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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/05/2014 TO: 27/05/2014

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/05/2014 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/05/2014 | 0857 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | 2025 On 07-August-14   |        |              | Bond Future        | 116.83    | 116.9102                      | 116.8259  | 116.9102                        | 0.00          |
| 27/05/2014 | 2025 On 07-August-14   | 108.99 | Call         | Bond Future        | 7836      | 8                             | 8         | 8                               | 0.00          |
| 27/05/2014 | 2025 On 07-August-14   | 109.01 | Call         | Bond Future        | 7816      | 8                             | 8         | 8                               | 0.00          |
| 27/05/2014 | 2025 On 07-August-14   | 109.00 | Call         | Bond Future        | 7826      | 8                             | 8         | 8                               | 0.00          |
| 27/05/2014 | 2025 On 07-August-14   | 108.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2025 On 07-August-14   | 109.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2025 On 07-August-14   | 109.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2025 On 06-November-14 |        |              | Bond Future        | 118.61    | 118.6941                      | 118.6088  | 118.6941                        | 0.00          |
| 27/05/2014 | 2025 On 06-November-14 | 116.99 | Call         | Bond Future        | 1619      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | 2025 On 06-November-14 | 117.01 | Call         | Bond Future        | 1599      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | 2025 On 06-November-14 | 117.00 | Call         | Bond Future        | 1609      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | 2025 On 06-November-14 | 116.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2025 On 06-November-14 | 117.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2025 On 06-November-14 | 117.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2030 On 07-August-14   |        |              | Bond Future        | 8.81      | 94.0705                       | 93.4630   | 94.0705                         | 4,308.00      |
| 27/05/2014 | 2030 On 07-August-14   | 8.99   | Call         | Bond Future        | 1394      | 2                             | 1         | 2                               | 0.00          |
| 27/05/2014 | 2030 On 07-August-14   | 9.01   | Call         | Bond Future        | 1549      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | 2030 On 07-August-14   | 9.00   | Call         | Bond Future        | 1472      | 2                             | 1         | 2                               | 0.00          |
| 27/05/2014 | 2030 On 07-August-14   | 9.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2030 On 07-August-14   | 9.01   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/05/2014 | 2030 On 06-November-14 |        |              | Bond Future | 8.89      | 95.4954                       | 94.8788   | 95.4954                         | 0.00          |
| 27/05/2014 | 2030 On 06-November-14 | 8.99   | Call         | Bond Future | 786       | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | 2030 On 06-November-14 | 9.01   | Call         | Bond Future | 940       | 2                             | 1         | 2                               | 0.00          |
| 27/05/2014 | 2030 On 06-November-14 | 9.00   | Call         | Bond Future | 863       | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | 2030 On 06-November-14 | 8.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2030 On 06-November-14 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2030 On 06-November-14 | 9.01   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2030 On 05-February-15 |        |              | Bond Future | 8.96      | 93.0033                       | 92.3750   | 93.0033                         | 0.00          |
| 27/05/2014 | 2030 On 05-February-15 | 9.24   | Call         | Bond Future | 2108      | 3                             | 2         | 3                               | 0.00          |
| 27/05/2014 | 2030 On 05-February-15 | 9.26   | Call         | Bond Future | 2257      | 3                             | 2         | 3                               | 0.00          |
| 27/05/2014 | 2030 On 05-February-15 | 9.25   | Call         | Bond Future | 2183      | 3                             | 2         | 3                               | 0.00          |
| 27/05/2014 | 2030 On 05-February-15 | 9.24   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2030 On 05-February-15 | 9.26   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2030 On 05-February-15 | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2037 On 07-August-14   |        |              | Bond Future | 9.08      | 95.7300                       | 94.7976   | 95.7300                         | 10,102.00     |
| 27/05/2014 | 2037 On 07-August-14   | 9.06   | Call         | Bond Future | 0         | 1                             | 0         | 1                               | 0.00          |
| 27/05/2014 | 2037 On 07-August-14   | 9.04   | Call         | Bond Future | 0         | 1                             | 0         | 1                               | 0.00          |
| 27/05/2014 | 2037 On 07-August-14   | 9.05   | Call         | Bond Future | 0         | 1                             | 0         | 1                               | 0.00          |
| 27/05/2014 | 2037 On 07-August-14   | 9.04   | Put          | Bond Future | 320       | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2037 On 07-August-14   | 9.05   | Put          | Bond Future | 228       | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2037 On 07-August-14   | 9.06   | Put          | Bond Future | 137       | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2037 On 06-November-14 |        |              | Bond Future | 9.15      | 97.1800                       | 96.2336   | 97.1800                         | 0.00          |
| 27/05/2014 | 2037 On 06-November-14 | 9.69   | Call         | Bond Future | 4660      | 6                             | 5         | 6                               | 0.00          |
| 27/05/2014 | 2037 On 06-November-14 | 9.71   | Call         | Bond Future | 4825      | 6                             | 5         | 6                               | 0.00          |
| 27/05/2014 | 2037 On 06-November-14 | 9.70   | Call         | Bond Future | 4743      | 6                             | 5         | 6                               | 0.00          |
| 27/05/2014 | 2037 On 06-November-14 | 9.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2037 On 06-November-14 | 9.71   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2037 On 06-November-14 | 9.69   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2037 On 05-February-15 |        |              | Bond Future | 9.22      | 94.4644                       | 93.5010   | 94.4644                         | 0.00          |
| 27/05/2014 | 2037 On 05-February-15 | 9.49   | Call         | Bond Future | 2343      | 3                             | 2         | 3                               | 0.00          |
| 27/05/2014 | 2037 On 05-February-15 | 9.51   | Call         | Bond Future | 2513      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | 2037 On 05-February-15 | 9.50   | Call         | Bond Future | 2428      | 3                             | 2         | 3                               | 0.00          |
| 27/05/2014 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/05/2014 | 2037 On 05-February-15 | 9.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2037 On 05-February-15 | 9.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2038 On 07-August-14   |        |              | Bond Future | 121.52    | 122.1707                      | 121.5197  | 122.1707                        | 334.00        |
| 27/05/2014 | 2038 On 07-August-14   | 106.01 | Call         | Bond Future | 15510     | 16                            | 16        | 16                              | 0.00          |
| 27/05/2014 | 2038 On 07-August-14   | 106.00 | Call         | Bond Future | 15520     | 16                            | 16        | 16                              | 0.00          |
| 27/05/2014 | 2038 On 07-August-14   | 105.99 | Call         | Bond Future | 15530     | 16                            | 16        | 16                              | 0.00          |
| 27/05/2014 | 2038 On 07-August-14   | 105.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2038 On 07-August-14   | 106.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2038 On 07-August-14   | 106.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2038 On 06-November-14 |        |              | Bond Future | 123.37    | 124.0349                      | 123.3742  | 124.0349                        | 0.00          |
| 27/05/2014 | 2038 On 06-November-14 | 119.99 | Call         | Bond Future | 3384      | 4                             | 3         | 4                               | 0.00          |
| 27/05/2014 | 2038 On 06-November-14 | 120.01 | Call         | Bond Future | 3364      | 4                             | 3         | 4                               | 0.00          |
| 27/05/2014 | 2038 On 06-November-14 | 120.00 | Call         | Bond Future | 3374      | 4                             | 3         | 4                               | 0.00          |
| 27/05/2014 | 2038 On 06-November-14 | 119.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2038 On 06-November-14 | 120.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2038 On 06-November-14 | 120.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2046 On 07-August-14   |        |              | Bond Future | 120.58    | 119.4718                      | 120.5828  | 119.4718                        | 5,218.00      |
| 27/05/2014 | 2046 On 07-August-14   | 104.45 | Call         | Bond Future | 16133     | 15                            | 16        | 15                              | 0.00          |
| 27/05/2014 | 2046 On 07-August-14   | 104.44 | Call         | Bond Future | 16143     | 15                            | 16        | 15                              | 0.00          |
| 27/05/2014 | 2046 On 07-August-14   | 104.43 | Call         | Bond Future | 16153     | 15                            | 16        | 15                              | 0.00          |
| 27/05/2014 | 2046 On 07-August-14   | 104.44 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2046 On 07-August-14   | 104.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2046 On 07-August-14   | 104.43 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2046 On 06-November-14 |        |              | Bond Future | 121.08    | 119.9493                      | 121.0772  | 119.9493                        | 0.00          |
| 27/05/2014 | 2046 On 06-November-14 | 104.43 | Call         | Bond Future | 16647     | 16                            | 17        | 16                              | 0.00          |
| 27/05/2014 | 2046 On 06-November-14 | 104.45 | Call         | Bond Future | 16627     | 15                            | 17        | 15                              | 0.00          |
| 27/05/2014 | 2046 On 06-November-14 | 104.44 | Call         | Bond Future | 16637     | 16                            | 17        | 16                              | 0.00          |
| 27/05/2014 | 2046 On 06-November-14 | 104.43 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2046 On 06-November-14 | 104.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2046 On 06-November-14 | 104.44 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2050 On 07-August-14   |        |              | Bond Future | 126.49    | 126.4525                      | 126.4851  | 126.4525                        | 2,720.00      |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/05/2014 | 2050 On 07-August-14    | 112.00 | Call         | Bond Future        | 14485     | 14                            | 14        | 14                              | 0.00          |
| 27/05/2014 | 2050 On 07-August-14    | 111.99 | Call         | Bond Future        | 14495     | 14                            | 14        | 14                              | 0.00          |
| 27/05/2014 | 2050 On 07-August-14    | 112.01 | Call         | Bond Future        | 14475     | 14                            | 14        | 14                              | 0.00          |
| 27/05/2014 | 2050 On 07-August-14    | 112.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2050 On 07-August-14    | 112.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2050 On 07-August-14    | 111.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2050 On 06-November-14  |        |              | Bond Future        | 128.41    | 128.3819                      | 128.4150  | 128.3819                        | 0.00          |
| 27/05/2014 | 2050 On 06-November-14  | 126.01 | Call         | Bond Future        | 2405      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | 2050 On 06-November-14  | 126.00 | Call         | Bond Future        | 2415      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | 2050 On 06-November-14  | 125.99 | Call         | Bond Future        | 2425      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | 2050 On 06-November-14  | 126.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2050 On 06-November-14  | 125.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 2050 On 06-November-14  | 126.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | AI03 On 09-March-16     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | AL12 On 07-August-14    |        |              | Index Future       | 498.19    | 501.5030                      | 498.1910  | 501.5030                        | 0.00          |
| 27/05/2014 | AL12 On 06-November-14  |        |              | Index Future       | 505.73    | 509.0890                      | 505.7270  | 509.0890                        | 0.00          |
| 27/05/2014 | AL12 On 05-February-15  |        |              | Index Future       | 513.73    | 517.1560                      | 513.7320  | 517.1560                        | 0.00          |
| 27/05/2014 | AL37 On 07-August-14    |        |              | Index Future       | 425.70    | 426.2010                      | 425.6970  | 426.2010                        | 0.00          |
| 27/05/2014 | AL37 On 06-November-14  |        |              | Index Future       | 432.14    | 432.6470                      | 432.1360  | 432.6470                        | 0.00          |
| 27/05/2014 | AL7T On 07-August-14    |        |              | Index Future       | 502.53    | 503.9470                      | 502.5270  | 503.9470                        | 1.00          |
| 27/05/2014 | AL7T On 06-November-14  |        |              | Index Future       | 510.13    | 511.5700                      | 510.1290  | 511.5700                        | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/05/2014 | ALBI On 07-August-14    |        |              | Index Future       | 455.36    | 457.0160                      | 455.3590  | 457.0160                        | 670.00        |
| 27/05/2014 | ALBI On 06-November-14  |        |              | Index Future       | 462.25    | 463.9290                      | 462.2470  | 463.9290                        | 0.00          |
| 27/05/2014 | ALBI On 05-February-15  |        |              | Index Future       | 469.56    | 471.2810                      | 469.5630  | 471.2810                        | 0.00          |
| 27/05/2014 | C023 On 28-February-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 27/05/2014 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/05/2014 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/05/2014 | EL28 On 07-August-14    |        |              | Bond Future        | 123.91    | 123.8746                      | 123.9057  | 123.8746                        | 0.00          |
| 27/05/2014 | EL28 On 07-August-14    | 114.01 | Call         | Bond Future        | 9896      | 10                            | 10        | 10                              | 0.00          |
| 27/05/2014 | EL28 On 07-August-14    | 114.00 | Call         | Bond Future        | 9906      | 10                            | 10        | 10                              | 0.00          |
| 27/05/2014 | EL28 On 07-August-14    | 113.99 | Call         | Bond Future        | 9916      | 10                            | 10        | 10                              | 0.00          |
| 27/05/2014 | EL28 On 07-August-14    | 114.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | EL28 On 07-August-14    | 113.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | EL28 On 07-August-14    | 114.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | EL28 On 06-November-14  |        |              | Bond Future        | 124.31    | 124.2832                      | 124.3148  | 124.2832                        | 0.00          |
| 27/05/2014 | EL28 On 06-November-14  | 122.00 | Call         | Bond Future        | 2315      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | EL28 On 06-November-14  | 121.99 | Call         | Bond Future        | 2325      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | EL28 On 06-November-14  | 122.01 | Call         | Bond Future        | 2305      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | EL28 On 06-November-14  | 122.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | EL28 On 06-November-14  | 122.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | EL28 On 06-November-14  | 121.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | ES33 On 07-August-14    |        |              | Bond Future        | 9.66      | 85.1017                       | 84.3469   | 85.1017                         | 6,220.00      |
| 27/05/2014 | ES33 On 07-August-14    | 10.15  | Call         | Bond Future        | 3469      | 4                             | 3         | 4                               | 0.00          |
| 27/05/2014 | ES33 On 07-August-14    | 10.16  | Call         | Bond Future        | 3538      | 4                             | 4         | 4                               | 0.00          |
| 27/05/2014 | ES33 On 07-August-14    | 10.14  | Call         | Bond Future        | 3400      | 4                             | 3         | 4                               | 0.00          |
| 27/05/2014 | ES33 On 07-August-14    | 10.15  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | ES33 On 07-August-14    | 10.16  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/05/2014 | ES33 On 06-November-14 |        |              | Bond Future | 9.76      | 82.6050                       | 81.8387   | 82.6050                         | 0.00          |
| 27/05/2014 | ES33 On 06-November-14 | 10.29  | Call         | Bond Future | 3698      | 4                             | 4         | 4                               | 0.00          |
| 27/05/2014 | ES33 On 06-November-14 | 10.30  | Call         | Bond Future | 3766      | 5                             | 4         | 5                               | 0.00          |
| 27/05/2014 | ES33 On 06-November-14 | 10.31  | Call         | Bond Future | 3833      | 5                             | 4         | 5                               | 0.00          |
| 27/05/2014 | ES33 On 06-November-14 | 10.29  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | ES33 On 06-November-14 | 10.30  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | ES33 On 06-November-14 | 10.31  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | ES33 On 05-February-15 |        |              | Bond Future | 9.86      | 83.9159                       | 83.1358   | 83.9159                         | 0.00          |
| 27/05/2014 | ES33 On 05-February-15 | 10.01  | Call         | Bond Future | 1079      | 2                             | 1         | 2                               | 0.00          |
| 27/05/2014 | ES33 On 05-February-15 | 10.00  | Call         | Bond Future | 1009      | 2                             | 1         | 2                               | 0.00          |
| 27/05/2014 | ES33 On 05-February-15 | 9.99   | Call         | Bond Future | 939       | 2                             | 1         | 2                               | 0.00          |
| 27/05/2014 | ES33 On 05-February-15 | 10.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | ES33 On 05-February-15 | 10.01  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | ES33 On 05-February-15 | 9.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | GOVI On 07-August-14   |        |              | GOVI        | 454.26    | 455.6930                      | 454.2550  | 455.6930                        | 509.00        |
| 27/05/2014 | GOVI On 07-August-14   | 459.99 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | GOVI On 07-August-14   | 460.00 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | GOVI On 07-August-14   | 460.01 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | GOVI On 07-August-14   | 459.99 | Put          | GOVI        | 57350     | 4                             | 6         | 4                               | 0.00          |
| 27/05/2014 | GOVI On 07-August-14   | 460.00 | Put          | GOVI        | 57450     | 4                             | 6         | 4                               | 0.00          |
| 27/05/2014 | GOVI On 07-August-14   | 460.01 | Put          | GOVI        | 57550     | 4                             | 6         | 4                               | 0.00          |
| 27/05/2014 | GOVI On 06-November-14 |        |              | GOVI        | 461.13    | 462.5860                      | 461.1260  | 462.5860                        | 28.00         |
| 27/05/2014 | GOVI On 06-November-14 | 448.99 | Call         | GOVI        | 121360    | 14                            | 12        | 14                              | 0.00          |
| 27/05/2014 | GOVI On 06-November-14 | 449.01 | Call         | GOVI        | 121160    | 14                            | 12        | 14                              | 0.00          |
| 27/05/2014 | GOVI On 06-November-14 | 449.00 | Call         | GOVI        | 121260    | 14                            | 12        | 14                              | 0.00          |
| 27/05/2014 | GOVI On 06-November-14 | 449.01 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | GOVI On 06-November-14 | 449.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | GOVI On 06-November-14 | 448.99 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | GOVI On 05-February-15 |        |              | GOVI        | 468.43    | 469.9170                      | 468.4250  | 469.9170                        | 0.00          |
| 27/05/2014 | GOVI On 05-February-15 | 459.99 | Call         | GOVI        | 84350     | 10                            | 8         | 10                              | 0.00          |
| 27/05/2014 | GOVI On 05-February-15 | 460.01 | Call         | GOVI        | 84150     | 10                            | 8         | 10                              | 0.00          |
| 27/05/2014 | GOVI On 05-February-15 | 460.00 | Call         | GOVI        | 84250     | 10                            | 8         | 10                              | 0.00          |
| 27/05/2014 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/05/2014 | GOVI On 05-February-15  | 460.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | GOVI On 05-February-15  | 459.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 27/05/2014 | ICAA On 07-August-14    |        |              | Can-Do Interest Rate   | 141.70    | 141.6981                      | 141.7040  | 141.6981                        | 635.00        |
| 27/05/2014 | IGOV On 07-August-14    |        |              | Index Future           | 215.57    | 215.5810                      | 215.5720  | 215.5810                        | 1,268.00      |
| 27/05/2014 | IGOV On 06-November-14  |        |              | Index Future           | 218.86    | 218.8680                      | 218.8590  | 218.8680                        | 87.00         |
| 27/05/2014 | IGOV On 05-February-15  |        |              | Index Future           | 222.35    | 222.3620                      | 222.3490  | 222.3620                        | 0.00          |
| 27/05/2014 | ILBI On 07-August-14    |        |              | Index Future           | 584.59    | 584.6240                      | 584.5900  | 584.6240                        | 210.00        |
| 27/05/2014 | ILBI On 06-November-14  |        |              | Index Future           | 593.47    | 593.5090                      | 593.4730  | 593.5090                        | 0.00          |
| 27/05/2014 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 0.0200    | 0.0200                          | 0.00          |
| 27/05/2014 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 27/05/2014 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 0.0514    | 0.0514                          | 0.00          |
| 27/05/2014 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 27/05/2014 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 27/05/2014 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 27/05/2014 | JBAF On 18-June-14      |        |              | Jibar Tradeable Future | 5.83      | 94.1600                       | 94.1700   | 94.1600                         | 2,000.00      |
| 27/05/2014 | JBAF On 16-July-14      |        |              | Jibar Tradeable Future | 5.91      | 94.1000                       | 94.0900   | 94.1000                         | 545.00        |
| 27/05/2014 | JBAF On 20-August-14    |        |              | Jibar Tradeable Future | 6.07      | 93.9400                       | 93.9300   | 93.9400                         | 0.00          |
| 27/05/2014 | JBAF On 17-September-14 |        |              | Jibar Tradeable Future | 6.12      | 93.8900                       | 93.8800   | 93.8900                         | 1,000.00      |
| 27/05/2014 | JBAF On 15-October-14   |        |              | Jibar Tradeable Future | 6.25      | 93.7600                       | 93.7500   | 93.7600                         | 0.00          |
| 27/05/2014 | JBAF On 19-November-14  |        |              | Jibar Tradeable Future | 6.30      | 93.7100                       | 93.7000   | 93.7100                         | 0.00          |
| 27/05/2014 | JBAF On 17-December-14  |        |              | Jibar Tradeable Future | 6.44      | 93.5700                       | 93.5600   | 93.5700                         | 0.00          |
| 27/05/2014 | JBAF On 18-March-15     |        |              | Jibar Tradeable Future | 6.69      | 93.3200                       | 93.3100   | 93.3200                         | 2,850.00      |
| 27/05/2014 | JBAF On 17-June-15      |        |              | Jibar Tradeable Future | 6.86      | 93.1500                       | 93.1400   | 93.1500                         | 5,000.00      |
| 27/05/2014 | JBAF On 16-September-15 |        |              | Jibar Tradeable Future | 7.01      | 93.0000                       | 92.9900   | 93.0000                         | 0.00          |
| 27/05/2014 | JBAF On 15-December-15  |        |              | Jibar Tradeable Future | 7.17      | 92.8400                       | 92.8300   | 92.8400                         | 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 |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/05/2014 | JBAF On 16-March-16    |        |              | Jibar Tradeable Future | 7.31      | 92.7000                       | 92.6900   | 92.7000                         | 0.00          |
| 27/05/2014 | R023 On 07-August-14   |        |              | Bond Future            | 8.09      | 101.6837                      | 101.4091  | 101.6837                        | 12,167.00     |
| 27/05/2014 | R023 On 07-August-14   | 8.49   | Call         | Bond Future            | 3056      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R023 On 07-August-14   | 8.51   | Call         | Bond Future            | 3142      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R023 On 07-August-14   | 8.50   | Call         | Bond Future            | 3099      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R023 On 07-August-14   | 8.49   | Put          | Bond Future            | 679       | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R023 On 07-August-14   | 8.51   | Put          | Bond Future            | 648       | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R023 On 07-August-14   | 8.50   | Put          | Bond Future            | 664       | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R023 On 06-November-14 |        |              | Bond Future            | 8.17      | 99.3023                       | 99.0235   | 99.3023                         | 0.00          |
| 27/05/2014 | R023 On 06-November-14 | 8.60   | Call         | Bond Future            | 3865      | 4                             | 4         | 4                               | 0.00          |
| 27/05/2014 | R023 On 06-November-14 | 8.61   | Call         | Bond Future            | 3903      | 4                             | 4         | 4                               | 0.00          |
| 27/05/2014 | R023 On 06-November-14 | 8.59   | Call         | Bond Future            | 3828      | 4                             | 4         | 4                               | 0.00          |
| 27/05/2014 | R023 On 06-November-14 | 8.60   | Put          | Bond Future            | 1393      | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R023 On 06-November-14 | 8.61   | Put          | Bond Future            | 1374      | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R023 On 06-November-14 | 8.59   | Put          | Bond Future            | 1412      | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R023 On 05-February-15 |        |              | Bond Future            | 8.25      | 100.8777                      | 100.5926  | 100.8777                        | 0.00          |
| 27/05/2014 | R023 On 05-February-15 | 8.75   | Call         | Bond Future            | 4629      | 5                             | 5         | 5                               | 0.00          |
| 27/05/2014 | R023 On 05-February-15 | 8.76   | Call         | Bond Future            | 4665      | 5                             | 5         | 5                               | 0.00          |
| 27/05/2014 | R023 On 05-February-15 | 8.74   | Call         | Bond Future            | 4593      | 5                             | 5         | 5                               | 0.00          |
| 27/05/2014 | R023 On 05-February-15 | 8.75   | Put          | Bond Future            | 1826      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | R023 On 05-February-15 | 8.76   | Put          | Bond Future            | 1807      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | R023 On 05-February-15 | 8.74   | Put          | Bond Future            | 1845      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | R157 On 07-August-14   |        |              | Bond Future            | 6.76      | 112.4441                      | 112.4724  | 112.4441                        | 8,548.00      |
| 27/05/2014 | R157 On 07-August-14   | 6.74   | Call         | Bond Future            | 209       | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R157 On 07-August-14   | 6.75   | Call         | Bond Future            | 215       | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R157 On 07-August-14   | 6.76   | Call         | Bond Future            | 221       | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R157 On 07-August-14   | 6.74   | Put          | Bond Future            | 229       | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R157 On 07-August-14   | 6.75   | Put          | Bond Future            | 224       | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R157 On 07-August-14   | 6.76   | Put          | Bond Future            | 218       | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R157 On 06-November-14 |        |              | Bond Future            | 6.96      | 107.3333                      | 107.3621  | 107.3333                        | 0.00          |
| 27/05/2014 | R157 On 06-November-14 | 6.20   | Call         | Bond Future            | 73        | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R157 On 06-November-14 | 6.19   | Call         | Bond Future            | 71        | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/05/2014 | R157 On 06-November-14 | 6.21   | Call         | Bond Future | 74        | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R157 On 06-November-14 | 6.21   | Put          | Bond Future | 711       | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R157 On 06-November-14 | 6.19   | Put          | Bond Future | 725       | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R157 On 06-November-14 | 6.20   | Put          | Bond Future | 718       | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R157 On 05-February-15 |        |              | Bond Future | 7.23      | 109.0373                      | 109.0643  | 109.0373                        | 0.00          |
| 27/05/2014 | R157 On 05-February-15 | 8.74   | Call         | Bond Future | 972       | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R157 On 05-February-15 | 8.76   | Call         | Bond Future | 982       | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R157 On 05-February-15 | 8.75   | Call         | Bond Future | 977       | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R157 On 05-February-15 | 8.75   | Put          | Bond Future | 90        | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R157 On 05-February-15 | 8.74   | Put          | Bond Future | 91        | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R157 On 05-February-15 | 8.76   | Put          | Bond Future | 89        | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R186 On 07-August-14   |        |              | Bond Future | 8.23      | 119.3377                      | 118.9025  | 119.3377                        | 46,133.00     |
| 27/05/2014 | R186 On 07-August-14   | 8.00   | Call         | Bond Future | 1408      | 2                             | 1         | 2                               | 105.00        |
| 27/05/2014 | R186 On 07-August-14   | 8.29   | Call         | Bond Future | 2536      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R186 On 07-August-14   | 8.31   | Call         | Bond Future | 2629      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R186 On 07-August-14   | 8.25   | Call         | Bond Future | 2355      | 3                             | 2         | 3                               | 1,200.00      |
| 27/05/2014 | R186 On 07-August-14   | 8.30   | Call         | Bond Future | 2582      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R186 On 07-August-14   | 9.20   | Call         | Bond Future | 8165      | 9                             | 8         | 9                               | 0.00          |
| 27/05/2014 | R186 On 07-August-14   | 8.43   | Call         | Bond Future | 3226      | 4                             | 3         | 4                               | 0.00          |
| 27/05/2014 | R186 On 07-August-14   | 8.70   | Call         | Bond Future | 4778      | 5                             | 5         | 5                               | 0.00          |
| 27/05/2014 | R186 On 07-August-14   | 7.60   | Call         | Bond Future | 490       | 1                             | 0         | 1                               | 210.00        |
| 27/05/2014 | R186 On 07-August-14   | 8.92   | Call         | Bond Future | 6210      | 7                             | 6         | 7                               | 0.00          |
| 27/05/2014 | R186 On 07-August-14   | 8.00   | Put          | Bond Future | 3373      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R186 On 07-August-14   | 8.31   | Put          | Bond Future | 1915      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | R186 On 07-August-14   | 8.29   | Put          | Bond Future | 1992      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | R186 On 07-August-14   | 9.20   | Put          | Bond Future | 211       | 0                             | 0         | 0                               | 2,100.00      |
| 27/05/2014 | R186 On 07-August-14   | 8.30   | Put          | Bond Future | 1953      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | R186 On 07-August-14   | 8.25   | Put          | Bond Future | 2153      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | R186 On 07-August-14   | 8.43   | Put          | Bond Future | 1498      | 1                             | 1         | 1                               | 105.00        |
| 27/05/2014 | R186 On 07-August-14   | 8.70   | Put          | Bond Future | 812       | 1                             | 1         | 1                               | 1,000.00      |
| 27/05/2014 | R186 On 07-August-14   | 8.92   | Put          | Bond Future | 464       | 0                             | 0         | 0                               | 840.00        |
| 27/05/2014 | R186 On 07-August-14   | 7.60   | Put          | Bond Future | 6038      | 6                             | 6         | 6                               | 0.00          |
| 27/05/2014 | R186 On 06-November-14 |        |              | Bond Future | 8.30      | 121.1444                      | 120.7027  | 121.1444                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/05/2014 | R186 On 06-November-14 | 9.17   | Call         | Bond Future | 8050      | 8                             | 8         | 8                               | 0.00          |
| 27/05/2014 | R186 On 06-November-14 | 8.14   | Call         | Bond Future | 2814      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R186 On 06-November-14 | 8.16   | Call         | Bond Future | 2889      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R186 On 06-November-14 | 8.15   | Call         | Bond Future | 2852      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R186 On 06-November-14 | 8.15   | Put          | Bond Future | 4108      | 4                             | 4         | 4                               | 0.00          |
| 27/05/2014 | R186 On 06-November-14 | 8.16   | Put          | Bond Future | 4060      | 4                             | 4         | 4                               | 0.00          |
| 27/05/2014 | R186 On 06-November-14 | 8.14   | Put          | Bond Future | 4156      | 4                             | 4         | 4                               | 0.00          |
| 27/05/2014 | R186 On 06-November-14 | 9.17   | Put          | Bond Future | 1036      | 1                             | 1         | 1                               | 2,010.00      |
| 27/05/2014 | R186 On 05-February-15 |        |              | Bond Future | 8.36      | 117.7702                      | 117.3191  | 117.7702                        | 0.00          |
| 27/05/2014 | R186 On 05-February-15 | 8.75   | Call         | Bond Future | 6059      | 6                             | 6         | 6                               | 0.00          |
| 27/05/2014 | R186 On 05-February-15 | 8.76   | Call         | Bond Future | 6108      | 6                             | 6         | 6                               | 0.00          |
| 27/05/2014 | R186 On 05-February-15 | 8.74   | Call         | Bond Future | 6010      | 6                             | 6         | 6                               | 0.00          |
| 27/05/2014 | R186 On 05-February-15 | 8.75   | Put          | Bond Future | 2945      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R186 On 05-February-15 | 8.76   | Put          | Bond Future | 2915      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R186 On 05-February-15 | 8.74   | Put          | Bond Future | 2975      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R197 On 07-August-14   |        |              | Bond Future | 284.29    | 284.5572                      | 284.2935  | 284.5572                        | 905.00        |
| 27/05/2014 | R197 On 07-August-14   | 270.00 | Call         | Bond Future | 14294     | 15                            | 14        | 15                              | 0.00          |
| 27/05/2014 | R197 On 07-August-14   | 270.01 | Call         | Bond Future | 14284     | 15                            | 14        | 15                              | 0.00          |
| 27/05/2014 | R197 On 07-August-14   | 269.99 | Call         | Bond Future | 14304     | 15                            | 14        | 15                              | 0.00          |
| 27/05/2014 | R197 On 07-August-14   | 270.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R197 On 07-August-14   | 270.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R197 On 07-August-14   | 269.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R197 On 06-November-14 |        |              | Bond Future | 288.63    | 288.8987                      | 288.6310  | 288.8987                        | 0.00          |
| 27/05/2014 | R197 On 06-November-14 | 285.00 | Call         | Bond Future | 3631      | 4                             | 4         | 4                               | 0.00          |
| 27/05/2014 | R197 On 06-November-14 | 284.99 | Call         | Bond Future | 3641      | 4                             | 4         | 4                               | 0.00          |
| 27/05/2014 | R197 On 06-November-14 | 285.01 | Call         | Bond Future | 3621      | 4                             | 4         | 4                               | 0.00          |
| 27/05/2014 | R197 On 06-November-14 | 285.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R197 On 06-November-14 | 285.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R197 On 06-November-14 | 284.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R201 On 07-August-14   |        |              | Bond Future | 6.12      | 102.0974                      | 102.1315  | 102.0974                        | 0.00          |
| 27/05/2014 | R201 On 07-August-14   | 5.29   | Call         | Bond Future | 70        | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R201 On 07-August-14   | 5.31   | Call         | Bond Future | 72        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/05/2014 | R201 On 07-August-14   | 5.30   | Call         | Bond Future | 71        | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R201 On 07-August-14   | 5.29   | Put          | Bond Future | 368       | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R201 On 07-August-14   | 5.30   | Put          | Bond Future | 366       | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R201 On 07-August-14   | 5.31   | Put          | Bond Future | 363       | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R202 On 07-August-14   |        |              | Bond Future | 228.53    | 228.2983                      | 228.5258  | 228.2983                        | 44,590.00     |
| 27/05/2014 | R202 On 07-August-14   | 207.99 | Call         | Bond Future | 20626     | 20                            | 21        | 20                              | 0.00          |
| 27/05/2014 | R202 On 07-August-14   | 208.01 | Call         | Bond Future | 20606     | 20                            | 21        | 20                              | 0.00          |
| 27/05/2014 | R202 On 07-August-14   | 208.00 | Call         | Bond Future | 20616     | 20                            | 21        | 20                              | 0.00          |
| 27/05/2014 | R202 On 07-August-14   | 208.00 | Put          | Bond Future | 90        | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R202 On 07-August-14   | 207.99 | Put          | Bond Future | 90        | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R202 On 07-August-14   | 208.01 | Put          | Bond Future | 90        | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R202 On 06-November-14 |        |              | Bond Future | 232.01    | 231.7814                      | 232.0125  | 231.7814                        | 0.00          |
| 27/05/2014 | R202 On 06-November-14 | 226.99 | Call         | Bond Future | 5022      | 5                             | 5         | 5                               | 0.00          |
| 27/05/2014 | R202 On 06-November-14 | 227.00 | Call         | Bond Future | 5012      | 5                             | 5         | 5                               | 0.00          |
| 27/05/2014 | R202 On 06-November-14 | 227.01 | Call         | Bond Future | 5002      | 5                             | 5         | 5                               | 0.00          |
| 27/05/2014 | R202 On 06-November-14 | 227.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R202 On 06-November-14 | 227.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R202 On 06-November-14 | 226.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R203 On 07-August-14   |        |              | Bond Future | 7.34      | 105.8761                      | 105.8201  | 105.8761                        | 24,254.00     |
| 27/05/2014 | R203 On 07-August-14   | 7.31   | Call         | Bond Future | 587       | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R203 On 07-August-14   | 7.30   | Call         | Bond Future | 574       | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R203 On 07-August-14   | 6.84   | Call         | Bond Future | 158       | 0                             | 0         | 0                               | 46.00         |
| 27/05/2014 | R203 On 07-August-14   | 7.29   | Call         | Bond Future | 561       | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R203 On 07-August-14   | 7.30   | Put          | Bond Future | 693       | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R203 On 07-August-14   | 7.31   | Put          | Bond Future | 679       | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R203 On 07-August-14   | 7.29   | Put          | Bond Future | 708       | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R203 On 07-August-14   | 6.84   | Put          | Bond Future | 1561      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | R203 On 06-November-14 |        |              | Bond Future | 7.47      | 103.3152                      | 103.2585  | 103.3152                        | 0.00          |
| 27/05/2014 | R203 On 06-November-14 | 6.98   | Call         | Bond Future | 405       | 0                             | 0         | 0                               | 14.00         |
| 27/05/2014 | R203 On 06-November-14 | 6.84   | Call         | Bond Future | 307       | 0                             | 0         | 0                               | 45.00         |
| 27/05/2014 | R203 On 06-November-14 | 6.86   | Call         | Bond Future | 320       | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R203 On 06-November-14 | 6.85   | Call         | Bond Future | 313       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/05/2014 | R203 On 06-November-14 | 6.98   | Put          | Bond Future | 1654      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | R203 On 06-November-14 | 6.84   | Put          | Bond Future | 1920      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | R203 On 06-November-14 | 6.86   | Put          | Bond Future | 1881      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | R203 On 06-November-14 | 6.85   | Put          | Bond Future | 1900      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | R203 On 05-February-15 |        |              | Bond Future | 7.59      | 104.9546                      | 104.8949  | 104.9546                        | 0.00          |
| 27/05/2014 | R203 On 05-February-15 | 7.69   | Call         | Bond Future | 1264      | 1                             | 1         | 1                               | 55.00         |
| 27/05/2014 | R203 On 05-February-15 | 8.35   | Call         | Bond Future | 2257      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | R203 On 05-February-15 | 8.34   | Call         | Bond Future | 2240      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | R203 On 05-February-15 | 8.36   | Call         | Bond Future | 2274      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | R203 On 05-February-15 | 8.35   | Put          | Bond Future | 494       | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R203 On 05-February-15 | 8.36   | Put          | Bond Future | 488       | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R203 On 05-February-15 | 7.69   | Put          | Bond Future | 1024      | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R203 On 05-February-15 | 8.34   | Put          | Bond Future | 499       | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R204 On 07-August-14   |        |              | Bond Future | 7.54      | 102.8811                      | 102.8075  | 102.8811                        | 24,816.00     |
| 27/05/2014 | R204 On 07-August-14   | 7.45   | Call         | Bond Future | 743       | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R204 On 07-August-14   | 7.46   | Call         | Bond Future | 759       | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R204 On 07-August-14   | 7.78   | Call         | Bond Future | 1418      | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R204 On 07-August-14   | 7.44   | Call         | Bond Future | 726       | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R204 On 07-August-14   | 7.78   | Put          | Bond Future | 531       | 1                             | 1         | 1                               | 530.00        |
| 27/05/2014 | R204 On 07-August-14   | 7.44   | Put          | Bond Future | 1093      | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R204 On 07-August-14   | 7.45   | Put          | Bond Future | 1072      | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R204 On 07-August-14   | 7.46   | Put          | Bond Future | 1052      | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R204 On 06-November-14 |        |              | Bond Future | 7.64      | 104.4386                      | 104.3639  | 104.4386                        | 0.00          |
| 27/05/2014 | R204 On 06-November-14 | 7.00   | Call         | Bond Future | 448       | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R204 On 06-November-14 | 7.01   | Call         | Bond Future | 457       | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R204 On 06-November-14 | 7.99   | Call         | Bond Future | 2003      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | R204 On 06-November-14 | 6.99   | Call         | Bond Future | 440       | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R204 On 06-November-14 | 7.00   | Put          | Bond Future | 2717      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R204 On 06-November-14 | 7.99   | Put          | Bond Future | 786       | 1                             | 1         | 1                               | 1,270.00      |
| 27/05/2014 | R204 On 06-November-14 | 6.99   | Put          | Bond Future | 2744      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R204 On 06-November-14 | 7.01   | Put          | Bond Future | 2690      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R204 On 05-February-15 |        |              | Bond Future | 7.73      | 102.0603                      | 101.9823  | 102.0603                        | 0.00          |
| 27/05/2014 | R204 On 05-February-15 | 8.25   | Call         | Bond Future | 2636      | 3                             | 3         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/05/2014 | R204 On 05-February-15 | 8.24   | Call         | Bond Future | 2615      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R204 On 05-February-15 | 8.26   | Call         | Bond Future | 2658      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R204 On 05-February-15 | 8.26   | Put          | Bond Future | 936       | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R204 On 05-February-15 | 8.25   | Put          | Bond Future | 946       | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R204 On 05-February-15 | 8.24   | Put          | Bond Future | 957       | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R207 On 07-August-14   |        |              | Bond Future | 7.75      | 98.5422                       | 98.3667   | 98.5422                         | 30,770.00     |
| 27/05/2014 | R207 On 07-August-14   | 7.69   | Call         | Bond Future | 970       | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R207 On 07-August-14   | 7.70   | Call         | Bond Future | 991       | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R207 On 07-August-14   | 7.71   | Call         | Bond Future | 1012      | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R207 On 07-August-14   | 7.70   | Put          | Bond Future | 1202      | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R207 On 07-August-14   | 7.71   | Put          | Bond Future | 1180      | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R207 On 07-August-14   | 7.69   | Put          | Bond Future | 1225      | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R207 On 06-November-14 |        |              | Bond Future | 7.84      | 100.0343                      | 99.8562   | 100.0343                        | 0.00          |
| 27/05/2014 | R207 On 06-November-14 | 7.34   | Call         | Bond Future | 780       | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R207 On 06-November-14 | 7.36   | Call         | Bond Future | 806       | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R207 On 06-November-14 | 7.35   | Call         | Bond Future | 793       | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R207 On 06-November-14 | 7.34   | Put          | Bond Future | 2871      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R207 On 06-November-14 | 7.35   | Put          | Bond Future | 2842      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R207 On 06-November-14 | 7.36   | Put          | Bond Future | 2813      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R207 On 05-February-15 |        |              | Bond Future | 7.93      | 97.9799                       | 97.7969   | 97.9799                         | 0.00          |
| 27/05/2014 | R207 On 05-February-15 | 8.49   | Call         | Bond Future | 3331      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R207 On 05-February-15 | 8.51   | Call         | Bond Future | 3383      | 4                             | 3         | 4                               | 0.00          |
| 27/05/2014 | R207 On 05-February-15 | 8.50   | Call         | Bond Future | 3357      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R207 On 05-February-15 | 8.50   | Put          | Bond Future | 1123      | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R207 On 05-February-15 | 8.51   | Put          | Bond Future | 1111      | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R207 On 05-February-15 | 8.49   | Put          | Bond Future | 1135      | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R208 On 07-August-14   |        |              | Bond Future | 7.89      | 96.8092                       | 96.6353   | 96.8092                         | 11,438.00     |
| 27/05/2014 | R208 On 07-August-14   | 7.80   | Call         | Bond Future | 1040      | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R208 On 07-August-14   | 8.28   | Call         | Bond Future | 2417      | 3                             | 2         | 3                               | 0.00          |
| 27/05/2014 | R208 On 07-August-14   | 7.81   | Call         | Bond Future | 1062      | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R208 On 07-August-14   | 7.79   | Call         | Bond Future | 1019      | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R208 On 07-August-14   | 8.28   | Put          | Bond Future | 549       | 1                             | 1         | 1                               | 630.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/05/2014 | R208 On 07-August-14   | 7.81   | Put          | Bond Future | 1478      | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R208 On 07-August-14   | 7.80   | Put          | Bond Future | 1505      | 1                             | 2         | 1                               | 0.00          |
| 27/05/2014 | R208 On 07-August-14   | 7.79   | Put          | Bond Future | 1533      | 1                             | 2         | 1                               | 0.00          |
| 27/05/2014 | R208 On 06-November-14 |        |              | Bond Future | 7.98      | 94.8763                       | 94.6999   | 94.8763                         | 0.00          |
| 27/05/2014 | R208 On 06-November-14 | 7.44   | Call         | Bond Future | 842       | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R208 On 06-November-14 | 7.46   | Call         | Bond Future | 871       | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R208 On 06-November-14 | 7.45   | Call         | Bond Future | 856       | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R208 On 06-November-14 | 8.50   | Call         | Bond Future | 3343      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R208 On 06-November-14 | 7.45   | Put          | Bond Future | 3419      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R208 On 06-November-14 | 7.46   | Put          | Bond Future | 3384      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R208 On 06-November-14 | 8.50   | Put          | Bond Future | 922       | 1                             | 1         | 1                               | 1,520.00      |
| 27/05/2014 | R208 On 06-November-14 | 7.44   | Put          | Bond Future | 3453      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R208 On 05-February-15 |        |              | Bond Future | 8.06      | 96.3818                       | 96.2006   | 96.3818                         | 0.00          |
| 27/05/2014 | R208 On 05-February-15 | 8.49   | Call         | Bond Future | 3465      | 4                             | 3         | 4                               | 0.00          |
| 27/05/2014 | R208 On 05-February-15 | 8.51   | Call         | Bond Future | 3523      | 4                             | 4         | 4                               | 0.00          |
| 27/05/2014 | R208 On 05-February-15 | 8.50   | Call         | Bond Future | 3494      | 4                             | 3         | 4                               | 0.00          |
| 27/05/2014 | R208 On 05-February-15 | 8.49   | Put          | Bond Future | 1529      | 1                             | 2         | 1                               | 0.00          |
| 27/05/2014 | R208 On 05-February-15 | 8.50   | Put          | Bond Future | 1513      | 1                             | 2         | 1                               | 0.00          |
| 27/05/2014 | R208 On 05-February-15 | 8.51   | Put          | Bond Future | 1496      | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R209 On 07-August-14   |        |              | Bond Future | 8.96      | 77.2491                       | 76.5542   | 77.2491                         | 24,482.00     |
| 27/05/2014 | R209 On 07-August-14   | 9.04   | Call         | Bond Future | 2494      | 3                             | 2         | 3                               | 0.00          |
| 27/05/2014 | R209 On 07-August-14   | 9.05   | Call         | Bond Future | 2535      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R209 On 07-August-14   | 9.06   | Call         | Bond Future | 2575      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R209 On 07-August-14   | 9.06   | Put          | Bond Future | 1841      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | R209 On 07-August-14   | 9.04   | Put          | Bond Future | 1909      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | R209 On 07-August-14   | 9.05   | Put          | Bond Future | 1875      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | R209 On 06-November-14 |        |              | Bond Future | 9.03      | 75.2719                       | 74.5665   | 75.2719                         | 0.00          |
| 27/05/2014 | R209 On 06-November-14 | 10.00  | Call         | Bond Future | 7678      | 8                             | 8         | 8                               | 0.00          |
| 27/05/2014 | R209 On 06-November-14 | 9.50   | Call         | Bond Future | 5265      | 6                             | 5         | 6                               | 0.00          |
| 27/05/2014 | R209 On 06-November-14 | 8.95   | Call         | Bond Future | 3037      | 3                             | 3         | 3                               | 2,050.00      |
| 27/05/2014 | R209 On 06-November-14 | 10.05  | Call         | Bond Future | 7928      | 9                             | 8         | 9                               | 0.00          |
| 27/05/2014 | R209 On 06-November-14 | 9.95   | Call         | Bond Future | 7426      | 8                             | 7         | 8                               | 0.00          |
| 27/05/2014 | R209 On 06-November-14 | 8.50   | Call         | Bond Future | 1693      | 2                             | 2         | 2                               | 5,500.00      |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/05/2014 | R209 On 06-November-14 | 8.99   | Call         | Bond Future | 3178      | 4                             | 3         | 4                               | 0.00          |
| 27/05/2014 | R209 On 06-November-14 | 9.05   | Call         | Bond Future | 3398      | 4                             | 3         | 4                               | 2,050.00      |
| 27/05/2014 | R209 On 06-November-14 | 9.58   | Call         | Bond Future | 5632      | 6                             | 6         | 6                               | 0.00          |
| 27/05/2014 | R209 On 06-November-14 | 9.01   | Call         | Bond Future | 3250      | 4                             | 3         | 4                               | 0.00          |
| 27/05/2014 | R209 On 06-November-14 | 9.00   | Call         | Bond Future | 3214      | 4                             | 3         | 4                               | 1,640.00      |
| 27/05/2014 | R209 On 06-November-14 | 9.95   | Put          | Bond Future | 1043      | 1                             | 1         | 1                               | 2,050.00      |
| 27/05/2014 | R209 On 06-November-14 | 8.50   | Put          | Bond Future | 5829      | 5                             | 6         | 5                               | 0.00          |
| 27/05/2014 | R209 On 06-November-14 | 10.00  | Put          | Bond Future | 973       | 1                             | 1         | 1                               | 1,640.00      |
| 27/05/2014 | R209 On 06-November-14 | 10.05  | Put          | Bond Future | 902       | 1                             | 1         | 1                               | 2,050.00      |
| 27/05/2014 | R209 On 06-November-14 | 9.00   | Put          | Bond Future | 3451      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R209 On 06-November-14 | 9.50   | Put          | Bond Future | 1897      | 2                             | 2         | 2                               | 5,500.00      |
| 27/05/2014 | R209 On 06-November-14 | 8.95   | Put          | Bond Future | 3650      | 3                             | 4         | 3                               | 0.00          |
| 27/05/2014 | R209 On 06-November-14 | 9.01   | Put          | Bond Future | 3413      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R209 On 06-November-14 | 8.99   | Put          | Bond Future | 3491      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R209 On 06-November-14 | 9.05   | Put          | Bond Future | 3262      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R209 On 06-November-14 | 9.58   | Put          | Bond Future | 1713      | 2                             | 2         | 2                               | 907.00        |
| 27/05/2014 | R209 On 05-February-15 |        |              | Bond Future | 9.10      | 76.4664                       | 75.7484   | 76.4664                         | 0.00          |
| 27/05/2014 | R209 On 05-February-15 | 9.25   | Call         | Bond Future | 4761      | 5                             | 5         | 5                               | 0.00          |
| 27/05/2014 | R209 On 05-February-15 | 9.26   | Call         | Bond Future | 4800      | 5                             | 5         | 5                               | 0.00          |
| 27/05/2014 | R209 On 05-February-15 | 9.24   | Call         | Bond Future | 4722      | 5                             | 5         | 5                               | 0.00          |
| 27/05/2014 | R209 On 05-February-15 | 9.25   | Put          | Bond Future | 3647      | 3                             | 4         | 3                               | 0.00          |
| 27/05/2014 | R209 On 05-February-15 | 9.26   | Put          | Bond Future | 3614      | 3                             | 4         | 3                               | 0.00          |
| 27/05/2014 | R209 On 05-February-15 | 9.24   | Put          | Bond Future | 3681      | 3                             | 4         | 3                               | 0.00          |
| 27/05/2014 | R210 On 07-August-14   |        |              | Bond Future | 172.02    | 171.9733                      | 172.0156  | 171.9733                        | 618.00        |
| 27/05/2014 | R210 On 07-August-14   | 159.00 | Call         | Bond Future | 13016     | 13                            | 13        | 13                              | 0.00          |
| 27/05/2014 | R210 On 07-August-14   | 158.99 | Call         | Bond Future | 13026     | 13                            | 13        | 13                              | 0.00          |
| 27/05/2014 | R210 On 07-August-14   | 159.01 | Call         | Bond Future | 13006     | 13                            | 13        | 13                              | 0.00          |
| 27/05/2014 | R210 On 07-August-14   | 158.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R210 On 07-August-14   | 159.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R210 On 07-August-14   | 159.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R210 On 06-November-14 |        |              | Bond Future | 172.60    | 172.5575                      | 172.6007  | 172.5575                        | 0.00          |
| 27/05/2014 | R210 On 06-November-14 | 169.00 | Call         | Bond Future | 3601      | 4                             | 4         | 4                               | 0.00          |
| 27/05/2014 | R210 On 06-November-14 | 168.99 | Call         | Bond Future | 3611      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/05/2014 | R210 On 06-November-14 | 169.01 | Call         | Bond Future | 3591      | 4                             | 4         | 4                               | 0.00          |
| 27/05/2014 | R210 On 06-November-14 | 169.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R210 On 06-November-14 | 169.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R210 On 06-November-14 | 168.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R211 On 07-August-14   |        |              | Bond Future | 129.30    | 129.2756                      | 129.3049  | 129.2756                        | 390.00        |
| 27/05/2014 | R211 On 07-August-14   | 127.99 | Call         | Bond Future | 1315      | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R211 On 07-August-14   | 128.00 | Call         | Bond Future | 1305      | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R211 On 07-August-14   | 128.01 | Call         | Bond Future | 1295      | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R211 On 07-August-14   | 128.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R211 On 07-August-14   | 128.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R211 On 07-August-14   | 127.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R211 On 06-November-14 |        |              | Bond Future | 131.28    | 131.2483                      | 131.2782  | 131.2483                        | 0.00          |
| 27/05/2014 | R211 On 06-November-14 | 129.99 | Call         | Bond Future | 1288      | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R211 On 06-November-14 | 130.00 | Call         | Bond Future | 1278      | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R211 On 06-November-14 | 130.01 | Call         | Bond Future | 1268      | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R211 On 06-November-14 | 130.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R211 On 06-November-14 | 129.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R211 On 06-November-14 | 130.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R212 On 07-August-14   |        |              | Bond Future | 134.78    | 134.7441                      | 134.7771  | 134.7441                        | 21,797.00     |
| 27/05/2014 | R212 On 07-August-14   | 128.99 | Call         | Bond Future | 5787      | 6                             | 6         | 6                               | 0.00          |
| 27/05/2014 | R212 On 07-August-14   | 129.00 | Call         | Bond Future | 5777      | 6                             | 6         | 6                               | 0.00          |
| 27/05/2014 | R212 On 07-August-14   | 129.01 | Call         | Bond Future | 5767      | 6                             | 6         | 6                               | 0.00          |
| 27/05/2014 | R212 On 07-August-14   | 128.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R212 On 07-August-14   | 129.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R212 On 07-August-14   | 129.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R212 On 06-November-14 |        |              | Bond Future | 136.83    | 136.8003                      | 136.8339  | 136.8003                        | 0.00          |
| 27/05/2014 | R212 On 06-November-14 | 135.01 | Call         | Bond Future | 1824      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | R212 On 06-November-14 | 135.00 | Call         | Bond Future | 1834      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | R212 On 06-November-14 | 134.99 | Call         | Bond Future | 1844      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | R212 On 06-November-14 | 135.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R212 On 06-November-14 | 135.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R212 On 06-November-14 | 134.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/05/2014 | R213 On 07-August-14   |        |              | Bond Future | 8.82      | 88.0958                       | 87.4731   | 88.0958                         | 26,107.00     |
| 27/05/2014 | R213 On 07-August-14   | 8.84   | Call         | Bond Future | 2259      | 3                             | 2         | 3                               | 0.00          |
| 27/05/2014 | R213 On 07-August-14   | 8.86   | Call         | Bond Future | 2338      | 3                             | 2         | 3                               | 0.00          |
| 27/05/2014 | R213 On 07-August-14   | 8.85   | Call         | Bond Future | 2299      | 3                             | 2         | 3                               | 0.00          |
| 27/05/2014 | R213 On 07-August-14   | 8.86   | Put          | Bond Future | 2003      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | R213 On 07-August-14   | 8.85   | Put          | Bond Future | 2039      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | R213 On 07-August-14   | 8.84   | Put          | Bond Future | 2076      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | R213 On 06-November-14 |        |              | Bond Future | 8.89      | 85.8881                       | 85.2561   | 85.8881                         | 0.00          |
| 27/05/2014 | R213 On 06-November-14 | 8.84   | Call         | Bond Future | 3153      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R213 On 06-November-14 | 8.86   | Call         | Bond Future | 3226      | 4                             | 3         | 4                               | 0.00          |
| 27/05/2014 | R213 On 06-November-14 | 8.85   | Call         | Bond Future | 3189      | 4                             | 3         | 4                               | 0.00          |
| 27/05/2014 | R213 On 06-November-14 | 8.85   | Put          | Bond Future | 3498      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R213 On 06-November-14 | 8.86   | Put          | Bond Future | 3459      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R213 On 06-November-14 | 8.84   | Put          | Bond Future | 3537      | 3                             | 4         | 3                               | 0.00          |
| 27/05/2014 | R213 On 05-February-15 |        |              | Bond Future | 8.96      | 87.2508                       | 86.6070   | 87.2508                         | 0.00          |
| 27/05/2014 | R213 On 05-February-15 | 9.26   | Call         | Bond Future | 5382      | 6                             | 5         | 6                               | 0.00          |
| 27/05/2014 | R213 On 05-February-15 | 9.24   | Call         | Bond Future | 5299      | 6                             | 5         | 6                               | 0.00          |
| 27/05/2014 | R213 On 05-February-15 | 9.25   | Call         | Bond Future | 5340      | 6                             | 5         | 6                               | 0.00          |
| 27/05/2014 | R213 On 05-February-15 | 9.25   | Put          | Bond Future | 3252      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R213 On 05-February-15 | 9.26   | Put          | Bond Future | 3223      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R213 On 05-February-15 | 9.24   | Put          | Bond Future | 3283      | 3                             | 3         | 3                               | 0.00          |
| 27/05/2014 | R214 On 07-August-14   |        |              | Bond Future | 9.10      | 77.7665                       | 77.0485   | 77.7665                         | 5,228.00      |
| 27/05/2014 | R214 On 07-August-14   | 9.54   | Call         | Bond Future | 4315      | 5                             | 4         | 5                               | 0.00          |
| 27/05/2014 | R214 On 07-August-14   | 9.56   | Call         | Bond Future | 4419      | 5                             | 4         | 5                               | 0.00          |
| 27/05/2014 | R214 On 07-August-14   | 9.55   | Call         | Bond Future | 4367      | 5                             | 4         | 5                               | 0.00          |
| 27/05/2014 | R214 On 07-August-14   | 9.56   | Put          | Bond Future | 951       | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R214 On 07-August-14   | 9.54   | Put          | Bond Future | 991       | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R214 On 07-August-14   | 9.55   | Put          | Bond Future | 971       | 1                             | 1         | 1                               | 0.00          |
| 27/05/2014 | R214 On 06-November-14 |        |              | Bond Future | 9.17      | 75.6554                       | 74.9266   | 75.6554                         | 0.00          |
| 27/05/2014 | R214 On 06-November-14 | 9.64   | Call         | Bond Future | 5525      | 6                             | 6         | 6                               | 0.00          |
| 27/05/2014 | R214 On 06-November-14 | 9.65   | Call         | Bond Future | 5571      | 6                             | 6         | 6                               | 0.00          |
| 27/05/2014 | R214 On 06-November-14 | 9.66   | Call         | Bond Future | 5617      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/05/2014 | R214 On 06-November-14 | 9.65   | Put          | Bond Future | 2013      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | R214 On 06-November-14 | 9.66   | Put          | Bond Future | 1989      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | R214 On 06-November-14 | 9.64   | Put          | Bond Future | 2038      | 2                             | 2         | 2                               | 0.00          |
| 27/05/2014 | R214 On 05-February-15 |        |              | Bond Future | 9.24      | 76.8558                       | 76.1139   | 76.8558                         | 0.00          |
| 27/05/2014 | R214 On 05-February-15 | 9.51   | Call         | Bond Future | 5533      | 6                             | 6         | 6                               | 0.00          |
| 27/05/2014 | R214 On 05-February-15 | 9.50   | Call         | Bond Future | 5492      | 6                             | 5         | 6                               | 0.00          |
| 27/05/2014 | R214 On 05-February-15 | 9.49   | Call         | Bond Future | 5451      | 6                             | 5         | 6                               | 0.00          |
| 27/05/2014 | R214 On 05-February-15 | 9.50   | Put          | Bond Future | 3533      | 3                             | 4         | 3                               | 0.00          |
| 27/05/2014 | R214 On 05-February-15 | 9.51   | Put          | Bond Future | 3502      | 3                             | 4         | 3                               | 0.00          |
| 27/05/2014 | R214 On 05-February-15 | 9.49   | Put          | Bond Future | 3565      | 3                             | 4         | 3                               | 0.00          |
| 27/05/2014 | R248 On 07-August-14   |        |              | Bond Future | 9.17      | 100.5394                      | 99.5686   | 100.5394                        | 14,129.00     |
| 27/05/2014 | R248 On 07-August-14   | 9.65   | Call         | Bond Future | 4587      | 6                             | 5         | 6                               | 0.00          |
| 27/05/2014 | R248 On 07-August-14   | 9.66   | Call         | Bond Future | 4678      | 6                             | 5         | 6                               | 0.00          |
| 27/05/2014 | R248 On 07-August-14   | 9.64   | Call         | Bond Future | 4495      | 5                             | 4         | 5                               | 0.00          |
| 27/05/2014 | R248 On 07-August-14   | 9.66   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R248 On 07-August-14   | 9.65   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R248 On 07-August-14   | 9.64   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R248 On 06-November-14 |        |              | Bond Future | 9.24      | 97.6348                       | 96.6493   | 97.6348                         | 0.00          |
| 27/05/2014 | R248 On 06-November-14 | 9.72   | Call         | Bond Future | 4490      | 5                             | 4         | 5                               | 0.00          |
| 27/05/2014 | R248 On 06-November-14 | 9.74   | Call         | Bond Future | 4670      | 6                             | 5         | 6                               | 0.00          |
| 27/05/2014 | R248 On 06-November-14 | 9.73   | Call         | Bond Future | 4580      | 6                             | 5         | 6                               | 0.00          |
| 27/05/2014 | R248 On 06-November-14 | 9.73   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R248 On 06-November-14 | 9.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R248 On 06-November-14 | 9.72   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R248 On 05-February-15 |        |              | Bond Future | 9.31      | 99.1840                       | 98.1809   | 99.1840                         | 0.00          |
| 27/05/2014 | R248 On 05-February-15 | 9.50   | Call         | Bond Future | 1777      | 3                             | 2         | 3                               | 0.00          |
| 27/05/2014 | R248 On 05-February-15 | 9.51   | Call         | Bond Future | 1871      | 3                             | 2         | 3                               | 0.00          |
| 27/05/2014 | R248 On 05-February-15 | 9.49   | Call         | Bond Future | 1684      | 3                             | 2         | 3                               | 0.00          |
| 27/05/2014 | R248 On 05-February-15 | 9.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R248 On 05-February-15 | 9.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/05/2014 | R248 On 05-February-15 | 9.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |