



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For April 2014

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2014 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | 2025 On 08-May-14       |        |              | Bond Future        | 113.29    | 113.0567                      | 113.2889  | 113.0567                        | 0.00          |
| 04/04/2014 | 2025 On 08-May-14       | 111.01 | Call         | Bond Future        | 2279      | 2                             | 2279      | 2                               | 0.00          |
| 04/04/2014 | 2025 On 08-May-14       | 110.99 | Call         | Bond Future        | 2299      | 2                             | 2299      | 2                               | 0.00          |
| 04/04/2014 | 2025 On 08-May-14       | 111.00 | Call         | Bond Future        | 2289      | 2                             | 2289      | 2                               | 0.00          |
| 04/04/2014 | 2025 On 08-May-14       | 110.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2025 On 08-May-14       | 111.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2025 On 08-May-14       | 111.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2025 On 07-August-14    |        |              | Bond Future        | 113.83    | 113.5920                      | 113.8271  | 113.5920                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2014 | 2025 On 07-August-14   | 108.99 | Call         | Bond Future | 4837      | 5                             | 4837      | 5                               | 0.00          |
| 04/04/2014 | 2025 On 07-August-14   | 109.01 | Call         | Bond Future | 4817      | 5                             | 4817      | 5                               | 0.00          |
| 04/04/2014 | 2025 On 07-August-14   | 109.00 | Call         | Bond Future | 4827      | 5                             | 4827      | 5                               | 0.00          |
| 04/04/2014 | 2025 On 07-August-14   | 109.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2025 On 07-August-14   | 108.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2025 On 07-August-14   | 109.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2030 On 08-May-14      |        |              | Bond Future | 8.83      | 94.2780                       | 8.8301    | 94.2780                         | 1,991.00      |
| 04/04/2014 | 2030 On 08-May-14      | 9.00   | Call         | Bond Future | 1343      | 0                             | 1343      | 0                               | 0.00          |
| 04/04/2014 | 2030 On 08-May-14      | 8.99   | Call         | Bond Future | 1265      | 0                             | 1265      | 0                               | 0.00          |
| 04/04/2014 | 2030 On 08-May-14      | 9.01   | Call         | Bond Future | 1421      | 0                             | 1421      | 0                               | 0.00          |
| 04/04/2014 | 2030 On 08-May-14      | 9.01   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2030 On 08-May-14      | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2030 On 08-May-14      | 8.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2030 On 07-August-14   |        |              | Bond Future | 8.92      | 91.6448                       | 8.9182    | 91.6448                         | 0.00          |
| 04/04/2014 | 2030 On 07-August-14   | 8.99   | Call         | Bond Future | 561       | 0                             | 561       | 0                               | 0.00          |
| 04/04/2014 | 2030 On 07-August-14   | 9.01   | Call         | Bond Future | 716       | 0                             | 716       | 0                               | 0.00          |
| 04/04/2014 | 2030 On 07-August-14   | 9.00   | Call         | Bond Future | 639       | 0                             | 639       | 0                               | 0.00          |
| 04/04/2014 | 2030 On 07-August-14   | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2030 On 07-August-14   | 9.01   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2030 On 07-August-14   | 8.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2030 On 06-November-14 |        |              | Bond Future | 9.00      | 93.0485                       | 8.9960    | 93.0485                         | 0.00          |
| 04/04/2014 | 2030 On 06-November-14 | 8.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2030 On 06-November-14 | 9.01   | Call         | Bond Future | 108       | 0                             | 108       | 0                               | 0.00          |
| 04/04/2014 | 2030 On 06-November-14 | 9.00   | Call         | Bond Future | 31        | 0                             | 31        | 0                               | 0.00          |
| 04/04/2014 | 2030 On 06-November-14 | 8.99   | Put          | Bond Future | 46        | 1                             | 46        | 1                               | 0.00          |
| 04/04/2014 | 2030 On 06-November-14 | 9.01   | Put          | Bond Future | 0         | 1                             | 0         | 1                               | 0.00          |
| 04/04/2014 | 2030 On 06-November-14 | 9.00   | Put          | Bond Future | 0         | 1                             | 0         | 1                               | 0.00          |
| 04/04/2014 | 2037 On 08-May-14      |        |              | Bond Future | 9.00      | 96.3776                       | 9.0027    | 96.3776                         | 5,914.00      |
| 04/04/2014 | 2037 On 08-May-14      | 9.37   | Call         | Bond Future | 3298      | 2                             | 3298      | 2                               | 0.00          |
| 04/04/2014 | 2037 On 08-May-14      | 9.39   | Call         | Bond Future | 3472      | 2                             | 3472      | 2                               | 0.00          |
| 04/04/2014 | 2037 On 08-May-14      | 9.38   | Call         | Bond Future | 3385      | 2                             | 3385      | 2                               | 0.00          |
| 04/04/2014 | 2037 On 08-May-14      | 9.38   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2037 On 08-May-14      | 9.39   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2037 On 08-May-14      | 9.37   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2014 | 2037 On 07-August-14   |        |              | Bond Future | 9.09      | 93.5246                       | 9.0850    | 93.5246                         | 3,280.00      |
| 04/04/2014 | 2037 On 07-August-14   | 9.04   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2037 On 07-August-14   | 9.06   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2037 On 07-August-14   | 9.05   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2037 On 07-August-14   | 9.04   | Put          | Bond Future | 411       | 2                             | 411       | 2                               | 0.00          |
| 04/04/2014 | 2037 On 07-August-14   | 9.05   | Put          | Bond Future | 319       | 2                             | 319       | 2                               | 0.00          |
| 04/04/2014 | 2037 On 07-August-14   | 9.06   | Put          | Bond Future | 228       | 1                             | 228       | 1                               | 0.00          |
| 04/04/2014 | 2037 On 06-November-14 |        |              | Bond Future | 9.16      | 94.8400                       | 9.1577    | 94.8400                         | 0.00          |
| 04/04/2014 | 2037 On 06-November-14 | 9.69   | Call         | Bond Future | 4583      | 3                             | 4583      | 3                               | 0.00          |
| 04/04/2014 | 2037 On 06-November-14 | 9.70   | Call         | Bond Future | 4665      | 3                             | 4665      | 3                               | 0.00          |
| 04/04/2014 | 2037 On 06-November-14 | 9.71   | Call         | Bond Future | 4748      | 4                             | 4748      | 4                               | 0.00          |
| 04/04/2014 | 2037 On 06-November-14 | 9.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2037 On 06-November-14 | 9.71   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2037 On 06-November-14 | 9.69   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2038 On 08-May-14      |        |              | Bond Future | 114.01    | 113.3671                      | 114.0089  | 113.3671                        | 367.00        |
| 04/04/2014 | 2038 On 08-May-14      | 109.00 | Call         | Bond Future | 5009      | 4                             | 5009      | 4                               | 0.00          |
| 04/04/2014 | 2038 On 08-May-14      | 109.01 | Call         | Bond Future | 4999      | 4                             | 4999      | 4                               | 0.00          |
| 04/04/2014 | 2038 On 08-May-14      | 108.99 | Call         | Bond Future | 5019      | 4                             | 5019      | 4                               | 0.00          |
| 04/04/2014 | 2038 On 08-May-14      | 109.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2038 On 08-May-14      | 109.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2038 On 08-May-14      | 108.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2038 On 07-August-14   |        |              | Bond Future | 114.42    | 113.7661                      | 114.4168  | 113.7661                        | 0.00          |
| 04/04/2014 | 2038 On 07-August-14   | 106.01 | Call         | Bond Future | 8407      | 8                             | 8407      | 8                               | 0.00          |
| 04/04/2014 | 2038 On 07-August-14   | 106.00 | Call         | Bond Future | 8417      | 8                             | 8417      | 8                               | 0.00          |
| 04/04/2014 | 2038 On 07-August-14   | 105.99 | Call         | Bond Future | 8427      | 8                             | 8427      | 8                               | 0.00          |
| 04/04/2014 | 2038 On 07-August-14   | 106.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2038 On 07-August-14   | 106.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2038 On 07-August-14   | 105.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2046 On 08-May-14      |        |              | Bond Future | 110.25    | 110.2331                      | 110.2472  | 110.2331                        | 5,218.00      |
| 04/04/2014 | 2046 On 08-May-14      | 104.35 | Call         | Bond Future | 5897      | 6                             | 5897      | 6                               | 0.00          |
| 04/04/2014 | 2046 On 08-May-14      | 104.36 | Call         | Bond Future | 5887      | 6                             | 5887      | 6                               | 0.00          |
| 04/04/2014 | 2046 On 08-May-14      | 104.34 | Call         | Bond Future | 5907      | 6                             | 5907      | 6                               | 0.00          |
| 04/04/2014 | 2046 On 08-May-14      | 104.34 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2046 On 08-May-14      | 104.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2014 | 2046 On 08-May-14       | 104.36 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2046 On 07-August-14    |        |              | Bond Future        | 111.87    | 111.8537                      | 111.8677  | 111.8537                        | 0.00          |
| 04/04/2014 | 2046 On 07-August-14    | 104.44 | Call         | Bond Future        | 7428      | 7                             | 7428      | 7                               | 0.00          |
| 04/04/2014 | 2046 On 07-August-14    | 104.45 | Call         | Bond Future        | 7418      | 7                             | 7418      | 7                               | 0.00          |
| 04/04/2014 | 2046 On 07-August-14    | 104.43 | Call         | Bond Future        | 7438      | 7                             | 7438      | 7                               | 0.00          |
| 04/04/2014 | 2046 On 07-August-14    | 104.44 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2046 On 07-August-14    | 104.45 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2046 On 07-August-14    | 104.43 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2046 On 06-November-14  |        |              | Bond Future        | 112.25    | 112.2368                      | 112.2490  | 112.2368                        | 0.00          |
| 04/04/2014 | 2046 On 06-November-14  | 104.43 | Call         | Bond Future        | 7819      | 8                             | 7819      | 8                               | 0.00          |
| 04/04/2014 | 2046 On 06-November-14  | 104.45 | Call         | Bond Future        | 7799      | 8                             | 7799      | 8                               | 0.00          |
| 04/04/2014 | 2046 On 06-November-14  | 104.44 | Call         | Bond Future        | 7809      | 8                             | 7809      | 8                               | 0.00          |
| 04/04/2014 | 2046 On 06-November-14  | 104.43 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2046 On 06-November-14  | 104.44 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2046 On 06-November-14  | 104.45 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2050 On 08-May-14       |        |              | Bond Future        | 119.12    | 118.8110                      | 119.1159  | 118.8110                        | 900.00        |
| 04/04/2014 | 2050 On 08-May-14       | 114.99 | Call         | Bond Future        | 4126      | 4                             | 4126      | 4                               | 0.00          |
| 04/04/2014 | 2050 On 08-May-14       | 115.01 | Call         | Bond Future        | 4106      | 4                             | 4106      | 4                               | 0.00          |
| 04/04/2014 | 2050 On 08-May-14       | 115.00 | Call         | Bond Future        | 4116      | 4                             | 4116      | 4                               | 0.00          |
| 04/04/2014 | 2050 On 08-May-14       | 115.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2050 On 08-May-14       | 115.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2050 On 08-May-14       | 114.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2050 On 07-August-14    |        |              | Bond Future        | 119.46    | 119.1500                      | 119.4590  | 119.1500                        | 0.00          |
| 04/04/2014 | 2050 On 07-August-14    | 112.00 | Call         | Bond Future        | 7459      | 7                             | 7459      | 7                               | 0.00          |
| 04/04/2014 | 2050 On 07-August-14    | 111.99 | Call         | Bond Future        | 7469      | 7                             | 7469      | 7                               | 0.00          |
| 04/04/2014 | 2050 On 07-August-14    | 112.01 | Call         | Bond Future        | 7449      | 7                             | 7449      | 7                               | 0.00          |
| 04/04/2014 | 2050 On 07-August-14    | 112.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2050 On 07-August-14    | 112.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 2050 On 07-August-14    | 111.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2014 | AI03 On 09-March-16     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | AL12 On 08-May-14       |        |              | Index Future       | 486.68    | 481.4720                      | 486.6840  | 481.4720                        | 0.00          |
| 04/04/2014 | AL12 On 07-August-14    |        |              | Index Future       | 493.78    | 488.4910                      | 493.7770  | 488.4910                        | 0.00          |
| 04/04/2014 | AL12 On 06-November-14  |        |              | Index Future       | 501.32    | 495.9650                      | 501.3240  | 495.9650                        | 0.00          |
| 04/04/2014 | AL37 On 08-May-14       |        |              | Index Future       | 412.59    | 410.9900                      | 412.5850  | 410.9900                        | 0.00          |
| 04/04/2014 | AL37 On 07-August-14    |        |              | Index Future       | 418.60    | 416.9820                      | 418.5990  | 416.9820                        | 0.00          |
| 04/04/2014 | AL7T On 08-May-14       |        |              | Index Future       | 485.59    | 481.9800                      | 485.5870  | 481.9800                        | 1.00          |
| 04/04/2014 | AL7T On 07-August-14    |        |              | Index Future       | 492.66    | 489.0070                      | 492.6640  | 489.0070                        | 0.00          |
| 04/04/2014 | ALBI On 08-May-14       |        |              | Index Future       | 443.31    | 440.2310                      | 443.3130  | 440.2310                        | 704.00        |
| 04/04/2014 | ALBI On 07-August-14    |        |              | Index Future       | 449.77    | 446.6490                      | 449.7740  | 446.6490                        | 0.00          |
| 04/04/2014 | ALBI On 06-November-14  |        |              | Index Future       | 456.65    | 453.4830                      | 456.6480  | 453.4830                        | 0.00          |
| 04/04/2014 | C023 On 28-February-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 04/04/2014 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2014 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2014 | EL28 On 08-May-14       |        |              | Bond Future        | 117.80    | 117.7848                      | 117.7997  | 117.7848                        | 0.00          |
| 04/04/2014 | EL28 On 08-May-14       | 113.99 | Call         | Bond Future        | 3810      | 4                             | 3810      | 4                               | 0.00          |
| 04/04/2014 | EL28 On 08-May-14       | 114.01 | Call         | Bond Future        | 3790      | 4                             | 3790      | 4                               | 0.00          |
| 04/04/2014 | EL28 On 08-May-14       | 114.00 | Call         | Bond Future        | 3800      | 4                             | 3800      | 4                               | 0.00          |
| 04/04/2014 | EL28 On 08-May-14       | 113.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | EL28 On 08-May-14       | 114.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | EL28 On 08-May-14       | 114.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | EL28 On 07-August-14    |        |              | Bond Future        | 119.53    | 119.5166                      | 119.5313  | 119.5166                        | 0.00          |
| 04/04/2014 | EL28 On 07-August-14    | 114.01 | Call         | Bond Future        | 5521      | 6                             | 5521      | 6                               | 0.00          |
| 04/04/2014 | EL28 On 07-August-14    | 114.00 | Call         | Bond Future        | 5531      | 6                             | 5531      | 6                               | 0.00          |
| 04/04/2014 | EL28 On 07-August-14    | 113.99 | Call         | Bond Future        | 5541      | 6                             | 5541      | 6                               | 0.00          |
| 04/04/2014 | EL28 On 07-August-14    | 114.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | EL28 On 07-August-14    | 114.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | EL28 On 07-August-14    | 113.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | ES33 On 08-May-14       |        |              | Bond Future        | 9.61      | 81.9036                       | 9.6088    | 81.9036                         | 6,292.00      |
| 04/04/2014 | ES33 On 08-May-14       | 9.54   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | ES33 On 08-May-14       | 9.55   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | ES33 On 08-May-14       | 9.56   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | ES33 On 08-May-14       | 9.55   | Put          | Bond Future        | 440       | 1                             | 440       | 1                               | 0.00          |
| 04/04/2014 | ES33 On 08-May-14       | 9.54   | Put          | Bond Future        | 516       | 1                             | 516       | 1                               | 0.00          |
| 04/04/2014 | ES33 On 08-May-14       | 9.56   | Put          | Bond Future        | 365       | 1                             | 365       | 1                               | 0.00          |
| 04/04/2014 | ES33 On 07-August-14    |        |              | Bond Future        | 9.71      | 82.9893                       | 9.7086    | 82.9893                         | 0.00          |
| 04/04/2014 | ES33 On 07-August-14    | 10.16  | Call         | Bond Future        | 3209      | 2                             | 3209      | 2                               | 0.00          |
| 04/04/2014 | ES33 On 07-August-14    | 10.15  | Call         | Bond Future        | 3140      | 2                             | 3140      | 2                               | 0.00          |
| 04/04/2014 | ES33 On 07-August-14    | 10.14  | Call         | Bond Future        | 3071      | 2                             | 3071      | 2                               | 0.00          |
| 04/04/2014 | ES33 On 07-August-14    | 10.15  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | ES33 On 07-August-14    | 10.16  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | ES33 On 07-August-14    | 10.14  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | ES33 On 06-November-14  |        |              | Bond Future        | 9.81      | 80.4762                       | 9.8062    | 80.4762                         | 0.00          |
| 04/04/2014 | ES33 On 06-November-14  | 10.29  | Call         | Bond Future        | 3377      | 2                             | 3377      | 2                               | 0.00          |
| 04/04/2014 | ES33 On 06-November-14  | 10.30  | Call         | Bond Future        | 3444      | 3                             | 3444      | 3                               | 0.00          |
| 04/04/2014 | ES33 On 06-November-14  | 10.31  | Call         | Bond Future        | 3511      | 3                             | 3511      | 3                               | 0.00          |
| 04/04/2014 | ES33 On 06-November-14  | 10.29  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2014 | ES33 On 06-November-14  | 10.30  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | ES33 On 06-November-14  | 10.31  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | GOVI On 08-May-14       |        |              | GOVI               | 441.96    | 439.0970                      | 441.9630  | 439.0970                        | 313.00        |
| 04/04/2014 | GOVI On 08-May-14       | 442.01 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | GOVI On 08-May-14       | 442.00 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | GOVI On 08-May-14       | 441.99 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | GOVI On 08-May-14       | 442.00 | Put          | GOVI               | 370       | 3                             | 370       | 3                               | 0.00          |
| 04/04/2014 | GOVI On 08-May-14       | 442.01 | Put          | GOVI               | 470       | 3                             | 470       | 3                               | 0.00          |
| 04/04/2014 | GOVI On 08-May-14       | 441.99 | Put          | GOVI               | 270       | 3                             | 270       | 3                               | 0.00          |
| 04/04/2014 | GOVI On 07-August-14    |        |              | GOVI               | 448.40    | 445.4990                      | 448.4040  | 445.4990                        | 220.00        |
| 04/04/2014 | GOVI On 07-August-14    | 459.99 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | GOVI On 07-August-14    | 460.00 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | GOVI On 07-August-14    | 460.01 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | GOVI On 07-August-14    | 459.99 | Put          | GOVI               | 115860    | 14                            | 115860    | 14                              | 0.00          |
| 04/04/2014 | GOVI On 07-August-14    | 460.01 | Put          | GOVI               | 116060    | 15                            | 116060    | 15                              | 0.00          |
| 04/04/2014 | GOVI On 07-August-14    | 460.00 | Put          | GOVI               | 115960    | 15                            | 115960    | 15                              | 0.00          |
| 04/04/2014 | GOVI On 06-November-14  |        |              | GOVI               | 455.26    | 452.3150                      | 455.2570  | 452.3150                        | 0.00          |
| 04/04/2014 | GOVI On 06-November-14  | 448.99 | Call         | GOVI               | 62670     | 3                             | 62670     | 3                               | 0.00          |
| 04/04/2014 | GOVI On 06-November-14  | 449.01 | Call         | GOVI               | 62470     | 3                             | 62470     | 3                               | 0.00          |
| 04/04/2014 | GOVI On 06-November-14  | 449.00 | Call         | GOVI               | 62570     | 3                             | 62570     | 3                               | 0.00          |
| 04/04/2014 | GOVI On 06-November-14  | 449.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | GOVI On 06-November-14  | 449.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | GOVI On 06-November-14  | 448.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 04/04/2014 | IGOV On 08-May-14       |        |              | Index Future       | 205.75    | 205.4910                      | 205.7500  | 205.4910                        | 1,266.00      |
| 04/04/2014 | IGOV On 07-August-14    |        |              | Index Future       | 208.77    | 208.5120                      | 208.7740  | 208.5120                        | 90.00         |
| 04/04/2014 | IGOV On 06-November-14  |        |              | Index Future       | 211.99    | 211.7270                      | 211.9890  | 211.7270                        | 0.00          |
| 04/04/2014 | ILBI On 08-May-14       |        |              | Index Future       | 557.69    | 557.1050                      | 557.6910  | 557.1050                        | 0.00          |
| 04/04/2014 | ILBI On 07-August-14    |        |              | Index Future       | 565.73    | 565.1330                      | 565.7270  | 565.1330                        | 210.00        |
| 04/04/2014 | J157 On 15-September-15 |        |              | Interest Rate Swap | 8.82      | (0.0200)                      | 8.8220    | (0.0200)                        | 0.00          |
| 04/04/2014 | J186 On 21-December-26  |        |              | Interest Rate Swap | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 04/04/2014 | J201 On 22-December-14  |        |              | Interest Rate Swap | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 04/04/2014 | J203 On 15-September-17 |        |              | Interest Rate Swap | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 04/04/2014 | J204 On 21-December-18  |        |              | Interest Rate Swap | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2014 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 04/04/2014 | JBAF On 16-April-14     |        |              | Jibar Tradeable Future | 5.74      | 94.2600                       | 5.7400    | 94.2600                         | 0.00          |
| 04/04/2014 | JBAF On 21-May-14       |        |              | Jibar Tradeable Future | 5.79      | 94.1900                       | 5.7900    | 94.1900                         | 2,000.00      |
| 04/04/2014 | JBAF On 18-June-14      |        |              | Jibar Tradeable Future | 5.99      | 93.9400                       | 5.9900    | 93.9400                         | 2,000.00      |
| 04/04/2014 | JBAF On 16-July-14      |        |              | Jibar Tradeable Future | 6.04      | 93.8700                       | 6.0400    | 93.8700                         | 1,500.00      |
| 04/04/2014 | JBAF On 20-August-14    |        |              | Jibar Tradeable Future | 6.24      | 93.6800                       | 6.2400    | 93.6800                         | 700.00        |
| 04/04/2014 | JBAF On 17-September-14 |        |              | Jibar Tradeable Future | 6.30      | 93.6100                       | 6.3000    | 93.6100                         | 1,000.00      |
| 04/04/2014 | JBAF On 17-December-14  |        |              | Jibar Tradeable Future | 6.73      | 93.1700                       | 6.7300    | 93.1700                         | 0.00          |
| 04/04/2014 | JBAF On 18-March-15     |        |              | Jibar Tradeable Future | 7.05      | 92.8300                       | 7.0500    | 92.8300                         | 2,850.00      |
| 04/04/2014 | JBAF On 17-June-15      |        |              | Jibar Tradeable Future | 7.32      | 92.5500                       | 7.3200    | 92.5500                         | 5,000.00      |
| 04/04/2014 | JBAF On 16-September-15 |        |              | Jibar Tradeable Future | 7.54      | 92.3500                       | 7.5400    | 92.3500                         | 0.00          |
| 04/04/2014 | JBAF On 15-December-15  |        |              | Jibar Tradeable Future | 7.72      | 92.1700                       | 7.7200    | 92.1700                         | 0.00          |
| 04/04/2014 | JBAF On 16-March-16     |        |              | Jibar Tradeable Future | 7.90      | 91.9900                       | 7.9000    | 91.9900                         | 0.00          |
| 04/04/2014 | R023 On 08-May-14       |        |              | Bond Future            | 8.32      | 97.3359                       | 8.3184    | 97.3359                         | 12,906.00     |
| 04/04/2014 | R023 On 08-May-14       | 7.60   | Call         | Bond Future            | 87        | 0                             | 87        | 0                               | 0.00          |
| 04/04/2014 | R023 On 08-May-14       | 7.61   | Call         | Bond Future            | 92        | 0                             | 92        | 0                               | 0.00          |
| 04/04/2014 | R023 On 08-May-14       | 7.59   | Call         | Bond Future            | 83        | 0                             | 83        | 0                               | 0.00          |
| 04/04/2014 | R023 On 08-May-14       | 7.61   | Put          | Bond Future            | 4477      | 5                             | 4477      | 5                               | 0.00          |
| 04/04/2014 | R023 On 08-May-14       | 7.60   | Put          | Bond Future            | 4536      | 5                             | 4536      | 5                               | 0.00          |
| 04/04/2014 | R023 On 08-May-14       | 7.59   | Put          | Bond Future            | 4596      | 5                             | 4596      | 5                               | 0.00          |
| 04/04/2014 | R023 On 07-August-14    |        |              | Bond Future            | 8.41      | 98.6429                       | 8.4148    | 98.6429                         | 0.00          |
| 04/04/2014 | R023 On 07-August-14    | 8.49   | Call         | Bond Future            | 2549      | 2                             | 2549      | 2                               | 0.00          |
| 04/04/2014 | R023 On 07-August-14    | 8.51   | Call         | Bond Future            | 2612      | 2                             | 2612      | 2                               | 0.00          |
| 04/04/2014 | R023 On 07-August-14    | 8.50   | Call         | Bond Future            | 2580      | 2                             | 2580      | 2                               | 0.00          |
| 04/04/2014 | R023 On 07-August-14    | 8.51   | Put          | Bond Future            | 2056      | 2                             | 2056      | 2                               | 0.00          |
| 04/04/2014 | R023 On 07-August-14    | 8.49   | Put          | Bond Future            | 2110      | 2                             | 2110      | 2                               | 0.00          |
| 04/04/2014 | R023 On 07-August-14    | 8.50   | Put          | Bond Future            | 2082      | 2                             | 2082      | 2                               | 0.00          |
| 04/04/2014 | R023 On 06-November-14  |        |              | Bond Future            | 8.51      | 96.2328                       | 8.5086    | 96.2328                         | 0.00          |
| 04/04/2014 | R023 On 06-November-14  | 8.60   | Call         | Bond Future            | 3388      | 3                             | 3388      | 3                               | 0.00          |
| 04/04/2014 | R023 On 06-November-14  | 8.61   | Call         | Bond Future            | 3419      | 3                             | 3419      | 3                               | 0.00          |
| 04/04/2014 | R023 On 06-November-14  | 8.59   | Call         | Bond Future            | 3358      | 3                             | 3358      | 3                               | 0.00          |
| 04/04/2014 | R023 On 06-November-14  | 8.60   | Put          | Bond Future            | 2869      | 3                             | 2869      | 3                               | 0.00          |
| 04/04/2014 | R023 On 06-November-14  | 8.61   | Put          | Bond Future            | 2843      | 3                             | 2843      | 3                               | 0.00          |
| 04/04/2014 | R023 On 06-November-14  | 8.59   | Put          | Bond Future            | 2895      | 3                             | 2895      | 3                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2014 | R157 On 08-May-14      |        |              | Bond Future | 6.81      | 110.4861                      | 6.8052    | 110.4861                        | 22,838.00     |
| 04/04/2014 | R157 On 08-May-14      | 5.21   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R157 On 08-May-14      | 5.20   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R157 On 08-May-14      | 5.19   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R157 On 08-May-14      | 5.20   | Put          | Bond Future | 2178      | 2                             | 2178      | 2                               | 0.00          |
| 04/04/2014 | R157 On 08-May-14      | 5.19   | Put          | Bond Future | 2192      | 2                             | 2192      | 2                               | 0.00          |
| 04/04/2014 | R157 On 08-May-14      | 5.21   | Put          | Bond Future | 2164      | 2                             | 2164      | 2                               | 0.00          |
| 04/04/2014 | R157 On 07-August-14   |        |              | Bond Future | 7.02      | 112.0969                      | 7.0195    | 112.0969                        | 12,800.00     |
| 04/04/2014 | R157 On 07-August-14   | 6.74   | Call         | Bond Future | 235       | 0                             | 235       | 0                               | 0.00          |
| 04/04/2014 | R157 On 07-August-14   | 6.75   | Call         | Bond Future | 239       | 0                             | 239       | 0                               | 0.00          |
| 04/04/2014 | R157 On 07-August-14   | 6.76   | Call         | Bond Future | 243       | 0                             | 243       | 0                               | 0.00          |
| 04/04/2014 | R157 On 07-August-14   | 6.74   | Put          | Bond Future | 539       | 1                             | 539       | 1                               | 0.00          |
| 04/04/2014 | R157 On 07-August-14   | 6.75   | Put          | Bond Future | 533       | 1                             | 533       | 1                               | 0.00          |
| 04/04/2014 | R157 On 07-August-14   | 6.76   | Put          | Bond Future | 526       | 1                             | 526       | 1                               | 0.00          |
| 04/04/2014 | R157 On 06-November-14 |        |              | Bond Future | 7.29      | 106.9989                      | 7.2877    | 106.9989                        | 0.00          |
| 04/04/2014 | R157 On 06-November-14 | 6.20   | Call         | Bond Future | 97        | 0                             | 97        | 0                               | 0.00          |
| 04/04/2014 | R157 On 06-November-14 | 6.19   | Call         | Bond Future | 96        | 0                             | 96        | 0                               | 0.00          |
| 04/04/2014 | R157 On 06-November-14 | 6.21   | Call         | Bond Future | 99        | 0                             | 99        | 0                               | 0.00          |
| 04/04/2014 | R157 On 06-November-14 | 6.21   | Put          | Bond Future | 1009      | 1                             | 1009      | 1                               | 0.00          |
| 04/04/2014 | R157 On 06-November-14 | 6.19   | Put          | Bond Future | 1023      | 1                             | 1023      | 1                               | 0.00          |
| 04/04/2014 | R157 On 06-November-14 | 6.20   | Put          | Bond Future | 1016      | 1                             | 1016      | 1                               | 0.00          |
| 04/04/2014 | R186 On 08-May-14      |        |              | Bond Future | 8.43      | 118.9889                      | 8.4257    | 118.9889                        | 51,819.00     |
| 04/04/2014 | R186 On 08-May-14      | 9.10   | Call         | Bond Future | 5738      | 5                             | 5738      | 5                               | 0.00          |
| 04/04/2014 | R186 On 08-May-14      | 8.40   | Call         | Bond Future | 1564      | 1                             | 1564      | 1                               | 1,000.00      |
| 04/04/2014 | R186 On 08-May-14      | 7.10   | Call         | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 04/04/2014 | R186 On 08-May-14      | 7.11   | Call         | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 04/04/2014 | R186 On 08-May-14      | 8.50   | Call         | Bond Future | 2003      | 1                             | 2003      | 1                               | 900.00        |
| 04/04/2014 | R186 On 08-May-14      | 9.75   | Call         | Bond Future | 10557     | 10                            | 10557     | 10                              | 0.00          |
| 04/04/2014 | R186 On 08-May-14      | 7.09   | Call         | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 04/04/2014 | R186 On 08-May-14      | 8.80   | Call         | Bond Future | 3687      | 3                             | 3687      | 3                               | 0.00          |
| 04/04/2014 | R186 On 08-May-14      | 8.25   | Call         | Bond Future | 1029      | 1                             | 1029      | 1                               | 10,000.00     |
| 04/04/2014 | R186 On 08-May-14      | 9.25   | Call         | Bond Future | 6834      | 6                             | 6834      | 6                               | 0.00          |
| 04/04/2014 | R186 On 08-May-14      | 9.00   | Call         | Bond Future | 5027      | 4                             | 5027      | 4                               | 0.00          |
| 04/04/2014 | R186 On 08-May-14      | 7.50   | Call         | Bond Future | 43        | 0                             | 43        | 0                               | 1,933.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2014 | R186 On 08-May-14      | 8.75   | Call         | Bond Future | 3375      | 3                             | 3375      | 3                               | 6,000.00      |
| 04/04/2014 | R186 On 08-May-14      | 8.50   | Put          | Bond Future | 1373      | 2                             | 1373      | 2                               | 1,933.00      |
| 04/04/2014 | R186 On 08-May-14      | 7.11   | Put          | Bond Future | 12004     | 13                            | 12004     | 13                              | 0.00          |
| 04/04/2014 | R186 On 08-May-14      | 8.40   | Put          | Bond Future | 1784      | 2                             | 1784      | 2                               | 0.00          |
| 04/04/2014 | R186 On 08-May-14      | 7.10   | Put          | Bond Future | 12102     | 13                            | 12102     | 13                              | 0.00          |
| 04/04/2014 | R186 On 08-May-14      | 9.10   | Put          | Bond Future | 190       | 0                             | 190       | 0                               | 1,500.00      |
| 04/04/2014 | R186 On 08-May-14      | 9.00   | Put          | Bond Future | 278       | 0                             | 278       | 0                               | 400.00        |
| 04/04/2014 | R186 On 08-May-14      | 7.50   | Put          | Bond Future | 8314      | 9                             | 8314      | 9                               | 0.00          |
| 04/04/2014 | R186 On 08-May-14      | 8.25   | Put          | Bond Future | 2539      | 3                             | 2539      | 3                               | 0.00          |
| 04/04/2014 | R186 On 08-May-14      | 8.75   | Put          | Bond Future | 659       | 1                             | 659       | 1                               | 0.00          |
| 04/04/2014 | R186 On 08-May-14      | 7.09   | Put          | Bond Future | 12199     | 13                            | 12199     | 13                              | 0.00          |
| 04/04/2014 | R186 On 08-May-14      | 8.80   | Put          | Bond Future | 560       | 1                             | 560       | 1                               | 900.00        |
| 04/04/2014 | R186 On 08-May-14      | 9.25   | Put          | Bond Future | 103       | 0                             | 103       | 0                               | 10,000.00     |
| 04/04/2014 | R186 On 08-May-14      | 9.75   | Put          | Bond Future | 9         | 0                             | 9         | 0                               | 6,000.00      |
| 04/04/2014 | R186 On 07-August-14   |        |              | Bond Future | 8.51      | 115.4304                      | 8.5125    | 115.4304                        | 100.00        |
| 04/04/2014 | R186 On 07-August-14   | 8.29   | Call         | Bond Future | 2422      | 2                             | 2422      | 2                               | 0.00          |
| 04/04/2014 | R186 On 07-August-14   | 8.31   | Call         | Bond Future | 2491      | 2                             | 2491      | 2                               | 0.00          |
| 04/04/2014 | R186 On 07-August-14   | 8.30   | Call         | Bond Future | 2457      | 2                             | 2457      | 2                               | 0.00          |
| 04/04/2014 | R186 On 07-August-14   | 8.92   | Call         | Bond Future | 5209      | 5                             | 5209      | 5                               | 0.00          |
| 04/04/2014 | R186 On 07-August-14   | 8.31   | Put          | Bond Future | 4196      | 5                             | 4196      | 5                               | 0.00          |
| 04/04/2014 | R186 On 07-August-14   | 8.29   | Put          | Bond Future | 4297      | 5                             | 4297      | 5                               | 0.00          |
| 04/04/2014 | R186 On 07-August-14   | 8.30   | Put          | Bond Future | 4247      | 5                             | 4247      | 5                               | 0.00          |
| 04/04/2014 | R186 On 07-August-14   | 8.92   | Put          | Bond Future | 1882      | 2                             | 1882      | 2                               | 840.00        |
| 04/04/2014 | R186 On 06-November-14 |        |              | Bond Future | 8.59      | 117.1976                      | 8.5929    | 117.1976                        | 0.00          |
| 04/04/2014 | R186 On 06-November-14 | 9.17   | Call         | Bond Future | 7124      | 6                             | 7124      | 6                               | 0.00          |
| 04/04/2014 | R186 On 06-November-14 | 8.14   | Call         | Bond Future | 2810      | 2                             | 2810      | 2                               | 0.00          |
| 04/04/2014 | R186 On 06-November-14 | 8.16   | Call         | Bond Future | 2872      | 2                             | 2872      | 2                               | 0.00          |
| 04/04/2014 | R186 On 06-November-14 | 8.15   | Call         | Bond Future | 2841      | 2                             | 2841      | 2                               | 0.00          |
| 04/04/2014 | R186 On 06-November-14 | 8.15   | Put          | Bond Future | 6535      | 7                             | 6535      | 7                               | 0.00          |
| 04/04/2014 | R186 On 06-November-14 | 8.14   | Put          | Bond Future | 6589      | 7                             | 6589      | 7                               | 0.00          |
| 04/04/2014 | R186 On 06-November-14 | 8.16   | Put          | Bond Future | 6480      | 7                             | 6480      | 7                               | 0.00          |
| 04/04/2014 | R186 On 06-November-14 | 9.17   | Put          | Bond Future | 2548      | 3                             | 2548      | 3                               | 2,010.00      |
| 04/04/2014 | R197 On 08-May-14      |        |              | Bond Future | 280.28    | 280.2492                      | 280.2816  | 280.2492                        | 1,912.00      |
| 04/04/2014 | R197 On 08-May-14      | 250.01 | Call         | Bond Future | 30272     | 30                            | 30272     | 30                              | 0.00          |

| Date       | Contract Details     | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2014 | R197 On 08-May-14    | 249.99 | Call         | Bond Future | 30292     | 30                            | 30292     | 30                              | 0.00          |
| 04/04/2014 | R197 On 08-May-14    | 250.00 | Call         | Bond Future | 30282     | 30                            | 30282     | 30                              | 0.00          |
| 04/04/2014 | R197 On 08-May-14    | 249.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R197 On 08-May-14    | 250.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R197 On 08-May-14    | 250.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R197 On 07-August-14 |        |              | Bond Future | 278.58    | 278.5497                      | 278.5813  | 278.5497                        | 0.00          |
| 04/04/2014 | R197 On 07-August-14 | 270.00 | Call         | Bond Future | 8581      | 9                             | 8581      | 9                               | 0.00          |
| 04/04/2014 | R197 On 07-August-14 | 269.99 | Call         | Bond Future | 8591      | 9                             | 8591      | 9                               | 0.00          |
| 04/04/2014 | R197 On 07-August-14 | 270.01 | Call         | Bond Future | 8571      | 9                             | 8571      | 9                               | 0.00          |
| 04/04/2014 | R197 On 07-August-14 | 270.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R197 On 07-August-14 | 270.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R197 On 07-August-14 | 269.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R201 On 08-May-14    |        |              | Bond Future | 6.35      | 104.7928                      | 6.3512    | 104.7928                        | 0.00          |
| 04/04/2014 | R201 On 08-May-14    | 4.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R201 On 08-May-14    | 4.74   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R201 On 08-May-14    | 4.76   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R201 On 08-May-14    | 4.74   | Put          | Bond Future | 968       | 1                             | 968       | 1                               | 0.00          |
| 04/04/2014 | R201 On 08-May-14    | 4.76   | Put          | Bond Future | 956       | 1                             | 956       | 1                               | 0.00          |
| 04/04/2014 | R201 On 08-May-14    | 4.75   | Put          | Bond Future | 962       | 1                             | 962       | 1                               | 0.00          |
| 04/04/2014 | R201 On 07-August-14 |        |              | Bond Future | 6.63      | 101.9095                      | 6.6283    | 101.9095                        | 0.00          |
| 04/04/2014 | R201 On 07-August-14 | 5.31   | Call         | Bond Future | 73        | 0                             | 73        | 0                               | 0.00          |
| 04/04/2014 | R201 On 07-August-14 | 5.29   | Call         | Bond Future | 71        | 0                             | 71        | 0                               | 0.00          |
| 04/04/2014 | R201 On 07-August-14 | 5.30   | Call         | Bond Future | 72        | 0                             | 72        | 0                               | 0.00          |
| 04/04/2014 | R201 On 07-August-14 | 5.29   | Put          | Bond Future | 552       | 1                             | 552       | 1                               | 0.00          |
| 04/04/2014 | R201 On 07-August-14 | 5.30   | Put          | Bond Future | 549       | 1                             | 549       | 1                               | 0.00          |
| 04/04/2014 | R201 On 07-August-14 | 5.31   | Put          | Bond Future | 546       | 1                             | 546       | 1                               | 0.00          |
| 04/04/2014 | R202 On 08-May-14    |        |              | Bond Future | 218.82    | 218.4719                      | 218.8216  | 218.4719                        | 44,663.00     |
| 04/04/2014 | R202 On 08-May-14    | 215.01 | Call         | Bond Future | 5145      | 5                             | 5145      | 5                               | 0.00          |
| 04/04/2014 | R202 On 08-May-14    | 215.00 | Call         | Bond Future | 5152      | 5                             | 5152      | 5                               | 0.00          |
| 04/04/2014 | R202 On 08-May-14    | 214.99 | Call         | Bond Future | 5159      | 5                             | 5159      | 5                               | 0.00          |
| 04/04/2014 | R202 On 08-May-14    | 215.00 | Put          | Bond Future | 1330      | 1                             | 1330      | 1                               | 0.00          |
| 04/04/2014 | R202 On 08-May-14    | 215.01 | Put          | Bond Future | 1333      | 1                             | 1333      | 1                               | 0.00          |
| 04/04/2014 | R202 On 08-May-14    | 214.99 | Put          | Bond Future | 1327      | 1                             | 1327      | 1                               | 0.00          |
| 04/04/2014 | R202 On 07-August-14 |        |              | Bond Future | 218.95    | 218.5927                      | 218.9467  | 218.5927                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2014 | R202 On 07-August-14   | 207.99 | Call         | Bond Future | 12489     | 12                            | 12489     | 12                              | 0.00          |
| 04/04/2014 | R202 On 07-August-14   | 208.00 | Call         | Bond Future | 12481     | 12                            | 12481     | 12                              | 0.00          |
| 04/04/2014 | R202 On 07-August-14   | 208.01 | Call         | Bond Future | 12473     | 12                            | 12473     | 12                              | 0.00          |
| 04/04/2014 | R202 On 07-August-14   | 208.00 | Put          | Bond Future | 1535      | 2                             | 1535      | 2                               | 0.00          |
| 04/04/2014 | R202 On 07-August-14   | 208.01 | Put          | Bond Future | 1537      | 2                             | 1537      | 2                               | 0.00          |
| 04/04/2014 | R202 On 07-August-14   | 207.99 | Put          | Bond Future | 1533      | 2                             | 1533      | 2                               | 0.00          |
| 04/04/2014 | R203 On 08-May-14      |        |              | Bond Future | 7.62      | 102.9152                      | 7.6151    | 102.9152                        | 16,949.00     |
| 04/04/2014 | R203 On 08-May-14      | 5.74   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R203 On 08-May-14      | 5.76   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R203 On 08-May-14      | 6.84   | Call         | Bond Future | 31        | 0                             | 31        | 0                               | 29.00         |
| 04/04/2014 | R203 On 08-May-14      | 5.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R203 On 08-May-14      | 7.40   | Call         | Bond Future | 306       | 0                             | 306       | 0                               | 16.00         |
| 04/04/2014 | R203 On 08-May-14      | 5.74   | Put          | Bond Future | 5693      | 6                             | 5693      | 6                               | 0.00          |
| 04/04/2014 | R203 On 08-May-14      | 7.40   | Put          | Bond Future | 940       | 1                             | 940       | 1                               | 0.00          |
| 04/04/2014 | R203 On 08-May-14      | 5.76   | Put          | Bond Future | 5630      | 6                             | 5630      | 6                               | 0.00          |
| 04/04/2014 | R203 On 08-May-14      | 6.84   | Put          | Bond Future | 2338      | 3                             | 2338      | 3                               | 0.00          |
| 04/04/2014 | R203 On 08-May-14      | 5.75   | Put          | Bond Future | 5662      | 6                             | 5662      | 6                               | 0.00          |
| 04/04/2014 | R203 On 07-August-14   |        |              | Bond Future | 7.77      | 104.4156                      | 7.7690    | 104.4156                        | 0.00          |
| 04/04/2014 | R203 On 07-August-14   | 7.31   | Call         | Bond Future | 510       | 0                             | 510       | 0                               | 0.00          |
| 04/04/2014 | R203 On 07-August-14   | 7.30   | Call         | Bond Future | 501       | 0                             | 501       | 0                               | 0.00          |
| 04/04/2014 | R203 On 07-August-14   | 7.29   | Call         | Bond Future | 493       | 0                             | 493       | 0                               | 0.00          |
| 04/04/2014 | R203 On 07-August-14   | 6.84   | Call         | Bond Future | 206       | 0                             | 206       | 0                               | 46.00         |
| 04/04/2014 | R203 On 07-August-14   | 7.30   | Put          | Bond Future | 1790      | 2                             | 1790      | 2                               | 0.00          |
| 04/04/2014 | R203 On 07-August-14   | 7.31   | Put          | Bond Future | 1771      | 2                             | 1771      | 2                               | 0.00          |
| 04/04/2014 | R203 On 07-August-14   | 7.29   | Put          | Bond Future | 1809      | 2                             | 1809      | 2                               | 0.00          |
| 04/04/2014 | R203 On 07-August-14   | 6.84   | Put          | Bond Future | 2779      | 3                             | 2779      | 3                               | 0.00          |
| 04/04/2014 | R203 On 06-November-14 |        |              | Bond Future | 7.93      | 101.8497                      | 7.9282    | 101.8497                        | 0.00          |
| 04/04/2014 | R203 On 06-November-14 | 6.98   | Call         | Bond Future | 440       | 0                             | 440       | 0                               | 14.00         |
| 04/04/2014 | R203 On 06-November-14 | 6.84   | Call         | Bond Future | 363       | 0                             | 363       | 0                               | 45.00         |
| 04/04/2014 | R203 On 06-November-14 | 6.86   | Call         | Bond Future | 374       | 0                             | 374       | 0                               | 0.00          |
| 04/04/2014 | R203 On 06-November-14 | 6.85   | Call         | Bond Future | 368       | 0                             | 368       | 0                               | 0.00          |
| 04/04/2014 | R203 On 06-November-14 | 6.98   | Put          | Bond Future | 2861      | 3                             | 2861      | 3                               | 0.00          |
| 04/04/2014 | R203 On 06-November-14 | 6.84   | Put          | Bond Future | 3148      | 3                             | 3148      | 3                               | 0.00          |
| 04/04/2014 | R203 On 06-November-14 | 6.86   | Put          | Bond Future | 3106      | 3                             | 3106      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2014 | R203 On 06-November-14 | 6.85   | Put          | Bond Future | 3127      | 3                             | 3127      | 3                               | 0.00          |
| 04/04/2014 | R203 On 05-February-15 |        |              | Bond Future | 8.10      | 103.4676                      | 8.0989    | 103.4676                        | 0.00          |
| 04/04/2014 | R203 On 05-February-15 | 7.69   | Call         | Bond Future | 1073      | 1                             | 1073      | 1                               | 55.00         |
| 04/04/2014 | R203 On 05-February-15 | 8.35   | Call         | Bond Future | 1834      | 2                             | 1834      | 2                               | 0.00          |
| 04/04/2014 | R203 On 05-February-15 | 8.34   | Call         | Bond Future | 1820      | 2                             | 1820      | 2                               | 0.00          |
| 04/04/2014 | R203 On 05-February-15 | 8.36   | Call         | Bond Future | 1847      | 2                             | 1847      | 2                               | 0.00          |
| 04/04/2014 | R203 On 05-February-15 | 8.35   | Put          | Bond Future | 1258      | 1                             | 1258      | 1                               | 0.00          |
| 04/04/2014 | R203 On 05-February-15 | 8.36   | Put          | Bond Future | 1248      | 1                             | 1248      | 1                               | 0.00          |
| 04/04/2014 | R203 On 05-February-15 | 7.69   | Put          | Bond Future | 2020      | 2                             | 2020      | 2                               | 0.00          |
| 04/04/2014 | R203 On 05-February-15 | 8.34   | Put          | Bond Future | 1267      | 1                             | 1267      | 1                               | 0.00          |
| 04/04/2014 | R204 On 08-May-14      |        |              | Bond Future | 7.85      | 103.3840                      | 7.8545    | 103.3840                        | 31,046.00     |
| 04/04/2014 | R204 On 08-May-14      | 6.05   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R204 On 08-May-14      | 6.04   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R204 On 08-May-14      | 6.06   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R204 On 08-May-14      | 6.04   | Put          | Bond Future | 7231      | 8                             | 7231      | 8                               | 0.00          |
| 04/04/2014 | R204 On 08-May-14      | 6.06   | Put          | Bond Future | 7147      | 7                             | 7147      | 7                               | 0.00          |
| 04/04/2014 | R204 On 08-May-14      | 6.05   | Put          | Bond Future | 7189      | 7                             | 7189      | 7                               | 0.00          |
| 04/04/2014 | R204 On 07-August-14   |        |              | Bond Future | 7.99      | 100.8583                      | 7.9887    | 100.8583                        | 300.00        |
| 04/04/2014 | R204 On 07-August-14   | 7.78   | Call         | Bond Future | 1027      | 1                             | 1027      | 1                               | 0.00          |
| 04/04/2014 | R204 On 07-August-14   | 7.46   | Call         | Bond Future | 617       | 1                             | 617       | 1                               | 0.00          |
| 04/04/2014 | R204 On 07-August-14   | 7.44   | Call         | Bond Future | 596       | 1                             | 596       | 1                               | 0.00          |
| 04/04/2014 | R204 On 07-August-14   | 7.45   | Call         | Bond Future | 607       | 1                             | 607       | 1                               | 0.00          |
| 04/04/2014 | R204 On 07-August-14   | 7.78   | Put          | Bond Future | 1787      | 2                             | 1787      | 2                               | 530.00        |
| 04/04/2014 | R204 On 07-August-14   | 7.44   | Put          | Bond Future | 2609      | 3                             | 2609      | 3                               | 0.00          |
| 04/04/2014 | R204 On 07-August-14   | 7.46   | Put          | Bond Future | 2556      | 3                             | 2556      | 3                               | 0.00          |
| 04/04/2014 | R204 On 07-August-14   | 7.45   | Put          | Bond Future | 2582      | 3                             | 2582      | 3                               | 0.00          |
| 04/04/2014 | R204 On 06-November-14 |        |              | Bond Future | 8.12      | 102.4024                      | 8.1175    | 102.4024                        | 0.00          |
| 04/04/2014 | R204 On 06-November-14 | 7.00   | Call         | Bond Future | 487       | 0                             | 487       | 0                               | 0.00          |
| 04/04/2014 | R204 On 06-November-14 | 7.01   | Call         | Bond Future | 494       | 0                             | 494       | 0                               | 0.00          |
| 04/04/2014 | R204 On 06-November-14 | 7.99   | Call         | Bond Future | 1608      | 1                             | 1608      | 1                               | 0.00          |
| 04/04/2014 | R204 On 06-November-14 | 6.99   | Call         | Bond Future | 480       | 0                             | 480       | 0                               | 0.00          |
| 04/04/2014 | R204 On 06-November-14 | 7.00   | Put          | Bond Future | 4410      | 5                             | 4410      | 5                               | 0.00          |
| 04/04/2014 | R204 On 06-November-14 | 7.99   | Put          | Bond Future | 2046      | 2                             | 2046      | 2                               | 1,270.00      |
| 04/04/2014 | R204 On 06-November-14 | 7.01   | Put          | Bond Future | 4381      | 5                             | 4381      | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2014 | R204 On 06-November-14 | 6.99   | Put          | Bond Future | 4440      | 5                             | 4440      | 5                               | 0.00          |
| 04/04/2014 | R207 On 08-May-14      |        |              | Bond Future | 8.08      | 98.1723                       | 8.0808    | 98.1723                         | 20,248.00     |
| 04/04/2014 | R207 On 08-May-14      | 6.20   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R207 On 08-May-14      | 6.21   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R207 On 08-May-14      | 6.19   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R207 On 08-May-14      | 6.20   | Put          | Bond Future | 8685      | 9                             | 8685      | 9                               | 0.00          |
| 04/04/2014 | R207 On 08-May-14      | 6.19   | Put          | Bond Future | 8733      | 9                             | 8733      | 9                               | 0.00          |
| 04/04/2014 | R207 On 08-May-14      | 6.21   | Put          | Bond Future | 8636      | 9                             | 8636      | 9                               | 0.00          |
| 04/04/2014 | R207 On 07-August-14   |        |              | Bond Future | 8.21      | 95.9624                       | 8.2066    | 95.9624                         | 100.00        |
| 04/04/2014 | R207 On 07-August-14   | 7.69   | Call         | Bond Future | 776       | 1                             | 776       | 1                               | 0.00          |
| 04/04/2014 | R207 On 07-August-14   | 7.70   | Call         | Bond Future | 789       | 1                             | 789       | 1                               | 0.00          |
| 04/04/2014 | R207 On 07-August-14   | 7.71   | Call         | Bond Future | 802       | 1                             | 802       | 1                               | 0.00          |
| 04/04/2014 | R207 On 07-August-14   | 7.70   | Put          | Bond Future | 2946      | 3                             | 2946      | 3                               | 0.00          |
| 04/04/2014 | R207 On 07-August-14   | 7.69   | Put          | Bond Future | 2976      | 3                             | 2976      | 3                               | 0.00          |
| 04/04/2014 | R207 On 07-August-14   | 7.71   | Put          | Bond Future | 2916      | 3                             | 2916      | 3                               | 0.00          |
| 04/04/2014 | R207 On 06-November-14 |        |              | Bond Future | 8.32      | 97.4318                       | 8.3211    | 97.4318                         | 0.00          |
| 04/04/2014 | R207 On 06-November-14 | 7.34   | Call         | Bond Future | 738       | 1                             | 738       | 1                               | 0.00          |
| 04/04/2014 | R207 On 06-November-14 | 7.36   | Call         | Bond Future | 758       | 1                             | 758       | 1                               | 0.00          |
| 04/04/2014 | R207 On 06-November-14 | 7.35   | Call         | Bond Future | 748       | 1                             | 748       | 1                               | 0.00          |
| 04/04/2014 | R207 On 06-November-14 | 7.34   | Put          | Bond Future | 4790      | 5                             | 4790      | 5                               | 0.00          |
| 04/04/2014 | R207 On 06-November-14 | 7.35   | Put          | Bond Future | 4758      | 5                             | 4758      | 5                               | 0.00          |
| 04/04/2014 | R207 On 06-November-14 | 7.36   | Put          | Bond Future | 4725      | 5                             | 4725      | 5                               | 0.00          |
| 04/04/2014 | R208 On 08-May-14      |        |              | Bond Future | 8.20      | 92.7454                       | 8.1981    | 92.7454                         | 11,721.00     |
| 04/04/2014 | R208 On 08-May-14      | 6.29   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R208 On 08-May-14      | 6.31   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R208 On 08-May-14      | 6.30   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R208 On 08-May-14      | 6.29   | Put          | Bond Future | 10044     | 11                            | 10044     | 11                              | 0.00          |
| 04/04/2014 | R208 On 08-May-14      | 6.31   | Put          | Bond Future | 9932      | 10                            | 9932      | 10                              | 0.00          |
| 04/04/2014 | R208 On 08-May-14      | 6.30   | Put          | Bond Future | 9988      | 11                            | 9988      | 11                              | 0.00          |
| 04/04/2014 | R208 On 07-August-14   |        |              | Bond Future | 8.31      | 94.0975                       | 8.3071    | 94.0975                         | 100.00        |
| 04/04/2014 | R208 On 07-August-14   | 7.80   | Call         | Bond Future | 923       | 1                             | 923       | 1                               | 0.00          |
| 04/04/2014 | R208 On 07-August-14   | 8.28   | Call         | Bond Future | 1837      | 2                             | 1837      | 2                               | 0.00          |
| 04/04/2014 | R208 On 07-August-14   | 7.79   | Call         | Bond Future | 908       | 1                             | 908       | 1                               | 0.00          |
| 04/04/2014 | R208 On 07-August-14   | 7.81   | Call         | Bond Future | 938       | 1                             | 938       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2014 | R208 On 07-August-14   | 8.28   | Put          | Bond Future | 1967      | 2                             | 1967      | 2                               | 630.00        |
| 04/04/2014 | R208 On 07-August-14   | 7.80   | Put          | Bond Future | 3385      | 4                             | 3385      | 4                               | 0.00          |
| 04/04/2014 | R208 On 07-August-14   | 7.81   | Put          | Bond Future | 3351      | 4                             | 3351      | 4                               | 0.00          |
| 04/04/2014 | R208 On 07-August-14   | 7.79   | Put          | Bond Future | 3420      | 4                             | 3420      | 4                               | 0.00          |
| 04/04/2014 | R208 On 06-November-14 |        |              | Bond Future | 8.41      | 92.1390                       | 8.4117    | 92.1390                         | 0.00          |
| 04/04/2014 | R208 On 06-November-14 | 7.44   | Call         | Bond Future | 855       | 1                             | 855       | 1                               | 0.00          |
| 04/04/2014 | R208 On 06-November-14 | 7.46   | Call         | Bond Future | 877       | 1                             | 877       | 1                               | 0.00          |
| 04/04/2014 | R208 On 06-November-14 | 7.45   | Call         | Bond Future | 866       | 1                             | 866       | 1                               | 0.00          |
| 04/04/2014 | R208 On 06-November-14 | 8.50   | Call         | Bond Future | 2714      | 2                             | 2714      | 2                               | 0.00          |
| 04/04/2014 | R208 On 06-November-14 | 7.45   | Put          | Bond Future | 5443      | 6                             | 5443      | 6                               | 0.00          |
| 04/04/2014 | R208 On 06-November-14 | 8.50   | Put          | Bond Future | 2308      | 3                             | 2308      | 3                               | 1,520.00      |
| 04/04/2014 | R208 On 06-November-14 | 7.44   | Put          | Bond Future | 5481      | 6                             | 5481      | 6                               | 0.00          |
| 04/04/2014 | R208 On 06-November-14 | 7.46   | Put          | Bond Future | 5405      | 6                             | 5405      | 6                               | 0.00          |
| 04/04/2014 | R209 On 08-May-14      |        |              | Bond Future | 8.93      | 74.2333                       | 8.9291    | 74.2333                         | 25,078.00     |
| 04/04/2014 | R209 On 08-May-14      | 9.63   | Call         | Bond Future | 5251      | 4                             | 5251      | 4                               | 0.00          |
| 04/04/2014 | R209 On 08-May-14      | 7.86   | Call         | Bond Future | 26        | 0                             | 26        | 0                               | 0.00          |
| 04/04/2014 | R209 On 08-May-14      | 7.85   | Call         | Bond Future | 25        | 0                             | 25        | 0                               | 0.00          |
| 04/04/2014 | R209 On 08-May-14      | 9.50   | Call         | Bond Future | 4469      | 4                             | 4469      | 4                               | 0.00          |
| 04/04/2014 | R209 On 08-May-14      | 7.84   | Call         | Bond Future | 23        | 0                             | 23        | 0                               | 0.00          |
| 04/04/2014 | R209 On 08-May-14      | 9.85   | Call         | Bond Future | 6613      | 6                             | 6613      | 6                               | 0.00          |
| 04/04/2014 | R209 On 08-May-14      | 8.50   | Call         | Bond Future | 469       | 0                             | 469       | 0                               | 640.00        |
| 04/04/2014 | R209 On 08-May-14      | 9.00   | Call         | Bond Future | 1886      | 1                             | 1886      | 1                               | 640.00        |
| 04/04/2014 | R209 On 08-May-14      | 9.75   | Call         | Bond Future | 5990      | 5                             | 5990      | 5                               | 0.00          |
| 04/04/2014 | R209 On 08-May-14      | 7.86   | Put          | Bond Future | 8903      | 10                            | 8903      | 10                              | 0.00          |
| 04/04/2014 | R209 On 08-May-14      | 7.84   | Put          | Bond Future | 9081      | 10                            | 9081      | 10                              | 0.00          |
| 04/04/2014 | R209 On 08-May-14      | 9.63   | Put          | Bond Future | 201       | 0                             | 201       | 0                               | 883.00        |
| 04/04/2014 | R209 On 08-May-14      | 7.85   | Put          | Bond Future | 8992      | 10                            | 8992      | 10                              | 0.00          |
| 04/04/2014 | R209 On 08-May-14      | 9.50   | Put          | Bond Future | 314       | 0                             | 314       | 0                               | 640.00        |
| 04/04/2014 | R209 On 08-May-14      | 9.00   | Put          | Bond Future | 1350      | 2                             | 1350      | 2                               | 0.00          |
| 04/04/2014 | R209 On 08-May-14      | 8.50   | Put          | Bond Future | 3849      | 5                             | 3849      | 5                               | 0.00          |
| 04/04/2014 | R209 On 08-May-14      | 9.75   | Put          | Bond Future | 130       | 0                             | 130       | 0                               | 7,262.00      |
| 04/04/2014 | R209 On 08-May-14      | 9.85   | Put          | Bond Future | 89        | 0                             | 89        | 0                               | 10,000.00     |
| 04/04/2014 | R209 On 07-August-14   |        |              | Bond Future | 9.00      | 75.3156                       | 9.0026    | 75.3156                         | 100.00        |
| 04/04/2014 | R209 On 07-August-14   | 9.05   | Call         | Bond Future | 3337      | 3                             | 3337      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2014 | R209 On 07-August-14   | 9.06   | Call         | Bond Future | 3375      | 3                             | 3375      | 3                               | 0.00          |
| 04/04/2014 | R209 On 07-August-14   | 9.04   | Call         | Bond Future | 3299      | 3                             | 3299      | 3                               | 0.00          |
| 04/04/2014 | R209 On 07-August-14   | 9.06   | Put          | Bond Future | 2946      | 3                             | 2946      | 3                               | 0.00          |
| 04/04/2014 | R209 On 07-August-14   | 9.04   | Put          | Bond Future | 3018      | 3                             | 3018      | 3                               | 0.00          |
| 04/04/2014 | R209 On 07-August-14   | 9.05   | Put          | Bond Future | 2982      | 3                             | 2982      | 3                               | 0.00          |
| 04/04/2014 | R209 On 06-November-14 |        |              | Bond Future | 9.07      | 73.3214                       | 9.0719    | 73.3214                         | 0.00          |
| 04/04/2014 | R209 On 06-November-14 | 8.99   | Call         | Bond Future | 3958      | 4                             | 3958      | 4                               | 0.00          |
| 04/04/2014 | R209 On 06-November-14 | 9.00   | Call         | Bond Future | 3993      | 4                             | 3993      | 4                               | 0.00          |
| 04/04/2014 | R209 On 06-November-14 | 9.01   | Call         | Bond Future | 4029      | 4                             | 4029      | 4                               | 0.00          |
| 04/04/2014 | R209 On 06-November-14 | 8.99   | Put          | Bond Future | 4569      | 5                             | 4569      | 5                               | 0.00          |
| 04/04/2014 | R209 On 06-November-14 | 9.01   | Put          | Bond Future | 4490      | 5                             | 4490      | 5                               | 0.00          |
| 04/04/2014 | R209 On 06-November-14 | 9.00   | Put          | Bond Future | 4529      | 5                             | 4529      | 5                               | 0.00          |
| 04/04/2014 | R210 On 08-May-14      |        |              | Bond Future | 163.61    | 163.5932                      | 163.6129  | 163.5932                        | 719.00        |
| 04/04/2014 | R210 On 08-May-14      | 160.00 | Call         | Bond Future | 3613      | 4                             | 3613      | 4                               | 0.00          |
| 04/04/2014 | R210 On 08-May-14      | 160.01 | Call         | Bond Future | 3603      | 4                             | 3603      | 4                               | 0.00          |
| 04/04/2014 | R210 On 08-May-14      | 159.99 | Call         | Bond Future | 3623      | 4                             | 3623      | 4                               | 0.00          |
| 04/04/2014 | R210 On 08-May-14      | 159.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R210 On 08-May-14      | 160.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R210 On 08-May-14      | 160.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R210 On 07-August-14   |        |              | Bond Future | 166.02    | 165.9985                      | 166.0176  | 165.9985                        | 0.00          |
| 04/04/2014 | R210 On 07-August-14   | 159.00 | Call         | Bond Future | 7018      | 7                             | 7018      | 7                               | 0.00          |
| 04/04/2014 | R210 On 07-August-14   | 159.01 | Call         | Bond Future | 7008      | 7                             | 7008      | 7                               | 0.00          |
| 04/04/2014 | R210 On 07-August-14   | 158.99 | Call         | Bond Future | 7028      | 7                             | 7028      | 7                               | 0.00          |
| 04/04/2014 | R210 On 07-August-14   | 159.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R210 On 07-August-14   | 159.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R210 On 07-August-14   | 158.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R211 On 08-May-14      |        |              | Bond Future | 127.66    | 127.6497                      | 127.6617  | 127.6497                        | 390.00        |
| 04/04/2014 | R211 On 08-May-14      | 129.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R211 On 08-May-14      | 130.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R211 On 08-May-14      | 130.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R211 On 08-May-14      | 130.00 | Put          | Bond Future | 2338      | 2                             | 2338      | 2                               | 0.00          |
| 04/04/2014 | R211 On 08-May-14      | 130.01 | Put          | Bond Future | 2348      | 2                             | 2348      | 2                               | 0.00          |
| 04/04/2014 | R211 On 08-May-14      | 129.99 | Put          | Bond Future | 2328      | 2                             | 2328      | 2                               | 0.00          |
| 04/04/2014 | R211 On 07-August-14   |        |              | Bond Future | 127.97    | 127.9621                      | 127.9737  | 127.9621                        | 0.00          |



| Date       | Contract Details     | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2014 | R211 On 07-August-14 | 128.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R211 On 07-August-14 | 128.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R211 On 07-August-14 | 127.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R211 On 07-August-14 | 128.00 | Put          | Bond Future | 26        | 0                             | 26        | 0                               | 0.00          |
| 04/04/2014 | R211 On 07-August-14 | 128.01 | Put          | Bond Future | 36        | 0                             | 36        | 0                               | 0.00          |
| 04/04/2014 | R211 On 07-August-14 | 127.99 | Put          | Bond Future | 16        | 0                             | 16        | 0                               | 0.00          |
| 04/04/2014 | R212 On 08-May-14    |        |              | Bond Future | 132.21    | 132.1455                      | 132.2070  | 132.1455                        | 21,797.00     |
| 04/04/2014 | R212 On 08-May-14    | 132.00 | Call         | Bond Future | 207       | 0                             | 207       | 0                               | 0.00          |
| 04/04/2014 | R212 On 08-May-14    | 132.01 | Call         | Bond Future | 197       | 0                             | 197       | 0                               | 0.00          |
| 04/04/2014 | R212 On 08-May-14    | 131.99 | Call         | Bond Future | 217       | 0                             | 217       | 0                               | 0.00          |
| 04/04/2014 | R212 On 08-May-14    | 132.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R212 On 08-May-14    | 132.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R212 On 08-May-14    | 131.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R212 On 07-August-14 |        |              | Bond Future | 132.43    | 132.3714                      | 132.4331  | 132.3714                        | 0.00          |
| 04/04/2014 | R212 On 07-August-14 | 128.99 | Call         | Bond Future | 3443      | 3                             | 3443      | 3                               | 0.00          |
| 04/04/2014 | R212 On 07-August-14 | 129.01 | Call         | Bond Future | 3423      | 3                             | 3423      | 3                               | 0.00          |
| 04/04/2014 | R212 On 07-August-14 | 129.00 | Call         | Bond Future | 3433      | 3                             | 3433      | 3                               | 0.00          |
| 04/04/2014 | R212 On 07-August-14 | 128.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R212 On 07-August-14 | 129.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R212 On 07-August-14 | 129.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R213 On 08-May-14    |        |              | Bond Future | 8.79      | 84.8843                       | 8.7910    | 84.8843                         | 21,707.00     |
| 04/04/2014 | R213 On 08-May-14    | 7.65   | Call         | Bond Future | 13        | 0                             | 13        | 0                               | 0.00          |
| 04/04/2014 | R213 On 08-May-14    | 7.64   | Call         | Bond Future | 12        | 0                             | 12        | 0                               | 0.00          |
| 04/04/2014 | R213 On 08-May-14    | 7.66   | Call         | Bond Future | 14        | 0                             | 14        | 0                               | 0.00          |
| 04/04/2014 | R213 On 08-May-14    | 7.65   | Put          | Bond Future | 9497      | 10                            | 9497      | 10                              | 0.00          |
| 04/04/2014 | R213 On 08-May-14    | 7.64   | Put          | Bond Future | 9586      | 11                            | 9586      | 11                              | 0.00          |
| 04/04/2014 | R213 On 08-May-14    | 7.66   | Put          | Bond Future | 9408      | 10                            | 9408      | 10                              | 0.00          |
| 04/04/2014 | R213 On 07-August-14 |        |              | Bond Future | 8.87      | 86.1219                       | 8.8690    | 86.1219                         | 0.00          |
| 04/04/2014 | R213 On 07-August-14 | 8.84   | Call         | Bond Future | 3011      | 3                             | 3011      | 3                               | 0.00          |
| 04/04/2014 | R213 On 07-August-14 | 8.86   | Call         | Bond Future | 3086      | 3                             | 3086      | 3                               | 0.00          |
| 04/04/2014 | R213 On 07-August-14 | 8.85   | Call         | Bond Future | 3048      | 3                             | 3048      | 3                               | 0.00          |
| 04/04/2014 | R213 On 07-August-14 | 8.85   | Put          | Bond Future | 3193      | 4                             | 3193      | 4                               | 0.00          |
| 04/04/2014 | R213 On 07-August-14 | 8.86   | Put          | Bond Future | 3155      | 4                             | 3155      | 4                               | 0.00          |
| 04/04/2014 | R213 On 07-August-14 | 8.84   | Put          | Bond Future | 3232      | 4                             | 3232      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2014 | R213 On 06-November-14 |        |              | Bond Future | 8.94      | 83.8982                       | 8.9441    | 83.8982                         | 0.00          |
| 04/04/2014 | R213 On 06-November-14 | 8.84   | Call         | Bond Future | 3830      | 3                             | 3830      | 3                               | 0.00          |
| 04/04/2014 | R213 On 06-November-14 | 8.86   | Call         | Bond Future | 3900      | 3                             | 3900      | 3                               | 0.00          |
| 04/04/2014 | R213 On 06-November-14 | 8.85   | Call         | Bond Future | 3865      | 3                             | 3865      | 3                               | 0.00          |
| 04/04/2014 | R213 On 06-November-14 | 8.85   | Put          | Bond Future | 4572      | 5                             | 4572      | 5                               | 0.00          |
| 04/04/2014 | R213 On 06-November-14 | 8.84   | Put          | Bond Future | 4613      | 5                             | 4613      | 5                               | 0.00          |
| 04/04/2014 | R213 On 06-November-14 | 8.86   | Put          | Bond Future | 4532      | 5                             | 4532      | 5                               | 0.00          |
| 04/04/2014 | R214 On 08-May-14      |        |              | Bond Future | 8.99      | 75.1897                       | 8.9934    | 75.1897                         | 5,055.00      |
| 04/04/2014 | R214 On 08-May-14      | 9.00   | Call         | Bond Future | 1675      | 1                             | 1675      | 1                               | 0.00          |
| 04/04/2014 | R214 On 08-May-14      | 8.99   | Call         | Bond Future | 1636      | 1                             | 1636      | 1                               | 0.00          |
| 04/04/2014 | R214 On 08-May-14      | 9.01   | Call         | Bond Future | 1716      | 1                             | 1716      | 1                               | 0.00          |
| 04/04/2014 | R214 On 08-May-14      | 9.00   | Put          | Bond Future | 1622      | 2                             | 1622      | 2                               | 0.00          |
| 04/04/2014 | R214 On 08-May-14      | 9.01   | Put          | Bond Future | 1584      | 2                             | 1584      | 2                               | 0.00          |
| 04/04/2014 | R214 On 08-May-14      | 8.99   | Put          | Bond Future | 1663      | 2                             | 1663      | 2                               | 0.00          |
| 04/04/2014 | R214 On 07-August-14   |        |              | Bond Future | 9.06      | 76.1927                       | 9.0650    | 76.1927                         | 0.00          |
| 04/04/2014 | R214 On 07-August-14   | 9.56   | Call         | Bond Future | 5464      | 5                             | 5464      | 5                               | 0.00          |
| 04/04/2014 | R214 On 07-August-14   | 9.54   | Call         | Bond Future | 5367      | 5                             | 5367      | 5                               | 0.00          |
| 04/04/2014 | R214 On 07-August-14   | 9.55   | Call         | Bond Future | 5416      | 5                             | 5416      | 5                               | 0.00          |
| 04/04/2014 | R214 On 07-August-14   | 9.56   | Put          | Bond Future | 1744      | 2                             | 1744      | 2                               | 0.00          |
| 04/04/2014 | R214 On 07-August-14   | 9.54   | Put          | Bond Future | 1792      | 2                             | 1792      | 2                               | 0.00          |
| 04/04/2014 | R214 On 07-August-14   | 9.55   | Put          | Bond Future | 1768      | 2                             | 1768      | 2                               | 0.00          |
| 04/04/2014 | R214 On 06-November-14 |        |              | Bond Future | 9.13      | 74.0719                       | 9.1337    | 74.0719                         | 0.00          |
| 04/04/2014 | R214 On 06-November-14 | 9.64   | Call         | Bond Future | 6592      | 6                             | 6592      | 6                               | 0.00          |
| 04/04/2014 | R214 On 06-November-14 | 9.65   | Call         | Bond Future | 6636      | 6                             | 6636      | 6                               | 0.00          |
| 04/04/2014 | R214 On 06-November-14 | 9.66   | Call         | Bond Future | 6681      | 6                             | 6681      | 6                               | 0.00          |
| 04/04/2014 | R214 On 06-November-14 | 9.65   | Put          | Bond Future | 2812      | 3                             | 2812      | 3                               | 0.00          |
| 04/04/2014 | R214 On 06-November-14 | 9.66   | Put          | Bond Future | 2786      | 3                             | 2786      | 3                               | 0.00          |
| 04/04/2014 | R214 On 06-November-14 | 9.64   | Put          | Bond Future | 2838      | 3                             | 2838      | 3                               | 0.00          |
| 04/04/2014 | R248 On 08-May-14      |        |              | Bond Future | 9.08      | 97.0122                       | 9.0794    | 97.0122                         | 13,515.00     |
| 04/04/2014 | R248 On 08-May-14      | 9.04   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R248 On 08-May-14      | 9.06   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R248 On 08-May-14      | 9.05   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R248 On 08-May-14      | 9.05   | Put          | Bond Future | 299       | 2                             | 299       | 2                               | 0.00          |
| 04/04/2014 | R248 On 08-May-14      | 9.06   | Put          | Bond Future | 197       | 1                             | 197       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2014 | R248 On 08-May-14      | 9.04   | Put          | Bond Future | 401       | 2                             | 401       | 2                               | 0.00          |
| 04/04/2014 | R248 On 07-August-14   |        |              | Bond Future | 9.15      | 98.3053                       | 9.1538    | 98.3053                         | 0.00          |
| 04/04/2014 | R248 On 07-August-14   | 9.65   | Call         | Bond Future | 4740      | 3                             | 4740      | 3                               | 0.00          |
| 04/04/2014 | R248 On 07-August-14   | 9.66   | Call         | Bond Future | 4831      | 4                             | 4831      | 4                               | 0.00          |
| 04/04/2014 | R248 On 07-August-14   | 9.64   | Call         | Bond Future | 4648      | 3                             | 4648      | 3                               | 0.00          |
| 04/04/2014 | R248 On 07-August-14   | 9.66   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R248 On 07-August-14   | 9.65   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R248 On 07-August-14   | 9.64   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R248 On 06-November-14 |        |              | Bond Future | 9.23      | 95.3853                       | 9.2255    | 95.3853                         | 0.00          |
| 04/04/2014 | R248 On 06-November-14 | 9.72   | Call         | Bond Future | 4660      | 3                             | 4660      | 3                               | 0.00          |
| 04/04/2014 | R248 On 06-November-14 | 9.74   | Call         | Bond Future | 4839      | 4                             | 4839      | 4                               | 0.00          |
| 04/04/2014 | R248 On 06-November-14 | 9.73   | Call         | Bond Future | 4750      | 3                             | 4750      | 3                               | 0.00          |
| 04/04/2014 | R248 On 06-November-14 | 9.73   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R248 On 06-November-14 | 9.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2014 | R248 On 06-November-14 | 9.72   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |