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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For September 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2014 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | 1386 On 28-February-31  |        |              | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2014 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | 2025 On 06-November-14 |        |              | Bond Future        | 118.00    | 118.0005                      | 117.9967  | 118.0005                        | 16.00         |
| 09/09/2014 | 2025 On 06-November-14 | 116.99 | Call         | Bond Future        | 1007      | 1                             | 1007      | 1                               | 0.00          |
| 09/09/2014 | 2025 On 06-November-14 | 117.01 | Call         | Bond Future        | 987       | 1                             | 987       | 1                               | 0.00          |
| 09/09/2014 | 2025 On 06-November-14 | 117.00 | Call         | Bond Future        | 997       | 1                             | 997       | 1                               | 0.00          |
| 09/09/2014 | 2025 On 06-November-14 | 116.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2025 On 06-November-14 | 117.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2025 On 06-November-14 | 117.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2025 On 05-February-15 |        |              | Bond Future        | 118.72    | 118.7277                      | 118.7226  | 118.7277                        | 0.00          |
| 09/09/2014 | 2025 On 05-February-15 | 118.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2025 On 05-February-15 | 119.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2025 On 05-February-15 | 119.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2025 On 05-February-15 | 118.99 | Put          | Bond Future        | 267       | 0                             | 267       | 0                               | 0.00          |
| 09/09/2014 | 2025 On 05-February-15 | 119.00 | Put          | Bond Future        | 277       | 0                             | 277       | 0                               | 0.00          |
| 09/09/2014 | 2025 On 05-February-15 | 119.01 | Put          | Bond Future        | 287       | 0                             | 287       | 0                               | 0.00          |
| 09/09/2014 | 2030 On 06-November-14 |        |              | Bond Future        | 8.64      | 97.6264                       | 8.6411    | 97.6264                         | 4,188.00      |
| 09/09/2014 | 2030 On 06-November-14 | 8.99   | Call         | Bond Future        | 2753      | 4                             | 2753      | 4                               | 0.00          |
| 09/09/2014 | 2030 On 06-November-14 | 9.01   | Call         | Bond Future        | 2907      | 4                             | 2907      | 4                               | 0.00          |
| 09/09/2014 | 2030 On 06-November-14 | 9.00   | Call         | Bond Future        | 2830      | 4                             | 2830      | 4                               | 0.00          |
| 09/09/2014 | 2030 On 06-November-14 | 9.01   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2030 On 06-November-14 | 9.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2030 On 06-November-14 | 8.99   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2030 On 05-February-15 |        |              | Bond Future        | 8.71      | 95.1661                       | 8.7058    | 95.1661                         | 0.00          |
| 09/09/2014 | 2030 On 05-February-15 | 9.24   | Call         | Bond Future        | 4106      | 5                             | 4106      | 5                               | 0.00          |
| 09/09/2014 | 2030 On 05-February-15 | 9.26   | Call         | Bond Future        | 4254      | 5                             | 4254      | 5                               | 0.00          |
| 09/09/2014 | 2030 On 05-February-15 | 9.25   | Call         | Bond Future        | 4180      | 5                             | 4180      | 5                               | 0.00          |
| 09/09/2014 | 2030 On 05-February-15 | 9.25   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2030 On 05-February-15 | 9.26   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2030 On 05-February-15 | 9.24   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2030 On 07-May-15      |        |              | Bond Future        | 8.76      | 96.8051                       | 8.7594    | 96.8051                         | 0.00          |
| 09/09/2014 | 2030 On 07-May-15      | 8.75   | Call         | Bond Future        | 0         | 1                             | 0         | 1                               | 0.00          |
| 09/09/2014 | 2030 On 07-May-15      | 8.76   | Call         | Bond Future        | 5         | 1                             | 5         | 1                               | 0.00          |
| 09/09/2014 | 2030 On 07-May-15      | 8.74   | Call         | Bond Future        | 0         | 1                             | 0         | 1                               | 0.00          |
| 09/09/2014 | 2030 On 07-May-15      | 8.75   | Put          | Bond Future        | 74        | 0                             | 74        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2014 | 2030 On 07-May-15      | 8.74   | Put          | Bond Future | 152       | 0                             | 152       | 0                               | 0.00          |
| 09/09/2014 | 2030 On 07-May-15      | 8.76   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2037 On 06-November-14 |        |              | Bond Future | 8.88      | 99.2709                       | 8.8845    | 99.2709                         | 6,708.00      |
| 09/09/2014 | 2037 On 06-November-14 | 9.69   | Call         | Bond Future | 7082      | 8                             | 7082      | 8                               | 0.00          |
| 09/09/2014 | 2037 On 06-November-14 | 9.71   | Call         | Bond Future | 7247      | 8                             | 7247      | 8                               | 0.00          |
| 09/09/2014 | 2037 On 06-November-14 | 9.70   | Call         | Bond Future | 7164      | 8                             | 7164      | 8                               | 0.00          |
| 09/09/2014 | 2037 On 06-November-14 | 9.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2037 On 06-November-14 | 9.71   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2037 On 06-November-14 | 9.69   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2037 On 05-February-15 |        |              | Bond Future | 8.95      | 96.5863                       | 8.9474    | 96.5863                         | 3,280.00      |
| 09/09/2014 | 2037 On 05-February-15 | 9.49   | Call         | Bond Future | 4802      | 5                             | 4802      | 5                               | 0.00          |
| 09/09/2014 | 2037 On 05-February-15 | 9.50   | Call         | Bond Future | 4887      | 6                             | 4887      | 6                               | 0.00          |
| 09/09/2014 | 2037 On 05-February-15 | 9.51   | Call         | Bond Future | 4972      | 6                             | 4972      | 6                               | 0.00          |
| 09/09/2014 | 2037 On 05-February-15 | 9.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2037 On 05-February-15 | 9.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2037 On 05-February-15 | 9.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2037 On 07-May-15      |        |              | Bond Future | 9.00      | 98.2500                       | 9.0004    | 98.2500                         | 0.00          |
| 09/09/2014 | 2037 On 07-May-15      | 8.99   | Call         | Bond Future | 0         | 1                             | 0         | 1                               | 0.00          |
| 09/09/2014 | 2037 On 07-May-15      | 9.01   | Call         | Bond Future | 88        | 1                             | 88        | 1                               | 0.00          |
| 09/09/2014 | 2037 On 07-May-15      | 9.00   | Call         | Bond Future | 0         | 1                             | 0         | 1                               | 0.00          |
| 09/09/2014 | 2037 On 07-May-15      | 8.99   | Put          | Bond Future | 95        | 0                             | 95        | 0                               | 0.00          |
| 09/09/2014 | 2037 On 07-May-15      | 9.00   | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 09/09/2014 | 2037 On 07-May-15      | 9.01   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2038 On 06-November-14 |        |              | Bond Future | 123.20    | 123.2067                      | 123.2032  | 123.2067                        | 1,860.00      |
| 09/09/2014 | 2038 On 06-November-14 | 119.99 | Call         | Bond Future | 3213      | 3                             | 3213      | 3                               | 0.00          |
| 09/09/2014 | 2038 On 06-November-14 | 120.01 | Call         | Bond Future | 3193      | 3                             | 3193      | 3                               | 0.00          |
| 09/09/2014 | 2038 On 06-November-14 | 120.00 | Call         | Bond Future | 3203      | 3                             | 3203      | 3                               | 0.00          |
| 09/09/2014 | 2038 On 06-November-14 | 119.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2038 On 06-November-14 | 120.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2038 On 06-November-14 | 120.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2038 On 05-February-15 |        |              | Bond Future | 123.87    | 123.8724                      | 123.8677  | 123.8724                        | 0.00          |
| 09/09/2014 | 2038 On 05-February-15 | 123.01 | Call         | Bond Future | 858       | 1                             | 858       | 1                               | 0.00          |
| 09/09/2014 | 2038 On 05-February-15 | 123.00 | Call         | Bond Future | 868       | 1                             | 868       | 1                               | 0.00          |
| 09/09/2014 | 2038 On 05-February-15 | 122.99 | Call         | Bond Future | 878       | 1                             | 878       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2014 | 2038 On 05-February-15 | 123.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2038 On 05-February-15 | 123.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2038 On 05-February-15 | 122.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2044 On 06-November-14 |        |              | Bond Future | 8.95      | 100.9500                      | 8.9529    | 100.9500                        | 2,473.00      |
| 09/09/2014 | 2044 On 06-November-14 | 8.99   | Call         | Bond Future | 375       | 1                             | 375       | 1                               | 0.00          |
| 09/09/2014 | 2044 On 06-November-14 | 9.00   | Call         | Bond Future | 475       | 1                             | 475       | 1                               | 0.00          |
| 09/09/2014 | 2044 On 06-November-14 | 9.01   | Call         | Bond Future | 575       | 1                             | 575       | 1                               | 0.00          |
| 09/09/2014 | 2044 On 06-November-14 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2044 On 06-November-14 | 8.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2044 On 06-November-14 | 9.01   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2044 On 05-February-15 |        |              | Bond Future | 9.01      | 98.1667                       | 9.0135    | 98.1667                         | 0.00          |
| 09/09/2014 | 2044 On 05-February-15 | 9.01   | Call         | Bond Future | 0         | 1                             | 0         | 1                               | 0.00          |
| 09/09/2014 | 2044 On 05-February-15 | 9.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2044 On 05-February-15 | 8.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2044 On 05-February-15 | 9.00   | Put          | Bond Future | 135       | 0                             | 135       | 0                               | 0.00          |
| 09/09/2014 | 2044 On 05-February-15 | 8.99   | Put          | Bond Future | 235       | 0                             | 235       | 0                               | 0.00          |
| 09/09/2014 | 2044 On 05-February-15 | 9.01   | Put          | Bond Future | 35        | 0                             | 35        | 0                               | 0.00          |
| 09/09/2014 | 2044 On 07-May-15      |        |              | Bond Future | 9.06      | 99.8577                       | 9.0647    | 99.8577                         | 0.00          |
| 09/09/2014 | 2044 On 07-May-15      | 8.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2044 On 07-May-15      | 9.01   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2044 On 07-May-15      | 9.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2044 On 07-May-15      | 8.99   | Put          | Bond Future | 743       | 0                             | 743       | 0                               | 0.00          |
| 09/09/2014 | 2044 On 07-May-15      | 9.00   | Put          | Bond Future | 643       | 0                             | 643       | 0                               | 0.00          |
| 09/09/2014 | 2044 On 07-May-15      | 9.01   | Put          | Bond Future | 543       | 0                             | 543       | 0                               | 0.00          |
| 09/09/2014 | 2046 On 06-November-14 |        |              | Bond Future | 123.67    | 123.6776                      | 123.6743  | 123.6776                        | 5,389.00      |
| 09/09/2014 | 2046 On 06-November-14 | 104.43 | Call         | Bond Future | 19244     | 19                            | 19244     | 19                              | 0.00          |
| 09/09/2014 | 2046 On 06-November-14 | 104.45 | Call         | Bond Future | 19224     | 19                            | 19224     | 19                              | 0.00          |
| 09/09/2014 | 2046 On 06-November-14 | 104.44 | Call         | Bond Future | 19234     | 19                            | 19234     | 19                              | 0.00          |
| 09/09/2014 | 2046 On 06-November-14 | 104.43 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2046 On 06-November-14 | 104.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2046 On 06-November-14 | 104.44 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2046 On 05-February-15 |        |              | Bond Future | 125.65    | 125.6522                      | 125.6475  | 125.6522                        | 0.00          |
| 09/09/2014 | 2046 On 05-February-15 | 123.99 | Call         | Bond Future | 1657      | 2                             | 1657      | 2                               | 0.00          |
| 09/09/2014 | 2046 On 05-February-15 | 124.01 | Call         | Bond Future | 1637      | 2                             | 1637      | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2014 | 2046 On 05-February-15  | 124.00 | Call         | Bond Future        | 1647      | 2                             | 1647      | 2                               | 0.00          |
| 09/09/2014 | 2046 On 05-February-15  | 123.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2046 On 05-February-15  | 124.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2046 On 05-February-15  | 124.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2050 On 06-November-14  |        |              | Bond Future        | 133.29    | 133.2907                      | 133.2871  | 133.2907                        | 2,490.00      |
| 09/09/2014 | 2050 On 06-November-14  | 126.00 | Call         | Bond Future        | 7287      | 7                             | 7287      | 7                               | 0.00          |
| 09/09/2014 | 2050 On 06-November-14  | 126.01 | Call         | Bond Future        | 7277      | 7                             | 7277      | 7                               | 0.00          |
| 09/09/2014 | 2050 On 06-November-14  | 125.99 | Call         | Bond Future        | 7297      | 7                             | 7297      | 7                               | 0.00          |
| 09/09/2014 | 2050 On 06-November-14  | 126.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2050 On 06-November-14  | 126.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2050 On 06-November-14  | 125.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2050 On 05-February-15  |        |              | Bond Future        | 133.97    | 133.9704                      | 133.9654  | 133.9704                        | 0.00          |
| 09/09/2014 | 2050 On 05-February-15  | 129.99 | Call         | Bond Future        | 3975      | 4                             | 3975      | 4                               | 0.00          |
| 09/09/2014 | 2050 On 05-February-15  | 130.01 | Call         | Bond Future        | 3955      | 4                             | 3955      | 4                               | 0.00          |
| 09/09/2014 | 2050 On 05-February-15  | 130.00 | Call         | Bond Future        | 3965      | 4                             | 3965      | 4                               | 0.00          |
| 09/09/2014 | 2050 On 05-February-15  | 129.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2050 On 05-February-15  | 130.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 2050 On 05-February-15  | 130.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | AI03 On 09-March-16     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | AL12 On 06-November-14  |        |              | Index Future       | 514.00    | 517.5600                      | 514.0000  | 517.5600                        | 0.00          |
| 09/09/2014 | AL12 On 05-February-15  |        |              | Index Future       | 522.14    | 525.7560                      | 522.1350  | 525.7560                        | 0.00          |
| 09/09/2014 | AL12 On 07-May-15       |        |              | Index Future       | 531.09    | 534.7890                      | 531.0910  | 534.7890                        | 0.00          |
| 09/09/2014 | AL37 On 06-November-14  |        |              | Index Future       | 438.13    | 439.4430                      | 438.1280  | 439.4430                        | 0.00          |
| 09/09/2014 | AL37 On 05-February-15  |        |              | Index Future       | 445.06    | 446.4010                      | 445.0620  | 446.4010                        | 0.00          |
| 09/09/2014 | AL7T On 06-November-14  |        |              | Index Future       | 516.38    | 519.3970                      | 516.3770  | 519.3970                        | 1.00          |
| 09/09/2014 | AL7T On 05-February-15  |        |              | Index Future       | 524.55    | 527.6220                      | 524.5490  | 527.6220                        | 0.00          |
| 09/09/2014 | ALBI On 06-November-14  |        |              | Index Future       | 468.84    | 471.2630                      | 468.8430  | 471.2630                        | 584.00        |
| 09/09/2014 | ALBI On 05-February-15  |        |              | Index Future       | 476.26    | 478.7260                      | 476.2630  | 478.7260                        | 65.00         |
| 09/09/2014 | ALBI On 07-May-15       |        |              | Index Future       | 484.43    | 486.9510                      | 484.4320  | 486.9510                        | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2014 | C002 On 31-March-32     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | C007 On 31-January-37   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | C023 On 28-February-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | C030 On 31-January-30   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | C070 On 01-August-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | C118 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 09/09/2014 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2014 | CS33 On 15-September-33 |        |              | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2014 | EL28 On 06-November-14 |        |              | Bond Future | 124.58    | 124.5862                      | 124.5829  | 124.5862                        | 0.00          |
| 09/09/2014 | EL28 On 06-November-14 | 122.00 | Call         | Bond Future | 2583      | 3                             | 2583      | 3                               | 0.00          |
| 09/09/2014 | EL28 On 06-November-14 | 121.99 | Call         | Bond Future | 2593      | 3                             | 2593      | 3                               | 0.00          |
| 09/09/2014 | EL28 On 06-November-14 | 122.01 | Call         | Bond Future | 2573      | 3                             | 2573      | 3                               | 0.00          |
| 09/09/2014 | EL28 On 06-November-14 | 122.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | EL28 On 06-November-14 | 122.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | EL28 On 06-November-14 | 121.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | EL28 On 05-February-15 |        |              | Bond Future | 126.57    | 126.5754                      | 126.5708  | 126.5754                        | 0.00          |
| 09/09/2014 | EL28 On 05-February-15 | 126.01 | Call         | Bond Future | 561       | 1                             | 561       | 1                               | 0.00          |
| 09/09/2014 | EL28 On 05-February-15 | 126.00 | Call         | Bond Future | 571       | 1                             | 571       | 1                               | 0.00          |
| 09/09/2014 | EL28 On 05-February-15 | 125.99 | Call         | Bond Future | 581       | 1                             | 581       | 1                               | 0.00          |
| 09/09/2014 | EL28 On 05-February-15 | 126.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | EL28 On 05-February-15 | 125.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | EL28 On 05-February-15 | 126.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | ES33 On 06-November-14 |        |              | Bond Future | 9.63      | 83.3065                       | 9.6327    | 83.3065                         | 6,220.00      |
| 09/09/2014 | ES33 On 06-November-14 | 10.29  | Call         | Bond Future | 4643      | 5                             | 4643      | 5                               | 0.00          |
| 09/09/2014 | ES33 On 06-November-14 | 10.30  | Call         | Bond Future | 4710      | 5                             | 4710      | 5                               | 0.00          |
| 09/09/2014 | ES33 On 06-November-14 | 10.31  | Call         | Bond Future | 4777      | 5                             | 4777      | 5                               | 0.00          |
| 09/09/2014 | ES33 On 06-November-14 | 10.29  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | ES33 On 06-November-14 | 10.30  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | ES33 On 06-November-14 | 10.31  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | ES33 On 05-February-15 |        |              | Bond Future | 9.72      | 84.6263                       | 9.7243    | 84.6263                         | 0.00          |
| 09/09/2014 | ES33 On 05-February-15 | 10.01  | Call         | Bond Future | 2037      | 3                             | 2037      | 3                               | 0.00          |
| 09/09/2014 | ES33 On 05-February-15 | 10.00  | Call         | Bond Future | 1967      | 2                             | 1967      | 2                               | 0.00          |
| 09/09/2014 | ES33 On 05-February-15 | 9.99   | Call         | Bond Future | 1897      | 2                             | 1897      | 2                               | 0.00          |
| 09/09/2014 | ES33 On 05-February-15 | 10.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | ES33 On 05-February-15 | 10.01  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | ES33 On 05-February-15 | 9.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | ES33 On 07-May-15      |        |              | Bond Future | 9.80      | 82.2919                       | 9.8005    | 82.2919                         | 0.00          |
| 09/09/2014 | ES33 On 07-May-15      | 9.76   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | ES33 On 07-May-15      | 9.74   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | ES33 On 07-May-15      | 9.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | ES33 On 07-May-15      | 9.74   | Put          | Bond Future | 436       | 0                             | 436       | 0                               | 0.00          |
| 09/09/2014 | ES33 On 07-May-15      | 9.76   | Put          | Bond Future | 291       | 0                             | 291       | 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 |
|------------|-------------------------|--------|--------------|----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2014 | ES33 On 07-May-15       | 9.75   | Put          | Bond Future          | 364       | 0                             | 364       | 0                               | 0.00          |
| 09/09/2014 | GOVI On 06-November-14  |        |              | GOVI                 | 467.49    | 469.8370                      | 467.4850  | 469.8370                        | 400.00        |
| 09/09/2014 | GOVI On 06-November-14  | 448.99 | Call         | GOVI                 | 184950    | 21                            | 184950    | 21                              | 0.00          |
| 09/09/2014 | GOVI On 06-November-14  | 449.01 | Call         | GOVI                 | 184750    | 21                            | 184750    | 21                              | 0.00          |
| 09/09/2014 | GOVI On 06-November-14  | 449.00 | Call         | GOVI                 | 184850    | 21                            | 184850    | 21                              | 0.00          |
| 09/09/2014 | GOVI On 06-November-14  | 449.00 | Put          | GOVI                 | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | GOVI On 06-November-14  | 449.01 | Put          | GOVI                 | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | GOVI On 06-November-14  | 448.99 | Put          | GOVI                 | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | GOVI On 05-February-15  |        |              | GOVI                 | 474.88    | 477.2760                      | 474.8830  | 477.2760                        | 45.00         |
| 09/09/2014 | GOVI On 05-February-15  | 459.99 | Call         | GOVI                 | 148930    | 17                            | 148930    | 17                              | 0.00          |
| 09/09/2014 | GOVI On 05-February-15  | 460.00 | Call         | GOVI                 | 148830    | 17                            | 148830    | 17                              | 0.00          |
| 09/09/2014 | GOVI On 05-February-15  | 460.01 | Call         | GOVI                 | 148730    | 17                            | 148730    | 17                              | 0.00          |
| 09/09/2014 | GOVI On 05-February-15  | 460.00 | Put          | GOVI                 | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | GOVI On 05-February-15  | 460.01 | Put          | GOVI                 | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | GOVI On 05-February-15  | 459.99 | Put          | GOVI                 | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | GOVI On 07-May-15       |        |              | GOVI                 | 483.03    | 485.4760                      | 483.0290  | 485.4760                        | 0.00          |
| 09/09/2014 | GOVI On 07-May-15       | 449.99 | Call         | GOVI                 | 330390    | 35                            | 330390    | 35                              | 0.00          |
| 09/09/2014 | GOVI On 07-May-15       | 450.00 | Call         | GOVI                 | 330290    | 35                            | 330290    | 35                              | 0.00          |
| 09/09/2014 | GOVI On 07-May-15       | 450.01 | Call         | GOVI                 | 330190    | 35                            | 330190    | 35                              | 0.00          |
| 09/09/2014 | GOVI On 07-May-15       | 450.00 | Put          | GOVI                 | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | GOVI On 07-May-15       | 450.01 | Put          | GOVI                 | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | GOVI On 07-May-15       | 449.99 | Put          | GOVI                 | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | GVIX On 01-January-29   |        |              | LIVE INDEX           | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 09/09/2014 | ICAA On 06-November-14  |        |              | Can-Do Interest Rate | 144.86    | 144.9038                      | 144.8615  | 144.9038                        | 571.00        |
| 09/09/2014 | IGOV On 06-November-14  |        |              | Index Future         | 220.15    | 220.2390                      | 220.1510  | 220.2390                        | 1,191.00      |
| 09/09/2014 | IGOV On 05-February-15  |        |              | Index Future         | 223.66    | 223.7540                      | 223.6620  | 223.7540                        | 0.00          |
| 09/09/2014 | IGOV On 07-May-15       |        |              | Index Future         | 227.53    | 227.6240                      | 227.5250  | 227.6240                        | 0.00          |
| 09/09/2014 | ILBI On 06-November-14  |        |              | Index Future         | 596.41    | 596.6490                      | 596.4140  | 596.6490                        | 0.00          |
| 09/09/2014 | ILBI On 05-February-15  |        |              | Index Future         | 605.89    | 606.1290                      | 605.8880  | 606.1290                        | 157.00        |
| 09/09/2014 | J157 On 15-September-15 |        |              | Interest Rate Swap   | 8.82      | (0.0200)                      | 8.8220    | (0.0200)                        | 0.00          |
| 09/09/2014 | J186 On 21-December-26  |        |              | Interest Rate Swap   | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 09/09/2014 | J201 On 22-December-14  |        |              | Interest Rate Swap   | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 09/09/2014 | J203 On 15-September-17 |        |              | Interest Rate Swap   | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 09/09/2014 | J204 On 21-December-18  |        |              | Interest Rate Swap   | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2014 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 09/09/2014 | JBAF On 17-September-14 |        |              | Jibar Tradeable Future | 6.14      | 93.8600                       | 6.1400    | 93.8600                         | 33,000.00     |
| 09/09/2014 | JBAF On 15-October-14   |        |              | Jibar Tradeable Future | 6.20      | 93.8000                       | 6.2000    | 93.8000                         | 0.00          |
| 09/09/2014 | JBAF On 19-November-14  |        |              | Jibar Tradeable Future | 6.24      | 93.7600                       | 6.2400    | 93.7600                         | 0.00          |
| 09/09/2014 | JBAF On 17-December-14  |        |              | Jibar Tradeable Future | 6.29      | 93.7100                       | 6.2900    | 93.7100                         | 0.00          |
| 09/09/2014 | JBAF On 21-January-15   |        |              | Jibar Tradeable Future | 6.35      | 93.6500                       | 6.3500    | 93.6500                         | 0.00          |
| 09/09/2014 | JBAF On 18-February-15  |        |              | Jibar Tradeable Future | 6.40      | 93.6000                       | 6.4000    | 93.6000                         | 0.00          |
| 09/09/2014 | JBAF On 18-March-15     |        |              | Jibar Tradeable Future | 6.44      | 93.5600                       | 6.4400    | 93.5600                         | 2,850.00      |
| 09/09/2014 | JBAF On 17-June-15      |        |              | Jibar Tradeable Future | 6.64      | 93.3600                       | 6.6400    | 93.3600                         | 5,000.00      |
| 09/09/2014 | JBAF On 16-September-15 |        |              | Jibar Tradeable Future | 6.77      | 93.2300                       | 6.7700    | 93.2300                         | 0.00          |
| 09/09/2014 | JBAF On 15-December-15  |        |              | Jibar Tradeable Future | 6.93      | 93.0700                       | 6.9300    | 93.0700                         | 0.00          |
| 09/09/2014 | JBAF On 16-March-16     |        |              | Jibar Tradeable Future | 7.09      | 92.9100                       | 7.0900    | 92.9100                         | 0.00          |
| 09/09/2014 | JBAF On 15-June-16      |        |              | Jibar Tradeable Future | 7.26      | 92.7400                       | 7.2600    | 92.7400                         | 0.00          |
| 09/09/2014 | R023 On 06-November-14  |        |              | Bond Future            | 7.89      | 101.2435                      | 7.8934    | 101.2435                        | 9,834.00      |
| 09/09/2014 | R023 On 06-November-14  | 8.61   | Call         | Bond Future            | 4249      | 5                             | 4249      | 5                               | 0.00          |
| 09/09/2014 | R023 On 06-November-14  | 8.60   | Call         | Bond Future            | 4197      | 5                             | 4197      | 5                               | 0.00          |
| 09/09/2014 | R023 On 06-November-14  | 8.59   | Call         | Bond Future            | 4144      | 5                             | 4144      | 5                               | 0.00          |
| 09/09/2014 | R023 On 06-November-14  | 8.60   | Put          | Bond Future            | 86        | 0                             | 86        | 0                               | 0.00          |
| 09/09/2014 | R023 On 06-November-14  | 8.61   | Put          | Bond Future            | 82        | 0                             | 82        | 0                               | 0.00          |
| 09/09/2014 | R023 On 06-November-14  | 8.59   | Put          | Bond Future            | 90        | 0                             | 90        | 0                               | 0.00          |
| 09/09/2014 | R023 On 05-February-15  |        |              | Bond Future            | 7.96      | 102.8474                      | 7.9593    | 102.8474                        | 0.00          |
| 09/09/2014 | R023 On 05-February-15  | 8.75   | Call         | Bond Future            | 4867      | 5                             | 4867      | 5                               | 0.00          |
| 09/09/2014 | R023 On 05-February-15  | 8.76   | Call         | Bond Future            | 4913      | 5                             | 4913      | 5                               | 0.00          |
| 09/09/2014 | R023 On 05-February-15  | 8.74   | Call         | Bond Future            | 4821      | 5                             | 4821      | 5                               | 0.00          |
| 09/09/2014 | R023 On 05-February-15  | 8.76   | Put          | Bond Future            | 391       | 0                             | 391       | 0                               | 0.00          |
| 09/09/2014 | R023 On 05-February-15  | 8.75   | Put          | Bond Future            | 400       | 0                             | 400       | 0                               | 0.00          |
| 09/09/2014 | R023 On 05-February-15  | 8.74   | Put          | Bond Future            | 409       | 0                             | 409       | 0                               | 0.00          |
| 09/09/2014 | R023 On 07-May-15       |        |              | Bond Future            | 8.00      | 100.6895                      | 8.0007    | 100.6895                        | 0.00          |
| 09/09/2014 | R023 On 07-May-15       | 8.14   | Call         | Bond Future            | 2795      | 3                             | 2795      | 3                               | 0.00          |
| 09/09/2014 | R023 On 07-May-15       | 8.16   | Call         | Bond Future            | 2859      | 3                             | 2859      | 3                               | 0.00          |
| 09/09/2014 | R023 On 07-May-15       | 8.15   | Call         | Bond Future            | 2827      | 3                             | 2827      | 3                               | 0.00          |
| 09/09/2014 | R023 On 07-May-15       | 8.15   | Put          | Bond Future            | 1985      | 2                             | 1985      | 2                               | 0.00          |
| 09/09/2014 | R023 On 07-May-15       | 8.16   | Put          | Bond Future            | 1960      | 2                             | 1960      | 2                               | 0.00          |
| 09/09/2014 | R023 On 07-May-15       | 8.14   | Put          | Bond Future            | 2009      | 2                             | 2009      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2014 | R023 On 06-August-15   |        |              | Bond Future | 8.01      | 102.6416                      | 8.0077    | 102.6416                        | 0.00          |
| 09/09/2014 | R023 On 06-August-15   | 8.24   | Call         | Bond Future | 3512      | 4                             | 3512      | 4                               | 0.00          |
| 09/09/2014 | R023 On 06-August-15   | 9.07   | Call         | Bond Future | 6556      | 7                             | 6556      | 7                               | 0.00          |
| 09/09/2014 | R023 On 06-August-15   | 8.25   | Call         | Bond Future | 3544      | 4                             | 3544      | 4                               | 0.00          |
| 09/09/2014 | R023 On 06-August-15   | 8.26   | Call         | Bond Future | 3576      | 4                             | 3576      | 4                               | 0.00          |
| 09/09/2014 | R023 On 06-August-15   | 8.24   | Put          | Bond Future | 2237      | 2                             | 2237      | 2                               | 0.00          |
| 09/09/2014 | R023 On 06-August-15   | 8.26   | Put          | Bond Future | 2192      | 2                             | 2192      | 2                               | 0.00          |
| 09/09/2014 | R023 On 06-August-15   | 8.25   | Put          | Bond Future | 2214      | 2                             | 2214      | 2                               | 0.00          |
| 09/09/2014 | R023 On 06-August-15   | 9.07   | Put          | Bond Future | 889       | 1                             | 889       | 1                               | 911.00        |
| 09/09/2014 | R157 On 06-November-14 |        |              | Bond Future | 6.74      | 107.5527                      | 6.7365    | 107.5527                        | 0.00          |
| 09/09/2014 | R157 On 06-November-14 | 6.19   | Call         | Bond Future | 31        | 0                             | 31        | 0                               | 0.00          |
| 09/09/2014 | R157 On 06-November-14 | 6.21   | Call         | Bond Future | 33        | 0                             | 33        | 0                               | 0.00          |
| 09/09/2014 | R157 On 06-November-14 | 6.20   | Call         | Bond Future | 32        | 0                             | 32        | 0                               | 0.00          |
| 09/09/2014 | R157 On 06-November-14 | 6.21   | Put          | Bond Future | 479       | 0                             | 479       | 0                               | 0.00          |
| 09/09/2014 | R157 On 06-November-14 | 6.19   | Put          | Bond Future | 494       | 0                             | 494       | 0                               | 0.00          |
| 09/09/2014 | R157 On 06-November-14 | 6.20   | Put          | Bond Future | 487       | 0                             | 487       | 0                               | 0.00          |
| 09/09/2014 | R157 On 05-February-15 |        |              | Bond Future | 6.91      | 109.2566                      | 6.9095    | 109.2566                        | 0.00          |
| 09/09/2014 | R157 On 05-February-15 | 8.74   | Call         | Bond Future | 1096      | 1                             | 1096      | 1                               | 0.00          |
| 09/09/2014 | R157 On 05-February-15 | 8.76   | Call         | Bond Future | 1107      | 1                             | 1107      | 1                               | 0.00          |
| 09/09/2014 | R157 On 05-February-15 | 8.75   | Call         | Bond Future | 1101      | 1                             | 1101      | 1                               | 0.00          |
| 09/09/2014 | R157 On 05-February-15 | 8.75   | Put          | Bond Future | 22        | 0                             | 22        | 0                               | 0.00          |
| 09/09/2014 | R157 On 05-February-15 | 8.74   | Put          | Bond Future | 23        | 0                             | 23        | 0                               | 0.00          |
| 09/09/2014 | R157 On 05-February-15 | 8.76   | Put          | Bond Future | 22        | 0                             | 22        | 0                               | 0.00          |
| 09/09/2014 | R186 On 06-November-14 |        |              | Bond Future | 8.22      | 122.1720                      | 8.2216    | 122.1720                        | 48,649.00     |
| 09/09/2014 | R186 On 06-November-14 | 8.30   | Call         | Bond Future | 1926      | 2                             | 1926      | 2                               | 100.00        |
| 09/09/2014 | R186 On 06-November-14 | 8.50   | Call         | Bond Future | 3009      | 4                             | 3009      | 4                               | 0.00          |
| 09/09/2014 | R186 On 06-November-14 | 9.17   | Call         | Bond Future | 7707      | 9                             | 7707      | 9                               | 0.00          |
| 09/09/2014 | R186 On 06-November-14 | 8.53   | Call         | Bond Future | 3190      | 4                             | 3190      | 4                               | 0.00          |
| 09/09/2014 | R186 On 06-November-14 | 7.70   | Call         | Bond Future | 240       | 0                             | 240       | 0                               | 1,500.00      |
| 09/09/2014 | R186 On 06-November-14 | 8.14   | Call         | Bond Future | 1247      | 2                             | 1247      | 2                               | 0.00          |
| 09/09/2014 | R186 On 06-November-14 | 8.00   | Call         | Bond Future | 798       | 1                             | 798       | 1                               | 1,500.00      |
| 09/09/2014 | R186 On 06-November-14 | 8.16   | Call         | Bond Future | 1322      | 2                             | 1322      | 2                               | 0.00          |
| 09/09/2014 | R186 On 06-November-14 | 8.15   | Call         | Bond Future | 1284      | 2                             | 1284      | 2                               | 0.00          |
| 09/09/2014 | R186 On 06-November-14 | 8.60   | Call         | Bond Future | 3630      | 4                             | 3630      | 4                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2014 | R186 On 06-November-14 | 8.45   | Call         | Bond Future | 2716      | 3                             | 2716      | 3                               | 0.00          |
| 09/09/2014 | R186 On 06-November-14 | 7.80   | Call         | Bond Future | 373       | 1                             | 373       | 1                               | 100.00        |
| 09/09/2014 | R186 On 06-November-14 | 8.30   | Put          | Bond Future | 1265      | 1                             | 1265      | 1                               | 100.00        |
| 09/09/2014 | R186 On 06-November-14 | 9.17   | Put          | Bond Future | 45        | 0                             | 45        | 0                               | 2,010.00      |
| 09/09/2014 | R186 On 06-November-14 | 8.50   | Put          | Bond Future | 685       | 0                             | 685       | 0                               | 7,000.00      |
| 09/09/2014 | R186 On 06-November-14 | 8.00   | Put          | Bond Future | 2695      | 2                             | 2695      | 2                               | 0.00          |
| 09/09/2014 | R186 On 06-November-14 | 8.16   | Put          | Bond Future | 1845      | 1                             | 1845      | 1                               | 0.00          |
| 09/09/2014 | R186 On 06-November-14 | 8.14   | Put          | Bond Future | 1941      | 2                             | 1941      | 2                               | 0.00          |
| 09/09/2014 | R186 On 06-November-14 | 8.45   | Put          | Bond Future | 805       | 1                             | 805       | 1                               | 6,000.00      |
| 09/09/2014 | R186 On 06-November-14 | 8.53   | Put          | Bond Future | 619       | 0                             | 619       | 0                               | 100.00        |
| 09/09/2014 | R186 On 06-November-14 | 7.70   | Put          | Bond Future | 4773      | 4                             | 4773      | 4                               | 0.00          |
| 09/09/2014 | R186 On 06-November-14 | 8.60   | Put          | Bond Future | 486       | 0                             | 486       | 0                               | 0.00          |
| 09/09/2014 | R186 On 06-November-14 | 8.15   | Put          | Bond Future | 1893      | 1                             | 1893      | 1                               | 0.00          |
| 09/09/2014 | R186 On 06-November-14 | 7.80   | Put          | Bond Future | 4019      | 3                             | 4019      | 3                               | 0.00          |
| 09/09/2014 | R186 On 05-February-15 |        |              | Bond Future | 8.29      | 118.8115                      | 8.2851    | 118.8115                        | 540.00        |
| 09/09/2014 | R186 On 05-February-15 | 8.75   | Call         | Bond Future | 4947      | 6                             | 4947      | 6                               | 0.00          |
| 09/09/2014 | R186 On 05-February-15 | 8.76   | Call         | Bond Future | 5004      | 6                             | 5004      | 6                               | 0.00          |
| 09/09/2014 | R186 On 05-February-15 | 9.00   | Call         | Bond Future | 6448      | 7                             | 6448      | 7                               | 0.00          |
| 09/09/2014 | R186 On 05-February-15 | 8.74   | Call         | Bond Future | 4890      | 6                             | 4890      | 6                               | 0.00          |
| 09/09/2014 | R186 On 05-February-15 | 9.00   | Put          | Bond Future | 720       | 1                             | 720       | 1                               | 9,600.00      |
| 09/09/2014 | R186 On 05-February-15 | 8.74   | Put          | Bond Future | 1199      | 1                             | 1199      | 1                               | 0.00          |
| 09/09/2014 | R186 On 05-February-15 | 8.76   | Put          | Bond Future | 1154      | 1                             | 1154      | 1                               | 0.00          |
| 09/09/2014 | R186 On 05-February-15 | 8.75   | Put          | Bond Future | 1176      | 1                             | 1176      | 1                               | 0.00          |
| 09/09/2014 | R186 On 07-May-15      |        |              | Bond Future | 8.33      | 120.8568                      | 8.3330    | 120.8568                        | 0.00          |
| 09/09/2014 | R186 On 07-May-15      | 8.25   | Call         | Bond Future | 3131      | 4                             | 3131      | 4                               | 0.00          |
| 09/09/2014 | R186 On 07-May-15      | 8.24   | Call         | Bond Future | 3093      | 4                             | 3093      | 4                               | 0.00          |
| 09/09/2014 | R186 On 07-May-15      | 8.26   | Call         | Bond Future | 3170      | 4                             | 3170      | 4                               | 0.00          |
| 09/09/2014 | R186 On 07-May-15      | 8.25   | Put          | Bond Future | 3810      | 3                             | 3810      | 3                               | 0.00          |
| 09/09/2014 | R186 On 07-May-15      | 8.26   | Put          | Bond Future | 3767      | 3                             | 3767      | 3                               | 0.00          |
| 09/09/2014 | R186 On 07-May-15      | 8.24   | Put          | Bond Future | 3853      | 3                             | 3853      | 3                               | 0.00          |
| 09/09/2014 | R197 On 06-November-14 |        |              | Bond Future | 288.47    | 288.9150                      | 288.4724  | 288.9150                        | 939.00        |
| 09/09/2014 | R197 On 06-November-14 | 285.00 | Call         | Bond Future | 3472      | 4                             | 3472      | 4                               | 0.00          |
| 09/09/2014 | R197 On 06-November-14 | 285.01 | Call         | Bond Future | 3462      | 4                             | 3462      | 4                               | 0.00          |
| 09/09/2014 | R197 On 06-November-14 | 284.99 | Call         | Bond Future | 3482      | 4                             | 3482      | 4                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2014 | R197 On 06-November-14 | 285.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R197 On 06-November-14 | 285.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R197 On 06-November-14 | 284.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R197 On 05-February-15 |        |              | Bond Future | 287.06    | 287.5110                      | 287.0586  | 287.5110                        | 0.00          |
| 09/09/2014 | R197 On 05-February-15 | 288.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R197 On 05-February-15 | 289.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R197 On 05-February-15 | 289.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R197 On 05-February-15 | 289.00 | Put          | Bond Future | 1941      | 1                             | 1941      | 1                               | 0.00          |
| 09/09/2014 | R197 On 05-February-15 | 289.01 | Put          | Bond Future | 1951      | 1                             | 1951      | 1                               | 0.00          |
| 09/09/2014 | R197 On 05-February-15 | 288.99 | Put          | Bond Future | 1931      | 1                             | 1931      | 1                               | 0.00          |
| 09/09/2014 | R202 On 06-November-14 |        |              | Bond Future | 232.83    | 232.8415                      | 232.8348  | 232.8415                        | 47,402.00     |
| 09/09/2014 | R202 On 06-November-14 | 226.99 | Call         | Bond Future | 5845      | 6                             | 5845      | 6                               | 0.00          |
| 09/09/2014 | R202 On 06-November-14 | 227.00 | Call         | Bond Future | 5835      | 6                             | 5835      | 6                               | 0.00          |
| 09/09/2014 | R202 On 06-November-14 | 227.01 | Call         | Bond Future | 5825      | 6                             | 5825      | 6                               | 0.00          |
| 09/09/2014 | R202 On 06-November-14 | 226.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R202 On 06-November-14 | 227.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R202 On 06-November-14 | 227.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R202 On 05-February-15 |        |              | Bond Future | 233.35    | 233.3632                      | 233.3542  | 233.3632                        | 0.00          |
| 09/09/2014 | R202 On 05-February-15 | 232.99 | Call         | Bond Future | 364       | 0                             | 364       | 0                               | 0.00          |
| 09/09/2014 | R202 On 05-February-15 | 233.01 | Call         | Bond Future | 344       | 0                             | 344       | 0                               | 0.00          |
| 09/09/2014 | R202 On 05-February-15 | 233.00 | Call         | Bond Future | 354       | 0                             | 354       | 0                               | 0.00          |
| 09/09/2014 | R202 On 05-February-15 | 233.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R202 On 05-February-15 | 233.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R202 On 05-February-15 | 232.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R203 On 06-November-14 |        |              | Bond Future | 6.96      | 104.7794                      | 6.9599    | 104.7794                        | 14,059.00     |
| 09/09/2014 | R203 On 06-November-14 | 6.84   | Call         | Bond Future | 255       | 0                             | 255       | 0                               | 45.00         |
| 09/09/2014 | R203 On 06-November-14 | 6.98   | Call         | Bond Future | 420       | 1                             | 420       | 1                               | 14.00         |
| 09/09/2014 | R203 On 06-November-14 | 6.86   | Call         | Bond Future | 276       | 0                             | 276       | 0                               | 0.00          |
| 09/09/2014 | R203 On 06-November-14 | 6.85   | Call         | Bond Future | 265       | 0                             | 265       | 0                               | 0.00          |
| 09/09/2014 | R203 On 06-November-14 | 6.84   | Put          | Bond Future | 567       | 0                             | 567       | 0                               | 0.00          |
| 09/09/2014 | R203 On 06-November-14 | 6.98   | Put          | Bond Future | 368       | 0                             | 368       | 0                               | 0.00          |
| 09/09/2014 | R203 On 06-November-14 | 6.86   | Put          | Bond Future | 535       | 0                             | 535       | 0                               | 0.00          |
| 09/09/2014 | R203 On 06-November-14 | 6.85   | Put          | Bond Future | 551       | 0                             | 551       | 0                               | 0.00          |
| 09/09/2014 | R203 On 05-February-15 |        |              | Bond Future | 7.03      | 106.4393                      | 7.0266    | 106.4393                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2014 | R203 On 05-February-15 | 7.69   | Call         | Bond Future | 1708      | 2                             | 1708      | 2                               | 55.00         |
| 09/09/2014 | R203 On 05-February-15 | 8.35   | Call         | Bond Future | 3103      | 3                             | 3103      | 3                               | 0.00          |
| 09/09/2014 | R203 On 05-February-15 | 8.36   | Call         | Bond Future | 3126      | 3                             | 3126      | 3                               | 0.00          |
| 09/09/2014 | R203 On 05-February-15 | 8.34   | Call         | Bond Future | 3081      | 3                             | 3081      | 3                               | 0.00          |
| 09/09/2014 | R203 On 05-February-15 | 8.35   | Put          | Bond Future | 20        | 0                             | 20        | 0                               | 0.00          |
| 09/09/2014 | R203 On 05-February-15 | 8.36   | Put          | Bond Future | 19        | 0                             | 19        | 0                               | 0.00          |
| 09/09/2014 | R203 On 05-February-15 | 7.69   | Put          | Bond Future | 148       | 0                             | 148       | 0                               | 0.00          |
| 09/09/2014 | R203 On 05-February-15 | 8.34   | Put          | Bond Future | 21        | 0                             | 21        | 0                               | 0.00          |
| 09/09/2014 | R203 On 07-May-15      |        |              | Bond Future | 7.03      | 104.1010                      | 7.0337    | 104.1010                        | 0.00          |
| 09/09/2014 | R203 On 07-May-15      | 7.25   | Call         | Bond Future | 1046      | 1                             | 1046      | 1                               | 0.00          |
| 09/09/2014 | R203 On 07-May-15      | 7.26   | Call         | Bond Future | 1060      | 1                             | 1060      | 1                               | 0.00          |
| 09/09/2014 | R203 On 07-May-15      | 7.24   | Call         | Bond Future | 1033      | 1                             | 1033      | 1                               | 0.00          |
| 09/09/2014 | R203 On 07-May-15      | 7.25   | Put          | Bond Future | 580       | 0                             | 580       | 0                               | 0.00          |
| 09/09/2014 | R203 On 07-May-15      | 7.26   | Put          | Bond Future | 572       | 0                             | 572       | 0                               | 0.00          |
| 09/09/2014 | R203 On 07-May-15      | 7.24   | Put          | Bond Future | 588       | 1                             | 588       | 1                               | 0.00          |
| 09/09/2014 | R204 On 06-November-14 |        |              | Bond Future | 7.24      | 106.0494                      | 7.2405    | 106.0494                        | 12,681.00     |
| 09/09/2014 | R204 On 06-November-14 | 6.99   | Call         | Bond Future | 232       | 0                             | 232       | 0                               | 0.00          |
| 09/09/2014 | R204 On 06-November-14 | 7.99   | Call         | Bond Future | 2650      | 3                             | 2650      | 3                               | 0.00          |
| 09/09/2014 | R204 On 06-November-14 | 7.01   | Call         | Bond Future | 253       | 0                             | 253       | 0                               | 0.00          |
| 09/09/2014 | R204 On 06-November-14 | 7.00   | Call         | Bond Future | 242       | 0                             | 242       | 0                               | 0.00          |
| 09/09/2014 | R204 On 06-November-14 | 7.00   | Put          | Bond Future | 1103      | 1                             | 1103      | 1                               | 0.00          |
| 09/09/2014 | R204 On 06-November-14 | 7.99   | Put          | Bond Future | 24        | 0                             | 24        | 0                               | 1,270.00      |
| 09/09/2014 | R204 On 06-November-14 | 6.99   | Put          | Bond Future | 1129      | 1                             | 1129      | 1                               | 0.00          |
| 09/09/2014 | R204 On 06-November-14 | 7.01   | Put          | Bond Future | 1077      | 1                             | 1077      | 1                               | 0.00          |
| 09/09/2014 | R204 On 05-February-15 |        |              | Bond Future | 7.30      | 103.6944                      | 7.3039    | 103.6944                        | 0.00          |
| 09/09/2014 | R204 On 05-February-15 | 8.25   | Call         | Bond Future | 3237      | 3                             | 3237      | 3                               | 0.00          |
| 09/09/2014 | R204 On 05-February-15 | 8.24   | Call         | Bond Future | 3207      | 3                             | 3207      | 3                               | 0.00          |
| 09/09/2014 | R204 On 05-February-15 | 8.26   | Call         | Bond Future | 3266      | 4                             | 3266      | 4                               | 0.00          |
| 09/09/2014 | R204 On 05-February-15 | 8.26   | Put          | Bond Future | 114       | 0                             | 114       | 0                               | 0.00          |
| 09/09/2014 | R204 On 05-February-15 | 8.25   | Put          | Bond Future | 117       | 0                             | 117       | 0                               | 0.00          |
| 09/09/2014 | R204 On 05-February-15 | 8.24   | Put          | Bond Future | 121       | 0                             | 121       | 0                               | 0.00          |
| 09/09/2014 | R204 On 07-May-15      |        |              | Bond Future | 7.33      | 105.4792                      | 7.3337    | 105.4792                        | 0.00          |
| 09/09/2014 | R204 On 07-May-15      | 7.49   | Call         | Bond Future | 1484      | 2                             | 1484      | 2                               | 0.00          |
| 09/09/2014 | R204 On 07-May-15      | 7.51   | Call         | Bond Future | 1520      | 2                             | 1520      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2014 | R204 On 07-May-15      | 7.50   | Call         | Bond Future | 1502      | 2                             | 1502      | 2                               | 0.00          |
| 09/09/2014 | R204 On 07-May-15      | 7.49   | Put          | Bond Future | 991       | 1                             | 991       | 1                               | 0.00          |
| 09/09/2014 | R204 On 07-May-15      | 7.50   | Put          | Bond Future | 978       | 1                             | 978       | 1                               | 0.00          |
| 09/09/2014 | R204 On 07-May-15      | 7.51   | Put          | Bond Future | 965       | 1                             | 965       | 1                               | 0.00          |
| 09/09/2014 | R204 On 06-August-15   |        |              | Bond Future | 7.29      | 103.4824                      | 7.2950    | 103.4824                        | 0.00          |
| 09/09/2014 | R204 On 06-August-15   | 8.41   | Call         | Bond Future | 3586      | 4                             | 3586      | 4                               | 0.00          |
| 09/09/2014 | R204 On 06-August-15   | 7.74   | Call         | Bond Future | 2132      | 2                             | 2132      | 2                               | 0.00          |
| 09/09/2014 | R204 On 06-August-15   | 7.76   | Call         | Bond Future | 2171      | 2                             | 2171      | 2                               | 0.00          |
| 09/09/2014 | R204 On 06-August-15   | 7.75   | Call         | Bond Future | 2151      | 2                             | 2151      | 2                               | 0.00          |
| 09/09/2014 | R204 On 06-August-15   | 8.41   | Put          | Bond Future | 339       | 0                             | 339       | 0                               | 699.00        |
| 09/09/2014 | R204 On 06-August-15   | 7.75   | Put          | Bond Future | 811       | 1                             | 811       | 1                               | 0.00          |
| 09/09/2014 | R204 On 06-August-15   | 7.74   | Put          | Bond Future | 820       | 1                             | 820       | 1                               | 0.00          |
| 09/09/2014 | R204 On 06-August-15   | 7.76   | Put          | Bond Future | 801       | 1                             | 801       | 1                               | 0.00          |
| 09/09/2014 | R207 On 06-November-14 |        |              | Bond Future | 7.49      | 101.6443                      | 7.4941    | 101.6443                        | 35,102.00     |
| 09/09/2014 | R207 On 06-November-14 | 7.34   | Call         | Bond Future | 441       | 1                             | 441       | 1                               | 0.00          |
| 09/09/2014 | R207 On 06-November-14 | 7.36   | Call         | Bond Future | 472       | 1                             | 472       | 1                               | 0.00          |
| 09/09/2014 | R207 On 06-November-14 | 7.35   | Call         | Bond Future | 456       | 1                             | 456       | 1                               | 0.00          |
| 09/09/2014 | R207 On 06-November-14 | 7.34   | Put          | Bond Future | 1091      | 1                             | 1091      | 1                               | 0.00          |
| 09/09/2014 | R207 On 06-November-14 | 7.35   | Put          | Bond Future | 1064      | 1                             | 1064      | 1                               | 0.00          |
| 09/09/2014 | R207 On 06-November-14 | 7.36   | Put          | Bond Future | 1038      | 1                             | 1038      | 1                               | 0.00          |
| 09/09/2014 | R207 On 05-February-15 |        |              | Bond Future | 7.56      | 99.6133                       | 7.5591    | 99.6133                         | 0.00          |
| 09/09/2014 | R207 On 05-February-15 | 8.49   | Call         | Bond Future | 3830      | 4                             | 3830      | 4                               | 0.00          |
| 09/09/2014 | R207 On 05-February-15 | 8.51   | Call         | Bond Future | 3898      | 4                             | 3898      | 4                               | 0.00          |
| 09/09/2014 | R207 On 05-February-15 | 8.50   | Call         | Bond Future | 3864      | 4                             | 3864      | 4                               | 0.00          |
| 09/09/2014 | R207 On 05-February-15 | 8.50   | Put          | Bond Future | 167       | 0                             | 167       | 0                               | 0.00          |
| 09/09/2014 | R207 On 05-February-15 | 8.51   | Put          | Bond Future | 162       | 0                             | 162       | 0                               | 0.00          |
| 09/09/2014 | R207 On 05-February-15 | 8.49   | Put          | Bond Future | 171       | 0                             | 171       | 0                               | 0.00          |
| 09/09/2014 | R207 On 07-May-15      |        |              | Bond Future | 7.60      | 101.3282                      | 7.6014    | 101.3282                        | 0.00          |
| 09/09/2014 | R207 On 07-May-15      | 8.25   | Call         | Bond Future | 3103      | 3                             | 3103      | 3                               | 0.00          |
| 09/09/2014 | R207 On 07-May-15      | 7.73   | Call         | Bond Future | 1808      | 2                             | 1808      | 2                               | 66.00         |
| 09/09/2014 | R207 On 07-May-15      | 8.26   | Call         | Bond Future | 3131      | 3                             | 3131      | 3                               | 0.00          |
| 09/09/2014 | R207 On 07-May-15      | 8.24   | Call         | Bond Future | 3075      | 3                             | 3075      | 3                               | 0.00          |
| 09/09/2014 | R207 On 07-May-15      | 8.26   | Put          | Bond Future | 638       | 1                             | 638       | 1                               | 0.00          |
| 09/09/2014 | R207 On 07-May-15      | 7.73   | Put          | Bond Future | 1315      | 1                             | 1315      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2014 | R207 On 07-May-15      | 8.25   | Put          | Bond Future | 647       | 1                             | 647       | 1                               | 0.00          |
| 09/09/2014 | R207 On 07-May-15      | 8.24   | Put          | Bond Future | 657       | 1                             | 657       | 1                               | 0.00          |
| 09/09/2014 | R208 On 06-November-14 |        |              | Bond Future | 7.65      | 96.6692                       | 7.6533    | 96.6692                         | 16,437.00     |
| 09/09/2014 | R208 On 06-November-14 | 7.44   | Call         | Bond Future | 424       | 1                             | 424       | 1                               | 0.00          |
| 09/09/2014 | R208 On 06-November-14 | 7.46   | Call         | Bond Future | 456       | 1                             | 456       | 1                               | 0.00          |
| 09/09/2014 | R208 On 06-November-14 | 7.45   | Call         | Bond Future | 440       | 1                             | 440       | 1                               | 0.00          |
| 09/09/2014 | R208 On 06-November-14 | 8.50   | Call         | Bond Future | 4022      | 4                             | 4022      | 4                               | 0.00          |
| 09/09/2014 | R208 On 06-November-14 | 7.45   | Put          | Bond Future | 1430      | 1                             | 1430      | 1                               | 0.00          |
| 09/09/2014 | R208 On 06-November-14 | 7.46   | Put          | Bond Future | 1397      | 1                             | 1397      | 1                               | 0.00          |
| 09/09/2014 | R208 On 06-November-14 | 8.50   | Put          | Bond Future | 29        | 0                             | 29        | 0                               | 1,520.00      |
| 09/09/2014 | R208 On 06-November-14 | 7.44   | Put          | Bond Future | 1463      | 1                             | 1463      | 1                               | 0.00          |
| 09/09/2014 | R208 On 05-February-15 |        |              | Bond Future | 7.72      | 98.2009                       | 7.7174    | 98.2009                         | 0.00          |
| 09/09/2014 | R208 On 05-February-15 | 8.49   | Call         | Bond Future | 3839      | 4                             | 3839      | 4                               | 0.00          |
| 09/09/2014 | R208 On 05-February-15 | 8.51   | Call         | Bond Future | 3914      | 4                             | 3914      | 4                               | 0.00          |
| 09/09/2014 | R208 On 05-February-15 | 8.50   | Call         | Bond Future | 3876      | 4                             | 3876      | 4                               | 0.00          |
| 09/09/2014 | R208 On 05-February-15 | 8.49   | Put          | Bond Future | 306       | 0                             | 306       | 0                               | 0.00          |
| 09/09/2014 | R208 On 05-February-15 | 8.50   | Put          | Bond Future | 299       | 0                             | 299       | 0                               | 0.00          |
| 09/09/2014 | R208 On 05-February-15 | 8.51   | Put          | Bond Future | 292       | 0                             | 292       | 0                               | 0.00          |
| 09/09/2014 | R208 On 07-May-15      |        |              | Bond Future | 7.76      | 96.4889                       | 7.7574    | 96.4889                         | 0.00          |
| 09/09/2014 | R208 On 07-May-15      | 7.99   | Call         | Bond Future | 2410      | 3                             | 2410      | 3                               | 0.00          |
| 09/09/2014 | R208 On 07-May-15      | 8.01   | Call         | Bond Future | 2464      | 3                             | 2464      | 3                               | 0.00          |
| 09/09/2014 | R208 On 07-May-15      | 8.00   | Call         | Bond Future | 2437      | 3                             | 2437      | 3                               | 0.00          |
| 09/09/2014 | R208 On 07-May-15      | 7.99   | Put          | Bond Future | 1366      | 1                             | 1366      | 1                               | 0.00          |
| 09/09/2014 | R208 On 07-May-15      | 8.01   | Put          | Bond Future | 1331      | 1                             | 1331      | 1                               | 0.00          |
| 09/09/2014 | R208 On 07-May-15      | 8.00   | Put          | Bond Future | 1348      | 1                             | 1348      | 1                               | 0.00          |
| 09/09/2014 | R208 On 06-August-15   |        |              | Bond Future | 7.76      | 98.3604                       | 7.7551    | 98.3604                         | 0.00          |
| 09/09/2014 | R208 On 06-August-15   | 8.00   | Call         | Bond Future | 2694      | 3                             | 2694      | 3                               | 0.00          |
| 09/09/2014 | R208 On 06-August-15   | 7.99   | Call         | Bond Future | 2669      | 3                             | 2669      | 3                               | 0.00          |
| 09/09/2014 | R208 On 06-August-15   | 8.01   | Call         | Bond Future | 2720      | 3                             | 2720      | 3                               | 0.00          |
| 09/09/2014 | R208 On 06-August-15   | 8.85   | Call         | Bond Future | 5237      | 6                             | 5237      | 6                               | 0.00          |
| 09/09/2014 | R208 On 06-August-15   | 7.99   | Put          | Bond Future | 1648      | 1                             | 1648      | 1                               | 0.00          |
| 09/09/2014 | R208 On 06-August-15   | 8.85   | Put          | Bond Future | 593       | 1                             | 593       | 1                               | 198.00        |
| 09/09/2014 | R208 On 06-August-15   | 8.00   | Put          | Bond Future | 1631      | 1                             | 1631      | 1                               | 0.00          |
| 09/09/2014 | R208 On 06-August-15   | 8.01   | Put          | Bond Future | 1613      | 1                             | 1613      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2014 | R209 On 06-November-14 |        |              | Bond Future | 8.80      | 76.8585                       | 8.8022    | 76.8585                         | 25,706.00     |
| 09/09/2014 | R209 On 06-November-14 | 10.00  | Call         | Bond Future | 8468      | 9                             | 8468      | 9                               | 0.00          |
| 09/09/2014 | R209 On 06-November-14 | 8.95   | Call         | Bond Future | 2183      | 3                             | 2183      | 3                               | 2,050.00      |
| 09/09/2014 | R209 On 06-November-14 | 9.50   | Call         | Bond Future | 5285      | 6                             | 5285      | 6                               | 0.00          |
| 09/09/2014 | R209 On 06-November-14 | 10.05  | Call         | Bond Future | 8784      | 9                             | 8784      | 9                               | 0.00          |
| 09/09/2014 | R209 On 06-November-14 | 8.50   | Call         | Bond Future | 643       | 1                             | 643       | 1                               | 5,500.00      |
| 09/09/2014 | R209 On 06-November-14 | 9.95   | Call         | Bond Future | 8151      | 9                             | 8151      | 9                               | 0.00          |
| 09/09/2014 | R209 On 06-November-14 | 8.99   | Call         | Bond Future | 2372      | 3                             | 2372      | 3                               | 0.00          |
| 09/09/2014 | R209 On 06-November-14 | 9.25   | Call         | Bond Future | 3766      | 4                             | 3766      | 4                               | 0.00          |
| 09/09/2014 | R209 On 06-November-14 | 9.05   | Call         | Bond Future | 2671      | 3                             | 2671      | 3                               | 2,050.00      |
| 09/09/2014 | R209 On 06-November-14 | 9.58   | Call         | Bond Future | 5791      | 6                             | 5791      | 6                               | 0.00          |
| 09/09/2014 | R209 On 06-November-14 | 9.01   | Call         | Bond Future | 2470      | 3                             | 2470      | 3                               | 0.00          |
| 09/09/2014 | R209 On 06-November-14 | 8.75   | Call         | Bond Future | 1357      | 2                             | 1357      | 2                               | 2,200.00      |
| 09/09/2014 | R209 On 06-November-14 | 9.00   | Call         | Bond Future | 2421      | 3                             | 2421      | 3                               | 1,640.00      |
| 09/09/2014 | R209 On 06-November-14 | 9.25   | Put          | Bond Future | 423       | 0                             | 423       | 0                               | 2,200.00      |
| 09/09/2014 | R209 On 06-November-14 | 9.95   | Put          | Bond Future | 25        | 0                             | 25        | 0                               | 2,050.00      |
| 09/09/2014 | R209 On 06-November-14 | 8.50   | Put          | Bond Future | 3036      | 3                             | 3036      | 3                               | 0.00          |
| 09/09/2014 | R209 On 06-November-14 | 10.00  | Put          | Bond Future | 20        | 0                             | 20        | 0                               | 1,640.00      |
| 09/09/2014 | R209 On 06-November-14 | 10.05  | Put          | Bond Future | 15        | 0                             | 15        | 0                               | 2,050.00      |
| 09/09/2014 | R209 On 06-November-14 | 8.75   | Put          | Bond Future | 1762      | 1                             | 1762      | 1                               | 0.00          |
| 09/09/2014 | R209 On 06-November-14 | 9.00   | Put          | Bond Future | 915       | 1                             | 915       | 1                               | 0.00          |
| 09/09/2014 | R209 On 06-November-14 | 8.95   | Put          | Bond Future | 1053      | 1                             | 1053      | 1                               | 0.00          |
| 09/09/2014 | R209 On 06-November-14 | 9.01   | Put          | Bond Future | 889       | 1                             | 889       | 1                               | 0.00          |
| 09/09/2014 | R209 On 06-November-14 | 9.50   | Put          | Bond Future | 175       | 0                             | 175       | 0                               | 5,500.00      |
| 09/09/2014 | R209 On 06-November-14 | 9.05   | Put          | Bond Future | 792       | 1                             | 792       | 1                               | 0.00          |
| 09/09/2014 | R209 On 06-November-14 | 9.58   | Put          | Bond Future | 128       | 0                             | 128       | 0                               | 907.00        |
| 09/09/2014 | R209 On 06-November-14 | 8.99   | Put          | Bond Future | 942       | 1                             | 942       | 1                               | 0.00          |
| 09/09/2014 | R209 On 05-February-15 |        |              | Bond Future | 8.86      | 78.0762                       | 8.8612    | 78.0762                         | 0.00          |
| 09/09/2014 | R209 On 05-February-15 | 9.25   | Call         | Bond Future | 4307      | 5                             | 4307      | 5                               | 0.00          |
| 09/09/2014 | R209 On 05-February-15 | 9.26   | Call         | Bond Future | 4356      | 5                             | 4356      | 5                               | 0.00          |
| 09/09/2014 | R209 On 05-February-15 | 9.24   | Call         | Bond Future | 4259      | 5                             | 4259      | 5                               | 0.00          |
| 09/09/2014 | R209 On 05-February-15 | 9.00   | Call         | Bond Future | 3175      | 4                             | 3175      | 4                               | 0.00          |
| 09/09/2014 | R209 On 05-February-15 | 9.24   | Put          | Bond Future | 1448      | 1                             | 1448      | 1                               | 0.00          |
| 09/09/2014 | R209 On 05-February-15 | 9.26   | Put          | Bond Future | 1400      | 1                             | 1400      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2014 | R209 On 05-February-15 | 9.25   | Put          | Bond Future | 1424      | 1                             | 1424      | 1                               | 0.00          |
| 09/09/2014 | R209 On 05-February-15 | 9.00   | Put          | Bond Future | 2126      | 2                             | 2126      | 2                               | 0.00          |
| 09/09/2014 | R209 On 07-May-15      |        |              | Bond Future | 8.91      | 76.2701                       | 8.9080    | 76.2701                         | 0.00          |
| 09/09/2014 | R209 On 07-May-15      | 8.99   | Call         | Bond Future | 3793      | 4                             | 3793      | 4                               | 0.00          |
| 09/09/2014 | R209 On 07-May-15      | 9.01   | Call         | Bond Future | 3873      | 4                             | 3873      | 4                               | 0.00          |
| 09/09/2014 | R209 On 07-May-15      | 9.00   | Call         | Bond Future | 3833      | 4                             | 3833      | 4                               | 0.00          |
| 09/09/2014 | R209 On 07-May-15      | 9.00   | Put          | Bond Future | 3142      | 3                             | 3142      | 3                               | 0.00          |
| 09/09/2014 | R209 On 07-May-15      | 9.01   | Put          | Bond Future | 3107      | 3                             | 3107      | 3                               | 0.00          |
| 09/09/2014 | R209 On 07-May-15      | 8.99   | Put          | Bond Future | 3177      | 3                             | 3177      | 3                               | 0.00          |
| 09/09/2014 | R209 On 06-August-15   |        |              | Bond Future | 8.94      | 77.7502                       | 8.9353    | 77.7502                         | 0.00          |
| 09/09/2014 | R209 On 06-August-15   | 9.90   | Call         | Bond Future | 8318      | 9                             | 8318      | 9                               | 0.00          |
| 09/09/2014 | R209 On 06-August-15   | 9.00   | Call         | Bond Future | 4361      | 5                             | 4361      | 5                               | 0.00          |
| 09/09/2014 | R209 On 06-August-15   | 9.01   | Call         | Bond Future | 4400      | 5                             | 4400      | 5                               | 0.00          |
| 09/09/2014 | R209 On 06-August-15   | 8.99   | Call         | Bond Future | 4323      | 5                             | 4323      | 5                               | 0.00          |
| 09/09/2014 | R209 On 06-August-15   | 9.00   | Put          | Bond Future | 3878      | 4                             | 3878      | 4                               | 0.00          |
| 09/09/2014 | R209 On 06-August-15   | 9.90   | Put          | Bond Future | 1572      | 1                             | 1572      | 1                               | 2,914.00      |
| 09/09/2014 | R209 On 06-August-15   | 9.01   | Put          | Bond Future | 3842      | 4                             | 3842      | 4                               | 0.00          |
| 09/09/2014 | R209 On 06-August-15   | 8.99   | Put          | Bond Future | 3913      | 4                             | 3913      | 4                               | 0.00          |
| 09/09/2014 | R210 On 06-November-14 |        |              | Bond Future | 173.51    | 173.5126                      | 173.5071  | 173.5126                        | 642.00        |
| 09/09/2014 | R210 On 06-November-14 | 168.99 | Call         | Bond Future | 4517      | 5                             | 4517      | 5                               | 0.00          |
| 09/09/2014 | R210 On 06-November-14 | 169.01 | Call         | Bond Future | 4497      | 5                             | 4497      | 5                               | 0.00          |
| 09/09/2014 | R210 On 06-November-14 | 169.00 | Call         | Bond Future | 4507      | 5                             | 4507      | 5                               | 0.00          |
| 09/09/2014 | R210 On 06-November-14 | 169.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R210 On 06-November-14 | 169.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R210 On 06-November-14 | 168.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R210 On 05-February-15 |        |              | Bond Future | 176.28    | 176.2825                      | 176.2753  | 176.2825                        | 0.00          |
| 09/09/2014 | R210 On 05-February-15 | 174.99 | Call         | Bond Future | 1285      | 1                             | 1285      | 1                               | 0.00          |
| 09/09/2014 | R210 On 05-February-15 | 175.01 | Call         | Bond Future | 1265      | 1                             | 1265      | 1                               | 0.00          |
| 09/09/2014 | R210 On 05-February-15 | 175.00 | Call         | Bond Future | 1275      | 1                             | 1275      | 1                               | 0.00          |
| 09/09/2014 | R210 On 05-February-15 | 174.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R210 On 05-February-15 | 175.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R210 On 05-February-15 | 175.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R211 On 06-November-14 |        |              | Bond Future | 132.37    | 132.3810                      | 132.3736  | 132.3810                        | 1,120.00      |
| 09/09/2014 | R211 On 06-November-14 | 129.99 | Call         | Bond Future | 2384      | 2                             | 2384      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2014 | R211 On 06-November-14 | 130.00 | Call         | Bond Future | 2374      | 2                             | 2374      | 2                               | 0.00          |
| 09/09/2014 | R211 On 06-November-14 | 130.01 | Call         | Bond Future | 2364      | 2                             | 2364      | 2                               | 0.00          |
| 09/09/2014 | R211 On 06-November-14 | 130.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R211 On 06-November-14 | 130.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R211 On 06-November-14 | 129.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R211 On 05-February-15 |        |              | Bond Future | 132.88    | 132.8887                      | 132.8799  | 132.8887                        | 0.00          |
| 09/09/2014 | R211 On 05-February-15 | 133.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R211 On 05-February-15 | 133.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R211 On 05-February-15 | 132.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R211 On 05-February-15 | 133.00 | Put          | Bond Future | 120       | 0                             | 120       | 0                               | 0.00          |
| 09/09/2014 | R211 On 05-February-15 | 132.99 | Put          | Bond Future | 110       | 0                             | 110       | 0                               | 0.00          |
| 09/09/2014 | R211 On 05-February-15 | 133.01 | Put          | Bond Future | 130       | 0                             | 130       | 0                               | 0.00          |
| 09/09/2014 | R212 On 06-November-14 |        |              | Bond Future | 137.40    | 137.4033                      | 137.3985  | 137.4033                        | 14,864.00     |
| 09/09/2014 | R212 On 06-November-14 | 135.00 | Call         | Bond Future | 2398      | 2                             | 2398      | 2                               | 0.00          |
| 09/09/2014 | R212 On 06-November-14 | 135.01 | Call         | Bond Future | 2388      | 2                             | 2388      | 2                               | 0.00          |
| 09/09/2014 | R212 On 06-November-14 | 134.99 | Call         | Bond Future | 2408      | 2                             | 2408      | 2                               | 0.00          |
| 09/09/2014 | R212 On 06-November-14 | 135.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R212 On 06-November-14 | 135.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R212 On 06-November-14 | 134.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R212 On 05-February-15 |        |              | Bond Future | 137.83    | 137.8345                      | 137.8282  | 137.8345                        | 0.00          |
| 09/09/2014 | R212 On 05-February-15 | 138.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R212 On 05-February-15 | 138.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R212 On 05-February-15 | 137.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R212 On 05-February-15 | 137.99 | Put          | Bond Future | 162       | 0                             | 162       | 0                               | 0.00          |
| 09/09/2014 | R212 On 05-February-15 | 138.00 | Put          | Bond Future | 172       | 0                             | 172       | 0                               | 0.00          |
| 09/09/2014 | R212 On 05-February-15 | 138.01 | Put          | Bond Future | 182       | 0                             | 182       | 0                               | 0.00          |
| 09/09/2014 | R213 On 06-November-14 |        |              | Bond Future | 8.67      | 87.6404                       | 8.6712    | 87.6404                         | 28,678.00     |
| 09/09/2014 | R213 On 06-November-14 | 8.84   | Call         | Bond Future | 2287      | 3                             | 2287      | 3                               | 0.00          |
| 09/09/2014 | R213 On 06-November-14 | 8.85   | Call         | Bond Future | 2335      | 3                             | 2335      | 3                               | 0.00          |
| 09/09/2014 | R213 On 06-November-14 | 8.86   | Call         | Bond Future | 2383      | 3                             | 2383      | 3                               | 0.00          |
| 09/09/2014 | R213 On 06-November-14 | 8.85   | Put          | Bond Future | 968       | 1                             | 968       | 1                               | 0.00          |
| 09/09/2014 | R213 On 06-November-14 | 8.86   | Put          | Bond Future | 941       | 1                             | 941       | 1                               | 0.00          |
| 09/09/2014 | R213 On 06-November-14 | 8.84   | Put          | Bond Future | 996       | 1                             | 996       | 1                               | 0.00          |
| 09/09/2014 | R213 On 05-February-15 |        |              | Bond Future | 8.74      | 89.0287                       | 8.7364    | 89.0287                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2014 | R213 On 05-February-15 | 9.26   | Call         | Bond Future | 4956      | 6                             | 4956      | 6                               | 0.00          |
| 09/09/2014 | R213 On 05-February-15 | 9.24   | Call         | Bond Future | 4853      | 5                             | 4853      | 5                               | 0.00          |
| 09/09/2014 | R213 On 05-February-15 | 9.25   | Call         | Bond Future | 4904      | 5                             | 4904      | 5                               | 0.00          |
| 09/09/2014 | R213 On 05-February-15 | 9.25   | Put          | Bond Future | 1114      | 1                             | 1114      | 1                               | 0.00          |
| 09/09/2014 | R213 On 05-February-15 | 9.26   | Put          | Bond Future | 1095      | 1                             | 1095      | 1                               | 0.00          |
| 09/09/2014 | R213 On 05-February-15 | 9.24   | Put          | Bond Future | 1135      | 1                             | 1135      | 1                               | 0.00          |
| 09/09/2014 | R213 On 07-May-15      |        |              | Bond Future | 8.78      | 87.0133                       | 8.7845    | 87.0133                         | 0.00          |
| 09/09/2014 | R213 On 07-May-15      | 8.74   | Call         | Bond Future | 3260      | 4                             | 3260      | 4                               | 0.00          |
| 09/09/2014 | R213 On 07-May-15      | 8.76   | Call         | Bond Future | 3334      | 4                             | 3334      | 4                               | 0.00          |
| 09/09/2014 | R213 On 07-May-15      | 8.75   | Call         | Bond Future | 3297      | 4                             | 3297      | 4                               | 0.00          |
| 09/09/2014 | R213 On 07-May-15      | 8.75   | Put          | Bond Future | 3558      | 3                             | 3558      | 3                               | 0.00          |
| 09/09/2014 | R213 On 07-May-15      | 8.76   | Put          | Bond Future | 3519      | 3                             | 3519      | 3                               | 0.00          |
| 09/09/2014 | R213 On 07-May-15      | 8.74   | Put          | Bond Future | 3597      | 3                             | 3597      | 3                               | 0.00          |
| 09/09/2014 | R214 On 06-November-14 |        |              | Bond Future | 8.89      | 77.7145                       | 8.8876    | 77.7145                         | 6,058.00      |
| 09/09/2014 | R214 On 06-November-14 | 9.20   | Call         | Bond Future | 3174      | 4                             | 3174      | 4                               | 2,500.00      |
| 09/09/2014 | R214 On 06-November-14 | 9.64   | Call         | Bond Future | 5869      | 6                             | 5869      | 6                               | 0.00          |
| 09/09/2014 | R214 On 06-November-14 | 9.65   | Call         | Bond Future | 5933      | 6                             | 5933      | 6                               | 0.00          |
| 09/09/2014 | R214 On 06-November-14 | 9.66   | Call         | Bond Future | 5998      | 7                             | 5998      | 7                               | 0.00          |
| 09/09/2014 | R214 On 06-November-14 | 9.80   | Call         | Bond Future | 6911      | 7                             | 6911      | 7                               | 0.00          |
| 09/09/2014 | R214 On 06-November-14 | 9.20   | Put          | Bond Future | 716       | 1                             | 716       | 1                               | 0.00          |
| 09/09/2014 | R214 On 06-November-14 | 9.66   | Put          | Bond Future | 156       | 0                             | 156       | 0                               | 0.00          |
| 09/09/2014 | R214 On 06-November-14 | 9.65   | Put          | Bond Future | 162       | 0                             | 162       | 0                               | 0.00          |
| 09/09/2014 | R214 On 06-November-14 | 9.80   | Put          | Bond Future | 91        | 0                             | 91        | 0                               | 2,500.00      |
| 09/09/2014 | R214 On 06-November-14 | 9.64   | Put          | Bond Future | 168       | 0                             | 168       | 0                               | 0.00          |
| 09/09/2014 | R214 On 05-February-15 |        |              | Bond Future | 8.95      | 78.9456                       | 8.9478    | 78.9456                         | 0.00          |
| 09/09/2014 | R214 On 05-February-15 | 9.51   | Call         | Bond Future | 5435      | 6                             | 5435      | 6                               | 0.00          |
| 09/09/2014 | R214 On 05-February-15 | 9.50   | Call         | Bond Future | 5383      | 6                             | 5383      | 6                               | 0.00          |
| 09/09/2014 | R214 On 05-February-15 | 9.49   | Call         | Bond Future | 5330      | 6                             | 5330      | 6                               | 0.00          |
| 09/09/2014 | R214 On 05-February-15 | 9.50   | Put          | Bond Future | 1177      | 1                             | 1177      | 1                               | 0.00          |
| 09/09/2014 | R214 On 05-February-15 | 9.51   | Put          | Bond Future | 1157      | 1                             | 1157      | 1                               | 0.00          |
| 09/09/2014 | R214 On 05-February-15 | 9.49   | Put          | Bond Future | 1197      | 1                             | 1197      | 1                               | 0.00          |
| 09/09/2014 | R214 On 07-May-15      |        |              | Bond Future | 8.99      | 77.0101                       | 8.9932    | 77.0101                         | 0.00          |
| 09/09/2014 | R214 On 07-May-15      | 9.15   | Call         | Bond Future | 4325      | 5                             | 4325      | 5                               | 0.00          |
| 09/09/2014 | R214 On 07-May-15      | 9.16   | Call         | Bond Future | 4367      | 5                             | 4367      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2014 | R214 On 07-May-15      | 9.14   | Call         | Bond Future | 4282      | 5                             | 4282      | 5                               | 0.00          |
| 09/09/2014 | R214 On 07-May-15      | 9.16   | Put          | Bond Future | 3066      | 3                             | 3066      | 3                               | 0.00          |
| 09/09/2014 | R214 On 07-May-15      | 9.15   | Put          | Bond Future | 3100      | 3                             | 3100      | 3                               | 0.00          |
| 09/09/2014 | R214 On 07-May-15      | 9.14   | Put          | Bond Future | 3135      | 3                             | 3135      | 3                               | 0.00          |
| 09/09/2014 | R248 On 06-November-14 |        |              | Bond Future | 8.94      | 100.1945                      | 8.9436    | 100.1945                        | 26,250.00     |
| 09/09/2014 | R248 On 06-November-14 | 9.72   | Call         | Bond Future | 7511      | 8                             | 7511      | 8                               | 0.00          |
| 09/09/2014 | R248 On 06-November-14 | 9.74   | Call         | Bond Future | 7691      | 8                             | 7691      | 8                               | 0.00          |
| 09/09/2014 | R248 On 06-November-14 | 9.73   | Call         | Bond Future | 7601      | 8                             | 7601      | 8                               | 0.00          |
| 09/09/2014 | R248 On 06-November-14 | 9.73   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R248 On 06-November-14 | 9.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R248 On 06-November-14 | 9.72   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R248 On 05-February-15 |        |              | Bond Future | 9.01      | 101.7818                      | 9.0055    | 101.7818                        | 1,277.00      |
| 09/09/2014 | R248 On 05-February-15 | 9.50   | Call         | Bond Future | 4845      | 5                             | 4845      | 5                               | 0.00          |
| 09/09/2014 | R248 On 05-February-15 | 9.51   | Call         | Bond Future | 4938      | 5                             | 4938      | 5                               | 0.00          |
| 09/09/2014 | R248 On 05-February-15 | 9.49   | Call         | Bond Future | 4751      | 5                             | 4751      | 5                               | 0.00          |
| 09/09/2014 | R248 On 05-February-15 | 9.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R248 On 05-February-15 | 9.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R248 On 05-February-15 | 9.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R248 On 07-May-15      |        |              | Bond Future | 9.05      | 99.0990                       | 9.0526    | 99.0990                         | 0.00          |
| 09/09/2014 | R248 On 07-May-15      | 9.25   | Call         | Bond Future | 1968      | 3                             | 1968      | 3                               | 0.00          |
| 09/09/2014 | R248 On 07-May-15      | 9.24   | Call         | Bond Future | 1870      | 2                             | 1870      | 2                               | 0.00          |
| 09/09/2014 | R248 On 07-May-15      | 9.26   | Call         | Bond Future | 2066      | 3                             | 2066      | 3                               | 0.00          |
| 09/09/2014 | R248 On 07-May-15      | 9.26   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R248 On 07-May-15      | 9.24   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2014 | R248 On 07-May-15      | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |