       | 1                             | 480       | 1                               | 0.00          |
| 02/01/2014 | R209 On 08-May-14      | 9.75   | Call         | Bond Future | 5553      | 6                             | 5553      | 6                               | 0.00          |
| 02/01/2014 | R209 On 08-May-14      | 8.50   | Call         | Bond Future | 1412      | 2                             | 1412      | 2                               | 640.00        |
| 02/01/2014 | R209 On 08-May-14      | 9.00   | Call         | Bond Future | 2704      | 3                             | 2704      | 3                               | 640.00        |
| 02/01/2014 | R209 On 08-May-14      | 9.85   | Call         | Bond Future | 5998      | 6                             | 5998      | 6                               | 0.00          |
| 02/01/2014 | R209 On 08-May-14      | 7.84   | Call         | Bond Future | 471       | 1                             | 471       | 1                               | 0.00          |
| 02/01/2014 | R209 On 08-May-14      | 7.85   | Put          | Bond Future | 11652     | 11                            | 11652     | 11                              | 0.00          |
| 02/01/2014 | R209 On 08-May-14      | 9.50   | Put          | Bond Future | 2547      | 2                             | 2547      | 2                               | 640.00        |
| 02/01/2014 | R209 On 08-May-14      | 7.84   | Put          | Bond Future | 11733     | 11                            | 11733     | 11                              | 0.00          |
| 02/01/2014 | R209 On 08-May-14      | 9.63   | Put          | Bond Future | 2189      | 2                             | 2189      | 2                               | 883.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2014 | R209 On 08-May-14      | 7.86   | Put          | Bond Future | 11570     | 11                            | 11570     | 11                              | 0.00          |
| 02/01/2014 | R209 On 08-May-14      | 9.00   | Put          | Bond Future | 4371      | 4                             | 4371      | 4                               | 0.00          |
| 02/01/2014 | R209 On 08-May-14      | 9.75   | Put          | Bond Future | 1897      | 2                             | 1897      | 2                               | 7,262.00      |
| 02/01/2014 | R209 On 08-May-14      | 9.85   | Put          | Bond Future | 1678      | 2                             | 1678      | 2                               | 10,000.00     |
| 02/01/2014 | R209 On 08-May-14      | 8.50   | Put          | Bond Future | 6996      | 7                             | 6996      | 7                               | 0.00          |
| 02/01/2014 | R209 On 07-August-14   |        |              | Bond Future | 9.32      | 74.4327                       | 9.3181    | 74.4327                         | 0.00          |
| 02/01/2014 | R209 On 07-August-14   | 9.05   | Call         | Bond Future | 3637      | 4                             | 3637      | 4                               | 0.00          |
| 02/01/2014 | R209 On 07-August-14   | 9.06   | Call         | Bond Future | 3668      | 4                             | 3668      | 4                               | 0.00          |
| 02/01/2014 | R209 On 07-August-14   | 9.04   | Call         | Bond Future | 3606      | 4                             | 3606      | 4                               | 0.00          |
| 02/01/2014 | R209 On 07-August-14   | 9.06   | Put          | Bond Future | 5550      | 5                             | 5550      | 5                               | 0.00          |
| 02/01/2014 | R209 On 07-August-14   | 9.04   | Put          | Bond Future | 5637      | 5                             | 5637      | 5                               | 0.00          |
| 02/01/2014 | R209 On 07-August-14   | 9.05   | Put          | Bond Future | 5593      | 5                             | 5593      | 5                               | 0.00          |
| 02/01/2014 | R209 On 06-November-14 |        |              | Bond Future | 9.41      | 72.3266                       | 9.4101    | 72.3266                         | 0.00          |
| 02/01/2014 | R209 On 06-November-14 | 8.99   | Call         | Bond Future | 3939      | 4                             | 3939      | 4                               | 0.00          |
| 02/01/2014 | R209 On 06-November-14 | 9.01   | Call         | Bond Future | 3998      | 4                             | 3998      | 4                               | 0.00          |
| 02/01/2014 | R209 On 06-November-14 | 9.00   | Call         | Bond Future | 3968      | 4                             | 3968      | 4                               | 0.00          |
| 02/01/2014 | R209 On 06-November-14 | 8.99   | Put          | Bond Future | 6991      | 7                             | 6991      | 7                               | 0.00          |
| 02/01/2014 | R209 On 06-November-14 | 9.01   | Put          | Bond Future | 6901      | 7                             | 6901      | 7                               | 0.00          |
| 02/01/2014 | R209 On 06-November-14 | 9.00   | Put          | Bond Future | 6946      | 7                             | 6946      | 7                               | 0.00          |
| 02/01/2014 | R210 On 06-February-14 |        |              | Bond Future | 161.51    | 161.5055                      | 161.5082  | 161.5055                        | 1,319.00      |
| 02/01/2014 | R210 On 06-February-14 | 161.49 | Call         | Bond Future | 18        | 0                             | 18        | 0                               | 0.00          |
| 02/01/2014 | R210 On 06-February-14 | 161.51 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | R210 On 06-February-14 | 161.50 | Call         | Bond Future | 8         | 0                             | 8         | 0                               | 0.00          |
| 02/01/2014 | R210 On 06-February-14 | 161.49 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | R210 On 06-February-14 | 161.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | R210 On 06-February-14 | 161.51 | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 02/01/2014 | R211 On 06-February-14 |        |              | Bond Future | 129.06    | 129.0623                      | 129.0581  | 129.0623                        | 2,022.00      |
| 02/01/2014 | R211 On 06-February-14 | 129.01 | Call         | Bond Future | 48        | 0                             | 48        | 0                               | 0.00          |
| 02/01/2014 | R211 On 06-February-14 | 129.00 | Call         | Bond Future | 58        | 0                             | 58        | 0                               | 0.00          |
| 02/01/2014 | R211 On 06-February-14 | 128.99 | Call         | Bond Future | 68        | 0                             | 68        | 0                               | 0.00          |
| 02/01/2014 | R211 On 06-February-14 | 129.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | R211 On 06-February-14 | 129.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | R211 On 06-February-14 | 128.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | R212 On 06-February-14 |        |              | Bond Future | 131.28    | 131.2764                      | 131.2768  | 131.2764                        | 21,791.00     |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2014 | R212 On 06-February-14 | 133.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | R212 On 06-February-14 | 132.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | R212 On 06-February-14 | 133.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | R212 On 06-February-14 | 132.99 | Put          | Bond Future | 1713      | 2                             | 1713      | 2                               | 0.00          |
| 02/01/2014 | R212 On 06-February-14 | 133.01 | Put          | Bond Future | 1733      | 2                             | 1733      | 2                               | 0.00          |
| 02/01/2014 | R212 On 06-February-14 | 133.00 | Put          | Bond Future | 1723      | 2                             | 1723      | 2                               | 0.00          |
| 02/01/2014 | R213 On 06-February-14 |        |              | Bond Future | 8.93      | 86.8505                       | 8.9340    | 86.8505                         | 21,529.00     |
| 02/01/2014 | R213 On 06-February-14 | 8.31   | Call         | Bond Future | 380       | 0                             | 380       | 0                               | 0.00          |
| 02/01/2014 | R213 On 06-February-14 | 8.30   | Call         | Bond Future | 368       | 0                             | 368       | 0                               | 0.00          |
| 02/01/2014 | R213 On 06-February-14 | 8.29   | Call         | Bond Future | 356       | 0                             | 356       | 0                               | 0.00          |
| 02/01/2014 | R213 On 06-February-14 | 8.30   | Put          | Bond Future | 5390      | 5                             | 5390      | 5                               | 0.00          |
| 02/01/2014 | R213 On 06-February-14 | 8.31   | Put          | Bond Future | 5320      | 5                             | 5320      | 5                               | 0.00          |
| 02/01/2014 | R213 On 06-February-14 | 8.29   | Put          | Bond Future | 5461      | 5                             | 5461      | 5                               | 0.00          |
| 02/01/2014 | R213 On 08-May-14      |        |              | Bond Future | 9.03      | 84.4550                       | 9.0317    | 84.4550                         | 0.00          |
| 02/01/2014 | R213 On 08-May-14      | 7.65   | Call         | Bond Future | 528       | 1                             | 528       | 1                               | 0.00          |
| 02/01/2014 | R213 On 08-May-14      | 7.64   | Call         | Bond Future | 519       | 1                             | 519       | 1                               | 0.00          |
| 02/01/2014 | R213 On 08-May-14      | 7.66   | Call         | Bond Future | 538       | 1                             | 538       | 1                               | 0.00          |
| 02/01/2014 | R213 On 08-May-14      | 7.65   | Put          | Bond Future | 11836     | 11                            | 11836     | 11                              | 0.00          |
| 02/01/2014 | R213 On 08-May-14      | 7.64   | Put          | Bond Future | 11917     | 12                            | 11917     | 12                              | 0.00          |
| 02/01/2014 | R213 On 08-May-14      | 7.66   | Put          | Bond Future | 11756     | 11                            | 11756     | 11                              | 0.00          |
| 02/01/2014 | R213 On 07-August-14   |        |              | Bond Future | 9.13      | 85.6003                       | 9.1289    | 85.6003                         | 0.00          |
| 02/01/2014 | R213 On 07-August-14   | 8.84   | Call         | Bond Future | 3724      | 4                             | 3724      | 4                               | 0.00          |
| 02/01/2014 | R213 On 07-August-14   | 8.86   | Call         | Bond Future | 3787      | 4                             | 3787      | 4                               | 0.00          |
| 02/01/2014 | R213 On 07-August-14   | 8.85   | Call         | Bond Future | 3756      | 4                             | 3756      | 4                               | 0.00          |
| 02/01/2014 | R213 On 07-August-14   | 8.85   | Put          | Bond Future | 5837      | 6                             | 5837      | 6                               | 0.00          |
| 02/01/2014 | R213 On 07-August-14   | 8.86   | Put          | Bond Future | 5793      | 6                             | 5793      | 6                               | 0.00          |
| 02/01/2014 | R213 On 07-August-14   | 8.84   | Put          | Bond Future | 5881      | 6                             | 5881      | 6                               | 0.00          |
| 02/01/2014 | R213 On 06-November-14 |        |              | Bond Future | 9.23      | 83.2567                       | 9.2272    | 83.2567                         | 0.00          |
| 02/01/2014 | R213 On 06-November-14 | 8.84   | Call         | Bond Future | 4146      | 4                             | 4146      | 4                               | 0.00          |
| 02/01/2014 | R213 On 06-November-14 | 8.86   | Call         | Bond Future | 4207      | 4                             | 4207      | 4                               | 0.00          |
| 02/01/2014 | R213 On 06-November-14 | 8.85   | Call         | Bond Future | 4176      | 4                             | 4176      | 4                               | 0.00          |
| 02/01/2014 | R213 On 06-November-14 | 8.85   | Put          | Bond Future | 6958      | 7                             | 6958      | 7                               | 0.00          |
| 02/01/2014 | R213 On 06-November-14 | 8.84   | Put          | Bond Future | 7003      | 7                             | 7003      | 7                               | 0.00          |
| 02/01/2014 | R213 On 06-November-14 | 8.86   | Put          | Bond Future | 6913      | 7                             | 6913      | 7                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2014 | R214 On 06-February-14 |        |              | Bond Future | 9.23      | 76.4202                       | 9.2319    | 76.4202                         | 5,455.00      |
| 02/01/2014 | R214 On 06-February-14 | 9.01   | Call         | Bond Future | 1249      | 2                             | 1249      | 2                               | 0.00          |
| 02/01/2014 | R214 On 06-February-14 | 9.00   | Call         | Bond Future | 1221      | 1                             | 1221      | 1                               | 0.00          |
| 02/01/2014 | R214 On 06-February-14 | 8.99   | Call         | Bond Future | 1193      | 1                             | 1193      | 1                               | 0.00          |
| 02/01/2014 | R214 On 06-February-14 | 9.00   | Put          | Bond Future | 3027      | 3                             | 3027      | 3                               | 0.00          |
| 02/01/2014 | R214 On 06-February-14 | 8.99   | Put          | Bond Future | 3079      | 3                             | 3079      | 3                               | 0.00          |
| 02/01/2014 | R214 On 06-February-14 | 9.01   | Put          | Bond Future | 2976      | 3                             | 2976      | 3                               | 0.00          |
| 02/01/2014 | R214 On 08-May-14      |        |              | Bond Future | 9.32      | 74.1402                       | 9.3238    | 74.1402                         | 0.00          |
| 02/01/2014 | R214 On 08-May-14      | 9.00   | Call         | Bond Future | 2672      | 3                             | 2672      | 3                               | 0.00          |
| 02/01/2014 | R214 On 08-May-14      | 9.01   | Call         | Bond Future | 2703      | 3                             | 2703      | 3                               | 0.00          |
| 02/01/2014 | R214 On 08-May-14      | 8.99   | Call         | Bond Future | 2642      | 3                             | 2642      | 3                               | 0.00          |
| 02/01/2014 | R214 On 08-May-14      | 9.01   | Put          | Bond Future | 5124      | 5                             | 5124      | 5                               | 0.00          |
| 02/01/2014 | R214 On 08-May-14      | 9.00   | Put          | Bond Future | 5173      | 5                             | 5173      | 5                               | 0.00          |
| 02/01/2014 | R214 On 08-May-14      | 8.99   | Put          | Bond Future | 5222      | 5                             | 5222      | 5                               | 0.00          |
| 02/01/2014 | R248 On 06-February-14 |        |              | Bond Future | 9.29      | 99.0647                       | 9.2878    | 99.0647                         | 12,135.00     |
| 02/01/2014 | R248 On 06-February-14 | 9.09   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | R248 On 06-February-14 | 9.11   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | R248 On 06-February-14 | 9.10   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | R248 On 06-February-14 | 9.09   | Put          | Bond Future | 1969      | 1                             | 1969      | 1                               | 0.00          |
| 02/01/2014 | R248 On 06-February-14 | 9.10   | Put          | Bond Future | 1867      | 1                             | 1867      | 1                               | 0.00          |
| 02/01/2014 | R248 On 06-February-14 | 9.11   | Put          | Bond Future | 1766      | 1                             | 1766      | 1                               | 0.00          |
| 02/01/2014 | R248 On 08-May-14      |        |              | Bond Future | 9.38      | 95.9453                       | 9.3822    | 95.9453                         | 1,375.00      |
| 02/01/2014 | R248 On 08-May-14      | 9.04   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | R248 On 08-May-14      | 9.06   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | R248 On 08-May-14      | 9.05   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/01/2014 | R248 On 08-May-14      | 9.05   | Put          | Bond Future | 3287      | 3                             | 3287      | 3                               | 0.00          |
| 02/01/2014 | R248 On 08-May-14      | 9.06   | Put          | Bond Future | 3185      | 3                             | 3185      | 3                               | 0.00          |
| 02/01/2014 | R248 On 08-May-14      | 9.04   | Put          | Bond Future | 3389      | 3                             | 3389      | 3                               | 0.00          |