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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/11/2014 TO: 07/11/2014

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2014 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2014 | 0857 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | 2025 On 06-November-14 |        |              | Bond Future        | 118.02    | 118.0206                      | 118.0206  | 118.0206                        | 0.00          |
| 07/11/2014 | 2025 On 05-February-15 |        |              | Bond Future        | 118.80    | 118.6998                      | 118.8001  | 118.6998                        | 16.00         |
| 07/11/2014 | 2025 On 05-February-15 | 118.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2025 On 05-February-15 | 119.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2025 On 05-February-15 | 119.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2025 On 05-February-15 | 118.99 | Put          | Bond Future        | 190       | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2025 On 05-February-15 | 119.01 | Put          | Bond Future        | 210       | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2025 On 05-February-15 | 119.00 | Put          | Bond Future        | 200       | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2025 On 07-May-15      |        |              | Bond Future        | 120.77    | 120.7272                      | 120.7689  | 120.7272                        | 0.00          |
| 07/11/2014 | 2025 On 07-May-15      | 120.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2025 On 07-May-15      | 121.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2025 On 07-May-15      | 121.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2025 On 07-May-15      | 121.00 | Put          | Bond Future        | 231       | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2025 On 07-May-15      | 121.01 | Put          | Bond Future        | 241       | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2025 On 07-May-15      | 120.99 | Put          | Bond Future        | 221       | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2030 On 06-November-14 |        |              | Bond Future        | 8.38      | 98.9842                       | 98.9842   | 98.9842                         | 0.00          |
| 07/11/2014 | 2030 On 05-February-15 |        |              | Bond Future        | 8.52      | 96.4206                       | 95.8681   | 96.4206                         | 4,658.00      |
| 07/11/2014 | 2030 On 05-February-15 | 9.24   | Call         | Bond Future        | 5601      | 6                             | 6         | 6                               | 0.00          |
| 07/11/2014 | 2030 On 05-February-15 | 9.26   | Call         | Bond Future        | 5750      | 6                             | 6         | 6                               | 0.00          |
| 07/11/2014 | 2030 On 05-February-15 | 9.25   | Call         | Bond Future        | 5676      | 6                             | 6         | 6                               | 0.00          |
| 07/11/2014 | 2030 On 05-February-15 | 9.25   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2014 | 2030 On 05-February-15 | 9.24   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2030 On 05-February-15 | 9.26   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2030 On 07-May-15      |        |              | Bond Future | 8.58      | 98.0575                       | 97.4464   | 98.0575                         | 0.00          |
| 07/11/2014 | 2030 On 07-May-15      | 8.76   | Call         | Bond Future | 1456      | 2                             | 1         | 2                               | 0.00          |
| 07/11/2014 | 2030 On 07-May-15      | 8.75   | Call         | Bond Future | 1377      | 2                             | 1         | 2                               | 0.00          |
| 07/11/2014 | 2030 On 07-May-15      | 8.74   | Call         | Bond Future | 1299      | 2                             | 1         | 2                               | 0.00          |
| 07/11/2014 | 2030 On 07-May-15      | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2030 On 07-May-15      | 8.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2030 On 07-May-15      | 8.76   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2032 On 06-November-14 |        |              | Bond Future | 8.54      | 98.3784                       | 98.3784   | 98.3784                         | 0.00          |
| 07/11/2014 | 2032 On 05-February-15 |        |              | Bond Future | 8.67      | 99.8073                       | 99.2678   | 99.8073                         | 3.00          |
| 07/11/2014 | 2032 On 05-February-15 | 8.51   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2032 On 05-February-15 | 8.50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2032 On 05-February-15 | 8.49   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2032 On 05-February-15 | 8.50   | Put          | Bond Future | 1495      | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | 2032 On 05-February-15 | 8.49   | Put          | Bond Future | 1583      | 1                             | 2         | 1                               | 0.00          |
| 07/11/2014 | 2032 On 05-February-15 | 8.51   | Put          | Bond Future | 1407      | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | 2032 On 07-May-15      |        |              | Bond Future | 8.73      | 97.3433                       | 96.7450   | 97.3433                         | 0.00          |
| 07/11/2014 | 2032 On 07-May-15      | 8.49   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2032 On 07-May-15      | 8.51   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2032 On 07-May-15      | 8.50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2032 On 07-May-15      | 8.50   | Put          | Bond Future | 1967      | 1                             | 2         | 1                               | 0.00          |
| 07/11/2014 | 2032 On 07-May-15      | 8.51   | Put          | Bond Future | 1879      | 1                             | 2         | 1                               | 0.00          |
| 07/11/2014 | 2032 On 07-May-15      | 8.49   | Put          | Bond Future | 2054      | 1                             | 2         | 1                               | 0.00          |
| 07/11/2014 | 2032 On 06-August-15   |        |              | Bond Future | 8.78      | 99.1466                       | 98.4218   | 99.1466                         | 0.00          |
| 07/11/2014 | 2032 On 06-August-15   | 8.51   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2032 On 06-August-15   | 8.50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2032 On 06-August-15   | 8.49   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2032 On 06-August-15   | 8.50   | Put          | Bond Future | 2377      | 2                             | 2         | 2                               | 0.00          |
| 07/11/2014 | 2032 On 06-August-15   | 8.51   | Put          | Bond Future | 2290      | 2                             | 2         | 2                               | 0.00          |
| 07/11/2014 | 2032 On 06-August-15   | 8.49   | Put          | Bond Future | 2464      | 2                             | 2         | 2                               | 0.00          |
| 07/11/2014 | 2037 On 06-November-14 |        |              | Bond Future | 8.66      | 100.7901                      | 100.7901  | 100.7901                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2014 | 2037 On 05-February-15 |        |              | Bond Future | 8.79      | 97.9902                       | 97.4475   | 97.9902                         | 13,845.00     |
| 07/11/2014 | 2037 On 05-February-15 | 9.50   | Call         | Bond Future | 6374      | 7                             | 6         | 7                               | 0.00          |
| 07/11/2014 | 2037 On 05-February-15 | 9.51   | Call         | Bond Future | 6459      | 7                             | 6         | 7                               | 0.00          |
| 07/11/2014 | 2037 On 05-February-15 | 9.49   | Call         | Bond Future | 6290      | 7                             | 6         | 7                               | 0.00          |
| 07/11/2014 | 2037 On 05-February-15 | 9.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2037 On 05-February-15 | 9.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2037 On 05-February-15 | 9.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2037 On 07-May-15      |        |              | Bond Future | 8.84      | 99.6539                       | 99.0518   | 99.6539                         | 500.00        |
| 07/11/2014 | 2037 On 07-May-15      | 8.99   | Call         | Bond Future | 1347      | 2                             | 1         | 2                               | 0.00          |
| 07/11/2014 | 2037 On 07-May-15      | 9.01   | Call         | Bond Future | 1529      | 2                             | 2         | 2                               | 0.00          |
| 07/11/2014 | 2037 On 07-May-15      | 9.00   | Call         | Bond Future | 1438      | 2                             | 1         | 2                               | 0.00          |
| 07/11/2014 | 2037 On 07-May-15      | 8.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2037 On 07-May-15      | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2037 On 07-May-15      | 9.01   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2037 On 06-August-15   |        |              | Bond Future | 8.90      | 97.2389                       | 96.5086   | 97.2389                         | 0.00          |
| 07/11/2014 | 2037 On 06-August-15   | 8.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2037 On 06-August-15   | 8.74   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2037 On 06-August-15   | 8.76   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2037 On 06-August-15   | 8.75   | Put          | Bond Future | 1360      | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | 2037 On 06-August-15   | 8.74   | Put          | Bond Future | 1455      | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | 2037 On 06-August-15   | 8.76   | Put          | Bond Future | 1266      | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | 2038 On 06-November-14 |        |              | Bond Future | 125.30    | 125.2994                      | 125.2994  | 125.2994                        | 0.00          |
| 07/11/2014 | 2038 On 05-February-15 |        |              | Bond Future | 126.40    | 126.1789                      | 126.4015  | 126.1789                        | 1,318.00      |
| 07/11/2014 | 2038 On 05-February-15 | 123.01 | Call         | Bond Future | 3391      | 3                             | 3         | 3                               | 0.00          |
| 07/11/2014 | 2038 On 05-February-15 | 123.00 | Call         | Bond Future | 3401      | 3                             | 3         | 3                               | 0.00          |
| 07/11/2014 | 2038 On 05-February-15 | 122.99 | Call         | Bond Future | 3411      | 3                             | 3         | 3                               | 0.00          |
| 07/11/2014 | 2038 On 05-February-15 | 123.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2038 On 05-February-15 | 122.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2038 On 05-February-15 | 123.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2038 On 07-May-15      |        |              | Bond Future | 128.50    | 128.3342                      | 128.4962  | 128.3342                        | 0.00          |
| 07/11/2014 | 2038 On 07-May-15      | 126.99 | Call         | Bond Future | 1506      | 1                             | 2         | 1                               | 0.00          |
| 07/11/2014 | 2038 On 07-May-15      | 127.01 | Call         | Bond Future | 1486      | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | 2038 On 07-May-15      | 127.00 | Call         | Bond Future | 1496      | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2014 | 2038 On 07-May-15      | 127.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2038 On 07-May-15      | 127.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2038 On 07-May-15      | 126.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2044 On 06-November-14 |        |              | Bond Future | 8.75      | 102.4784                      | 102.4784  | 102.4784                        | 0.00          |
| 07/11/2014 | 2044 On 05-February-15 |        |              | Bond Future | 8.87      | 99.5710                       | 98.9827   | 99.5710                         | 5,842.00      |
| 07/11/2014 | 2044 On 05-February-15 | 9.01   | Call         | Bond Future | 1407      | 2                             | 1         | 2                               | 0.00          |
| 07/11/2014 | 2044 On 05-February-15 | 9.00   | Call         | Bond Future | 1307      | 2                             | 1         | 2                               | 0.00          |
| 07/11/2014 | 2044 On 05-February-15 | 8.99   | Call         | Bond Future | 1207      | 2                             | 1         | 2                               | 0.00          |
| 07/11/2014 | 2044 On 05-February-15 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2044 On 05-February-15 | 8.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2044 On 05-February-15 | 9.01   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2044 On 07-May-15      |        |              | Bond Future | 8.93      | 101.2615                      | 100.6124  | 101.2615                        | 0.00          |
| 07/11/2014 | 2044 On 07-May-15      | 8.99   | Call         | Bond Future | 651       | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | 2044 On 07-May-15      | 9.01   | Call         | Bond Future | 851       | 2                             | 1         | 2                               | 0.00          |
| 07/11/2014 | 2044 On 07-May-15      | 9.00   | Call         | Bond Future | 751       | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | 2044 On 07-May-15      | 8.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2044 On 07-May-15      | 9.01   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2044 On 07-May-15      | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2044 On 06-August-15   |        |              | Bond Future | 8.98      | 98.7510                       | 97.9709   | 98.7510                         | 0.00          |
| 07/11/2014 | 2044 On 06-August-15   | 8.74   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2044 On 06-August-15   | 8.76   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2044 On 06-August-15   | 8.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2044 On 06-August-15   | 8.75   | Put          | Bond Future | 2309      | 2                             | 2         | 2                               | 0.00          |
| 07/11/2014 | 2044 On 06-August-15   | 8.76   | Put          | Bond Future | 2205      | 1                             | 2         | 1                               | 0.00          |
| 07/11/2014 | 2044 On 06-August-15   | 8.74   | Put          | Bond Future | 2413      | 2                             | 2         | 2                               | 0.00          |
| 07/11/2014 | 2046 On 06-November-14 |        |              | Bond Future | 125.60    | 125.5955                      | 125.5955  | 125.5955                        | 0.00          |
| 07/11/2014 | 2046 On 05-February-15 |        |              | Bond Future | 128.69    | 128.7013                      | 128.6859  | 128.7013                        | 5,389.00      |
| 07/11/2014 | 2046 On 05-February-15 | 123.99 | Call         | Bond Future | 4696      | 5                             | 5         | 5                               | 0.00          |
| 07/11/2014 | 2046 On 05-February-15 | 124.01 | Call         | Bond Future | 4676      | 5                             | 5         | 5                               | 0.00          |
| 07/11/2014 | 2046 On 05-February-15 | 124.00 | Call         | Bond Future | 4686      | 5                             | 5         | 5                               | 0.00          |
| 07/11/2014 | 2046 On 05-February-15 | 123.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2046 On 05-February-15 | 124.00 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2014 | 2046 On 05-February-15  | 124.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2046 On 07-May-15       |        |              | Bond Future        | 129.45    | 129.5220                      | 129.4472  | 129.5220                        | 0.00          |
| 07/11/2014 | 2046 On 07-May-15       | 127.01 | Call         | Bond Future        | 2437      | 3                             | 2         | 3                               | 0.00          |
| 07/11/2014 | 2046 On 07-May-15       | 127.00 | Call         | Bond Future        | 2447      | 3                             | 2         | 3                               | 0.00          |
| 07/11/2014 | 2046 On 07-May-15       | 126.99 | Call         | Bond Future        | 2457      | 3                             | 2         | 3                               | 0.00          |
| 07/11/2014 | 2046 On 07-May-15       | 127.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2046 On 07-May-15       | 126.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2046 On 07-May-15       | 127.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2050 On 06-November-14  |        |              | Bond Future        | 135.84    | 135.8385                      | 135.8385  | 135.8385                        | 0.00          |
| 07/11/2014 | 2050 On 05-February-15  |        |              | Bond Future        | 138.21    | 138.2177                      | 138.2071  | 138.2177                        | 2,640.00      |
| 07/11/2014 | 2050 On 05-February-15  | 129.99 | Call         | Bond Future        | 8217      | 8                             | 8         | 8                               | 0.00          |
| 07/11/2014 | 2050 On 05-February-15  | 130.01 | Call         | Bond Future        | 8197      | 8                             | 8         | 8                               | 0.00          |
| 07/11/2014 | 2050 On 05-February-15  | 130.00 | Call         | Bond Future        | 8207      | 8                             | 8         | 8                               | 0.00          |
| 07/11/2014 | 2050 On 05-February-15  | 129.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2050 On 05-February-15  | 130.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2050 On 05-February-15  | 130.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2050 On 07-May-15       |        |              | Bond Future        | 140.50    | 140.5784                      | 140.4972  | 140.5784                        | 0.00          |
| 07/11/2014 | 2050 On 07-May-15       | 135.01 | Call         | Bond Future        | 5487      | 6                             | 5         | 6                               | 0.00          |
| 07/11/2014 | 2050 On 07-May-15       | 134.99 | Call         | Bond Future        | 5507      | 6                             | 6         | 6                               | 0.00          |
| 07/11/2014 | 2050 On 07-May-15       | 135.00 | Call         | Bond Future        | 5497      | 6                             | 5         | 6                               | 0.00          |
| 07/11/2014 | 2050 On 07-May-15       | 134.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2050 On 07-May-15       | 135.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 2050 On 07-May-15       | 135.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2014 | AI03 On 09-March-16     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | AL12 On 05-February-15  |        |              | Index Future       | 529.46    | 532.5290                      | 529.4630  | 532.5290                        | 0.00          |
| 07/11/2014 | AL12 On 07-May-15       |        |              | Index Future       | 538.17    | 541.5580                      | 538.1720  | 541.5580                        | 0.00          |
| 07/11/2014 | AL37 On 05-February-15  |        |              | Index Future       | 447.78    | 448.6690                      | 447.7790  | 448.6690                        | 115.00        |
| 07/11/2014 | AL37 On 07-May-15       |        |              | Index Future       | 455.14    | 456.2750                      | 455.1440  | 456.2750                        | 0.00          |
| 07/11/2014 | AL7T On 05-February-15  |        |              | Index Future       | 528.50    | 530.8110                      | 528.5020  | 530.8110                        | 3.00          |
| 07/11/2014 | AL7T On 07-May-15       |        |              | Index Future       | 537.20    | 539.8100                      | 537.1950  | 539.8100                        | 0.00          |
| 07/11/2014 | ALBI On 05-February-15  |        |              | Index Future       | 480.92    | 482.8350                      | 480.9180  | 482.8350                        | 646.00        |
| 07/11/2014 | ALBI On 07-May-15       |        |              | Index Future       | 488.83    | 491.0210                      | 488.8280  | 491.0210                        | 0.00          |
| 07/11/2014 | ALBI On 06-August-15    |        |              | Index Future       | 497.21    | 500.0100                      | 497.2050  | 500.0100                        | 0.00          |
| 07/11/2014 | C002 On 31-March-32     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | C007 On 31-January-37   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | C023 On 28-February-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | C030 On 31-January-30   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | C070 On 01-August-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | C118 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2014 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 07/11/2014 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | CES1 On 20-April-18     |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2014 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/11/2014 | EL28 On 06-November-14  |        |              | Bond Future        | 123.49    | 123.4851                      | 123.4851  | 123.4851                        | 0.00          |
| 07/11/2014 | EL28 On 05-February-15  |        |              | Bond Future        | 126.54    | 125.4061                      | 126.5448  | 125.4061                        | 0.00          |
| 07/11/2014 | EL28 On 05-February-15  | 126.01 | Call         | Bond Future        | 535       | 0                             | 1         | 0                               | 0.00          |
| 07/11/2014 | EL28 On 05-February-15  | 126.00 | Call         | Bond Future        | 545       | 0                             | 1         | 0                               | 0.00          |
| 07/11/2014 | EL28 On 05-February-15  | 125.99 | Call         | Bond Future        | 555       | 0                             | 1         | 0                               | 0.00          |
| 07/11/2014 | EL28 On 05-February-15  | 125.99 | Put          | Bond Future        | 0         | 1                             | 0         | 1                               | 0.00          |
| 07/11/2014 | EL28 On 05-February-15  | 126.01 | Put          | Bond Future        | 0         | 1                             | 0         | 1                               | 0.00          |
| 07/11/2014 | EL28 On 05-February-15  | 126.00 | Put          | Bond Future        | 0         | 1                             | 0         | 1                               | 0.00          |
| 07/11/2014 | EL28 On 07-May-15       |        |              | Bond Future        | 127.13    | 126.0294                      | 127.1302  | 126.0294                        | 0.00          |
| 07/11/2014 | EL28 On 07-May-15       | 125.01 | Call         | Bond Future        | 2120      | 1                             | 2         | 1                               | 0.00          |
| 07/11/2014 | EL28 On 07-May-15       | 125.00 | Call         | Bond Future        | 2130      | 1                             | 2         | 1                               | 0.00          |
| 07/11/2014 | EL28 On 07-May-15       | 124.99 | Call         | Bond Future        | 2140      | 1                             | 2         | 1                               | 0.00          |
| 07/11/2014 | EL28 On 07-May-15       | 125.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | EL28 On 07-May-15       | 125.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | EL28 On 07-May-15       | 124.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | ES33 On 06-November-14  |        |              | Bond Future        | 9.44      | 84.2636                       | 84.2636   | 84.2636                         | 0.00          |
| 07/11/2014 | ES33 On 05-February-15  |        |              | Bond Future        | 9.61      | 85.4870                       | 84.9098   | 85.4870                         | 6,220.00      |
| 07/11/2014 | ES33 On 05-February-15  | 10.01  | Call         | Bond Future        | 2853      | 3                             | 3         | 3                               | 0.00          |
| 07/11/2014 | ES33 On 05-February-15  | 10.00  | Call         | Bond Future        | 2783      | 3                             | 3         | 3                               | 0.00          |
| 07/11/2014 | ES33 On 05-February-15  | 9.99   | Call         | Bond Future        | 2713      | 3                             | 3         | 3                               | 0.00          |
| 07/11/2014 | ES33 On 05-February-15  | 10.00  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | ES33 On 05-February-15  | 9.99   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | ES33 On 05-February-15  | 10.01  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | ES33 On 07-May-15       |        |              | Bond Future        | 9.69      | 83.1473                       | 82.5181   | 83.1473                         | 0.00          |
| 07/11/2014 | ES33 On 07-May-15       | 9.74   | Call         | Bond Future        | 334       | 1                             | 0         | 1                               | 0.00          |
| 07/11/2014 | ES33 On 07-May-15       | 9.76   | Call         | Bond Future        | 479       | 1                             | 0         | 1                               | 0.00          |
| 07/11/2014 | ES33 On 07-May-15       | 9.75   | Call         | Bond Future        | 407       | 1                             | 0         | 1                               | 0.00          |
| 07/11/2014 | ES33 On 07-May-15       | 9.74   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2014 | ES33 On 07-May-15      | 9.76   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | ES33 On 07-May-15      | 9.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | ES33 On 06-August-15   |        |              | Bond Future | 9.77      | 84.6875                       | 83.9483   | 84.6875                         | 0.00          |
| 07/11/2014 | ES33 On 06-August-15   | 9.60   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | ES33 On 06-August-15   | 9.61   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | ES33 On 06-August-15   | 9.59   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | ES33 On 06-August-15   | 9.59   | Put          | Bond Future | 1304      | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | ES33 On 06-August-15   | 9.60   | Put          | Bond Future | 1231      | 0                             | 1         | 0                               | 0.00          |
| 07/11/2014 | ES33 On 06-August-15   | 9.61   | Put          | Bond Future | 1157      | 0                             | 1         | 0                               | 0.00          |
| 07/11/2014 | GOVI On 05-February-15 |        |              | GOVI        | 479.45    | 481.1940                      | 479.4490  | 481.1940                        | 402.00        |
| 07/11/2014 | GOVI On 05-February-15 | 459.99 | Call         | GOVI        | 194590    | 21                            | 19        | 21                              | 0.00          |
| 07/11/2014 | GOVI On 05-February-15 | 460.01 | Call         | GOVI        | 194390    | 21                            | 19        | 21                              | 0.00          |
| 07/11/2014 | GOVI On 05-February-15 | 460.00 | Call         | GOVI        | 194490    | 21                            | 19        | 21                              | 0.00          |
| 07/11/2014 | GOVI On 05-February-15 | 460.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | GOVI On 05-February-15 | 459.99 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | GOVI On 05-February-15 | 460.01 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | GOVI On 07-May-15      |        |              | GOVI        | 487.34    | 489.3520                      | 487.3350  | 489.3520                        | 130.00        |
| 07/11/2014 | GOVI On 07-May-15      | 449.99 | Call         | GOVI        | 373450    | 39                            | 37        | 39                              | 0.00          |
| 07/11/2014 | GOVI On 07-May-15      | 450.01 | Call         | GOVI        | 373250    | 39                            | 37        | 39                              | 0.00          |
| 07/11/2014 | GOVI On 07-May-15      | 450.00 | Call         | GOVI        | 373350    | 39                            | 37        | 39                              | 0.00          |
| 07/11/2014 | GOVI On 07-May-15      | 449.99 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | GOVI On 07-May-15      | 450.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | GOVI On 07-May-15      | 450.01 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | GOVI On 06-August-15   |        |              | GOVI        | 495.69    | 498.3110                      | 495.6870  | 498.3110                        | 0.00          |
| 07/11/2014 | GOVI On 06-August-15   | 500.01 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | GOVI On 06-August-15   | 500.00 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | GOVI On 06-August-15   | 499.99 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | GOVI On 06-August-15   | 500.00 | Put          | GOVI        | 43130     | 2                             | 4         | 2                               | 0.00          |
| 07/11/2014 | GOVI On 06-August-15   | 499.99 | Put          | GOVI        | 43030     | 2                             | 4         | 2                               | 0.00          |
| 07/11/2014 | GOVI On 06-August-15   | 500.01 | Put          | GOVI        | 43230     | 2                             | 4         | 2                               | 0.00          |
| 07/11/2014 | GVIX On 01-January-29  |        |              | LIVE INDEX  | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2014 | IGOV On 05-February-15  |        |              | Index Future           | 225.84    | 225.1830                      | 225.8370  | 225.1830                        | 1,093.00      |
| 07/11/2014 | IGOV On 07-May-15       |        |              | Index Future           | 229.58    | 229.0280                      | 229.5780  | 229.0280                        | 80.00         |
| 07/11/2014 | IGOV On 06-August-15    |        |              | Index Future           | 233.54    | 233.2470                      | 233.5400  | 233.2470                        | 0.00          |
| 07/11/2014 | ILBI On 05-February-15  |        |              | Index Future           | 611.92    | 611.0830                      | 611.9200  | 611.0830                        | 157.00        |
| 07/11/2014 | ILBI On 07-May-15       |        |              | Index Future           | 622.00    | 621.7570                      | 621.9960  | 621.7570                        | 0.00          |
| 07/11/2014 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 0.0200    | 0.0200                          | 0.00          |
| 07/11/2014 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 07/11/2014 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 0.0514    | 0.0514                          | 0.00          |
| 07/11/2014 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 07/11/2014 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 07/11/2014 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 07/11/2014 | JBAF On 19-November-14  |        |              | Jibar Tradeable Future | 6.11      | 93.8900                       | 93.8900   | 93.8900                         | 0.00          |
| 07/11/2014 | JBAF On 17-December-14  |        |              | Jibar Tradeable Future | 6.19      | 93.8300                       | 93.8100   | 93.8300                         | 0.00          |
| 07/11/2014 | JBAF On 21-January-15   |        |              | Jibar Tradeable Future | 6.27      | 93.7600                       | 93.7300   | 93.7600                         | 0.00          |
| 07/11/2014 | JBAF On 18-February-15  |        |              | Jibar Tradeable Future | 6.35      | 93.6900                       | 93.6500   | 93.6900                         | 0.00          |
| 07/11/2014 | JBAF On 18-March-15     |        |              | Jibar Tradeable Future | 6.41      | 93.6400                       | 93.5900   | 93.6400                         | 2,850.00      |
| 07/11/2014 | JBAF On 15-April-15     |        |              | Jibar Tradeable Future | 6.50      | 93.5700                       | 93.5000   | 93.5700                         | 0.00          |
| 07/11/2014 | JBAF On 17-June-15      |        |              | Jibar Tradeable Future | 6.64      | 93.4400                       | 93.3600   | 93.4400                         | 5,000.00      |
| 07/11/2014 | JBAF On 16-September-15 |        |              | Jibar Tradeable Future | 6.84      | 93.2400                       | 93.1600   | 93.2400                         | 0.00          |
| 07/11/2014 | JBAF On 15-December-15  |        |              | Jibar Tradeable Future | 6.99      | 93.1000                       | 93.0100   | 93.1000                         | 0.00          |
| 07/11/2014 | JBAF On 16-March-16     |        |              | Jibar Tradeable Future | 7.15      | 92.9600                       | 92.8500   | 92.9600                         | 0.00          |
| 07/11/2014 | JBAF On 15-June-16      |        |              | Jibar Tradeable Future | 7.26      | 92.8400                       | 92.7400   | 92.8400                         | 0.00          |
| 07/11/2014 | JBAF On 21-September-16 |        |              | Jibar Tradeable Future | 7.39      | 92.7100                       | 92.6100   | 92.7100                         | 0.00          |
| 07/11/2014 | R023 On 06-November-14  |        |              | Bond Future            | 7.67      | 102.0086                      | 102.0086  | 102.0086                        | 0.00          |
| 07/11/2014 | R023 On 05-February-15  |        |              | Bond Future            | 7.81      | 103.5520                      | 103.1438  | 103.5520                        | 10,317.00     |
| 07/11/2014 | R023 On 05-February-15  | 8.75   | Call         | Bond Future            | 5409      | 6                             | 5         | 6                               | 0.00          |
| 07/11/2014 | R023 On 05-February-15  | 8.76   | Call         | Bond Future            | 5462      | 6                             | 5         | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2014 | R023 On 05-February-15 | 8.74   | Call         | Bond Future | 5357      | 6                             | 5         | 6                               | 0.00          |
| 07/11/2014 | R023 On 05-February-15 | 8.76   | Put          | Bond Future | 53        | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R023 On 05-February-15 | 8.75   | Put          | Bond Future | 55        | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R023 On 05-February-15 | 8.74   | Put          | Bond Future | 57        | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R023 On 07-May-15      |        |              | Bond Future | 7.86      | 101.3818                      | 100.9156  | 101.3818                        | 0.00          |
| 07/11/2014 | R023 On 07-May-15      | 8.14   | Call         | Bond Future | 2727      | 3                             | 3         | 3                               | 0.00          |
| 07/11/2014 | R023 On 07-May-15      | 8.16   | Call         | Bond Future | 2800      | 3                             | 3         | 3                               | 0.00          |
| 07/11/2014 | R023 On 07-May-15      | 8.15   | Call         | Bond Future | 2763      | 3                             | 3         | 3                               | 0.00          |
| 07/11/2014 | R023 On 07-May-15      | 8.15   | Put          | Bond Future | 1090      | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R023 On 07-May-15      | 8.16   | Put          | Bond Future | 1071      | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R023 On 07-May-15      | 8.14   | Put          | Bond Future | 1110      | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R023 On 06-August-15   |        |              | Bond Future | 7.89      | 103.2590                      | 102.6641  | 103.2590                        | 0.00          |
| 07/11/2014 | R023 On 06-August-15   | 8.24   | Call         | Bond Future | 3367      | 4                             | 3         | 4                               | 0.00          |
| 07/11/2014 | R023 On 06-August-15   | 9.07   | Call         | Bond Future | 6706      | 7                             | 7         | 7                               | 0.00          |
| 07/11/2014 | R023 On 06-August-15   | 8.25   | Call         | Bond Future | 3402      | 4                             | 3         | 4                               | 0.00          |
| 07/11/2014 | R023 On 06-August-15   | 8.26   | Call         | Bond Future | 3438      | 4                             | 3         | 4                               | 0.00          |
| 07/11/2014 | R023 On 06-August-15   | 8.24   | Put          | Bond Future | 1456      | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R023 On 06-August-15   | 8.26   | Put          | Bond Future | 1418      | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R023 On 06-August-15   | 8.25   | Put          | Bond Future | 1437      | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R023 On 06-August-15   | 9.07   | Put          | Bond Future | 404       | 0                             | 0         | 0                               | 911.00        |
| 07/11/2014 | R157 On 06-November-14 |        |              | Bond Future | 6.74      | 107.5527                      | 107.5527  | 107.5527                        | 0.00          |
| 07/11/2014 | R157 On 05-February-15 |        |              | Bond Future | 6.91      | 109.2566                      | 109.2566  | 109.2566                        | 0.00          |
| 07/11/2014 | R157 On 05-February-15 | 8.74   | Call         | Bond Future | 1080      | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R157 On 05-February-15 | 8.76   | Call         | Bond Future | 1091      | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R157 On 05-February-15 | 8.75   | Call         | Bond Future | 1085      | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R157 On 05-February-15 | 8.75   | Put          | Bond Future | 6         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R157 On 05-February-15 | 8.76   | Put          | Bond Future | 6         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R157 On 05-February-15 | 8.74   | Put          | Bond Future | 6         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R186 On 06-November-14 |        |              | Bond Future | 7.95      | 123.6814                      | 123.6814  | 123.6814                        | 0.00          |
| 07/11/2014 | R186 On 05-February-15 |        |              | Bond Future | 8.10      | 120.2065                      | 119.4946  | 120.2065                        | 40,914.00     |
| 07/11/2014 | R186 On 05-February-15 | 8.75   | Call         | Bond Future | 5576      | 6                             | 6         | 6                               | 0.00          |
| 07/11/2014 | R186 On 05-February-15 | 8.76   | Call         | Bond Future | 5646      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2014 | R186 On 05-February-15 | 9.00   | Call         | Bond Future | 7365      | 8                             | 7         | 8                               | 0.00          |
| 07/11/2014 | R186 On 05-February-15 | 8.74   | Call         | Bond Future | 5507      | 6                             | 6         | 6                               | 0.00          |
| 07/11/2014 | R186 On 05-February-15 | 8.45   | Call         | Bond Future | 3611      | 0                             | 4         | 0                               | 0.00          |
| 07/11/2014 | R186 On 05-February-15 | 8.50   | Call         | Bond Future | 3918      | 0                             | 4         | 0                               | 0.00          |
| 07/11/2014 | R186 On 05-February-15 | 9.00   | Put          | Bond Future | 118       | 0                             | 0         | 0                               | 9,600.00      |
| 07/11/2014 | R186 On 05-February-15 | 8.74   | Put          | Bond Future | 297       | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R186 On 05-February-15 | 8.75   | Put          | Bond Future | 287       | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R186 On 05-February-15 | 8.50   | Put          | Bond Future | 635       | 0                             | 1         | 0                               | 0.00          |
| 07/11/2014 | R186 On 05-February-15 | 8.76   | Put          | Bond Future | 277       | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R186 On 05-February-15 | 8.45   | Put          | Bond Future | 735       | 0                             | 1         | 0                               | 0.00          |
| 07/11/2014 | R186 On 07-May-15      |        |              | Bond Future | 8.16      | 122.2458                      | 121.4610  | 122.2458                        | 0.00          |
| 07/11/2014 | R186 On 07-May-15      | 8.25   | Call         | Bond Future | 3101      | 4                             | 3         | 4                               | 0.00          |
| 07/11/2014 | R186 On 07-May-15      | 8.24   | Call         | Bond Future | 3055      | 4                             | 3         | 4                               | 0.00          |
| 07/11/2014 | R186 On 07-May-15      | 8.26   | Call         | Bond Future | 3147      | 4                             | 3         | 4                               | 0.00          |
| 07/11/2014 | R186 On 07-May-15      | 8.26   | Put          | Bond Future | 2286      | 2                             | 2         | 2                               | 0.00          |
| 07/11/2014 | R186 On 07-May-15      | 8.25   | Put          | Bond Future | 2322      | 2                             | 2         | 2                               | 0.00          |
| 07/11/2014 | R186 On 07-May-15      | 8.24   | Put          | Bond Future | 2359      | 2                             | 2         | 2                               | 0.00          |
| 07/11/2014 | R186 On 06-August-15   |        |              | Bond Future | 8.20      | 119.2059                      | 118.2648  | 119.2059                        | 0.00          |
| 07/11/2014 | R186 On 06-August-15   | 7.99   | Call         | Bond Future | 2588      | 3                             | 3         | 3                               | 0.00          |
| 07/11/2014 | R186 On 06-August-15   | 8.00   | Call         | Bond Future | 2624      | 3                             | 3         | 3                               | 0.00          |
| 07/11/2014 | R186 On 06-August-15   | 8.01   | Call         | Bond Future | 2660      | 3                             | 3         | 3                               | 0.00          |
| 07/11/2014 | R186 On 06-August-15   | 8.00   | Put          | Bond Future | 4259      | 4                             | 4         | 4                               | 0.00          |
| 07/11/2014 | R186 On 06-August-15   | 7.99   | Put          | Bond Future | 4306      | 4                             | 4         | 4                               | 0.00          |
| 07/11/2014 | R186 On 06-August-15   | 8.01   | Put          | Bond Future | 4212      | 4                             | 4         | 4                               | 0.00          |
| 07/11/2014 | R186 On 05-November-15 |        |              | Bond Future | 8.23      | 121.2386                      | 120.4161  | 121.2386                        | 0.00          |
| 07/11/2014 | R186 On 05-November-15 | 8.24   | Call         | Bond Future | 4057      | 5                             | 4         | 5                               | 0.00          |
| 07/11/2014 | R186 On 05-November-15 | 8.26   | Call         | Bond Future | 4140      | 5                             | 4         | 5                               | 0.00          |
| 07/11/2014 | R186 On 05-November-15 | 8.25   | Call         | Bond Future | 4099      | 5                             | 4         | 5                               | 0.00          |
| 07/11/2014 | R186 On 05-November-15 | 9.00   | Call         | Bond Future | 7729      | 8                             | 8         | 8                               | 0.00          |
| 07/11/2014 | R186 On 05-November-15 | 8.25   | Put          | Bond Future | 3904      | 4                             | 4         | 4                               | 0.00          |
| 07/11/2014 | R186 On 05-November-15 | 9.00   | Put          | Bond Future | 1766      | 2                             | 2         | 2                               | 2,600.00      |
| 07/11/2014 | R186 On 05-November-15 | 8.24   | Put          | Bond Future | 3942      | 4                             | 4         | 4                               | 0.00          |
| 07/11/2014 | R186 On 05-November-15 | 8.26   | Put          | Bond Future | 3866      | 3                             | 4         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2014 | R197 On 06-November-14 |        |              | Bond Future | 289.81    | 289.8141                      | 289.8141  | 289.8141                        | 0.00          |
| 07/11/2014 | R197 On 05-February-15 |        |              | Bond Future | 288.49    | 288.3063                      | 288.4916  | 288.3063                        | 898.00        |
| 07/11/2014 | R197 On 05-February-15 | 288.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R197 On 05-February-15 | 289.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R197 On 05-February-15 | 289.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R197 On 05-February-15 | 289.00 | Put          | Bond Future | 508       | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R197 On 05-February-15 | 289.01 | Put          | Bond Future | 518       | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R197 On 05-February-15 | 288.99 | Put          | Bond Future | 498       | 1                             | 0         | 1                               | 0.00          |
| 07/11/2014 | R197 On 07-May-15      |        |              | Bond Future | 293.27    | 293.2300                      | 293.2720  | 293.2300                        | 0.00          |
| 07/11/2014 | R197 On 07-May-15      | 294.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R197 On 07-May-15      | 294.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R197 On 07-May-15      | 293.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R197 On 07-May-15      | 294.01 | Put          | Bond Future | 738       | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R197 On 07-May-15      | 294.00 | Put          | Bond Future | 728       | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R197 On 07-May-15      | 293.99 | Put          | Bond Future | 718       | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R202 On 06-November-14 |        |              | Bond Future | 235.49    | 235.4861                      | 235.4861  | 235.4861                        | 0.00          |
| 07/11/2014 | R202 On 05-February-15 |        |              | Bond Future | 235.93    | 235.9540                      | 235.9276  | 235.9540                        | 50,618.00     |
| 07/11/2014 | R202 On 05-February-15 | 232.99 | Call         | Bond Future | 2938      | 3                             | 3         | 3                               | 0.00          |
| 07/11/2014 | R202 On 05-February-15 | 233.01 | Call         | Bond Future | 2918      | 3                             | 3         | 3                               | 0.00          |
| 07/11/2014 | R202 On 05-February-15 | 233.00 | Call         | Bond Future | 2928      | 3                             | 3         | 3                               | 0.00          |
| 07/11/2014 | R202 On 05-February-15 | 232.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R202 On 05-February-15 | 233.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R202 On 05-February-15 | 233.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R202 On 07-May-15      |        |              | Bond Future | 239.84    | 239.9830                      | 239.8370  | 239.9830                        | 0.00          |
| 07/11/2014 | R202 On 07-May-15      | 238.50 | Call         | Bond Future | 1337      | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R202 On 07-May-15      | 238.49 | Call         | Bond Future | 1347      | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R202 On 07-May-15      | 238.51 | Call         | Bond Future | 1327      | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R202 On 07-May-15      | 238.49 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R202 On 07-May-15      | 238.51 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R202 On 07-May-15      | 238.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R203 On 06-November-14 |        |              | Bond Future | 6.75      | 105.1189                      | 105.1189  | 105.1189                        | 0.00          |
| 07/11/2014 | R203 On 05-February-15 |        |              | Bond Future | 6.84      | 106.7014                      | 106.6505  | 106.7014                        | 15,535.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2014 | R203 On 05-February-15 | 7.69   | Call         | Bond Future | 2009      | 2                             | 2         | 2                               | 55.00         |
| 07/11/2014 | R203 On 05-February-15 | 8.35   | Call         | Bond Future | 3519      | 4                             | 4         | 4                               | 0.00          |
| 07/11/2014 | R203 On 05-February-15 | 8.36   | Call         | Bond Future | 3542      | 4                             | 4         | 4                               | 0.00          |
| 07/11/2014 | R203 On 05-February-15 | 8.34   | Call         | Bond Future | 3496      | 4                             | 3         | 4                               | 0.00          |
| 07/11/2014 | R203 On 05-February-15 | 8.35   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R203 On 05-February-15 | 7.69   | Put          | Bond Future | 13        | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R203 On 05-February-15 | 8.36   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R203 On 05-February-15 | 8.34   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R203 On 07-May-15      |        |              | Bond Future | 6.86      | 104.3424                      | 104.2376  | 104.3424                        | 0.00          |
| 07/11/2014 | R203 On 07-May-15      | 7.25   | Call         | Bond Future | 1095      | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R203 On 07-May-15      | 7.26   | Call         | Bond Future | 1111      | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R203 On 07-May-15      | 7.24   | Call         | Bond Future | 1079      | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R203 On 07-May-15      | 7.25   | Put          | Bond Future | 261       | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R203 On 07-May-15      | 7.26   | Put          | Bond Future | 256       | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R203 On 07-May-15      | 7.24   | Put          | Bond Future | 267       | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R203 On 06-August-15   |        |              | Bond Future | 6.85      | 106.2748                      | 106.0439  | 106.2748                        | 0.00          |
| 07/11/2014 | R203 On 06-August-15   | 6.74   | Call         | Bond Future | 562       | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R203 On 06-August-15   | 6.75   | Call         | Bond Future | 571       | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R203 On 06-August-15   | 6.76   | Call         | Bond Future | 580       | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R203 On 06-August-15   | 6.75   | Put          | Bond Future | 761       | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R203 On 06-August-15   | 6.76   | Put          | Bond Future | 751       | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R203 On 06-August-15   | 6.74   | Put          | Bond Future | 772       | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R204 On 06-November-14 |        |              | Bond Future | 7.06      | 106.4347                      | 106.4347  | 106.4347                        | 0.00          |
| 07/11/2014 | R204 On 05-February-15 |        |              | Bond Future | 7.15      | 104.0244                      | 103.9413  | 104.0244                        | 10,772.00     |
| 07/11/2014 | R204 On 05-February-15 | 8.25   | Call         | Bond Future | 3656      | 4                             | 4         | 4                               | 0.00          |
| 07/11/2014 | R204 On 05-February-15 | 8.24   | Call         | Bond Future | 3624      | 4                             | 4         | 4                               | 0.00          |
| 07/11/2014 | R204 On 05-February-15 | 8.26   | Call         | Bond Future | 3688      | 4                             | 4         | 4                               | 0.00          |
| 07/11/2014 | R204 On 05-February-15 | 8.24   | Put          | Bond Future | 7         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R204 On 05-February-15 | 8.26   | Put          | Bond Future | 6         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R204 On 05-February-15 | 8.25   | Put          | Bond Future | 7         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R204 On 07-May-15      |        |              | Bond Future | 7.19      | 105.7891                      | 105.6516  | 105.7891                        | 0.00          |
| 07/11/2014 | R204 On 07-May-15      | 7.49   | Call         | Bond Future | 1455      | 2                             | 1         | 2                               | 0.00          |
| 07/11/2014 | R204 On 07-May-15      | 7.51   | Call         | Bond Future | 1498      | 2                             | 1         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2014 | R204 On 07-May-15      | 7.50   | Call         | Bond Future | 1477      | 2                             | 1         | 2                               | 0.00          |
| 07/11/2014 | R204 On 07-May-15      | 7.49   | Put          | Bond Future | 499       | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R204 On 07-May-15      | 7.50   | Put          | Bond Future | 489       | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R204 On 07-May-15      | 7.51   | Put          | Bond Future | 480       | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R204 On 06-August-15   |        |              | Bond Future | 7.21      | 103.7068                      | 103.4434  | 103.7068                        | 0.00          |
| 07/11/2014 | R204 On 06-August-15   | 8.41   | Call         | Bond Future | 3660      | 4                             | 4         | 4                               | 0.00          |
| 07/11/2014 | R204 On 06-August-15   | 7.74   | Call         | Bond Future | 2076      | 2                             | 2         | 2                               | 0.00          |
| 07/11/2014 | R204 On 06-August-15   | 7.76   | Call         | Bond Future | 2119      | 2                             | 2         | 2                               | 0.00          |
| 07/11/2014 | R204 On 06-August-15   | 7.75   | Call         | Bond Future | 2097      | 2                             | 2         | 2                               | 0.00          |
| 07/11/2014 | R204 On 06-August-15   | 8.41   | Put          | Bond Future | 158       | 0                             | 0         | 0                               | 699.00        |
| 07/11/2014 | R204 On 06-August-15   | 7.75   | Put          | Bond Future | 502       | 0                             | 1         | 0                               | 0.00          |
| 07/11/2014 | R204 On 06-August-15   | 7.74   | Put          | Bond Future | 510       | 0                             | 1         | 0                               | 0.00          |
| 07/11/2014 | R204 On 06-August-15   | 7.76   | Put          | Bond Future | 494       | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R207 On 06-November-14 |        |              | Bond Future | 7.26      | 102.3084                      | 102.3084  | 102.3084                        | 0.00          |
| 07/11/2014 | R207 On 05-February-15 |        |              | Bond Future | 7.39      | 100.1815                      | 99.9565   | 100.1815                        | 36,157.00     |
| 07/11/2014 | R207 On 05-February-15 | 8.50   | Call         | Bond Future | 4405      | 5                             | 4         | 5                               | 0.00          |
| 07/11/2014 | R207 On 05-February-15 | 8.51   | Call         | Bond Future | 4442      | 5                             | 4         | 5                               | 0.00          |
| 07/11/2014 | R207 On 05-February-15 | 8.49   | Call         | Bond Future | 4367      | 5                             | 4         | 5                               | 0.00          |
| 07/11/2014 | R207 On 05-February-15 | 8.50   | Put          | Bond Future | 11        | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R207 On 05-February-15 | 8.51   | Put          | Bond Future | 10        | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R207 On 05-February-15 | 8.49   | Put          | Bond Future | 11        | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R207 On 07-May-15      |        |              | Bond Future | 7.44      | 101.8816                      | 101.6016  | 101.8816                        | 0.00          |
| 07/11/2014 | R207 On 07-May-15      | 8.25   | Call         | Bond Future | 3311      | 4                             | 3         | 4                               | 0.00          |
| 07/11/2014 | R207 On 07-May-15      | 7.73   | Call         | Bond Future | 1792      | 2                             | 2         | 2                               | 66.00         |
| 07/11/2014 | R207 On 07-May-15      | 8.26   | Call         | Bond Future | 3343      | 4                             | 3         | 4                               | 0.00          |
| 07/11/2014 | R207 On 07-May-15      | 8.24   | Call         | Bond Future | 3279      | 4                             | 3         | 4                               | 0.00          |
| 07/11/2014 | R207 On 07-May-15      | 8.25   | Put          | Bond Future | 220       | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R207 On 07-May-15      | 8.26   | Put          | Bond Future | 215       | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R207 On 07-May-15      | 7.73   | Put          | Bond Future | 663       | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R207 On 07-May-15      | 8.24   | Put          | Bond Future | 225       | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R207 On 06-August-15   |        |              | Bond Future | 7.47      | 100.1226                      | 99.7180   | 100.1226                        | 0.00          |
| 07/11/2014 | R207 On 06-August-15   | 7.74   | Call         | Bond Future | 1971      | 2                             | 2         | 2                               | 0.00          |
| 07/11/2014 | R207 On 06-August-15   | 7.76   | Call         | Bond Future | 2018      | 2                             | 2         | 2                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2014 | R207 On 06-August-15   | 7.75   | Call         | Bond Future | 1994      | 2                             | 2         | 2                               | 0.00          |
| 07/11/2014 | R207 On 06-August-15   | 7.46   | Call         | Bond Future | 1386      | 2                             | 1         | 2                               | 70.00         |
| 07/11/2014 | R207 On 06-August-15   | 7.74   | Put          | Bond Future | 990       | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R207 On 06-August-15   | 7.75   | Put          | Bond Future | 976       | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R207 On 06-August-15   | 7.76   | Put          | Bond Future | 963       | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R207 On 06-August-15   | 7.46   | Put          | Bond Future | 1432      | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R208 On 06-November-14 |        |              | Bond Future | 7.43      | 97.3601                       | 97.3601   | 97.3601                         | 0.00          |
| 07/11/2014 | R208 On 05-February-15 |        |              | Bond Future | 7.57      | 98.8128                       | 98.5061   | 98.8128                         | 52,027.00     |
| 07/11/2014 | R208 On 05-February-15 | 8.49   | Call         | Bond Future | 4282      | 5                             | 4         | 5                               | 0.00          |
| 07/11/2014 | R208 On 05-February-15 | 8.51   | Call         | Bond Future | 4368      | 5                             | 4         | 5                               | 0.00          |
| 07/11/2014 | R208 On 05-February-15 | 8.50   | Call         | Bond Future | 4325      | 5                             | 4         | 5                               | 0.00          |
| 07/11/2014 | R208 On 05-February-15 | 8.49   | Put          | Bond Future | 40        | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R208 On 05-February-15 | 8.50   | Put          | Bond Future | 38        | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R208 On 05-February-15 | 8.51   | Put          | Bond Future | 37        | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R208 On 07-May-15      |        |              | Bond Future | 7.61      | 97.0876                       | 96.7263   | 97.0876                         | 0.00          |
| 07/11/2014 | R208 On 07-May-15      | 7.99   | Call         | Bond Future | 2411      | 3                             | 2         | 3                               | 0.00          |
| 07/11/2014 | R208 On 07-May-15      | 8.01   | Call         | Bond Future | 2473      | 3                             | 2         | 3                               | 0.00          |
| 07/11/2014 | R208 On 07-May-15      | 8.00   | Call         | Bond Future | 2442      | 3                             | 2         | 3                               | 0.00          |
| 07/11/2014 | R208 On 07-May-15      | 7.99   | Put          | Bond Future | 714       | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R208 On 07-May-15      | 8.01   | Put          | Bond Future | 688       | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R208 On 07-May-15      | 8.00   | Put          | Bond Future | 701       | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R208 On 06-August-15   |        |              | Bond Future | 7.65      | 98.8856                       | 98.4025   | 98.8856                         | 0.00          |
| 07/11/2014 | R208 On 06-August-15   | 8.00   | Call         | Bond Future | 2629      | 3                             | 3         | 3                               | 0.00          |
| 07/11/2014 | R208 On 06-August-15   | 7.99   | Call         | Bond Future | 2601      | 3                             | 3         | 3                               | 0.00          |
| 07/11/2014 | R208 On 06-August-15   | 8.01   | Call         | Bond Future | 2657      | 3                             | 3         | 3                               | 0.00          |
| 07/11/2014 | R208 On 06-August-15   | 8.85   | Call         | Bond Future | 5388      | 6                             | 5         | 6                               | 0.00          |
| 07/11/2014 | R208 On 06-August-15   | 8.85   | Put          | Bond Future | 281       | 0                             | 0         | 0                               | 198.00        |
| 07/11/2014 | R208 On 06-August-15   | 7.99   | Put          | Bond Future | 1118      | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R208 On 06-August-15   | 8.00   | Put          | Bond Future | 1103      | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R208 On 06-August-15   | 8.01   | Put          | Bond Future | 1088      | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R208 On 05-November-15 |        |              | Bond Future | 7.66      | 97.1708                       | 96.7885   | 97.1708                         | 0.00          |
| 07/11/2014 | R208 On 05-November-15 | 8.48   | Call         | Bond Future | 4178      | 4                             | 4         | 4                               | 0.00          |
| 07/11/2014 | R208 On 05-November-15 | 7.75   | Call         | Bond Future | 2179      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2014 | R208 On 05-November-15 | 7.76   | Call         | Bond Future | 2202      | 2                             | 2         | 2                               | 0.00          |
| 07/11/2014 | R208 On 05-November-15 | 7.74   | Call         | Bond Future | 2156      | 2                             | 2         | 2                               | 0.00          |
| 07/11/2014 | R208 On 05-November-15 | 8.48   | Put          | Bond Future | 774       | 1                             | 1         | 1                               | 2,200.00      |
| 07/11/2014 | R208 On 05-November-15 | 7.75   | Put          | Bond Future | 1798      | 2                             | 2         | 2                               | 0.00          |
| 07/11/2014 | R208 On 05-November-15 | 7.76   | Put          | Bond Future | 1779      | 2                             | 2         | 2                               | 0.00          |
| 07/11/2014 | R208 On 05-November-15 | 7.74   | Put          | Bond Future | 1817      | 2                             | 2         | 2                               | 0.00          |
| 07/11/2014 | R209 On 06-November-14 |        |              | Bond Future | 8.58      | 78.0979                       | 78.0979   | 78.0979                         | 0.00          |
| 07/11/2014 | R209 On 05-February-15 |        |              | Bond Future | 8.70      | 79.2218                       | 78.7725   | 79.2218                         | 28,435.00     |
| 07/11/2014 | R209 On 05-February-15 | 9.26   | Call         | Bond Future | 4636      | 5                             | 5         | 5                               | 0.00          |
| 07/11/2014 | R209 On 05-February-15 | 9.25   | Call         | Bond Future | 4577      | 5                             | 5         | 5                               | 0.00          |
| 07/11/2014 | R209 On 05-February-15 | 9.00   | Call         | Bond Future | 3178      | 4                             | 3         | 4                               | 0.00          |
| 07/11/2014 | R209 On 05-February-15 | 9.24   | Call         | Bond Future | 4518      | 5                             | 5         | 5                               | 0.00          |
| 07/11/2014 | R209 On 05-February-15 | 9.25   | Put          | Bond Future | 439       | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R209 On 05-February-15 | 9.24   | Put          | Bond Future | 452       | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R209 On 05-February-15 | 9.26   | Put          | Bond Future | 426       | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R209 On 05-February-15 | 9.00   | Put          | Bond Future | 874       | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R209 On 07-May-15      |        |              | Bond Future | 8.75      | 77.4164                       | 76.9201   | 77.4164                         | 0.00          |
| 07/11/2014 | R209 On 07-May-15      | 9.01   | Call         | Bond Future | 3801      | 4                             | 4         | 4                               | 0.00          |
| 07/11/2014 | R209 On 07-May-15      | 9.00   | Call         | Bond Future | 3755      | 4                             | 4         | 4                               | 0.00          |
| 07/11/2014 | R209 On 07-May-15      | 8.99   | Call         | Bond Future | 3709      | 4                             | 4         | 4                               | 0.00          |
| 07/11/2014 | R209 On 07-May-15      | 9.00   | Put          | Bond Future | 1844      | 2                             | 2         | 2                               | 0.00          |
| 07/11/2014 | R209 On 07-May-15      | 8.99   | Put          | Bond Future | 1873      | 2                             | 2         | 2                               | 0.00          |
| 07/11/2014 | R209 On 07-May-15      | 9.01   | Put          | Bond Future | 1815      | 2                             | 2         | 2                               | 0.00          |
| 07/11/2014 | R209 On 06-August-15   |        |              | Bond Future | 8.79      | 78.8505                       | 78.2532   | 78.8505                         | 0.00          |
| 07/11/2014 | R209 On 06-August-15   | 9.90   | Call         | Bond Future | 8670      | 9                             | 9         | 9                               | 0.00          |
| 07/11/2014 | R209 On 06-August-15   | 9.00   | Call         | Bond Future | 4277      | 5                             | 4         | 5                               | 0.00          |
| 07/11/2014 | R209 On 06-August-15   | 9.01   | Call         | Bond Future | 4319      | 5                             | 4         | 5                               | 0.00          |
| 07/11/2014 | R209 On 06-August-15   | 8.99   | Call         | Bond Future | 4234      | 5                             | 4         | 5                               | 0.00          |
| 07/11/2014 | R209 On 06-August-15   | 9.00   | Put          | Bond Future | 2711      | 2                             | 3         | 2                               | 0.00          |
| 07/11/2014 | R209 On 06-August-15   | 9.90   | Put          | Bond Future | 842       | 1                             | 1         | 1                               | 2,914.00      |
| 07/11/2014 | R209 On 06-August-15   | 9.01   | Put          | Bond Future | 2679      | 2                             | 3         | 2                               | 0.00          |
| 07/11/2014 | R209 On 06-August-15   | 8.99   | Put          | Bond Future | 2743      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2014 | R210 On 06-November-14 |        |              | Bond Future | 174.10    | 174.0951                      | 174.0951  | 174.0951                        | 0.00          |
| 07/11/2014 | R210 On 05-February-15 |        |              | Bond Future | 178.40    | 176.8035                      | 178.3991  | 176.8035                        | 628.00        |
| 07/11/2014 | R210 On 05-February-15 | 174.99 | Call         | Bond Future | 3409      | 2                             | 3         | 2                               | 0.00          |
| 07/11/2014 | R210 On 05-February-15 | 175.01 | Call         | Bond Future | 3389      | 2                             | 3         | 2                               | 0.00          |
| 07/11/2014 | R210 On 05-February-15 | 175.00 | Call         | Bond Future | 3399      | 2                             | 3         | 2                               | 0.00          |
| 07/11/2014 | R210 On 05-February-15 | 174.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R210 On 05-February-15 | 175.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R210 On 05-February-15 | 175.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R210 On 07-May-15      |        |              | Bond Future | 179.28    | 177.7351                      | 179.2772  | 177.7351                        | 0.00          |
| 07/11/2014 | R210 On 07-May-15      | 177.00 | Call         | Bond Future | 2277      | 1                             | 2         | 1                               | 0.00          |
| 07/11/2014 | R210 On 07-May-15      | 176.99 | Call         | Bond Future | 2287      | 1                             | 2         | 1                               | 0.00          |
| 07/11/2014 | R210 On 07-May-15      | 177.01 | Call         | Bond Future | 2267      | 1                             | 2         | 1                               | 0.00          |
| 07/11/2014 | R210 On 07-May-15      | 177.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R210 On 07-May-15      | 177.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R210 On 07-May-15      | 176.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R211 On 06-November-14 |        |              | Bond Future | 132.58    | 132.5819                      | 132.5819  | 132.5819                        | 0.00          |
| 07/11/2014 | R211 On 05-February-15 |        |              | Bond Future | 133.03    | 133.0385                      | 133.0258  | 133.0385                        | 1,120.00      |
| 07/11/2014 | R211 On 05-February-15 | 133.01 | Call         | Bond Future | 16        | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R211 On 05-February-15 | 133.00 | Call         | Bond Future | 26        | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R211 On 05-February-15 | 132.99 | Call         | Bond Future | 36        | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R211 On 05-February-15 | 133.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R211 On 05-February-15 | 132.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R211 On 05-February-15 | 133.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R211 On 07-May-15      |        |              | Bond Future | 135.23    | 135.3110                      | 135.2304  | 135.3110                        | 0.00          |
| 07/11/2014 | R211 On 07-May-15      | 134.99 | Call         | Bond Future | 240       | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R211 On 07-May-15      | 135.01 | Call         | Bond Future | 220       | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R211 On 07-May-15      | 135.00 | Call         | Bond Future | 230       | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R211 On 07-May-15      | 135.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R211 On 07-May-15      | 135.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R211 On 07-May-15      | 134.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R212 On 06-November-14 |        |              | Bond Future | 137.55    | 137.5478                      | 137.5478  | 137.5478                        | 0.00          |
| 07/11/2014 | R212 On 05-February-15 |        |              | Bond Future | 138.01    | 137.9250                      | 138.0062  | 137.9250                        | 14,864.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2014 | R212 On 05-February-15 | 138.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R212 On 05-February-15 | 137.99 | Call         | Bond Future | 16        | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R212 On 05-February-15 | 138.00 | Call         | Bond Future | 6         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R212 On 05-February-15 | 137.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R212 On 05-February-15 | 138.01 | Put          | Bond Future | 4         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R212 On 05-February-15 | 138.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R212 On 07-May-15      |        |              | Bond Future | 140.29    | 140.2809                      | 140.2934  | 140.2809                        | 0.00          |
| 07/11/2014 | R212 On 07-May-15      | 140.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R212 On 07-May-15      | 141.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R212 On 07-May-15      | 141.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R212 On 07-May-15      | 141.00 | Put          | Bond Future | 707       | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R212 On 07-May-15      | 141.01 | Put          | Bond Future | 717       | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R212 On 07-May-15      | 140.99 | Put          | Bond Future | 697       | 1                             | 1         | 1                               | 0.00          |
| 07/11/2014 | R213 On 06-November-14 |        |              | Bond Future | 8.42      | 88.9467                       | 88.9467   | 88.9467                         | 0.00          |
| 07/11/2014 | R213 On 05-February-15 |        |              | Bond Future | 8.55      | 90.2382                       | 89.7082   | 90.2382                         | 21,766.00     |
| 07/11/2014 | R213 On 05-February-15 | 9.25   | Call         | Bond Future | 5460      | 6                             | 5         | 6                               | 0.00          |
| 07/11/2014 | R213 On 05-February-15 | 9.26   | Call         | Bond Future | 5523      | 6                             | 6         | 6                               | 0.00          |
| 07/11/2014 | R213 On 05-February-15 | 9.24   | Call         | Bond Future | 5398      | 6                             | 5         | 6                               | 0.00          |
| 07/11/2014 | R213 On 05-February-15 | 9.25   | Put          | Bond Future | 271       | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R213 On 05-February-15 | 9.26   | Put          | Bond Future | 262       | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R213 On 05-February-15 | 9.24   | Put          | Bond Future | 280       | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R213 On 07-May-15      |        |              | Bond Future | 8.61      | 88.2223                       | 87.6387   | 88.2223                         | 0.00          |
| 07/11/2014 | R213 On 07-May-15      | 8.74   | Call         | Bond Future | 3185      | 4                             | 3         | 4                               | 0.00          |
| 07/11/2014 | R213 On 07-May-15      | 8.76   | Call         | Bond Future | 3271      | 4                             | 3         | 4                               | 0.00          |
| 07/11/2014 | R213 On 07-May-15      | 8.75   | Call         | Bond Future | 3228      | 4                             | 3         | 4                               | 0.00          |
| 07/11/2014 | R213 On 07-May-15      | 8.75   | Put          | Bond Future | 2128      | 2                             | 2         | 2                               | 0.00          |
| 07/11/2014 | R213 On 07-May-15      | 8.76   | Put          | Bond Future | 2096      | 2                             | 2         | 2                               | 0.00          |
| 07/11/2014 | R213 On 07-May-15      | 8.74   | Put          | Bond Future | 2161      | 2                             | 2         | 2                               | 0.00          |
| 07/11/2014 | R213 On 06-August-15   |        |              | Bond Future | 8.65      | 89.8558                       | 89.1572   | 89.8558                         | 0.00          |
| 07/11/2014 | R213 On 06-August-15   | 8.50   | Call         | Bond Future | 2802      | 3                             | 3         | 3                               | 0.00          |
| 07/11/2014 | R213 On 06-August-15   | 8.51   | Call         | Bond Future | 2837      | 3                             | 3         | 3                               | 0.00          |
| 07/11/2014 | R213 On 06-August-15   | 8.49   | Call         | Bond Future | 2768      | 3                             | 3         | 3                               | 0.00          |
| 07/11/2014 | R213 On 06-August-15   | 8.50   | Put          | Bond Future | 3966      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2014 | R213 On 06-August-15   | 8.49   | Put          | Bond Future | 4009      | 4                             | 4         | 4                               | 0.00          |
| 07/11/2014 | R213 On 06-August-15   | 8.51   | Put          | Bond Future | 3923      | 4                             | 4         | 4                               | 0.00          |
| 07/11/2014 | R214 On 06-November-14 |        |              | Bond Future | 8.68      | 78.8907                       | 78.8907   | 78.8907                         | 0.00          |
| 07/11/2014 | R214 On 05-February-15 |        |              | Bond Future | 8.80      | 80.0231                       | 79.5534   | 80.0231                         | 6,869.00      |
| 07/11/2014 | R214 On 05-February-15 | 9.51   | Call         | Bond Future | 5776      | 6                             | 6         | 6                               | 0.00          |
| 07/11/2014 | R214 On 05-February-15 | 9.50   | Call         | Bond Future | 5713      | 6                             | 6         | 6                               | 0.00          |
| 07/11/2014 | R214 On 05-February-15 | 9.49   | Call         | Bond Future | 5650      | 6                             | 6         | 6                               | 0.00          |
| 07/11/2014 | R214 On 05-February-15 | 9.50   | Put          | Bond Future | 315       | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R214 On 05-February-15 | 9.49   | Put          | Bond Future | 324       | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R214 On 05-February-15 | 9.51   | Put          | Bond Future | 306       | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R214 On 07-May-15      |        |              | Bond Future | 8.85      | 78.0872                       | 77.5702   | 78.0872                         | 0.00          |
| 07/11/2014 | R214 On 07-May-15      | 9.15   | Call         | Bond Future | 4213      | 5                             | 4         | 5                               | 0.00          |
| 07/11/2014 | R214 On 07-May-15      | 9.16   | Call         | Bond Future | 4262      | 5                             | 4         | 5                               | 0.00          |
| 07/11/2014 | R214 On 07-May-15      | 9.14   | Call         | Bond Future | 4165      | 5                             | 4         | 5                               | 0.00          |
| 07/11/2014 | R214 On 07-May-15      | 9.15   | Put          | Bond Future | 1833      | 2                             | 2         | 2                               | 0.00          |
| 07/11/2014 | R214 On 07-May-15      | 9.16   | Put          | Bond Future | 1804      | 2                             | 2         | 2                               | 0.00          |
| 07/11/2014 | R214 On 07-May-15      | 9.14   | Put          | Bond Future | 1861      | 2                             | 2         | 2                               | 0.00          |
| 07/11/2014 | R214 On 06-August-15   |        |              | Bond Future | 8.89      | 79.5332                       | 78.9143   | 79.5332                         | 0.00          |
| 07/11/2014 | R214 On 06-August-15   | 8.74   | Call         | Bond Future | 3070      | 3                             | 3         | 3                               | 0.00          |
| 07/11/2014 | R214 On 06-August-15   | 8.75   | Call         | Bond Future | 3106      | 3                             | 3         | 3                               | 0.00          |
| 07/11/2014 | R214 On 06-August-15   | 8.76   | Call         | Bond Future | 3144      | 3                             | 3         | 3                               | 0.00          |
| 07/11/2014 | R214 On 06-August-15   | 8.74   | Put          | Bond Future | 4315      | 4                             | 4         | 4                               | 0.00          |
| 07/11/2014 | R214 On 06-August-15   | 8.75   | Put          | Bond Future | 4269      | 4                             | 4         | 4                               | 0.00          |
| 07/11/2014 | R214 On 06-August-15   | 8.76   | Put          | Bond Future | 4224      | 4                             | 4         | 4                               | 0.00          |
| 07/11/2014 | R248 On 06-November-14 |        |              | Bond Future | 8.74      | 101.8797                      | 101.8797  | 101.8797                        | 0.00          |
| 07/11/2014 | R248 On 05-February-15 |        |              | Bond Future | 8.86      | 103.3972                      | 102.7924  | 103.3972                        | 39,123.00     |
| 07/11/2014 | R248 On 05-February-15 | 9.50   | Call         | Bond Future | 6389      | 7                             | 6         | 7                               | 0.00          |
| 07/11/2014 | R248 On 05-February-15 | 9.49   | Call         | Bond Future | 6295      | 7                             | 6         | 7                               | 0.00          |
| 07/11/2014 | R248 On 05-February-15 | 9.51   | Call         | Bond Future | 6482      | 7                             | 6         | 7                               | 0.00          |
| 07/11/2014 | R248 On 05-February-15 | 9.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R248 On 05-February-15 | 9.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R248 On 05-February-15 | 9.49   | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2014 | R248 On 07-May-15    |        |              | Bond Future | 8.91      | 100.7178                      | 100.0519  | 100.7178                        | 0.00          |
| 07/11/2014 | R248 On 07-May-15    | 9.25   | Call         | Bond Future | 3467      | 4                             | 3         | 4                               | 0.00          |
| 07/11/2014 | R248 On 07-May-15    | 9.26   | Call         | Bond Future | 3565      | 4                             | 4         | 4                               | 0.00          |
| 07/11/2014 | R248 On 07-May-15    | 9.24   | Call         | Bond Future | 3369      | 4                             | 3         | 4                               | 0.00          |
| 07/11/2014 | R248 On 07-May-15    | 9.26   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R248 On 07-May-15    | 9.24   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R248 On 07-May-15    | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R248 On 06-August-15 |        |              | Bond Future | 8.95      | 102.5829                      | 101.7856  | 102.5829                        | 0.00          |
| 07/11/2014 | R248 On 06-August-15 | 8.74   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R248 On 06-August-15 | 8.76   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R248 On 06-August-15 | 8.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/11/2014 | R248 On 06-August-15 | 8.76   | Put          | Bond Future | 2022      | 1                             | 2         | 1                               | 0.00          |
| 07/11/2014 | R248 On 06-August-15 | 8.74   | Put          | Bond Future | 2236      | 1                             | 2         | 1                               | 0.00          |
| 07/11/2014 | R248 On 06-August-15 | 8.75   | Put          | Bond Future | 2129      | 1                             | 2         | 1                               | 0.00          |