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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For November 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2014 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2014 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | 2025 On 06-November-14 |        |              | Bond Future        | 118.02    | 118.0201                      | 118.0202  | 118.0201                        | 16.00         |
| 04/11/2014 | 2025 On 06-November-14 | 116.99 | Call         | Bond Future        | 1030      | 1                             | 1030      | 1                               | 0.00          |
| 04/11/2014 | 2025 On 06-November-14 | 117.01 | Call         | Bond Future        | 1010      | 1                             | 1010      | 1                               | 0.00          |
| 04/11/2014 | 2025 On 06-November-14 | 117.00 | Call         | Bond Future        | 1020      | 1                             | 1020      | 1                               | 0.00          |
| 04/11/2014 | 2025 On 06-November-14 | 116.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2025 On 06-November-14 | 117.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2025 On 06-November-14 | 117.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2025 On 05-February-15 |        |              | Bond Future        | 118.70    | 118.7021                      | 118.7012  | 118.7021                        | 16.00         |
| 04/11/2014 | 2025 On 05-February-15 | 118.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2025 On 05-February-15 | 119.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2025 On 05-February-15 | 119.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2025 On 05-February-15 | 118.99 | Put          | Bond Future        | 289       | 0                             | 289       | 0                               | 0.00          |
| 04/11/2014 | 2025 On 05-February-15 | 119.00 | Put          | Bond Future        | 299       | 0                             | 299       | 0                               | 0.00          |
| 04/11/2014 | 2025 On 05-February-15 | 119.01 | Put          | Bond Future        | 309       | 0                             | 309       | 0                               | 0.00          |
| 04/11/2014 | 2025 On 07-May-15      |        |              | Bond Future        | 120.73    | 120.7350                      | 120.7326  | 120.7350                        | 0.00          |
| 04/11/2014 | 2025 On 07-May-15      | 120.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2025 On 07-May-15      | 121.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2025 On 07-May-15      | 121.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2025 On 07-May-15      | 121.01 | Put          | Bond Future        | 277       | 0                             | 277       | 0                               | 0.00          |
| 04/11/2014 | 2025 On 07-May-15      | 121.00 | Put          | Bond Future        | 267       | 0                             | 267       | 0                               | 0.00          |
| 04/11/2014 | 2025 On 07-May-15      | 120.99 | Put          | Bond Future        | 257       | 0                             | 257       | 0                               | 0.00          |
| 04/11/2014 | 2030 On 06-November-14 |        |              | Bond Future        | 8.40      | 99.2474                       | 8.3978    | 99.2474                         | 1,868.00      |
| 04/11/2014 | 2030 On 06-November-14 | 8.99   | Call         | Bond Future        | 4743      | 5                             | 4743      | 5                               | 0.00          |
| 04/11/2014 | 2030 On 06-November-14 | 9.01   | Call         | Bond Future        | 4897      | 5                             | 4897      | 5                               | 0.00          |
| 04/11/2014 | 2030 On 06-November-14 | 9.00   | Call         | Bond Future        | 4820      | 5                             | 4820      | 5                               | 0.00          |
| 04/11/2014 | 2030 On 06-November-14 | 8.99   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2030 On 06-November-14 | 9.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2030 On 06-November-14 | 9.01   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2030 On 05-February-15 |        |              | Bond Future        | 8.46      | 96.7748                       | 8.4595    | 96.7748                         | 2,790.00      |
| 04/11/2014 | 2030 On 05-February-15 | 9.24   | Call         | Bond Future        | 6089      | 7                             | 6089      | 7                               | 0.00          |
| 04/11/2014 | 2030 On 05-February-15 | 9.26   | Call         | Bond Future        | 6238      | 7                             | 6238      | 7                               | 0.00          |
| 04/11/2014 | 2030 On 05-February-15 | 9.25   | Call         | Bond Future        | 6164      | 7                             | 6164      | 7                               | 0.00          |
| 04/11/2014 | 2030 On 05-February-15 | 9.24   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2014 | 2030 On 05-February-15 | 9.26   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2030 On 05-February-15 | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2030 On 07-May-15      |        |              | Bond Future | 8.51      | 98.4223                       | 8.5075    | 98.4223                         | 0.00          |
| 04/11/2014 | 2030 On 07-May-15      | 8.74   | Call         | Bond Future | 1848      | 2                             | 1848      | 2                               | 0.00          |
| 04/11/2014 | 2030 On 07-May-15      | 8.76   | Call         | Bond Future | 2005      | 2                             | 2005      | 2                               | 0.00          |
| 04/11/2014 | 2030 On 07-May-15      | 8.75   | Call         | Bond Future | 1926      | 2                             | 1926      | 2                               | 0.00          |
| 04/11/2014 | 2030 On 07-May-15      | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2030 On 07-May-15      | 8.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2030 On 07-May-15      | 8.76   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2032 On 06-November-14 |        |              | Bond Future | 8.55      | 98.6559                       | 8.5479    | 98.6559                         | 0.00          |
| 04/11/2014 | 2032 On 06-November-14 | 8.49   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2032 On 06-November-14 | 8.51   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2032 On 06-November-14 | 8.50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2032 On 06-November-14 | 8.51   | Put          | Bond Future | 334       | 0                             | 334       | 0                               | 0.00          |
| 04/11/2014 | 2032 On 06-November-14 | 8.49   | Put          | Bond Future | 511       | 0                             | 511       | 0                               | 0.00          |
| 04/11/2014 | 2032 On 06-November-14 | 8.50   | Put          | Bond Future | 423       | 0                             | 423       | 0                               | 0.00          |
| 04/11/2014 | 2032 On 05-February-15 |        |              | Bond Future | 8.61      | 100.1808                      | 8.6123    | 100.1808                        | 3.00          |
| 04/11/2014 | 2032 On 05-February-15 | 8.50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2032 On 05-February-15 | 8.51   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2032 On 05-February-15 | 8.49   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2032 On 05-February-15 | 8.50   | Put          | Bond Future | 980       | 1                             | 980       | 1                               | 0.00          |
| 04/11/2014 | 2032 On 05-February-15 | 8.51   | Put          | Bond Future | 892       | 0                             | 892       | 0                               | 0.00          |
| 04/11/2014 | 2032 On 05-February-15 | 8.49   | Put          | Bond Future | 1068      | 1                             | 1068      | 1                               | 0.00          |
| 04/11/2014 | 2032 On 07-May-15      |        |              | Bond Future | 8.66      | 97.7277                       | 8.6608    | 97.7277                         | 0.00          |
| 04/11/2014 | 2032 On 07-May-15      | 8.51   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2032 On 07-May-15      | 8.49   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2032 On 07-May-15      | 8.50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2032 On 07-May-15      | 8.50   | Put          | Bond Future | 1390      | 1                             | 1390      | 1                               | 0.00          |
| 04/11/2014 | 2032 On 07-May-15      | 8.51   | Put          | Bond Future | 1303      | 1                             | 1303      | 1                               | 0.00          |
| 04/11/2014 | 2032 On 07-May-15      | 8.49   | Put          | Bond Future | 1477      | 1                             | 1477      | 1                               | 0.00          |
| 04/11/2014 | 2032 On 06-August-15   |        |              | Bond Future | 8.70      | 99.5405                       | 8.6950    | 99.5405                         | 0.00          |
| 04/11/2014 | 2032 On 06-August-15   | 8.51   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2032 On 06-August-15   | 8.50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2032 On 06-August-15   | 8.49   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2014 | 2032 On 06-August-15   | 8.50   | Put          | Bond Future | 1671      | 1                             | 1671      | 1                               | 0.00          |
| 04/11/2014 | 2032 On 06-August-15   | 8.51   | Put          | Bond Future | 1585      | 1                             | 1585      | 1                               | 0.00          |
| 04/11/2014 | 2032 On 06-August-15   | 8.49   | Put          | Bond Future | 1758      | 1                             | 1758      | 1                               | 0.00          |
| 04/11/2014 | 2037 On 06-November-14 |        |              | Bond Future | 8.67      | 101.1942                      | 8.6727    | 101.1942                        | 7,500.00      |
| 04/11/2014 | 2037 On 06-November-14 | 9.69   | Call         | Bond Future | 9093      | 10                            | 9093      | 10                              | 0.00          |
| 04/11/2014 | 2037 On 06-November-14 | 9.70   | Call         | Bond Future | 9176      | 10                            | 9176      | 10                              | 0.00          |
| 04/11/2014 | 2037 On 06-November-14 | 9.71   | Call         | Bond Future | 9259      | 10                            | 9259      | 10                              | 0.00          |
| 04/11/2014 | 2037 On 06-November-14 | 9.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2037 On 06-November-14 | 9.71   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2037 On 06-November-14 | 9.69   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2037 On 05-February-15 |        |              | Bond Future | 8.73      | 98.5013                       | 8.7335    | 98.5013                         | 6,636.00      |
| 04/11/2014 | 2037 On 05-February-15 | 9.49   | Call         | Bond Future | 6807      | 7                             | 6807      | 7                               | 0.00          |
| 04/11/2014 | 2037 On 05-February-15 | 9.50   | Call         | Bond Future | 6892      | 7                             | 6892      | 7                               | 0.00          |
| 04/11/2014 | 2037 On 05-February-15 | 9.51   | Call         | Bond Future | 6977      | 8                             | 6977      | 8                               | 0.00          |
| 04/11/2014 | 2037 On 05-February-15 | 9.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2037 On 05-February-15 | 9.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2037 On 05-February-15 | 9.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2037 On 07-May-15      |        |              | Bond Future | 8.78      | 100.1783                      | 8.7823    | 100.1783                        | 500.00        |
| 04/11/2014 | 2037 On 07-May-15      | 8.99   | Call         | Bond Future | 1926      | 2                             | 1926      | 2                               | 0.00          |
| 04/11/2014 | 2037 On 07-May-15      | 9.01   | Call         | Bond Future | 2109      | 3                             | 2109      | 3                               | 0.00          |
| 04/11/2014 | 2037 On 07-May-15      | 9.00   | Call         | Bond Future | 2018      | 3                             | 2018      | 3                               | 0.00          |
| 04/11/2014 | 2037 On 07-May-15      | 8.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2037 On 07-May-15      | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2037 On 07-May-15      | 9.01   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2037 On 06-August-15   |        |              | Bond Future | 8.82      | 97.7754                       | 8.8193    | 97.7754                         | 0.00          |
| 04/11/2014 | 2037 On 06-August-15   | 8.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2037 On 06-August-15   | 8.74   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2037 On 06-August-15   | 8.76   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2037 On 06-August-15   | 8.75   | Put          | Bond Future | 650       | 0                             | 650       | 0                               | 0.00          |
| 04/11/2014 | 2037 On 06-August-15   | 8.74   | Put          | Bond Future | 744       | 0                             | 744       | 0                               | 0.00          |
| 04/11/2014 | 2037 On 06-August-15   | 8.76   | Put          | Bond Future | 556       | 0                             | 556       | 0                               | 0.00          |
| 04/11/2014 | 2038 On 06-November-14 |        |              | Bond Future | 125.30    | 125.2978                      | 125.2981  | 125.2978                        | 1,509.00      |
| 04/11/2014 | 2038 On 06-November-14 | 119.99 | Call         | Bond Future | 5308      | 5                             | 5308      | 5                               | 0.00          |
| 04/11/2014 | 2038 On 06-November-14 | 120.01 | Call         | Bond Future | 5288      | 5                             | 5288      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2014 | 2038 On 06-November-14 | 120.00 | Call         | Bond Future | 5298      | 5                             | 5298      | 5                               | 0.00          |
| 04/11/2014 | 2038 On 06-November-14 | 119.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2038 On 06-November-14 | 120.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2038 On 06-November-14 | 120.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2038 On 05-February-15 |        |              | Bond Future | 125.95    | 125.9486                      | 125.9480  | 125.9486                        | 1,074.00      |
| 04/11/2014 | 2038 On 05-February-15 | 123.01 | Call         | Bond Future | 2938      | 3                             | 2938      | 3                               | 0.00          |
| 04/11/2014 | 2038 On 05-February-15 | 123.00 | Call         | Bond Future | 2948      | 3                             | 2948      | 3                               | 0.00          |
| 04/11/2014 | 2038 On 05-February-15 | 122.99 | Call         | Bond Future | 2958      | 3                             | 2958      | 3                               | 0.00          |
| 04/11/2014 | 2038 On 05-February-15 | 123.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2038 On 05-February-15 | 123.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2038 On 05-February-15 | 122.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2038 On 07-May-15      |        |              | Bond Future | 128.10    | 128.1058                      | 128.1033  | 128.1058                        | 0.00          |
| 04/11/2014 | 2038 On 07-May-15      | 126.99 | Call         | Bond Future | 1113      | 1                             | 1113      | 1                               | 0.00          |
| 04/11/2014 | 2038 On 07-May-15      | 127.00 | Call         | Bond Future | 1103      | 1                             | 1103      | 1                               | 0.00          |
| 04/11/2014 | 2038 On 07-May-15      | 127.01 | Call         | Bond Future | 1093      | 1                             | 1093      | 1                               | 0.00          |
| 04/11/2014 | 2038 On 07-May-15      | 127.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2038 On 07-May-15      | 127.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2038 On 07-May-15      | 126.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2044 On 06-November-14 |        |              | Bond Future | 8.76      | 102.8658                      | 8.7577    | 102.8658                        | 2,870.00      |
| 04/11/2014 | 2044 On 06-November-14 | 8.99   | Call         | Bond Future | 2386      | 3                             | 2386      | 3                               | 0.00          |
| 04/11/2014 | 2044 On 06-November-14 | 9.00   | Call         | Bond Future | 2486      | 3                             | 2486      | 3                               | 0.00          |
| 04/11/2014 | 2044 On 06-November-14 | 9.01   | Call         | Bond Future | 2586      | 3                             | 2586      | 3                               | 0.00          |
| 04/11/2014 | 2044 On 06-November-14 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2044 On 06-November-14 | 8.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2044 On 06-November-14 | 9.01   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2044 On 05-February-15 |        |              | Bond Future | 8.82      | 100.0734                      | 8.8165    | 100.0734                        | 132.00        |
| 04/11/2014 | 2044 On 05-February-15 | 9.01   | Call         | Bond Future | 1969      | 2                             | 1969      | 2                               | 0.00          |
| 04/11/2014 | 2044 On 05-February-15 | 9.00   | Call         | Bond Future | 1869      | 2                             | 1869      | 2                               | 0.00          |
| 04/11/2014 | 2044 On 05-February-15 | 8.99   | Call         | Bond Future | 1768      | 2                             | 1768      | 2                               | 0.00          |
| 04/11/2014 | 2044 On 05-February-15 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2044 On 05-February-15 | 8.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2044 On 05-February-15 | 9.01   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2044 On 07-May-15      |        |              | Bond Future | 8.86      | 101.7772                      | 8.8640    | 101.7772                        | 0.00          |
| 04/11/2014 | 2044 On 07-May-15      | 8.99   | Call         | Bond Future | 1276      | 2                             | 1276      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2014 | 2044 On 07-May-15      | 9.01   | Call         | Bond Future | 1476      | 2                             | 1476      | 2                               | 0.00          |
| 04/11/2014 | 2044 On 07-May-15      | 9.00   | Call         | Bond Future | 1376      | 2                             | 1376      | 2                               | 0.00          |
| 04/11/2014 | 2044 On 07-May-15      | 8.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2044 On 07-May-15      | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2044 On 07-May-15      | 9.01   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2044 On 06-August-15   |        |              | Bond Future | 8.90      | 99.2787                       | 8.9005    | 99.2787                         | 0.00          |
| 04/11/2014 | 2044 On 06-August-15   | 8.74   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2044 On 06-August-15   | 8.76   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2044 On 06-August-15   | 8.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2044 On 06-August-15   | 8.75   | Put          | Bond Future | 1550      | 1                             | 1550      | 1                               | 0.00          |
| 04/11/2014 | 2044 On 06-August-15   | 8.76   | Put          | Bond Future | 1445      | 1                             | 1445      | 1                               | 0.00          |
| 04/11/2014 | 2044 On 06-August-15   | 8.74   | Put          | Bond Future | 1654      | 1                             | 1654      | 1                               | 0.00          |
| 04/11/2014 | 2046 On 06-November-14 |        |              | Bond Future | 125.31    | 125.0301                      | 125.3117  | 125.0301                        | 41.00         |
| 04/11/2014 | 2046 On 06-November-14 | 104.43 | Call         | Bond Future | 20882     | 21                            | 20882     | 21                              | 0.00          |
| 04/11/2014 | 2046 On 06-November-14 | 104.45 | Call         | Bond Future | 20862     | 21                            | 20862     | 21                              | 0.00          |
| 04/11/2014 | 2046 On 06-November-14 | 104.44 | Call         | Bond Future | 20872     | 21                            | 20872     | 21                              | 0.00          |
| 04/11/2014 | 2046 On 06-November-14 | 104.43 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2046 On 06-November-14 | 104.44 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2046 On 06-November-14 | 104.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2046 On 05-February-15 |        |              | Bond Future | 127.26    | 126.9786                      | 127.2632  | 126.9786                        | 5,389.00      |
| 04/11/2014 | 2046 On 05-February-15 | 123.99 | Call         | Bond Future | 3273      | 3                             | 3273      | 3                               | 0.00          |
| 04/11/2014 | 2046 On 05-February-15 | 124.01 | Call         | Bond Future | 3253      | 3                             | 3253      | 3                               | 0.00          |
| 04/11/2014 | 2046 On 05-February-15 | 124.00 | Call         | Bond Future | 3263      | 3                             | 3263      | 3                               | 0.00          |
| 04/11/2014 | 2046 On 05-February-15 | 123.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2046 On 05-February-15 | 124.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2046 On 05-February-15 | 124.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2046 On 07-May-15      |        |              | Bond Future | 128.06    | 127.7757                      | 128.0635  | 127.7757                        | 0.00          |
| 04/11/2014 | 2046 On 07-May-15      | 127.01 | Call         | Bond Future | 1054      | 1                             | 1054      | 1                               | 0.00          |
| 04/11/2014 | 2046 On 07-May-15      | 127.00 | Call         | Bond Future | 1064      | 1                             | 1064      | 1                               | 0.00          |
| 04/11/2014 | 2046 On 07-May-15      | 126.99 | Call         | Bond Future | 1074      | 1                             | 1074      | 1                               | 0.00          |
| 04/11/2014 | 2046 On 07-May-15      | 127.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2046 On 07-May-15      | 127.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2046 On 07-May-15      | 126.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2050 On 06-November-14 |        |              | Bond Future | 135.50    | 133.8442                      | 135.5021  | 133.8442                        | 90.00         |

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2014 | 2050 On 06-November-14  | 126.00 | Call         | Bond Future        | 9502      | 8                             | 9502      | 8                               | 0.00          |
| 04/11/2014 | 2050 On 06-November-14  | 126.01 | Call         | Bond Future        | 9492      | 8                             | 9492      | 8                               | 0.00          |
| 04/11/2014 | 2050 On 06-November-14  | 125.99 | Call         | Bond Future        | 9512      | 8                             | 9512      | 8                               | 0.00          |
| 04/11/2014 | 2050 On 06-November-14  | 126.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2050 On 06-November-14  | 125.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2050 On 06-November-14  | 126.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2050 On 05-February-15  |        |              | Bond Future        | 136.16    | 134.4816                      | 136.1639  | 134.4816                        | 2,640.00      |
| 04/11/2014 | 2050 On 05-February-15  | 129.99 | Call         | Bond Future        | 6174      | 4                             | 6174      | 4                               | 0.00          |
| 04/11/2014 | 2050 On 05-February-15  | 130.01 | Call         | Bond Future        | 6154      | 4                             | 6154      | 4                               | 0.00          |
| 04/11/2014 | 2050 On 05-February-15  | 130.00 | Call         | Bond Future        | 6164      | 4                             | 6164      | 4                               | 0.00          |
| 04/11/2014 | 2050 On 05-February-15  | 130.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2050 On 05-February-15  | 129.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2050 On 05-February-15  | 130.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2050 On 07-May-15       |        |              | Bond Future        | 138.49    | 136.7847                      | 138.4939  | 136.7847                        | 0.00          |
| 04/11/2014 | 2050 On 07-May-15       | 135.01 | Call         | Bond Future        | 3484      | 2                             | 3484      | 2                               | 0.00          |
| 04/11/2014 | 2050 On 07-May-15       | 134.99 | Call         | Bond Future        | 3504      | 2                             | 3504      | 2                               | 0.00          |
| 04/11/2014 | 2050 On 07-May-15       | 135.00 | Call         | Bond Future        | 3494      | 2                             | 3494      | 2                               | 0.00          |
| 04/11/2014 | 2050 On 07-May-15       | 134.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2050 On 07-May-15       | 135.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 2050 On 07-May-15       | 135.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | AI03 On 09-March-16     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | AL12 On 06-November-14  |        |              | Index Future       | 524.26    | 526.4780                      | 524.2620  | 526.4780                        | 0.00          |
| 04/11/2014 | AL12 On 05-February-15  |        |              | Index Future       | 532.36    | 534.6130                      | 532.3580  | 534.6130                        | 0.00          |
| 04/11/2014 | AL12 On 07-May-15       |        |              | Index Future       | 541.39    | 543.6940                      | 541.3940  | 543.6940                        | 0.00          |
| 04/11/2014 | AL37 On 06-November-14  |        |              | Index Future       | 441.42    | 441.3910                      | 441.4190  | 441.3910                        | 2.00          |
| 04/11/2014 | AL37 On 05-February-15  |        |              | Index Future       | 448.24    | 448.2120                      | 448.2360  | 448.2120                        | 115.00        |
| 04/11/2014 | AL37 On 07-May-15       |        |              | Index Future       | 455.85    | 455.8250                      | 455.8450  | 455.8250                        | 0.00          |
| 04/11/2014 | AL7T On 06-November-14  |        |              | Index Future       | 522.56    | 522.6750                      | 522.5630  | 522.6750                        | 3.00          |
| 04/11/2014 | AL7T On 05-February-15  |        |              | Index Future       | 530.63    | 530.7520                      | 530.6330  | 530.7520                        | 3.00          |

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2014 | AL7T On 07-May-15       |        |              | Index Future       | 539.64    | 539.7670                      | 539.6400  | 539.7670                        | 0.00          |
| 04/11/2014 | ALBI On 06-November-14  |        |              | Index Future       | 475.26    | 476.2790                      | 475.2620  | 476.2790                        | 89.00         |
| 04/11/2014 | ALBI On 05-February-15  |        |              | Index Future       | 482.60    | 483.6390                      | 482.6010  | 483.6390                        | 646.00        |
| 04/11/2014 | ALBI On 07-May-15       |        |              | Index Future       | 490.79    | 491.8540                      | 490.7930  | 491.8540                        | 0.00          |
| 04/11/2014 | ALBI On 06-August-15    |        |              | Index Future       | 499.79    | 500.8640                      | 499.7860  | 500.8640                        | 0.00          |
| 04/11/2014 | C002 On 31-March-32     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | C007 On 31-January-37   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | C023 On 28-February-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | C030 On 31-January-30   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | C070 On 01-August-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | C118 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 04/11/2014 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | C442 On 25-April-42     |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2014 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2014 | EL28 On 06-November-14  |        |              | Bond Future        | 123.48    | 123.0555                      | 123.4800  | 123.0555                        | 0.00          |
| 04/11/2014 | EL28 On 06-November-14  | 122.00 | Call         | Bond Future        | 1480      | 1                             | 1480      | 1                               | 0.00          |
| 04/11/2014 | EL28 On 06-November-14  | 121.99 | Call         | Bond Future        | 1490      | 1                             | 1490      | 1                               | 0.00          |
| 04/11/2014 | EL28 On 06-November-14  | 122.01 | Call         | Bond Future        | 1470      | 1                             | 1470      | 1                               | 0.00          |
| 04/11/2014 | EL28 On 06-November-14  | 122.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | EL28 On 06-November-14  | 122.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | EL28 On 06-November-14  | 121.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | EL28 On 05-February-15  |        |              | Bond Future        | 125.40    | 124.9729                      | 125.4029  | 124.9729                        | 0.00          |
| 04/11/2014 | EL28 On 05-February-15  | 126.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | EL28 On 05-February-15  | 126.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | EL28 On 05-February-15  | 125.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | EL28 On 05-February-15  | 126.00 | Put          | Bond Future        | 597       | 1                             | 597       | 1                               | 0.00          |
| 04/11/2014 | EL28 On 05-February-15  | 125.99 | Put          | Bond Future        | 587       | 1                             | 587       | 1                               | 0.00          |
| 04/11/2014 | EL28 On 05-February-15  | 126.01 | Put          | Bond Future        | 607       | 1                             | 607       | 1                               | 0.00          |
| 04/11/2014 | EL28 On 07-May-15       |        |              | Bond Future        | 126.03    | 125.5945                      | 126.0304  | 125.5945                        | 0.00          |
| 04/11/2014 | EL28 On 07-May-15       | 125.01 | Call         | Bond Future        | 1020      | 1                             | 1020      | 1                               | 0.00          |
| 04/11/2014 | EL28 On 07-May-15       | 125.00 | Call         | Bond Future        | 1030      | 1                             | 1030      | 1                               | 0.00          |
| 04/11/2014 | EL28 On 07-May-15       | 124.99 | Call         | Bond Future        | 1040      | 1                             | 1040      | 1                               | 0.00          |
| 04/11/2014 | EL28 On 07-May-15       | 125.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | EL28 On 07-May-15       | 124.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | EL28 On 07-May-15       | 125.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | ES33 On 06-November-14  |        |              | Bond Future        | 9.45      | 84.5306                       | 9.4490    | 84.5306                         | 0.00          |
| 04/11/2014 | ES33 On 06-November-14  | 10.29  | Call         | Bond Future        | 6017      | 6                             | 6017      | 6                               | 0.00          |
| 04/11/2014 | ES33 On 06-November-14  | 10.31  | Call         | Bond Future        | 6152      | 7                             | 6152      | 7                               | 0.00          |
| 04/11/2014 | ES33 On 06-November-14  | 10.30  | Call         | Bond Future        | 6084      | 6                             | 6084      | 6                               | 0.00          |
| 04/11/2014 | ES33 On 06-November-14  | 10.29  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | ES33 On 06-November-14  | 10.30  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | ES33 On 06-November-14  | 10.31  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | ES33 On 05-February-15  |        |              | Bond Future        | 9.54      | 85.8373                       | 9.5391    | 85.8373                         | 6,220.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2014 | ES33 On 05-February-15 | 10.01  | Call         | Bond Future | 3400      | 4                             | 3400      | 4                               | 0.00          |
| 04/11/2014 | ES33 On 05-February-15 | 10.00  | Call         | Bond Future | 3330      | 4                             | 3330      | 4                               | 0.00          |
| 04/11/2014 | ES33 On 05-February-15 | 9.99   | Call         | Bond Future | 3260      | 4                             | 3260      | 4                               | 0.00          |
| 04/11/2014 | ES33 On 05-February-15 | 10.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | ES33 On 05-February-15 | 9.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | ES33 On 05-February-15 | 10.01  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | ES33 On 07-May-15      |        |              | Bond Future | 9.61      | 83.5074                       | 9.6116    | 83.5074                         | 0.00          |
| 04/11/2014 | ES33 On 07-May-15      | 9.74   | Call         | Bond Future | 936       | 1                             | 936       | 1                               | 0.00          |
| 04/11/2014 | ES33 On 07-May-15      | 9.76   | Call         | Bond Future | 1081      | 1                             | 1081      | 1                               | 0.00          |
| 04/11/2014 | ES33 On 07-May-15      | 9.75   | Call         | Bond Future | 1009      | 1                             | 1009      | 1                               | 0.00          |
| 04/11/2014 | ES33 On 07-May-15      | 9.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | ES33 On 07-May-15      | 9.76   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | ES33 On 07-May-15      | 9.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | ES33 On 06-August-15   |        |              | Bond Future | 9.67      | 85.0563                       | 9.6707    | 85.0563                         | 0.00          |
| 04/11/2014 | ES33 On 06-August-15   | 9.60   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | ES33 On 06-August-15   | 9.61   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | ES33 On 06-August-15   | 9.59   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | ES33 On 06-August-15   | 9.59   | Put          | Bond Future | 590       | 0                             | 590       | 0                               | 0.00          |
| 04/11/2014 | ES33 On 06-August-15   | 9.60   | Put          | Bond Future | 517       | 0                             | 517       | 0                               | 0.00          |
| 04/11/2014 | ES33 On 06-August-15   | 9.61   | Put          | Bond Future | 443       | 0                             | 443       | 0                               | 0.00          |
| 04/11/2014 | GOVI On 06-November-14 |        |              | GOVI        | 473.64    | 474.4980                      | 473.6420  | 474.4980                        | 234.00        |
| 04/11/2014 | GOVI On 06-November-14 | 448.99 | Call         | GOVI        | 246520    | 26                            | 246520    | 26                              | 0.00          |
| 04/11/2014 | GOVI On 06-November-14 | 449.01 | Call         | GOVI        | 246320    | 25                            | 246320    | 25                              | 0.00          |
| 04/11/2014 | GOVI On 06-November-14 | 449.00 | Call         | GOVI        | 246420    | 25                            | 246420    | 25                              | 0.00          |
| 04/11/2014 | GOVI On 06-November-14 | 448.99 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | GOVI On 06-November-14 | 449.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | GOVI On 06-November-14 | 449.01 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | GOVI On 05-February-15 |        |              | GOVI        | 480.96    | 481.8310                      | 480.9570  | 481.8310                        | 381.00        |
| 04/11/2014 | GOVI On 05-February-15 | 459.99 | Call         | GOVI        | 209670    | 22                            | 209670    | 22                              | 0.00          |
| 04/11/2014 | GOVI On 05-February-15 | 460.00 | Call         | GOVI        | 209570    | 22                            | 209570    | 22                              | 0.00          |
| 04/11/2014 | GOVI On 05-February-15 | 460.01 | Call         | GOVI        | 209470    | 22                            | 209470    | 22                              | 0.00          |
| 04/11/2014 | GOVI On 05-February-15 | 460.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | GOVI On 05-February-15 | 460.01 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | GOVI On 05-February-15 | 459.99 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2014 | GOVI On 07-May-15       |        |              | GOVI                   | 489.12    | 490.0150                      | 489.1200  | 490.0150                        | 130.00        |
| 04/11/2014 | GOVI On 07-May-15       | 449.99 | Call         | GOVI                   | 391300    | 40                            | 391300    | 40                              | 0.00          |
| 04/11/2014 | GOVI On 07-May-15       | 450.00 | Call         | GOVI                   | 391200    | 40                            | 391200    | 40                              | 0.00          |
| 04/11/2014 | GOVI On 07-May-15       | 450.01 | Call         | GOVI                   | 391100    | 40                            | 391100    | 40                              | 0.00          |
| 04/11/2014 | GOVI On 07-May-15       | 450.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | GOVI On 07-May-15       | 450.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | GOVI On 07-May-15       | 449.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | GOVI On 06-August-15    |        |              | GOVI                   | 498.08    | 498.9910                      | 498.0830  | 498.9910                        | 0.00          |
| 04/11/2014 | GOVI On 06-August-15    | 500.00 | Call         | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | GOVI On 06-August-15    | 500.01 | Call         | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | GOVI On 06-August-15    | 499.99 | Call         | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | GOVI On 06-August-15    | 500.00 | Put          | GOVI                   | 19170     | 1                             | 19170     | 1                               | 0.00          |
| 04/11/2014 | GOVI On 06-August-15    | 500.01 | Put          | GOVI                   | 19270     | 1                             | 19270     | 1                               | 0.00          |
| 04/11/2014 | GOVI On 06-August-15    | 499.99 | Put          | GOVI                   | 19070     | 1                             | 19070     | 1                               | 0.00          |
| 04/11/2014 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 04/11/2014 | ICAA On 06-November-14  |        |              | Can-Do Interest Rate   | 145.25    | 145.2538                      | 145.2509  | 145.2538                        | 107.00        |
| 04/11/2014 | IGOV On 06-November-14  |        |              | Index Future           | 221.78    | 221.4870                      | 221.7820  | 221.4870                        | 48.00         |
| 04/11/2014 | IGOV On 05-February-15  |        |              | Index Future           | 225.24    | 224.9380                      | 225.2350  | 224.9380                        | 1,086.00      |
| 04/11/2014 | IGOV On 07-May-15       |        |              | Index Future           | 229.09    | 228.7860                      | 229.0850  | 228.7860                        | 80.00         |
| 04/11/2014 | IGOV On 06-August-15    |        |              | Index Future           | 233.31    | 233.0030                      | 233.3090  | 233.0030                        | 0.00          |
| 04/11/2014 | ILBI On 06-November-14  |        |              | Index Future           | 600.91    | 600.1160                      | 600.9140  | 600.1160                        | 0.00          |
| 04/11/2014 | ILBI On 05-February-15  |        |              | Index Future           | 610.36    | 609.5560                      | 610.3640  | 609.5560                        | 157.00        |
| 04/11/2014 | ILBI On 07-May-15       |        |              | Index Future           | 621.04    | 620.2170                      | 621.0350  | 620.2170                        | 0.00          |
| 04/11/2014 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | (0.0200)                      | 8.8220    | (0.0200)                        | 0.00          |
| 04/11/2014 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 04/11/2014 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 04/11/2014 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 04/11/2014 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 04/11/2014 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 04/11/2014 | JBAF On 19-November-14  |        |              | Jibar Tradeable Future | 6.12      | 93.9000                       | 6.1200    | 93.9000                         | 0.00          |
| 04/11/2014 | JBAF On 17-December-14  |        |              | Jibar Tradeable Future | 6.17      | 93.8400                       | 6.1700    | 93.8400                         | 0.00          |
| 04/11/2014 | JBAF On 21-January-15   |        |              | Jibar Tradeable Future | 6.24      | 93.8100                       | 6.2400    | 93.8100                         | 0.00          |
| 04/11/2014 | JBAF On 18-February-15  |        |              | Jibar Tradeable Future | 6.31      | 93.7000                       | 6.3100    | 93.7000                         | 0.00          |
| 04/11/2014 | JBAF On 18-March-15     |        |              | Jibar Tradeable Future | 6.36      | 93.6700                       | 6.3600    | 93.6700                         | 2,850.00      |

| 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2014 | JBAF On 15-April-15     |        |              | Jibar Tradeable Future | 6.43      | 93.5800                       | 6.4300    | 93.5800                         | 0.00          |
| 04/11/2014 | JBAF On 17-June-15      |        |              | Jibar Tradeable Future | 6.56      | 93.4500                       | 6.5600    | 93.4500                         | 5,000.00      |
| 04/11/2014 | JBAF On 16-September-15 |        |              | Jibar Tradeable Future | 6.74      | 93.2900                       | 6.7400    | 93.2900                         | 0.00          |
| 04/11/2014 | JBAF On 15-December-15  |        |              | Jibar Tradeable Future | 6.89      | 93.1500                       | 6.8900    | 93.1500                         | 0.00          |
| 04/11/2014 | JBAF On 16-March-16     |        |              | Jibar Tradeable Future | 7.02      | 93.0200                       | 7.0200    | 93.0200                         | 0.00          |
| 04/11/2014 | JBAF On 15-June-16      |        |              | Jibar Tradeable Future | 7.14      | 92.9000                       | 7.1400    | 92.9000                         | 0.00          |
| 04/11/2014 | JBAF On 21-September-16 |        |              | Jibar Tradeable Future | 7.28      | 92.7800                       | 7.2800    | 92.7800                         | 0.00          |
| 04/11/2014 | R023 On 06-November-14  |        |              | Bond Future            | 7.68      | 101.8953                      | 7.6829    | 101.8953                        | 7,320.00      |
| 04/11/2014 | R023 On 06-November-14  | 8.59   | Call         | Bond Future            | 5322      | 5                             | 5322      | 5                               | 0.00          |
| 04/11/2014 | R023 On 06-November-14  | 8.61   | Call         | Bond Future            | 5435      | 5                             | 5435      | 5                               | 0.00          |
| 04/11/2014 | R023 On 06-November-14  | 8.60   | Call         | Bond Future            | 5379      | 5                             | 5379      | 5                               | 0.00          |
| 04/11/2014 | R023 On 06-November-14  | 8.60   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R023 On 06-November-14  | 8.59   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R023 On 06-November-14  | 8.61   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R023 On 05-February-15  |        |              | Bond Future            | 7.75      | 103.4702                      | 7.7463    | 103.4702                        | 9,496.00      |
| 04/11/2014 | R023 On 05-February-15  | 8.75   | Call         | Bond Future            | 5761      | 6                             | 5761      | 6                               | 0.00          |
| 04/11/2014 | R023 On 05-February-15  | 8.76   | Call         | Bond Future            | 5813      | 6                             | 5813      | 6                               | 0.00          |
| 04/11/2014 | R023 On 05-February-15  | 8.74   | Call         | Bond Future            | 5708      | 6                             | 5708      | 6                               | 0.00          |
| 04/11/2014 | R023 On 05-February-15  | 8.76   | Put          | Bond Future            | 43        | 0                             | 43        | 0                               | 0.00          |
| 04/11/2014 | R023 On 05-February-15  | 8.75   | Put          | Bond Future            | 45        | 0                             | 45        | 0                               | 0.00          |
| 04/11/2014 | R023 On 05-February-15  | 8.74   | Put          | Bond Future            | 47        | 0                             | 47        | 0                               | 0.00          |
| 04/11/2014 | R023 On 07-May-15       |        |              | Bond Future            | 7.78      | 101.3035                      | 7.7816    | 101.3035                        | 0.00          |
| 04/11/2014 | R023 On 07-May-15       | 8.14   | Call         | Bond Future            | 3018      | 3                             | 3018      | 3                               | 0.00          |
| 04/11/2014 | R023 On 07-May-15       | 8.16   | Call         | Bond Future            | 3095      | 3                             | 3095      | 3                               | 0.00          |
| 04/11/2014 | R023 On 07-May-15       | 8.15   | Call         | Bond Future            | 3056      | 3                             | 3056      | 3                               | 0.00          |
| 04/11/2014 | R023 On 07-May-15       | 8.15   | Put          | Bond Future            | 962       | 1                             | 962       | 1                               | 0.00          |
| 04/11/2014 | R023 On 07-May-15       | 8.16   | Put          | Bond Future            | 944       | 1                             | 944       | 1                               | 0.00          |
| 04/11/2014 | R023 On 07-May-15       | 8.14   | Put          | Bond Future            | 980       | 1                             | 980       | 1                               | 0.00          |
| 04/11/2014 | R023 On 06-August-15    |        |              | Bond Future            | 7.79      | 103.1815                      | 7.7947    | 103.1815                        | 0.00          |
| 04/11/2014 | R023 On 06-August-15    | 8.24   | Call         | Bond Future            | 3739      | 4                             | 3739      | 4                               | 0.00          |
| 04/11/2014 | R023 On 06-August-15    | 9.07   | Call         | Bond Future            | 7194      | 7                             | 7194      | 7                               | 0.00          |
| 04/11/2014 | R023 On 06-August-15    | 8.25   | Call         | Bond Future            | 3776      | 4                             | 3776      | 4                               | 0.00          |
| 04/11/2014 | R023 On 06-August-15    | 8.26   | Call         | Bond Future            | 3814      | 4                             | 3814      | 4                               | 0.00          |
| 04/11/2014 | R023 On 06-August-15    | 8.24   | Put          | Bond Future            | 1276      | 1                             | 1276      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2014 | R023 On 06-August-15   | 8.26   | Put          | Bond Future | 1241      | 1                             | 1241      | 1                               | 0.00          |
| 04/11/2014 | R023 On 06-August-15   | 8.25   | Put          | Bond Future | 1258      | 1                             | 1258      | 1                               | 0.00          |
| 04/11/2014 | R023 On 06-August-15   | 9.07   | Put          | Bond Future | 339       | 0                             | 339       | 0                               | 911.00        |
| 04/11/2014 | R157 On 06-November-14 |        |              | Bond Future | 6.74      | 107.5527                      | 6.7365    | 107.5527                        | 0.00          |
| 04/11/2014 | R157 On 06-November-14 | 6.19   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R157 On 06-November-14 | 6.21   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R157 On 06-November-14 | 6.20   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R157 On 06-November-14 | 6.21   | Put          | Bond Future | 446       | 0                             | 446       | 0                               | 0.00          |
| 04/11/2014 | R157 On 06-November-14 | 6.19   | Put          | Bond Future | 463       | 0                             | 463       | 0                               | 0.00          |
| 04/11/2014 | R157 On 06-November-14 | 6.20   | Put          | Bond Future | 455       | 0                             | 455       | 0                               | 0.00          |
| 04/11/2014 | R157 On 05-February-15 |        |              | Bond Future | 6.91      | 109.2566                      | 6.9095    | 109.2566                        | 0.00          |
| 04/11/2014 | R157 On 05-February-15 | 8.74   | Call         | Bond Future | 1080      | 1                             | 1080      | 1                               | 0.00          |
| 04/11/2014 | R157 On 05-February-15 | 8.76   | Call         | Bond Future | 1091      | 1                             | 1091      | 1                               | 0.00          |
| 04/11/2014 | R157 On 05-February-15 | 8.75   | Call         | Bond Future | 1086      | 1                             | 1086      | 1                               | 0.00          |
| 04/11/2014 | R157 On 05-February-15 | 8.75   | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 04/11/2014 | R157 On 05-February-15 | 8.74   | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 04/11/2014 | R157 On 05-February-15 | 8.76   | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 04/11/2014 | R186 On 06-November-14 |        |              | Bond Future | 7.96      | 123.9133                      | 7.9628    | 123.9133                        | 23,566.00     |
| 04/11/2014 | R186 On 06-November-14 | 8.30   | Call         | Bond Future | 2881      | 3                             | 2881      | 3                               | 100.00        |
| 04/11/2014 | R186 On 06-November-14 | 8.50   | Call         | Bond Future | 4544      | 5                             | 4544      | 5                               | 0.00          |
| 04/11/2014 | R186 On 06-November-14 | 9.17   | Call         | Bond Future | 9882      | 10                            | 9882      | 10                              | 0.00          |
| 04/11/2014 | R186 On 06-November-14 | 7.70   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,500.00      |
| 04/11/2014 | R186 On 06-November-14 | 8.14   | Call         | Bond Future | 1528      | 2                             | 1528      | 2                               | 0.00          |
| 04/11/2014 | R186 On 06-November-14 | 8.53   | Call         | Bond Future | 4791      | 5                             | 4791      | 5                               | 0.00          |
| 04/11/2014 | R186 On 06-November-14 | 8.00   | Call         | Bond Future | 441       | 1                             | 441       | 1                               | 1,500.00      |
| 04/11/2014 | R186 On 06-November-14 | 8.16   | Call         | Bond Future | 1697      | 2                             | 1697      | 2                               | 0.00          |
| 04/11/2014 | R186 On 06-November-14 | 8.15   | Call         | Bond Future | 1612      | 2                             | 1612      | 2                               | 0.00          |
| 04/11/2014 | R186 On 06-November-14 | 8.60   | Call         | Bond Future | 5363      | 6                             | 5363      | 6                               | 0.00          |
| 04/11/2014 | R186 On 06-November-14 | 8.45   | Call         | Bond Future | 4131      | 4                             | 4131      | 4                               | 0.00          |
| 04/11/2014 | R186 On 06-November-14 | 7.80   | Call         | Bond Future | 2         | 0                             | 2         | 0                               | 100.00        |
| 04/11/2014 | R186 On 06-November-14 | 8.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 100.00        |
| 04/11/2014 | R186 On 06-November-14 | 9.17   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 2,010.00      |
| 04/11/2014 | R186 On 06-November-14 | 8.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 7,000.00      |
| 04/11/2014 | R186 On 06-November-14 | 8.00   | Put          | Bond Future | 119       | 0                             | 119       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2014 | R186 On 06-November-14 | 8.16   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 04/11/2014 | R186 On 06-November-14 | 8.14   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 04/11/2014 | R186 On 06-November-14 | 8.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 6,000.00      |
| 04/11/2014 | R186 On 06-November-14 | 8.53   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 100.00        |
| 04/11/2014 | R186 On 06-November-14 | 7.70   | Put          | Bond Future | 2313      | 2                             | 2313      | 2                               | 0.00          |
| 04/11/2014 | R186 On 06-November-14 | 8.60   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R186 On 06-November-14 | 8.15   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 04/11/2014 | R186 On 06-November-14 | 7.80   | Put          | Bond Future | 1428      | 1                             | 1428      | 1                               | 0.00          |
| 04/11/2014 | R186 On 05-February-15 |        |              | Bond Future | 8.02      | 120.5333                      | 8.0223    | 120.5333                        | 32,230.00     |
| 04/11/2014 | R186 On 05-February-15 | 8.75   | Call         | Bond Future | 6200      | 7                             | 6200      | 7                               | 0.00          |
| 04/11/2014 | R186 On 05-February-15 | 8.76   | Call         | Bond Future | 6271      | 7                             | 6271      | 7                               | 0.00          |
| 04/11/2014 | R186 On 05-February-15 | 9.00   | Call         | Bond Future | 8025      | 8                             | 8025      | 8                               | 0.00          |
| 04/11/2014 | R186 On 05-February-15 | 8.74   | Call         | Bond Future | 6128      | 6                             | 6128      | 6                               | 0.00          |
| 04/11/2014 | R186 On 05-February-15 | 9.00   | Put          | Bond Future | 89        | 0                             | 89        | 0                               | 9,600.00      |
| 04/11/2014 | R186 On 05-February-15 | 8.74   | Put          | Bond Future | 229       | 0                             | 229       | 0                               | 0.00          |
| 04/11/2014 | R186 On 05-February-15 | 8.76   | Put          | Bond Future | 213       | 0                             | 213       | 0                               | 0.00          |
| 04/11/2014 | R186 On 05-February-15 | 8.75   | Put          | Bond Future | 221       | 0                             | 221       | 0                               | 0.00          |
| 04/11/2014 | R186 On 07-May-15      |        |              | Bond Future | 8.06      | 122.5839                      | 8.0634    | 122.5839                        | 0.00          |
| 04/11/2014 | R186 On 07-May-15      | 8.25   | Call         | Bond Future | 3549      | 4                             | 3549      | 4                               | 0.00          |
| 04/11/2014 | R186 On 07-May-15      | 8.24   | Call         | Bond Future | 3500      | 4                             | 3500      | 4                               | 0.00          |
| 04/11/2014 | R186 On 07-May-15      | 8.26   | Call         | Bond Future | 3599      | 4                             | 3599      | 4                               | 0.00          |
| 04/11/2014 | R186 On 07-May-15      | 8.25   | Put          | Bond Future | 2004      | 2                             | 2004      | 2                               | 0.00          |
| 04/11/2014 | R186 On 07-May-15      | 8.26   | Put          | Bond Future | 1972      | 2                             | 1972      | 2                               | 0.00          |
| 04/11/2014 | R186 On 07-May-15      | 8.24   | Put          | Bond Future | 2037      | 2                             | 2037      | 2                               | 0.00          |
| 04/11/2014 | R186 On 06-August-15   |        |              | Bond Future | 8.09      | 119.5531                      | 8.0861    | 119.5531                        | 0.00          |
| 04/11/2014 | R186 On 06-August-15   | 7.99   | Call         | Bond Future | 3004      | 3                             | 3004      | 3                               | 0.00          |
| 04/11/2014 | R186 On 06-August-15   | 8.01   | Call         | Bond Future | 3082      | 3                             | 3082      | 3                               | 0.00          |
| 04/11/2014 | R186 On 06-August-15   | 8.00   | Call         | Bond Future | 3043      | 3                             | 3043      | 3                               | 0.00          |
| 04/11/2014 | R186 On 06-August-15   | 8.00   | Put          | Bond Future | 3752      | 4                             | 3752      | 4                               | 0.00          |
| 04/11/2014 | R186 On 06-August-15   | 7.99   | Put          | Bond Future | 3796      | 4                             | 3796      | 4                               | 0.00          |
| 04/11/2014 | R186 On 06-August-15   | 8.01   | Put          | Bond Future | 3709      | 4                             | 3709      | 4                               | 0.00          |
| 04/11/2014 | R197 On 06-November-14 |        |              | Bond Future | 289.81    | 289.8139                      | 289.8139  | 289.8139                        | 10.00         |
| 04/11/2014 | R197 On 06-November-14 | 285.00 | Call         | Bond Future | 4814      | 5                             | 4814      | 5                               | 0.00          |
| 04/11/2014 | R197 On 06-November-14 | 285.01 | Call         | Bond Future | 4804      | 5                             | 4804      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2014 | R197 On 06-November-14 | 284.99 | Call         | Bond Future | 4824      | 5                             | 4824      | 5                               | 0.00          |
| 04/11/2014 | R197 On 06-November-14 | 285.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R197 On 06-November-14 | 285.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R197 On 06-November-14 | 284.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R197 On 05-February-15 |        |              | Bond Future | 288.31    | 288.3131                      | 288.3106  | 288.3131                        | 898.00        |
| 04/11/2014 | R197 On 05-February-15 | 288.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R197 On 05-February-15 | 289.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R197 On 05-February-15 | 289.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R197 On 05-February-15 | 289.00 | Put          | Bond Future | 689       | 1                             | 689       | 1                               | 0.00          |
| 04/11/2014 | R197 On 05-February-15 | 289.01 | Put          | Bond Future | 699       | 1                             | 699       | 1                               | 0.00          |
| 04/11/2014 | R197 On 05-February-15 | 288.99 | Put          | Bond Future | 679       | 1                             | 679       | 1                               | 0.00          |
| 04/11/2014 | R197 On 07-May-15      |        |              | Bond Future | 293.24    | 293.2505                      | 293.2441  | 293.2505                        | 0.00          |
| 04/11/2014 | R197 On 07-May-15      | 294.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R197 On 07-May-15      | 294.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R197 On 07-May-15      | 293.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R197 On 07-May-15      | 294.01 | Put          | Bond Future | 766       | 1                             | 766       | 1                               | 0.00          |
| 04/11/2014 | R197 On 07-May-15      | 294.00 | Put          | Bond Future | 756       | 1                             | 756       | 1                               | 0.00          |
| 04/11/2014 | R197 On 07-May-15      | 293.99 | Put          | Bond Future | 746       | 1                             | 746       | 1                               | 0.00          |
| 04/11/2014 | R202 On 06-November-14 |        |              | Bond Future | 235.48    | 235.4837                      | 235.4840  | 235.4837                        | 24,226.00     |
| 04/11/2014 | R202 On 06-November-14 | 226.99 | Call         | Bond Future | 8494      | 8                             | 8494      | 8                               | 0.00          |
| 04/11/2014 | R202 On 06-November-14 | 227.00 | Call         | Bond Future | 8484      | 8                             | 8484      | 8                               | 0.00          |
| 04/11/2014 | R202 On 06-November-14 | 227.01 | Call         | Bond Future | 8474      | 8                             | 8474      | 8                               | 0.00          |
| 04/11/2014 | R202 On 06-November-14 | 227.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R202 On 06-November-14 | 227.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R202 On 06-November-14 | 226.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R202 On 05-February-15 |        |              | Bond Future | 235.96    | 235.9571                      | 235.9557  | 235.9571                        | 26,392.00     |
| 04/11/2014 | R202 On 05-February-15 | 232.99 | Call         | Bond Future | 2966      | 3                             | 2966      | 3                               | 0.00          |
| 04/11/2014 | R202 On 05-February-15 | 233.01 | Call         | Bond Future | 2946      | 3                             | 2946      | 3                               | 0.00          |
| 04/11/2014 | R202 On 05-February-15 | 233.00 | Call         | Bond Future | 2956      | 3                             | 2956      | 3                               | 0.00          |
| 04/11/2014 | R202 On 05-February-15 | 233.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R202 On 05-February-15 | 233.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R202 On 05-February-15 | 232.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R202 On 07-May-15      |        |              | Bond Future | 239.99    | 239.9977                      | 239.9929  | 239.9977                        | 0.00          |
| 04/11/2014 | R202 On 07-May-15      | 238.49 | Call         | Bond Future | 1503      | 2                             | 1503      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2014 | R202 On 07-May-15      | 238.51 | Call         | Bond Future | 1483      | 1                             | 1483      | 1                               | 0.00          |
| 04/11/2014 | R202 On 07-May-15      | 238.50 | Call         | Bond Future | 1493      | 1                             | 1493      | 1                               | 0.00          |
| 04/11/2014 | R202 On 07-May-15      | 238.49 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R202 On 07-May-15      | 238.51 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R202 On 07-May-15      | 238.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R203 On 06-November-14 |        |              | Bond Future | 6.76      | 105.1091                      | 6.7631    | 105.1091                        | 7,889.00      |
| 04/11/2014 | R203 On 06-November-14 | 6.84   | Call         | Bond Future | 207       | 0                             | 207       | 0                               | 45.00         |
| 04/11/2014 | R203 On 06-November-14 | 6.98   | Call         | Bond Future | 564       | 1                             | 564       | 1                               | 14.00         |
| 04/11/2014 | R203 On 06-November-14 | 6.86   | Call         | Bond Future | 256       | 0                             | 256       | 0                               | 0.00          |
| 04/11/2014 | R203 On 06-November-14 | 6.85   | Call         | Bond Future | 231       | 0                             | 231       | 0                               | 0.00          |
| 04/11/2014 | R203 On 06-November-14 | 6.85   | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 04/11/2014 | R203 On 06-November-14 | 6.86   | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 04/11/2014 | R203 On 06-November-14 | 6.98   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R203 On 06-November-14 | 6.84   | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 04/11/2014 | R203 On 05-February-15 |        |              | Bond Future | 6.83      | 106.7338                      | 6.8251    | 106.7338                        | 15,535.00     |
| 04/11/2014 | R203 On 05-February-15 | 7.69   | Call         | Bond Future | 2053      | 2                             | 2053      | 2                               | 55.00         |
| 04/11/2014 | R203 On 05-February-15 | 8.35   | Call         | Bond Future | 3564      | 4                             | 3564      | 4                               | 0.00          |
| 04/11/2014 | R203 On 05-February-15 | 8.34   | Call         | Bond Future | 3541      | 4                             | 3541      | 4                               | 0.00          |
| 04/11/2014 | R203 On 05-February-15 | 8.36   | Call         | Bond Future | 3586      | 4                             | 3586      | 4                               | 0.00          |
| 04/11/2014 | R203 On 05-February-15 | 8.36   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R203 On 05-February-15 | 7.69   | Put          | Bond Future | 13        | 0                             | 13        | 0                               | 0.00          |
| 04/11/2014 | R203 On 05-February-15 | 8.35   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R203 On 05-February-15 | 8.34   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R203 On 07-May-15      |        |              | Bond Future | 6.82      | 104.3803                      | 6.8173    | 104.3803                        | 0.00          |
| 04/11/2014 | R203 On 07-May-15      | 7.26   | Call         | Bond Future | 1187      | 1                             | 1187      | 1                               | 0.00          |
| 04/11/2014 | R203 On 07-May-15      | 7.24   | Call         | Bond Future | 1155      | 1                             | 1155      | 1                               | 0.00          |
| 04/11/2014 | R203 On 07-May-15      | 7.25   | Call         | Bond Future | 1171      | 1                             | 1171      | 1                               | 0.00          |
| 04/11/2014 | R203 On 07-May-15      | 7.25   | Put          | Bond Future | 235       | 0                             | 235       | 0                               | 0.00          |
| 04/11/2014 | R203 On 07-May-15      | 7.26   | Put          | Bond Future | 230       | 0                             | 230       | 0                               | 0.00          |
| 04/11/2014 | R203 On 07-May-15      | 7.24   | Put          | Bond Future | 240       | 0                             | 240       | 0                               | 0.00          |
| 04/11/2014 | R203 On 06-August-15   |        |              | Bond Future | 6.73      | 106.3158                      | 6.7293    | 106.3158                        | 0.00          |
| 04/11/2014 | R203 On 06-August-15   | 6.74   | Call         | Bond Future | 673       | 1                             | 673       | 1                               | 0.00          |
| 04/11/2014 | R203 On 06-August-15   | 6.75   | Call         | Bond Future | 683       | 1                             | 683       | 1                               | 0.00          |
| 04/11/2014 | R203 On 06-August-15   | 6.76   | Call         | Bond Future | 693       | 1                             | 693       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2014 | R203 On 06-August-15   | 6.75   | Put          | Bond Future | 642       | 1                             | 642       | 1                               | 0.00          |
| 04/11/2014 | R203 On 06-August-15   | 6.74   | Put          | Bond Future | 652       | 1                             | 652       | 1                               | 0.00          |
| 04/11/2014 | R203 On 06-August-15   | 6.76   | Put          | Bond Future | 633       | 1                             | 633       | 1                               | 0.00          |
| 04/11/2014 | R204 On 06-November-14 |        |              | Bond Future | 7.06      | 106.4215                      | 7.0629    | 106.4215                        | 7,815.00      |
| 04/11/2014 | R204 On 06-November-14 | 7.01   | Call         | Bond Future | 26        | 0                             | 26        | 0                               | 0.00          |
| 04/11/2014 | R204 On 06-November-14 | 7.00   | Call         | Bond Future | 19        | 0                             | 19        | 0                               | 0.00          |
| 04/11/2014 | R204 On 06-November-14 | 6.99   | Call         | Bond Future | 14        | 0                             | 14        | 0                               | 0.00          |
| 04/11/2014 | R204 On 06-November-14 | 7.99   | Call         | Bond Future | 3259      | 3                             | 3259      | 3                               | 0.00          |
| 04/11/2014 | R204 On 06-November-14 | 7.00   | Put          | Bond Future | 245       | 0                             | 245       | 0                               | 0.00          |
| 04/11/2014 | R204 On 06-November-14 | 7.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,270.00      |
| 04/11/2014 | R204 On 06-November-14 | 7.01   | Put          | Bond Future | 216       | 0                             | 216       | 0                               | 0.00          |
| 04/11/2014 | R204 On 06-November-14 | 6.99   | Put          | Bond Future | 276       | 0                             | 276       | 0                               | 0.00          |
| 04/11/2014 | R204 On 05-February-15 |        |              | Bond Future | 7.12      | 104.0318                      | 7.1249    | 104.0318                        | 5,385.00      |
| 04/11/2014 | R204 On 05-February-15 | 8.25   | Call         | Bond Future | 3730      | 4                             | 3730      | 4                               | 0.00          |
| 04/11/2014 | R204 On 05-February-15 | 8.26   | Call         | Bond Future | 3762      | 4                             | 3762      | 4                               | 0.00          |
| 04/11/2014 | R204 On 05-February-15 | 8.24   | Call         | Bond Future | 3698      | 4                             | 3698      | 4                               | 0.00          |
| 04/11/2014 | R204 On 05-February-15 | 8.26   | Put          | Bond Future | 6         | 0                             | 6         | 0                               | 0.00          |
| 04/11/2014 | R204 On 05-February-15 | 8.25   | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 04/11/2014 | R204 On 05-February-15 | 8.24   | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 04/11/2014 | R204 On 07-May-15      |        |              | Bond Future | 7.15      | 105.8016                      | 7.1463    | 105.8016                        | 0.00          |
| 04/11/2014 | R204 On 07-May-15      | 7.49   | Call         | Bond Future | 1549      | 2                             | 1549      | 2                               | 0.00          |
| 04/11/2014 | R204 On 07-May-15      | 7.51   | Call         | Bond Future | 1593      | 2                             | 1593      | 2                               | 0.00          |
| 04/11/2014 | R204 On 07-May-15      | 7.50   | Call         | Bond Future | 1571      | 2                             | 1571      | 2                               | 0.00          |
| 04/11/2014 | R204 On 07-May-15      | 7.49   | Put          | Bond Future | 461       | 0                             | 461       | 0                               | 0.00          |
| 04/11/2014 | R204 On 07-May-15      | 7.50   | Put          | Bond Future | 452       | 0                             | 452       | 0                               | 0.00          |
| 04/11/2014 | R204 On 07-May-15      | 7.51   | Put          | Bond Future | 442       | 0                             | 442       | 0                               | 0.00          |
| 04/11/2014 | R204 On 06-August-15   |        |              | Bond Future | 7.12      | 103.7220                      | 7.1220    | 103.7220                        | 0.00          |
| 04/11/2014 | R204 On 06-August-15   | 8.41   | Call         | Bond Future | 3895      | 4                             | 3895      | 4                               | 0.00          |
| 04/11/2014 | R204 On 06-August-15   | 7.74   | Call         | Bond Future | 2286      | 2                             | 2286      | 2                               | 0.00          |
| 04/11/2014 | R204 On 06-August-15   | 7.76   | Call         | Bond Future | 2330      | 2                             | 2330      | 2                               | 0.00          |
| 04/11/2014 | R204 On 06-August-15   | 7.75   | Call         | Bond Future | 2308      | 2                             | 2308      | 2                               | 0.00          |
| 04/11/2014 | R204 On 06-August-15   | 8.41   | Put          | Bond Future | 133       | 0                             | 133       | 0                               | 699.00        |
| 04/11/2014 | R204 On 06-August-15   | 7.75   | Put          | Bond Future | 452       | 0                             | 452       | 0                               | 0.00          |
| 04/11/2014 | R204 On 06-August-15   | 7.74   | Put          | Bond Future | 459       | 0                             | 459       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2014 | R204 On 06-August-15   | 7.76   | Put          | Bond Future | 445       | 0                             | 445       | 0                               | 0.00          |
| 04/11/2014 | R207 On 06-November-14 |        |              | Bond Future | 7.31      | 102.1018                      | 7.3079    | 102.1018                        | 30,589.00     |
| 04/11/2014 | R207 On 06-November-14 | 7.34   | Call         | Bond Future | 195       | 0                             | 195       | 0                               | 0.00          |
| 04/11/2014 | R207 On 06-November-14 | 7.36   | Call         | Bond Future | 257       | 0                             | 257       | 0                               | 0.00          |
| 04/11/2014 | R207 On 06-November-14 | 7.35   | Call         | Bond Future | 225       | 0                             | 225       | 0                               | 0.00          |
| 04/11/2014 | R207 On 06-November-14 | 7.34   | Put          | Bond Future | 59        | 0                             | 59        | 0                               | 0.00          |
| 04/11/2014 | R207 On 06-November-14 | 7.35   | Put          | Bond Future | 47        | 0                             | 47        | 0                               | 0.00          |
| 04/11/2014 | R207 On 06-November-14 | 7.36   | Put          | Bond Future | 37        | 0                             | 37        | 0                               | 0.00          |
| 04/11/2014 | R207 On 05-February-15 |        |              | Bond Future | 7.37      | 100.0390                      | 7.3711    | 100.0390                        | 27,622.00     |
| 04/11/2014 | R207 On 05-February-15 | 8.49   | Call         | Bond Future | 4430      | 4                             | 4430      | 4                               | 0.00          |
| 04/11/2014 | R207 On 05-February-15 | 8.51   | Call         | Bond Future | 4506      | 5                             | 4506      | 5                               | 0.00          |
| 04/11/2014 | R207 On 05-February-15 | 8.50   | Call         | Bond Future | 4468      | 4                             | 4468      | 4                               | 0.00          |
| 04/11/2014 | R207 On 05-February-15 | 8.50   | Put          | Bond Future | 11        | 0                             | 11        | 0                               | 0.00          |
| 04/11/2014 | R207 On 05-February-15 | 8.51   | Put          | Bond Future | 11        | 0                             | 11        | 0                               | 0.00          |
| 04/11/2014 | R207 On 05-February-15 | 8.49   | Put          | Bond Future | 12        | 0                             | 12        | 0                               | 0.00          |
| 04/11/2014 | R207 On 07-May-15      |        |              | Bond Future | 7.41      | 101.7414                      | 7.4061    | 101.7414                        | 0.00          |
| 04/11/2014 | R207 On 07-May-15      | 8.25   | Call         | Bond Future | 3417      | 3                             | 3417      | 3                               | 0.00          |
| 04/11/2014 | R207 On 07-May-15      | 7.73   | Call         | Bond Future | 1876      | 2                             | 1876      | 2                               | 66.00         |
| 04/11/2014 | R207 On 07-May-15      | 8.26   | Call         | Bond Future | 3450      | 3                             | 3450      | 3                               | 0.00          |
| 04/11/2014 | R207 On 07-May-15      | 8.24   | Call         | Bond Future | 3385      | 3                             | 3385      | 3                               | 0.00          |
| 04/11/2014 | R207 On 07-May-15      | 8.26   | Put          | Bond Future | 202       | 0                             | 202       | 0                               | 0.00          |
| 04/11/2014 | R207 On 07-May-15      | 7.73   | Put          | Bond Future | 629       | 1                             | 629       | 1                               | 0.00          |
| 04/11/2014 | R207 On 07-May-15      | 8.25   | Put          | Bond Future | 207       | 0                             | 207       | 0                               | 0.00          |
| 04/11/2014 | R207 On 07-May-15      | 8.24   | Put          | Bond Future | 212       | 0                             | 212       | 0                               | 0.00          |
| 04/11/2014 | R207 On 06-August-15   |        |              | Bond Future | 7.41      | 99.9822                       | 7.4066    | 99.9822                         | 0.00          |
| 04/11/2014 | R207 On 06-August-15   | 7.74   | Call         | Bond Future | 2126      | 2                             | 2126      | 2                               | 0.00          |
| 04/11/2014 | R207 On 06-August-15   | 7.76   | Call         | Bond Future | 2173      | 2                             | 2173      | 2                               | 0.00          |
| 04/11/2014 | R207 On 06-August-15   | 7.75   | Call         | Bond Future | 2149      | 2                             | 2149      | 2                               | 0.00          |
| 04/11/2014 | R207 On 06-August-15   | 7.46   | Call         | Bond Future | 1515      | 2                             | 1515      | 2                               | 70.00         |
| 04/11/2014 | R207 On 06-August-15   | 7.74   | Put          | Bond Future | 901       | 1                             | 901       | 1                               | 0.00          |
| 04/11/2014 | R207 On 06-August-15   | 7.75   | Put          | Bond Future | 888       | 1                             | 888       | 1                               | 0.00          |
| 04/11/2014 | R207 On 06-August-15   | 7.76   | Put          | Bond Future | 875       | 1                             | 875       | 1                               | 0.00          |
| 04/11/2014 | R207 On 06-August-15   | 7.46   | Put          | Bond Future | 1318      | 1                             | 1318      | 1                               | 0.00          |
| 04/11/2014 | R208 On 06-November-14 |        |              | Bond Future | 7.47      | 97.1216                       | 7.4679    | 97.1216                         | 9,605.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2014 | R208 On 06-November-14 | 7.44   | Call         | Bond Future | 76        | 0                             | 76        | 0                               | 0.00          |
| 04/11/2014 | R208 On 06-November-14 | 7.46   | Call         | Bond Future | 115       | 0                             | 115       | 0                               | 0.00          |
| 04/11/2014 | R208 On 06-November-14 | 7.45   | Call         | Bond Future | 94        | 0                             | 94        | 0                               | 0.00          |
| 04/11/2014 | R208 On 06-November-14 | 8.50   | Call         | Bond Future | 4896      | 5                             | 4896      | 5                               | 0.00          |
| 04/11/2014 | R208 On 06-November-14 | 7.45   | Put          | Bond Future | 182       | 0                             | 182       | 0                               | 0.00          |
| 04/11/2014 | R208 On 06-November-14 | 7.46   | Put          | Bond Future | 154       | 0                             | 154       | 0                               | 0.00          |
| 04/11/2014 | R208 On 06-November-14 | 7.44   | Put          | Bond Future | 213       | 0                             | 213       | 0                               | 0.00          |
| 04/11/2014 | R208 On 06-November-14 | 8.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,520.00      |
| 04/11/2014 | R208 On 05-February-15 |        |              | Bond Future | 7.53      | 98.6229                       | 7.5304    | 98.6229                         | 45,958.00     |
| 04/11/2014 | R208 On 05-February-15 | 8.49   | Call         | Bond Future | 4449      | 4                             | 4449      | 4                               | 0.00          |
| 04/11/2014 | R208 On 05-February-15 | 8.51   | Call         | Bond Future | 4535      | 4                             | 4535      | 4                               | 0.00          |
| 04/11/2014 | R208 On 05-February-15 | 8.50   | Call         | Bond Future | 4492      | 4                             | 4492      | 4                               | 0.00          |
| 04/11/2014 | R208 On 05-February-15 | 8.49   | Put          | Bond Future | 37        | 0                             | 37        | 0                               | 0.00          |
| 04/11/2014 | R208 On 05-February-15 | 8.50   | Put          | Bond Future | 35        | 0                             | 35        | 0                               | 0.00          |
| 04/11/2014 | R208 On 05-February-15 | 8.51   | Put          | Bond Future | 34        | 0                             | 34        | 0                               | 0.00          |
| 04/11/2014 | R208 On 07-May-15      |        |              | Bond Future | 7.56      | 96.8990                       | 7.5646    | 96.8990                         | 0.00          |
| 04/11/2014 | R208 On 07-May-15      | 7.99   | Call         | Bond Future | 2576      | 3                             | 2576      | 3                               | 0.00          |
| 04/11/2014 | R208 On 07-May-15      | 8.01   | Call         | Bond Future | 2641      | 3                             | 2641      | 3                               | 0.00          |
| 04/11/2014 | R208 On 07-May-15      | 8.00   | Call         | Bond Future | 2608      | 3                             | 2608      | 3                               | 0.00          |
| 04/11/2014 | R208 On 07-May-15      | 7.99   | Put          | Bond Future | 655       | 1                             | 655       | 1                               | 0.00          |
| 04/11/2014 | R208 On 07-May-15      | 8.00   | Put          | Bond Future | 643       | 1                             | 643       | 1                               | 0.00          |
| 04/11/2014 | R208 On 07-May-15      | 8.01   | Put          | Bond Future | 631       | 1                             | 631       | 1                               | 0.00          |
| 04/11/2014 | R208 On 06-August-15   |        |              | Bond Future | 7.57      | 98.6958                       | 7.5710    | 98.6958                         | 0.00          |
| 04/11/2014 | R208 On 06-August-15   | 8.00   | Call         | Bond Future | 2866      | 3                             | 2866      | 3                               | 0.00          |
| 04/11/2014 | R208 On 06-August-15   | 7.99   | Call         | Bond Future | 2837      | 3                             | 2837      | 3                               | 0.00          |
| 04/11/2014 | R208 On 06-August-15   | 8.01   | Call         | Bond Future | 2895      | 3                             | 2895      | 3                               | 0.00          |
| 04/11/2014 | R208 On 06-August-15   | 8.85   | Call         | Bond Future | 5700      | 6                             | 5700      | 6                               | 0.00          |
| 04/11/2014 | R208 On 06-August-15   | 7.99   | Put          | Bond Future | 1007      | 1                             | 1007      | 1                               | 0.00          |
| 04/11/2014 | R208 On 06-August-15   | 8.85   | Put          | Bond Future | 246       | 0                             | 246       | 0                               | 198.00        |
| 04/11/2014 | R208 On 06-August-15   | 8.00   | Put          | Bond Future | 993       | 1                             | 993       | 1                               | 0.00          |
| 04/11/2014 | R208 On 06-August-15   | 8.01   | Put          | Bond Future | 979       | 1                             | 979       | 1                               | 0.00          |
| 04/11/2014 | R209 On 06-November-14 |        |              | Bond Future | 8.59      | 78.3940                       | 8.5876    | 78.3940                         | 7,440.00      |
| 04/11/2014 | R209 On 06-November-14 | 10.00  | Call         | Bond Future | 10136     | 11                            | 10136     | 11                              | 0.00          |
| 04/11/2014 | R209 On 06-November-14 | 8.95   | Call         | Bond Future | 2817      | 3                             | 2817      | 3                               | 2,050.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2014 | R209 On 06-November-14 | 9.50   | Call         | Bond Future | 6798      | 7                             | 6798      | 7                               | 0.00          |
| 04/11/2014 | R209 On 06-November-14 | 10.05  | Call         | Bond Future | 10456     | 11                            | 10456     | 11                              | 0.00          |
| 04/11/2014 | R209 On 06-November-14 | 8.50   | Call         | Bond Future | 39        | 0                             | 39        | 0                               | 5,500.00      |
| 04/11/2014 | R209 On 06-November-14 | 9.95   | Call         | Bond Future | 9814      | 10                            | 9814      | 10                              | 0.00          |
| 04/11/2014 | R209 On 06-November-14 | 8.99   | Call         | Bond Future | 3118      | 4                             | 3118      | 4                               | 0.00          |
| 04/11/2014 | R209 On 06-November-14 | 9.25   | Call         | Bond Future | 5031      | 5                             | 5031      | 5                               | 0.00          |
| 04/11/2014 | R209 On 06-November-14 | 9.05   | Call         | Bond Future | 3566      | 4                             | 3566      | 4                               | 2,050.00      |
| 04/11/2014 | R209 On 06-November-14 | 9.58   | Call         | Bond Future | 7350      | 8                             | 7350      | 8                               | 0.00          |
| 04/11/2014 | R209 On 06-November-14 | 9.01   | Call         | Bond Future | 3268      | 4                             | 3268      | 4                               | 0.00          |
| 04/11/2014 | R209 On 06-November-14 | 8.75   | Call         | Bond Future | 1287      | 2                             | 1287      | 2                               | 2,200.00      |
| 04/11/2014 | R209 On 06-November-14 | 9.00   | Call         | Bond Future | 3193      | 4                             | 3193      | 4                               | 1,640.00      |
| 04/11/2014 | R209 On 06-November-14 | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 2,200.00      |
| 04/11/2014 | R209 On 06-November-14 | 8.50   | Put          | Bond Future | 745       | 0                             | 745       | 0                               | 0.00          |
| 04/11/2014 | R209 On 06-November-14 | 9.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 2,050.00      |
| 04/11/2014 | R209 On 06-November-14 | 10.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,640.00      |
| 04/11/2014 | R209 On 06-November-14 | 10.05  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 2,050.00      |
| 04/11/2014 | R209 On 06-November-14 | 8.75   | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 04/11/2014 | R209 On 06-November-14 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R209 On 06-November-14 | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R209 On 06-November-14 | 9.01   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R209 On 06-November-14 | 9.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 5,500.00      |
| 04/11/2014 | R209 On 06-November-14 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R209 On 06-November-14 | 8.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R209 On 06-November-14 | 9.58   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 907.00        |
| 04/11/2014 | R209 On 05-February-15 |        |              | Bond Future | 8.64      | 79.6057                       | 8.6445    | 79.6057                         | 21,800.00     |
| 04/11/2014 | R209 On 05-February-15 | 9.25   | Call         | Bond Future | 4966      | 5                             | 4966      | 5                               | 0.00          |
| 04/11/2014 | R209 On 05-February-15 | 9.26   | Call         | Bond Future | 5026      | 5                             | 5026      | 5                               | 0.00          |
| 04/11/2014 | R209 On 05-February-15 | 9.24   | Call         | Bond Future | 4906      | 5                             | 4906      | 5                               | 0.00          |
| 04/11/2014 | R209 On 05-February-15 | 9.00   | Call         | Bond Future | 3527      | 4                             | 3527      | 4                               | 0.00          |
| 04/11/2014 | R209 On 05-February-15 | 9.24   | Put          | Bond Future | 410       | 0                             | 410       | 0                               | 0.00          |
| 04/11/2014 | R209 On 05-February-15 | 9.26   | Put          | Bond Future | 387       | 0                             | 387       | 0                               | 0.00          |
| 04/11/2014 | R209 On 05-February-15 | 9.25   | Put          | Bond Future | 399       | 0                             | 399       | 0                               | 0.00          |
| 04/11/2014 | R209 On 05-February-15 | 9.00   | Put          | Bond Future | 794       | 1                             | 794       | 1                               | 0.00          |
| 04/11/2014 | R209 On 07-May-15      |        |              | Bond Future | 8.69      | 77.8104                       | 8.6874    | 77.8104                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2014 | R209 On 07-May-15      | 8.99   | Call         | Bond Future | 4056      | 4                             | 4056      | 4                               | 0.00          |
| 04/11/2014 | R209 On 07-May-15      | 9.01   | Call         | Bond Future | 4151      | 4                             | 4151      | 4                               | 0.00          |
| 04/11/2014 | R209 On 07-May-15      | 9.00   | Call         | Bond Future | 4103      | 4                             | 4103      | 4                               | 0.00          |
| 04/11/2014 | R209 On 07-May-15      | 9.00   | Put          | Bond Future | 1713      | 2                             | 1713      | 2                               | 0.00          |
| 04/11/2014 | R209 On 07-May-15      | 9.01   | Put          | Bond Future | 1687      | 2                             | 1687      | 2                               | 0.00          |
| 04/11/2014 | R209 On 07-May-15      | 8.99   | Put          | Bond Future | 1741      | 2                             | 1741      | 2                               | 0.00          |
| 04/11/2014 | R209 On 06-August-15   |        |              | Bond Future | 8.72      | 79.2536                       | 8.7177    | 79.2536                         | 0.00          |
| 04/11/2014 | R209 On 06-August-15   | 9.90   | Call         | Bond Future | 9159      | 10                            | 9159      | 10                              | 0.00          |
| 04/11/2014 | R209 On 06-August-15   | 9.00   | Call         | Bond Future | 4627      | 5                             | 4627      | 5                               | 0.00          |
| 04/11/2014 | R209 On 06-August-15   | 9.01   | Call         | Bond Future | 4672      | 5                             | 4672      | 5                               | 0.00          |
| 04/11/2014 | R209 On 06-August-15   | 8.99   | Call         | Bond Future | 4583      | 5                             | 4583      | 5                               | 0.00          |
| 04/11/2014 | R209 On 06-August-15   | 9.00   | Put          | Bond Future | 2479      | 2                             | 2479      | 2                               | 0.00          |
| 04/11/2014 | R209 On 06-August-15   | 9.90   | Put          | Bond Future | 749       | 1                             | 749       | 1                               | 2,914.00      |
| 04/11/2014 | R209 On 06-August-15   | 9.01   | Put          | Bond Future | 2450      | 2                             | 2450      | 2                               | 0.00          |
| 04/11/2014 | R209 On 06-August-15   | 8.99   | Put          | Bond Future | 2509      | 2                             | 2509      | 2                               | 0.00          |
| 04/11/2014 | R210 On 06-November-14 |        |              | Bond Future | 174.09    | 173.4999                      | 174.0940  | 173.4999                        | 40.00         |
| 04/11/2014 | R210 On 06-November-14 | 168.99 | Call         | Bond Future | 5104      | 5                             | 5104      | 5                               | 0.00          |
| 04/11/2014 | R210 On 06-November-14 | 169.01 | Call         | Bond Future | 5084      | 4                             | 5084      | 4                               | 0.00          |
| 04/11/2014 | R210 On 06-November-14 | 169.00 | Call         | Bond Future | 5094      | 4                             | 5094      | 4                               | 0.00          |
| 04/11/2014 | R210 On 06-November-14 | 169.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R210 On 06-November-14 | 169.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R210 On 06-November-14 | 168.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R210 On 05-February-15 |        |              | Bond Future | 176.81    | 176.2033                      | 176.8053  | 176.2033                        | 628.00        |
| 04/11/2014 | R210 On 05-February-15 | 174.99 | Call         | Bond Future | 1815      | 1                             | 1815      | 1                               | 0.00          |
| 04/11/2014 | R210 On 05-February-15 | 175.01 | Call         | Bond Future | 1795      | 1                             | 1795      | 1                               | 0.00          |
| 04/11/2014 | R210 On 05-February-15 | 175.00 | Call         | Bond Future | 1805      | 1                             | 1805      | 1                               | 0.00          |
| 04/11/2014 | R210 On 05-February-15 | 174.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R210 On 05-February-15 | 175.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R210 On 05-February-15 | 175.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R210 On 07-May-15      |        |              | Bond Future | 177.74    | 177.1328                      | 177.7428  | 177.1328                        | 0.00          |
| 04/11/2014 | R210 On 07-May-15      | 177.00 | Call         | Bond Future | 743       | 0                             | 743       | 0                               | 0.00          |
| 04/11/2014 | R210 On 07-May-15      | 176.99 | Call         | Bond Future | 753       | 0                             | 753       | 0                               | 0.00          |
| 04/11/2014 | R210 On 07-May-15      | 177.01 | Call         | Bond Future | 733       | 0                             | 733       | 0                               | 0.00          |
| 04/11/2014 | R210 On 07-May-15      | 177.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2014 | R210 On 07-May-15      | 177.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R210 On 07-May-15      | 176.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R211 On 06-November-14 |        |              | Bond Future | 132.68    | 132.6834                      | 132.6802  | 132.6834                        | 0.00          |
| 04/11/2014 | R211 On 06-November-14 | 129.99 | Call         | Bond Future | 2690      | 3                             | 2690      | 3                               | 0.00          |
| 04/11/2014 | R211 On 06-November-14 | 130.00 | Call         | Bond Future | 2680      | 3                             | 2680      | 3                               | 0.00          |
| 04/11/2014 | R211 On 06-November-14 | 130.01 | Call         | Bond Future | 2670      | 3                             | 2670      | 3                               | 0.00          |
| 04/11/2014 | R211 On 06-November-14 | 130.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R211 On 06-November-14 | 129.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R211 On 06-November-14 | 130.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R211 On 05-February-15 |        |              | Bond Future | 133.14    | 133.1448                      | 133.1405  | 133.1448                        | 1,120.00      |
| 04/11/2014 | R211 On 05-February-15 | 133.01 | Call         | Bond Future | 130       | 0                             | 130       | 0                               | 0.00          |
| 04/11/2014 | R211 On 05-February-15 | 133.00 | Call         | Bond Future | 140       | 0                             | 140       | 0                               | 0.00          |
| 04/11/2014 | R211 On 05-February-15 | 132.99 | Call         | Bond Future | 150       | 0                             | 150       | 0                               | 0.00          |
| 04/11/2014 | R211 On 05-February-15 | 133.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R211 On 05-February-15 | 133.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R211 On 05-February-15 | 132.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R211 On 07-May-15      |        |              | Bond Future | 135.42    | 135.4252                      | 135.4191  | 135.4252                        | 0.00          |
| 04/11/2014 | R211 On 07-May-15      | 134.99 | Call         | Bond Future | 429       | 0                             | 429       | 0                               | 0.00          |
| 04/11/2014 | R211 On 07-May-15      | 135.00 | Call         | Bond Future | 419       | 0                             | 419       | 0                               | 0.00          |
| 04/11/2014 | R211 On 07-May-15      | 135.01 | Call         | Bond Future | 409       | 0                             | 409       | 0                               | 0.00          |
| 04/11/2014 | R211 On 07-May-15      | 135.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R211 On 07-May-15      | 135.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R211 On 07-May-15      | 134.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R212 On 06-November-14 |        |              | Bond Future | 137.95    | 137.9548                      | 137.9543  | 137.9548                        | 821.00        |
| 04/11/2014 | R212 On 06-November-14 | 135.00 | Call         | Bond Future | 2954      | 3                             | 2954      | 3                               | 0.00          |
| 04/11/2014 | R212 On 06-November-14 | 135.01 | Call         | Bond Future | 2944      | 3                             | 2944      | 3                               | 0.00          |
| 04/11/2014 | R212 On 06-November-14 | 134.99 | Call         | Bond Future | 2964      | 3                             | 2964      | 3                               | 0.00          |
| 04/11/2014 | R212 On 06-November-14 | 135.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R212 On 06-November-14 | 135.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R212 On 06-November-14 | 134.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R212 On 05-February-15 |        |              | Bond Future | 138.34    | 138.3416                      | 138.3399  | 138.3416                        | 14,864.00     |
| 04/11/2014 | R212 On 05-February-15 | 138.00 | Call         | Bond Future | 340       | 0                             | 340       | 0                               | 0.00          |
| 04/11/2014 | R212 On 05-February-15 | 138.01 | Call         | Bond Future | 330       | 0                             | 330       | 0                               | 0.00          |
| 04/11/2014 | R212 On 05-February-15 | 137.99 | Call         | Bond Future | 350       | 0                             | 350       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2014 | R212 On 05-February-15 | 137.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R212 On 05-February-15 | 138.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R212 On 05-February-15 | 138.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R212 On 07-May-15      |        |              | Bond Future | 140.71    | 140.7110                      | 140.7076  | 140.7110                        | 0.00          |
| 04/11/2014 | R212 On 07-May-15      | 140.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R212 On 07-May-15      | 141.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R212 On 07-May-15      | 141.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R212 On 07-May-15      | 140.99 | Put          | Bond Future | 282       | 0                             | 282       | 0                               | 0.00          |
| 04/11/2014 | R212 On 07-May-15      | 141.00 | Put          | Bond Future | 292       | 0                             | 292       | 0                               | 0.00          |
| 04/11/2014 | R212 On 07-May-15      | 141.01 | Put          | Bond Future | 302       | 0                             | 302       | 0                               | 0.00          |
| 04/11/2014 | R213 On 06-November-14 |        |              | Bond Future | 8.43      | 89.1994                       | 8.4328    | 89.1994                         | 25,848.00     |
| 04/11/2014 | R213 On 06-November-14 | 8.84   | Call         | Bond Future | 3163      | 4                             | 3163      | 4                               | 0.00          |
| 04/11/2014 | R213 On 06-November-14 | 8.86   | Call         | Bond Future | 3315      | 4                             | 3315      | 4                               | 0.00          |
| 04/11/2014 | R213 On 06-November-14 | 8.85   | Call         | Bond Future | 3239      | 4                             | 3239      | 4                               | 0.00          |
| 04/11/2014 | R213 On 06-November-14 | 8.85   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R213 On 06-November-14 | 8.84   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R213 On 06-November-14 | 8.86   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R213 On 05-February-15 |        |              | Bond Future | 8.50      | 90.5783                       | 8.4951    | 90.5783                         | 9,107.00      |
| 04/11/2014 | R213 On 05-February-15 | 9.24   | Call         | Bond Future | 5822      | 6                             | 5822      | 6                               | 0.00          |
| 04/11/2014 | R213 On 05-February-15 | 9.26   | Call         | Bond Future | 5950      | 6                             | 5950      | 6                               | 0.00          |
| 04/11/2014 | R213 On 05-February-15 | 9.25   | Call         | Bond Future | 5886      | 6                             | 5886      | 6                               | 0.00          |
| 04/11/2014 | R213 On 05-February-15 | 9.25   | Put          | Bond Future | 229       | 0                             | 229       | 0                               | 0.00          |
| 04/11/2014 | R213 On 05-February-15 | 9.26   | Put          | Bond Future | 222       | 0                             | 222       | 0                               | 0.00          |
| 04/11/2014 | R213 On 05-February-15 | 9.24   | Put          | Bond Future | 236       | 0                             | 236       | 0                               | 0.00          |
| 04/11/2014 | R213 On 07-May-15      |        |              | Bond Future | 8.54      | 88.5722                       | 8.5383    | 88.5722                         | 0.00          |
| 04/11/2014 | R213 On 07-May-15      | 8.74   | Call         | Bond Future | 3502      | 4                             | 3502      | 4                               | 0.00          |
| 04/11/2014 | R213 On 07-May-15      | 8.76   | Call         | Bond Future | 3592      | 4                             | 3592      | 4                               | 0.00          |
| 04/11/2014 | R213 On 07-May-15      | 8.75   | Call         | Bond Future | 3547      | 4                             | 3547      | 4                               | 0.00          |
| 04/11/2014 | R213 On 07-May-15      | 8.75   | Put          | Bond Future | 1923      | 2                             | 1923      | 2                               | 0.00          |
| 04/11/2014 | R213 On 07-May-15      | 8.74   | Put          | Bond Future | 1954      | 2                             | 1954      | 2                               | 0.00          |
| 04/11/2014 | R213 On 07-May-15      | 8.76   | Put          | Bond Future | 1893      | 2                             | 1893      | 2                               | 0.00          |
| 04/11/2014 | R213 On 06-August-15   |        |              | Bond Future | 8.57      | 90.2142                       | 8.5677    | 90.2142                         | 0.00          |
| 04/11/2014 | R213 On 06-August-15   | 8.51   | Call         | Bond Future | 3146      | 3                             | 3146      | 3                               | 0.00          |
| 04/11/2014 | R213 On 06-August-15   | 8.50   | Call         | Bond Future | 3109      | 3                             | 3109      | 3                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2014 | R213 On 06-August-15   | 8.49   | Call         | Bond Future | 3072      | 3                             | 3072      | 3                               | 0.00          |
| 04/11/2014 | R213 On 06-August-15   | 8.50   | Put          | Bond Future | 3632      | 3                             | 3632      | 3                               | 0.00          |
| 04/11/2014 | R213 On 06-August-15   | 8.49   | Put          | Bond Future | 3673      | 3                             | 3673      | 3                               | 0.00          |
| 04/11/2014 | R213 On 06-August-15   | 8.51   | Put          | Bond Future | 3592      | 3                             | 3592      | 3                               | 0.00          |
| 04/11/2014 | R214 On 06-November-14 |        |              | Bond Future | 8.69      | 79.2003                       | 8.6926    | 79.2003                         | 3,796.00      |
| 04/11/2014 | R214 On 06-November-14 | 9.20   | Call         | Bond Future | 4060      | 5                             | 4060      | 5                               | 2,500.00      |
| 04/11/2014 | R214 On 06-November-14 | 9.64   | Call         | Bond Future | 7303      | 8                             | 7303      | 8                               | 0.00          |
| 04/11/2014 | R214 On 06-November-14 | 9.66   | Call         | Bond Future | 7445      | 8                             | 7445      | 8                               | 0.00          |
| 04/11/2014 | R214 On 06-November-14 | 9.80   | Call         | Bond Future | 8423      | 9                             | 8423      | 9                               | 0.00          |
| 04/11/2014 | R214 On 06-November-14 | 9.65   | Call         | Bond Future | 7374      | 8                             | 7374      | 8                               | 0.00          |
| 04/11/2014 | R214 On 06-November-14 | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R214 On 06-November-14 | 9.64   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R214 On 06-November-14 | 9.66   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R214 On 06-November-14 | 9.65   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R214 On 06-November-14 | 9.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 2,500.00      |
| 04/11/2014 | R214 On 05-February-15 |        |              | Bond Future | 8.75      | 80.4245                       | 8.7511    | 80.4245                         | 4,373.00      |
| 04/11/2014 | R214 On 05-February-15 | 9.51   | Call         | Bond Future | 6147      | 7                             | 6147      | 7                               | 0.00          |
| 04/11/2014 | R214 On 05-February-15 | 9.50   | Call         | Bond Future | 6083      | 7                             | 6083      | 7                               | 0.00          |
| 04/11/2014 | R214 On 05-February-15 | 9.49   | Call         | Bond Future | 6019      | 6                             | 6019      | 6                               | 0.00          |
| 04/11/2014 | R214 On 05-February-15 | 9.50   | Put          | Bond Future | 279       | 0                             | 279       | 0                               | 0.00          |
| 04/11/2014 | R214 On 05-February-15 | 9.51   | Put          | Bond Future | 270       | 0                             | 270       | 0                               | 0.00          |
| 04/11/2014 | R214 On 05-February-15 | 9.49   | Put          | Bond Future | 287       | 0                             | 287       | 0                               | 0.00          |
| 04/11/2014 | R214 On 07-May-15      |        |              | Bond Future | 8.79      | 78.4992                       | 8.7932    | 78.4992                         | 0.00          |
| 04/11/2014 | R214 On 07-May-15      | 9.15   | Call         | Bond Future | 4521      | 5                             | 4521      | 5                               | 0.00          |
| 04/11/2014 | R214 On 07-May-15      | 9.16   | Call         | Bond Future | 4571      | 5                             | 4571      | 5                               | 0.00          |
| 04/11/2014 | R214 On 07-May-15      | 9.14   | Call         | Bond Future | 4471      | 5                             | 4471      | 5                               | 0.00          |
| 04/11/2014 | R214 On 07-May-15      | 9.16   | Put          | Bond Future | 1659      | 2                             | 1659      | 2                               | 0.00          |
| 04/11/2014 | R214 On 07-May-15      | 9.15   | Put          | Bond Future | 1685      | 2                             | 1685      | 2                               | 0.00          |
| 04/11/2014 | R214 On 07-May-15      | 9.14   | Put          | Bond Future | 1712      | 2                             | 1712      | 2                               | 0.00          |
| 04/11/2014 | R214 On 06-August-15   |        |              | Bond Future | 8.82      | 79.9545                       | 8.8238    | 79.9545                         | 0.00          |
| 04/11/2014 | R214 On 06-August-15   | 8.74   | Call         | Bond Future | 3342      | 4                             | 3342      | 4                               | 0.00          |
| 04/11/2014 | R214 On 06-August-15   | 8.75   | Call         | Bond Future | 3381      | 4                             | 3381      | 4                               | 0.00          |
| 04/11/2014 | R214 On 06-August-15   | 8.76   | Call         | Bond Future | 3420      | 4                             | 3420      | 4                               | 0.00          |
| 04/11/2014 | R214 On 06-August-15   | 8.74   | Put          | Bond Future | 4029      | 4                             | 4029      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2014 | R214 On 06-August-15   | 8.75   | Put          | Bond Future | 3985      | 4                             | 3985      | 4                               | 0.00          |
| 04/11/2014 | R214 On 06-August-15   | 8.76   | Put          | Bond Future | 3942      | 4                             | 3942      | 4                               | 0.00          |
| 04/11/2014 | R248 On 06-November-14 |        |              | Bond Future | 8.75      | 102.2774                      | 8.7477    | 102.2774                        | 17,314.00     |
| 04/11/2014 | R248 On 06-November-14 | 9.72   | Call         | Bond Future | 9583      | 10                            | 9583      | 10                              | 0.00          |
| 04/11/2014 | R248 On 06-November-14 | 9.74   | Call         | Bond Future | 9763      | 10                            | 9763      | 10                              | 0.00          |
| 04/11/2014 | R248 On 06-November-14 | 9.73   | Call         | Bond Future | 9673      | 10                            | 9673      | 10                              | 0.00          |
| 04/11/2014 | R248 On 06-November-14 | 9.73   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R248 On 06-November-14 | 9.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R248 On 06-November-14 | 9.72   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R248 On 05-February-15 |        |              | Bond Future | 8.81      | 103.8584                      | 8.8077    | 103.8584                        | 22,253.00     |
| 04/11/2014 | R248 On 05-February-15 | 9.50   | Call         | Bond Future | 6911      | 7                             | 6911      | 7                               | 0.00          |
| 04/11/2014 | R248 On 05-February-15 | 9.51   | Call         | Bond Future | 7004      | 8                             | 7004      | 8                               | 0.00          |
| 04/11/2014 | R248 On 05-February-15 | 9.49   | Call         | Bond Future | 6817      | 7                             | 6817      | 7                               | 0.00          |
| 04/11/2014 | R248 On 05-February-15 | 9.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R248 On 05-February-15 | 9.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R248 On 05-February-15 | 9.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R248 On 07-May-15      |        |              | Bond Future | 8.85      | 101.1915                      | 8.8512    | 101.1915                        | 0.00          |
| 04/11/2014 | R248 On 07-May-15      | 9.25   | Call         | Bond Future | 4052      | 5                             | 4052      | 5                               | 0.00          |
| 04/11/2014 | R248 On 07-May-15      | 9.24   | Call         | Bond Future | 3954      | 5                             | 3954      | 5                               | 0.00          |
| 04/11/2014 | R248 On 07-May-15      | 9.26   | Call         | Bond Future | 4150      | 5                             | 4150      | 5                               | 0.00          |
| 04/11/2014 | R248 On 07-May-15      | 9.26   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R248 On 07-May-15      | 9.24   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R248 On 07-May-15      | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R248 On 06-August-15   |        |              | Bond Future | 8.88      | 103.0679                      | 8.8832    | 103.0679                        | 0.00          |
| 04/11/2014 | R248 On 06-August-15   | 8.74   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R248 On 06-August-15   | 8.76   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R248 On 06-August-15   | 8.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2014 | R248 On 06-August-15   | 8.74   | Put          | Bond Future | 1518      | 1                             | 1518      | 1                               | 0.00          |
| 04/11/2014 | R248 On 06-August-15   | 8.76   | Put          | Bond Future | 1304      | 1                             | 1304      | 1                               | 0.00          |
| 04/11/2014 | R248 On 06-August-15   | 8.75   | Put          | Bond Future | 1411      | 1                             | 1411      | 1                               | 0.00          |