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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/05/2014 TO: 28/05/2014

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | 0807 On 31-March-21     |        |              | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | 0857 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | 2025 On 07-August-14   |        |              | Bond Future        | 116.92    | 116.8259                      | 116.9223  | 116.8259                        | 0.00          |
| 28/05/2014 | 2025 On 07-August-14   | 108.99 | Call         | Bond Future        | 7932      | 8                             | 8         | 8                               | 0.00          |
| 28/05/2014 | 2025 On 07-August-14   | 109.01 | Call         | Bond Future        | 7912      | 8                             | 8         | 8                               | 0.00          |
| 28/05/2014 | 2025 On 07-August-14   | 109.00 | Call         | Bond Future        | 7922      | 8                             | 8         | 8                               | 0.00          |
| 28/05/2014 | 2025 On 07-August-14   | 108.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2025 On 07-August-14   | 109.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2025 On 07-August-14   | 109.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2025 On 06-November-14 |        |              | Bond Future        | 118.71    | 118.6088                      | 118.7050  | 118.6088                        | 0.00          |
| 28/05/2014 | 2025 On 06-November-14 | 116.99 | Call         | Bond Future        | 1715      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | 2025 On 06-November-14 | 117.01 | Call         | Bond Future        | 1695      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | 2025 On 06-November-14 | 117.00 | Call         | Bond Future        | 1705      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | 2025 On 06-November-14 | 116.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2025 On 06-November-14 | 117.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2025 On 06-November-14 | 117.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2030 On 07-August-14   |        |              | Bond Future        | 8.88      | 93.4630                       | 92.9591   | 93.4630                         | 4,308.00      |
| 28/05/2014 | 2030 On 07-August-14   | 8.99   | Call         | Bond Future        | 890       | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | 2030 On 07-August-14   | 9.01   | Call         | Bond Future        | 1045      | 2                             | 1         | 2                               | 0.00          |
| 28/05/2014 | 2030 On 07-August-14   | 9.00   | Call         | Bond Future        | 968       | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | 2030 On 07-August-14   | 9.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2030 On 07-August-14   | 9.01   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2030 On 07-August-14   | 8.99   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | 2030 On 06-November-14 |        |              | Bond Future | 8.95      | 94.8788                       | 94.3660   | 94.8788                         | 0.00          |
| 28/05/2014 | 2030 On 06-November-14 | 8.99   | Call         | Bond Future | 273       | 1                             | 0         | 1                               | 0.00          |
| 28/05/2014 | 2030 On 06-November-14 | 9.01   | Call         | Bond Future | 427       | 1                             | 0         | 1                               | 0.00          |
| 28/05/2014 | 2030 On 06-November-14 | 9.00   | Call         | Bond Future | 350       | 1                             | 0         | 1                               | 0.00          |
| 28/05/2014 | 2030 On 06-November-14 | 8.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2030 On 06-November-14 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2030 On 06-November-14 | 9.01   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2030 On 05-February-15 |        |              | Bond Future | 9.03      | 92.3750                       | 91.8517   | 92.3750                         | 0.00          |
| 28/05/2014 | 2030 On 05-February-15 | 9.24   | Call         | Bond Future | 1585      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | 2030 On 05-February-15 | 9.26   | Call         | Bond Future | 1733      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | 2030 On 05-February-15 | 9.25   | Call         | Bond Future | 1659      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | 2030 On 05-February-15 | 9.24   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2030 On 05-February-15 | 9.26   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2030 On 05-February-15 | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2037 On 07-August-14   |        |              | Bond Future | 9.16      | 94.7976                       | 93.9905   | 94.7976                         | 10,102.00     |
| 28/05/2014 | 2037 On 07-August-14   | 9.06   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2037 On 07-August-14   | 9.04   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2037 On 07-August-14   | 9.05   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2037 On 07-August-14   | 9.04   | Put          | Bond Future | 1127      | 0                             | 1         | 0                               | 0.00          |
| 28/05/2014 | 2037 On 07-August-14   | 9.05   | Put          | Bond Future | 1036      | 0                             | 1         | 0                               | 0.00          |
| 28/05/2014 | 2037 On 07-August-14   | 9.06   | Put          | Bond Future | 944       | 0                             | 1         | 0                               | 0.00          |
| 28/05/2014 | 2037 On 06-November-14 |        |              | Bond Future | 9.24      | 96.2336                       | 95.4129   | 96.2336                         | 0.00          |
| 28/05/2014 | 2037 On 06-November-14 | 9.69   | Call         | Bond Future | 3839      | 5                             | 4         | 5                               | 0.00          |
| 28/05/2014 | 2037 On 06-November-14 | 9.71   | Call         | Bond Future | 4004      | 5                             | 4         | 5                               | 0.00          |
| 28/05/2014 | 2037 On 06-November-14 | 9.70   | Call         | Bond Future | 3922      | 5                             | 4         | 5                               | 0.00          |
| 28/05/2014 | 2037 On 06-November-14 | 9.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2037 On 06-November-14 | 9.71   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2037 On 06-November-14 | 9.69   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2037 On 05-February-15 |        |              | Bond Future | 9.31      | 93.5010                       | 92.6648   | 93.5010                         | 0.00          |
| 28/05/2014 | 2037 On 05-February-15 | 9.49   | Call         | Bond Future | 1507      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | 2037 On 05-February-15 | 9.51   | Call         | Bond Future | 1676      | 3                             | 2         | 3                               | 0.00          |
| 28/05/2014 | 2037 On 05-February-15 | 9.50   | Call         | Bond Future | 1592      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | 2037 On 05-February-15 | 9.50   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | 2037 On 05-February-15 | 9.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2037 On 05-February-15 | 9.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2038 On 07-August-14   |        |              | Bond Future | 121.40    | 121.5197                      | 121.3962  | 121.5197                        | 334.00        |
| 28/05/2014 | 2038 On 07-August-14   | 106.01 | Call         | Bond Future | 15386     | 16                            | 15        | 16                              | 0.00          |
| 28/05/2014 | 2038 On 07-August-14   | 106.00 | Call         | Bond Future | 15396     | 16                            | 15        | 16                              | 0.00          |
| 28/05/2014 | 2038 On 07-August-14   | 105.99 | Call         | Bond Future | 15406     | 16                            | 15        | 16                              | 0.00          |
| 28/05/2014 | 2038 On 07-August-14   | 105.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2038 On 07-August-14   | 106.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2038 On 07-August-14   | 106.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2038 On 06-November-14 |        |              | Bond Future | 123.25    | 123.3742                      | 123.2471  | 123.3742                        | 0.00          |
| 28/05/2014 | 2038 On 06-November-14 | 119.99 | Call         | Bond Future | 3257      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | 2038 On 06-November-14 | 120.01 | Call         | Bond Future | 3237      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | 2038 On 06-November-14 | 120.00 | Call         | Bond Future | 3247      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | 2038 On 06-November-14 | 119.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2038 On 06-November-14 | 120.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2038 On 06-November-14 | 120.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2046 On 07-August-14   |        |              | Bond Future | 120.68    | 120.5828                      | 120.6849  | 120.5828                        | 5,218.00      |
| 28/05/2014 | 2046 On 07-August-14   | 104.45 | Call         | Bond Future | 16235     | 16                            | 16        | 16                              | 0.00          |
| 28/05/2014 | 2046 On 07-August-14   | 104.44 | Call         | Bond Future | 16245     | 16                            | 16        | 16                              | 0.00          |
| 28/05/2014 | 2046 On 07-August-14   | 104.43 | Call         | Bond Future | 16255     | 16                            | 16        | 16                              | 0.00          |
| 28/05/2014 | 2046 On 07-August-14   | 104.44 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2046 On 07-August-14   | 104.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2046 On 07-August-14   | 104.43 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2046 On 06-November-14 |        |              | Bond Future | 121.18    | 121.0772                      | 121.1794  | 121.0772                        | 0.00          |
| 28/05/2014 | 2046 On 06-November-14 | 104.43 | Call         | Bond Future | 16749     | 17                            | 17        | 17                              | 0.00          |
| 28/05/2014 | 2046 On 06-November-14 | 104.45 | Call         | Bond Future | 16729     | 17                            | 17        | 17                              | 0.00          |
| 28/05/2014 | 2046 On 06-November-14 | 104.44 | Call         | Bond Future | 16739     | 17                            | 17        | 17                              | 0.00          |
| 28/05/2014 | 2046 On 06-November-14 | 104.43 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2046 On 06-November-14 | 104.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2046 On 06-November-14 | 104.44 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2050 On 07-August-14   |        |              | Bond Future | 126.59    | 126.4851                      | 126.5944  | 126.4851                        | 2,720.00      |

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | 2050 On 07-August-14    | 112.00 | Call         | Bond Future        | 14594     | 14                            | 15        | 14                              | 0.00          |
| 28/05/2014 | 2050 On 07-August-14    | 111.99 | Call         | Bond Future        | 14604     | 14                            | 15        | 14                              | 0.00          |
| 28/05/2014 | 2050 On 07-August-14    | 112.01 | Call         | Bond Future        | 14584     | 14                            | 15        | 14                              | 0.00          |
| 28/05/2014 | 2050 On 07-August-14    | 112.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2050 On 07-August-14    | 112.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2050 On 07-August-14    | 111.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2050 On 06-November-14  |        |              | Bond Future        | 128.52    | 128.4150                      | 128.5244  | 128.4150                        | 0.00          |
| 28/05/2014 | 2050 On 06-November-14  | 126.01 | Call         | Bond Future        | 2514      | 2                             | 3         | 2                               | 0.00          |
| 28/05/2014 | 2050 On 06-November-14  | 126.00 | Call         | Bond Future        | 2524      | 2                             | 3         | 2                               | 0.00          |
| 28/05/2014 | 2050 On 06-November-14  | 125.99 | Call         | Bond Future        | 2534      | 2                             | 3         | 2                               | 0.00          |
| 28/05/2014 | 2050 On 06-November-14  | 126.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2050 On 06-November-14  | 125.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 2050 On 06-November-14  | 126.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | AI03 On 09-March-16     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | AL12 On 07-August-14    |        |              | Index Future       | 494.56    | 498.1910                      | 494.5640  | 498.1910                        | 0.00          |
| 28/05/2014 | AL12 On 06-November-14  |        |              | Index Future       | 502.04    | 505.7270                      | 502.0420  | 505.7270                        | 0.00          |
| 28/05/2014 | AL12 On 05-February-15  |        |              | Index Future       | 509.98    | 513.7320                      | 509.9790  | 513.7320                        | 0.00          |
| 28/05/2014 | AL37 On 07-August-14    |        |              | Index Future       | 424.75    | 425.6970                      | 424.7500  | 425.6970                        | 0.00          |
| 28/05/2014 | AL37 On 06-November-14  |        |              | Index Future       | 431.17    | 432.1360                      | 431.1730  | 432.1360                        | 0.00          |
| 28/05/2014 | AL7T On 07-August-14    |        |              | Index Future       | 500.42    | 502.5270                      | 500.4220  | 502.5270                        | 1.00          |
| 28/05/2014 | AL7T On 06-November-14  |        |              | Index Future       | 507.99    | 510.1290                      | 507.9890  | 510.1290                        | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | ALBI On 07-August-14    |        |              | Index Future       | 453.31    | 455.3590                      | 453.3140  | 455.3590                        | 647.00        |
| 28/05/2014 | ALBI On 06-November-14  |        |              | Index Future       | 460.17    | 462.2470                      | 460.1690  | 462.2470                        | 0.00          |
| 28/05/2014 | ALBI On 05-February-15  |        |              | Index Future       | 467.44    | 469.5630                      | 467.4430  | 469.5630                        | 0.00          |
| 28/05/2014 | C023 On 28-February-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 28/05/2014 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | C211 On 31-January-17   |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/05/2014 | EL28 On 07-August-14    |        |              | Bond Future        | 123.72    | 123.9057                      | 123.7182  | 123.9057                        | 0.00          |
| 28/05/2014 | EL28 On 07-August-14    | 114.01 | Call         | Bond Future        | 9708      | 10                            | 10        | 10                              | 0.00          |
| 28/05/2014 | EL28 On 07-August-14    | 114.00 | Call         | Bond Future        | 9718      | 10                            | 10        | 10                              | 0.00          |
| 28/05/2014 | EL28 On 07-August-14    | 113.99 | Call         | Bond Future        | 9728      | 10                            | 10        | 10                              | 0.00          |
| 28/05/2014 | EL28 On 07-August-14    | 114.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | EL28 On 07-August-14    | 113.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | EL28 On 07-August-14    | 114.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | EL28 On 06-November-14  |        |              | Bond Future        | 124.12    | 124.3148                      | 124.1229  | 124.3148                        | 0.00          |
| 28/05/2014 | EL28 On 06-November-14  | 122.00 | Call         | Bond Future        | 2123      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | EL28 On 06-November-14  | 121.99 | Call         | Bond Future        | 2133      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | EL28 On 06-November-14  | 122.01 | Call         | Bond Future        | 2113      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | EL28 On 06-November-14  | 122.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | EL28 On 06-November-14  | 122.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | EL28 On 06-November-14  | 121.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | ES33 On 07-August-14    |        |              | Bond Future        | 9.76      | 84.3469                       | 83.6578   | 84.3469                         | 6,220.00      |
| 28/05/2014 | ES33 On 07-August-14    | 10.15  | Call         | Bond Future        | 2780      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | ES33 On 07-August-14    | 10.16  | Call         | Bond Future        | 2849      | 4                             | 3         | 4                               | 0.00          |
| 28/05/2014 | ES33 On 07-August-14    | 10.14  | Call         | Bond Future        | 2711      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | ES33 On 07-August-14    | 10.15  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | ES33 On 07-August-14    | 10.16  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | ES33 On 07-August-14    | 10.14  | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | ES33 On 06-November-14 |        |              | Bond Future | 9.86      | 81.8387                       | 81.1382   | 81.8387                         | 0.00          |
| 28/05/2014 | ES33 On 06-November-14 | 10.29  | Call         | Bond Future | 2998      | 4                             | 3         | 4                               | 0.00          |
| 28/05/2014 | ES33 On 06-November-14 | 10.30  | Call         | Bond Future | 3065      | 4                             | 3         | 4                               | 0.00          |
| 28/05/2014 | ES33 On 06-November-14 | 10.31  | Call         | Bond Future | 3133      | 4                             | 3         | 4                               | 0.00          |
| 28/05/2014 | ES33 On 06-November-14 | 10.29  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | ES33 On 06-November-14 | 10.30  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | ES33 On 06-November-14 | 10.31  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | ES33 On 05-February-15 |        |              | Bond Future | 9.96      | 83.1358                       | 82.4219   | 83.1358                         | 0.00          |
| 28/05/2014 | ES33 On 05-February-15 | 10.01  | Call         | Bond Future | 365       | 1                             | 0         | 1                               | 0.00          |
| 28/05/2014 | ES33 On 05-February-15 | 10.00  | Call         | Bond Future | 295       | 1                             | 0         | 1                               | 0.00          |
| 28/05/2014 | ES33 On 05-February-15 | 9.99   | Call         | Bond Future | 225       | 1                             | 0         | 1                               | 0.00          |
| 28/05/2014 | ES33 On 05-February-15 | 10.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | ES33 On 05-February-15 | 10.01  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | ES33 On 05-February-15 | 9.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | GOVI On 07-August-14   |        |              | GOVI        | 452.39    | 454.2550                      | 452.3910  | 454.2550                        | 509.00        |
| 28/05/2014 | GOVI On 07-August-14   | 459.99 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | GOVI On 07-August-14   | 460.00 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | GOVI On 07-August-14   | 460.01 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | GOVI On 07-August-14   | 459.99 | Put          | GOVI        | 75990     | 6                             | 8         | 6                               | 0.00          |
| 28/05/2014 | GOVI On 07-August-14   | 460.00 | Put          | GOVI        | 76090     | 6                             | 8         | 6                               | 0.00          |
| 28/05/2014 | GOVI On 07-August-14   | 460.01 | Put          | GOVI        | 76190     | 6                             | 8         | 6                               | 0.00          |
| 28/05/2014 | GOVI On 06-November-14 |        |              | GOVI        | 459.23    | 461.1260                      | 459.2320  | 461.1260                        | 28.00         |
| 28/05/2014 | GOVI On 06-November-14 | 448.99 | Call         | GOVI        | 102420    | 12                            | 10        | 12                              | 0.00          |
| 28/05/2014 | GOVI On 06-November-14 | 449.01 | Call         | GOVI        | 102220    | 12                            | 10        | 12                              | 0.00          |
| 28/05/2014 | GOVI On 06-November-14 | 449.00 | Call         | GOVI        | 102320    | 12                            | 10        | 12                              | 0.00          |
| 28/05/2014 | GOVI On 06-November-14 | 449.01 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | GOVI On 06-November-14 | 449.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | GOVI On 06-November-14 | 448.99 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | GOVI On 05-February-15 |        |              | GOVI        | 466.49    | 468.4250                      | 466.4920  | 468.4250                        | 0.00          |
| 28/05/2014 | GOVI On 05-February-15 | 459.99 | Call         | GOVI        | 65020     | 8                             | 7         | 8                               | 0.00          |
| 28/05/2014 | GOVI On 05-February-15 | 460.01 | Call         | GOVI        | 64820     | 8                             | 6         | 8                               | 0.00          |
| 28/05/2014 | GOVI On 05-February-15 | 460.00 | Call         | GOVI        | 64920     | 8                             | 6         | 8                               | 0.00          |
| 28/05/2014 | GOVI On 05-February-15 | 460.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | GOVI On 05-February-15  | 460.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | GOVI On 05-February-15  | 459.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 28/05/2014 | ICAA On 07-August-14    |        |              | Can-Do Interest Rate   | 141.85    | 141.7040                      | 141.8451  | 141.7040                        | 635.00        |
| 28/05/2014 | IGOV On 07-August-14    |        |              | Index Future           | 215.39    | 215.5720                      | 215.3890  | 215.5720                        | 1,268.00      |
| 28/05/2014 | IGOV On 06-November-14  |        |              | Index Future           | 218.67    | 218.8590                      | 218.6720  | 218.8590                        | 87.00         |
| 28/05/2014 | IGOV On 05-February-15  |        |              | Index Future           | 222.16    | 222.3490                      | 222.1550  | 222.3490                        | 0.00          |
| 28/05/2014 | ILBI On 07-August-14    |        |              | Index Future           | 584.42    | 584.5900                      | 584.4230  | 584.5900                        | 210.00        |
| 28/05/2014 | ILBI On 06-November-14  |        |              | Index Future           | 593.30    | 593.4730                      | 593.3010  | 593.4730                        | 0.00          |
| 28/05/2014 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 0.0200    | 0.0200                          | 0.00          |
| 28/05/2014 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 28/05/2014 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 0.0514    | 0.0514                          | 0.00          |
| 28/05/2014 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 28/05/2014 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 28/05/2014 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 28/05/2014 | JBAF On 18-June-14      |        |              | Jibar Tradeable Future | 5.81      | 94.1700                       | 94.1900   | 94.1700                         | 2,000.00      |
| 28/05/2014 | JBAF On 16-July-14      |        |              | Jibar Tradeable Future | 5.86      | 94.0900                       | 94.1400   | 94.0900                         | 545.00        |
| 28/05/2014 | JBAF On 20-August-14    |        |              | Jibar Tradeable Future | 6.06      | 93.9300                       | 93.9400   | 93.9300                         | 0.00          |
| 28/05/2014 | JBAF On 17-September-14 |        |              | Jibar Tradeable Future | 6.13      | 93.8800                       | 93.8700   | 93.8800                         | 1,000.00      |
| 28/05/2014 | JBAF On 15-October-14   |        |              | Jibar Tradeable Future | 6.26      | 93.7500                       | 93.7400   | 93.7500                         | 0.00          |
| 28/05/2014 | JBAF On 19-November-14  |        |              | Jibar Tradeable Future | 6.31      | 93.7000                       | 93.6900   | 93.7000                         | 0.00          |
| 28/05/2014 | JBAF On 17-December-14  |        |              | Jibar Tradeable Future | 6.45      | 93.5600                       | 93.5500   | 93.5600                         | 0.00          |
| 28/05/2014 | JBAF On 18-March-15     |        |              | Jibar Tradeable Future | 6.69      | 93.3100                       | 93.3100   | 93.3100                         | 2,850.00      |
| 28/05/2014 | JBAF On 17-June-15      |        |              | Jibar Tradeable Future | 6.91      | 93.1400                       | 93.0900   | 93.1400                         | 5,000.00      |
| 28/05/2014 | JBAF On 16-September-15 |        |              | Jibar Tradeable Future | 7.07      | 92.9900                       | 92.9300   | 92.9900                         | 0.00          |
| 28/05/2014 | JBAF On 15-December-15  |        |              | Jibar Tradeable Future | 7.23      | 92.8300                       | 92.7700   | 92.8300                         | 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 |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | JBAF On 16-March-16    |        |              | Jibar Tradeable Future | 7.38      | 92.6900                       | 92.6200   | 92.6900                         | 0.00          |
| 28/05/2014 | R023 On 07-August-14   |        |              | Bond Future            | 8.15      | 101.4091                      | 101.0248  | 101.4091                        | 11,958.00     |
| 28/05/2014 | R023 On 07-August-14   | 8.49   | Call         | Bond Future            | 2772      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | R023 On 07-August-14   | 8.51   | Call         | Bond Future            | 2854      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | R023 On 07-August-14   | 8.50   | Call         | Bond Future            | 2813      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | R023 On 07-August-14   | 8.49   | Put          | Bond Future            | 779       | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R023 On 07-August-14   | 8.51   | Put          | Bond Future            | 744       | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R023 On 07-August-14   | 8.50   | Put          | Bond Future            | 762       | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R023 On 06-November-14 |        |              | Bond Future            | 8.24      | 99.0235                       | 98.6321   | 99.0235                         | 0.00          |
| 28/05/2014 | R023 On 06-November-14 | 8.60   | Call         | Bond Future            | 3601      | 4                             | 4         | 4                               | 0.00          |
| 28/05/2014 | R023 On 06-November-14 | 8.61   | Call         | Bond Future            | 3637      | 4                             | 4         | 4                               | 0.00          |
| 28/05/2014 | R023 On 06-November-14 | 8.59   | Call         | Bond Future            | 3565      | 4                             | 4         | 4                               | 0.00          |
| 28/05/2014 | R023 On 06-November-14 | 8.60   | Put          | Bond Future            | 1520      | 1                             | 2         | 1                               | 0.00          |
| 28/05/2014 | R023 On 06-November-14 | 8.61   | Put          | Bond Future            | 1500      | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R023 On 06-November-14 | 8.59   | Put          | Bond Future            | 1541      | 1                             | 2         | 1                               | 0.00          |
| 28/05/2014 | R023 On 05-February-15 |        |              | Bond Future            | 8.32      | 100.5926                      | 100.1923  | 100.5926                        | 0.00          |
| 28/05/2014 | R023 On 05-February-15 | 8.75   | Call         | Bond Future            | 4364      | 5                             | 4         | 5                               | 0.00          |
| 28/05/2014 | R023 On 05-February-15 | 8.76   | Call         | Bond Future            | 4398      | 5                             | 4         | 5                               | 0.00          |
| 28/05/2014 | R023 On 05-February-15 | 8.74   | Call         | Bond Future            | 4329      | 5                             | 4         | 5                               | 0.00          |
| 28/05/2014 | R023 On 05-February-15 | 8.75   | Put          | Bond Future            | 1961      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R023 On 05-February-15 | 8.76   | Put          | Bond Future            | 1941      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R023 On 05-February-15 | 8.74   | Put          | Bond Future            | 1981      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R157 On 07-August-14   |        |              | Bond Future            | 6.79      | 112.4724                      | 112.4408  | 112.4724                        | 8,548.00      |
| 28/05/2014 | R157 On 07-August-14   | 6.74   | Call         | Bond Future            | 193       | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R157 On 07-August-14   | 6.75   | Call         | Bond Future            | 198       | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R157 On 07-August-14   | 6.76   | Call         | Bond Future            | 204       | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R157 On 07-August-14   | 6.74   | Put          | Bond Future            | 244       | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R157 On 07-August-14   | 6.75   | Put          | Bond Future            | 238       | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R157 On 07-August-14   | 6.76   | Put          | Bond Future            | 233       | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R157 On 06-November-14 |        |              | Bond Future            | 7.00      | 107.3621                      | 107.3285  | 107.3621                        | 0.00          |
| 28/05/2014 | R157 On 06-November-14 | 6.20   | Call         | Bond Future            | 66        | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R157 On 06-November-14 | 6.19   | Call         | Bond Future            | 65        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | R157 On 06-November-14 | 6.21   | Call         | Bond Future | 68        | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R157 On 06-November-14 | 6.21   | Put          | Bond Future | 738       | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R157 On 06-November-14 | 6.19   | Put          | Bond Future | 752       | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R157 On 06-November-14 | 6.20   | Put          | Bond Future | 745       | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R157 On 05-February-15 |        |              | Bond Future | 7.30      | 109.0643                      | 109.0273  | 109.0643                        | 0.00          |
| 28/05/2014 | R157 On 05-February-15 | 8.74   | Call         | Bond Future | 941       | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R157 On 05-February-15 | 8.76   | Call         | Bond Future | 951       | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R157 On 05-February-15 | 8.75   | Call         | Bond Future | 946       | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R157 On 05-February-15 | 8.75   | Put          | Bond Future | 96        | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R157 On 05-February-15 | 8.74   | Put          | Bond Future | 97        | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R157 On 05-February-15 | 8.76   | Put          | Bond Future | 95        | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R186 On 07-August-14   |        |              | Bond Future | 8.31      | 118.9025                      | 118.2242  | 118.9025                        | 46,257.00     |
| 28/05/2014 | R186 On 07-August-14   | 8.00   | Call         | Bond Future | 1156      | 1                             | 1         | 1                               | 105.00        |
| 28/05/2014 | R186 On 07-August-14   | 8.29   | Call         | Bond Future | 2165      | 3                             | 2         | 3                               | 0.00          |
| 28/05/2014 | R186 On 07-August-14   | 8.31   | Call         | Bond Future | 2250      | 3                             | 2         | 3                               | 0.00          |
| 28/05/2014 | R186 On 07-August-14   | 8.25   | Call         | Bond Future | 2000      | 2                             | 2         | 2                               | 1,200.00      |
| 28/05/2014 | R186 On 07-August-14   | 8.30   | Call         | Bond Future | 2207      | 3                             | 2         | 3                               | 0.00          |
| 28/05/2014 | R186 On 07-August-14   | 9.20   | Call         | Bond Future | 7539      | 8                             | 8         | 8                               | 0.00          |
| 28/05/2014 | R186 On 07-August-14   | 8.43   | Call         | Bond Future | 2799      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | R186 On 07-August-14   | 8.70   | Call         | Bond Future | 4258      | 5                             | 4         | 5                               | 0.00          |
| 28/05/2014 | R186 On 07-August-14   | 8.92   | Call         | Bond Future | 5633      | 6                             | 6         | 6                               | 0.00          |
| 28/05/2014 | R186 On 07-August-14   | 7.60   | Call         | Bond Future | 377       | 0                             | 0         | 0                               | 210.00        |
| 28/05/2014 | R186 On 07-August-14   | 8.00   | Put          | Bond Future | 3799      | 3                             | 4         | 3                               | 0.00          |
| 28/05/2014 | R186 On 07-August-14   | 8.31   | Put          | Bond Future | 2214      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R186 On 07-August-14   | 8.29   | Put          | Bond Future | 2299      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R186 On 07-August-14   | 9.20   | Put          | Bond Future | 263       | 0                             | 0         | 0                               | 2,100.00      |
| 28/05/2014 | R186 On 07-August-14   | 8.30   | Put          | Bond Future | 2256      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R186 On 07-August-14   | 8.25   | Put          | Bond Future | 2476      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R186 On 07-August-14   | 8.43   | Put          | Bond Future | 1749      | 1                             | 2         | 1                               | 105.00        |
| 28/05/2014 | R186 On 07-August-14   | 8.70   | Put          | Bond Future | 970       | 1                             | 1         | 1                               | 1,000.00      |
| 28/05/2014 | R186 On 07-August-14   | 8.92   | Put          | Bond Future | 566       | 0                             | 1         | 0                               | 840.00        |
| 28/05/2014 | R186 On 07-August-14   | 7.60   | Put          | Bond Future | 6603      | 6                             | 7         | 6                               | 0.00          |
| 28/05/2014 | R186 On 06-November-14 |        |              | Bond Future | 8.38      | 120.7027                      | 120.0124  | 120.7027                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | R186 On 06-November-14 | 9.17   | Call         | Bond Future | 7497      | 8                             | 7         | 8                               | 0.00          |
| 28/05/2014 | R186 On 06-November-14 | 8.14   | Call         | Bond Future | 2503      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | R186 On 06-November-14 | 8.16   | Call         | Bond Future | 2572      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | R186 On 06-November-14 | 8.15   | Call         | Bond Future | 2538      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | R186 On 06-November-14 | 8.15   | Put          | Bond Future | 4484      | 4                             | 4         | 4                               | 0.00          |
| 28/05/2014 | R186 On 06-November-14 | 8.16   | Put          | Bond Future | 4434      | 4                             | 4         | 4                               | 0.00          |
| 28/05/2014 | R186 On 06-November-14 | 8.14   | Put          | Bond Future | 4535      | 4                             | 5         | 4                               | 0.00          |
| 28/05/2014 | R186 On 06-November-14 | 9.17   | Put          | Bond Future | 1173      | 1                             | 1         | 1                               | 2,010.00      |
| 28/05/2014 | R186 On 05-February-15 |        |              | Bond Future | 8.45      | 117.3191                      | 116.6148  | 117.3191                        | 0.00          |
| 28/05/2014 | R186 On 05-February-15 | 8.75   | Call         | Bond Future | 5615      | 6                             | 6         | 6                               | 0.00          |
| 28/05/2014 | R186 On 05-February-15 | 8.76   | Call         | Bond Future | 5662      | 6                             | 6         | 6                               | 0.00          |
| 28/05/2014 | R186 On 05-February-15 | 8.74   | Call         | Bond Future | 5568      | 6                             | 6         | 6                               | 0.00          |
| 28/05/2014 | R186 On 05-February-15 | 8.75   | Put          | Bond Future | 3205      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | R186 On 05-February-15 | 8.76   | Put          | Bond Future | 3173      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | R186 On 05-February-15 | 8.74   | Put          | Bond Future | 3238      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | R197 On 07-August-14   |        |              | Bond Future | 284.53    | 284.2935                      | 284.5263  | 284.2935                        | 905.00        |
| 28/05/2014 | R197 On 07-August-14   | 270.00 | Call         | Bond Future | 14526     | 14                            | 15        | 14                              | 0.00          |
| 28/05/2014 | R197 On 07-August-14   | 270.01 | Call         | Bond Future | 14516     | 14                            | 15        | 14                              | 0.00          |
| 28/05/2014 | R197 On 07-August-14   | 269.99 | Call         | Bond Future | 14536     | 14                            | 15        | 14                              | 0.00          |
| 28/05/2014 | R197 On 07-August-14   | 270.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R197 On 07-August-14   | 270.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R197 On 07-August-14   | 269.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R197 On 06-November-14 |        |              | Bond Future | 288.86    | 288.6310                      | 288.8637  | 288.6310                        | 0.00          |
| 28/05/2014 | R197 On 06-November-14 | 285.00 | Call         | Bond Future | 3864      | 4                             | 4         | 4                               | 0.00          |
| 28/05/2014 | R197 On 06-November-14 | 284.99 | Call         | Bond Future | 3874      | 4                             | 4         | 4                               | 0.00          |
| 28/05/2014 | R197 On 06-November-14 | 285.01 | Call         | Bond Future | 3854      | 4                             | 4         | 4                               | 0.00          |
| 28/05/2014 | R197 On 06-November-14 | 285.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R197 On 06-November-14 | 285.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R197 On 06-November-14 | 284.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R201 On 07-August-14   |        |              | Bond Future | 6.12      | 102.1315                      | 102.1315  | 102.1315                        | 0.00          |
| 28/05/2014 | R201 On 07-August-14   | 5.29   | Call         | Bond Future | 69        | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R201 On 07-August-14   | 5.31   | Call         | Bond Future | 71        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | R201 On 07-August-14   | 5.30   | Call         | Bond Future | 70        | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R201 On 07-August-14   | 5.29   | Put          | Bond Future | 367       | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R201 On 07-August-14   | 5.30   | Put          | Bond Future | 365       | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R201 On 07-August-14   | 5.31   | Put          | Bond Future | 362       | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R202 On 07-August-14   |        |              | Bond Future | 228.04    | 228.5258                      | 228.0352  | 228.5258                        | 44,590.00     |
| 28/05/2014 | R202 On 07-August-14   | 207.99 | Call         | Bond Future | 20142     | 21                            | 20        | 21                              | 0.00          |
| 28/05/2014 | R202 On 07-August-14   | 208.01 | Call         | Bond Future | 20123     | 21                            | 20        | 21                              | 0.00          |
| 28/05/2014 | R202 On 07-August-14   | 208.00 | Call         | Bond Future | 20132     | 21                            | 20        | 21                              | 0.00          |
| 28/05/2014 | R202 On 07-August-14   | 208.00 | Put          | Bond Future | 97        | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R202 On 07-August-14   | 207.99 | Put          | Bond Future | 97        | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R202 On 07-August-14   | 208.01 | Put          | Bond Future | 97        | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R202 On 06-November-14 |        |              | Bond Future | 231.51    | 232.0125                      | 231.5115  | 232.0125                        | 0.00          |
| 28/05/2014 | R202 On 06-November-14 | 226.99 | Call         | Bond Future | 4522      | 5                             | 5         | 5                               | 0.00          |
| 28/05/2014 | R202 On 06-November-14 | 227.00 | Call         | Bond Future | 4512      | 5                             | 5         | 5                               | 0.00          |
| 28/05/2014 | R202 On 06-November-14 | 227.01 | Call         | Bond Future | 4502      | 5                             | 5         | 5                               | 0.00          |
| 28/05/2014 | R202 On 06-November-14 | 227.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R202 On 06-November-14 | 227.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R202 On 06-November-14 | 226.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R203 On 07-August-14   |        |              | Bond Future | 7.38      | 105.8201                      | 105.7140  | 105.8201                        | 24,254.00     |
| 28/05/2014 | R203 On 07-August-14   | 7.31   | Call         | Bond Future | 533       | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R203 On 07-August-14   | 7.30   | Call         | Bond Future | 521       | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R203 On 07-August-14   | 6.84   | Call         | Bond Future | 136       | 0                             | 0         | 0                               | 46.00         |
| 28/05/2014 | R203 On 07-August-14   | 7.29   | Call         | Bond Future | 508       | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R203 On 07-August-14   | 7.30   | Put          | Bond Future | 746       | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R203 On 07-August-14   | 7.31   | Put          | Bond Future | 731       | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R203 On 07-August-14   | 7.29   | Put          | Bond Future | 762       | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R203 On 07-August-14   | 6.84   | Put          | Bond Future | 1645      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R203 On 06-November-14 |        |              | Bond Future | 7.51      | 103.2585                      | 103.1494  | 103.2585                        | 0.00          |
| 28/05/2014 | R203 On 06-November-14 | 6.98   | Call         | Bond Future | 372       | 0                             | 0         | 0                               | 14.00         |
| 28/05/2014 | R203 On 06-November-14 | 6.84   | Call         | Bond Future | 280       | 0                             | 0         | 0                               | 45.00         |
| 28/05/2014 | R203 On 06-November-14 | 6.86   | Call         | Bond Future | 292       | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R203 On 06-November-14 | 6.85   | Call         | Bond Future | 286       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | R203 On 06-November-14 | 6.98   | Put          | Bond Future | 1730      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R203 On 06-November-14 | 6.84   | Put          | Bond Future | 2002      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R203 On 06-November-14 | 6.86   | Put          | Bond Future | 1962      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R203 On 06-November-14 | 6.85   | Put          | Bond Future | 1982      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R203 On 05-February-15 |        |              | Bond Future | 7.64      | 104.8949                      | 104.7813  | 104.8949                        | 0.00          |
| 28/05/2014 | R203 On 05-February-15 | 7.69   | Call         | Bond Future | 1202      | 1                             | 1         | 1                               | 55.00         |
| 28/05/2014 | R203 On 05-February-15 | 8.35   | Call         | Bond Future | 2173      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R203 On 05-February-15 | 8.34   | Call         | Bond Future | 2156      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R203 On 05-February-15 | 8.36   | Call         | Bond Future | 2189      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R203 On 05-February-15 | 8.35   | Put          | Bond Future | 523       | 0                             | 1         | 0                               | 0.00          |
| 28/05/2014 | R203 On 05-February-15 | 8.36   | Put          | Bond Future | 517       | 0                             | 1         | 0                               | 0.00          |
| 28/05/2014 | R203 On 05-February-15 | 7.69   | Put          | Bond Future | 1075      | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R203 On 05-February-15 | 8.34   | Put          | Bond Future | 529       | 0                             | 1         | 0                               | 0.00          |
| 28/05/2014 | R204 On 07-August-14   |        |              | Bond Future | 7.58      | 102.8075                      | 102.6668  | 102.8075                        | 24,816.00     |
| 28/05/2014 | R204 On 07-August-14   | 7.45   | Call         | Bond Future | 675       | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R204 On 07-August-14   | 7.46   | Call         | Bond Future | 691       | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R204 On 07-August-14   | 7.78   | Call         | Bond Future | 1321      | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R204 On 07-August-14   | 7.44   | Call         | Bond Future | 660       | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R204 On 07-August-14   | 7.78   | Put          | Bond Future | 575       | 1                             | 1         | 1                               | 530.00        |
| 28/05/2014 | R204 On 07-August-14   | 7.44   | Put          | Bond Future | 1167      | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R204 On 07-August-14   | 7.45   | Put          | Bond Future | 1145      | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R204 On 07-August-14   | 7.46   | Put          | Bond Future | 1124      | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R204 On 06-November-14 |        |              | Bond Future | 7.68      | 104.3639                      | 104.2197  | 104.3639                        | 0.00          |
| 28/05/2014 | R204 On 06-November-14 | 7.00   | Call         | Bond Future | 411       | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R204 On 06-November-14 | 7.01   | Call         | Bond Future | 420       | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R204 On 06-November-14 | 7.99   | Call         | Bond Future | 1906      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R204 On 06-November-14 | 6.99   | Call         | Bond Future | 403       | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R204 On 06-November-14 | 7.00   | Put          | Bond Future | 2824      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | R204 On 06-November-14 | 7.99   | Put          | Bond Future | 833       | 1                             | 1         | 1                               | 1,270.00      |
| 28/05/2014 | R204 On 06-November-14 | 6.99   | Put          | Bond Future | 2851      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | R204 On 06-November-14 | 7.01   | Put          | Bond Future | 2796      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | R204 On 05-February-15 |        |              | Bond Future | 7.78      | 101.9823                      | 101.8331  | 101.9823                        | 0.00          |
| 28/05/2014 | R204 On 05-February-15 | 8.25   | Call         | Bond Future | 2535      | 3                             | 3         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | R204 On 05-February-15 | 8.24   | Call         | Bond Future | 2514      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | R204 On 05-February-15 | 8.26   | Call         | Bond Future | 2556      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | R204 On 05-February-15 | 8.26   | Put          | Bond Future | 983       | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R204 On 05-February-15 | 8.25   | Put          | Bond Future | 994       | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R204 On 05-February-15 | 8.24   | Put          | Bond Future | 1005      | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R207 On 07-August-14   |        |              | Bond Future | 7.81      | 98.3667                       | 98.0912   | 98.3667                         | 30,770.00     |
| 28/05/2014 | R207 On 07-August-14   | 7.69   | Call         | Bond Future | 839       | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R207 On 07-August-14   | 7.70   | Call         | Bond Future | 858       | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R207 On 07-August-14   | 7.71   | Call         | Bond Future | 877       | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R207 On 07-August-14   | 7.70   | Put          | Bond Future | 1345      | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R207 On 07-August-14   | 7.71   | Put          | Bond Future | 1321      | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R207 On 07-August-14   | 7.69   | Put          | Bond Future | 1369      | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R207 On 06-November-14 |        |              | Bond Future | 7.91      | 99.8562                       | 99.5753   | 99.8562                         | 0.00          |
| 28/05/2014 | R207 On 06-November-14 | 7.34   | Call         | Bond Future | 692       | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R207 On 06-November-14 | 7.36   | Call         | Bond Future | 716       | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R207 On 06-November-14 | 7.35   | Call         | Bond Future | 704       | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R207 On 06-November-14 | 7.34   | Put          | Bond Future | 3064      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | R207 On 06-November-14 | 7.35   | Put          | Bond Future | 3034      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | R207 On 06-November-14 | 7.36   | Put          | Bond Future | 3004      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | R207 On 05-February-15 |        |              | Bond Future | 8.00      | 97.7969                       | 97.5089   | 97.7969                         | 0.00          |
| 28/05/2014 | R207 On 05-February-15 | 8.49   | Call         | Bond Future | 3136      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | R207 On 05-February-15 | 8.51   | Call         | Bond Future | 3186      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | R207 On 05-February-15 | 8.50   | Call         | Bond Future | 3161      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | R207 On 05-February-15 | 8.50   | Put          | Bond Future | 1215      | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R207 On 05-February-15 | 8.51   | Put          | Bond Future | 1202      | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R207 On 05-February-15 | 8.49   | Put          | Bond Future | 1228      | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R208 On 07-August-14   |        |              | Bond Future | 7.96      | 96.6353                       | 96.2957   | 96.6353                         | 11,438.00     |
| 28/05/2014 | R208 On 07-August-14   | 7.80   | Call         | Bond Future | 887       | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R208 On 07-August-14   | 8.28   | Call         | Bond Future | 2168      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R208 On 07-August-14   | 7.81   | Call         | Bond Future | 907       | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R208 On 07-August-14   | 7.79   | Call         | Bond Future | 867       | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R208 On 07-August-14   | 8.28   | Put          | Bond Future | 640       | 1                             | 1         | 1                               | 630.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | R208 On 07-August-14   | 7.81   | Put          | Bond Future | 1662      | 1                             | 2         | 1                               | 0.00          |
| 28/05/2014 | R208 On 07-August-14   | 7.80   | Put          | Bond Future | 1691      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R208 On 07-August-14   | 7.79   | Put          | Bond Future | 1721      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R208 On 06-November-14 |        |              | Bond Future | 8.05      | 94.6999                       | 94.3539   | 94.6999                         | 0.00          |
| 28/05/2014 | R208 On 06-November-14 | 7.44   | Call         | Bond Future | 739       | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R208 On 06-November-14 | 7.46   | Call         | Bond Future | 766       | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R208 On 06-November-14 | 7.45   | Call         | Bond Future | 752       | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R208 On 06-November-14 | 8.50   | Call         | Bond Future | 3099      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | R208 On 06-November-14 | 7.45   | Put          | Bond Future | 3660      | 3                             | 4         | 3                               | 0.00          |
| 28/05/2014 | R208 On 06-November-14 | 7.46   | Put          | Bond Future | 3625      | 3                             | 4         | 3                               | 0.00          |
| 28/05/2014 | R208 On 06-November-14 | 8.50   | Put          | Bond Future | 1024      | 1                             | 1         | 1                               | 1,520.00      |
| 28/05/2014 | R208 On 06-November-14 | 7.44   | Put          | Bond Future | 3696      | 3                             | 4         | 3                               | 0.00          |
| 28/05/2014 | R208 On 05-February-15 |        |              | Bond Future | 8.14      | 96.2006                       | 95.8466   | 96.2006                         | 0.00          |
| 28/05/2014 | R208 On 05-February-15 | 8.49   | Call         | Bond Future | 3239      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | R208 On 05-February-15 | 8.51   | Call         | Bond Future | 3294      | 4                             | 3         | 4                               | 0.00          |
| 28/05/2014 | R208 On 05-February-15 | 8.50   | Call         | Bond Future | 3266      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | R208 On 05-February-15 | 8.49   | Put          | Bond Future | 1656      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R208 On 05-February-15 | 8.50   | Put          | Bond Future | 1639      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R208 On 05-February-15 | 8.51   | Put          | Bond Future | 1622      | 1                             | 2         | 1                               | 0.00          |
| 28/05/2014 | R209 On 07-August-14   |        |              | Bond Future | 9.06      | 76.5542                       | 75.8449   | 76.5542                         | 25,099.00     |
| 28/05/2014 | R209 On 07-August-14   | 9.04   | Call         | Bond Future | 2102      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R209 On 07-August-14   | 9.05   | Call         | Bond Future | 2139      | 3                             | 2         | 3                               | 0.00          |
| 28/05/2014 | R209 On 07-August-14   | 9.06   | Call         | Bond Future | 2176      | 3                             | 2         | 3                               | 0.00          |
| 28/05/2014 | R209 On 07-August-14   | 9.06   | Put          | Bond Future | 2151      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R209 On 07-August-14   | 9.04   | Put          | Bond Future | 2227      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R209 On 07-August-14   | 9.05   | Put          | Bond Future | 2189      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R209 On 06-November-14 |        |              | Bond Future | 9.13      | 74.5665                       | 73.8454   | 74.5665                         | 0.00          |
| 28/05/2014 | R209 On 06-November-14 | 10.00  | Call         | Bond Future | 7096      | 8                             | 7         | 8                               | 0.00          |
| 28/05/2014 | R209 On 06-November-14 | 9.50   | Call         | Bond Future | 4778      | 5                             | 5         | 5                               | 0.00          |
| 28/05/2014 | R209 On 06-November-14 | 8.95   | Call         | Bond Future | 2684      | 3                             | 3         | 3                               | 2,050.00      |
| 28/05/2014 | R209 On 06-November-14 | 10.05  | Call         | Bond Future | 7338      | 8                             | 7         | 8                               | 0.00          |
| 28/05/2014 | R209 On 06-November-14 | 9.95   | Call         | Bond Future | 6852      | 7                             | 7         | 7                               | 0.00          |
| 28/05/2014 | R209 On 06-November-14 | 8.50   | Call         | Bond Future | 1457      | 2                             | 1         | 2                               | 5,500.00      |



| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | R209 On 06-November-14 | 8.99   | Call         | Bond Future | 2815      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | R209 On 06-November-14 | 9.05   | Call         | Bond Future | 3019      | 3                             | 3         | 3                               | 2,050.00      |
| 28/05/2014 | R209 On 06-November-14 | 9.58   | Call         | Bond Future | 5127      | 6                             | 5         | 6                               | 0.00          |
| 28/05/2014 | R209 On 06-November-14 | 9.01   | Call         | Bond Future | 2882      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | R209 On 06-November-14 | 9.00   | Call         | Bond Future | 2848      | 3                             | 3         | 3                               | 1,640.00      |
| 28/05/2014 | R209 On 06-November-14 | 9.95   | Put          | Bond Future | 1190      | 1                             | 1         | 1                               | 2,050.00      |
| 28/05/2014 | R209 On 06-November-14 | 8.50   | Put          | Bond Future | 6314      | 6                             | 6         | 6                               | 0.00          |
| 28/05/2014 | R209 On 06-November-14 | 10.00  | Put          | Bond Future | 1112      | 1                             | 1         | 1                               | 1,640.00      |
| 28/05/2014 | R209 On 06-November-14 | 10.05  | Put          | Bond Future | 1034      | 1                             | 1         | 1                               | 2,050.00      |
| 28/05/2014 | R209 On 06-November-14 | 9.00   | Put          | Bond Future | 3806      | 3                             | 4         | 3                               | 0.00          |
| 28/05/2014 | R209 On 06-November-14 | 9.50   | Put          | Bond Future | 2131      | 2                             | 2         | 2                               | 5,500.00      |
| 28/05/2014 | R209 On 06-November-14 | 8.95   | Put          | Bond Future | 4018      | 4                             | 4         | 4                               | 0.00          |
| 28/05/2014 | R209 On 06-November-14 | 9.01   | Put          | Bond Future | 3765      | 3                             | 4         | 3                               | 0.00          |
| 28/05/2014 | R209 On 06-November-14 | 8.99   | Put          | Bond Future | 3848      | 3                             | 4         | 3                               | 0.00          |
| 28/05/2014 | R209 On 06-November-14 | 9.05   | Put          | Bond Future | 3604      | 3                             | 4         | 3                               | 0.00          |
| 28/05/2014 | R209 On 06-November-14 | 9.58   | Put          | Bond Future | 1929      | 2                             | 2         | 2                               | 907.00        |
| 28/05/2014 | R209 On 05-February-15 |        |              | Bond Future | 9.20      | 75.7484                       | 75.0139   | 75.7484                         | 0.00          |
| 28/05/2014 | R209 On 05-February-15 | 9.25   | Call         | Bond Future | 4344      | 5                             | 4         | 5                               | 0.00          |
| 28/05/2014 | R209 On 05-February-15 | 9.26   | Call         | Bond Future | 4381      | 5                             | 4         | 5                               | 0.00          |
| 28/05/2014 | R209 On 05-February-15 | 9.24   | Call         | Bond Future | 4308      | 5                             | 4         | 5                               | 0.00          |
| 28/05/2014 | R209 On 05-February-15 | 9.25   | Put          | Bond Future | 3965      | 4                             | 4         | 4                               | 0.00          |
| 28/05/2014 | R209 On 05-February-15 | 9.26   | Put          | Bond Future | 3930      | 4                             | 4         | 4                               | 0.00          |
| 28/05/2014 | R209 On 05-February-15 | 9.24   | Put          | Bond Future | 4000      | 4                             | 4         | 4                               | 0.00          |
| 28/05/2014 | R210 On 07-August-14   |        |              | Bond Future | 171.76    | 172.0156                      | 171.7559  | 172.0156                        | 618.00        |
| 28/05/2014 | R210 On 07-August-14   | 159.00 | Call         | Bond Future | 12756     | 13                            | 13        | 13                              | 0.00          |
| 28/05/2014 | R210 On 07-August-14   | 158.99 | Call         | Bond Future | 12766     | 13                            | 13        | 13                              | 0.00          |
| 28/05/2014 | R210 On 07-August-14   | 159.01 | Call         | Bond Future | 12746     | 13                            | 13        | 13                              | 0.00          |
| 28/05/2014 | R210 On 07-August-14   | 158.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R210 On 07-August-14   | 159.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R210 On 07-August-14   | 159.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R210 On 06-November-14 |        |              | Bond Future | 172.33    | 172.6007                      | 172.3347  | 172.6007                        | 0.00          |
| 28/05/2014 | R210 On 06-November-14 | 169.00 | Call         | Bond Future | 3335      | 4                             | 3         | 4                               | 0.00          |
| 28/05/2014 | R210 On 06-November-14 | 168.99 | Call         | Bond Future | 3345      | 4                             | 3         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | R210 On 06-November-14 | 169.01 | Call         | Bond Future | 3325      | 4                             | 3         | 4                               | 0.00          |
| 28/05/2014 | R210 On 06-November-14 | 169.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R210 On 06-November-14 | 169.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R210 On 06-November-14 | 168.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R211 On 07-August-14   |        |              | Bond Future | 129.44    | 129.3049                      | 129.4381  | 129.3049                        | 390.00        |
| 28/05/2014 | R211 On 07-August-14   | 127.99 | Call         | Bond Future | 1448      | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R211 On 07-August-14   | 128.00 | Call         | Bond Future | 1438      | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R211 On 07-August-14   | 128.01 | Call         | Bond Future | 1428      | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R211 On 07-August-14   | 128.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R211 On 07-August-14   | 128.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R211 On 07-August-14   | 127.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R211 On 06-November-14 |        |              | Bond Future | 131.41    | 131.2782                      | 131.4116  | 131.2782                        | 0.00          |
| 28/05/2014 | R211 On 06-November-14 | 129.99 | Call         | Bond Future | 1422      | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R211 On 06-November-14 | 130.00 | Call         | Bond Future | 1412      | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R211 On 06-November-14 | 130.01 | Call         | Bond Future | 1402      | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R211 On 06-November-14 | 130.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R211 On 06-November-14 | 129.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R211 On 06-November-14 | 130.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R212 On 07-August-14   |        |              | Bond Future | 134.89    | 134.7771                      | 134.8883  | 134.7771                        | 21,797.00     |
| 28/05/2014 | R212 On 07-August-14   | 128.99 | Call         | Bond Future | 5898      | 6                             | 6         | 6                               | 0.00          |
| 28/05/2014 | R212 On 07-August-14   | 129.00 | Call         | Bond Future | 5888      | 6                             | 6         | 6                               | 0.00          |
| 28/05/2014 | R212 On 07-August-14   | 129.01 | Call         | Bond Future | 5878      | 6                             | 6         | 6                               | 0.00          |
| 28/05/2014 | R212 On 07-August-14   | 128.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R212 On 07-August-14   | 129.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R212 On 07-August-14   | 129.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R212 On 06-November-14 |        |              | Bond Future | 136.94    | 136.8339                      | 136.9450  | 136.8339                        | 0.00          |
| 28/05/2014 | R212 On 06-November-14 | 135.01 | Call         | Bond Future | 1935      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R212 On 06-November-14 | 135.00 | Call         | Bond Future | 1945      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R212 On 06-November-14 | 134.99 | Call         | Bond Future | 1955      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R212 On 06-November-14 | 135.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R212 On 06-November-14 | 135.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R212 On 06-November-14 | 134.99 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | R213 On 07-August-14   |        |              | Bond Future | 8.88      | 87.4731                       | 86.9491   | 87.4731                         | 26,107.00     |
| 28/05/2014 | R213 On 07-August-14   | 8.84   | Call         | Bond Future | 1979      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R213 On 07-August-14   | 8.86   | Call         | Bond Future | 2052      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R213 On 07-August-14   | 8.85   | Call         | Bond Future | 2015      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R213 On 07-August-14   | 8.86   | Put          | Bond Future | 2240      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R213 On 07-August-14   | 8.85   | Put          | Bond Future | 2279      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R213 On 07-August-14   | 8.84   | Put          | Bond Future | 2319      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R213 On 06-November-14 |        |              | Bond Future | 8.96      | 85.2561                       | 84.7230   | 85.2561                         | 0.00          |
| 28/05/2014 | R213 On 06-November-14 | 8.84   | Call         | Bond Future | 2882      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | R213 On 06-November-14 | 8.86   | Call         | Bond Future | 2951      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | R213 On 06-November-14 | 8.85   | Call         | Bond Future | 2916      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | R213 On 06-November-14 | 8.85   | Put          | Bond Future | 3759      | 3                             | 4         | 3                               | 0.00          |
| 28/05/2014 | R213 On 06-November-14 | 8.86   | Put          | Bond Future | 3718      | 3                             | 4         | 3                               | 0.00          |
| 28/05/2014 | R213 On 06-November-14 | 8.84   | Put          | Bond Future | 3800      | 4                             | 4         | 4                               | 0.00          |
| 28/05/2014 | R213 On 05-February-15 |        |              | Bond Future | 9.04      | 86.6070                       | 86.0632   | 86.6070                         | 0.00          |
| 28/05/2014 | R213 On 05-February-15 | 9.26   | Call         | Bond Future | 5050      | 5                             | 5         | 5                               | 0.00          |
| 28/05/2014 | R213 On 05-February-15 | 9.24   | Call         | Bond Future | 4970      | 5                             | 5         | 5                               | 0.00          |
| 28/05/2014 | R213 On 05-February-15 | 9.25   | Call         | Bond Future | 5010      | 5                             | 5         | 5                               | 0.00          |
| 28/05/2014 | R213 On 05-February-15 | 9.25   | Put          | Bond Future | 3466      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | R213 On 05-February-15 | 9.26   | Put          | Bond Future | 3435      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | R213 On 05-February-15 | 9.24   | Put          | Bond Future | 3497      | 3                             | 3         | 3                               | 0.00          |
| 28/05/2014 | R214 On 07-August-14   |        |              | Bond Future | 9.19      | 77.0485                       | 76.3560   | 77.0485                         | 5,228.00      |
| 28/05/2014 | R214 On 07-August-14   | 9.54   | Call         | Bond Future | 3808      | 4                             | 4         | 4                               | 0.00          |
| 28/05/2014 | R214 On 07-August-14   | 9.56   | Call         | Bond Future | 3906      | 4                             | 4         | 4                               | 0.00          |
| 28/05/2014 | R214 On 07-August-14   | 9.55   | Call         | Bond Future | 3857      | 4                             | 4         | 4                               | 0.00          |
| 28/05/2014 | R214 On 07-August-14   | 9.56   | Put          | Bond Future | 1131      | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R214 On 07-August-14   | 9.54   | Put          | Bond Future | 1176      | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R214 On 07-August-14   | 9.55   | Put          | Bond Future | 1153      | 1                             | 1         | 1                               | 0.00          |
| 28/05/2014 | R214 On 06-November-14 |        |              | Bond Future | 9.26      | 74.9266                       | 74.2226   | 74.9266                         | 0.00          |
| 28/05/2014 | R214 On 06-November-14 | 9.64   | Call         | Bond Future | 5049      | 6                             | 5         | 6                               | 0.00          |
| 28/05/2014 | R214 On 06-November-14 | 9.65   | Call         | Bond Future | 5093      | 6                             | 5         | 6                               | 0.00          |
| 28/05/2014 | R214 On 06-November-14 | 9.66   | Call         | Bond Future | 5137      | 6                             | 5         | 6                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | R214 On 06-November-14 | 9.65   | Put          | Bond Future | 2239      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R214 On 06-November-14 | 9.66   | Put          | Bond Future | 2213      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R214 On 06-November-14 | 9.64   | Put          | Bond Future | 2266      | 2                             | 2         | 2                               | 0.00          |
| 28/05/2014 | R214 On 05-February-15 |        |              | Bond Future | 9.33      | 76.1139                       | 75.3968   | 76.1139                         | 0.00          |
| 28/05/2014 | R214 On 05-February-15 | 9.51   | Call         | Bond Future | 5102      | 6                             | 5         | 6                               | 0.00          |
| 28/05/2014 | R214 On 05-February-15 | 9.50   | Call         | Bond Future | 5063      | 5                             | 5         | 5                               | 0.00          |
| 28/05/2014 | R214 On 05-February-15 | 9.49   | Call         | Bond Future | 5023      | 5                             | 5         | 5                               | 0.00          |
| 28/05/2014 | R214 On 05-February-15 | 9.50   | Put          | Bond Future | 3821      | 4                             | 4         | 4                               | 0.00          |
| 28/05/2014 | R214 On 05-February-15 | 9.51   | Put          | Bond Future | 3788      | 4                             | 4         | 4                               | 0.00          |
| 28/05/2014 | R214 On 05-February-15 | 9.49   | Put          | Bond Future | 3855      | 4                             | 4         | 4                               | 0.00          |
| 28/05/2014 | R248 On 07-August-14   |        |              | Bond Future | 9.26      | 99.5686                       | 98.6335   | 99.5686                         | 14,129.00     |
| 28/05/2014 | R248 On 07-August-14   | 9.65   | Call         | Bond Future | 3651      | 5                             | 4         | 5                               | 0.00          |
| 28/05/2014 | R248 On 07-August-14   | 9.66   | Call         | Bond Future | 3743      | 5                             | 4         | 5                               | 0.00          |
| 28/05/2014 | R248 On 07-August-14   | 9.64   | Call         | Bond Future | 3560      | 4                             | 4         | 4                               | 0.00          |
| 28/05/2014 | R248 On 07-August-14   | 9.66   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R248 On 07-August-14   | 9.65   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R248 On 07-August-14   | 9.64   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R248 On 06-November-14 |        |              | Bond Future | 9.34      | 96.6493                       | 95.6989   | 96.6493                         | 0.00          |
| 28/05/2014 | R248 On 06-November-14 | 9.72   | Call         | Bond Future | 3540      | 4                             | 4         | 4                               | 0.00          |
| 28/05/2014 | R248 On 06-November-14 | 9.74   | Call         | Bond Future | 3719      | 5                             | 4         | 5                               | 0.00          |
| 28/05/2014 | R248 On 06-November-14 | 9.73   | Call         | Bond Future | 3630      | 5                             | 4         | 5                               | 0.00          |
| 28/05/2014 | R248 On 06-November-14 | 9.73   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R248 On 06-November-14 | 9.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R248 On 06-November-14 | 9.72   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R248 On 05-February-15 |        |              | Bond Future | 9.41      | 98.1809                       | 97.2128   | 98.1809                         | 0.00          |
| 28/05/2014 | R248 On 05-February-15 | 9.50   | Call         | Bond Future | 809       | 2                             | 1         | 2                               | 0.00          |
| 28/05/2014 | R248 On 05-February-15 | 9.51   | Call         | Bond Future | 903       | 2                             | 1         | 2                               | 0.00          |
| 28/05/2014 | R248 On 05-February-15 | 9.49   | Call         | Bond Future | 716       | 2                             | 1         | 2                               | 0.00          |
| 28/05/2014 | R248 On 05-February-15 | 9.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R248 On 05-February-15 | 9.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/05/2014 | R248 On 05-February-15 | 9.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |