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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/05/2014 TO: 21/05/2014

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2014 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2014 | 0857 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | 2025 On 07-August-14   |        |              | Bond Future        | 116.48    | 116.5065                      | 116.4812  | 116.5065                        | 0.00          |
| 21/05/2014 | 2025 On 07-August-14   | 108.99 | Call         | Bond Future        | 7491      | 8                             | 7         | 8                               | 0.00          |
| 21/05/2014 | 2025 On 07-August-14   | 109.01 | Call         | Bond Future        | 7471      | 7                             | 7         | 7                               | 0.00          |
| 21/05/2014 | 2025 On 07-August-14   | 109.00 | Call         | Bond Future        | 7481      | 8                             | 7         | 8                               | 0.00          |
| 21/05/2014 | 2025 On 07-August-14   | 108.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2025 On 07-August-14   | 109.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2025 On 07-August-14   | 109.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2025 On 06-November-14 |        |              | Bond Future        | 118.27    | 118.2927                      | 118.2660  | 118.2927                        | 0.00          |
| 21/05/2014 | 2025 On 06-November-14 | 116.99 | Call         | Bond Future        | 1276      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | 2025 On 06-November-14 | 117.01 | Call         | Bond Future        | 1256      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | 2025 On 06-November-14 | 117.00 | Call         | Bond Future        | 1266      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | 2025 On 06-November-14 | 116.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2025 On 06-November-14 | 117.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2025 On 06-November-14 | 117.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2030 On 07-August-14   |        |              | Bond Future        | 8.78      | 93.4462                       | 93.7154   | 93.4462                         | 4,308.00      |
| 21/05/2014 | 2030 On 07-August-14   | 8.99   | Call         | Bond Future        | 1646      | 1                             | 2         | 1                               | 0.00          |
| 21/05/2014 | 2030 On 07-August-14   | 9.01   | Call         | Bond Future        | 1801      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | 2030 On 07-August-14   | 9.00   | Call         | Bond Future        | 1724      | 1                             | 2         | 1                               | 0.00          |
| 21/05/2014 | 2030 On 07-August-14   | 9.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2030 On 07-August-14   | 9.01   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2014 | 2030 On 06-November-14 |        |              | Bond Future | 8.86      | 94.8684                       | 95.1409   | 94.8684                         | 0.00          |
| 21/05/2014 | 2030 On 06-November-14 | 8.99   | Call         | Bond Future | 1048      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | 2030 On 06-November-14 | 9.01   | Call         | Bond Future | 1202      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | 2030 On 06-November-14 | 9.00   | Call         | Bond Future | 1125      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | 2030 On 06-November-14 | 8.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2030 On 06-November-14 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2030 On 06-November-14 | 9.01   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2030 On 05-February-15 |        |              | Bond Future | 8.93      | 92.3460                       | 92.6204   | 92.3460                         | 0.00          |
| 21/05/2014 | 2030 On 05-February-15 | 9.24   | Call         | Bond Future | 2354      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | 2030 On 05-February-15 | 9.26   | Call         | Bond Future | 2502      | 2                             | 3         | 2                               | 0.00          |
| 21/05/2014 | 2030 On 05-February-15 | 9.25   | Call         | Bond Future | 2428      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | 2030 On 05-February-15 | 9.24   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2030 On 05-February-15 | 9.26   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2030 On 05-February-15 | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2037 On 07-August-14   |        |              | Bond Future | 9.01      | 95.0150                       | 95.4175   | 95.0150                         | 10,102.00     |
| 21/05/2014 | 2037 On 07-August-14   | 9.06   | Call         | Bond Future | 483       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2037 On 07-August-14   | 9.04   | Call         | Bond Future | 300       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2037 On 07-August-14   | 9.05   | Call         | Bond Future | 392       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2037 On 07-August-14   | 9.04   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2037 On 07-August-14   | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2037 On 07-August-14   | 9.06   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2037 On 06-November-14 |        |              | Bond Future | 9.08      | 96.4613                       | 96.8690   | 96.4613                         | 0.00          |
| 21/05/2014 | 2037 On 06-November-14 | 9.69   | Call         | Bond Future | 5295      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2014 | 2037 On 06-November-14 | 9.71   | Call         | Bond Future | 5461      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2014 | 2037 On 06-November-14 | 9.70   | Call         | Bond Future | 5378      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2014 | 2037 On 06-November-14 | 9.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2037 On 06-November-14 | 9.71   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2037 On 06-November-14 | 9.69   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2037 On 05-February-15 |        |              | Bond Future | 9.15      | 93.7133                       | 94.1251   | 93.7133                         | 0.00          |
| 21/05/2014 | 2037 On 05-February-15 | 9.49   | Call         | Bond Future | 2967      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | 2037 On 05-February-15 | 9.51   | Call         | Bond Future | 3137      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | 2037 On 05-February-15 | 9.50   | Call         | Bond Future | 3052      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2014 | 2037 On 05-February-15 | 9.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2037 On 05-February-15 | 9.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2038 On 07-August-14   |        |              | Bond Future | 120.15    | 120.0611                      | 120.1541  | 120.0611                        | 334.00        |
| 21/05/2014 | 2038 On 07-August-14   | 106.01 | Call         | Bond Future | 14144     | 14                            | 14        | 14                              | 0.00          |
| 21/05/2014 | 2038 On 07-August-14   | 106.00 | Call         | Bond Future | 14154     | 14                            | 14        | 14                              | 0.00          |
| 21/05/2014 | 2038 On 07-August-14   | 105.99 | Call         | Bond Future | 14164     | 14                            | 14        | 14                              | 0.00          |
| 21/05/2014 | 2038 On 07-August-14   | 105.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2038 On 07-August-14   | 106.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2038 On 07-August-14   | 106.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2038 On 06-November-14 |        |              | Bond Future | 122.00    | 121.9017                      | 121.9951  | 121.9017                        | 0.00          |
| 21/05/2014 | 2038 On 06-November-14 | 119.99 | Call         | Bond Future | 2005      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | 2038 On 06-November-14 | 120.01 | Call         | Bond Future | 1985      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | 2038 On 06-November-14 | 120.00 | Call         | Bond Future | 1995      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | 2038 On 06-November-14 | 119.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2038 On 06-November-14 | 120.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2038 On 06-November-14 | 120.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2046 On 07-August-14   |        |              | Bond Future | 118.31    | 118.2160                      | 118.3080  | 118.2160                        | 5,218.00      |
| 21/05/2014 | 2046 On 07-August-14   | 104.45 | Call         | Bond Future | 13858     | 14                            | 14        | 14                              | 0.00          |
| 21/05/2014 | 2046 On 07-August-14   | 104.44 | Call         | Bond Future | 13868     | 14                            | 14        | 14                              | 0.00          |
| 21/05/2014 | 2046 On 07-August-14   | 104.43 | Call         | Bond Future | 13878     | 14                            | 14        | 14                              | 0.00          |
| 21/05/2014 | 2046 On 07-August-14   | 104.44 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2046 On 07-August-14   | 104.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2046 On 07-August-14   | 104.43 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2046 On 06-November-14 |        |              | Bond Future | 118.78    | 118.6828                      | 118.7751  | 118.6828                        | 0.00          |
| 21/05/2014 | 2046 On 06-November-14 | 104.43 | Call         | Bond Future | 14345     | 14                            | 14        | 14                              | 0.00          |
| 21/05/2014 | 2046 On 06-November-14 | 104.45 | Call         | Bond Future | 14325     | 14                            | 14        | 14                              | 0.00          |
| 21/05/2014 | 2046 On 06-November-14 | 104.44 | Call         | Bond Future | 14335     | 14                            | 14        | 14                              | 0.00          |
| 21/05/2014 | 2046 On 06-November-14 | 104.43 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2046 On 06-November-14 | 104.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2046 On 06-November-14 | 104.44 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2050 On 07-August-14   |        |              | Bond Future | 126.35    | 126.2495                      | 126.3490  | 126.2495                        | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2014 | 2050 On 07-August-14    | 112.00 | Call         | Bond Future        | 14349     | 14                            | 14        | 14                              | 0.00          |
| 21/05/2014 | 2050 On 07-August-14    | 111.99 | Call         | Bond Future        | 14359     | 14                            | 14        | 14                              | 0.00          |
| 21/05/2014 | 2050 On 07-August-14    | 112.01 | Call         | Bond Future        | 14339     | 14                            | 14        | 14                              | 0.00          |
| 21/05/2014 | 2050 On 07-August-14    | 112.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2050 On 07-August-14    | 112.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2050 On 07-August-14    | 111.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2050 On 06-November-14  |        |              | Bond Future        | 128.28    | 128.1851                      | 128.2847  | 128.1851                        | 0.00          |
| 21/05/2014 | 2050 On 06-November-14  | 126.01 | Call         | Bond Future        | 2275      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | 2050 On 06-November-14  | 126.00 | Call         | Bond Future        | 2285      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | 2050 On 06-November-14  | 125.99 | Call         | Bond Future        | 2295      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | 2050 On 06-November-14  | 126.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2050 On 06-November-14  | 125.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 2050 On 06-November-14  | 126.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | AI03 On 09-March-16     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | AL12 On 07-August-14    |        |              | Index Future       | 500.04    | 498.4430                      | 500.0360  | 498.4430                        | 0.00          |
| 21/05/2014 | AL12 On 06-November-14  |        |              | Index Future       | 507.64    | 506.0180                      | 507.6350  | 506.0180                        | 0.00          |
| 21/05/2014 | AL12 On 05-February-15  |        |              | Index Future       | 515.56    | 513.9290                      | 515.5620  | 513.9290                        | 0.00          |
| 21/05/2014 | AL37 On 07-August-14    |        |              | Index Future       | 425.79    | 425.1720                      | 425.7900  | 425.1720                        | 0.00          |
| 21/05/2014 | AL37 On 06-November-14  |        |              | Index Future       | 432.26    | 431.6340                      | 432.2610  | 431.6340                        | 0.00          |
| 21/05/2014 | AL7T On 07-August-14    |        |              | Index Future       | 502.83    | 501.7000                      | 502.8340  | 501.7000                        | 1.00          |
| 21/05/2014 | AL7T On 06-November-14  |        |              | Index Future       | 510.48    | 509.3240                      | 510.4750  | 509.3240                        | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2014 | ALBI On 07-August-14    |        |              | Index Future       | 456.14    | 455.1300                      | 456.1370  | 455.1300                        | 682.00        |
| 21/05/2014 | ALBI On 06-November-14  |        |              | Index Future       | 463.07    | 462.0470                      | 463.0690  | 462.0470                        | 0.00          |
| 21/05/2014 | ALBI On 05-February-15  |        |              | Index Future       | 470.30    | 469.2710                      | 470.3000  | 469.2710                        | 0.00          |
| 21/05/2014 | C023 On 28-February-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 21/05/2014 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2014 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2014 | EL28 On 07-August-14    |        |              | Bond Future        | 123.05    | 122.6647                      | 123.0489  | 122.6647                        | 0.00          |
| 21/05/2014 | EL28 On 07-August-14    | 114.01 | Call         | Bond Future        | 9039      | 9                             | 9         | 9                               | 0.00          |
| 21/05/2014 | EL28 On 07-August-14    | 114.00 | Call         | Bond Future        | 9049      | 9                             | 9         | 9                               | 0.00          |
| 21/05/2014 | EL28 On 07-August-14    | 113.99 | Call         | Bond Future        | 9059      | 9                             | 9         | 9                               | 0.00          |
| 21/05/2014 | EL28 On 07-August-14    | 114.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | EL28 On 07-August-14    | 113.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | EL28 On 07-August-14    | 114.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | EL28 On 06-November-14  |        |              | Bond Future        | 123.45    | 123.0637                      | 123.4526  | 123.0637                        | 0.00          |
| 21/05/2014 | EL28 On 06-November-14  | 122.00 | Call         | Bond Future        | 1453      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | EL28 On 06-November-14  | 121.99 | Call         | Bond Future        | 1463      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | EL28 On 06-November-14  | 122.01 | Call         | Bond Future        | 1443      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | EL28 On 06-November-14  | 122.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | EL28 On 06-November-14  | 122.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | EL28 On 06-November-14  | 121.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | ES33 On 07-August-14    |        |              | Bond Future        | 9.60      | 84.4762                       | 84.8062   | 84.4762                         | 6,220.00      |
| 21/05/2014 | ES33 On 07-August-14    | 10.15  | Call         | Bond Future        | 3929      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2014 | ES33 On 07-August-14    | 10.16  | Call         | Bond Future        | 3997      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2014 | ES33 On 07-August-14    | 10.14  | Call         | Bond Future        | 3860      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2014 | ES33 On 07-August-14    | 10.15  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | ES33 On 07-August-14    | 10.16  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2014 | ES33 On 06-November-14 |        |              | Bond Future | 9.70      | 81.9760                       | 82.3103   | 81.9760                         | 0.00          |
| 21/05/2014 | ES33 On 06-November-14 | 10.29  | Call         | Bond Future | 4170      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2014 | ES33 On 06-November-14 | 10.30  | Call         | Bond Future | 4237      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2014 | ES33 On 06-November-14 | 10.31  | Call         | Bond Future | 4305      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2014 | ES33 On 06-November-14 | 10.29  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | ES33 On 06-November-14 | 10.30  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | ES33 On 06-November-14 | 10.31  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | ES33 On 05-February-15 |        |              | Bond Future | 9.79      | 83.2590                       | 83.5964   | 83.2590                         | 0.00          |
| 21/05/2014 | ES33 On 05-February-15 | 10.01  | Call         | Bond Future | 1539      | 1                             | 2         | 1                               | 0.00          |
| 21/05/2014 | ES33 On 05-February-15 | 10.00  | Call         | Bond Future | 1469      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | ES33 On 05-February-15 | 9.99   | Call         | Bond Future | 1399      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | ES33 On 05-February-15 | 10.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | ES33 On 05-February-15 | 10.01  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | ES33 On 05-February-15 | 9.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | GOVI On 07-August-14   |        |              | GOVI        | 454.83    | 453.8760                      | 454.8270  | 453.8760                        | 507.00        |
| 21/05/2014 | GOVI On 07-August-14   | 459.99 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | GOVI On 07-August-14   | 460.00 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | GOVI On 07-August-14   | 460.01 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | GOVI On 07-August-14   | 459.99 | Put          | GOVI        | 51630     | 6                             | 5         | 6                               | 0.00          |
| 21/05/2014 | GOVI On 07-August-14   | 460.00 | Put          | GOVI        | 51730     | 6                             | 5         | 6                               | 0.00          |
| 21/05/2014 | GOVI On 07-August-14   | 460.01 | Put          | GOVI        | 51830     | 6                             | 5         | 6                               | 0.00          |
| 21/05/2014 | GOVI On 06-November-14 |        |              | GOVI        | 461.74    | 460.7740                      | 461.7390  | 460.7740                        | 28.00         |
| 21/05/2014 | GOVI On 06-November-14 | 448.99 | Call         | GOVI        | 127490    | 12                            | 13        | 12                              | 0.00          |
| 21/05/2014 | GOVI On 06-November-14 | 449.01 | Call         | GOVI        | 127290    | 12                            | 13        | 12                              | 0.00          |
| 21/05/2014 | GOVI On 06-November-14 | 449.00 | Call         | GOVI        | 127390    | 12                            | 13        | 12                              | 0.00          |
| 21/05/2014 | GOVI On 06-November-14 | 449.01 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | GOVI On 06-November-14 | 449.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | GOVI On 06-November-14 | 448.99 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | GOVI On 05-February-15 |        |              | GOVI        | 468.95    | 467.9770                      | 468.9490  | 467.9770                        | 0.00          |
| 21/05/2014 | GOVI On 05-February-15 | 459.99 | Call         | GOVI        | 89590     | 8                             | 9         | 8                               | 0.00          |
| 21/05/2014 | GOVI On 05-February-15 | 460.01 | Call         | GOVI        | 89390     | 8                             | 9         | 8                               | 0.00          |
| 21/05/2014 | GOVI On 05-February-15 | 460.00 | Call         | GOVI        | 89490     | 8                             | 9         | 8                               | 0.00          |
| 21/05/2014 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2014 | GOVI On 05-February-15  | 460.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | GOVI On 05-February-15  | 459.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 21/05/2014 | ICAA On 07-August-14    |        |              | Can-Do Interest Rate   | 141.32    | 141.2357                      | 141.3181  | 141.2357                        | 635.00        |
| 21/05/2014 | IGOV On 07-August-14    |        |              | Index Future           | 214.67    | 214.6050                      | 214.6740  | 214.6050                        | 1,268.00      |
| 21/05/2014 | IGOV On 06-November-14  |        |              | Index Future           | 217.96    | 217.8920                      | 217.9620  | 217.8920                        | 87.00         |
| 21/05/2014 | IGOV On 05-February-15  |        |              | Index Future           | 221.39    | 221.3250                      | 221.3910  | 221.3250                        | 0.00          |
| 21/05/2014 | ILBI On 07-August-14    |        |              | Index Future           | 582.38    | 581.8980                      | 582.3820  | 581.8980                        | 210.00        |
| 21/05/2014 | ILBI On 06-November-14  |        |              | Index Future           | 591.31    | 590.8190                      | 591.3080  | 590.8190                        | 0.00          |
| 21/05/2014 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 0.0200    | 0.0200                          | 0.00          |
| 21/05/2014 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 21/05/2014 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 0.0514    | 0.0514                          | 0.00          |
| 21/05/2014 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 21/05/2014 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 21/05/2014 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 21/05/2014 | JBAF On 21-May-14       |        |              | Jibar Tradeable Future | 5.79      | 94.2000                       | 94.2100   | 94.2000                         | 0.00          |
| 21/05/2014 | JBAF On 18-June-14      |        |              | Jibar Tradeable Future | 5.90      | 94.0500                       | 94.1000   | 94.0500                         | 2,000.00      |
| 21/05/2014 | JBAF On 16-July-14      |        |              | Jibar Tradeable Future | 5.96      | 94.0000                       | 94.0400   | 94.0000                         | 545.00        |
| 21/05/2014 | JBAF On 20-August-14    |        |              | Jibar Tradeable Future | 6.13      | 93.8500                       | 93.8700   | 93.8500                         | 0.00          |
| 21/05/2014 | JBAF On 17-September-14 |        |              | Jibar Tradeable Future | 6.19      | 93.8000                       | 93.8100   | 93.8000                         | 1,000.00      |
| 21/05/2014 | JBAF On 15-October-14   |        |              | Jibar Tradeable Future | 6.34      | 93.6400                       | 93.6600   | 93.6400                         | 0.00          |
| 21/05/2014 | JBAF On 17-December-14  |        |              | Jibar Tradeable Future | 6.55      | 93.4400                       | 93.4500   | 93.4400                         | 0.00          |
| 21/05/2014 | JBAF On 18-March-15     |        |              | Jibar Tradeable Future | 6.77      | 93.1900                       | 93.2300   | 93.1900                         | 2,850.00      |
| 21/05/2014 | JBAF On 17-June-15      |        |              | Jibar Tradeable Future | 6.92      | 93.0200                       | 93.0800   | 93.0200                         | 5,000.00      |
| 21/05/2014 | JBAF On 16-September-15 |        |              | Jibar Tradeable Future | 7.08      | 92.8600                       | 92.9200   | 92.8600                         | 0.00          |
| 21/05/2014 | JBAF On 15-December-15  |        |              | Jibar Tradeable Future | 7.24      | 92.7100                       | 92.7600   | 92.7100                         | 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 |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2014 | JBAF On 16-March-16    |        |              | Jibar Tradeable Future | 7.39      | 92.5600                       | 92.6100   | 92.5600                         | 0.00          |
| 21/05/2014 | R023 On 07-August-14   |        |              | Bond Future            | 8.07      | 101.2717                      | 101.5073  | 101.2717                        | 12,377.00     |
| 21/05/2014 | R023 On 07-August-14   | 8.49   | Call         | Bond Future            | 3183      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R023 On 07-August-14   | 8.51   | Call         | Bond Future            | 3268      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R023 On 07-August-14   | 8.50   | Call         | Bond Future            | 3225      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R023 On 07-August-14   | 8.49   | Put          | Bond Future            | 707       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R023 On 07-August-14   | 8.51   | Put          | Bond Future            | 676       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R023 On 07-August-14   | 8.50   | Put          | Bond Future            | 692       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R023 On 06-November-14 |        |              | Bond Future            | 8.15      | 98.8913                       | 99.1296   | 98.8913                         | 0.00          |
| 21/05/2014 | R023 On 06-November-14 | 8.60   | Call         | Bond Future            | 3977      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2014 | R023 On 06-November-14 | 8.61   | Call         | Bond Future            | 4015      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2014 | R023 On 06-November-14 | 8.59   | Call         | Bond Future            | 3939      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2014 | R023 On 06-November-14 | 8.60   | Put          | Bond Future            | 1399      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R023 On 06-November-14 | 8.61   | Put          | Bond Future            | 1380      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R023 On 06-November-14 | 8.59   | Put          | Bond Future            | 1418      | 2                             | 1         | 2                               | 0.00          |
| 21/05/2014 | R023 On 05-February-15 |        |              | Bond Future            | 8.23      | 100.4387                      | 100.6782  | 100.4387                        | 0.00          |
| 21/05/2014 | R023 On 05-February-15 | 8.75   | Call         | Bond Future            | 4719      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2014 | R023 On 05-February-15 | 8.76   | Call         | Bond Future            | 4755      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2014 | R023 On 05-February-15 | 8.74   | Call         | Bond Future            | 4683      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2014 | R023 On 05-February-15 | 8.75   | Put          | Bond Future            | 1830      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | R023 On 05-February-15 | 8.76   | Put          | Bond Future            | 1811      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | R023 On 05-February-15 | 8.74   | Put          | Bond Future            | 1849      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | R157 On 07-August-14   |        |              | Bond Future            | 6.85      | 112.3264                      | 112.3739  | 112.3264                        | 8,548.00      |
| 21/05/2014 | R157 On 07-August-14   | 6.74   | Call         | Bond Future            | 174       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R157 On 07-August-14   | 6.75   | Call         | Bond Future            | 179       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R157 On 07-August-14   | 6.76   | Call         | Bond Future            | 183       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R157 On 07-August-14   | 6.74   | Put          | Bond Future            | 292       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R157 On 07-August-14   | 6.75   | Put          | Bond Future            | 286       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R157 On 07-August-14   | 6.76   | Put          | Bond Future            | 280       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R157 On 06-November-14 |        |              | Bond Future            | 7.07      | 107.2218                      | 107.2691  | 107.2218                        | 0.00          |
| 21/05/2014 | R157 On 06-November-14 | 6.20   | Call         | Bond Future            | 60        | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R157 On 06-November-14 | 6.19   | Call         | Bond Future            | 59        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2014 | R157 On 06-November-14 | 6.21   | Call         | Bond Future | 61        | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R157 On 06-November-14 | 6.21   | Put          | Bond Future | 791       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R157 On 06-November-14 | 6.19   | Put          | Bond Future | 806       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R157 On 06-November-14 | 6.20   | Put          | Bond Future | 798       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R157 On 05-February-15 |        |              | Bond Future | 7.44      | 108.9004                      | 108.9457  | 108.9004                        | 0.00          |
| 21/05/2014 | R157 On 05-February-15 | 8.74   | Call         | Bond Future | 880       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R157 On 05-February-15 | 8.76   | Call         | Bond Future | 889       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R157 On 05-February-15 | 8.75   | Call         | Bond Future | 884       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R157 On 05-February-15 | 8.75   | Put          | Bond Future | 116       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R157 On 05-February-15 | 8.74   | Put          | Bond Future | 117       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R157 On 05-February-15 | 8.76   | Put          | Bond Future | 115       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R186 On 07-August-14   |        |              | Bond Future | 8.23      | 118.5783                      | 118.9115  | 118.5783                        | 49,530.00     |
| 21/05/2014 | R186 On 07-August-14   | 8.29   | Call         | Bond Future | 2632      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R186 On 07-August-14   | 8.31   | Call         | Bond Future | 2725      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R186 On 07-August-14   | 8.25   | Call         | Bond Future | 2451      | 2                             | 2         | 2                               | 1,200.00      |
| 21/05/2014 | R186 On 07-August-14   | 8.30   | Call         | Bond Future | 2678      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R186 On 07-August-14   | 9.20   | Call         | Bond Future | 8210      | 8                             | 8         | 8                               | 0.00          |
| 21/05/2014 | R186 On 07-August-14   | 8.70   | Call         | Bond Future | 4858      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2014 | R186 On 07-August-14   | 8.92   | Call         | Bond Future | 6274      | 6                             | 6         | 6                               | 0.00          |
| 21/05/2014 | R186 On 07-August-14   | 8.31   | Put          | Bond Future | 2002      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | R186 On 07-August-14   | 8.29   | Put          | Bond Future | 2079      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | R186 On 07-August-14   | 9.20   | Put          | Bond Future | 247       | 0                             | 0         | 0                               | 2,100.00      |
| 21/05/2014 | R186 On 07-August-14   | 8.30   | Put          | Bond Future | 2041      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | R186 On 07-August-14   | 8.25   | Put          | Bond Future | 2240      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | R186 On 07-August-14   | 8.70   | Put          | Bond Future | 882       | 1                             | 1         | 1                               | 1,000.00      |
| 21/05/2014 | R186 On 07-August-14   | 8.92   | Put          | Bond Future | 520       | 1                             | 1         | 1                               | 840.00        |
| 21/05/2014 | R186 On 06-November-14 |        |              | Bond Future | 8.30      | 120.3822                      | 120.7194  | 120.3822                        | 0.00          |
| 21/05/2014 | R186 On 06-November-14 | 9.17   | Call         | Bond Future | 8109      | 8                             | 8         | 8                               | 0.00          |
| 21/05/2014 | R186 On 06-November-14 | 8.14   | Call         | Bond Future | 2884      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R186 On 06-November-14 | 8.16   | Call         | Bond Future | 2959      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R186 On 06-November-14 | 8.15   | Call         | Bond Future | 2922      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R186 On 06-November-14 | 8.15   | Put          | Bond Future | 4161      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2014 | R186 On 06-November-14 | 8.16   | Put          | Bond Future | 4114      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2014 | R186 On 06-November-14 | 8.14   | Put          | Bond Future | 4209      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2014 | R186 On 06-November-14 | 9.17   | Put          | Bond Future | 1079      | 1                             | 1         | 1                               | 2,010.00      |
| 21/05/2014 | R186 On 05-February-15 |        |              | Bond Future | 8.37      | 116.9703                      | 117.3098  | 116.9703                        | 0.00          |
| 21/05/2014 | R186 On 05-February-15 | 8.75   | Call         | Bond Future | 6101      | 6                             | 6         | 6                               | 0.00          |
| 21/05/2014 | R186 On 05-February-15 | 8.76   | Call         | Bond Future | 6150      | 6                             | 6         | 6                               | 0.00          |
| 21/05/2014 | R186 On 05-February-15 | 8.74   | Call         | Bond Future | 6053      | 6                             | 6         | 6                               | 0.00          |
| 21/05/2014 | R186 On 05-February-15 | 8.75   | Put          | Bond Future | 2997      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R186 On 05-February-15 | 8.76   | Put          | Bond Future | 2967      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R186 On 05-February-15 | 8.74   | Put          | Bond Future | 3028      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R197 On 07-August-14   |        |              | Bond Future | 283.21    | 283.2151                      | 283.2093  | 283.2151                        | 1,244.00      |
| 21/05/2014 | R197 On 07-August-14   | 270.00 | Call         | Bond Future | 13209     | 13                            | 13        | 13                              | 0.00          |
| 21/05/2014 | R197 On 07-August-14   | 270.01 | Call         | Bond Future | 13199     | 13                            | 13        | 13                              | 0.00          |
| 21/05/2014 | R197 On 07-August-14   | 269.99 | Call         | Bond Future | 13219     | 13                            | 13        | 13                              | 0.00          |
| 21/05/2014 | R197 On 07-August-14   | 270.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R197 On 07-August-14   | 270.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R197 On 07-August-14   | 269.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R197 On 06-November-14 |        |              | Bond Future | 287.55    | 287.5567                      | 287.5483  | 287.5567                        | 0.00          |
| 21/05/2014 | R197 On 06-November-14 | 285.00 | Call         | Bond Future | 2548      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R197 On 06-November-14 | 284.99 | Call         | Bond Future | 2558      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R197 On 06-November-14 | 285.01 | Call         | Bond Future | 2538      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R197 On 06-November-14 | 285.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R197 On 06-November-14 | 285.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R197 On 06-November-14 | 284.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R201 On 07-August-14   |        |              | Bond Future | 6.29      | 102.0453                      | 102.0715  | 102.0453                        | 0.00          |
| 21/05/2014 | R201 On 07-August-14   | 5.29   | Call         | Bond Future | 61        | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R201 On 07-August-14   | 5.31   | Call         | Bond Future | 63        | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R201 On 07-August-14   | 5.30   | Call         | Bond Future | 62        | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R201 On 07-August-14   | 5.29   | Put          | Bond Future | 420       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R201 On 07-August-14   | 5.30   | Put          | Bond Future | 417       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R201 On 07-August-14   | 5.31   | Put          | Bond Future | 414       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R202 On 07-August-14   |        |              | Bond Future | 228.62    | 228.4436                      | 228.6192  | 228.4436                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2014 | R202 On 07-August-14   | 207.99 | Call         | Bond Future | 20742     | 21                            | 21        | 21                              | 0.00          |
| 21/05/2014 | R202 On 07-August-14   | 208.01 | Call         | Bond Future | 20722     | 21                            | 21        | 21                              | 0.00          |
| 21/05/2014 | R202 On 07-August-14   | 208.00 | Call         | Bond Future | 20732     | 21                            | 21        | 21                              | 0.00          |
| 21/05/2014 | R202 On 07-August-14   | 208.00 | Put          | Bond Future | 113       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R202 On 07-August-14   | 207.99 | Put          | Bond Future | 112       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R202 On 07-August-14   | 208.01 | Put          | Bond Future | 113       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R202 On 06-November-14 |        |              | Bond Future | 232.12    | 231.9455                      | 232.1218  | 231.9455                        | 0.00          |
| 21/05/2014 | R202 On 06-November-14 | 226.99 | Call         | Bond Future | 5132      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2014 | R202 On 06-November-14 | 227.00 | Call         | Bond Future | 5122      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2014 | R202 On 06-November-14 | 227.01 | Call         | Bond Future | 5112      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2014 | R202 On 06-November-14 | 227.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R202 On 06-November-14 | 227.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R202 On 06-November-14 | 226.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R203 On 07-August-14   |        |              | Bond Future | 7.33      | 105.7296                      | 105.8461  | 105.7296                        | 24,254.00     |
| 21/05/2014 | R203 On 07-August-14   | 7.31   | Call         | Bond Future | 626       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R203 On 07-August-14   | 7.30   | Call         | Bond Future | 612       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R203 On 07-August-14   | 6.84   | Call         | Bond Future | 180       | 0                             | 0         | 0                               | 46.00         |
| 21/05/2014 | R203 On 07-August-14   | 7.29   | Call         | Bond Future | 599       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R203 On 07-August-14   | 7.30   | Put          | Bond Future | 705       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R203 On 07-August-14   | 7.31   | Put          | Bond Future | 691       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R203 On 07-August-14   | 7.29   | Put          | Bond Future | 720       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R203 On 07-August-14   | 6.84   | Put          | Bond Future | 1557      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | R203 On 06-November-14 |        |              | Bond Future | 7.45      | 103.1741                      | 103.2914  | 103.1741                        | 0.00          |
| 21/05/2014 | R203 On 06-November-14 | 6.98   | Call         | Bond Future | 429       | 0                             | 0         | 0                               | 14.00         |
| 21/05/2014 | R203 On 06-November-14 | 6.84   | Call         | Bond Future | 328       | 0                             | 0         | 0                               | 45.00         |
| 21/05/2014 | R203 On 06-November-14 | 6.86   | Call         | Bond Future | 341       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R203 On 06-November-14 | 6.85   | Call         | Bond Future | 334       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R203 On 06-November-14 | 6.98   | Put          | Bond Future | 1645      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | R203 On 06-November-14 | 6.84   | Put          | Bond Future | 1908      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | R203 On 06-November-14 | 6.86   | Put          | Bond Future | 1869      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | R203 On 06-November-14 | 6.85   | Put          | Bond Future | 1888      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | R203 On 05-February-15 |        |              | Bond Future | 7.58      | 104.7887                      | 104.9053  | 104.7887                        | 0.00          |
| 21/05/2014 | R203 On 05-February-15 | 7.69   | Call         | Bond Future | 1283      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2014 | R203 On 05-February-15 | 8.35   | Call         | Bond Future | 2276      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | R203 On 05-February-15 | 8.34   | Call         | Bond Future | 2259      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | R203 On 05-February-15 | 8.36   | Call         | Bond Future | 2293      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | R203 On 05-February-15 | 8.35   | Put          | Bond Future | 502       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R203 On 05-February-15 | 8.36   | Put          | Bond Future | 496       | 1                             | 0         | 1                               | 0.00          |
| 21/05/2014 | R203 On 05-February-15 | 7.69   | Put          | Bond Future | 1033      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R203 On 05-February-15 | 8.34   | Put          | Bond Future | 508       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R204 On 07-August-14   |        |              | Bond Future | 7.53      | 102.6728                      | 102.8440  | 102.6728                        | 24,816.00     |
| 21/05/2014 | R204 On 07-August-14   | 7.45   | Call         | Bond Future | 795       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R204 On 07-August-14   | 7.46   | Call         | Bond Future | 812       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R204 On 07-August-14   | 7.78   | Call         | Bond Future | 1476      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R204 On 07-August-14   | 7.44   | Call         | Bond Future | 779       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R204 On 07-August-14   | 7.78   | Put          | Bond Future | 553       | 1                             | 1         | 1                               | 530.00        |
| 21/05/2014 | R204 On 07-August-14   | 7.44   | Put          | Bond Future | 1109      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R204 On 07-August-14   | 7.45   | Put          | Bond Future | 1088      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R204 On 07-August-14   | 7.46   | Put          | Bond Future | 1068      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R204 On 06-November-14 |        |              | Bond Future | 7.63      | 104.2346                      | 104.4075  | 104.2346                        | 0.00          |
| 21/05/2014 | R204 On 06-November-14 | 7.00   | Call         | Bond Future | 477       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R204 On 06-November-14 | 7.01   | Call         | Bond Future | 487       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R204 On 06-November-14 | 7.99   | Call         | Bond Future | 2053      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | R204 On 06-November-14 | 6.99   | Call         | Bond Future | 468       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R204 On 06-November-14 | 7.00   | Put          | Bond Future | 2702      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R204 On 06-November-14 | 7.99   | Put          | Bond Future | 793       | 1                             | 1         | 1                               | 1,270.00      |
| 21/05/2014 | R204 On 06-November-14 | 6.99   | Put          | Bond Future | 2729      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R204 On 06-November-14 | 7.01   | Put          | Bond Future | 2675      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R204 On 05-February-15 |        |              | Bond Future | 7.73      | 101.8308                      | 102.0038  | 101.8308                        | 0.00          |
| 21/05/2014 | R204 On 05-February-15 | 8.25   | Call         | Bond Future | 2668      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R204 On 05-February-15 | 8.24   | Call         | Bond Future | 2647      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R204 On 05-February-15 | 8.26   | Call         | Bond Future | 2690      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R204 On 05-February-15 | 8.26   | Put          | Bond Future | 946       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R204 On 05-February-15 | 8.25   | Put          | Bond Future | 957       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R204 On 05-February-15 | 8.24   | Put          | Bond Future | 968       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2014 | R207 On 07-August-14   |        |              | Bond Future | 7.74      | 98.2589                       | 98.4104   | 98.2589                         | 34,069.00     |
| 21/05/2014 | R207 On 07-August-14   | 7.69   | Call         | Bond Future | 1036      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R207 On 07-August-14   | 7.70   | Call         | Bond Future | 1056      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R207 On 07-August-14   | 7.71   | Call         | Bond Future | 1077      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R207 On 07-August-14   | 7.70   | Put          | Bond Future | 1224      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R207 On 07-August-14   | 7.71   | Put          | Bond Future | 1202      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R207 On 07-August-14   | 7.69   | Put          | Bond Future | 1246      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R207 On 06-November-14 |        |              | Bond Future | 7.83      | 99.7540                       | 99.9069   | 99.7540                         | 0.00          |
| 21/05/2014 | R207 On 06-November-14 | 7.34   | Call         | Bond Future | 821       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R207 On 06-November-14 | 7.36   | Call         | Bond Future | 848       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R207 On 06-November-14 | 7.35   | Call         | Bond Future | 835       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R207 On 06-November-14 | 7.34   | Put          | Bond Future | 2862      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R207 On 06-November-14 | 7.35   | Put          | Bond Future | 2833      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R207 On 06-November-14 | 7.36   | Put          | Bond Future | 2804      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R207 On 05-February-15 |        |              | Bond Future | 7.92      | 97.6736                       | 97.8265   | 97.6736                         | 0.00          |
| 21/05/2014 | R207 On 05-February-15 | 8.49   | Call         | Bond Future | 3373      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R207 On 05-February-15 | 8.51   | Call         | Bond Future | 3425      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R207 On 05-February-15 | 8.50   | Call         | Bond Future | 3399      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R207 On 05-February-15 | 8.50   | Put          | Bond Future | 1135      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R207 On 05-February-15 | 8.51   | Put          | Bond Future | 1123      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R207 On 05-February-15 | 8.49   | Put          | Bond Future | 1148      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R208 On 07-August-14   |        |              | Bond Future | 7.89      | 96.4684                       | 96.6630   | 96.4684                         | 11,985.00     |
| 21/05/2014 | R208 On 07-August-14   | 7.80   | Call         | Bond Future | 1104      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R208 On 07-August-14   | 8.28   | Call         | Bond Future | 2481      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | R208 On 07-August-14   | 7.81   | Call         | Bond Future | 1126      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R208 On 07-August-14   | 7.79   | Call         | Bond Future | 1082      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R208 On 07-August-14   | 8.28   | Put          | Bond Future | 585       | 1                             | 1         | 1                               | 630.00        |
| 21/05/2014 | R208 On 07-August-14   | 7.81   | Put          | Bond Future | 1514      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | R208 On 07-August-14   | 7.80   | Put          | Bond Future | 1541      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | R208 On 07-August-14   | 7.79   | Put          | Bond Future | 1568      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | R208 On 06-November-14 |        |              | Bond Future | 7.97      | 94.5373                       | 94.7339   | 94.5373                         | 0.00          |
| 21/05/2014 | R208 On 06-November-14 | 7.44   | Call         | Bond Future | 881       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R208 On 06-November-14 | 7.46   | Call         | Bond Future | 911       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2014 | R208 On 06-November-14 | 7.45   | Call         | Bond Future | 896       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R208 On 06-November-14 | 8.50   | Call         | Bond Future | 3398      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R208 On 06-November-14 | 7.45   | Put          | Bond Future | 3424      | 4                             | 3         | 4                               | 0.00          |
| 21/05/2014 | R208 On 06-November-14 | 7.46   | Put          | Bond Future | 3390      | 4                             | 3         | 4                               | 0.00          |
| 21/05/2014 | R208 On 06-November-14 | 8.50   | Put          | Bond Future | 942       | 1                             | 1         | 1                               | 1,520.00      |
| 21/05/2014 | R208 On 06-November-14 | 7.44   | Put          | Bond Future | 3459      | 4                             | 3         | 4                               | 0.00          |
| 21/05/2014 | R208 On 05-February-15 |        |              | Bond Future | 8.06      | 96.0167                       | 96.2141   | 96.0167                         | 0.00          |
| 21/05/2014 | R208 On 05-February-15 | 8.49   | Call         | Bond Future | 3501      | 3                             | 4         | 3                               | 0.00          |
| 21/05/2014 | R208 On 05-February-15 | 8.51   | Call         | Bond Future | 3558      | 3                             | 4         | 3                               | 0.00          |
| 21/05/2014 | R208 On 05-February-15 | 8.50   | Call         | Bond Future | 3529      | 3                             | 4         | 3                               | 0.00          |
| 21/05/2014 | R208 On 05-February-15 | 8.49   | Put          | Bond Future | 1550      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | R208 On 05-February-15 | 8.50   | Put          | Bond Future | 1534      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | R208 On 05-February-15 | 8.51   | Put          | Bond Future | 1518      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | R209 On 07-August-14   |        |              | Bond Future | 8.91      | 76.6242                       | 76.9542   | 76.6242                         | 24,622.00     |
| 21/05/2014 | R209 On 07-August-14   | 9.04   | Call         | Bond Future | 2811      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R209 On 07-August-14   | 9.05   | Call         | Bond Future | 2853      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R209 On 07-August-14   | 9.06   | Call         | Bond Future | 2896      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R209 On 07-August-14   | 9.06   | Put          | Bond Future | 1762      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | R209 On 07-August-14   | 9.04   | Put          | Bond Future | 1826      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | R209 On 07-August-14   | 9.05   | Put          | Bond Future | 1794      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | R209 On 06-November-14 |        |              | Bond Future | 8.98      | 74.6430                       | 74.9774   | 74.6430                         | 0.00          |
| 21/05/2014 | R209 On 06-November-14 | 10.00  | Call         | Bond Future | 8054      | 8                             | 8         | 8                               | 0.00          |
| 21/05/2014 | R209 On 06-November-14 | 9.50   | Call         | Bond Future | 5602      | 5                             | 6         | 5                               | 0.00          |
| 21/05/2014 | R209 On 06-November-14 | 8.95   | Call         | Bond Future | 3304      | 3                             | 3         | 3                               | 2,050.00      |
| 21/05/2014 | R209 On 06-November-14 | 10.05  | Call         | Bond Future | 8307      | 8                             | 8         | 8                               | 0.00          |
| 21/05/2014 | R209 On 06-November-14 | 8.50   | Call         | Bond Future | 1889      | 2                             | 2         | 2                               | 5,500.00      |
| 21/05/2014 | R209 On 06-November-14 | 9.95   | Call         | Bond Future | 7799      | 8                             | 8         | 8                               | 0.00          |
| 21/05/2014 | R209 On 06-November-14 | 8.99   | Call         | Bond Future | 3452      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R209 On 06-November-14 | 9.05   | Call         | Bond Future | 3680      | 4                             | 4         | 4                               | 2,050.00      |
| 21/05/2014 | R209 On 06-November-14 | 9.58   | Call         | Bond Future | 5976      | 6                             | 6         | 6                               | 0.00          |
| 21/05/2014 | R209 On 06-November-14 | 9.01   | Call         | Bond Future | 3527      | 3                             | 4         | 3                               | 0.00          |
| 21/05/2014 | R209 On 06-November-14 | 9.00   | Call         | Bond Future | 3489      | 3                             | 3         | 3                               | 1,640.00      |
| 21/05/2014 | R209 On 06-November-14 | 9.95   | Put          | Bond Future | 1005      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2014 | R209 On 06-November-14 | 8.50   | Put          | Bond Future | 5614      | 6                             | 6         | 6                               | 0.00          |
| 21/05/2014 | R209 On 06-November-14 | 10.00  | Put          | Bond Future | 938       | 1                             | 1         | 1                               | 1,640.00      |
| 21/05/2014 | R209 On 06-November-14 | 10.05  | Put          | Bond Future | 871       | 1                             | 1         | 1                               | 2,050.00      |
| 21/05/2014 | R209 On 06-November-14 | 9.00   | Put          | Bond Future | 3315      | 4                             | 3         | 4                               | 0.00          |
| 21/05/2014 | R209 On 06-November-14 | 9.50   | Put          | Bond Future | 1823      | 2                             | 2         | 2                               | 5,500.00      |
| 21/05/2014 | R209 On 06-November-14 | 8.95   | Put          | Bond Future | 3507      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2014 | R209 On 06-November-14 | 9.01   | Put          | Bond Future | 3278      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R209 On 06-November-14 | 8.99   | Put          | Bond Future | 3353      | 4                             | 3         | 4                               | 0.00          |
| 21/05/2014 | R209 On 06-November-14 | 9.05   | Put          | Bond Future | 3133      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R209 On 06-November-14 | 9.58   | Put          | Bond Future | 1646      | 2                             | 2         | 2                               | 907.00        |
| 21/05/2014 | R209 On 05-February-15 |        |              | Bond Future | 9.04      | 75.8113                       | 76.1491   | 75.8113                         | 0.00          |
| 21/05/2014 | R209 On 05-February-15 | 9.25   | Call         | Bond Future | 5041      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2014 | R209 On 05-February-15 | 9.26   | Call         | Bond Future | 5081      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2014 | R209 On 05-February-15 | 9.24   | Call         | Bond Future | 5001      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2014 | R209 On 05-February-15 | 9.25   | Put          | Bond Future | 3526      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2014 | R209 On 05-February-15 | 9.26   | Put          | Bond Future | 3494      | 4                             | 3         | 4                               | 0.00          |
| 21/05/2014 | R209 On 05-February-15 | 9.24   | Put          | Bond Future | 3559      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2014 | R210 On 07-August-14   |        |              | Bond Future | 170.84    | 170.3075                      | 170.8360  | 170.3075                        | 618.00        |
| 21/05/2014 | R210 On 07-August-14   | 159.00 | Call         | Bond Future | 11836     | 11                            | 12        | 11                              | 0.00          |
| 21/05/2014 | R210 On 07-August-14   | 158.99 | Call         | Bond Future | 11846     | 11                            | 12        | 11                              | 0.00          |
| 21/05/2014 | R210 On 07-August-14   | 159.01 | Call         | Bond Future | 11826     | 11                            | 12        | 11                              | 0.00          |
| 21/05/2014 | R210 On 07-August-14   | 158.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R210 On 07-August-14   | 159.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R210 On 07-August-14   | 159.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R210 On 06-November-14 |        |              | Bond Future | 171.41    | 170.8787                      | 171.4137  | 170.8787                        | 0.00          |
| 21/05/2014 | R210 On 06-November-14 | 169.00 | Call         | Bond Future | 2414      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | R210 On 06-November-14 | 168.99 | Call         | Bond Future | 2424      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | R210 On 06-November-14 | 169.01 | Call         | Bond Future | 2404      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | R210 On 06-November-14 | 169.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R210 On 06-November-14 | 169.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R210 On 06-November-14 | 168.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R211 On 07-August-14   |        |              | Bond Future | 128.98    | 128.8896                      | 128.9797  | 128.8896                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2014 | R211 On 07-August-14   | 127.99 | Call         | Bond Future | 990       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R211 On 07-August-14   | 128.00 | Call         | Bond Future | 980       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R211 On 07-August-14   | 128.01 | Call         | Bond Future | 970       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R211 On 07-August-14   | 128.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R211 On 07-August-14   | 128.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R211 On 07-August-14   | 127.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R211 On 06-November-14 |        |              | Bond Future | 130.96    | 130.8658                      | 130.9560  | 130.8658                        | 0.00          |
| 21/05/2014 | R211 On 06-November-14 | 129.99 | Call         | Bond Future | 966       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R211 On 06-November-14 | 130.00 | Call         | Bond Future | 956       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R211 On 06-November-14 | 130.01 | Call         | Bond Future | 946       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R211 On 06-November-14 | 130.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R211 On 06-November-14 | 129.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R211 On 06-November-14 | 130.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R212 On 07-August-14   |        |              | Bond Future | 134.36    | 134.2562                      | 134.3571  | 134.2562                        | 21,797.00     |
| 21/05/2014 | R212 On 07-August-14   | 128.99 | Call         | Bond Future | 5367      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2014 | R212 On 07-August-14   | 129.00 | Call         | Bond Future | 5357      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2014 | R212 On 07-August-14   | 129.01 | Call         | Bond Future | 5347      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2014 | R212 On 07-August-14   | 128.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R212 On 07-August-14   | 129.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R212 On 07-August-14   | 129.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R212 On 06-November-14 |        |              | Bond Future | 136.42    | 136.3147                      | 136.4158  | 136.3147                        | 0.00          |
| 21/05/2014 | R212 On 06-November-14 | 135.01 | Call         | Bond Future | 1406      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R212 On 06-November-14 | 135.00 | Call         | Bond Future | 1416      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R212 On 06-November-14 | 134.99 | Call         | Bond Future | 1426      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R212 On 06-November-14 | 135.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R212 On 06-November-14 | 135.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R212 On 06-November-14 | 134.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R213 On 07-August-14   |        |              | Bond Future | 8.77      | 87.5411                       | 87.8364   | 87.5411                         | 24,188.00     |
| 21/05/2014 | R213 On 07-August-14   | 8.84   | Call         | Bond Future | 2543      | 2                             | 3         | 2                               | 0.00          |
| 21/05/2014 | R213 On 07-August-14   | 8.86   | Call         | Bond Future | 2626      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R213 On 07-August-14   | 8.85   | Call         | Bond Future | 2585      | 2                             | 3         | 2                               | 0.00          |
| 21/05/2014 | R213 On 07-August-14   | 8.86   | Put          | Bond Future | 1927      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2014 | R213 On 07-August-14   | 8.85   | Put          | Bond Future | 1962      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | R213 On 07-August-14   | 8.84   | Put          | Bond Future | 1996      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | R213 On 06-November-14 |        |              | Bond Future | 8.84      | 85.3312                       | 85.6302   | 85.3312                         | 0.00          |
| 21/05/2014 | R213 On 06-November-14 | 8.84   | Call         | Bond Future | 3404      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R213 On 06-November-14 | 8.86   | Call         | Bond Future | 3480      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R213 On 06-November-14 | 8.85   | Call         | Bond Future | 3442      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R213 On 06-November-14 | 8.85   | Put          | Bond Future | 3377      | 4                             | 3         | 4                               | 0.00          |
| 21/05/2014 | R213 On 06-November-14 | 8.86   | Put          | Bond Future | 3340      | 4                             | 3         | 4                               | 0.00          |
| 21/05/2014 | R213 On 06-November-14 | 8.84   | Put          | Bond Future | 3415      | 4                             | 3         | 4                               | 0.00          |
| 21/05/2014 | R213 On 05-February-15 |        |              | Bond Future | 8.91      | 86.6665                       | 86.9681   | 86.6665                         | 0.00          |
| 21/05/2014 | R213 On 05-February-15 | 9.26   | Call         | Bond Future | 5651      | 5                             | 6         | 5                               | 0.00          |
| 21/05/2014 | R213 On 05-February-15 | 9.24   | Call         | Bond Future | 5566      | 5                             | 6         | 5                               | 0.00          |
| 21/05/2014 | R213 On 05-February-15 | 9.25   | Call         | Bond Future | 5608      | 5                             | 6         | 5                               | 0.00          |
| 21/05/2014 | R213 On 05-February-15 | 9.25   | Put          | Bond Future | 3159      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R213 On 05-February-15 | 9.26   | Put          | Bond Future | 3130      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R213 On 05-February-15 | 9.24   | Put          | Bond Future | 3189      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R214 On 07-August-14   |        |              | Bond Future | 9.01      | 77.4021                       | 77.7044   | 77.4021                         | 5,228.00      |
| 21/05/2014 | R214 On 07-August-14   | 9.54   | Call         | Bond Future | 4881      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2014 | R214 On 07-August-14   | 9.56   | Call         | Bond Future | 4989      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2014 | R214 On 07-August-14   | 9.55   | Call         | Bond Future | 4935      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2014 | R214 On 07-August-14   | 9.56   | Put          | Bond Future | 866       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R214 On 07-August-14   | 9.54   | Put          | Bond Future | 902       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R214 On 07-August-14   | 9.55   | Put          | Bond Future | 883       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2014 | R214 On 06-November-14 |        |              | Bond Future | 9.08      | 75.2910                       | 75.5972   | 75.2910                         | 0.00          |
| 21/05/2014 | R214 On 06-November-14 | 9.64   | Call         | Bond Future | 6044      | 6                             | 6         | 6                               | 0.00          |
| 21/05/2014 | R214 On 06-November-14 | 9.65   | Call         | Bond Future | 6092      | 6                             | 6         | 6                               | 0.00          |
| 21/05/2014 | R214 On 06-November-14 | 9.66   | Call         | Bond Future | 6140      | 6                             | 6         | 6                               | 0.00          |
| 21/05/2014 | R214 On 06-November-14 | 9.65   | Put          | Bond Future | 1864      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | R214 On 06-November-14 | 9.66   | Put          | Bond Future | 1841      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | R214 On 06-November-14 | 9.64   | Put          | Bond Future | 1887      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2014 | R214 On 05-February-15 |        |              | Bond Future | 9.15      | 76.4692                       | 76.7783   | 76.4692                         | 0.00          |
| 21/05/2014 | R214 On 05-February-15 | 9.51   | Call         | Bond Future | 5990      | 6                             | 6         | 6                               | 0.00          |
| 21/05/2014 | R214 On 05-February-15 | 9.50   | Call         | Bond Future | 5948      | 6                             | 6         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2014 | R214 On 05-February-15 | 9.49   | Call         | Bond Future | 5905      | 6                             | 6         | 6                               | 0.00          |
| 21/05/2014 | R214 On 05-February-15 | 9.50   | Put          | Bond Future | 3325      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R214 On 05-February-15 | 9.51   | Put          | Bond Future | 3295      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R214 On 05-February-15 | 9.49   | Put          | Bond Future | 3355      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2014 | R248 On 07-August-14   |        |              | Bond Future | 9.08      | 100.1743                      | 100.5110  | 100.1743                        | 14,129.00     |
| 21/05/2014 | R248 On 07-August-14   | 9.65   | Call         | Bond Future | 5529      | 5                             | 6         | 5                               | 0.00          |
| 21/05/2014 | R248 On 07-August-14   | 9.66   | Call         | Bond Future | 5620      | 5                             | 6         | 5                               | 0.00          |
| 21/05/2014 | R248 On 07-August-14   | 9.64   | Call         | Bond Future | 5438      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2014 | R248 On 07-August-14   | 9.66   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R248 On 07-August-14   | 9.65   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R248 On 07-August-14   | 9.64   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R248 On 06-November-14 |        |              | Bond Future | 9.15      | 97.2713                       | 97.6122   | 97.2713                         | 0.00          |
| 21/05/2014 | R248 On 06-November-14 | 9.72   | Call         | Bond Future | 5453      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2014 | R248 On 06-November-14 | 9.74   | Call         | Bond Future | 5633      | 5                             | 6         | 5                               | 0.00          |
| 21/05/2014 | R248 On 06-November-14 | 9.73   | Call         | Bond Future | 5543      | 5                             | 6         | 5                               | 0.00          |
| 21/05/2014 | R248 On 06-November-14 | 9.73   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R248 On 06-November-14 | 9.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R248 On 06-November-14 | 9.72   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R248 On 05-February-15 |        |              | Bond Future | 9.22      | 98.7934                       | 99.1373   | 98.7934                         | 0.00          |
| 21/05/2014 | R248 On 05-February-15 | 9.50   | Call         | Bond Future | 2734      | 2                             | 3         | 2                               | 0.00          |
| 21/05/2014 | R248 On 05-February-15 | 9.51   | Call         | Bond Future | 2827      | 2                             | 3         | 2                               | 0.00          |
| 21/05/2014 | R248 On 05-February-15 | 9.49   | Call         | Bond Future | 2640      | 2                             | 3         | 2                               | 0.00          |
| 21/05/2014 | R248 On 05-February-15 | 9.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R248 On 05-February-15 | 9.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2014 | R248 On 05-February-15 | 9.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |