



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 10/01/2014 To: 10/01/2014

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2014 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | 0986 On 31-March-36     |        |              | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2014 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | 2025 On 06-February-14 |        |              | Bond Future        | 110.38    | 110.3740                      | 110.3753  | 110.3740                        | 0.00          |
| 10/01/2014 | 2025 On 06-February-14 | 110.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | 2025 On 06-February-14 | 111.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | 2025 On 06-February-14 | 111.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | 2025 On 06-February-14 | 111.00 | Put          | Bond Future        | 625       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2014 | 2025 On 06-February-14 | 110.99 | Put          | Bond Future        | 615       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2014 | 2025 On 06-February-14 | 111.01 | Put          | Bond Future        | 635       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2014 | 2037 On 06-February-14 |        |              | Bond Future        | 9.09      | 93.6913                       | 94.6164   | 93.6913                         | 2,022.00      |
| 10/01/2014 | 2037 On 06-February-14 | 9.39   | Call         | Bond Future        | 2690      | 2                             | 3         | 2                               | 0.00          |
| 10/01/2014 | 2037 On 06-February-14 | 9.38   | Call         | Bond Future        | 2603      | 2                             | 3         | 2                               | 0.00          |
| 10/01/2014 | 2037 On 06-February-14 | 9.37   | Call         | Bond Future        | 2515      | 2                             | 3         | 2                               | 0.00          |
| 10/01/2014 | 2037 On 06-February-14 | 9.38   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | 2037 On 06-February-14 | 9.39   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | 2037 On 06-February-14 | 9.37   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | 2037 On 08-May-14      |        |              | Bond Future        | 9.19      | 94.9238                       | 95.8612   | 94.9238                         | 0.00          |
| 10/01/2014 | 2037 On 08-May-14      | 9.39   | Call         | Bond Future        | 1790      | 1                             | 2         | 1                               | 0.00          |
| 10/01/2014 | 2037 On 08-May-14      | 9.37   | Call         | Bond Future        | 1616      | 1                             | 2         | 1                               | 0.00          |
| 10/01/2014 | 2037 On 08-May-14      | 9.38   | Call         | Bond Future        | 1703      | 1                             | 2         | 1                               | 0.00          |
| 10/01/2014 | 2037 On 08-May-14      | 9.38   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | 2037 On 08-May-14      | 9.39   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | 2037 On 08-May-14      | 9.37   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | 2037 On 07-August-14   |        |              | Bond Future        | 9.29      | 91.9487                       | 92.8986   | 91.9487                         | 0.00          |
| 10/01/2014 | 2037 On 07-August-14   | 9.04   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | 2037 On 07-August-14   | 9.06   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | 2037 On 07-August-14   | 9.05   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | 2037 On 07-August-14   | 9.04   | Put          | Bond Future        | 2219      | 3                             | 2         | 3                               | 0.00          |
| 10/01/2014 | 2037 On 07-August-14   | 9.05   | Put          | Bond Future        | 2127      | 3                             | 2         | 3                               | 0.00          |
| 10/01/2014 | 2037 On 07-August-14   | 9.06   | Put          | Bond Future        | 2036      | 3                             | 2         | 3                               | 0.00          |
| 10/01/2014 | 2038 On 06-February-14 |        |              | Bond Future        | 107.74    | 107.7359                      | 107.7385  | 107.7359                        | 24.00         |

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2014 | 2038 On 06-February-14  | 107.01 | Call         | Bond Future        | 729       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2014 | 2038 On 06-February-14  | 107.00 | Call         | Bond Future        | 739       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2014 | 2038 On 06-February-14  | 106.99 | Call         | Bond Future        | 749       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2014 | 2038 On 06-February-14  | 107.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | 2038 On 06-February-14  | 107.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | 2038 On 06-February-14  | 106.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | 2050 On 06-February-14  |        |              | Bond Future        | 113.70    | 113.6947                      | 113.6978  | 113.6947                        | 472.00        |
| 10/01/2014 | 2050 On 06-February-14  | 110.00 | Call         | Bond Future        | 3698      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2014 | 2050 On 06-February-14  | 110.01 | Call         | Bond Future        | 3688      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2014 | 2050 On 06-February-14  | 109.99 | Call         | Bond Future        | 3708      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2014 | 2050 On 06-February-14  | 110.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | 2050 On 06-February-14  | 109.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | 2050 On 06-February-14  | 110.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | AI03 On 09-March-16     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | AL37 On 06-February-14  |        |              | Index Future       | 414.02    | 412.4410                      | 414.0230  | 412.4410                        | 0.00          |
| 10/01/2014 | AL37 On 08-May-14       |        |              | Index Future       | 419.47    | 417.8670                      | 419.4700  | 417.8670                        | 0.00          |
| 10/01/2014 | AL7T On 06-February-14  |        |              | Index Future       | 488.78    | 486.1490                      | 488.7770  | 486.1490                        | 1.00          |
| 10/01/2014 | AL7T On 08-May-14       |        |              | Index Future       | 495.21    | 492.5450                      | 495.2070  | 492.5450                        | 0.00          |
| 10/01/2014 | ALBI On 06-February-14  |        |              | Index Future       | 440.17    | 437.6060                      | 440.1650  | 437.6060                        | 803.00        |
| 10/01/2014 | ALBI On 08-May-14       |        |              | Index Future       | 445.96    | 443.3620                      | 445.9560  | 443.3620                        | 35.00         |
| 10/01/2014 | ALBI On 07-August-14    |        |              | Index Future       | 451.98    | 449.3510                      | 451.9790  | 449.3510                        | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2014 | C023 On 28-February-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 10/01/2014 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | C213 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2014 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/01/2014 | EL28 On 06-February-14  |        |              | Bond Future        | 114.33    | 114.3277                      | 114.3307  | 114.3277                        | 0.00          |
| 10/01/2014 | EL28 On 06-February-14  | 110.99 | Call         | Bond Future        | 3341      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2014 | EL28 On 06-February-14  | 111.01 | Call         | Bond Future        | 3321      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2014 | EL28 On 06-February-14  | 111.00 | Call         | Bond Future        | 3331      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2014 | EL28 On 06-February-14  | 110.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | EL28 On 06-February-14  | 111.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | EL28 On 06-February-14  | 111.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | ES33 On 06-February-14  |        |              | Bond Future        | 9.67      | 83.4750                       | 84.1925   | 83.4750                         | 6,292.00      |
| 10/01/2014 | ES33 On 06-February-14  | 9.54   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | ES33 On 06-February-14  | 9.55   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | ES33 On 06-February-14  | 9.56   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | ES33 On 06-February-14  | 9.55   | Put          | Bond Future        | 868       | 2                             | 1         | 2                               | 0.00          |
| 10/01/2014 | ES33 On 06-February-14  | 9.56   | Put          | Bond Future        | 793       | 2                             | 1         | 2                               | 0.00          |
| 10/01/2014 | ES33 On 06-February-14  | 9.54   | Put          | Bond Future        | 944       | 2                             | 1         | 2                               | 0.00          |
| 10/01/2014 | ES33 On 08-May-14       |        |              | Bond Future        | 9.78      | 80.7911                       | 81.5181   | 80.7911                         | 0.00          |
| 10/01/2014 | ES33 On 08-May-14       | 9.54   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | ES33 On 08-May-14       | 9.55   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | ES33 On 08-May-14       | 9.56   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | ES33 On 08-May-14       | 9.55   | Put          | Bond Future        | 1733      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2014 | ES33 On 08-May-14       | 9.56   | Put          | Bond Future        | 1658      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2014 | ES33 On 08-May-14       | 9.54   | Put          | Bond Future        | 1808      | 3                             | 2         | 3                               | 0.00          |
| 10/01/2014 | GOVI On 06-February-14  |        |              | GOVI               | 439.48    | 437.0410                      | 439.4800  | 437.0410                        | 480.00        |
| 10/01/2014 | GOVI On 06-February-14  | 439.99 | Call         | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2014 | GOVI On 06-February-14  | 440.01 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | GOVI On 06-February-14  | 440.00 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | GOVI On 06-February-14  | 439.99 | Put          | GOVI               | 5100      | 3                             | 1         | 3                               | 0.00          |
| 10/01/2014 | GOVI On 06-February-14  | 440.01 | Put          | GOVI               | 5300      | 3                             | 1         | 3                               | 0.00          |
| 10/01/2014 | GOVI On 06-February-14  | 440.00 | Put          | GOVI               | 5200      | 3                             | 1         | 3                               | 0.00          |
| 10/01/2014 | GOVI On 08-May-14       |        |              | GOVI               | 445.26    | 442.7900                      | 445.2620  | 442.7900                        | 0.00          |
| 10/01/2014 | GOVI On 08-May-14       | 442.01 | Call         | GOVI               | 32520     | 1                             | 3         | 1                               | 0.00          |
| 10/01/2014 | GOVI On 08-May-14       | 442.00 | Call         | GOVI               | 32620     | 1                             | 3         | 1                               | 0.00          |
| 10/01/2014 | GOVI On 08-May-14       | 441.99 | Call         | GOVI               | 32720     | 1                             | 3         | 1                               | 0.00          |
| 10/01/2014 | GOVI On 08-May-14       | 442.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | GOVI On 08-May-14       | 442.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | GOVI On 08-May-14       | 441.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | GOVI On 07-August-14    |        |              | GOVI               | 451.28    | 448.7720                      | 451.2760  | 448.7720                        | 0.00          |
| 10/01/2014 | GOVI On 07-August-14    | 459.99 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | GOVI On 07-August-14    | 460.00 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | GOVI On 07-August-14    | 460.01 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | GOVI On 07-August-14    | 459.99 | Put          | GOVI               | 87140     | 11                            | 9         | 11                              | 0.00          |
| 10/01/2014 | GOVI On 07-August-14    | 460.01 | Put          | GOVI               | 87340     | 11                            | 9         | 11                              | 0.00          |
| 10/01/2014 | GOVI On 07-August-14    | 460.00 | Put          | GOVI               | 87240     | 11                            | 9         | 11                              | 0.00          |
| 10/01/2014 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 10/01/2014 | IGOV On 06-February-14  |        |              | Index Future       | 201.49    | 201.5040                      | 201.4920  | 201.5040                        | 1,334.00      |
| 10/01/2014 | IGOV On 08-May-14       |        |              | Index Future       | 204.17    | 204.1790                      | 204.1670  | 204.1790                        | 7.00          |
| 10/01/2014 | ILBI On 06-February-14  |        |              | Index Future       | 545.20    | 544.7400                      | 545.1980  | 544.7400                        | 190.00        |
| 10/01/2014 | J157 On 15-September-15 |        |              | Interest Rate Swap | 8.82      | 0.0200                        | 0.0200    | 0.0200                          | 0.00          |
| 10/01/2014 | J186 On 21-December-26  |        |              | Interest Rate Swap | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 10/01/2014 | J201 On 22-December-14  |        |              | Interest Rate Swap | 8.66      | 0.0514                        | 0.0514    | 0.0514                          | 0.00          |
| 10/01/2014 | J203 On 15-September-17 |        |              | Interest Rate Swap | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 10/01/2014 | J204 On 21-December-18  |        |              | Interest Rate Swap | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |

| Date       | Contract Details |                 | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------|-----------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2014 | J207 On          | 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 10/01/2014 | JBAF On          | 15-January-14   |        |              | Jibar Tradeable Future | 5.24      | 94.7500                       | 94.7600   | 94.7500                         | 1,000.00      |
| 10/01/2014 | JBAF On          | 19-February-14  |        |              | Jibar Tradeable Future | 5.28      | 94.7200                       | 94.7200   | 94.7200                         | 0.00          |
| 10/01/2014 | JBAF On          | 19-March-14     |        |              | Jibar Tradeable Future | 5.35      | 94.6500                       | 94.6500   | 94.6500                         | 0.00          |
| 10/01/2014 | JBAF On          | 16-April-14     |        |              | Jibar Tradeable Future | 5.44      | 94.5600                       | 94.5600   | 94.5600                         | 0.00          |
| 10/01/2014 | JBAF On          | 21-May-14       |        |              | Jibar Tradeable Future | 5.52      | 94.4600                       | 94.4800   | 94.4600                         | 2,000.00      |
| 10/01/2014 | JBAF On          | 18-June-14      |        |              | Jibar Tradeable Future | 5.64      | 94.3700                       | 94.3600   | 94.3700                         | 1,000.00      |
| 10/01/2014 | JBAF On          | 17-September-14 |        |              | Jibar Tradeable Future | 5.93      | 94.0600                       | 94.0700   | 94.0600                         | 1,000.00      |
| 10/01/2014 | JBAF On          | 17-December-14  |        |              | Jibar Tradeable Future | 6.25      | 93.7100                       | 93.7500   | 93.7100                         | 0.00          |
| 10/01/2014 | JBAF On          | 18-March-15     |        |              | Jibar Tradeable Future | 6.55      | 93.3900                       | 93.4500   | 93.3900                         | 150.00        |
| 10/01/2014 | JBAF On          | 17-June-15      |        |              | Jibar Tradeable Future | 6.84      | 93.1000                       | 93.1600   | 93.1000                         | 3,200.00      |
| 10/01/2014 | JBAF On          | 16-September-15 |        |              | Jibar Tradeable Future | 7.11      | 92.8100                       | 92.8900   | 92.8100                         | 0.00          |
| 10/01/2014 | JBAF On          | 15-December-15  |        |              | Jibar Tradeable Future | 7.40      | 92.5100                       | 92.6000   | 92.5100                         | 0.00          |
| 10/01/2014 | R023 On          | 06-February-14  |        |              | Bond Future            | 7.92      | 101.8314                      | 102.4452  | 101.8314                        | 11,268.00     |
| 10/01/2014 | R023 On          | 06-February-14  | 7.84   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R023 On          | 06-February-14  | 7.85   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R023 On          | 06-February-14  | 7.86   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R023 On          | 06-February-14  | 7.85   | Put          | Bond Future            | 420       | 1                             | 0         | 1                               | 0.00          |
| 10/01/2014 | R023 On          | 06-February-14  | 7.86   | Put          | Bond Future            | 357       | 1                             | 0         | 1                               | 0.00          |
| 10/01/2014 | R023 On          | 06-February-14  | 7.84   | Put          | Bond Future            | 484       | 1                             | 0         | 1                               | 0.00          |
| 10/01/2014 | R023 On          | 08-May-14       |        |              | Bond Future            | 8.02      | 99.2545                       | 99.8766   | 99.2545                         | 0.00          |
| 10/01/2014 | R023 On          | 08-May-14       | 7.60   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R023 On          | 08-May-14       | 7.61   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R023 On          | 08-May-14       | 7.59   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R023 On          | 08-May-14       | 7.61   | Put          | Bond Future            | 2551      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2014 | R023 On          | 08-May-14       | 7.60   | Put          | Bond Future            | 2614      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2014 | R023 On          | 08-May-14       | 7.59   | Put          | Bond Future            | 2678      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2014 | R157 On          | 06-February-14  |        |              | Bond Future            | 6.20      | 116.2625                      | 116.4256  | 116.2625                        | 32,191.00     |
| 10/01/2014 | R157 On          | 06-February-14  | 5.64   | Call         | Bond Future            | 32        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R157 On          | 06-February-14  | 5.66   | Call         | Bond Future            | 36        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R157 On          | 06-February-14  | 5.65   | Call         | Bond Future            | 34        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R157 On          | 06-February-14  | 5.65   | Put          | Bond Future            | 919       | 1                             | 1         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2014 | R157 On 06-February-14 | 5.64   | Put          | Bond Future | 933       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2014 | R157 On 06-February-14 | 5.66   | Put          | Bond Future | 904       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2014 | R157 On 08-May-14      |        |              | Bond Future | 6.38      | 110.9843                      | 111.1498  | 110.9843                        | 0.00          |
| 10/01/2014 | R157 On 08-May-14      | 5.21   | Call         | Bond Future | 80        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R157 On 08-May-14      | 5.20   | Call         | Bond Future | 79        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R157 On 08-May-14      | 5.19   | Call         | Bond Future | 77        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R157 On 08-May-14      | 5.20   | Put          | Bond Future | 1683      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2014 | R157 On 08-May-14      | 5.21   | Put          | Bond Future | 1671      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2014 | R157 On 08-May-14      | 5.19   | Put          | Bond Future | 1695      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2014 | R157 On 07-August-14   |        |              | Bond Future | 6.59      | 112.4839                      | 112.6515  | 112.4839                        | 0.00          |
| 10/01/2014 | R157 On 07-August-14   | 6.74   | Call         | Bond Future | 725       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2014 | R157 On 07-August-14   | 6.75   | Call         | Bond Future | 731       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2014 | R157 On 07-August-14   | 6.76   | Call         | Bond Future | 737       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2014 | R157 On 07-August-14   | 6.74   | Put          | Bond Future | 565       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2014 | R157 On 07-August-14   | 6.75   | Put          | Bond Future | 561       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2014 | R157 On 07-August-14   | 6.76   | Put          | Bond Future | 556       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2014 | R157 On 06-November-14 |        |              | Bond Future | 6.89      | 107.2495                      | 107.4193  | 107.2495                        | 0.00          |
| 10/01/2014 | R157 On 06-November-14 | 6.20   | Call         | Bond Future | 387       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R157 On 06-November-14 | 6.19   | Call         | Bond Future | 384       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R157 On 06-November-14 | 6.21   | Call         | Bond Future | 390       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R157 On 06-November-14 | 6.21   | Put          | Bond Future | 969       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2014 | R157 On 06-November-14 | 6.19   | Put          | Bond Future | 980       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2014 | R157 On 06-November-14 | 6.20   | Put          | Bond Future | 975       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2014 | R186 On 06-February-14 |        |              | Bond Future | 8.21      | 118.6631                      | 119.4709  | 118.6631                        | 61,546.00     |
| 10/01/2014 | R186 On 06-February-14 | 7.75   | Call         | Bond Future | 417       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R186 On 06-February-14 | 8.75   | Call         | Bond Future | 4976      | 4                             | 5         | 4                               | 0.00          |
| 10/01/2014 | R186 On 06-February-14 | 7.74   | Call         | Bond Future | 402       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R186 On 06-February-14 | 7.76   | Call         | Bond Future | 434       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R186 On 06-February-14 | 7.75   | Put          | Bond Future | 4561      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2014 | R186 On 06-February-14 | 7.76   | Put          | Bond Future | 4485      | 5                             | 4         | 5                               | 0.00          |
| 10/01/2014 | R186 On 06-February-14 | 8.75   | Put          | Bond Future | 332       | 0                             | 0         | 0                               | 250.00        |
| 10/01/2014 | R186 On 06-February-14 | 7.74   | Put          | Bond Future | 4637      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2014 | R186 On 08-May-14      |        |              | Bond Future | 8.31      | 120.2240                      | 121.0426  | 120.2240                        | 740.00        |
| 10/01/2014 | R186 On 08-May-14      | 7.10   | Call         | Bond Future | 690       | 1                             | 1         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2014 | R186 On 08-May-14      | 8.50   | Call         | Bond Future | 4830      | 4                             | 5         | 4                               | 0.00          |
| 10/01/2014 | R186 On 08-May-14      | 7.11   | Call         | Bond Future | 702       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2014 | R186 On 08-May-14      | 9.25   | Call         | Bond Future | 8968      | 8                             | 9         | 8                               | 0.00          |
| 10/01/2014 | R186 On 08-May-14      | 8.25   | Call         | Bond Future | 3713      | 3                             | 4         | 3                               | 8,000.00      |
| 10/01/2014 | R186 On 08-May-14      | 7.09   | Call         | Bond Future | 677       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2014 | R186 On 08-May-14      | 7.50   | Call         | Bond Future | 1362      | 1                             | 1         | 1                               | 1,933.00      |
| 10/01/2014 | R186 On 08-May-14      | 9.00   | Call         | Bond Future | 7480      | 7                             | 7         | 7                               | 0.00          |
| 10/01/2014 | R186 On 08-May-14      | 7.10   | Put          | Bond Future | 11773     | 12                            | 12        | 12                              | 0.00          |
| 10/01/2014 | R186 On 08-May-14      | 8.50   | Put          | Bond Future | 3185      | 4                             | 3         | 4                               | 1,933.00      |
| 10/01/2014 | R186 On 08-May-14      | 7.11   | Put          | Bond Future | 11688     | 12                            | 12        | 12                              | 0.00          |
| 10/01/2014 | R186 On 08-May-14      | 9.00   | Put          | Bond Future | 1716      | 2                             | 2         | 2                               | 400.00        |
| 10/01/2014 | R186 On 08-May-14      | 9.25   | Put          | Bond Future | 1221      | 1                             | 1         | 1                               | 8,000.00      |
| 10/01/2014 | R186 On 08-May-14      | 7.09   | Put          | Bond Future | 11858     | 13                            | 12        | 13                              | 0.00          |
| 10/01/2014 | R186 On 08-May-14      | 7.50   | Put          | Bond Future | 8619      | 9                             | 9         | 9                               | 0.00          |
| 10/01/2014 | R186 On 08-May-14      | 8.25   | Put          | Bond Future | 4208      | 5                             | 4         | 5                               | 0.00          |
| 10/01/2014 | R186 On 07-August-14   |        |              | Bond Future | 8.40      | 116.5578                      | 117.3875  | 116.5578                        | 0.00          |
| 10/01/2014 | R186 On 07-August-14   | 8.29   | Call         | Bond Future | 4437      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2014 | R186 On 07-August-14   | 8.31   | Call         | Bond Future | 4517      | 4                             | 5         | 4                               | 0.00          |
| 10/01/2014 | R186 On 07-August-14   | 8.30   | Call         | Bond Future | 4477      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2014 | R186 On 07-August-14   | 8.92   | Call         | Bond Future | 7306      | 7                             | 7         | 7                               | 0.00          |
| 10/01/2014 | R186 On 07-August-14   | 8.31   | Put          | Bond Future | 5318      | 6                             | 5         | 6                               | 0.00          |
| 10/01/2014 | R186 On 07-August-14   | 8.29   | Put          | Bond Future | 5409      | 6                             | 5         | 6                               | 0.00          |
| 10/01/2014 | R186 On 07-August-14   | 8.30   | Put          | Bond Future | 5363      | 6                             | 5         | 6                               | 0.00          |
| 10/01/2014 | R186 On 07-August-14   | 8.92   | Put          | Bond Future | 3075      | 3                             | 3         | 3                               | 840.00        |
| 10/01/2014 | R186 On 06-November-14 |        |              | Bond Future | 8.50      | 118.1889                      | 119.0300  | 118.1889                        | 0.00          |
| 10/01/2014 | R186 On 06-November-14 | 9.17   | Call         | Bond Future | 8787      | 8                             | 9         | 8                               | 0.00          |
| 10/01/2014 | R186 On 06-November-14 | 8.14   | Call         | Bond Future | 4342      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2014 | R186 On 06-November-14 | 8.16   | Call         | Bond Future | 4413      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2014 | R186 On 06-November-14 | 8.15   | Call         | Bond Future | 4377      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2014 | R186 On 06-November-14 | 8.15   | Put          | Bond Future | 7306      | 8                             | 7         | 8                               | 0.00          |
| 10/01/2014 | R186 On 06-November-14 | 8.14   | Put          | Bond Future | 7356      | 8                             | 7         | 8                               | 0.00          |
| 10/01/2014 | R186 On 06-November-14 | 8.16   | Put          | Bond Future | 7257      | 8                             | 7         | 8                               | 0.00          |
| 10/01/2014 | R186 On 06-November-14 | 9.17   | Put          | Bond Future | 3445      | 4                             | 3         | 4                               | 2,010.00      |
| 10/01/2014 | R197 On 06-February-14 |        |              | Bond Future | 276.72    | 276.7162                      | 276.7186  | 276.7162                        | 2,049.00      |

| 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 |
|------------|------------------|----------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2014 | R197 On          | 06-February-14 | 280.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R197 On          | 06-February-14 | 279.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R197 On          | 06-February-14 | 280.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R197 On          | 06-February-14 | 280.00 | Put          | Bond Future | 3281      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2014 | R197 On          | 06-February-14 | 280.01 | Put          | Bond Future | 3291      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2014 | R197 On          | 06-February-14 | 279.99 | Put          | Bond Future | 3271      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2014 | R201 On          | 06-February-14 |        |              | Bond Future | 5.15      | 104.1949                      | 104.2223  | 104.1949                        | 0.00          |
| 10/01/2014 | R201 On          | 06-February-14 | 5.24   | Call         | Bond Future | 179       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R201 On          | 06-February-14 | 5.25   | Call         | Bond Future | 184       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R201 On          | 06-February-14 | 5.26   | Call         | Bond Future | 189       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R201 On          | 06-February-14 | 5.25   | Put          | Bond Future | 96        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R201 On          | 06-February-14 | 5.26   | Put          | Bond Future | 93        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R201 On          | 06-February-14 | 5.24   | Put          | Bond Future | 100       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R201 On          | 08-May-14      |        |              | Bond Future | 5.08      | 105.5655                      | 105.5935  | 105.5655                        | 0.00          |
| 10/01/2014 | R201 On          | 08-May-14      | 4.75   | Call         | Bond Future | 148       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R201 On          | 08-May-14      | 4.76   | Call         | Bond Future | 150       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R201 On          | 08-May-14      | 4.74   | Call         | Bond Future | 146       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R201 On          | 08-May-14      | 4.75   | Put          | Bond Future | 349       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R201 On          | 08-May-14      | 4.76   | Put          | Bond Future | 346       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R201 On          | 08-May-14      | 4.74   | Put          | Bond Future | 353       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R201 On          | 07-August-14   |        |              | Bond Future | 4.79      | 102.5831                      | 102.6113  | 102.5831                        | 0.00          |
| 10/01/2014 | R201 On          | 07-August-14   | 5.29   | Call         | Bond Future | 320       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R201 On          | 07-August-14   | 5.31   | Call         | Bond Future | 324       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R201 On          | 07-August-14   | 5.30   | Call         | Bond Future | 322       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R201 On          | 07-August-14   | 5.29   | Put          | Bond Future | 139       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R201 On          | 07-August-14   | 5.30   | Put          | Bond Future | 137       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R201 On          | 07-August-14   | 5.31   | Put          | Bond Future | 136       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R202 On          | 06-February-14 |        |              | Bond Future | 212.40    | 212.3956                      | 212.3998  | 212.3956                        | 44,679.00     |
| 10/01/2014 | R202 On          | 06-February-14 | 208.99 | Call         | Bond Future | 3410      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2014 | R202 On          | 06-February-14 | 209.01 | Call         | Bond Future | 3390      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2014 | R202 On          | 06-February-14 | 209.00 | Call         | Bond Future | 3400      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2014 | R202 On          | 06-February-14 | 209.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R202 On          | 06-February-14 | 209.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2014 | R202 On 06-February-14 | 208.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R203 On 06-February-14 |        |              | Bond Future | 6.98      | 107.0339                      | 107.3666  | 107.0339                        | 10,389.00     |
| 10/01/2014 | R203 On 06-February-14 | 5.95   | Call         | Bond Future | 3         | 0                             | 0         | 0                               | 16.00         |
| 10/01/2014 | R203 On 06-February-14 | 6.16   | Call         | Bond Future | 12        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R203 On 06-February-14 | 6.84   | Call         | Bond Future | 351       | 0                             | 0         | 0                               | 13.00         |
| 10/01/2014 | R203 On 06-February-14 | 6.14   | Call         | Bond Future | 11        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R203 On 06-February-14 | 6.15   | Call         | Bond Future | 12        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R203 On 06-February-14 | 5.95   | Put          | Bond Future | 3357      | 4                             | 3         | 4                               | 0.00          |
| 10/01/2014 | R203 On 06-February-14 | 6.14   | Put          | Bond Future | 2735      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2014 | R203 On 06-February-14 | 6.16   | Put          | Bond Future | 2670      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2014 | R203 On 06-February-14 | 6.84   | Put          | Bond Future | 791       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2014 | R203 On 06-February-14 | 6.15   | Put          | Bond Future | 2702      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2014 | R203 On 08-May-14      |        |              | Bond Future | 7.12      | 104.2817                      | 104.6189  | 104.2817                        | 0.00          |
| 10/01/2014 | R203 On 08-May-14      | 5.76   | Call         | Bond Future | 112       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R203 On 08-May-14      | 6.84   | Call         | Bond Future | 820       | 1                             | 1         | 1                               | 29.00         |
| 10/01/2014 | R203 On 08-May-14      | 5.74   | Call         | Bond Future | 107       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R203 On 08-May-14      | 5.75   | Call         | Bond Future | 109       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R203 On 08-May-14      | 7.40   | Call         | Bond Future | 1664      | 1                             | 2         | 1                               | 16.00         |
| 10/01/2014 | R203 On 08-May-14      | 5.74   | Put          | Bond Future | 4329      | 5                             | 4         | 5                               | 0.00          |
| 10/01/2014 | R203 On 08-May-14      | 7.40   | Put          | Bond Future | 827       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2014 | R203 On 08-May-14      | 5.75   | Put          | Bond Future | 4300      | 5                             | 4         | 5                               | 0.00          |
| 10/01/2014 | R203 On 08-May-14      | 5.76   | Put          | Bond Future | 4271      | 5                             | 4         | 5                               | 0.00          |
| 10/01/2014 | R203 On 08-May-14      | 6.84   | Put          | Bond Future | 1656      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2014 | R203 On 07-August-14   |        |              | Bond Future | 7.27      | 105.6906                      | 106.0323  | 105.6906                        | 0.00          |
| 10/01/2014 | R203 On 07-August-14   | 7.31   | Call         | Bond Future | 1558      | 1                             | 2         | 1                               | 0.00          |
| 10/01/2014 | R203 On 07-August-14   | 7.30   | Call         | Bond Future | 1544      | 1                             | 2         | 1                               | 0.00          |
| 10/01/2014 | R203 On 07-August-14   | 7.29   | Call         | Bond Future | 1529      | 1                             | 2         | 1                               | 0.00          |
| 10/01/2014 | R203 On 07-August-14   | 6.84   | Call         | Bond Future | 967       | 1                             | 1         | 1                               | 46.00         |
| 10/01/2014 | R203 On 07-August-14   | 7.30   | Put          | Bond Future | 1451      | 2                             | 1         | 2                               | 0.00          |
| 10/01/2014 | R203 On 07-August-14   | 7.31   | Put          | Bond Future | 1438      | 2                             | 1         | 2                               | 0.00          |
| 10/01/2014 | R203 On 07-August-14   | 7.29   | Put          | Bond Future | 1464      | 2                             | 1         | 2                               | 0.00          |
| 10/01/2014 | R203 On 07-August-14   | 6.84   | Put          | Bond Future | 2158      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2014 | R203 On 06-November-14 |        |              | Bond Future | 7.43      | 103.0085                      | 103.3549  | 103.0085                        | 0.00          |
| 10/01/2014 | R203 On 06-November-14 | 6.84   | Call         | Bond Future | 1023      | 1                             | 1         | 1                               | 45.00         |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2014 | R203 On 06-November-14 | 6.86   | Call         | Bond Future | 1043      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2014 | R203 On 06-November-14 | 6.85   | Call         | Bond Future | 1033      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2014 | R203 On 06-November-14 | 6.84   | Put          | Bond Future | 2540      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2014 | R203 On 06-November-14 | 6.86   | Put          | Bond Future | 2507      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2014 | R203 On 06-November-14 | 6.85   | Put          | Bond Future | 2524      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2014 | R204 On 06-February-14 |        |              | Bond Future | 7.25      | 103.7682                      | 104.1705  | 103.7682                        | 29,549.00     |
| 10/01/2014 | R204 On 06-February-14 | 6.39   | Call         | Bond Future | 21        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R204 On 06-February-14 | 6.40   | Call         | Bond Future | 22        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R204 On 06-February-14 | 6.41   | Call         | Bond Future | 23        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R204 On 06-February-14 | 6.40   | Put          | Bond Future | 3572      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2014 | R204 On 06-February-14 | 6.41   | Put          | Bond Future | 3530      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2014 | R204 On 06-February-14 | 6.39   | Put          | Bond Future | 3613      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2014 | R204 On 08-May-14      |        |              | Bond Future | 7.37      | 105.1332                      | 105.5410  | 105.1332                        | 0.00          |
| 10/01/2014 | R204 On 08-May-14      | 6.05   | Call         | Bond Future | 176       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R204 On 08-May-14      | 6.04   | Call         | Bond Future | 172       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R204 On 08-May-14      | 6.06   | Call         | Bond Future | 179       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R204 On 08-May-14      | 6.05   | Put          | Bond Future | 5507      | 6                             | 6         | 6                               | 0.00          |
| 10/01/2014 | R204 On 08-May-14      | 6.04   | Put          | Bond Future | 5545      | 6                             | 6         | 6                               | 0.00          |
| 10/01/2014 | R204 On 08-May-14      | 6.06   | Put          | Bond Future | 5469      | 6                             | 5         | 6                               | 0.00          |
| 10/01/2014 | R204 On 07-August-14   |        |              | Bond Future | 7.50      | 102.5228                      | 102.9360  | 102.5228                        | 0.00          |
| 10/01/2014 | R204 On 07-August-14   | 7.45   | Call         | Bond Future | 2016      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2014 | R204 On 07-August-14   | 7.78   | Call         | Bond Future | 2669      | 2                             | 3         | 2                               | 0.00          |
| 10/01/2014 | R204 On 07-August-14   | 7.46   | Call         | Bond Future | 2034      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2014 | R204 On 07-August-14   | 7.44   | Call         | Bond Future | 1998      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2014 | R204 On 07-August-14   | 7.78   | Put          | Bond Future | 1654      | 2                             | 2         | 2                               | 530.00        |
| 10/01/2014 | R204 On 07-August-14   | 7.44   | Put          | Bond Future | 2236      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2014 | R204 On 07-August-14   | 7.46   | Put          | Bond Future | 2198      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2014 | R204 On 07-August-14   | 7.45   | Put          | Bond Future | 2217      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2014 | R204 On 06-November-14 |        |              | Bond Future | 7.64      | 103.9573                      | 104.3762  | 103.9573                        | 0.00          |
| 10/01/2014 | R204 On 06-November-14 | 7.00   | Call         | Bond Future | 1517      | 1                             | 2         | 1                               | 0.00          |
| 10/01/2014 | R204 On 06-November-14 | 7.01   | Call         | Bond Future | 1530      | 1                             | 2         | 1                               | 0.00          |
| 10/01/2014 | R204 On 06-November-14 | 7.99   | Call         | Bond Future | 3176      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2014 | R204 On 06-November-14 | 6.99   | Call         | Bond Future | 1504      | 1                             | 2         | 1                               | 0.00          |
| 10/01/2014 | R204 On 06-November-14 | 7.00   | Put          | Bond Future | 3773      | 4                             | 4         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2014 | R204 On 06-November-14 | 7.99   | Put          | Bond Future | 1946      | 2                             | 2         | 2                               | 1,270.00      |
| 10/01/2014 | R204 On 06-November-14 | 7.01   | Put          | Bond Future | 3750      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2014 | R204 On 06-November-14 | 6.99   | Put          | Bond Future | 3796      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2014 | R207 On 06-February-14 |        |              | Bond Future | 7.53      | 98.7581                       | 99.2135   | 98.7581                         | 22,098.00     |
| 10/01/2014 | R207 On 06-February-14 | 6.65   | Call         | Bond Future | 31        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R207 On 06-February-14 | 6.64   | Call         | Bond Future | 30        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R207 On 06-February-14 | 6.66   | Call         | Bond Future | 33        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R207 On 06-February-14 | 6.65   | Put          | Bond Future | 4250      | 5                             | 4         | 5                               | 0.00          |
| 10/01/2014 | R207 On 06-February-14 | 6.64   | Put          | Bond Future | 4298      | 5                             | 4         | 5                               | 0.00          |
| 10/01/2014 | R207 On 06-February-14 | 6.66   | Put          | Bond Future | 4203      | 5                             | 4         | 5                               | 0.00          |
| 10/01/2014 | R207 On 08-May-14      |        |              | Bond Future | 7.65      | 100.0572                      | 100.5188  | 100.0572                        | 0.00          |
| 10/01/2014 | R207 On 08-May-14      | 6.20   | Call         | Bond Future | 182       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R207 On 08-May-14      | 6.21   | Call         | Bond Future | 186       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R207 On 08-May-14      | 6.19   | Call         | Bond Future | 178       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R207 On 08-May-14      | 6.20   | Put          | Bond Future | 6973      | 7                             | 7         | 7                               | 0.00          |
| 10/01/2014 | R207 On 08-May-14      | 6.19   | Put          | Bond Future | 7018      | 7                             | 7         | 7                               | 0.00          |
| 10/01/2014 | R207 On 08-May-14      | 6.21   | Put          | Bond Future | 6928      | 7                             | 7         | 7                               | 0.00          |
| 10/01/2014 | R207 On 07-August-14   |        |              | Bond Future | 7.78      | 97.7689                       | 98.2366   | 97.7689                         | 0.00          |
| 10/01/2014 | R207 On 07-August-14   | 7.69   | Call         | Bond Future | 2313      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2014 | R207 On 07-August-14   | 7.71   | Call         | Bond Future | 2355      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2014 | R207 On 07-August-14   | 7.70   | Call         | Bond Future | 2334      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2014 | R207 On 07-August-14   | 7.70   | Put          | Bond Future | 2675      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2014 | R207 On 07-August-14   | 7.69   | Put          | Bond Future | 2698      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2014 | R207 On 07-August-14   | 7.71   | Put          | Bond Future | 2653      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2014 | R207 On 06-November-14 |        |              | Bond Future | 7.90      | 99.1369                       | 99.6111   | 99.1369                         | 0.00          |
| 10/01/2014 | R207 On 06-November-14 | 7.36   | Call         | Bond Future | 2013      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2014 | R207 On 06-November-14 | 7.34   | Call         | Bond Future | 1981      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2014 | R207 On 06-November-14 | 7.35   | Call         | Bond Future | 1997      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2014 | R207 On 06-November-14 | 7.34   | Put          | Bond Future | 4317      | 5                             | 4         | 5                               | 0.00          |
| 10/01/2014 | R207 On 06-November-14 | 7.35   | Put          | Bond Future | 4291      | 5                             | 4         | 5                               | 0.00          |
| 10/01/2014 | R207 On 06-November-14 | 7.36   | Put          | Bond Future | 4265      | 5                             | 4         | 5                               | 0.00          |
| 10/01/2014 | R208 On 06-February-14 |        |              | Bond Future | 7.68      | 96.9433                       | 97.4266   | 96.9433                         | 11,157.00     |
| 10/01/2014 | R208 On 06-February-14 | 6.74   | Call         | Bond Future | 19        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2014 | R208 On 06-February-14 | 6.76   | Call         | Bond Future | 21        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R208 On 06-February-14 | 6.75   | Call         | Bond Future | 20        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R208 On 06-February-14 | 6.75   | Put          | Bond Future | 5067      | 6                             | 5         | 6                               | 0.00          |
| 10/01/2014 | R208 On 06-February-14 | 6.76   | Put          | Bond Future | 5013      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2014 | R208 On 06-February-14 | 6.74   | Put          | Bond Future | 5122      | 6                             | 5         | 6                               | 0.00          |
| 10/01/2014 | R208 On 08-May-14      |        |              | Bond Future | 7.79      | 94.8225                       | 95.3124   | 94.8225                         | 0.00          |
| 10/01/2014 | R208 On 08-May-14      | 6.29   | Call         | Bond Future | 174       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R208 On 08-May-14      | 6.31   | Call         | Bond Future | 182       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R208 On 08-May-14      | 6.30   | Call         | Bond Future | 178       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R208 On 08-May-14      | 6.29   | Put          | Bond Future | 8184      | 9                             | 8         | 9                               | 0.00          |
| 10/01/2014 | R208 On 08-May-14      | 6.31   | Put          | Bond Future | 8079      | 9                             | 8         | 9                               | 0.00          |
| 10/01/2014 | R208 On 08-May-14      | 6.30   | Put          | Bond Future | 8131      | 9                             | 8         | 9                               | 0.00          |
| 10/01/2014 | R208 On 07-August-14   |        |              | Bond Future | 7.90      | 96.1037                       | 96.6001   | 96.1037                         | 0.00          |
| 10/01/2014 | R208 On 07-August-14   | 7.80   | Call         | Bond Future | 2480      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2014 | R208 On 07-August-14   | 8.28   | Call         | Bond Future | 3746      | 3                             | 4         | 3                               | 0.00          |
| 10/01/2014 | R208 On 07-August-14   | 7.79   | Call         | Bond Future | 2457      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2014 | R208 On 07-August-14   | 7.81   | Call         | Bond Future | 2503      | 2                             | 3         | 2                               | 0.00          |
| 10/01/2014 | R208 On 07-August-14   | 8.28   | Put          | Bond Future | 1913      | 2                             | 2         | 2                               | 630.00        |
| 10/01/2014 | R208 On 07-August-14   | 7.80   | Put          | Bond Future | 2980      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2014 | R208 On 07-August-14   | 7.81   | Put          | Bond Future | 2954      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2014 | R208 On 07-August-14   | 7.79   | Put          | Bond Future | 3006      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2014 | R208 On 06-November-14 |        |              | Bond Future | 8.01      | 94.0516                       | 94.5548   | 94.0516                         | 0.00          |
| 10/01/2014 | R208 On 06-November-14 | 7.44   | Call         | Bond Future | 2005      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2014 | R208 On 06-November-14 | 7.46   | Call         | Bond Future | 2041      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2014 | R208 On 06-November-14 | 7.45   | Call         | Bond Future | 2023      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2014 | R208 On 06-November-14 | 8.50   | Call         | Bond Future | 4484      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2014 | R208 On 06-November-14 | 7.45   | Put          | Bond Future | 4730      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2014 | R208 On 06-November-14 | 8.50   | Put          | Bond Future | 2208      | 2                             | 2         | 2                               | 1,520.00      |
| 10/01/2014 | R208 On 06-November-14 | 7.44   | Put          | Bond Future | 4761      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2014 | R208 On 06-November-14 | 7.46   | Put          | Bond Future | 4699      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2014 | R209 On 06-February-14 |        |              | Bond Future | 9.00      | 75.3471                       | 76.0716   | 75.3471                         | 23,535.00     |
| 10/01/2014 | R209 On 06-February-14 | 8.54   | Call         | Bond Future | 429       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R209 On 06-February-14 | 8.56   | Call         | Bond Future | 460       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R209 On 06-February-14 | 8.55   | Call         | Bond Future | 444       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2014 | R209 On 06-February-14 | 8.54   | Put          | Bond Future | 4043      | 5                             | 4         | 5                               | 0.00          |
| 10/01/2014 | R209 On 06-February-14 | 8.56   | Put          | Bond Future | 3912      | 5                             | 4         | 5                               | 0.00          |
| 10/01/2014 | R209 On 06-February-14 | 8.55   | Put          | Bond Future | 3977      | 5                             | 4         | 5                               | 0.00          |
| 10/01/2014 | R209 On 08-May-14      |        |              | Bond Future | 9.09      | 73.1938                       | 73.9280   | 73.1938                         | 0.00          |
| 10/01/2014 | R209 On 08-May-14      | 9.63   | Call         | Bond Future | 5712      | 5                             | 6         | 5                               | 0.00          |
| 10/01/2014 | R209 On 08-May-14      | 7.86   | Call         | Bond Future | 637       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2014 | R209 On 08-May-14      | 9.50   | Call         | Bond Future | 5137      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2014 | R209 On 08-May-14      | 7.85   | Call         | Bond Future | 626       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2014 | R209 On 08-May-14      | 9.75   | Call         | Bond Future | 6261      | 6                             | 6         | 6                               | 0.00          |
| 10/01/2014 | R209 On 08-May-14      | 8.50   | Call         | Bond Future | 1732      | 2                             | 2         | 2                               | 640.00        |
| 10/01/2014 | R209 On 08-May-14      | 9.00   | Call         | Bond Future | 3187      | 3                             | 3         | 3                               | 640.00        |
| 10/01/2014 | R209 On 08-May-14      | 9.85   | Call         | Bond Future | 6731      | 6                             | 7         | 6                               | 0.00          |
| 10/01/2014 | R209 On 08-May-14      | 7.84   | Call         | Bond Future | 615       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2014 | R209 On 08-May-14      | 7.85   | Put          | Bond Future | 10819     | 11                            | 11        | 11                              | 0.00          |
| 10/01/2014 | R209 On 08-May-14      | 9.50   | Put          | Bond Future | 2209      | 2                             | 2         | 2                               | 640.00        |
| 10/01/2014 | R209 On 08-May-14      | 7.84   | Put          | Bond Future | 10899     | 12                            | 11        | 12                              | 0.00          |
| 10/01/2014 | R209 On 08-May-14      | 9.63   | Put          | Bond Future | 1888      | 2                             | 2         | 2                               | 883.00        |
| 10/01/2014 | R209 On 08-May-14      | 7.86   | Put          | Bond Future | 10740     | 11                            | 11        | 11                              | 0.00          |
| 10/01/2014 | R209 On 08-May-14      | 9.00   | Put          | Bond Future | 3876      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2014 | R209 On 08-May-14      | 9.75   | Put          | Bond Future | 1627      | 2                             | 2         | 2                               | 7,262.00      |
| 10/01/2014 | R209 On 08-May-14      | 9.85   | Put          | Bond Future | 1433      | 2                             | 1         | 2                               | 10,000.00     |
| 10/01/2014 | R209 On 08-May-14      | 8.50   | Put          | Bond Future | 6338      | 7                             | 6         | 7                               | 0.00          |
| 10/01/2014 | R209 On 07-August-14   |        |              | Bond Future | 9.18      | 74.1828                       | 74.9268   | 74.1828                         | 0.00          |
| 10/01/2014 | R209 On 07-August-14   | 9.05   | Call         | Bond Future | 4207      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2014 | R209 On 07-August-14   | 9.06   | Call         | Bond Future | 4241      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2014 | R209 On 07-August-14   | 9.04   | Call         | Bond Future | 4173      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2014 | R209 On 07-August-14   | 9.06   | Put          | Bond Future | 5134      | 6                             | 5         | 6                               | 0.00          |
| 10/01/2014 | R209 On 07-August-14   | 9.04   | Put          | Bond Future | 5216      | 6                             | 5         | 6                               | 0.00          |
| 10/01/2014 | R209 On 07-August-14   | 9.05   | Put          | Bond Future | 5175      | 6                             | 5         | 6                               | 0.00          |
| 10/01/2014 | R209 On 06-November-14 |        |              | Bond Future | 9.27      | 72.0758                       | 72.8300   | 72.0758                         | 0.00          |
| 10/01/2014 | R209 On 06-November-14 | 8.99   | Call         | Bond Future | 4558      | 4                             | 5         | 4                               | 0.00          |
| 10/01/2014 | R209 On 06-November-14 | 9.01   | Call         | Bond Future | 4622      | 4                             | 5         | 4                               | 0.00          |
| 10/01/2014 | R209 On 06-November-14 | 9.00   | Call         | Bond Future | 4590      | 4                             | 5         | 4                               | 0.00          |
| 10/01/2014 | R209 On 06-November-14 | 8.99   | Put          | Bond Future | 6607      | 7                             | 7         | 7                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2014 | R209 On 06-November-14 | 9.01   | Put          | Bond Future | 6521      | 7                             | 7         | 7                               | 0.00          |
| 10/01/2014 | R209 On 06-November-14 | 9.00   | Put          | Bond Future | 6564      | 7                             | 7         | 7                               | 0.00          |
| 10/01/2014 | R210 On 06-February-14 |        |              | Bond Future | 161.92    | 161.9124                      | 161.9151  | 161.9124                        | 1,319.00      |
| 10/01/2014 | R210 On 06-February-14 | 161.49 | Call         | Bond Future | 425       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R210 On 06-February-14 | 161.51 | Call         | Bond Future | 405       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R210 On 06-February-14 | 161.50 | Call         | Bond Future | 415       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R210 On 06-February-14 | 161.49 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R210 On 06-February-14 | 161.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R210 On 06-February-14 | 161.51 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R211 On 06-February-14 |        |              | Bond Future | 128.99    | 129.0305                      | 128.9882  | 129.0305                        | 2,022.00      |
| 10/01/2014 | R211 On 06-February-14 | 129.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R211 On 06-February-14 | 129.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R211 On 06-February-14 | 128.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R211 On 06-February-14 | 129.00 | Put          | Bond Future | 12        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R211 On 06-February-14 | 129.01 | Put          | Bond Future | 22        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R211 On 06-February-14 | 128.99 | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R212 On 06-February-14 |        |              | Bond Future | 131.28    | 131.2819                      | 131.2825  | 131.2819                        | 21,791.00     |
| 10/01/2014 | R212 On 06-February-14 | 133.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R212 On 06-February-14 | 132.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R212 On 06-February-14 | 133.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R212 On 06-February-14 | 132.99 | Put          | Bond Future | 1708      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2014 | R212 On 06-February-14 | 133.01 | Put          | Bond Future | 1728      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2014 | R212 On 06-February-14 | 133.00 | Put          | Bond Future | 1718      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2014 | R213 On 06-February-14 |        |              | Bond Future | 8.80      | 86.6471                       | 87.3914   | 86.6471                         | 21,529.00     |
| 10/01/2014 | R213 On 06-February-14 | 8.31   | Call         | Bond Future | 403       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R213 On 06-February-14 | 8.30   | Call         | Bond Future | 389       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R213 On 06-February-14 | 8.29   | Call         | Bond Future | 375       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R213 On 06-February-14 | 8.30   | Put          | Bond Future | 4416      | 5                             | 4         | 5                               | 0.00          |
| 10/01/2014 | R213 On 06-February-14 | 8.31   | Put          | Bond Future | 4347      | 5                             | 4         | 5                               | 0.00          |
| 10/01/2014 | R213 On 06-February-14 | 8.29   | Put          | Bond Future | 4485      | 5                             | 4         | 5                               | 0.00          |
| 10/01/2014 | R213 On 08-May-14      |        |              | Bond Future | 8.90      | 84.2495                       | 85.0037   | 84.2495                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2014 | R213 On 08-May-14      | 7.65   | Call         | Bond Future | 643       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2014 | R213 On 08-May-14      | 7.64   | Call         | Bond Future | 632       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2014 | R213 On 08-May-14      | 7.66   | Call         | Bond Future | 654       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2014 | R213 On 08-May-14      | 7.65   | Put          | Bond Future | 10942     | 12                            | 11        | 12                              | 0.00          |
| 10/01/2014 | R213 On 08-May-14      | 7.64   | Put          | Bond Future | 11021     | 12                            | 11        | 12                              | 0.00          |
| 10/01/2014 | R213 On 08-May-14      | 7.66   | Put          | Bond Future | 10864     | 12                            | 11        | 12                              | 0.00          |
| 10/01/2014 | R213 On 07-August-14   |        |              | Bond Future | 8.99      | 85.3878                       | 86.1520   | 85.3878                         | 0.00          |
| 10/01/2014 | R213 On 07-August-14   | 8.84   | Call         | Bond Future | 4214      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2014 | R213 On 07-August-14   | 8.86   | Call         | Bond Future | 4282      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2014 | R213 On 07-August-14   | 8.85   | Call         | Bond Future | 4248      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2014 | R213 On 07-August-14   | 8.85   | Put          | Bond Future | 5309      | 6                             | 5         | 6                               | 0.00          |
| 10/01/2014 | R213 On 07-August-14   | 8.86   | Put          | Bond Future | 5268      | 6                             | 5         | 6                               | 0.00          |
| 10/01/2014 | R213 On 07-August-14   | 8.84   | Put          | Bond Future | 5351      | 6                             | 5         | 6                               | 0.00          |
| 10/01/2014 | R213 On 06-November-14 |        |              | Bond Future | 9.08      | 83.0441                       | 83.8189   | 83.0441                         | 0.00          |
| 10/01/2014 | R213 On 06-November-14 | 8.84   | Call         | Bond Future | 4671      | 4                             | 5         | 4                               | 0.00          |
| 10/01/2014 | R213 On 06-November-14 | 8.86   | Call         | Bond Future | 4736      | 4                             | 5         | 4                               | 0.00          |
| 10/01/2014 | R213 On 06-November-14 | 8.85   | Call         | Bond Future | 4704      | 4                             | 5         | 4                               | 0.00          |
| 10/01/2014 | R213 On 06-November-14 | 8.85   | Put          | Bond Future | 6450      | 7                             | 6         | 7                               | 0.00          |
| 10/01/2014 | R213 On 06-November-14 | 8.84   | Put          | Bond Future | 6493      | 7                             | 6         | 7                               | 0.00          |
| 10/01/2014 | R213 On 06-November-14 | 8.86   | Put          | Bond Future | 6407      | 7                             | 6         | 7                               | 0.00          |
| 10/01/2014 | R214 On 06-February-14 |        |              | Bond Future | 9.09      | 76.2115                       | 77.0015   | 76.2115                         | 5,455.00      |
| 10/01/2014 | R214 On 06-February-14 | 9.01   | Call         | Bond Future | 1459      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2014 | R214 On 06-February-14 | 9.00   | Call         | Bond Future | 1425      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2014 | R214 On 06-February-14 | 8.99   | Call         | Bond Future | 1391      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2014 | R214 On 06-February-14 | 9.00   | Put          | Bond Future | 2153      | 3                             | 2         | 3                               | 0.00          |
| 10/01/2014 | R214 On 06-February-14 | 8.99   | Put          | Bond Future | 2198      | 3                             | 2         | 3                               | 0.00          |
| 10/01/2014 | R214 On 06-February-14 | 9.01   | Put          | Bond Future | 2108      | 3                             | 2         | 3                               | 0.00          |
| 10/01/2014 | R214 On 08-May-14      |        |              | Bond Future | 9.18      | 73.9293                       | 74.7298   | 73.9293                         | 0.00          |
| 10/01/2014 | R214 On 08-May-14      | 9.00   | Call         | Bond Future | 3115      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2014 | R214 On 08-May-14      | 9.01   | Call         | Bond Future | 3149      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2014 | R214 On 08-May-14      | 8.99   | Call         | Bond Future | 3081      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2014 | R214 On 08-May-14      | 9.01   | Put          | Bond Future | 4477      | 5                             | 4         | 5                               | 0.00          |
| 10/01/2014 | R214 On 08-May-14      | 9.00   | Put          | Bond Future | 4522      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2014 | R214 On 08-May-14      | 8.99   | Put          | Bond Future | 4568      | 5                             | 5         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2014 | R248 On 06-February-14 |        |              | Bond Future | 9.17      | 98.6503                       | 99.6104   | 98.6503                         | 12,135.00     |
| 10/01/2014 | R248 On 06-February-14 | 9.09   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R248 On 06-February-14 | 9.11   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R248 On 06-February-14 | 9.10   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R248 On 06-February-14 | 9.09   | Put          | Bond Future | 786       | 2                             | 1         | 2                               | 0.00          |
| 10/01/2014 | R248 On 06-February-14 | 9.10   | Put          | Bond Future | 685       | 2                             | 1         | 2                               | 0.00          |
| 10/01/2014 | R248 On 06-February-14 | 9.11   | Put          | Bond Future | 584       | 2                             | 1         | 2                               | 0.00          |
| 10/01/2014 | R248 On 08-May-14      |        |              | Bond Future | 9.26      | 95.5263                       | 96.4990   | 95.5263                         | 1,375.00      |
| 10/01/2014 | R248 On 08-May-14      | 9.04   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R248 On 08-May-14      | 9.06   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R248 On 08-May-14      | 9.05   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2014 | R248 On 08-May-14      | 9.05   | Put          | Bond Future | 2089      | 3                             | 2         | 3                               | 0.00          |
| 10/01/2014 | R248 On 08-May-14      | 9.06   | Put          | Bond Future | 1987      | 3                             | 2         | 3                               | 0.00          |
| 10/01/2014 | R248 On 08-May-14      | 9.04   | Put          | Bond Future | 2191      | 3                             | 2         | 3                               | 0.00          |