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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/05/2014 TO: 19/05/2014

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2014 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2014 | 0857 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | 2025 On 07-August-14   |        |              | Bond Future        | 116.48    | 116.4505                      | 116.4778  | 116.4505                        | 0.00          |
| 19/05/2014 | 2025 On 07-August-14   | 108.99 | Call         | Bond Future        | 7488      | 7                             | 7         | 7                               | 0.00          |
| 19/05/2014 | 2025 On 07-August-14   | 109.01 | Call         | Bond Future        | 7468      | 7                             | 7         | 7                               | 0.00          |
| 19/05/2014 | 2025 On 07-August-14   | 109.00 | Call         | Bond Future        | 7478      | 7                             | 7         | 7                               | 0.00          |
| 19/05/2014 | 2025 On 07-August-14   | 108.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2025 On 07-August-14   | 109.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2025 On 07-August-14   | 109.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2025 On 06-November-14 |        |              | Bond Future        | 118.26    | 118.2356                      | 118.2635  | 118.2356                        | 0.00          |
| 19/05/2014 | 2025 On 06-November-14 | 116.99 | Call         | Bond Future        | 1273      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | 2025 On 06-November-14 | 117.01 | Call         | Bond Future        | 1253      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | 2025 On 06-November-14 | 117.00 | Call         | Bond Future        | 1263      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | 2025 On 06-November-14 | 116.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2025 On 06-November-14 | 117.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2025 On 06-November-14 | 117.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2030 On 07-August-14   |        |              | Bond Future        | 8.70      | 93.9250                       | 94.3446   | 93.9250                         | 4,308.00      |
| 19/05/2014 | 2030 On 07-August-14   | 8.99   | Call         | Bond Future        | 2275      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | 2030 On 07-August-14   | 9.01   | Call         | Bond Future        | 2431      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | 2030 On 07-August-14   | 9.00   | Call         | Bond Future        | 2353      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | 2030 On 07-August-14   | 9.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2030 On 07-August-14   | 9.01   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2030 On 07-August-14   | 8.99   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2014 | 2030 On 06-November-14 |        |              | Bond Future | 8.77      | 95.3544                       | 95.7805   | 95.3544                         | 0.00          |
| 19/05/2014 | 2030 On 06-November-14 | 8.99   | Call         | Bond Future | 1687      | 1                             | 2         | 1                               | 0.00          |
| 19/05/2014 | 2030 On 06-November-14 | 9.01   | Call         | Bond Future | 1842      | 1                             | 2         | 1                               | 0.00          |
| 19/05/2014 | 2030 On 06-November-14 | 9.00   | Call         | Bond Future | 1764      | 1                             | 2         | 1                               | 0.00          |
| 19/05/2014 | 2030 On 06-November-14 | 8.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2030 On 06-November-14 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2030 On 06-November-14 | 9.01   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2030 On 05-February-15 |        |              | Bond Future | 8.85      | 92.8474                       | 93.2742   | 92.8474                         | 0.00          |
| 19/05/2014 | 2030 On 05-February-15 | 9.24   | Call         | Bond Future | 3007      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | 2030 On 05-February-15 | 9.26   | Call         | Bond Future | 3156      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | 2030 On 05-February-15 | 9.25   | Call         | Bond Future | 3082      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | 2030 On 05-February-15 | 9.24   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2030 On 05-February-15 | 9.26   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2030 On 05-February-15 | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2037 On 07-August-14   |        |              | Bond Future | 8.90      | 95.9462                       | 96.3839   | 95.9462                         | 10,102.00     |
| 19/05/2014 | 2037 On 07-August-14   | 9.06   | Call         | Bond Future | 1449      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | 2037 On 07-August-14   | 9.04   | Call         | Bond Future | 1266      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | 2037 On 07-August-14   | 9.05   | Call         | Bond Future | 1358      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | 2037 On 07-August-14   | 9.04   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2037 On 07-August-14   | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2037 On 07-August-14   | 9.06   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2037 On 06-November-14 |        |              | Bond Future | 8.97      | 97.4065                       | 97.8509   | 97.4065                         | 0.00          |
| 19/05/2014 | 2037 On 06-November-14 | 9.69   | Call         | Bond Future | 6277      | 6                             | 6         | 6                               | 0.00          |
| 19/05/2014 | 2037 On 06-November-14 | 9.71   | Call         | Bond Future | 6442      | 6                             | 6         | 6                               | 0.00          |
| 19/05/2014 | 2037 On 06-November-14 | 9.70   | Call         | Bond Future | 6360      | 6                             | 6         | 6                               | 0.00          |
| 19/05/2014 | 2037 On 06-November-14 | 9.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2037 On 06-November-14 | 9.71   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2037 On 06-November-14 | 9.69   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2037 On 05-February-15 |        |              | Bond Future | 9.04      | 94.6813                       | 95.1267   | 94.6813                         | 0.00          |
| 19/05/2014 | 2037 On 05-February-15 | 9.49   | Call         | Bond Future | 3969      | 4                             | 4         | 4                               | 0.00          |
| 19/05/2014 | 2037 On 05-February-15 | 9.51   | Call         | Bond Future | 4138      | 4                             | 4         | 4                               | 0.00          |
| 19/05/2014 | 2037 On 05-February-15 | 9.50   | Call         | Bond Future | 4054      | 4                             | 4         | 4                               | 0.00          |
| 19/05/2014 | 2037 On 05-February-15 | 9.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2014 | 2037 On 05-February-15 | 9.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2037 On 05-February-15 | 9.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2038 On 07-August-14   |        |              | Bond Future | 120.14    | 120.1131                      | 120.1422  | 120.1131                        | 334.00        |
| 19/05/2014 | 2038 On 07-August-14   | 106.01 | Call         | Bond Future | 14132     | 14                            | 14        | 14                              | 0.00          |
| 19/05/2014 | 2038 On 07-August-14   | 106.00 | Call         | Bond Future | 14142     | 14                            | 14        | 14                              | 0.00          |
| 19/05/2014 | 2038 On 07-August-14   | 105.99 | Call         | Bond Future | 14152     | 14                            | 14        | 14                              | 0.00          |
| 19/05/2014 | 2038 On 07-August-14   | 105.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2038 On 07-August-14   | 106.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2038 On 07-August-14   | 106.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2038 On 06-November-14 |        |              | Bond Future | 121.98    | 121.9543                      | 121.9841  | 121.9543                        | 0.00          |
| 19/05/2014 | 2038 On 06-November-14 | 119.99 | Call         | Bond Future | 1994      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | 2038 On 06-November-14 | 120.01 | Call         | Bond Future | 1974      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | 2038 On 06-November-14 | 120.00 | Call         | Bond Future | 1984      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | 2038 On 06-November-14 | 119.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2038 On 06-November-14 | 120.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2038 On 06-November-14 | 120.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2046 On 07-August-14   |        |              | Bond Future | 118.19    | 118.1569                      | 118.1857  | 118.1569                        | 5,218.00      |
| 19/05/2014 | 2046 On 07-August-14   | 104.45 | Call         | Bond Future | 13736     | 14                            | 14        | 14                              | 0.00          |
| 19/05/2014 | 2046 On 07-August-14   | 104.44 | Call         | Bond Future | 13746     | 14                            | 14        | 14                              | 0.00          |
| 19/05/2014 | 2046 On 07-August-14   | 104.43 | Call         | Bond Future | 13756     | 14                            | 14        | 14                              | 0.00          |
| 19/05/2014 | 2046 On 07-August-14   | 104.44 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2046 On 07-August-14   | 104.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2046 On 07-August-14   | 104.43 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2046 On 06-November-14 |        |              | Bond Future | 118.65    | 118.6224                      | 118.6518  | 118.6224                        | 0.00          |
| 19/05/2014 | 2046 On 06-November-14 | 104.43 | Call         | Bond Future | 14222     | 14                            | 14        | 14                              | 0.00          |
| 19/05/2014 | 2046 On 06-November-14 | 104.45 | Call         | Bond Future | 14202     | 14                            | 14        | 14                              | 0.00          |
| 19/05/2014 | 2046 On 06-November-14 | 104.44 | Call         | Bond Future | 14212     | 14                            | 14        | 14                              | 0.00          |
| 19/05/2014 | 2046 On 06-November-14 | 104.43 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2046 On 06-November-14 | 104.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2046 On 06-November-14 | 104.44 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2050 On 07-August-14   |        |              | Bond Future | 126.22    | 126.1858                      | 126.2170  | 126.1858                        | 2,150.00      |

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2014 | 2050 On 07-August-14    | 112.00 | Call         | Bond Future        | 14217     | 14                            | 14        | 14                              | 0.00          |
| 19/05/2014 | 2050 On 07-August-14    | 111.99 | Call         | Bond Future        | 14227     | 14                            | 14        | 14                              | 0.00          |
| 19/05/2014 | 2050 On 07-August-14    | 112.01 | Call         | Bond Future        | 14207     | 14                            | 14        | 14                              | 0.00          |
| 19/05/2014 | 2050 On 07-August-14    | 112.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2050 On 07-August-14    | 112.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2050 On 07-August-14    | 111.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2050 On 06-November-14  |        |              | Bond Future        | 128.15    | 128.1199                      | 128.1516  | 128.1199                        | 0.00          |
| 19/05/2014 | 2050 On 06-November-14  | 126.01 | Call         | Bond Future        | 2142      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | 2050 On 06-November-14  | 126.00 | Call         | Bond Future        | 2152      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | 2050 On 06-November-14  | 125.99 | Call         | Bond Future        | 2162      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | 2050 On 06-November-14  | 126.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2050 On 06-November-14  | 125.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 2050 On 06-November-14  | 126.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | AI03 On 09-March-16     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | AL12 On 07-August-14    |        |              | Index Future       | 504.33    | 502.1890                      | 504.3250  | 502.1890                        | 0.00          |
| 19/05/2014 | AL12 On 06-November-14  |        |              | Index Future       | 511.99    | 509.8250                      | 511.9890  | 509.8250                        | 0.00          |
| 19/05/2014 | AL12 On 05-February-15  |        |              | Index Future       | 520.00    | 517.8390                      | 520.0030  | 517.8390                        | 0.00          |
| 19/05/2014 | AL37 On 07-August-14    |        |              | Index Future       | 426.90    | 425.8220                      | 426.9030  | 425.8220                        | 0.00          |
| 19/05/2014 | AL37 On 06-November-14  |        |              | Index Future       | 433.39    | 432.2970                      | 433.3900  | 432.2970                        | 0.00          |
| 19/05/2014 | AL7T On 07-August-14    |        |              | Index Future       | 505.00    | 503.3590                      | 505.0020  | 503.3590                        | 1.00          |
| 19/05/2014 | AL7T On 06-November-14  |        |              | Index Future       | 512.68    | 511.0120                      | 512.6760  | 511.0120                        | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2014 | ALBI On 07-August-14    |        |              | Index Future       | 458.55    | 457.0900                      | 458.5450  | 457.0900                        | 682.00        |
| 19/05/2014 | ALBI On 06-November-14  |        |              | Index Future       | 465.51    | 464.0400                      | 465.5130  | 464.0400                        | 0.00          |
| 19/05/2014 | ALBI On 05-February-15  |        |              | Index Future       | 472.80    | 471.3340                      | 472.8000  | 471.3340                        | 0.00          |
| 19/05/2014 | C023 On 28-February-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 19/05/2014 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2014 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/05/2014 | EL28 On 07-August-14    |        |              | Bond Future        | 122.63    | 122.0273                      | 122.6336  | 122.0273                        | 0.00          |
| 19/05/2014 | EL28 On 07-August-14    | 114.01 | Call         | Bond Future        | 8624      | 8                             | 9         | 8                               | 0.00          |
| 19/05/2014 | EL28 On 07-August-14    | 114.00 | Call         | Bond Future        | 8634      | 8                             | 9         | 8                               | 0.00          |
| 19/05/2014 | EL28 On 07-August-14    | 113.99 | Call         | Bond Future        | 8644      | 8                             | 9         | 8                               | 0.00          |
| 19/05/2014 | EL28 On 07-August-14    | 114.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | EL28 On 07-August-14    | 113.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | EL28 On 07-August-14    | 114.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | EL28 On 06-November-14  |        |              | Bond Future        | 123.03    | 122.4163                      | 123.0320  | 122.4163                        | 0.00          |
| 19/05/2014 | EL28 On 06-November-14  | 122.00 | Call         | Bond Future        | 1032      | 0                             | 1         | 0                               | 0.00          |
| 19/05/2014 | EL28 On 06-November-14  | 121.99 | Call         | Bond Future        | 1042      | 0                             | 1         | 0                               | 0.00          |
| 19/05/2014 | EL28 On 06-November-14  | 122.01 | Call         | Bond Future        | 1022      | 0                             | 1         | 0                               | 0.00          |
| 19/05/2014 | EL28 On 06-November-14  | 122.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | EL28 On 06-November-14  | 122.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | EL28 On 06-November-14  | 121.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | ES33 On 07-August-14    |        |              | Bond Future        | 9.50      | 85.2280                       | 85.5834   | 85.2280                         | 6,220.00      |
| 19/05/2014 | ES33 On 07-August-14    | 10.15  | Call         | Bond Future        | 4706      | 4                             | 5         | 4                               | 0.00          |
| 19/05/2014 | ES33 On 07-August-14    | 10.16  | Call         | Bond Future        | 4775      | 4                             | 5         | 4                               | 0.00          |
| 19/05/2014 | ES33 On 07-August-14    | 10.14  | Call         | Bond Future        | 4637      | 4                             | 5         | 4                               | 0.00          |
| 19/05/2014 | ES33 On 07-August-14    | 10.15  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | ES33 On 07-August-14    | 10.16  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | ES33 On 07-August-14    | 10.14  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2014 | ES33 On 06-November-14 |        |              | Bond Future | 9.59      | 82.7390                       | 83.0999   | 82.7390                         | 0.00          |
| 19/05/2014 | ES33 On 06-November-14 | 10.29  | Call         | Bond Future | 4960      | 5                             | 5         | 5                               | 0.00          |
| 19/05/2014 | ES33 On 06-November-14 | 10.30  | Call         | Bond Future | 5027      | 5                             | 5         | 5                               | 0.00          |
| 19/05/2014 | ES33 On 06-November-14 | 10.31  | Call         | Bond Future | 5094      | 5                             | 5         | 5                               | 0.00          |
| 19/05/2014 | ES33 On 06-November-14 | 10.29  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | ES33 On 06-November-14 | 10.30  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | ES33 On 06-November-14 | 10.31  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | ES33 On 05-February-15 |        |              | Bond Future | 9.68      | 84.0408                       | 84.4021   | 84.0408                         | 0.00          |
| 19/05/2014 | ES33 On 05-February-15 | 10.01  | Call         | Bond Future | 2345      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | ES33 On 05-February-15 | 10.00  | Call         | Bond Future | 2275      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | ES33 On 05-February-15 | 9.99   | Call         | Bond Future | 2205      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | ES33 On 05-February-15 | 10.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | ES33 On 05-February-15 | 10.01  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | ES33 On 05-February-15 | 9.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | GOVI On 07-August-14   |        |              | GOVI        | 457.04    | 455.6350                      | 457.0360  | 455.6350                        | 507.00        |
| 19/05/2014 | GOVI On 07-August-14   | 459.99 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | GOVI On 07-August-14   | 460.00 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | GOVI On 07-August-14   | 460.01 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | GOVI On 07-August-14   | 459.99 | Put          | GOVI        | 29540     | 4                             | 3         | 4                               | 0.00          |
| 19/05/2014 | GOVI On 07-August-14   | 460.00 | Put          | GOVI        | 29640     | 4                             | 3         | 4                               | 0.00          |
| 19/05/2014 | GOVI On 07-August-14   | 460.01 | Put          | GOVI        | 29740     | 4                             | 3         | 4                               | 0.00          |
| 19/05/2014 | GOVI On 06-November-14 |        |              | GOVI        | 463.98    | 462.5630                      | 463.9810  | 462.5630                        | 28.00         |
| 19/05/2014 | GOVI On 06-November-14 | 448.99 | Call         | GOVI        | 149910    | 14                            | 15        | 14                              | 0.00          |
| 19/05/2014 | GOVI On 06-November-14 | 449.01 | Call         | GOVI        | 149710    | 14                            | 15        | 14                              | 0.00          |
| 19/05/2014 | GOVI On 06-November-14 | 449.00 | Call         | GOVI        | 149810    | 14                            | 15        | 14                              | 0.00          |
| 19/05/2014 | GOVI On 06-November-14 | 449.01 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | GOVI On 06-November-14 | 449.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | GOVI On 06-November-14 | 448.99 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | GOVI On 05-February-15 |        |              | GOVI        | 471.25    | 469.8340                      | 471.2450  | 469.8340                        | 0.00          |
| 19/05/2014 | GOVI On 05-February-15 | 459.99 | Call         | GOVI        | 112550    | 10                            | 11        | 10                              | 0.00          |
| 19/05/2014 | GOVI On 05-February-15 | 460.01 | Call         | GOVI        | 112350    | 10                            | 11        | 10                              | 0.00          |
| 19/05/2014 | GOVI On 05-February-15 | 460.00 | Call         | GOVI        | 112450    | 10                            | 11        | 10                              | 0.00          |
| 19/05/2014 | GOVI On 05-February-15 | 460.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2014 | GOVI On 05-February-15  | 460.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | GOVI On 05-February-15  | 459.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 19/05/2014 | ICAA On 07-August-14    |        |              | Can-Do Interest Rate   | 141.20    | 141.1539                      | 141.2028  | 141.1539                        | 635.00        |
| 19/05/2014 | IGOV On 07-August-14    |        |              | Index Future           | 214.56    | 213.5630                      | 214.5640  | 213.5630                        | 1,268.00      |
| 19/05/2014 | IGOV On 06-November-14  |        |              | Index Future           | 217.85    | 216.8360                      | 217.8510  | 216.8360                        | 87.00         |
| 19/05/2014 | IGOV On 05-February-15  |        |              | Index Future           | 221.29    | 220.2700                      | 221.2860  | 220.2700                        | 0.00          |
| 19/05/2014 | ILBI On 07-August-14    |        |              | Index Future           | 581.79    | 579.3810                      | 581.7860  | 579.3810                        | 210.00        |
| 19/05/2014 | ILBI On 06-November-14  |        |              | Index Future           | 590.71    | 588.2740                      | 590.7080  | 588.2740                        | 0.00          |
| 19/05/2014 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 0.0200    | 0.0200                          | 0.00          |
| 19/05/2014 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 19/05/2014 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 0.0514    | 0.0514                          | 0.00          |
| 19/05/2014 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 19/05/2014 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 19/05/2014 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 19/05/2014 | JBAF On 21-May-14       |        |              | Jibar Tradeable Future | 5.79      | 94.1800                       | 94.2100   | 94.1800                         | 2,000.00      |
| 19/05/2014 | JBAF On 18-June-14      |        |              | Jibar Tradeable Future | 5.89      | 94.0800                       | 94.1100   | 94.0800                         | 2,000.00      |
| 19/05/2014 | JBAF On 16-July-14      |        |              | Jibar Tradeable Future | 5.92      | 94.0500                       | 94.0800   | 94.0500                         | 545.00        |
| 19/05/2014 | JBAF On 20-August-14    |        |              | Jibar Tradeable Future | 6.07      | 93.9000                       | 93.9300   | 93.9000                         | 0.00          |
| 19/05/2014 | JBAF On 17-September-14 |        |              | Jibar Tradeable Future | 6.14      | 93.8300                       | 93.8600   | 93.8300                         | 1,000.00      |
| 19/05/2014 | JBAF On 15-October-14   |        |              | Jibar Tradeable Future | 6.29      | 93.6800                       | 93.7100   | 93.6800                         | 0.00          |
| 19/05/2014 | JBAF On 17-December-14  |        |              | Jibar Tradeable Future | 6.49      | 93.4800                       | 93.5100   | 93.4800                         | 0.00          |
| 19/05/2014 | JBAF On 18-March-15     |        |              | Jibar Tradeable Future | 6.75      | 93.2200                       | 93.2500   | 93.2200                         | 2,850.00      |
| 19/05/2014 | JBAF On 17-June-15      |        |              | Jibar Tradeable Future | 6.92      | 93.0500                       | 93.0800   | 93.0500                         | 5,000.00      |
| 19/05/2014 | JBAF On 16-September-15 |        |              | Jibar Tradeable Future | 7.08      | 92.8900                       | 92.9200   | 92.8900                         | 0.00          |
| 19/05/2014 | JBAF On 15-December-15  |        |              | Jibar Tradeable Future | 7.22      | 92.7500                       | 92.7800   | 92.7500                         | 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 |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2014 | JBAF On 16-March-16    |        |              | Jibar Tradeable Future | 7.37      | 92.6000                       | 92.6300   | 92.6000                         | 0.00          |
| 19/05/2014 | R023 On 07-August-14   |        |              | Bond Future            | 8.01      | 101.5737                      | 101.8911  | 101.5737                        | 12,377.00     |
| 19/05/2014 | R023 On 07-August-14   | 8.49   | Call         | Bond Future            | 3517      | 3                             | 4         | 3                               | 0.00          |
| 19/05/2014 | R023 On 07-August-14   | 8.51   | Call         | Bond Future            | 3605      | 3                             | 4         | 3                               | 0.00          |
| 19/05/2014 | R023 On 07-August-14   | 8.50   | Call         | Bond Future            | 3561      | 3                             | 4         | 3                               | 0.00          |
| 19/05/2014 | R023 On 07-August-14   | 8.49   | Put          | Bond Future            | 658       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R023 On 07-August-14   | 8.51   | Put          | Bond Future            | 629       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R023 On 07-August-14   | 8.50   | Put          | Bond Future            | 644       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R023 On 06-November-14 |        |              | Bond Future            | 8.09      | 99.1977                       | 99.5199   | 99.1977                         | 0.00          |
| 19/05/2014 | R023 On 06-November-14 | 8.60   | Call         | Bond Future            | 4267      | 4                             | 4         | 4                               | 0.00          |
| 19/05/2014 | R023 On 06-November-14 | 8.61   | Call         | Bond Future            | 4306      | 4                             | 4         | 4                               | 0.00          |
| 19/05/2014 | R023 On 06-November-14 | 8.59   | Call         | Bond Future            | 4228      | 4                             | 4         | 4                               | 0.00          |
| 19/05/2014 | R023 On 06-November-14 | 8.60   | Put          | Bond Future            | 1298      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R023 On 06-November-14 | 8.61   | Put          | Bond Future            | 1280      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R023 On 06-November-14 | 8.59   | Put          | Bond Future            | 1316      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R023 On 05-February-15 |        |              | Bond Future            | 8.16      | 100.7580                      | 101.0791  | 100.7580                        | 0.00          |
| 19/05/2014 | R023 On 05-February-15 | 8.75   | Call         | Bond Future            | 5010      | 5                             | 5         | 5                               | 0.00          |
| 19/05/2014 | R023 On 05-February-15 | 8.76   | Call         | Bond Future            | 5047      | 5                             | 5         | 5                               | 0.00          |
| 19/05/2014 | R023 On 05-February-15 | 8.74   | Call         | Bond Future            | 4973      | 5                             | 5         | 5                               | 0.00          |
| 19/05/2014 | R023 On 05-February-15 | 8.75   | Put          | Bond Future            | 1721      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | R023 On 05-February-15 | 8.76   | Put          | Bond Future            | 1703      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | R023 On 05-February-15 | 8.74   | Put          | Bond Future            | 1739      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | R157 On 07-August-14   |        |              | Bond Future            | 6.76      | 112.4370                      | 112.4710  | 112.4370                        | 8,548.00      |
| 19/05/2014 | R157 On 07-August-14   | 6.74   | Call         | Bond Future            | 221       | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R157 On 07-August-14   | 6.75   | Call         | Bond Future            | 226       | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R157 On 07-August-14   | 6.76   | Call         | Bond Future            | 232       | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R157 On 07-August-14   | 6.74   | Put          | Bond Future            | 241       | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R157 On 07-August-14   | 6.75   | Put          | Bond Future            | 236       | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R157 On 07-August-14   | 6.76   | Put          | Bond Future            | 231       | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R157 On 06-November-14 |        |              | Bond Future            | 6.95      | 107.3339                      | 107.3685  | 107.3339                        | 0.00          |
| 19/05/2014 | R157 On 06-November-14 | 6.20   | Call         | Bond Future            | 79        | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R157 On 06-November-14 | 6.19   | Call         | Bond Future            | 77        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2014 | R157 On 06-November-14 | 6.21   | Call         | Bond Future | 80        | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R157 On 06-November-14 | 6.21   | Put          | Bond Future | 711       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R157 On 06-November-14 | 6.19   | Put          | Bond Future | 724       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R157 On 06-November-14 | 6.20   | Put          | Bond Future | 718       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R157 On 05-February-15 |        |              | Bond Future | 7.26      | 109.0231                      | 109.0516  | 109.0231                        | 0.00          |
| 19/05/2014 | R157 On 05-February-15 | 8.74   | Call         | Bond Future | 965       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R157 On 05-February-15 | 8.76   | Call         | Bond Future | 975       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R157 On 05-February-15 | 8.75   | Call         | Bond Future | 970       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R157 On 05-February-15 | 8.75   | Put          | Bond Future | 96        | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R157 On 05-February-15 | 8.74   | Put          | Bond Future | 97        | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R157 On 05-February-15 | 8.76   | Put          | Bond Future | 95        | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R186 On 07-August-14   |        |              | Bond Future | 8.14      | 119.2735                      | 119.6808  | 119.2735                        | 49,540.00     |
| 19/05/2014 | R186 On 07-August-14   | 8.29   | Call         | Bond Future | 3149      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R186 On 07-August-14   | 8.31   | Call         | Bond Future | 3250      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R186 On 07-August-14   | 8.25   | Call         | Bond Future | 2952      | 3                             | 3         | 3                               | 1,200.00      |
| 19/05/2014 | R186 On 07-August-14   | 8.30   | Call         | Bond Future | 3200      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R186 On 07-August-14   | 9.20   | Call         | Bond Future | 8948      | 9                             | 9         | 9                               | 0.00          |
| 19/05/2014 | R186 On 07-August-14   | 8.70   | Call         | Bond Future | 5513      | 5                             | 6         | 5                               | 0.00          |
| 19/05/2014 | R186 On 07-August-14   | 8.92   | Call         | Bond Future | 6975      | 7                             | 7         | 7                               | 0.00          |
| 19/05/2014 | R186 On 07-August-14   | 8.31   | Put          | Bond Future | 1758      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | R186 On 07-August-14   | 8.29   | Put          | Bond Future | 1827      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | R186 On 07-August-14   | 9.20   | Put          | Bond Future | 215       | 0                             | 0         | 0                               | 2,100.00      |
| 19/05/2014 | R186 On 07-August-14   | 8.30   | Put          | Bond Future | 1793      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | R186 On 07-August-14   | 8.25   | Put          | Bond Future | 1972      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | R186 On 07-August-14   | 8.70   | Put          | Bond Future | 768       | 1                             | 1         | 1                               | 1,000.00      |
| 19/05/2014 | R186 On 07-August-14   | 8.92   | Put          | Bond Future | 451       | 1                             | 0         | 1                               | 840.00        |
| 19/05/2014 | R186 On 06-November-14 |        |              | Bond Future | 8.20      | 121.0878                      | 121.5013  | 121.0878                        | 0.00          |
| 19/05/2014 | R186 On 06-November-14 | 9.17   | Call         | Bond Future | 8767      | 8                             | 9         | 8                               | 0.00          |
| 19/05/2014 | R186 On 06-November-14 | 8.14   | Call         | Bond Future | 3291      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R186 On 06-November-14 | 8.16   | Call         | Bond Future | 3372      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R186 On 06-November-14 | 8.15   | Call         | Bond Future | 3331      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R186 On 06-November-14 | 8.15   | Put          | Bond Future | 3789      | 4                             | 4         | 4                               | 0.00          |
| 19/05/2014 | R186 On 06-November-14 | 8.16   | Put          | Bond Future | 3744      | 4                             | 4         | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2014 | R186 On 06-November-14 | 8.14   | Put          | Bond Future | 3834      | 4                             | 4         | 4                               | 0.00          |
| 19/05/2014 | R186 On 06-November-14 | 9.17   | Put          | Bond Future | 954       | 1                             | 1         | 1                               | 2,010.00      |
| 19/05/2014 | R186 On 05-February-15 |        |              | Bond Future | 8.27      | 117.6967                      | 118.1093  | 117.6967                        | 0.00          |
| 19/05/2014 | R186 On 05-February-15 | 8.75   | Call         | Bond Future | 6631      | 6                             | 7         | 6                               | 0.00          |
| 19/05/2014 | R186 On 05-February-15 | 8.76   | Call         | Bond Future | 6682      | 6                             | 7         | 6                               | 0.00          |
| 19/05/2014 | R186 On 05-February-15 | 8.74   | Call         | Bond Future | 6580      | 6                             | 7         | 6                               | 0.00          |
| 19/05/2014 | R186 On 05-February-15 | 8.75   | Put          | Bond Future | 2727      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R186 On 05-February-15 | 8.76   | Put          | Bond Future | 2699      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R186 On 05-February-15 | 8.74   | Put          | Bond Future | 2756      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R197 On 07-August-14   |        |              | Bond Future | 283.14    | 282.8554                      | 283.1443  | 282.8554                        | 1,244.00      |
| 19/05/2014 | R197 On 07-August-14   | 270.00 | Call         | Bond Future | 13144     | 13                            | 13        | 13                              | 0.00          |
| 19/05/2014 | R197 On 07-August-14   | 270.01 | Call         | Bond Future | 13134     | 13                            | 13        | 13                              | 0.00          |
| 19/05/2014 | R197 On 07-August-14   | 269.99 | Call         | Bond Future | 13154     | 13                            | 13        | 13                              | 0.00          |
| 19/05/2014 | R197 On 07-August-14   | 270.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R197 On 07-August-14   | 270.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R197 On 07-August-14   | 269.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R197 On 06-November-14 |        |              | Bond Future | 287.48    | 287.1910                      | 287.4846  | 287.1910                        | 0.00          |
| 19/05/2014 | R197 On 06-November-14 | 285.00 | Call         | Bond Future | 2485      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | R197 On 06-November-14 | 284.99 | Call         | Bond Future | 2495      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | R197 On 06-November-14 | 285.01 | Call         | Bond Future | 2475      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | R197 On 06-November-14 | 285.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R197 On 06-November-14 | 285.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R197 On 06-November-14 | 284.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R201 On 07-August-14   |        |              | Bond Future | 6.31      | 102.0507                      | 102.0648  | 102.0507                        | 0.00          |
| 19/05/2014 | R201 On 07-August-14   | 5.29   | Call         | Bond Future | 61        | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R201 On 07-August-14   | 5.31   | Call         | Bond Future | 63        | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R201 On 07-August-14   | 5.30   | Call         | Bond Future | 62        | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R201 On 07-August-14   | 5.29   | Put          | Bond Future | 427       | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R201 On 07-August-14   | 5.30   | Put          | Bond Future | 424       | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R201 On 07-August-14   | 5.31   | Put          | Bond Future | 421       | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R202 On 07-August-14   |        |              | Bond Future | 228.39    | 225.2816                      | 228.3858  | 225.2816                        | 44,590.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2014 | R202 On 07-August-14   | 207.99 | Call         | Bond Future | 20524     | 18                            | 21        | 18                              | 0.00          |
| 19/05/2014 | R202 On 07-August-14   | 208.01 | Call         | Bond Future | 20504     | 18                            | 21        | 18                              | 0.00          |
| 19/05/2014 | R202 On 07-August-14   | 208.00 | Call         | Bond Future | 20514     | 18                            | 21        | 18                              | 0.00          |
| 19/05/2014 | R202 On 07-August-14   | 208.00 | Put          | Bond Future | 128       | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R202 On 07-August-14   | 207.99 | Put          | Bond Future | 128       | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R202 On 07-August-14   | 208.01 | Put          | Bond Future | 128       | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R202 On 06-November-14 |        |              | Bond Future | 231.89    | 228.7346                      | 231.8865  | 228.7346                        | 0.00          |
| 19/05/2014 | R202 On 06-November-14 | 226.99 | Call         | Bond Future | 4897      | 2                             | 5         | 2                               | 0.00          |
| 19/05/2014 | R202 On 06-November-14 | 227.00 | Call         | Bond Future | 4887      | 2                             | 5         | 2                               | 0.00          |
| 19/05/2014 | R202 On 06-November-14 | 227.01 | Call         | Bond Future | 4877      | 2                             | 5         | 2                               | 0.00          |
| 19/05/2014 | R202 On 06-November-14 | 227.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R202 On 06-November-14 | 227.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R202 On 06-November-14 | 226.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R203 On 07-August-14   |        |              | Bond Future | 7.28      | 105.8134                      | 105.9956  | 105.8134                        | 24,254.00     |
| 19/05/2014 | R203 On 07-August-14   | 7.31   | Call         | Bond Future | 718       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R203 On 07-August-14   | 7.30   | Call         | Bond Future | 703       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R203 On 07-August-14   | 6.84   | Call         | Bond Future | 224       | 0                             | 0         | 0                               | 46.00         |
| 19/05/2014 | R203 On 07-August-14   | 7.29   | Call         | Bond Future | 689       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R203 On 07-August-14   | 7.30   | Put          | Bond Future | 647       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R203 On 07-August-14   | 7.31   | Put          | Bond Future | 634       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R203 On 07-August-14   | 7.29   | Put          | Bond Future | 660       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R203 On 07-August-14   | 6.84   | Put          | Bond Future | 1452      | 2                             | 1         | 2                               | 0.00          |
| 19/05/2014 | R203 On 06-November-14 |        |              | Bond Future | 7.39      | 103.2590                      | 103.4441  | 103.2590                        | 0.00          |
| 19/05/2014 | R203 On 06-November-14 | 6.98   | Call         | Bond Future | 512       | 0                             | 1         | 0                               | 14.00         |
| 19/05/2014 | R203 On 06-November-14 | 6.84   | Call         | Bond Future | 400       | 0                             | 0         | 0                               | 45.00         |
| 19/05/2014 | R203 On 06-November-14 | 6.86   | Call         | Bond Future | 415       | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R203 On 06-November-14 | 6.85   | Call         | Bond Future | 407       | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R203 On 06-November-14 | 6.98   | Put          | Bond Future | 1575      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | R203 On 06-November-14 | 6.84   | Put          | Bond Future | 1827      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | R203 On 06-November-14 | 6.86   | Put          | Bond Future | 1790      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | R203 On 06-November-14 | 6.85   | Put          | Bond Future | 1808      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | R203 On 05-February-15 |        |              | Bond Future | 7.51      | 104.8834                      | 105.0650  | 104.8834                        | 0.00          |
| 19/05/2014 | R203 On 05-February-15 | 7.69   | Call         | Bond Future | 1390      | 1                             | 1         | 1                               | 55.00         |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2014 | R203 On 05-February-15 | 8.35   | Call         | Bond Future | 2408      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | R203 On 05-February-15 | 8.34   | Call         | Bond Future | 2391      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | R203 On 05-February-15 | 8.36   | Call         | Bond Future | 2425      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | R203 On 05-February-15 | 8.35   | Put          | Bond Future | 474       | 1                             | 0         | 1                               | 0.00          |
| 19/05/2014 | R203 On 05-February-15 | 8.36   | Put          | Bond Future | 469       | 1                             | 0         | 1                               | 0.00          |
| 19/05/2014 | R203 On 05-February-15 | 7.69   | Put          | Bond Future | 979       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R203 On 05-February-15 | 8.34   | Put          | Bond Future | 480       | 1                             | 0         | 1                               | 0.00          |
| 19/05/2014 | R204 On 07-August-14   |        |              | Bond Future | 7.47      | 102.7826                      | 103.0611  | 102.7826                        | 24,816.00     |
| 19/05/2014 | R204 On 07-August-14   | 7.45   | Call         | Bond Future | 921       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R204 On 07-August-14   | 7.46   | Call         | Bond Future | 940       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R204 On 07-August-14   | 7.78   | Call         | Bond Future | 1643      | 1                             | 2         | 1                               | 0.00          |
| 19/05/2014 | R204 On 07-August-14   | 7.44   | Call         | Bond Future | 903       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R204 On 07-August-14   | 7.78   | Put          | Bond Future | 503       | 1                             | 1         | 1                               | 530.00        |
| 19/05/2014 | R204 On 07-August-14   | 7.44   | Put          | Bond Future | 1016      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R204 On 07-August-14   | 7.45   | Put          | Bond Future | 997       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R204 On 07-August-14   | 7.46   | Put          | Bond Future | 979       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R204 On 06-November-14 |        |              | Bond Future | 7.56      | 104.3460                      | 104.6287  | 104.3460                        | 0.00          |
| 19/05/2014 | R204 On 06-November-14 | 7.00   | Call         | Bond Future | 566       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R204 On 06-November-14 | 7.01   | Call         | Bond Future | 576       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R204 On 06-November-14 | 7.99   | Call         | Bond Future | 2234      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | R204 On 06-November-14 | 6.99   | Call         | Bond Future | 556       | 0                             | 1         | 0                               | 0.00          |
| 19/05/2014 | R204 On 06-November-14 | 7.00   | Put          | Bond Future | 2569      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R204 On 06-November-14 | 7.99   | Put          | Bond Future | 752       | 1                             | 1         | 1                               | 1,270.00      |
| 19/05/2014 | R204 On 06-November-14 | 6.99   | Put          | Bond Future | 2595      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R204 On 06-November-14 | 7.01   | Put          | Bond Future | 2544      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R204 On 05-February-15 |        |              | Bond Future | 7.66      | 101.9523                      | 102.2331  | 101.9523                        | 0.00          |
| 19/05/2014 | R204 On 05-February-15 | 8.25   | Call         | Bond Future | 2838      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R204 On 05-February-15 | 8.24   | Call         | Bond Future | 2816      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R204 On 05-February-15 | 8.26   | Call         | Bond Future | 2861      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R204 On 05-February-15 | 8.26   | Put          | Bond Future | 888       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R204 On 05-February-15 | 8.25   | Put          | Bond Future | 898       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R204 On 05-February-15 | 8.24   | Put          | Bond Future | 908       | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2014 | R207 On 07-August-14   |        |              | Bond Future | 7.67      | 98.4538                       | 98.7072   | 98.4538                         | 34,069.00     |
| 19/05/2014 | R207 On 07-August-14   | 7.69   | Call         | Bond Future | 1207      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R207 On 07-August-14   | 7.70   | Call         | Bond Future | 1230      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R207 On 07-August-14   | 7.71   | Call         | Bond Future | 1252      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R207 On 07-August-14   | 7.70   | Put          | Bond Future | 1100      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R207 On 07-August-14   | 7.71   | Put          | Bond Future | 1080      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R207 On 07-August-14   | 7.69   | Put          | Bond Future | 1121      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R207 On 06-November-14 |        |              | Bond Future | 7.75      | 99.9517                       | 100.2091  | 99.9517                         | 0.00          |
| 19/05/2014 | R207 On 06-November-14 | 7.34   | Call         | Bond Future | 938       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R207 On 06-November-14 | 7.36   | Call         | Bond Future | 967       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R207 On 06-November-14 | 7.35   | Call         | Bond Future | 952       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R207 On 06-November-14 | 7.34   | Put          | Bond Future | 2676      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R207 On 06-November-14 | 7.35   | Put          | Bond Future | 2649      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R207 On 06-November-14 | 7.36   | Put          | Bond Future | 2621      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R207 On 05-February-15 |        |              | Bond Future | 7.84      | 97.8826                       | 98.1378   | 97.8826                         | 0.00          |
| 19/05/2014 | R207 On 05-February-15 | 8.49   | Call         | Bond Future | 3602      | 3                             | 4         | 3                               | 0.00          |
| 19/05/2014 | R207 On 05-February-15 | 8.51   | Call         | Bond Future | 3656      | 3                             | 4         | 3                               | 0.00          |
| 19/05/2014 | R207 On 05-February-15 | 8.50   | Call         | Bond Future | 3629      | 3                             | 4         | 3                               | 0.00          |
| 19/05/2014 | R207 On 05-February-15 | 8.50   | Put          | Bond Future | 1054      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R207 On 05-February-15 | 8.51   | Put          | Bond Future | 1043      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R207 On 05-February-15 | 8.49   | Put          | Bond Future | 1066      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R208 On 07-August-14   |        |              | Bond Future | 7.81      | 96.7413                       | 97.0275   | 96.7413                         | 11,985.00     |
| 19/05/2014 | R208 On 07-August-14   | 7.80   | Call         | Bond Future | 1323      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R208 On 07-August-14   | 8.28   | Call         | Bond Future | 2788      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R208 On 07-August-14   | 7.81   | Call         | Bond Future | 1347      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R208 On 07-August-14   | 7.79   | Call         | Bond Future | 1299      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R208 On 07-August-14   | 8.28   | Put          | Bond Future | 528       | 1                             | 1         | 1                               | 630.00        |
| 19/05/2014 | R208 On 07-August-14   | 7.81   | Put          | Bond Future | 1371      | 2                             | 1         | 2                               | 0.00          |
| 19/05/2014 | R208 On 07-August-14   | 7.80   | Put          | Bond Future | 1395      | 2                             | 1         | 2                               | 0.00          |
| 19/05/2014 | R208 On 07-August-14   | 7.79   | Put          | Bond Future | 1420      | 2                             | 1         | 2                               | 0.00          |
| 19/05/2014 | R208 On 06-November-14 |        |              | Bond Future | 7.90      | 94.8142                       | 95.1048   | 94.8142                         | 0.00          |
| 19/05/2014 | R208 On 06-November-14 | 7.44   | Call         | Bond Future | 1011      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R208 On 06-November-14 | 7.46   | Call         | Bond Future | 1044      | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2014 | R208 On 06-November-14 | 7.45   | Call         | Bond Future | 1027      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R208 On 06-November-14 | 8.50   | Call         | Bond Future | 3675      | 3                             | 4         | 3                               | 0.00          |
| 19/05/2014 | R208 On 06-November-14 | 7.45   | Put          | Bond Future | 3185      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R208 On 06-November-14 | 7.46   | Put          | Bond Future | 3152      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R208 On 06-November-14 | 8.50   | Put          | Bond Future | 849       | 1                             | 1         | 1                               | 1,520.00      |
| 19/05/2014 | R208 On 06-November-14 | 7.44   | Put          | Bond Future | 3218      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R208 On 05-February-15 |        |              | Bond Future | 7.98      | 96.3057                       | 96.5950   | 96.3057                         | 0.00          |
| 19/05/2014 | R208 On 05-February-15 | 8.49   | Call         | Bond Future | 3757      | 4                             | 4         | 4                               | 0.00          |
| 19/05/2014 | R208 On 05-February-15 | 8.51   | Call         | Bond Future | 3816      | 4                             | 4         | 4                               | 0.00          |
| 19/05/2014 | R208 On 05-February-15 | 8.50   | Call         | Bond Future | 3786      | 4                             | 4         | 4                               | 0.00          |
| 19/05/2014 | R208 On 05-February-15 | 8.49   | Put          | Bond Future | 1426      | 2                             | 1         | 2                               | 0.00          |
| 19/05/2014 | R208 On 05-February-15 | 8.50   | Put          | Bond Future | 1411      | 2                             | 1         | 2                               | 0.00          |
| 19/05/2014 | R208 On 05-February-15 | 8.51   | Put          | Bond Future | 1396      | 2                             | 1         | 2                               | 0.00          |
| 19/05/2014 | R209 On 07-August-14   |        |              | Bond Future | 8.80      | 77.3955                       | 77.7566   | 77.3955                         | 24,622.00     |
| 19/05/2014 | R209 On 07-August-14   | 9.04   | Call         | Bond Future | 3380      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R209 On 07-August-14   | 9.05   | Call         | Bond Future | 3426      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R209 On 07-August-14   | 9.06   | Call         | Bond Future | 3472      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R209 On 07-August-14   | 9.06   | Put          | Bond Future | 1536      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | R209 On 07-August-14   | 9.04   | Put          | Bond Future | 1593      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | R209 On 07-August-14   | 9.05   | Put          | Bond Future | 1564      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | R209 On 06-November-14 |        |              | Bond Future | 8.87      | 75.4259                       | 75.7925   | 75.4259                         | 0.00          |
| 19/05/2014 | R209 On 06-November-14 | 10.00  | Call         | Bond Future | 8755      | 8                             | 9         | 8                               | 0.00          |
| 19/05/2014 | R209 On 06-November-14 | 9.50   | Call         | Bond Future | 6214      | 6                             | 6         | 6                               | 0.00          |
| 19/05/2014 | R209 On 06-November-14 | 8.95   | Call         | Bond Future | 3777      | 4                             | 4         | 4                               | 2,050.00      |
| 19/05/2014 | R209 On 06-November-14 | 10.05  | Call         | Bond Future | 9015      | 9                             | 9         | 9                               | 0.00          |
| 19/05/2014 | R209 On 06-November-14 | 9.95   | Call         | Bond Future | 8493      | 8                             | 8         | 8                               | 0.00          |
| 19/05/2014 | R209 On 06-November-14 | 8.50   | Call         | Bond Future | 2231      | 2                             | 2         | 2                               | 5,500.00      |
| 19/05/2014 | R209 On 06-November-14 | 8.99   | Call         | Bond Future | 3935      | 4                             | 4         | 4                               | 0.00          |
| 19/05/2014 | R209 On 06-November-14 | 9.05   | Call         | Bond Future | 4180      | 4                             | 4         | 4                               | 2,050.00      |
| 19/05/2014 | R209 On 06-November-14 | 9.58   | Call         | Bond Future | 6605      | 6                             | 7         | 6                               | 0.00          |
| 19/05/2014 | R209 On 06-November-14 | 9.01   | Call         | Bond Future | 4016      | 4                             | 4         | 4                               | 0.00          |
| 19/05/2014 | R209 On 06-November-14 | 9.00   | Call         | Bond Future | 3975      | 4                             | 4         | 4                               | 1,640.00      |
| 19/05/2014 | R209 On 06-November-14 | 9.95   | Put          | Bond Future | 884       | 1                             | 1         | 1                               | 2,050.00      |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2014 | R209 On 06-November-14 | 8.50   | Put          | Bond Future | 5141      | 5                             | 5         | 5                               | 0.00          |
| 19/05/2014 | R209 On 06-November-14 | 10.00  | Put          | Bond Future | 824       | 1                             | 1         | 1                               | 1,640.00      |
| 19/05/2014 | R209 On 06-November-14 | 10.05  | Put          | Bond Future | 764       | 1                             | 1         | 1                               | 2,050.00      |
| 19/05/2014 | R209 On 06-November-14 | 9.00   | Put          | Bond Future | 2987      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R209 On 06-November-14 | 9.50   | Put          | Bond Future | 1621      | 2                             | 2         | 2                               | 5,500.00      |
| 19/05/2014 | R209 On 06-November-14 | 8.95   | Put          | Bond Future | 3165      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R209 On 06-November-14 | 9.01   | Put          | Bond Future | 2952      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R209 On 06-November-14 | 8.99   | Put          | Bond Future | 3022      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R209 On 06-November-14 | 9.05   | Put          | Bond Future | 2818      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R209 On 06-November-14 | 9.58   | Put          | Bond Future | 1460      | 2                             | 1         | 2                               | 907.00        |
| 19/05/2014 | R209 On 05-February-15 |        |              | Bond Future | 8.93      | 76.6126                       | 76.9803   | 76.6126                         | 0.00          |
| 19/05/2014 | R209 On 05-February-15 | 9.25   | Call         | Bond Future | 5555      | 5                             | 6         | 5                               | 0.00          |
| 19/05/2014 | R209 On 05-February-15 | 9.26   | Call         | Bond Future | 5597      | 5                             | 6         | 5                               | 0.00          |
| 19/05/2014 | R209 On 05-February-15 | 9.24   | Call         | Bond Future | 5513      | 5                             | 6         | 5                               | 0.00          |
| 19/05/2014 | R209 On 05-February-15 | 9.25   | Put          | Bond Future | 3209      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R209 On 05-February-15 | 9.26   | Put          | Bond Future | 3179      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R209 On 05-February-15 | 9.24   | Put          | Bond Future | 3239      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R210 On 07-August-14   |        |              | Bond Future | 170.27    | 169.4294                      | 170.2652  | 169.4294                        | 618.00        |
| 19/05/2014 | R210 On 07-August-14   | 159.00 | Call         | Bond Future | 11265     | 10                            | 11        | 10                              | 0.00          |
| 19/05/2014 | R210 On 07-August-14   | 158.99 | Call         | Bond Future | 11275     | 10                            | 11        | 10                              | 0.00          |
| 19/05/2014 | R210 On 07-August-14   | 159.01 | Call         | Bond Future | 11255     | 10                            | 11        | 10                              | 0.00          |
| 19/05/2014 | R210 On 07-August-14   | 158.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R210 On 07-August-14   | 159.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R210 On 07-August-14   | 159.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R210 On 06-November-14 |        |              | Bond Future | 170.84    | 169.9867                      | 170.8355  | 169.9867                        | 0.00          |
| 19/05/2014 | R210 On 06-November-14 | 169.00 | Call         | Bond Future | 1835      | 1                             | 2         | 1                               | 0.00          |
| 19/05/2014 | R210 On 06-November-14 | 168.99 | Call         | Bond Future | 1845      | 1                             | 2         | 1                               | 0.00          |
| 19/05/2014 | R210 On 06-November-14 | 169.01 | Call         | Bond Future | 1825      | 1                             | 2         | 1                               | 0.00          |
| 19/05/2014 | R210 On 06-November-14 | 169.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R210 On 06-November-14 | 169.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R210 On 06-November-14 | 168.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R211 On 07-August-14   |        |              | Bond Future | 128.86    | 128.8320                      | 128.8601  | 128.8320                        | 390.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2014 | R211 On 07-August-14   | 127.99 | Call         | Bond Future | 870       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R211 On 07-August-14   | 128.00 | Call         | Bond Future | 860       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R211 On 07-August-14   | 128.01 | Call         | Bond Future | 850       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R211 On 07-August-14   | 128.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R211 On 07-August-14   | 128.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R211 On 07-August-14   | 127.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R211 On 06-November-14 |        |              | Bond Future | 130.84    | 130.8070                      | 130.8356  | 130.8070                        | 0.00          |
| 19/05/2014 | R211 On 06-November-14 | 129.99 | Call         | Bond Future | 846       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R211 On 06-November-14 | 130.00 | Call         | Bond Future | 836       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R211 On 06-November-14 | 130.01 | Call         | Bond Future | 826       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R211 On 06-November-14 | 130.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R211 On 06-November-14 | 129.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R211 On 06-November-14 | 130.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R212 On 07-August-14   |        |              | Bond Future | 134.22    | 134.1916                      | 134.2232  | 134.1916                        | 21,797.00     |
| 19/05/2014 | R212 On 07-August-14   | 128.99 | Call         | Bond Future | 5233      | 5                             | 5         | 5                               | 0.00          |
| 19/05/2014 | R212 On 07-August-14   | 129.00 | Call         | Bond Future | 5223      | 5                             | 5         | 5                               | 0.00          |
| 19/05/2014 | R212 On 07-August-14   | 129.01 | Call         | Bond Future | 5213      | 5                             | 5         | 5                               | 0.00          |
| 19/05/2014 | R212 On 07-August-14   | 128.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R212 On 07-August-14   | 129.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R212 On 07-August-14   | 129.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R212 On 06-November-14 |        |              | Bond Future | 136.28    | 136.2488                      | 136.2809  | 136.2488                        | 0.00          |
| 19/05/2014 | R212 On 06-November-14 | 135.01 | Call         | Bond Future | 1271      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R212 On 06-November-14 | 135.00 | Call         | Bond Future | 1281      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R212 On 06-November-14 | 134.99 | Call         | Bond Future | 1291      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R212 On 06-November-14 | 135.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R212 On 06-November-14 | 135.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R212 On 06-November-14 | 134.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R213 On 07-August-14   |        |              | Bond Future | 8.69      | 88.0023                       | 88.4442   | 88.0023                         | 24,405.00     |
| 19/05/2014 | R213 On 07-August-14   | 8.84   | Call         | Bond Future | 2961      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R213 On 07-August-14   | 8.86   | Call         | Bond Future | 3050      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R213 On 07-August-14   | 8.85   | Call         | Bond Future | 3005      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R213 On 07-August-14   | 8.86   | Put          | Bond Future | 1743      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2014 | R213 On 07-August-14   | 8.85   | Put          | Bond Future | 1775      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | R213 On 07-August-14   | 8.84   | Put          | Bond Future | 1807      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | R213 On 06-November-14 |        |              | Bond Future | 8.76      | 85.7993                       | 86.2481   | 85.7993                         | 0.00          |
| 19/05/2014 | R213 On 06-November-14 | 8.84   | Call         | Bond Future | 3769      | 4                             | 4         | 4                               | 0.00          |
| 19/05/2014 | R213 On 06-November-14 | 8.86   | Call         | Bond Future | 3849      | 4                             | 4         | 4                               | 0.00          |
| 19/05/2014 | R213 On 06-November-14 | 8.85   | Call         | Bond Future | 3809      | 4                             | 4         | 4                               | 0.00          |
| 19/05/2014 | R213 On 06-November-14 | 8.85   | Put          | Bond Future | 3127      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R213 On 06-November-14 | 8.86   | Put          | Bond Future | 3091      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R213 On 06-November-14 | 8.84   | Put          | Bond Future | 3162      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R213 On 05-February-15 |        |              | Bond Future | 8.83      | 87.1488                       | 87.5994   | 87.1488                         | 0.00          |
| 19/05/2014 | R213 On 05-February-15 | 9.26   | Call         | Bond Future | 6063      | 6                             | 6         | 6                               | 0.00          |
| 19/05/2014 | R213 On 05-February-15 | 9.24   | Call         | Bond Future | 5976      | 6                             | 6         | 6                               | 0.00          |
| 19/05/2014 | R213 On 05-February-15 | 9.25   | Call         | Bond Future | 6019      | 6                             | 6         | 6                               | 0.00          |
| 19/05/2014 | R213 On 05-February-15 | 9.25   | Put          | Bond Future | 2939      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R213 On 05-February-15 | 9.26   | Put          | Bond Future | 2911      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R213 On 05-February-15 | 9.24   | Put          | Bond Future | 2966      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R214 On 07-August-14   |        |              | Bond Future | 8.89      | 78.2865                       | 78.6631   | 78.2865                         | 5,228.00      |
| 19/05/2014 | R214 On 07-August-14   | 9.54   | Call         | Bond Future | 5686      | 5                             | 6         | 5                               | 0.00          |
| 19/05/2014 | R214 On 07-August-14   | 9.56   | Call         | Bond Future | 5799      | 6                             | 6         | 6                               | 0.00          |
| 19/05/2014 | R214 On 07-August-14   | 9.55   | Call         | Bond Future | 5743      | 5                             | 6         | 5                               | 0.00          |
| 19/05/2014 | R214 On 07-August-14   | 9.56   | Put          | Bond Future | 717       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R214 On 07-August-14   | 9.54   | Put          | Bond Future | 748       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R214 On 07-August-14   | 9.55   | Put          | Bond Future | 732       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2014 | R214 On 06-November-14 |        |              | Bond Future | 8.96      | 76.1887                       | 76.5711   | 76.1887                         | 0.00          |
| 19/05/2014 | R214 On 06-November-14 | 9.64   | Call         | Bond Future | 6775      | 7                             | 7         | 7                               | 0.00          |
| 19/05/2014 | R214 On 06-November-14 | 9.65   | Call         | Bond Future | 6825      | 7                             | 7         | 7                               | 0.00          |
| 19/05/2014 | R214 On 06-November-14 | 9.66   | Call         | Bond Future | 6876      | 7                             | 7         | 7                               | 0.00          |
| 19/05/2014 | R214 On 06-November-14 | 9.65   | Put          | Bond Future | 1623      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | R214 On 06-November-14 | 9.66   | Put          | Bond Future | 1603      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | R214 On 06-November-14 | 9.64   | Put          | Bond Future | 1644      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2014 | R214 On 05-February-15 |        |              | Bond Future | 9.02      | 77.3871                       | 77.7708   | 77.3871                         | 0.00          |
| 19/05/2014 | R214 On 05-February-15 | 9.51   | Call         | Bond Future | 6641      | 6                             | 7         | 6                               | 0.00          |
| 19/05/2014 | R214 On 05-February-15 | 9.50   | Call         | Bond Future | 6596      | 6                             | 7         | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2014 | R214 On 05-February-15 | 9.49   | Call         | Bond Future | 6551      | 6                             | 7         | 6                               | 0.00          |
| 19/05/2014 | R214 On 05-February-15 | 9.50   | Put          | Bond Future | 2981      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R214 On 05-February-15 | 9.51   | Put          | Bond Future | 2953      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R214 On 05-February-15 | 9.49   | Put          | Bond Future | 3008      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2014 | R248 On 07-August-14   |        |              | Bond Future | 8.97      | 101.1517                      | 101.6347  | 101.1517                        | 14,129.00     |
| 19/05/2014 | R248 On 07-August-14   | 9.65   | Call         | Bond Future | 6653      | 6                             | 7         | 6                               | 0.00          |
| 19/05/2014 | R248 On 07-August-14   | 9.66   | Call         | Bond Future | 6744      | 6                             | 7         | 6                               | 0.00          |
| 19/05/2014 | R248 On 07-August-14   | 9.64   | Call         | Bond Future | 6561      | 6                             | 7         | 6                               | 0.00          |
| 19/05/2014 | R248 On 07-August-14   | 9.66   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R248 On 07-August-14   | 9.65   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R248 On 07-August-14   | 9.64   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R248 On 06-November-14 |        |              | Bond Future | 9.03      | 98.2633                       | 98.7538   | 98.2633                         | 0.00          |
| 19/05/2014 | R248 On 06-November-14 | 9.72   | Call         | Bond Future | 6595      | 6                             | 7         | 6                               | 0.00          |
| 19/05/2014 | R248 On 06-November-14 | 9.74   | Call         | Bond Future | 6774      | 6                             | 7         | 6                               | 0.00          |
| 19/05/2014 | R248 On 06-November-14 | 9.73   | Call         | Bond Future | 6685      | 6                             | 7         | 6                               | 0.00          |
| 19/05/2014 | R248 On 06-November-14 | 9.73   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R248 On 06-November-14 | 9.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R248 On 06-November-14 | 9.72   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R248 On 05-February-15 |        |              | Bond Future | 9.10      | 99.8091                       | 100.3012  | 99.8091                         | 0.00          |
| 19/05/2014 | R248 On 05-February-15 | 9.50   | Call         | Bond Future | 3898      | 3                             | 4         | 3                               | 0.00          |
| 19/05/2014 | R248 On 05-February-15 | 9.51   | Call         | Bond Future | 3991      | 3                             | 4         | 3                               | 0.00          |
| 19/05/2014 | R248 On 05-February-15 | 9.49   | Call         | Bond Future | 3804      | 3                             | 4         | 3                               | 0.00          |
| 19/05/2014 | R248 On 05-February-15 | 9.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R248 On 05-February-15 | 9.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2014 | R248 On 05-February-15 | 9.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |