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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/02/2015 TO: 11/02/2015

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/02/2015 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | 0857 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/02/2015 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | 2025 On 07-May-15      |        |              | Bond Future        | 119.55    | 119.8613                      | 119.5482  | 119.8613                        | 16.00         |
| 11/02/2015 | 2025 On 07-May-15      | 120.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2025 On 07-May-15      | 121.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2025 On 07-May-15      | 121.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2025 On 07-May-15      | 120.99 | Put          | Bond Future        | 1442      | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | 2025 On 07-May-15      | 121.01 | Put          | Bond Future        | 1462      | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | 2025 On 07-May-15      | 121.00 | Put          | Bond Future        | 1452      | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | 2025 On 06-August-15   |        |              | Bond Future        | 120.37    | 120.6898                      | 120.3693  | 120.6898                        | 0.00          |
| 11/02/2015 | 2025 On 06-August-15   | 120.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2025 On 06-August-15   | 121.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2025 On 06-August-15   | 121.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2025 On 06-August-15   | 121.00 | Put          | Bond Future        | 631       | 0                             | 1         | 0                               | 0.00          |
| 11/02/2015 | 2025 On 06-August-15   | 121.01 | Put          | Bond Future        | 641       | 0                             | 1         | 0                               | 0.00          |
| 11/02/2015 | 2025 On 06-August-15   | 120.99 | Put          | Bond Future        | 621       | 0                             | 1         | 0                               | 0.00          |
| 11/02/2015 | 2030 On 07-May-15      |        |              | Bond Future        | 8.05      | 102.2514                      | 101.7829  | 102.2514                        | 5,625.00      |
| 11/02/2015 | 2030 On 07-May-15      | 8.74   | Call         | Bond Future        | 5635      | 6                             | 6         | 6                               | 0.00          |
| 11/02/2015 | 2030 On 07-May-15      | 8.76   | Call         | Bond Future        | 5792      | 6                             | 6         | 6                               | 0.00          |
| 11/02/2015 | 2030 On 07-May-15      | 8.75   | Call         | Bond Future        | 5714      | 6                             | 6         | 6                               | 0.00          |
| 11/02/2015 | 2030 On 07-May-15      | 8.75   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2030 On 07-May-15      | 8.74   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2030 On 07-May-15      | 8.76   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2030 On 06-August-15   |        |              | Bond Future        | 8.09      | 99.9445                       | 99.4660   | 99.9445                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/02/2015 | 2030 On 06-August-15   | 7.74   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2030 On 06-August-15   | 7.76   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2030 On 06-August-15   | 7.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2030 On 06-August-15   | 7.74   | Put          | Bond Future | 3030      | 3                             | 3         | 3                               | 0.00          |
| 11/02/2015 | 2030 On 06-August-15   | 7.76   | Put          | Bond Future | 2855      | 2                             | 3         | 2                               | 0.00          |
| 11/02/2015 | 2030 On 06-August-15   | 7.75   | Put          | Bond Future | 2942      | 2                             | 3         | 2                               | 0.00          |
| 11/02/2015 | 2032 On 07-May-15      |        |              | Bond Future | 8.22      | 101.6488                      | 101.1979  | 101.6488                        | 15.00         |
| 11/02/2015 | 2032 On 07-May-15      | 8.49   | Call         | Bond Future | 2399      | 3                             | 2         | 3                               | 0.00          |
| 11/02/2015 | 2032 On 07-May-15      | 8.51   | Call         | Bond Future | 2574      | 3                             | 3         | 3                               | 0.00          |
| 11/02/2015 | 2032 On 07-May-15      | 8.50   | Call         | Bond Future | 2486      | 3                             | 2         | 3                               | 0.00          |
| 11/02/2015 | 2032 On 07-May-15      | 8.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2032 On 07-May-15      | 8.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2032 On 07-May-15      | 8.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2032 On 06-August-15   |        |              | Bond Future | 8.26      | 103.3411                      | 102.8806  | 103.3411                        | 0.00          |
| 11/02/2015 | 2032 On 06-August-15   | 8.51   | Call         | Bond Future | 2168      | 3                             | 2         | 3                               | 0.00          |
| 11/02/2015 | 2032 On 06-August-15   | 8.50   | Call         | Bond Future | 2082      | 3                             | 2         | 3                               | 0.00          |
| 11/02/2015 | 2032 On 06-August-15   | 8.49   | Call         | Bond Future | 1995      | 2                             | 2         | 2                               | 0.00          |
| 11/02/2015 | 2032 On 06-August-15   | 8.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2032 On 06-August-15   | 8.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2032 On 06-August-15   | 8.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2032 On 05-November-15 |        |              | Bond Future | 8.30      | 100.9070                      | 100.4377  | 100.9070                        | 0.00          |
| 11/02/2015 | 2032 On 05-November-15 | 8.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2032 On 05-November-15 | 8.01   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2032 On 05-November-15 | 7.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2032 On 05-November-15 | 8.00   | Put          | Bond Future | 2733      | 2                             | 3         | 2                               | 0.00          |
| 11/02/2015 | 2032 On 05-November-15 | 7.99   | Put          | Bond Future | 2825      | 2                             | 3         | 2                               | 0.00          |
| 11/02/2015 | 2032 On 05-November-15 | 8.01   | Put          | Bond Future | 2642      | 2                             | 3         | 2                               | 0.00          |
| 11/02/2015 | 2037 On 07-May-15      |        |              | Bond Future | 8.28      | 104.9153                      | 104.5138  | 104.9153                        | 32,860.00     |
| 11/02/2015 | 2037 On 07-May-15      | 8.99   | Call         | Bond Future | 6809      | 7                             | 7         | 7                               | 0.00          |
| 11/02/2015 | 2037 On 07-May-15      | 9.01   | Call         | Bond Future | 6991      | 7                             | 7         | 7                               | 0.00          |
| 11/02/2015 | 2037 On 07-May-15      | 9.00   | Call         | Bond Future | 6900      | 7                             | 7         | 7                               | 0.00          |
| 11/02/2015 | 2037 On 07-May-15      | 8.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/02/2015 | 2037 On 07-May-15      | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2037 On 07-May-15      | 9.01   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2037 On 06-August-15   |        |              | Bond Future | 8.33      | 102.4021                      | 101.9918  | 102.4021                        | 3,220.00      |
| 11/02/2015 | 2037 On 06-August-15   | 8.75   | Call         | Bond Future | 4123      | 5                             | 4         | 5                               | 0.00          |
| 11/02/2015 | 2037 On 06-August-15   | 8.74   | Call         | Bond Future | 4028      | 4                             | 4         | 4                               | 0.00          |
| 11/02/2015 | 2037 On 06-August-15   | 8.76   | Call         | Bond Future | 4217      | 5                             | 4         | 5                               | 0.00          |
| 11/02/2015 | 2037 On 06-August-15   | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2037 On 06-August-15   | 8.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2037 On 06-August-15   | 8.76   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2037 On 05-November-15 |        |              | Bond Future | 8.36      | 104.1091                      | 103.6908  | 104.1091                        | 0.00          |
| 11/02/2015 | 2037 On 05-November-15 | 7.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2037 On 05-November-15 | 8.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2037 On 05-November-15 | 8.01   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2037 On 05-November-15 | 8.00   | Put          | Bond Future | 3712      | 3                             | 4         | 3                               | 0.00          |
| 11/02/2015 | 2037 On 05-November-15 | 7.99   | Put          | Bond Future | 3817      | 3                             | 4         | 3                               | 0.00          |
| 11/02/2015 | 2037 On 05-November-15 | 8.01   | Put          | Bond Future | 3607      | 3                             | 4         | 3                               | 0.00          |
| 11/02/2015 | 2038 On 07-May-15      |        |              | Bond Future | 125.78    | 125.8254                      | 125.7809  | 125.8254                        | 3,261.00      |
| 11/02/2015 | 2038 On 07-May-15      | 126.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2038 On 07-May-15      | 127.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2038 On 07-May-15      | 127.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2038 On 07-May-15      | 127.00 | Put          | Bond Future | 1219      | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | 2038 On 07-May-15      | 127.01 | Put          | Bond Future | 1229      | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | 2038 On 07-May-15      | 126.99 | Put          | Bond Future | 1209      | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | 2038 On 06-August-15   |        |              | Bond Future | 126.56    | 126.6066                      | 126.5591  | 126.6066                        | 0.00          |
| 11/02/2015 | 2038 On 06-August-15   | 127.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2038 On 06-August-15   | 128.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2038 On 06-August-15   | 128.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2038 On 06-August-15   | 127.99 | Put          | Bond Future | 1431      | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | 2038 On 06-August-15   | 128.01 | Put          | Bond Future | 1451      | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | 2038 On 06-August-15   | 128.00 | Put          | Bond Future | 1441      | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | 2044 On 07-May-15      |        |              | Bond Future | 8.36      | 107.1211                      | 106.6779  | 107.1211                        | 9,494.00      |
| 11/02/2015 | 2044 On 07-May-15      | 9.00   | Call         | Bond Future | 6817      | 7                             | 7         | 7                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/02/2015 | 2044 On 07-May-15      | 8.99   | Call         | Bond Future | 6716      | 7                             | 7         | 7                               | 0.00          |
| 11/02/2015 | 2044 On 07-May-15      | 9.01   | Call         | Bond Future | 6916      | 7                             | 7         | 7                               | 0.00          |
| 11/02/2015 | 2044 On 07-May-15      | 8.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2044 On 07-May-15      | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2044 On 07-May-15      | 9.01   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2044 On 06-August-15   |        |              | Bond Future | 8.40      | 104.5195                      | 104.0667  | 104.5195                        | 0.00          |
| 11/02/2015 | 2044 On 06-August-15   | 8.74   | Call         | Bond Future | 3683      | 4                             | 4         | 4                               | 0.00          |
| 11/02/2015 | 2044 On 06-August-15   | 8.76   | Call         | Bond Future | 3891      | 4                             | 4         | 4                               | 0.00          |
| 11/02/2015 | 2044 On 06-August-15   | 8.75   | Call         | Bond Future | 3787      | 4                             | 4         | 4                               | 0.00          |
| 11/02/2015 | 2044 On 06-August-15   | 8.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2044 On 06-August-15   | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2044 On 06-August-15   | 8.76   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2044 On 05-November-15 |        |              | Bond Future | 8.43      | 106.2617                      | 105.8002  | 106.2617                        | 0.00          |
| 11/02/2015 | 2044 On 05-November-15 | 8.25   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2044 On 05-November-15 | 8.26   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2044 On 05-November-15 | 8.24   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2044 On 05-November-15 | 8.25   | Put          | Bond Future | 2045      | 2                             | 2         | 2                               | 0.00          |
| 11/02/2015 | 2044 On 05-November-15 | 8.26   | Put          | Bond Future | 1931      | 1                             | 2         | 1                               | 0.00          |
| 11/02/2015 | 2044 On 05-November-15 | 8.24   | Put          | Bond Future | 2159      | 2                             | 2         | 2                               | 0.00          |
| 11/02/2015 | 2046 On 07-May-15      |        |              | Bond Future | 126.63    | 126.6740                      | 126.6287  | 126.6740                        | 5,889.00      |
| 11/02/2015 | 2046 On 07-May-15      | 126.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2046 On 07-May-15      | 127.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2046 On 07-May-15      | 127.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2046 On 07-May-15      | 127.00 | Put          | Bond Future | 371       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2046 On 07-May-15      | 126.99 | Put          | Bond Future | 361       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2046 On 07-May-15      | 127.01 | Put          | Bond Future | 381       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2046 On 06-August-15   |        |              | Bond Future | 128.74    | 128.7924                      | 128.7441  | 128.7924                        | 0.00          |
| 11/02/2015 | 2046 On 06-August-15   | 128.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2046 On 06-August-15   | 129.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2046 On 06-August-15   | 129.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2046 On 06-August-15   | 128.99 | Put          | Bond Future | 246       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2046 On 06-August-15   | 129.00 | Put          | Bond Future | 256       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2046 On 06-August-15   | 129.01 | Put          | Bond Future | 266       | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/02/2015 | 2050 On 07-May-15       |        |              | Bond Future        | 135.23    | 135.7801                      | 135.2337  | 135.7801                        | 2,753.00      |
| 11/02/2015 | 2050 On 07-May-15       | 135.01 | Call         | Bond Future        | 224       | 1                             | 0         | 1                               | 0.00          |
| 11/02/2015 | 2050 On 07-May-15       | 134.99 | Call         | Bond Future        | 244       | 1                             | 0         | 1                               | 0.00          |
| 11/02/2015 | 2050 On 07-May-15       | 135.00 | Call         | Bond Future        | 234       | 1                             | 0         | 1                               | 0.00          |
| 11/02/2015 | 2050 On 07-May-15       | 134.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2050 On 07-May-15       | 135.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2050 On 07-May-15       | 135.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2050 On 06-August-15    |        |              | Bond Future        | 136.02    | 136.5784                      | 136.0203  | 136.5784                        | 0.00          |
| 11/02/2015 | 2050 On 06-August-15    | 137.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2050 On 06-August-15    | 136.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2050 On 06-August-15    | 137.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | 2050 On 06-August-15    | 136.99 | Put          | Bond Future        | 970       | 0                             | 1         | 0                               | 0.00          |
| 11/02/2015 | 2050 On 06-August-15    | 137.00 | Put          | Bond Future        | 980       | 0                             | 1         | 0                               | 0.00          |
| 11/02/2015 | 2050 On 06-August-15    | 137.01 | Put          | Bond Future        | 990       | 0                             | 1         | 0                               | 0.00          |
| 11/02/2015 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | AI03 On 09-March-16     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | AL12 On 07-May-15       |        |              | Index Future       | 565.23    | 567.7170                      | 565.2290  | 567.7170                        | 0.00          |
| 11/02/2015 | AL37 On 07-May-15       |        |              | Index Future       | 462.37    | 461.6360                      | 462.3690  | 461.6360                        | 119.00        |
| 11/02/2015 | AL37 On 06-August-15    |        |              | Index Future       | 469.97    | 469.2340                      | 469.9730  | 469.2340                        | 0.00          |
| 11/02/2015 | AL7T On 07-May-15       |        |              | Index Future       | 552.06    | 552.9600                      | 552.0560  | 552.9600                        | 3.00          |
| 11/02/2015 | AL7T On 06-August-15    |        |              | Index Future       | 561.14    | 562.0600                      | 561.1350  | 562.0600                        | 0.00          |
| 11/02/2015 | ALBI On 07-May-15       |        |              | Index Future       | 503.99    | 504.8280                      | 503.9930  | 504.8280                        | 697.00        |

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/02/2015 | ALBI On 06-August-15    |        |              | Index Future       | 512.28    | 513.1360                      | 512.2810  | 513.1360                        | 6.00          |
| 11/02/2015 | ALBI On 05-November-15  |        |              | Index Future       | 520.90    | 521.7690                      | 520.8970  | 521.7690                        | 0.00          |
| 11/02/2015 | C002 On 31-March-32     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | C007 On 31-January-37   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | C023 On 28-February-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | C030 On 31-January-30   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | C044 On 31-January-44   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | C070 On 01-August-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | C118 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | C207 On 15-January-20   |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/02/2015 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 11/02/2015 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/02/2015 | EL28 On 07-May-15       |        |              | Bond Future        | 123.08    | 123.1221                      | 123.0814  | 123.1221                        | 0.00          |
| 11/02/2015 | EL28 On 07-May-15       | 125.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | EL28 On 07-May-15       | 125.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | EL28 On 07-May-15       | 124.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | EL28 On 07-May-15       | 125.00 | Put          | Bond Future        | 1919      | 2                             | 2         | 2                               | 0.00          |
| 11/02/2015 | EL28 On 07-May-15       | 124.99 | Put          | Bond Future        | 1909      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/02/2015 | EL28 On 07-May-15      | 125.01 | Put          | Bond Future | 1929      | 2                             | 2         | 2                               | 0.00          |
| 11/02/2015 | EL28 On 06-August-15   |        |              | Bond Future | 125.14    | 125.1812                      | 125.1377  | 125.1812                        | 0.00          |
| 11/02/2015 | EL28 On 06-August-15   | 125.01 | Call         | Bond Future | 128       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | EL28 On 06-August-15   | 125.00 | Call         | Bond Future | 138       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | EL28 On 06-August-15   | 124.99 | Call         | Bond Future | 148       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | EL28 On 06-August-15   | 125.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | EL28 On 06-August-15   | 125.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | EL28 On 06-August-15   | 124.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | ES33 On 07-May-15      |        |              | Bond Future | 9.15      | 86.9541                       | 86.6517   | 86.9541                         | 6,576.00      |
| 11/02/2015 | ES33 On 07-May-15      | 9.76   | Call         | Bond Future | 4612      | 5                             | 5         | 5                               | 0.00          |
| 11/02/2015 | ES33 On 07-May-15      | 9.74   | Call         | Bond Future | 4468      | 5                             | 4         | 5                               | 0.00          |
| 11/02/2015 | ES33 On 07-May-15      | 9.75   | Call         | Bond Future | 4540      | 5                             | 5         | 5                               | 0.00          |
| 11/02/2015 | ES33 On 07-May-15      | 9.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | ES33 On 07-May-15      | 9.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | ES33 On 07-May-15      | 9.76   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | ES33 On 06-August-15   |        |              | Bond Future | 9.21      | 88.4017                       | 88.0923   | 88.4017                         | 0.00          |
| 11/02/2015 | ES33 On 06-August-15   | 9.60   | Call         | Bond Future | 2913      | 3                             | 3         | 3                               | 0.00          |
| 11/02/2015 | ES33 On 06-August-15   | 9.59   | Call         | Bond Future | 2840      | 3                             | 3         | 3                               | 0.00          |
| 11/02/2015 | ES33 On 06-August-15   | 9.61   | Call         | Bond Future | 2987      | 3                             | 3         | 3                               | 0.00          |
| 11/02/2015 | ES33 On 06-August-15   | 9.59   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | ES33 On 06-August-15   | 9.61   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | ES33 On 06-August-15   | 9.60   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | ES33 On 05-November-15 |        |              | Bond Future | 9.28      | 86.0861                       | 85.7707   | 86.0861                         | 0.00          |
| 11/02/2015 | ES33 On 05-November-15 | 8.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | ES33 On 05-November-15 | 9.01   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | ES33 On 05-November-15 | 9.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | ES33 On 05-November-15 | 9.00   | Put          | Bond Future | 2163      | 2                             | 2         | 2                               | 0.00          |
| 11/02/2015 | ES33 On 05-November-15 | 9.01   | Put          | Bond Future | 2083      | 2                             | 2         | 2                               | 0.00          |
| 11/02/2015 | ES33 On 05-November-15 | 8.99   | Put          | Bond Future | 2242      | 2                             | 2         | 2                               | 0.00          |
| 11/02/2015 | GOVI On 07-May-15      |        |              | GOVI        | 500.03    | 500.7190                      | 500.0340  | 500.7190                        | 457.00        |
| 11/02/2015 | GOVI On 07-May-15      | 449.99 | Call         | GOVI        | 500440    | 51                            | 50        | 51                              | 0.00          |
| 11/02/2015 | GOVI On 07-May-15      | 450.00 | Call         | GOVI        | 500340    | 51                            | 50        | 51                              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/02/2015 | GOVI On 07-May-15       | 450.01 | Call         | GOVI               | 500240    | 51                            | 50        | 51                              | 0.00          |
| 11/02/2015 | GOVI On 07-May-15       | 449.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | GOVI On 07-May-15       | 450.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | GOVI On 07-May-15       | 450.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | GOVI On 06-August-15    |        |              | GOVI               | 508.26    | 508.9600                      | 508.2580  | 508.9600                        | 29.00         |
| 11/02/2015 | GOVI On 06-August-15    | 500.01 | Call         | GOVI               | 82480     | 9                             | 8         | 9                               | 0.00          |
| 11/02/2015 | GOVI On 06-August-15    | 500.00 | Call         | GOVI               | 82580     | 9                             | 8         | 9                               | 0.00          |
| 11/02/2015 | GOVI On 06-August-15    | 499.99 | Call         | GOVI               | 82680     | 9                             | 8         | 9                               | 0.00          |
| 11/02/2015 | GOVI On 06-August-15    | 500.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | GOVI On 06-August-15    | 500.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | GOVI On 06-August-15    | 499.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | GOVI On 05-November-15  |        |              | GOVI               | 516.81    | 517.5220                      | 516.8050  | 517.5220                        | 0.00          |
| 11/02/2015 | GOVI On 05-November-15  | 530.01 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | GOVI On 05-November-15  | 530.00 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | GOVI On 05-November-15  | 529.99 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | GOVI On 05-November-15  | 530.00 | Put          | GOVI               | 131950    | 12                            | 13        | 12                              | 0.00          |
| 11/02/2015 | GOVI On 05-November-15  | 529.99 | Put          | GOVI               | 131850    | 12                            | 13        | 12                              | 0.00          |
| 11/02/2015 | GOVI On 05-November-15  | 530.01 | Put          | GOVI               | 132050    | 12                            | 13        | 12                              | 0.00          |
| 11/02/2015 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 11/02/2015 | IGOV On 07-May-15       |        |              | Index Future       | 226.17    | 226.3760                      | 226.1650  | 226.3760                        | 1,074.00      |
| 11/02/2015 | IGOV On 06-August-15    |        |              | Index Future       | 229.90    | 230.1190                      | 229.9030  | 230.1190                        | 100.00        |
| 11/02/2015 | IGOV On 05-November-15  |        |              | Index Future       | 233.79    | 234.0080                      | 233.7870  | 234.0080                        | 0.00          |
| 11/02/2015 | ILBI On 07-May-15       |        |              | Index Future       | 612.42    | 613.1320                      | 612.4170  | 613.1320                        | 0.00          |
| 11/02/2015 | ILBI On 06-August-15    |        |              | Index Future       | 622.48    | 623.2130                      | 622.4830  | 623.2130                        | 159.00        |
| 11/02/2015 | J157 On 15-September-15 |        |              | Interest Rate Swap | 8.82      | 0.0200                        | 0.0200    | 0.0200                          | 0.00          |
| 11/02/2015 | J186 On 21-December-26  |        |              | Interest Rate Swap | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 11/02/2015 | J203 On 15-September-17 |        |              | Interest Rate Swap | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 11/02/2015 | J204 On 21-December-18  |        |              | Interest Rate Swap | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/02/2015 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 11/02/2015 | JBAF On 18-February-15  |        |              | Jibar Tradeable Future | 6.09      | 93.9100                       | 93.9100   | 93.9100                         | 0.00          |
| 11/02/2015 | JBAF On 18-March-15     |        |              | Jibar Tradeable Future | 6.10      | 93.9000                       | 93.9000   | 93.9000                         | 2,850.00      |
| 11/02/2015 | JBAF On 15-April-15     |        |              | Jibar Tradeable Future | 6.09      | 93.9100                       | 93.9100   | 93.9100                         | 0.00          |
| 11/02/2015 | JBAF On 20-May-15       |        |              | Jibar Tradeable Future | 6.12      | 93.9100                       | 93.8800   | 93.9100                         | 0.00          |
| 11/02/2015 | JBAF On 17-June-15      |        |              | Jibar Tradeable Future | 6.14      | 93.9000                       | 93.8600   | 93.9000                         | 5,000.00      |
| 11/02/2015 | JBAF On 15-July-15      |        |              | Jibar Tradeable Future | 6.15      | 93.8700                       | 93.8500   | 93.8700                         | 0.00          |
| 11/02/2015 | JBAF On 16-September-15 |        |              | Jibar Tradeable Future | 6.23      | 93.8100                       | 93.7700   | 93.8100                         | 0.00          |
| 11/02/2015 | JBAF On 15-December-15  |        |              | Jibar Tradeable Future | 6.40      | 93.6800                       | 93.6000   | 93.6800                         | 0.00          |
| 11/02/2015 | JBAF On 16-March-16     |        |              | Jibar Tradeable Future | 6.58      | 93.5100                       | 93.4200   | 93.5100                         | 0.00          |
| 11/02/2015 | JBAF On 15-June-16      |        |              | Jibar Tradeable Future | 6.72      | 93.3800                       | 93.2800   | 93.3800                         | 0.00          |
| 11/02/2015 | JBAF On 21-September-16 |        |              | Jibar Tradeable Future | 6.89      | 93.2300                       | 93.1100   | 93.2300                         | 0.00          |
| 11/02/2015 | JBAF On 21-December-16  |        |              | Jibar Tradeable Future | 7.02      | 93.1200                       | 92.9800   | 93.1200                         | 0.00          |
| 11/02/2015 | R023 On 07-May-15       |        |              | Bond Future            | 7.36      | 103.7774                      | 103.8185  | 103.7774                        | 7,963.00      |
| 11/02/2015 | R023 On 07-May-15       | 8.14   | Call         | Bond Future            | 4597      | 5                             | 5         | 5                               | 0.00          |
| 11/02/2015 | R023 On 07-May-15       | 8.15   | Call         | Bond Future            | 4650      | 5                             | 5         | 5                               | 0.00          |
| 11/02/2015 | R023 On 07-May-15       | 8.16   | Call         | Bond Future            | 4703      | 5                             | 5         | 5                               | 0.00          |
| 11/02/2015 | R023 On 07-May-15       | 8.15   | Put          | Bond Future            | 74        | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R023 On 07-May-15       | 8.14   | Put          | Bond Future            | 78        | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R023 On 07-May-15       | 8.16   | Put          | Bond Future            | 71        | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R023 On 06-August-15    |        |              | Bond Future            | 7.39      | 105.5045                      | 105.5441  | 105.5045                        | 0.00          |
| 11/02/2015 | R023 On 06-August-15    | 8.24   | Call         | Bond Future            | 5102      | 5                             | 5         | 5                               | 0.00          |
| 11/02/2015 | R023 On 06-August-15    | 9.07   | Call         | Bond Future            | 9211      | 9                             | 9         | 9                               | 0.00          |
| 11/02/2015 | R023 On 06-August-15    | 8.25   | Call         | Bond Future            | 5149      | 5                             | 5         | 5                               | 0.00          |
| 11/02/2015 | R023 On 06-August-15    | 8.26   | Call         | Bond Future            | 5196      | 5                             | 5         | 5                               | 0.00          |
| 11/02/2015 | R023 On 06-August-15    | 8.24   | Put          | Bond Future            | 310       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R023 On 06-August-15    | 8.26   | Put          | Bond Future            | 296       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R023 On 06-August-15    | 8.25   | Put          | Bond Future            | 303       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R023 On 06-August-15    | 9.07   | Put          | Bond Future            | 29        | 0                             | 0         | 0                               | 911.00        |
| 11/02/2015 | R186 On 07-May-15       |        |              | Bond Future            | 7.65      | 126.0382                      | 125.7371  | 126.0382                        | 34,163.00     |
| 11/02/2015 | R186 On 07-May-15       | 8.25   | Call         | Bond Future            | 5364      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/02/2015 | R186 On 07-May-15      | 7.40   | Call         | Bond Future | 893       | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | R186 On 07-May-15      | 7.50   | Call         | Bond Future | 1202      | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | R186 On 07-May-15      | 7.45   | Call         | Bond Future | 1040      | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | R186 On 07-May-15      | 7.80   | Call         | Bond Future | 2510      | 3                             | 3         | 3                               | 0.00          |
| 11/02/2015 | R186 On 07-May-15      | 8.24   | Call         | Bond Future | 5293      | 6                             | 5         | 6                               | 0.00          |
| 11/02/2015 | R186 On 07-May-15      | 8.26   | Call         | Bond Future | 5435      | 6                             | 5         | 6                               | 0.00          |
| 11/02/2015 | R186 On 07-May-15      | 8.25   | Put          | Bond Future | 309       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R186 On 07-May-15      | 7.40   | Put          | Bond Future | 3107      | 3                             | 3         | 3                               | 4,350.00      |
| 11/02/2015 | R186 On 07-May-15      | 8.26   | Put          | Bond Future | 298       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R186 On 07-May-15      | 7.50   | Put          | Bond Future | 2530      | 2                             | 3         | 2                               | 4,350.00      |
| 11/02/2015 | R186 On 07-May-15      | 7.45   | Put          | Bond Future | 2810      | 3                             | 3         | 3                               | 4,400.00      |
| 11/02/2015 | R186 On 07-May-15      | 8.24   | Put          | Bond Future | 320       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R186 On 07-May-15      | 7.80   | Put          | Bond Future | 1229      | 1                             | 1         | 1                               | 300.00        |
| 11/02/2015 | R186 On 06-August-15   |        |              | Bond Future | 7.69      | 122.8375                      | 122.5287  | 122.8375                        | 540.00        |
| 11/02/2015 | R186 On 06-August-15   | 8.01   | Call         | Bond Future | 4189      | 4                             | 4         | 4                               | 0.00          |
| 11/02/2015 | R186 On 06-August-15   | 8.00   | Call         | Bond Future | 4134      | 4                             | 4         | 4                               | 0.00          |
| 11/02/2015 | R186 On 06-August-15   | 7.99   | Call         | Bond Future | 4079      | 4                             | 4         | 4                               | 0.00          |
| 11/02/2015 | R186 On 06-August-15   | 8.90   | Call         | Bond Future | 9977      | 10                            | 10        | 10                              | 0.00          |
| 11/02/2015 | R186 On 06-August-15   | 7.99   | Put          | Bond Future | 1533      | 1                             | 2         | 1                               | 0.00          |
| 11/02/2015 | R186 On 06-August-15   | 8.01   | Put          | Bond Future | 1478      | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | R186 On 06-August-15   | 8.90   | Put          | Bond Future | 207       | 0                             | 0         | 0                               | 2,500.00      |
| 11/02/2015 | R186 On 06-August-15   | 8.00   | Put          | Bond Future | 1505      | 1                             | 2         | 1                               | 0.00          |
| 11/02/2015 | R186 On 05-November-15 |        |              | Bond Future | 7.72      | 124.8846                      | 124.5694  | 124.8846                        | 0.00          |
| 11/02/2015 | R186 On 05-November-15 | 8.24   | Call         | Bond Future | 5829      | 6                             | 6         | 6                               | 0.00          |
| 11/02/2015 | R186 On 05-November-15 | 8.26   | Call         | Bond Future | 5943      | 6                             | 6         | 6                               | 0.00          |
| 11/02/2015 | R186 On 05-November-15 | 8.25   | Call         | Bond Future | 5886      | 6                             | 6         | 6                               | 0.00          |
| 11/02/2015 | R186 On 05-November-15 | 9.00   | Call         | Bond Future | 10549     | 11                            | 11        | 11                              | 0.00          |
| 11/02/2015 | R186 On 05-November-15 | 8.25   | Put          | Bond Future | 1537      | 1                             | 2         | 1                               | 0.00          |
| 11/02/2015 | R186 On 05-November-15 | 9.00   | Put          | Bond Future | 433       | 0                             | 0         | 0                               | 2,600.00      |
| 11/02/2015 | R186 On 05-November-15 | 8.26   | Put          | Bond Future | 1515      | 1                             | 2         | 1                               | 0.00          |
| 11/02/2015 | R186 On 05-November-15 | 8.24   | Put          | Bond Future | 1561      | 1                             | 2         | 1                               | 0.00          |
| 11/02/2015 | R186 On 04-February-16 |        |              | Bond Future | 7.73      | 121.8617                      | 121.5369  | 121.8617                        | 5,660.00      |
| 11/02/2015 | R186 On 04-February-16 | 7.51   | Call         | Bond Future | 2740      | 3                             | 3         | 3                               | 0.00          |
| 11/02/2015 | R186 On 04-February-16 | 7.50   | Call         | Bond Future | 2704      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/02/2015 | R186 On 04-February-16 | 7.49   | Call         | Bond Future | 2669      | 3                             | 3         | 3                               | 0.00          |
| 11/02/2015 | R186 On 04-February-16 | 7.50   | Put          | Bond Future | 4607      | 4                             | 5         | 4                               | 0.00          |
| 11/02/2015 | R186 On 04-February-16 | 7.51   | Put          | Bond Future | 4559      | 4                             | 5         | 4                               | 0.00          |
| 11/02/2015 | R186 On 04-February-16 | 7.49   | Put          | Bond Future | 4656      | 4                             | 5         | 4                               | 0.00          |
| 11/02/2015 | R197 On 07-May-15      |        |              | Bond Future | 290.06    | 289.5346                      | 290.0577  | 289.5346                        | 861.00        |
| 11/02/2015 | R197 On 07-May-15      | 294.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R197 On 07-May-15      | 294.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R197 On 07-May-15      | 293.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R197 On 07-May-15      | 294.01 | Put          | Bond Future | 3952      | 4                             | 4         | 4                               | 0.00          |
| 11/02/2015 | R197 On 07-May-15      | 294.00 | Put          | Bond Future | 3942      | 4                             | 4         | 4                               | 0.00          |
| 11/02/2015 | R197 On 07-May-15      | 293.99 | Put          | Bond Future | 3932      | 4                             | 4         | 4                               | 0.00          |
| 11/02/2015 | R197 On 06-August-15   |        |              | Bond Future | 288.80    | 288.2708                      | 288.7976  | 288.2708                        | 0.00          |
| 11/02/2015 | R197 On 06-August-15   | 288.01 | Call         | Bond Future | 788       | 0                             | 1         | 0                               | 0.00          |
| 11/02/2015 | R197 On 06-August-15   | 288.00 | Call         | Bond Future | 798       | 0                             | 1         | 0                               | 0.00          |
| 11/02/2015 | R197 On 06-August-15   | 287.99 | Call         | Bond Future | 808       | 0                             | 1         | 0                               | 0.00          |
| 11/02/2015 | R197 On 06-August-15   | 288.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R197 On 06-August-15   | 288.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R197 On 06-August-15   | 287.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R202 On 07-May-15      |        |              | Bond Future | 238.12    | 239.2376                      | 238.1178  | 239.2376                        | 50,916.00     |
| 11/02/2015 | R202 On 07-May-15      | 238.51 | Call         | Bond Future | 0         | 1                             | 0         | 1                               | 0.00          |
| 11/02/2015 | R202 On 07-May-15      | 238.49 | Call         | Bond Future | 0         | 1                             | 0         | 1                               | 0.00          |
| 11/02/2015 | R202 On 07-May-15      | 238.50 | Call         | Bond Future | 0         | 1                             | 0         | 1                               | 0.00          |
| 11/02/2015 | R202 On 07-May-15      | 238.49 | Put          | Bond Future | 372       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R202 On 07-May-15      | 238.50 | Put          | Bond Future | 382       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R202 On 07-May-15      | 238.51 | Put          | Bond Future | 392       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R202 On 06-August-15   |        |              | Bond Future | 238.85    | 239.9953                      | 238.8521  | 239.9953                        | 0.00          |
| 11/02/2015 | R202 On 06-August-15   | 240.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R202 On 06-August-15   | 239.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R202 On 06-August-15   | 240.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R202 On 06-August-15   | 239.99 | Put          | Bond Future | 1138      | 0                             | 1         | 0                               | 0.00          |
| 11/02/2015 | R202 On 06-August-15   | 240.00 | Put          | Bond Future | 1148      | 0                             | 1         | 0                               | 0.00          |
| 11/02/2015 | R202 On 06-August-15   | 240.01 | Put          | Bond Future | 1158      | 0                             | 1         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/02/2015 | R203 On 07-May-15      |        |              | Bond Future | 6.65      | 104.6435                      | 104.7084  | 104.6435                        | 7,875.00      |
| 11/02/2015 | R203 On 07-May-15      | 7.24   | Call         | Bond Future | 1325      | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | R203 On 07-May-15      | 7.26   | Call         | Bond Future | 1364      | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | R203 On 07-May-15      | 7.25   | Call         | Bond Future | 1345      | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | R203 On 07-May-15      | 7.25   | Put          | Bond Future | 40        | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R203 On 07-May-15      | 7.24   | Put          | Bond Future | 42        | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R203 On 07-May-15      | 7.26   | Put          | Bond Future | 38        | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R203 On 06-August-15   |        |              | Bond Future | 6.64      | 106.3855                      | 106.4491  | 106.3855                        | 0.00          |
| 11/02/2015 | R203 On 06-August-15   | 6.74   | Call         | Bond Future | 636       | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | R203 On 06-August-15   | 6.76   | Call         | Bond Future | 659       | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | R203 On 06-August-15   | 6.75   | Call         | Bond Future | 647       | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | R203 On 06-August-15   | 6.75   | Put          | Bond Future | 433       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R203 On 06-August-15   | 6.74   | Put          | Bond Future | 441       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R203 On 06-August-15   | 6.76   | Put          | Bond Future | 425       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R203 On 05-November-15 |        |              | Bond Future | 6.61      | 103.9907                      | 104.0543  | 103.9907                        | 0.00          |
| 11/02/2015 | R203 On 05-November-15 | 5.99   | Call         | Bond Future | 193       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R203 On 05-November-15 | 6.00   | Call         | Bond Future | 197       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R203 On 05-November-15 | 6.01   | Call         | Bond Future | 202       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R203 On 05-November-15 | 6.00   | Put          | Bond Future | 1277      | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | R203 On 05-November-15 | 6.01   | Put          | Bond Future | 1263      | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | R203 On 05-November-15 | 5.99   | Put          | Bond Future | 1290      | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | R204 On 07-May-15      |        |              | Bond Future | 6.86      | 106.5820                      | 106.6916  | 106.5820                        | 14,609.00     |
| 11/02/2015 | R204 On 07-May-15      | 7.49   | Call         | Bond Future | 2060      | 2                             | 2         | 2                               | 0.00          |
| 11/02/2015 | R204 On 07-May-15      | 7.50   | Call         | Bond Future | 2088      | 2                             | 2         | 2                               | 0.00          |
| 11/02/2015 | R204 On 07-May-15      | 7.51   | Call         | Bond Future | 2117      | 2                             | 2         | 2                               | 0.00          |
| 11/02/2015 | R204 On 07-May-15      | 7.49   | Put          | Bond Future | 64        | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R204 On 07-May-15      | 7.50   | Put          | Bond Future | 61        | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R204 On 07-May-15      | 7.51   | Put          | Bond Future | 58        | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R204 On 06-August-15   |        |              | Bond Future | 6.88      | 104.3190                      | 104.4281  | 104.3190                        | 0.00          |
| 11/02/2015 | R204 On 06-August-15   | 8.41   | Call         | Bond Future | 4503      | 4                             | 5         | 4                               | 0.00          |
| 11/02/2015 | R204 On 06-August-15   | 7.74   | Call         | Bond Future | 2680      | 3                             | 3         | 3                               | 0.00          |
| 11/02/2015 | R204 On 06-August-15   | 7.76   | Call         | Bond Future | 2732      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/02/2015 | R204 On 06-August-15   | 7.75   | Call         | Bond Future | 2706      | 3                             | 3         | 3                               | 0.00          |
| 11/02/2015 | R204 On 06-August-15   | 8.41   | Put          | Bond Future | 17        | 0                             | 0         | 0                               | 699.00        |
| 11/02/2015 | R204 On 06-August-15   | 7.75   | Put          | Bond Future | 126       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R204 On 06-August-15   | 7.74   | Put          | Bond Future | 129       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R204 On 06-August-15   | 7.76   | Put          | Bond Future | 123       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R204 On 05-November-15 |        |              | Bond Future | 6.89      | 106.0574                      | 106.1672  | 106.0574                        | 0.00          |
| 11/02/2015 | R204 On 05-November-15 | 6.25   | Call         | Bond Future | 338       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R204 On 05-November-15 | 6.26   | Call         | Bond Future | 345       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R204 On 05-November-15 | 6.24   | Call         | Bond Future | 331       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R204 On 05-November-15 | 6.26   | Put          | Bond Future | 2123      | 2                             | 2         | 2                               | 0.00          |
| 11/02/2015 | R204 On 05-November-15 | 6.25   | Put          | Bond Future | 2144      | 2                             | 2         | 2                               | 0.00          |
| 11/02/2015 | R204 On 05-November-15 | 6.24   | Put          | Bond Future | 2166      | 2                             | 2         | 2                               | 0.00          |
| 11/02/2015 | R207 On 07-May-15      |        |              | Bond Future | 7.02      | 103.0613                      | 103.2359  | 103.0613                        | 35,580.00     |
| 11/02/2015 | R207 On 07-May-15      | 8.25   | Call         | Bond Future | 4730      | 5                             | 5         | 5                               | 0.00          |
| 11/02/2015 | R207 On 07-May-15      | 7.73   | Call         | Bond Future | 2828      | 3                             | 3         | 3                               | 66.00         |
| 11/02/2015 | R207 On 07-May-15      | 8.24   | Call         | Bond Future | 4693      | 5                             | 5         | 5                               | 0.00          |
| 11/02/2015 | R207 On 07-May-15      | 8.26   | Call         | Bond Future | 4767      | 5                             | 5         | 5                               | 0.00          |
| 11/02/2015 | R207 On 07-May-15      | 8.25   | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R207 On 07-May-15      | 7.73   | Put          | Bond Future | 65        | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R207 On 07-May-15      | 8.26   | Put          | Bond Future | 4         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R207 On 07-May-15      | 8.24   | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R207 On 06-August-15   |        |              | Bond Future | 7.05      | 101.1335                      | 101.3088  | 101.1335                        | 0.00          |
| 11/02/2015 | R207 On 06-August-15   | 7.74   | Call         | Bond Future | 2836      | 3                             | 3         | 3                               | 0.00          |
| 11/02/2015 | R207 On 06-August-15   | 7.76   | Call         | Bond Future | 2897      | 3                             | 3         | 3                               | 0.00          |
| 11/02/2015 | R207 On 06-August-15   | 7.75   | Call         | Bond Future | 2867      | 3                             | 3         | 3                               | 0.00          |
| 11/02/2015 | R207 On 06-August-15   | 7.46   | Call         | Bond Future | 2031      | 2                             | 2         | 2                               | 70.00         |
| 11/02/2015 | R207 On 06-August-15   | 7.74   | Put          | Bond Future | 264       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R207 On 06-August-15   | 7.76   | Put          | Bond Future | 252       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R207 On 06-August-15   | 7.46   | Put          | Bond Future | 486       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R207 On 06-August-15   | 7.75   | Put          | Bond Future | 258       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R207 On 05-November-15 |        |              | Bond Future | 7.06      | 102.8189                      | 102.9960  | 102.8189                        | 0.00          |
| 11/02/2015 | R207 On 05-November-15 | 7.74   | Call         | Bond Future | 2896      | 3                             | 3         | 3                               | 0.00          |
| 11/02/2015 | R207 On 05-November-15 | 7.76   | Call         | Bond Future | 2950      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/02/2015 | R207 On 05-November-15 | 7.75   | Call         | Bond Future | 2923      | 3                             | 3         | 3                               | 0.00          |
| 11/02/2015 | R207 On 05-November-15 | 7.43   | Call         | Bond Future | 2111      | 2                             | 2         | 2                               | 53.00         |
| 11/02/2015 | R207 On 05-November-15 | 7.74   | Put          | Bond Future | 488       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R207 On 05-November-15 | 7.75   | Put          | Bond Future | 480       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R207 On 05-November-15 | 7.76   | Put          | Bond Future | 472       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R207 On 05-November-15 | 7.43   | Put          | Bond Future | 788       | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | R208 On 07-May-15      |        |              | Bond Future | 7.14      | 98.6941                       | 98.9228   | 98.6941                         | 62,199.00     |
| 11/02/2015 | R208 On 07-May-15      | 7.99   | Call         | Bond Future | 3933      | 4                             | 4         | 4                               | 0.00          |
| 11/02/2015 | R208 On 07-May-15      | 8.01   | Call         | Bond Future | 4019      | 4                             | 4         | 4                               | 0.00          |
| 11/02/2015 | R208 On 07-May-15      | 8.00   | Call         | Bond Future | 3976      | 4                             | 4         | 4                               | 0.00          |
| 11/02/2015 | R208 On 07-May-15      | 8.01   | Put          | Bond Future | 37        | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R208 On 07-May-15      | 8.00   | Put          | Bond Future | 39        | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R208 On 07-May-15      | 7.99   | Put          | Bond Future | 41        | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R208 On 06-August-15   |        |              | Bond Future | 7.16      | 100.3372                      | 100.5676  | 100.3372                        | 0.00          |
| 11/02/2015 | R208 On 06-August-15   | 8.00   | Call         | Bond Future | 3931      | 4                             | 4         | 4                               | 0.00          |
| 11/02/2015 | R208 On 06-August-15   | 7.99   | Call         | Bond Future | 3893      | 4                             | 4         | 4                               | 0.00          |
| 11/02/2015 | R208 On 06-August-15   | 8.01   | Call         | Bond Future | 3968      | 4                             | 4         | 4                               | 0.00          |
| 11/02/2015 | R208 On 06-August-15   | 8.85   | Call         | Bond Future | 7291      | 7                             | 7         | 7                               | 0.00          |
| 11/02/2015 | R208 On 06-August-15   | 8.00   | Put          | Bond Future | 240       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R208 On 06-August-15   | 8.01   | Put          | Bond Future | 234       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R208 On 06-August-15   | 8.85   | Put          | Bond Future | 19        | 0                             | 0         | 0                               | 198.00        |
| 11/02/2015 | R208 On 06-August-15   | 7.99   | Put          | Bond Future | 246       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R208 On 05-November-15 |        |              | Bond Future | 7.18      | 98.6085                       | 98.8417   | 98.6085                         | 0.00          |
| 11/02/2015 | R208 On 05-November-15 | 8.48   | Call         | Bond Future | 5632      | 5                             | 6         | 5                               | 0.00          |
| 11/02/2015 | R208 On 05-November-15 | 7.75   | Call         | Bond Future | 3110      | 3                             | 3         | 3                               | 0.00          |
| 11/02/2015 | R208 On 05-November-15 | 7.76   | Call         | Bond Future | 3141      | 3                             | 3         | 3                               | 0.00          |
| 11/02/2015 | R208 On 05-November-15 | 7.74   | Call         | Bond Future | 3079      | 3                             | 3         | 3                               | 0.00          |
| 11/02/2015 | R208 On 05-November-15 | 8.48   | Put          | Bond Future | 175       | 0                             | 0         | 0                               | 2,200.00      |
| 11/02/2015 | R208 On 05-November-15 | 7.75   | Put          | Bond Future | 676       | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | R208 On 05-November-15 | 7.76   | Put          | Bond Future | 665       | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | R208 On 05-November-15 | 7.74   | Put          | Bond Future | 687       | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | R209 On 07-May-15      |        |              | Bond Future | 8.22      | 81.4964                       | 81.1636   | 81.4964                         | 14,164.00     |



| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/02/2015 | R209 On 07-May-15      | 7.30   | Call         | Bond Future | 63        | 0                             | 0         | 0                               | 700.00        |
| 11/02/2015 | R209 On 07-May-15      | 9.00   | Call         | Bond Future | 6350      | 7                             | 6         | 7                               | 0.00          |
| 11/02/2015 | R209 On 07-May-15      | 8.30   | Call         | Bond Future | 2165      | 2                             | 2         | 2                               | 0.00          |
| 11/02/2015 | R209 On 07-May-15      | 9.01   | Call         | Bond Future | 6418      | 7                             | 6         | 7                               | 0.00          |
| 11/02/2015 | R209 On 07-May-15      | 8.99   | Call         | Bond Future | 6282      | 7                             | 6         | 7                               | 0.00          |
| 11/02/2015 | R209 On 07-May-15      | 9.00   | Put          | Bond Future | 195       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R209 On 07-May-15      | 7.30   | Put          | Bond Future | 8441      | 8                             | 8         | 8                               | 0.00          |
| 11/02/2015 | R209 On 07-May-15      | 8.30   | Put          | Bond Future | 1528      | 1                             | 2         | 1                               | 700.00        |
| 11/02/2015 | R209 On 07-May-15      | 9.01   | Put          | Bond Future | 189       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R209 On 07-May-15      | 8.99   | Put          | Bond Future | 202       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R209 On 06-August-15   |        |              | Bond Future | 8.26      | 82.8533                       | 82.5131   | 82.8533                         | 0.00          |
| 11/02/2015 | R209 On 06-August-15   | 9.90   | Call         | Bond Future | 12190     | 13                            | 12        | 13                              | 0.00          |
| 11/02/2015 | R209 On 06-August-15   | 8.99   | Call         | Bond Future | 6557      | 7                             | 7         | 7                               | 0.00          |
| 11/02/2015 | R209 On 06-August-15   | 9.00   | Call         | Bond Future | 6617      | 7                             | 7         | 7                               | 0.00          |
| 11/02/2015 | R209 On 06-August-15   | 9.01   | Call         | Bond Future | 6676      | 7                             | 7         | 7                               | 0.00          |
| 11/02/2015 | R209 On 06-August-15   | 9.00   | Put          | Bond Future | 791       | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | R209 On 06-August-15   | 9.90   | Put          | Bond Future | 102       | 0                             | 0         | 0                               | 2,914.00      |
| 11/02/2015 | R209 On 06-August-15   | 9.01   | Put          | Bond Future | 776       | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | R209 On 06-August-15   | 8.99   | Put          | Bond Future | 806       | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | R209 On 05-November-15 |        |              | Bond Future | 8.29      | 81.0852                       | 80.7385   | 81.0852                         | 0.00          |
| 11/02/2015 | R209 On 05-November-15 | 7.99   | Call         | Bond Future | 2229      | 2                             | 2         | 2                               | 0.00          |
| 11/02/2015 | R209 On 05-November-15 | 8.01   | Call         | Bond Future | 2295      | 2                             | 2         | 2                               | 0.00          |
| 11/02/2015 | R209 On 05-November-15 | 8.00   | Call         | Bond Future | 2262      | 2                             | 2         | 2                               | 0.00          |
| 11/02/2015 | R209 On 05-November-15 | 8.00   | Put          | Bond Future | 4758      | 5                             | 5         | 5                               | 0.00          |
| 11/02/2015 | R209 On 05-November-15 | 8.01   | Put          | Bond Future | 4704      | 5                             | 5         | 5                               | 0.00          |
| 11/02/2015 | R209 On 05-November-15 | 7.99   | Put          | Bond Future | 4811      | 5                             | 5         | 5                               | 0.00          |
| 11/02/2015 | R210 On 07-May-15      |        |              | Bond Future | 175.99    | 176.0578                      | 175.9930  | 176.0578                        | 583.00        |
| 11/02/2015 | R210 On 07-May-15      | 177.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R210 On 07-May-15      | 176.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R210 On 07-May-15      | 177.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R210 On 07-May-15      | 177.01 | Put          | Bond Future | 1017      | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | R210 On 07-May-15      | 177.00 | Put          | Bond Future | 1007      | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | R210 On 07-May-15      | 176.99 | Put          | Bond Future | 997       | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/02/2015 | R210 On 06-August-15 |        |              | Bond Future | 178.93    | 179.0018                      | 178.9331  | 179.0018                        | 0.00          |
| 11/02/2015 | R210 On 06-August-15 | 178.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R210 On 06-August-15 | 179.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R210 On 06-August-15 | 179.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R210 On 06-August-15 | 178.99 | Put          | Bond Future | 57        | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R210 On 06-August-15 | 179.01 | Put          | Bond Future | 77        | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R210 On 06-August-15 | 179.00 | Put          | Bond Future | 67        | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R211 On 07-May-15    |        |              | Bond Future | 132.16    | 132.2111                      | 132.1602  | 132.2111                        | 1,120.00      |
| 11/02/2015 | R211 On 07-May-15    | 134.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R211 On 07-May-15    | 135.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R211 On 07-May-15    | 135.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R211 On 07-May-15    | 135.00 | Put          | Bond Future | 2840      | 3                             | 3         | 3                               | 0.00          |
| 11/02/2015 | R211 On 07-May-15    | 135.01 | Put          | Bond Future | 2850      | 3                             | 3         | 3                               | 0.00          |
| 11/02/2015 | R211 On 07-May-15    | 134.99 | Put          | Bond Future | 2830      | 3                             | 3         | 3                               | 0.00          |
| 11/02/2015 | R211 On 06-August-15 |        |              | Bond Future | 132.74    | 132.7896                      | 132.7356  | 132.7896                        | 0.00          |
| 11/02/2015 | R211 On 06-August-15 | 134.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R211 On 06-August-15 | 135.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R211 On 06-August-15 | 135.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R211 On 06-August-15 | 135.00 | Put          | Bond Future | 2264      | 2                             | 2         | 2                               | 0.00          |
| 11/02/2015 | R211 On 06-August-15 | 134.99 | Put          | Bond Future | 2254      | 2                             | 2         | 2                               | 0.00          |
| 11/02/2015 | R211 On 06-August-15 | 135.01 | Put          | Bond Future | 2274      | 2                             | 2         | 2                               | 0.00          |
| 11/02/2015 | R212 On 07-May-15    |        |              | Bond Future | 137.97    | 137.9730                      | 137.9667  | 137.9730                        | 1,145.00      |
| 11/02/2015 | R212 On 07-May-15    | 140.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R212 On 07-May-15    | 141.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R212 On 07-May-15    | 141.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R212 On 07-May-15    | 140.99 | Put          | Bond Future | 3023      | 3                             | 3         | 3                               | 0.00          |
| 11/02/2015 | R212 On 07-May-15    | 141.01 | Put          | Bond Future | 3043      | 3                             | 3         | 3                               | 0.00          |
| 11/02/2015 | R212 On 07-May-15    | 141.00 | Put          | Bond Future | 3033      | 3                             | 3         | 3                               | 0.00          |
| 11/02/2015 | R212 On 06-August-15 |        |              | Bond Future | 138.48    | 138.4885                      | 138.4797  | 138.4885                        | 0.00          |
| 11/02/2015 | R212 On 06-August-15 | 140.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R212 On 06-August-15 | 141.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R212 On 06-August-15 | 141.01 | Call         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/02/2015 | R212 On 06-August-15   | 140.99 | Put          | Bond Future | 2510      | 3                             | 3         | 3                               | 0.00          |
| 11/02/2015 | R212 On 06-August-15   | 141.00 | Put          | Bond Future | 2520      | 3                             | 3         | 3                               | 0.00          |
| 11/02/2015 | R212 On 06-August-15   | 141.01 | Put          | Bond Future | 2530      | 3                             | 3         | 3                               | 0.00          |
| 11/02/2015 | R213 On 07-May-15      |        |              | Bond Future | 8.10      | 92.1098                       | 91.6584   | 92.1098                         | 16,466.00     |
| 11/02/2015 | R213 On 07-May-15      | 8.74   | Call         | Bond Future | 5335      | 6                             | 5         | 6                               | 0.00          |
| 11/02/2015 | R213 On 07-May-15      | 8.75   | Call         | Bond Future | 5401      | 6                             | 5         | 6                               | 0.00          |
| 11/02/2015 | R213 On 07-May-15      | 8.76   | Call         | Bond Future | 5467      | 6                             | 5         | 6                               | 0.00          |
| 11/02/2015 | R213 On 07-May-15      | 8.75   | Put          | Bond Future | 281       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R213 On 07-May-15      | 8.76   | Put          | Bond Future | 272       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R213 On 07-May-15      | 8.74   | Put          | Bond Future | 291       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R213 On 06-August-15   |        |              | Bond Future | 8.14      | 93.6428                       | 93.1819   | 93.6428                         | 0.00          |
| 11/02/2015 | R213 On 06-August-15   | 8.50   | Call         | Bond Future | 4319      | 5                             | 4         | 5                               | 0.00          |
| 11/02/2015 | R213 On 06-August-15   | 8.51   | Call         | Bond Future | 4371      | 5                             | 4         | 5                               | 0.00          |
| 11/02/2015 | R213 On 06-August-15   | 8.49   | Call         | Bond Future | 4267      | 5                             | 4         | 5                               | 0.00          |
| 11/02/2015 | R213 On 06-August-15   | 8.50   | Put          | Bond Future | 1457      | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | R213 On 06-August-15   | 8.51   | Put          | Bond Future | 1432      | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | R213 On 06-August-15   | 8.49   | Put          | Bond Future | 1483      | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | R213 On 05-November-15 |        |              | Bond Future | 8.18      | 91.6575                       | 91.1879   | 91.6575                         | 0.00          |
| 11/02/2015 | R213 On 05-November-15 | 7.74   | Call         | Bond Future | 1699      | 2                             | 2         | 2                               | 0.00          |
| 11/02/2015 | R213 On 05-November-15 | 7.76   | Call         | Bond Future | 1754      | 2                             | 2         | 2                               | 0.00          |
| 11/02/2015 | R213 On 05-November-15 | 7.75   | Call         | Bond Future | 1727      | 2                             | 2         | 2                               | 0.00          |
| 11/02/2015 | R213 On 05-November-15 | 7.74   | Put          | Bond Future | 5298      | 5                             | 5         | 5                               | 0.00          |
| 11/02/2015 | R213 On 05-November-15 | 7.76   | Put          | Bond Future | 5184      | 5                             | 5         | 5                               | 0.00          |
| 11/02/2015 | R213 On 05-November-15 | 7.75   | Put          | Bond Future | 5241      | 5                             | 5         | 5                               | 0.00          |
| 11/02/2015 | R214 On 07-May-15      |        |              | Bond Future | 8.28      | 82.8138                       | 82.4591   | 82.8138                         | 15,571.00     |
| 11/02/2015 | R214 On 07-May-15      | 9.16   | Call         | Bond Future | 7502      | 8                             | 8         | 8                               | 0.00          |
| 11/02/2015 | R214 On 07-May-15      | 9.15   | Call         | Bond Future | 7431      | 8                             | 7         | 8                               | 0.00          |
| 11/02/2015 | R214 On 07-May-15      | 9.14   | Call         | Bond Future | 7359      | 8                             | 7         | 8                               | 0.00          |
| 11/02/2015 | R214 On 07-May-15      | 9.15   | Put          | Bond Future | 161       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R214 On 07-May-15      | 9.16   | Put          | Bond Future | 156       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R214 On 07-May-15      | 9.14   | Put          | Bond Future | 167       | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R214 On 06-August-15   |        |              | Bond Future | 8.31      | 84.1921                       | 83.8298   | 84.1921                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/02/2015 | R214 On 06-August-15   | 8.74   | Call         | Bond Future | 5195      | 5                             | 5         | 5                               | 0.00          |
| 11/02/2015 | R214 On 06-August-15   | 8.75   | Call         | Bond Future | 5253      | 6                             | 5         | 6                               | 0.00          |
| 11/02/2015 | R214 On 06-August-15   | 8.76   | Call         | Bond Future | 5310      | 6                             | 5         | 6                               | 0.00          |
| 11/02/2015 | R214 On 06-August-15   | 8.74   | Put          | Bond Future | 1525      | 1                             | 2         | 1                               | 0.00          |
| 11/02/2015 | R214 On 06-August-15   | 8.75   | Put          | Bond Future | 1499      | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | R214 On 06-August-15   | 8.76   | Put          | Bond Future | 1474      | 1                             | 1         | 1                               | 0.00          |
| 11/02/2015 | R214 On 05-November-15 |        |              | Bond Future | 8.35      | 82.3025                       | 81.9334   | 82.3025                         | 0.00          |
| 11/02/2015 | R214 On 05-November-15 | 8.01   | Call         | Bond Future | 2320      | 3                             | 2         | 3                               | 0.00          |
| 11/02/2015 | R214 On 05-November-15 | 8.00   | Call         | Bond Future | 2286      | 2                             | 2         | 2                               | 0.00          |
| 11/02/2015 | R214 On 05-November-15 | 7.99   | Call         | Bond Future | 2252      | 2                             | 2         | 2                               | 0.00          |
| 11/02/2015 | R214 On 05-November-15 | 7.99   | Put          | Bond Future | 5499      | 5                             | 5         | 5                               | 0.00          |
| 11/02/2015 | R214 On 05-November-15 | 8.00   | Put          | Bond Future | 5439      | 5                             | 5         | 5                               | 0.00          |
| 11/02/2015 | R214 On 05-November-15 | 8.01   | Put          | Bond Future | 5379      | 5                             | 5         | 5                               | 0.00          |
| 11/02/2015 | R214 On 04-February-16 |        |              | Bond Future | 8.37      | 83.8037                       | 83.4253   | 83.8037                         | 4,420.00      |
| 11/02/2015 | R214 On 04-February-16 | 8.00   | Call         | Bond Future | 2810      | 3                             | 3         | 3                               | 0.00          |
| 11/02/2015 | R214 On 04-February-16 | 8.01   | Call         | Bond Future | 2846      | 3                             | 3         | 3                               | 0.00          |
| 11/02/2015 | R214 On 04-February-16 | 7.99   | Call         | Bond Future | 2775      | 3                             | 3         | 3                               | 0.00          |
| 11/02/2015 | R214 On 04-February-16 | 8.01   | Put          | Bond Future | 6107      | 6                             | 6         | 6                               | 0.00          |
| 11/02/2015 | R214 On 04-February-16 | 8.00   | Put          | Bond Future | 6165      | 6                             | 6         | 6                               | 0.00          |
| 11/02/2015 | R214 On 04-February-16 | 7.99   | Put          | Bond Future | 6224      | 6                             | 6         | 6                               | 0.00          |
| 11/02/2015 | R248 On 07-May-15      |        |              | Bond Future | 8.34      | 106.8428                      | 106.3238  | 106.8428                        | 29,620.00     |
| 11/02/2015 | R248 On 07-May-15      | 9.25   | Call         | Bond Future | 9739      | 10                            | 10        | 10                              | 0.00          |
| 11/02/2015 | R248 On 07-May-15      | 9.26   | Call         | Bond Future | 9836      | 10                            | 10        | 10                              | 0.00          |
| 11/02/2015 | R248 On 07-May-15      | 9.24   | Call         | Bond Future | 9641      | 10                            | 10        | 10                              | 0.00          |
| 11/02/2015 | R248 On 07-May-15      | 9.26   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R248 On 07-May-15      | 9.24   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R248 On 07-May-15      | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R248 On 06-August-15   |        |              | Bond Future | 8.37      | 108.6209                      | 108.0911  | 108.6209                        | 745.00        |
| 11/02/2015 | R248 On 06-August-15   | 8.74   | Call         | Bond Future | 4069      | 5                             | 4         | 5                               | 0.00          |
| 11/02/2015 | R248 On 06-August-15   | 8.76   | Call         | Bond Future | 4284      | 5                             | 4         | 5                               | 0.00          |
| 11/02/2015 | R248 On 06-August-15   | 8.75   | Call         | Bond Future | 4177      | 5                             | 4         | 5                               | 0.00          |
| 11/02/2015 | R248 On 06-August-15   | 8.76   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R248 On 06-August-15   | 8.74   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/02/2015 | R248 On 06-August-15   | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R248 On 05-November-15 |        |              | Bond Future | 8.41      | 105.9989                      | 105.4591  | 105.9989                        | 0.00          |
| 11/02/2015 | R248 On 05-November-15 | 7.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R248 On 05-November-15 | 8.01   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R248 On 05-November-15 | 8.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/02/2015 | R248 On 05-November-15 | 7.99   | Put          | Bond Future | 4992      | 4                             | 5         | 4                               | 0.00          |
| 11/02/2015 | R248 On 05-November-15 | 8.00   | Put          | Bond Future | 4868      | 4                             | 5         | 4                               | 0.00          |
| 11/02/2015 | R248 On 05-November-15 | 8.01   | Put          | Bond Future | 4744      | 4                             | 5         | 4                               | 0.00          |