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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 01/09/2015 TO: 01/09/2015

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2015 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2015 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | 2025 On 05-November-15 |        |              | Bond Future        | 123.08    | 122.9738                      | 123.0805  | 122.9738                        | 538.00        |
| 01/09/2015 | 2025 On 05-November-15 | 123.01 | Call         | Bond Future        | 70        | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2025 On 05-November-15 | 122.99 | Call         | Bond Future        | 90        | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2025 On 05-November-15 | 123.00 | Call         | Bond Future        | 80        | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2025 On 05-November-15 | 122.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2025 On 05-November-15 | 123.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2025 On 05-November-15 | 123.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2025 On 04-February-16 |        |              | Bond Future        | 123.95    | 123.8471                      | 123.9532  | 123.8471                        | 0.00          |
| 01/09/2015 | 2025 On 04-February-16 | 125.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2025 On 04-February-16 | 126.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2025 On 04-February-16 | 126.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2025 On 04-February-16 | 125.99 | Put          | Bond Future        | 2037      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | 2025 On 04-February-16 | 126.00 | Put          | Bond Future        | 2047      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | 2025 On 04-February-16 | 126.01 | Put          | Bond Future        | 2057      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | 2030 On 05-November-15 |        |              | Bond Future        | 8.86      | 95.8693                       | 95.2882   | 95.8693                         | 9,973.00      |
| 01/09/2015 | 2030 On 05-November-15 | 8.51   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2030 On 05-November-15 | 8.50   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2030 On 05-November-15 | 8.49   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2030 On 05-November-15 | 8.50   | Put          | Bond Future        | 2827      | 2                             | 3         | 2                               | 0.00          |
| 01/09/2015 | 2030 On 05-November-15 | 8.51   | Put          | Bond Future        | 2747      | 2                             | 3         | 2                               | 0.00          |
| 01/09/2015 | 2030 On 05-November-15 | 8.49   | Put          | Bond Future        | 2906      | 2                             | 3         | 2                               | 0.00          |
| 01/09/2015 | 2030 On 04-February-16 |        |              | Bond Future        | 8.92      | 93.4884                       | 92.8967   | 93.4884                         | 400.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2015 | 2030 On 04-February-16 | 8.76   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2030 On 04-February-16 | 8.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2030 On 04-February-16 | 8.74   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2030 On 04-February-16 | 8.75   | Put          | Bond Future | 1316      | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | 2030 On 04-February-16 | 8.74   | Put          | Bond Future | 1392      | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | 2030 On 04-February-16 | 8.76   | Put          | Bond Future | 1239      | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | 2032 On 05-November-15 |        |              | Bond Future | 8.95      | 95.5370                       | 94.9157   | 95.5370                         | 1,579.00      |
| 01/09/2015 | 2032 On 05-November-15 | 8.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2032 On 05-November-15 | 8.01   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2032 On 05-November-15 | 7.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2032 On 05-November-15 | 8.00   | Put          | Bond Future | 8255      | 8                             | 8         | 8                               | 0.00          |
| 01/09/2015 | 2032 On 05-November-15 | 7.99   | Put          | Bond Future | 8347      | 8                             | 8         | 8                               | 0.00          |
| 01/09/2015 | 2032 On 05-November-15 | 8.01   | Put          | Bond Future | 8164      | 8                             | 8         | 8                               | 0.00          |
| 01/09/2015 | 2032 On 04-February-16 |        |              | Bond Future | 9.01      | 97.1574                       | 96.5248   | 97.1574                         | 0.00          |
| 01/09/2015 | 2032 On 04-February-16 | 8.71   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2032 On 04-February-16 | 8.69   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2032 On 04-February-16 | 8.70   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2032 On 04-February-16 | 8.69   | Put          | Bond Future | 2653      | 2                             | 3         | 2                               | 0.00          |
| 01/09/2015 | 2032 On 04-February-16 | 8.70   | Put          | Bond Future | 2569      | 2                             | 3         | 2                               | 0.00          |
| 01/09/2015 | 2032 On 04-February-16 | 8.71   | Put          | Bond Future | 2486      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | 2032 On 05-May-16      |        |              | Bond Future | 9.07      | 94.7314                       | 94.0868   | 94.7314                         | 0.00          |
| 01/09/2015 | 2032 On 05-May-16      | 9.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2032 On 05-May-16      | 8.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2032 On 05-May-16      | 9.01   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2032 On 05-May-16      | 8.99   | Put          | Bond Future | 603       | 0                             | 1         | 0                               | 0.00          |
| 01/09/2015 | 2032 On 05-May-16      | 9.01   | Put          | Bond Future | 443       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2032 On 05-May-16      | 9.00   | Put          | Bond Future | 523       | 0                             | 1         | 0                               | 0.00          |
| 01/09/2015 | 2033 On 05-November-15 |        |              | Bond Future | 103.23    | 102.4000                      | 103.2347  | 102.4000                        | 100.00        |
| 01/09/2015 | 2033 On 05-November-15 | 102.40 | Call         | Bond Future | 835       | 0                             | 1         | 0                               | 0.00          |
| 01/09/2015 | 2033 On 05-November-15 | 102.39 | Call         | Bond Future | 845       | 0                             | 1         | 0                               | 0.00          |
| 01/09/2015 | 2033 On 05-November-15 | 102.41 | Call         | Bond Future | 825       | 0                             | 1         | 0                               | 0.00          |
| 01/09/2015 | 2033 On 05-November-15 | 102.40 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2015 | 2033 On 05-November-15 | 102.41 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2033 On 05-November-15 | 102.39 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2033 On 04-February-16 |        |              | Bond Future | 104.99    | 102.4000                      | 104.9926  | 102.4000                        | 0.00          |
| 01/09/2015 | 2033 On 04-February-16 | 102.41 | Call         | Bond Future | 2583      | 0                             | 3         | 0                               | 0.00          |
| 01/09/2015 | 2033 On 04-February-16 | 102.40 | Call         | Bond Future | 2593      | 0                             | 3         | 0                               | 0.00          |
| 01/09/2015 | 2033 On 04-February-16 | 102.39 | Call         | Bond Future | 2603      | 0                             | 3         | 0                               | 0.00          |
| 01/09/2015 | 2033 On 04-February-16 | 102.40 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2033 On 04-February-16 | 102.41 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2033 On 04-February-16 | 102.39 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2033 On 05-May-16      |        |              | Bond Future | 105.88    | 102.4000                      | 105.8802  | 102.4000                        | 0.00          |
| 01/09/2015 | 2033 On 05-May-16      | 102.40 | Call         | Bond Future | 3480      | 0                             | 3         | 0                               | 0.00          |
| 01/09/2015 | 2033 On 05-May-16      | 102.41 | Call         | Bond Future | 3470      | 0                             | 3         | 0                               | 0.00          |
| 01/09/2015 | 2033 On 05-May-16      | 102.39 | Call         | Bond Future | 3490      | 0                             | 3         | 0                               | 0.00          |
| 01/09/2015 | 2033 On 05-May-16      | 102.41 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2033 On 05-May-16      | 102.40 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2033 On 05-May-16      | 102.39 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2037 On 05-November-15 |        |              | Bond Future | 9.05      | 97.9095                       | 97.2228   | 97.9095                         | 47,355.00     |
| 01/09/2015 | 2037 On 05-November-15 | 7.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2037 On 05-November-15 | 8.01   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2037 On 05-November-15 | 8.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2037 On 05-November-15 | 8.00   | Put          | Bond Future | 10180     | 9                             | 10        | 9                               | 0.00          |
| 01/09/2015 | 2037 On 05-November-15 | 7.99   | Put          | Bond Future | 10285     | 10                            | 10        | 10                              | 0.00          |
| 01/09/2015 | 2037 On 05-November-15 | 8.01   | Put          | Bond Future | 10075     | 9                             | 10        | 9                               | 0.00          |
| 01/09/2015 | 2037 On 04-February-16 |        |              | Bond Future | 9.10      | 95.3126                       | 94.6136   | 95.3126                         | 370.00        |
| 01/09/2015 | 2037 On 04-February-16 | 8.74   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2037 On 04-February-16 | 8.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2037 On 04-February-16 | 8.76   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2037 On 04-February-16 | 8.75   | Put          | Bond Future | 3209      | 3                             | 3         | 3                               | 0.00          |
| 01/09/2015 | 2037 On 04-February-16 | 8.76   | Put          | Bond Future | 3116      | 2                             | 3         | 2                               | 0.00          |
| 01/09/2015 | 2037 On 04-February-16 | 8.74   | Put          | Bond Future | 3303      | 3                             | 3         | 3                               | 0.00          |
| 01/09/2015 | 2037 On 05-May-16      |        |              | Bond Future | 9.15      | 97.0118                       | 96.2997   | 97.0118                         | 0.00          |
| 01/09/2015 | 2037 On 05-May-16      | 8.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2037 On 05-May-16      | 9.01   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2015 | 2037 On 05-May-16      | 9.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2037 On 05-May-16      | 9.00   | Put          | Bond Future | 1353      | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | 2037 On 05-May-16      | 8.99   | Put          | Bond Future | 1443      | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | 2037 On 05-May-16      | 9.01   | Put          | Bond Future | 1263      | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | 2038 On 05-November-15 |        |              | Bond Future | 126.61    | 126.3836                      | 126.6094  | 126.3836                        | 7,020.00      |
| 01/09/2015 | 2038 On 05-November-15 | 134.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2038 On 05-November-15 | 134.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2038 On 05-November-15 | 133.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2038 On 05-November-15 | 134.01 | Put          | Bond Future | 7401      | 8                             | 7         | 8                               | 0.00          |
| 01/09/2015 | 2038 On 05-November-15 | 134.00 | Put          | Bond Future | 7391      | 8                             | 7         | 8                               | 0.00          |
| 01/09/2015 | 2038 On 05-November-15 | 133.99 | Put          | Bond Future | 7381      | 8                             | 7         | 8                               | 0.00          |
| 01/09/2015 | 2038 On 04-February-16 |        |              | Bond Future | 127.39    | 127.1622                      | 127.3894  | 127.1622                        | 0.00          |
| 01/09/2015 | 2038 On 04-February-16 | 131.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2038 On 04-February-16 | 131.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2038 On 04-February-16 | 130.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2038 On 04-February-16 | 131.00 | Put          | Bond Future | 3611      | 4                             | 4         | 4                               | 0.00          |
| 01/09/2015 | 2038 On 04-February-16 | 131.01 | Put          | Bond Future | 3621      | 4                             | 4         | 4                               | 0.00          |
| 01/09/2015 | 2038 On 04-February-16 | 130.99 | Put          | Bond Future | 3601      | 4                             | 4         | 4                               | 0.00          |
| 01/09/2015 | 2044 On 05-November-15 |        |              | Bond Future | 9.09      | 99.7314                       | 98.9811   | 99.7314                         | 17,432.00     |
| 01/09/2015 | 2044 On 05-November-15 | 8.24   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2044 On 05-November-15 | 8.26   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2044 On 05-November-15 | 8.25   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2044 On 05-November-15 | 8.25   | Put          | Bond Future | 8864      | 8                             | 9         | 8                               | 0.00          |
| 01/09/2015 | 2044 On 05-November-15 | 8.26   | Put          | Bond Future | 8750      | 8                             | 9         | 8                               | 0.00          |
| 01/09/2015 | 2044 On 05-November-15 | 8.24   | Put          | Bond Future | 8978      | 8                             | 9         | 8                               | 0.00          |
| 01/09/2015 | 2044 On 04-February-16 |        |              | Bond Future | 9.14      | 97.0403                       | 96.2766   | 97.0403                         | 0.00          |
| 01/09/2015 | 2044 On 04-February-16 | 9.01   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2044 On 04-February-16 | 8.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2044 On 04-February-16 | 9.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2044 On 04-February-16 | 9.01   | Put          | Bond Future | 1295      | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | 2044 On 04-February-16 | 8.99   | Put          | Bond Future | 1494      | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | 2044 On 04-February-16 | 9.00   | Put          | Bond Future | 1394      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2015 | 2044 On 05-May-16      |        |              | Bond Future | 9.19      | 98.7703                       | 97.9922   | 98.7703                         | 0.00          |
| 01/09/2015 | 2044 On 05-May-16      | 9.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2044 On 05-May-16      | 8.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2044 On 05-May-16      | 9.01   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2044 On 05-May-16      | 9.01   | Put          | Bond Future | 1753      | 1                             | 2         | 1                               | 0.00          |
| 01/09/2015 | 2044 On 05-May-16      | 8.99   | Put          | Bond Future | 1951      | 1                             | 2         | 1                               | 0.00          |
| 01/09/2015 | 2044 On 05-May-16      | 9.00   | Put          | Bond Future | 1852      | 1                             | 2         | 1                               | 0.00          |
| 01/09/2015 | 2046 On 05-November-15 |        |              | Bond Future | 126.52    | 126.5144                      | 126.5171  | 126.5144                        | 6,432.00      |
| 01/09/2015 | 2046 On 05-November-15 | 132.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2046 On 05-November-15 | 133.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2046 On 05-November-15 | 133.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2046 On 05-November-15 | 133.00 | Put          | Bond Future | 6483      | 6                             | 6         | 6                               | 0.00          |
| 01/09/2015 | 2046 On 05-November-15 | 132.99 | Put          | Bond Future | 6473      | 6                             | 6         | 6                               | 0.00          |
| 01/09/2015 | 2046 On 05-November-15 | 133.01 | Put          | Bond Future | 6493      | 6                             | 6         | 6                               | 0.00          |
| 01/09/2015 | 2046 On 04-February-16 |        |              | Bond Future | 128.67    | 128.6701                      | 128.6717  | 128.6701                        | 0.00          |
| 01/09/2015 | 2046 On 04-February-16 | 127.99 | Call         | Bond Future | 682       | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | 2046 On 04-February-16 | 128.01 | Call         | Bond Future | 662       | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | 2046 On 04-February-16 | 128.00 | Call         | Bond Future | 672       | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | 2046 On 04-February-16 | 128.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2046 On 04-February-16 | 128.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2046 On 04-February-16 | 127.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2050 On 05-November-15 |        |              | Bond Future | 135.15    | 134.4999                      | 135.1517  | 134.4999                        | 4,911.00      |
| 01/09/2015 | 2050 On 05-November-15 | 145.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2050 On 05-November-15 | 144.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2050 On 05-November-15 | 145.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2050 On 05-November-15 | 145.00 | Put          | Bond Future | 9848      | 11                            | 10        | 11                              | 0.00          |
| 01/09/2015 | 2050 On 05-November-15 | 145.01 | Put          | Bond Future | 9858      | 11                            | 10        | 11                              | 0.00          |
| 01/09/2015 | 2050 On 05-November-15 | 144.99 | Put          | Bond Future | 9838      | 10                            | 10        | 10                              | 0.00          |
| 01/09/2015 | 2050 On 04-February-16 |        |              | Bond Future | 135.92    | 135.2572                      | 135.9171  | 135.2572                        | 0.00          |
| 01/09/2015 | 2050 On 04-February-16 | 138.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2050 On 04-February-16 | 138.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | 2050 On 04-February-16 | 137.99 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2015 | 2050 On 04-February-16  | 138.01 | Put          | Bond Future        | 2093      | 3                             | 2         | 3                               | 0.00          |
| 01/09/2015 | 2050 On 04-February-16  | 138.00 | Put          | Bond Future        | 2083      | 3                             | 2         | 3                               | 0.00          |
| 01/09/2015 | 2050 On 04-February-16  | 137.99 | Put          | Bond Future        | 2073      | 3                             | 2         | 3                               | 0.00          |
| 01/09/2015 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | AI03 On 09-March-16     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | AL37 On 05-November-15  |        |              | Index Future       | 463.50    | 464.6860                      | 463.4970  | 464.6860                        | 3.00          |
| 01/09/2015 | AL37 On 04-February-16  |        |              | Index Future       | 471.35    | 472.5620                      | 471.3490  | 472.5620                        | 0.00          |
| 01/09/2015 | AL7T On 05-November-15  |        |              | Index Future       | 544.04    | 546.7860                      | 544.0380  | 546.7860                        | 1.00          |
| 01/09/2015 | AL7T On 04-February-16  |        |              | Index Future       | 553.26    | 556.0530                      | 553.2560  | 556.0530                        | 0.00          |
| 01/09/2015 | ALBI On 05-November-15  |        |              | Index Future       | 497.38    | 499.9810                      | 497.3830  | 499.9810                        | 456.00        |
| 01/09/2015 | ALBI On 04-February-16  |        |              | Index Future       | 505.81    | 508.4550                      | 505.8100  | 508.4550                        | 146.00        |
| 01/09/2015 | ALBI On 05-May-16       |        |              | Index Future       | 514.81    | 517.5060                      | 514.8100  | 517.5060                        | 0.00          |
| 01/09/2015 | C002 On 31-March-32     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | C007 On 31-January-37   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | C023 On 28-February-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | C030 On 31-January-30   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | C035 On 28-February-35  |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2015 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | C044 On 31-January-44   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | C070 On 01-August-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | C118 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 01/09/2015 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | C214 On 28-February-41  |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2015 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2015 | EL28 On 05-November-15  |        |              | Bond Future        | 126.65    | 126.6492                      | 126.6506  | 126.6492                        | 0.00          |
| 01/09/2015 | EL28 On 05-November-15  | 126.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | EL28 On 05-November-15  | 127.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | EL28 On 05-November-15  | 127.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | EL28 On 05-November-15  | 127.00 | Put          | Bond Future        | 349       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | EL28 On 05-November-15  | 127.01 | Put          | Bond Future        | 359       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | EL28 On 05-November-15  | 126.99 | Put          | Bond Future        | 339       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | EL28 On 04-February-16  |        |              | Bond Future        | 128.81    | 128.8074                      | 128.8076  | 128.8074                        | 0.00          |
| 01/09/2015 | EL28 On 04-February-16  | 128.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | EL28 On 04-February-16  | 129.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | EL28 On 04-February-16  | 129.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | EL28 On 04-February-16  | 129.00 | Put          | Bond Future        | 192       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | EL28 On 04-February-16  | 129.01 | Put          | Bond Future        | 202       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | EL28 On 04-February-16  | 128.99 | Put          | Bond Future        | 182       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | ES33 On 05-November-15  |        |              | Bond Future        | 9.96      | 81.3301                       | 80.7993   | 81.3301                         | 6,441.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2015 | ES33 On 05-November-15 | 9.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | ES33 On 05-November-15 | 8.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | ES33 On 05-November-15 | 9.01   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | ES33 On 05-November-15 | 9.00   | Put          | Bond Future | 7134      | 7                             | 7         | 7                               | 0.00          |
| 01/09/2015 | ES33 On 05-November-15 | 8.99   | Put          | Bond Future | 7213      | 7                             | 7         | 7                               | 0.00          |
| 01/09/2015 | ES33 On 05-November-15 | 9.01   | Put          | Bond Future | 7055      | 7                             | 7         | 7                               | 0.00          |
| 01/09/2015 | ES33 On 04-February-16 |        |              | Bond Future | 10.05     | 82.7093                       | 82.1689   | 82.7093                         | 0.00          |
| 01/09/2015 | ES33 On 04-February-16 | 9.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | ES33 On 04-February-16 | 10.01  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | ES33 On 04-February-16 | 10.00  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | ES33 On 04-February-16 | 10.00  | Put          | Bond Future | 336       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | ES33 On 04-February-16 | 10.01  | Put          | Bond Future | 267       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | ES33 On 04-February-16 | 9.99   | Put          | Bond Future | 405       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | ES33 On 05-May-16      |        |              | Bond Future | 10.13     | 80.3923                       | 79.8417   | 80.3923                         | 0.00          |
| 01/09/2015 | ES33 On 05-May-16      | 9.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | ES33 On 05-May-16      | 10.01  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | ES33 On 05-May-16      | 10.00  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | ES33 On 05-May-16      | 9.99   | Put          | Bond Future | 949       | 0                             | 1         | 0                               | 0.00          |
| 01/09/2015 | ES33 On 05-May-16      | 10.01  | Put          | Bond Future | 812       | 0                             | 1         | 0                               | 0.00          |
| 01/09/2015 | ES33 On 05-May-16      | 10.00  | Put          | Bond Future | 880       | 0                             | 1         | 0                               | 0.00          |
| 01/09/2015 | GOVI On 05-November-15 |        |              | GOVI        | 494.05    | 496.4160                      | 494.0530  | 496.4160                        | 443.00        |
| 01/09/2015 | GOVI On 05-November-15 | 530.01 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | GOVI On 05-November-15 | 530.00 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | GOVI On 05-November-15 | 529.99 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | GOVI On 05-November-15 | 530.00 | Put          | GOVI        | 359470    | 34                            | 36        | 34                              | 0.00          |
| 01/09/2015 | GOVI On 05-November-15 | 530.01 | Put          | GOVI        | 359570    | 34                            | 36        | 34                              | 0.00          |
| 01/09/2015 | GOVI On 05-November-15 | 529.99 | Put          | GOVI        | 359370    | 34                            | 36        | 34                              | 0.00          |
| 01/09/2015 | GOVI On 04-February-16 |        |              | GOVI        | 502.42    | 504.8310                      | 502.4240  | 504.8310                        | 26.00         |
| 01/09/2015 | GOVI On 04-February-16 | 511.99 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | GOVI On 04-February-16 | 512.01 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | GOVI On 04-February-16 | 512.00 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | GOVI On 04-February-16 | 511.99 | Put          | GOVI        | 95660     | 7                             | 10        | 7                               | 0.00          |
| 01/09/2015 | GOVI On 04-February-16 | 512.01 | Put          | GOVI        | 95860     | 7                             | 10        | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2015 | GOVI On 04-February-16  | 512.00 | Put          | GOVI                   | 95760     | 7                             | 10        | 7                               | 0.00          |
| 01/09/2015 | GOVI On 05-May-16       |        |              | GOVI                   | 511.36    | 513.8160                      | 511.3640  | 513.8160                        | 0.00          |
| 01/09/2015 | GOVI On 05-May-16       | 517.99 | Call         | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | GOVI On 05-May-16       | 518.01 | Call         | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | GOVI On 05-May-16       | 518.00 | Call         | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | GOVI On 05-May-16       | 517.99 | Put          | GOVI                   | 66260     | 4                             | 7         | 4                               | 0.00          |
| 01/09/2015 | GOVI On 05-May-16       | 518.00 | Put          | GOVI                   | 66360     | 4                             | 7         | 4                               | 0.00          |
| 01/09/2015 | GOVI On 05-May-16       | 518.01 | Put          | GOVI                   | 66460     | 4                             | 7         | 4                               | 0.00          |
| 01/09/2015 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 01/09/2015 | IGOV On 05-November-15  |        |              | Index Future           | 232.90    | 232.7050                      | 232.9020  | 232.7050                        | 973.00        |
| 01/09/2015 | IGOV On 04-February-16  |        |              | Index Future           | 236.87    | 236.6680                      | 236.8660  | 236.6680                        | 82.00         |
| 01/09/2015 | IGOV On 05-May-16       |        |              | Index Future           | 241.10    | 240.9000                      | 241.0990  | 240.9000                        | 0.00          |
| 01/09/2015 | ILBI On 05-November-15  |        |              | Index Future           | 631.43    | 630.8780                      | 631.4310  | 630.8780                        | 0.00          |
| 01/09/2015 | ILBI On 04-February-16  |        |              | Index Future           | 642.24    | 641.6800                      | 642.2410  | 641.6800                        | 160.00        |
| 01/09/2015 | IS01 On 19-December-16  |        |              | Interest Rate Swap     | 99.98     | 99.9627                       | 99.9835   | 99.9627                         | 0.00          |
| 01/09/2015 | IS02 On 18-December-17  |        |              | Interest Rate Swap     | 100.18    | 100.1186                      | 100.1753  | 100.1186                        | 0.00          |
| 01/09/2015 | IS05 On 17-December-20  |        |              | Interest Rate Swap     | 100.04    | 99.7650                       | 100.0374  | 99.7650                         | 0.00          |
| 01/09/2015 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 101.50    | 101.0158                      | 101.4951  | 101.0158                        | 0.00          |
| 01/09/2015 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 0.0200    | 0.0200                          | 0.00          |
| 01/09/2015 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 01/09/2015 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 01/09/2015 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 01/09/2015 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 01/09/2015 | JBAF On 16-September-15 |        |              | Jibar Tradeable Future | 6.38      | 93.6000                       | 93.6200   | 93.6000                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2015 | JBAF On 21-October-15   |        |              | Jibar Tradeable Future | 6.47      | 93.5500                       | 93.5300   | 93.5500                         | 0.00          |
| 01/09/2015 | JBAF On 18-November-15  |        |              | Jibar Tradeable Future | 6.56      | 93.4500                       | 93.4400   | 93.4500                         | 0.00          |
| 01/09/2015 | JBAF On 15-December-15  |        |              | Jibar Tradeable Future | 6.63      | 93.4000                       | 93.3700   | 93.4000                         | 0.00          |
| 01/09/2015 | JBAF On 20-January-16   |        |              | Jibar Tradeable Future | 6.71      | 93.3500                       | 93.2900   | 93.3500                         | 0.00          |
| 01/09/2015 | JBAF On 17-February-16  |        |              | Jibar Tradeable Future | 6.78      | 93.2500                       | 93.2200   | 93.2500                         | 2,000.00      |
| 01/09/2015 | JBAF On 16-March-16     |        |              | Jibar Tradeable Future | 6.85      | 93.1500                       | 93.1500   | 93.1500                         | 0.00          |
| 01/09/2015 | JBAF On 15-June-16      |        |              | Jibar Tradeable Future | 7.11      | 92.9000                       | 92.8900   | 92.9000                         | 0.00          |
| 01/09/2015 | JBAF On 21-September-16 |        |              | Jibar Tradeable Future | 7.30      | 92.7500                       | 92.7000   | 92.7500                         | 0.00          |
| 01/09/2015 | JBAF On 21-December-16  |        |              | Jibar Tradeable Future | 7.49      | 92.5500                       | 92.5100   | 92.5500                         | 0.00          |
| 01/09/2015 | JBAF On 15-March-17     |        |              | Jibar Tradeable Future | 7.64      | 92.4000                       | 92.3600   | 92.4000                         | 0.00          |
| 01/09/2015 | JBAF On 21-June-17      |        |              | Jibar Tradeable Future | 7.75      | 92.3000                       | 92.2500   | 92.3000                         | 0.00          |
| 01/09/2015 | R023 On 05-November-15  |        |              | Bond Future            | 8.31      | 98.8938                       | 98.4865   | 98.8938                         | 14,805.00     |
| 01/09/2015 | R023 On 05-November-15  | 8.01   | Call         | Bond Future            | 592       | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R023 On 05-November-15  | 8.00   | Call         | Bond Future            | 575       | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R023 On 05-November-15  | 7.99   | Call         | Bond Future            | 559       | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R023 On 05-November-15  | 8.00   | Put          | Bond Future            | 2228      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R023 On 05-November-15  | 7.99   | Put          | Bond Future            | 2266      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R023 On 05-November-15  | 8.01   | Put          | Bond Future            | 2190      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R023 On 04-February-16  |        |              | Bond Future            | 8.38      | 100.5707                      | 100.1558  | 100.5707                        | 1,050.00      |
| 01/09/2015 | R023 On 04-February-16  | 7.99   | Call         | Bond Future            | 913       | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R023 On 04-February-16  | 8.01   | Call         | Bond Future            | 948       | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R023 On 04-February-16  | 8.00   | Call         | Bond Future            | 930       | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R023 On 04-February-16  | 7.99   | Put          | Bond Future            | 2943      | 3                             | 3         | 3                               | 0.00          |
| 01/09/2015 | R023 On 04-February-16  | 8.00   | Put          | Bond Future            | 2908      | 3                             | 3         | 3                               | 0.00          |
| 01/09/2015 | R023 On 04-February-16  | 8.01   | Put          | Bond Future            | 2872      | 3                             | 3         | 3                               | 0.00          |
| 01/09/2015 | R023 On 05-May-16       |        |              | Bond Future            | 8.43      | 98.4334                       | 98.0105   | 98.4334                         | 0.00          |
| 01/09/2015 | R023 On 05-May-16       | 8.26   | Call         | Bond Future            | 1870      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R023 On 05-May-16       | 8.25   | Call         | Bond Future            | 1847      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R023 On 05-May-16       | 8.24   | Call         | Bond Future            | 1824      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R023 On 05-May-16       | 8.25   | Put          | Bond Future            | 2761      | 3                             | 3         | 3                               | 0.00          |
| 01/09/2015 | R023 On 05-May-16       | 8.24   | Put          | Bond Future            | 2789      | 3                             | 3         | 3                               | 0.00          |
| 01/09/2015 | R023 On 05-May-16       | 8.26   | Put          | Bond Future            | 2734      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2015 | R186 On 05-November-15 |        |              | Bond Future | 8.48      | 119.0445                      | 118.4066  | 119.0445                        | 32,572.00     |
| 01/09/2015 | R186 On 05-November-15 | 8.24   | Call         | Bond Future | 1083      | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R186 On 05-November-15 | 8.45   | Call         | Bond Future | 1764      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R186 On 05-November-15 | 8.75   | Call         | Bond Future | 3115      | 4                             | 3         | 4                               | 0.00          |
| 01/09/2015 | R186 On 05-November-15 | 8.22   | Call         | Bond Future | 1029      | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R186 On 05-November-15 | 7.73   | Call         | Bond Future | 220       | 0                             | 0         | 0                               | 169.00        |
| 01/09/2015 | R186 On 05-November-15 | 7.86   | Call         | Bond Future | 351       | 0                             | 0         | 0                               | 674.00        |
| 01/09/2015 | R186 On 05-November-15 | 8.35   | Call         | Bond Future | 1413      | 2                             | 1         | 2                               | 843.00        |
| 01/09/2015 | R186 On 05-November-15 | 8.85   | Call         | Bond Future | 3649      | 4                             | 4         | 4                               | 0.00          |
| 01/09/2015 | R186 On 05-November-15 | 9.00   | Call         | Bond Future | 4510      | 5                             | 5         | 5                               | 0.00          |
| 01/09/2015 | R186 On 05-November-15 | 7.75   | Call         | Bond Future | 237       | 0                             | 0         | 0                               | 1,200.00      |
| 01/09/2015 | R186 On 05-November-15 | 8.25   | Call         | Bond Future | 1110      | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R186 On 05-November-15 | 8.55   | Call         | Bond Future | 2167      | 3                             | 2         | 3                               | 0.00          |
| 01/09/2015 | R186 On 05-November-15 | 8.26   | Call         | Bond Future | 1138      | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R186 On 05-November-15 | 8.50   | Call         | Bond Future | 1958      | 2                             | 2         | 2                               | 650.00        |
| 01/09/2015 | R186 On 05-November-15 | 8.22   | Put          | Bond Future | 3082      | 3                             | 3         | 3                               | 1,090.00      |
| 01/09/2015 | R186 On 05-November-15 | 7.86   | Put          | Bond Future | 5328      | 5                             | 5         | 5                               | 0.00          |
| 01/09/2015 | R186 On 05-November-15 | 7.73   | Put          | Bond Future | 6277      | 6                             | 6         | 6                               | 0.00          |
| 01/09/2015 | R186 On 05-November-15 | 8.45   | Put          | Bond Future | 2001      | 2                             | 2         | 2                               | 6,308.00      |
| 01/09/2015 | R186 On 05-November-15 | 8.75   | Put          | Bond Future | 1041      | 1                             | 1         | 1                               | 10,000.00     |
| 01/09/2015 | R186 On 05-November-15 | 8.24   | Put          | Bond Future | 2977      | 3                             | 3         | 3                               | 0.00          |
| 01/09/2015 | R186 On 05-November-15 | 8.35   | Put          | Bond Future | 2435      | 2                             | 2         | 2                               | 9,430.00      |
| 01/09/2015 | R186 On 05-November-15 | 8.55   | Put          | Bond Future | 1627      | 1                             | 2         | 1                               | 4,667.00      |
| 01/09/2015 | R186 On 05-November-15 | 8.26   | Put          | Bond Future | 2873      | 2                             | 3         | 2                               | 0.00          |
| 01/09/2015 | R186 On 05-November-15 | 8.50   | Put          | Bond Future | 1805      | 2                             | 2         | 2                               | 4,666.00      |
| 01/09/2015 | R186 On 05-November-15 | 8.85   | Put          | Bond Future | 818       | 1                             | 1         | 1                               | 2,283.00      |
| 01/09/2015 | R186 On 05-November-15 | 8.25   | Put          | Bond Future | 2925      | 3                             | 3         | 3                               | 8,650.00      |
| 01/09/2015 | R186 On 05-November-15 | 7.75   | Put          | Bond Future | 6127      | 6                             | 6         | 6                               | 0.00          |
| 01/09/2015 | R186 On 05-November-15 | 9.00   | Put          | Bond Future | 558       | 0                             | 1         | 0                               | 2,600.00      |
| 01/09/2015 | R186 On 04-February-16 |        |              | Bond Future | 8.54      | 115.7649                      | 115.1154  | 115.7649                        | 5,365.00      |
| 01/09/2015 | R186 On 04-February-16 | 7.51   | Call         | Bond Future | 421       | 1                             | 0         | 1                               | 0.00          |
| 01/09/2015 | R186 On 04-February-16 | 8.75   | Call         | Bond Future | 3713      | 4                             | 4         | 4                               | 0.00          |
| 01/09/2015 | R186 On 04-February-16 | 7.50   | Call         | Bond Future | 411       | 1                             | 0         | 1                               | 0.00          |
| 01/09/2015 | R186 On 04-February-16 | 7.49   | Call         | Bond Future | 401       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2015 | R186 On 04-February-16 | 7.50   | Put          | Bond Future | 8735      | 8                             | 9         | 8                               | 0.00          |
| 01/09/2015 | R186 On 04-February-16 | 7.51   | Put          | Bond Future | 8661      | 8                             | 9         | 8                               | 0.00          |
| 01/09/2015 | R186 On 04-February-16 | 8.75   | Put          | Bond Future | 2122      | 2                             | 2         | 2                               | 6,700.00      |
| 01/09/2015 | R186 On 04-February-16 | 7.49   | Put          | Bond Future | 8809      | 8                             | 9         | 8                               | 0.00          |
| 01/09/2015 | R186 On 05-May-16      |        |              | Bond Future | 8.59      | 117.8280                      | 117.1662  | 117.8280                        | 0.00          |
| 01/09/2015 | R186 On 05-May-16      | 8.34   | Call         | Bond Future | 2711      | 3                             | 3         | 3                               | 0.00          |
| 01/09/2015 | R186 On 05-May-16      | 8.35   | Call         | Bond Future | 2743      | 3                             | 3         | 3                               | 0.00          |
| 01/09/2015 | R186 On 05-May-16      | 8.33   | Call         | Bond Future | 2679      | 3                             | 3         | 3                               | 0.00          |
| 01/09/2015 | R186 On 05-May-16      | 7.56   | Call         | Bond Future | 892       | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R186 On 05-May-16      | 8.33   | Put          | Bond Future | 4635      | 4                             | 5         | 4                               | 0.00          |
| 01/09/2015 | R186 On 05-May-16      | 8.35   | Put          | Bond Future | 4546      | 4                             | 5         | 4                               | 0.00          |
| 01/09/2015 | R186 On 05-May-16      | 7.56   | Put          | Bond Future | 8952      | 8                             | 9         | 8                               | 0.00          |
| 01/09/2015 | R186 On 05-May-16      | 8.34   | Put          | Bond Future | 4590      | 4                             | 5         | 4                               | 0.00          |
| 01/09/2015 | R186 On 04-August-16   |        |              | Bond Future | 8.64      | 114.6902                      | 114.0157  | 114.6902                        | 0.00          |
| 01/09/2015 | R186 On 04-August-16   | 8.49   | Call         | Bond Future | 3609      | 4                             | 4         | 4                               | 0.00          |
| 01/09/2015 | R186 On 04-August-16   | 8.51   | Call         | Bond Future | 3679      | 4                             | 4         | 4                               | 0.00          |
| 01/09/2015 | R186 On 04-August-16   | 8.50   | Call         | Bond Future | 3643      | 4                             | 4         | 4                               | 0.00          |
| 01/09/2015 | R186 On 04-August-16   | 8.49   | Put          | Bond Future | 4679      | 4                             | 5         | 4                               | 0.00          |
| 01/09/2015 | R186 On 04-August-16   | 8.50   | Put          | Bond Future | 4640      | 4                             | 5         | 4                               | 0.00          |
| 01/09/2015 | R186 On 04-August-16   | 8.51   | Put          | Bond Future | 4602      | 4                             | 5         | 4                               | 0.00          |
| 01/09/2015 | R197 On 05-November-15 |        |              | Bond Future | 295.37    | 294.9601                      | 295.3672  | 294.9601                        | 927.00        |
| 01/09/2015 | R197 On 05-November-15 | 294.99 | Call         | Bond Future | 377       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R197 On 05-November-15 | 295.01 | Call         | Bond Future | 357       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R197 On 05-November-15 | 295.00 | Call         | Bond Future | 367       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R197 On 05-November-15 | 295.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R197 On 05-November-15 | 295.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R197 On 05-November-15 | 294.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R197 On 04-February-16 |        |              | Bond Future | 294.04    | 293.6312                      | 294.0356  | 293.6312                        | 0.00          |
| 01/09/2015 | R197 On 04-February-16 | 296.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R197 On 04-February-16 | 297.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R197 On 04-February-16 | 297.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R197 On 04-February-16 | 296.99 | Put          | Bond Future | 2954      | 3                             | 3         | 3                               | 0.00          |
| 01/09/2015 | R197 On 04-February-16 | 297.01 | Put          | Bond Future | 2974      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2015 | R197 On 04-February-16 | 297.00 | Put          | Bond Future | 2964      | 3                             | 3         | 3                               | 0.00          |
| 01/09/2015 | R202 On 05-November-15 |        |              | Bond Future | 239.77    | 239.7703                      | 239.7743  | 239.7703                        | 53,361.00     |
| 01/09/2015 | R202 On 05-November-15 | 246.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R202 On 05-November-15 | 246.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R202 On 05-November-15 | 245.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R202 On 05-November-15 | 245.99 | Put          | Bond Future | 6216      | 6                             | 6         | 6                               | 0.00          |
| 01/09/2015 | R202 On 05-November-15 | 246.01 | Put          | Bond Future | 6236      | 6                             | 6         | 6                               | 0.00          |
| 01/09/2015 | R202 On 05-November-15 | 246.00 | Put          | Bond Future | 6226      | 6                             | 6         | 6                               | 0.00          |
| 01/09/2015 | R202 On 04-February-16 |        |              | Bond Future | 240.48    | 240.4801                      | 240.4784  | 240.4801                        | 0.00          |
| 01/09/2015 | R202 On 04-February-16 | 239.99 | Call         | Bond Future | 488       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R202 On 04-February-16 | 240.01 | Call         | Bond Future | 468       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R202 On 04-February-16 | 240.00 | Call         | Bond Future | 478       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R202 On 04-February-16 | 239.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R202 On 04-February-16 | 240.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R202 On 04-February-16 | 240.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R203 On 05-November-15 |        |              | Bond Future | 7.43      | 102.7989                      | 102.6486  | 102.7989                        | 15,250.00     |
| 01/09/2015 | R203 On 05-November-15 | 5.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R203 On 05-November-15 | 6.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R203 On 05-November-15 | 6.01   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R203 On 05-November-15 | 6.00   | Put          | Bond Future | 2485      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R203 On 05-November-15 | 5.99   | Put          | Bond Future | 2503      | 2                             | 3         | 2                               | 0.00          |
| 01/09/2015 | R203 On 05-November-15 | 6.01   | Put          | Bond Future | 2468      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R203 On 04-February-16 |        |              | Bond Future | 7.53      | 104.5422                      | 104.3886  | 104.5422                        | 0.00          |
| 01/09/2015 | R203 On 04-February-16 | 7.24   | Call         | Bond Future | 157       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R203 On 04-February-16 | 7.26   | Call         | Bond Future | 166       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R203 On 04-February-16 | 7.25   | Call         | Bond Future | 161       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R203 On 04-February-16 | 7.24   | Put          | Bond Future | 585       | 0                             | 1         | 0                               | 0.00          |
| 01/09/2015 | R203 On 04-February-16 | 7.25   | Put          | Bond Future | 575       | 0                             | 1         | 0                               | 0.00          |
| 01/09/2015 | R203 On 04-February-16 | 7.26   | Put          | Bond Future | 565       | 0                             | 1         | 0                               | 0.00          |
| 01/09/2015 | R203 On 05-May-16      |        |              | Bond Future | 7.58      | 102.2349                      | 102.0779  | 102.2349                        | 0.00          |
| 01/09/2015 | R203 On 05-May-16      | 7.26   | Call         | Bond Future | 321       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R203 On 05-May-16      | 7.24   | Call         | Bond Future | 311       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2015 | R203 On 05-May-16      | 7.25   | Call         | Bond Future | 316       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R203 On 05-May-16      | 7.24   | Put          | Bond Future | 749       | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R203 On 05-May-16      | 7.26   | Put          | Bond Future | 733       | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R203 On 05-May-16      | 7.25   | Put          | Bond Future | 741       | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R204 On 05-November-15 |        |              | Bond Future | 7.75      | 103.9851                      | 103.7688  | 103.9851                        | 18,040.00     |
| 01/09/2015 | R204 On 05-November-15 | 6.25   | Call         | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R204 On 05-November-15 | 6.24   | Call         | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R204 On 05-November-15 | 6.26   | Call         | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R204 On 05-November-15 | 6.25   | Put          | Bond Future | 4205      | 4                             | 4         | 4                               | 0.00          |
| 01/09/2015 | R204 On 05-November-15 | 6.26   | Put          | Bond Future | 4177      | 4                             | 4         | 4                               | 0.00          |
| 01/09/2015 | R204 On 05-November-15 | 6.24   | Put          | Bond Future | 4234      | 4                             | 4         | 4                               | 0.00          |
| 01/09/2015 | R204 On 04-February-16 |        |              | Bond Future | 7.84      | 101.7116                      | 101.4909  | 101.7116                        | 0.00          |
| 01/09/2015 | R204 On 04-February-16 | 7.51   | Call         | Bond Future | 374       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R204 On 04-February-16 | 7.50   | Call         | Bond Future | 365       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R204 On 04-February-16 | 7.49   | Call         | Bond Future | 357       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R204 On 04-February-16 | 7.50   | Put          | Bond Future | 1220      | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R204 On 04-February-16 | 7.49   | Put          | Bond Future | 1237      | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R204 On 04-February-16 | 7.51   | Put          | Bond Future | 1203      | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R204 On 05-May-16      |        |              | Bond Future | 7.90      | 103.5241                      | 103.2987  | 103.5241                        | 0.00          |
| 01/09/2015 | R204 On 05-May-16      | 7.76   | Call         | Bond Future | 843       | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R204 On 05-May-16      | 7.75   | Call         | Bond Future | 832       | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R204 On 05-May-16      | 7.74   | Call         | Bond Future | 822       | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R204 On 05-May-16      | 7.75   | Put          | Bond Future | 1184      | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R204 On 05-May-16      | 7.76   | Put          | Bond Future | 1171      | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R204 On 05-May-16      | 7.74   | Put          | Bond Future | 1197      | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R207 On 05-November-15 |        |              | Bond Future | 7.98      | 99.9982                       | 99.7476   | 99.9982                         | 44,051.00     |
| 01/09/2015 | R207 On 05-November-15 | 7.74   | Call         | Bond Future | 405       | 1                             | 0         | 1                               | 0.00          |
| 01/09/2015 | R207 On 05-November-15 | 7.76   | Call         | Bond Future | 429       | 1                             | 0         | 1                               | 0.00          |
| 01/09/2015 | R207 On 05-November-15 | 7.75   | Call         | Bond Future | 417       | 1                             | 0         | 1                               | 0.00          |
| 01/09/2015 | R207 On 05-November-15 | 7.50   | Call         | Bond Future | 189       | 0                             | 0         | 0                               | 19.00         |
| 01/09/2015 | R207 On 05-November-15 | 7.43   | Call         | Bond Future | 147       | 0                             | 0         | 0                               | 53.00         |
| 01/09/2015 | R207 On 05-November-15 | 7.74   | Put          | Bond Future | 1245      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2015 | R207 On 05-November-15 | 7.43   | Put          | Bond Future | 2072      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R207 On 05-November-15 | 7.76   | Put          | Bond Future | 1199      | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R207 On 05-November-15 | 7.50   | Put          | Bond Future | 1868      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R207 On 05-November-15 | 7.75   | Put          | Bond Future | 1222      | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R207 On 04-February-16 |        |              | Bond Future | 8.06      | 98.0522                       | 97.7966   | 98.0522                         | 0.00          |
| 01/09/2015 | R207 On 04-February-16 | 7.27   | Call         | Bond Future | 193       | 0                             | 0         | 0                               | 43.00         |
| 01/09/2015 | R207 On 04-February-16 | 7.49   | Call         | Bond Future | 333       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R207 On 04-February-16 | 7.51   | Call         | Bond Future | 349       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R207 On 04-February-16 | 7.50   | Call         | Bond Future | 341       | 0                             | 0         | 0                               | 19.00         |
| 01/09/2015 | R207 On 04-February-16 | 7.50   | Put          | Bond Future | 2197      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R207 On 04-February-16 | 7.51   | Put          | Bond Future | 2172      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R207 On 04-February-16 | 7.49   | Put          | Bond Future | 2223      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R207 On 04-February-16 | 7.27   | Put          | Bond Future | 2819      | 3                             | 3         | 3                               | 0.00          |
| 01/09/2015 | R207 On 05-May-16      |        |              | Bond Future | 8.13      | 99.7996                       | 99.5389   | 99.7996                         | 0.00          |
| 01/09/2015 | R207 On 05-May-16      | 7.86   | Call         | Bond Future | 974       | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R207 On 05-May-16      | 7.84   | Call         | Bond Future | 949       | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R207 On 05-May-16      | 7.56   | Call         | Bond Future | 636       | 1                             | 1         | 1                               | 43.00         |
| 01/09/2015 | R207 On 05-May-16      | 7.85   | Call         | Bond Future | 961       | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R207 On 05-May-16      | 7.85   | Put          | Bond Future | 1830      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R207 On 05-May-16      | 7.86   | Put          | Bond Future | 1812      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R207 On 05-May-16      | 7.56   | Put          | Bond Future | 2412      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R207 On 05-May-16      | 7.84   | Put          | Bond Future | 1849      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R207 On 04-August-16   |        |              | Bond Future | 8.20      | 97.9887                       | 97.7226   | 97.9887                         | 0.00          |
| 01/09/2015 | R207 On 04-August-16   | 7.99   | Call         | Bond Future | 1231      | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R207 On 04-August-16   | 8.01   | Call         | Bond Future | 1258      | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R207 On 04-August-16   | 8.00   | Call         | Bond Future | 1245      | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R207 On 04-August-16   | 7.99   | Put          | Bond Future | 1830      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R207 On 04-August-16   | 8.00   | Put          | Bond Future | 1814      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R207 On 04-August-16   | 8.01   | Put          | Bond Future | 1799      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R208 On 05-November-15 |        |              | Bond Future | 8.11      | 95.1945                       | 94.8955   | 95.1945                         | 40,396.00     |
| 01/09/2015 | R208 On 05-November-15 | 8.48   | Call         | Bond Future | 1893      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R208 On 05-November-15 | 7.75   | Call         | Bond Future | 358       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R208 On 05-November-15 | 7.76   | Call         | Bond Future | 369       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2015 | R208 On 05-November-15 | 7.74   | Call         | Bond Future | 348       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R208 On 05-November-15 | 8.48   | Put          | Bond Future | 382       | 0                             | 0         | 0                               | 2,200.00      |
| 01/09/2015 | R208 On 05-November-15 | 7.75   | Put          | Bond Future | 1871      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R208 On 05-November-15 | 7.76   | Put          | Bond Future | 1839      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R208 On 05-November-15 | 7.74   | Put          | Bond Future | 1902      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R208 On 04-February-16 |        |              | Bond Future | 8.18      | 96.8090                       | 96.5042   | 96.8090                         | 0.00          |
| 01/09/2015 | R208 On 04-February-16 | 7.75   | Call         | Bond Future | 593       | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R208 On 04-February-16 | 7.74   | Call         | Bond Future | 581       | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R208 On 04-February-16 | 7.76   | Call         | Bond Future | 605       | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R208 On 04-February-16 | 7.74   | Put          | Bond Future | 2365      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R208 On 04-February-16 | 7.75   | Put          | Bond Future | 2336      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R208 On 04-February-16 | 7.76   | Put          | Bond Future | 2308      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R208 On 05-May-16      |        |              | Bond Future | 8.24      | 95.1325                       | 94.8216   | 95.1325                         | 0.00          |
| 01/09/2015 | R208 On 05-May-16      | 7.99   | Call         | Bond Future | 1240      | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R208 On 05-May-16      | 8.00   | Call         | Bond Future | 1256      | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R208 On 05-May-16      | 8.01   | Call         | Bond Future | 1273      | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R208 On 05-May-16      | 8.00   | Put          | Bond Future | 2183      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R208 On 05-May-16      | 8.01   | Put          | Bond Future | 2160      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R208 On 05-May-16      | 7.99   | Put          | Bond Future | 2205      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R209 On 05-November-15 |        |              | Bond Future | 8.98      | 75.9023                       | 75.3340   | 75.9023                         | 24,850.00     |
| 01/09/2015 | R209 On 05-November-15 | 9.25   | Call         | Bond Future | 3049      | 3                             | 3         | 3                               | 0.00          |
| 01/09/2015 | R209 On 05-November-15 | 7.99   | Call         | Bond Future | 103       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R209 On 05-November-15 | 8.50   | Call         | Bond Future | 608       | 1                             | 1         | 1                               | 900.00        |
| 01/09/2015 | R209 On 05-November-15 | 9.00   | Call         | Bond Future | 1972      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R209 On 05-November-15 | 8.00   | Call         | Bond Future | 107       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R209 On 05-November-15 | 8.01   | Call         | Bond Future | 112       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R209 On 05-November-15 | 9.16   | Call         | Bond Future | 2636      | 3                             | 3         | 3                               | 0.00          |
| 01/09/2015 | R209 On 05-November-15 | 8.00   | Put          | Bond Future | 8008      | 7                             | 8         | 7                               | 0.00          |
| 01/09/2015 | R209 On 05-November-15 | 9.25   | Put          | Bond Future | 1103      | 1                             | 1         | 1                               | 900.00        |
| 01/09/2015 | R209 On 05-November-15 | 8.50   | Put          | Bond Future | 4341      | 4                             | 4         | 4                               | 0.00          |
| 01/09/2015 | R209 On 05-November-15 | 9.00   | Put          | Bond Future | 1848      | 2                             | 2         | 2                               | 500.00        |
| 01/09/2015 | R209 On 05-November-15 | 7.99   | Put          | Bond Future | 8090      | 8                             | 8         | 8                               | 0.00          |
| 01/09/2015 | R209 On 05-November-15 | 8.01   | Put          | Bond Future | 7926      | 7                             | 8         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2015 | R209 On 05-November-15 | 9.16   | Put          | Bond Future | 1337      | 1                             | 1         | 1                               | 640.00        |
| 01/09/2015 | R209 On 04-February-16 |        |              | Bond Future | 9.04      | 77.1897                       | 76.6111   | 77.1897                         | 400.00        |
| 01/09/2015 | R209 On 04-February-16 | 8.74   | Call         | Bond Future | 1972      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R209 On 04-February-16 | 8.76   | Call         | Bond Future | 2031      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R209 On 04-February-16 | 8.75   | Call         | Bond Future | 2002      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R209 On 04-February-16 | 9.52   | Call         | Bond Future | 5010      | 5                             | 5         | 5                               | 0.00          |
| 01/09/2015 | R209 On 04-February-16 | 8.76   | Put          | Bond Future | 4104      | 4                             | 4         | 4                               | 0.00          |
| 01/09/2015 | R209 On 04-February-16 | 8.74   | Put          | Bond Future | 4199      | 4                             | 4         | 4                               | 0.00          |
| 01/09/2015 | R209 On 04-February-16 | 9.52   | Put          | Bond Future | 1567      | 1                             | 2         | 1                               | 2,200.00      |
| 01/09/2015 | R209 On 04-February-16 | 8.75   | Put          | Bond Future | 4152      | 4                             | 4         | 4                               | 0.00          |
| 01/09/2015 | R209 On 05-May-16      |        |              | Bond Future | 9.08      | 75.4156                       | 74.8263   | 75.4156                         | 0.00          |
| 01/09/2015 | R209 On 05-May-16      | 9.00   | Call         | Bond Future | 3414      | 4                             | 3         | 4                               | 0.00          |
| 01/09/2015 | R209 On 05-May-16      | 9.01   | Call         | Bond Future | 3450      | 4                             | 3         | 4                               | 0.00          |
| 01/09/2015 | R209 On 05-May-16      | 8.99   | Call         | Bond Future | 3379      | 4                             | 3         | 4                               | 0.00          |
| 01/09/2015 | R209 On 05-May-16      | 9.00   | Put          | Bond Future | 4008      | 4                             | 4         | 4                               | 0.00          |
| 01/09/2015 | R209 On 05-May-16      | 9.01   | Put          | Bond Future | 3970      | 4                             | 4         | 4                               | 0.00          |
| 01/09/2015 | R209 On 05-May-16      | 8.99   | Put          | Bond Future | 4047      | 4                             | 4         | 4                               | 0.00          |
| 01/09/2015 | R210 On 05-November-15 |        |              | Bond Future | 181.53    | 181.5260                      | 181.5283  | 181.5260                        | 2,298.00      |
| 01/09/2015 | R210 On 05-November-15 | 182.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R210 On 05-November-15 | 181.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R210 On 05-November-15 | 182.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R210 On 05-November-15 | 182.01 | Put          | Bond Future | 482       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R210 On 05-November-15 | 182.00 | Put          | Bond Future | 472       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R210 On 05-November-15 | 181.99 | Put          | Bond Future | 462       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R210 On 04-February-16 |        |              | Bond Future | 184.62    | 184.6191                      | 184.6196  | 184.6191                        | 0.00          |
| 01/09/2015 | R210 On 04-February-16 | 184.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R210 On 04-February-16 | 185.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R210 On 04-February-16 | 185.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R210 On 04-February-16 | 185.00 | Put          | Bond Future | 380       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R210 On 04-February-16 | 185.01 | Put          | Bond Future | 390       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R210 On 04-February-16 | 184.99 | Put          | Bond Future | 370       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R211 On 05-November-15 |        |              | Bond Future | 135.96    | 135.9562                      | 135.9554  | 135.9562                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2015 | R211 On 05-November-15 | 134.99 | Call         | Bond Future | 965       | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R211 On 05-November-15 | 135.00 | Call         | Bond Future | 955       | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R211 On 05-November-15 | 135.01 | Call         | Bond Future | 945       | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R211 On 05-November-15 | 135.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R211 On 05-November-15 | 135.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R211 On 05-November-15 | 134.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R211 On 04-February-16 |        |              | Bond Future | 136.57    | 136.5764                      | 136.5725  | 136.5764                        | 1,120.00      |
| 01/09/2015 | R211 On 04-February-16 | 138.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R211 On 04-February-16 | 139.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R211 On 04-February-16 | 139.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R211 On 04-February-16 | 138.99 | Put          | Bond Future | 2418      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R211 On 04-February-16 | 139.01 | Put          | Bond Future | 2438      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R211 On 04-February-16 | 139.00 | Put          | Bond Future | 2428      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R212 On 05-November-15 |        |              | Bond Future | 141.59    | 141.5856                      | 141.5873  | 141.5856                        | 928.00        |
| 01/09/2015 | R212 On 05-November-15 | 145.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R212 On 05-November-15 | 146.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R212 On 05-November-15 | 146.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R212 On 05-November-15 | 146.00 | Put          | Bond Future | 4413      | 4                             | 4         | 4                               | 0.00          |
| 01/09/2015 | R212 On 05-November-15 | 146.01 | Put          | Bond Future | 4423      | 4                             | 4         | 4                               | 0.00          |
| 01/09/2015 | R212 On 05-November-15 | 145.99 | Put          | Bond Future | 4403      | 4                             | 4         | 4                               | 0.00          |
| 01/09/2015 | R212 On 04-February-16 |        |              | Bond Future | 142.13    | 142.1361                      | 142.1345  | 142.1361                        | 0.00          |
| 01/09/2015 | R212 On 04-February-16 | 146.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R212 On 04-February-16 | 146.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R212 On 04-February-16 | 145.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R212 On 04-February-16 | 146.00 | Put          | Bond Future | 3865      | 4                             | 4         | 4                               | 0.00          |
| 01/09/2015 | R212 On 04-February-16 | 146.01 | Put          | Bond Future | 3875      | 4                             | 4         | 4                               | 0.00          |
| 01/09/2015 | R212 On 04-February-16 | 145.99 | Put          | Bond Future | 3855      | 4                             | 4         | 4                               | 0.00          |
| 01/09/2015 | R213 On 05-November-15 |        |              | Bond Future | 8.89      | 86.2784                       | 85.7177   | 86.2784                         | 21,426.00     |
| 01/09/2015 | R213 On 05-November-15 | 7.74   | Call         | Bond Future | 51        | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R213 On 05-November-15 | 7.76   | Call         | Bond Future | 55        | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R213 On 05-November-15 | 7.75   | Call         | Bond Future | 53        | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R213 On 05-November-15 | 7.74   | Put          | Bond Future | 9120      | 9                             | 9         | 9                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2015 | R213 On 05-November-15 | 7.76   | Put          | Bond Future | 8956      | 8                             | 9         | 8                               | 0.00          |
| 01/09/2015 | R213 On 05-November-15 | 7.75   | Put          | Bond Future | 9038      | 8                             | 9         | 8                               | 0.00          |
| 01/09/2015 | R213 On 04-February-16 |        |              | Bond Future | 8.95      | 87.7413                       | 87.1705   | 87.7413                         | 200.00        |
| 01/09/2015 | R213 On 04-February-16 | 8.75   | Call         | Bond Future | 2158      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R213 On 04-February-16 | 8.76   | Call         | Bond Future | 2189      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R213 On 04-February-16 | 8.74   | Call         | Bond Future | 2127      | 2                             | 2         | 2                               | 0.00          |
| 01/09/2015 | R213 On 04-February-16 | 8.75   | Put          | Bond Future | 3623      | 3                             | 4         | 3                               | 0.00          |
| 01/09/2015 | R213 On 04-February-16 | 8.76   | Put          | Bond Future | 3580      | 3                             | 4         | 3                               | 0.00          |
| 01/09/2015 | R213 On 04-February-16 | 8.74   | Put          | Bond Future | 3667      | 3                             | 4         | 3                               | 0.00          |
| 01/09/2015 | R213 On 05-May-16      |        |              | Bond Future | 9.00      | 85.7557                       | 85.1742   | 85.7557                         | 0.00          |
| 01/09/2015 | R213 On 05-May-16      | 8.74   | Call         | Bond Future | 2725      | 3                             | 3         | 3                               | 0.00          |
| 01/09/2015 | R213 On 05-May-16      | 8.75   | Call         | Bond Future | 2755      | 3                             | 3         | 3                               | 0.00          |
| 01/09/2015 | R213 On 05-May-16      | 8.76   | Call         | Bond Future | 2786      | 3                             | 3         | 3                               | 0.00          |
| 01/09/2015 | R213 On 05-May-16      | 8.75   | Put          | Bond Future | 4554      | 4                             | 5         | 4                               | 0.00          |
| 01/09/2015 | R213 On 05-May-16      | 8.76   | Put          | Bond Future | 4511      | 4                             | 5         | 4                               | 0.00          |
| 01/09/2015 | R213 On 05-May-16      | 8.74   | Put          | Bond Future | 4597      | 4                             | 5         | 4                               | 0.00          |
| 01/09/2015 | R214 On 05-November-15 |        |              | Bond Future | 9.01      | 76.9724                       | 76.3713   | 76.9724                         | 11,693.00     |
| 01/09/2015 | R214 On 05-November-15 | 7.99   | Call         | Bond Future | 96        | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R214 On 05-November-15 | 8.01   | Call         | Bond Future | 105       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R214 On 05-November-15 | 8.00   | Call         | Bond Future | 100       | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R214 On 05-November-15 | 7.99   | Put          | Bond Future | 8905      | 8                             | 9         | 8                               | 0.00          |
| 01/09/2015 | R214 On 05-November-15 | 8.00   | Put          | Bond Future | 8815      | 8                             | 9         | 8                               | 0.00          |
| 01/09/2015 | R214 On 05-November-15 | 8.01   | Put          | Bond Future | 8726      | 8                             | 9         | 8                               | 0.00          |
| 01/09/2015 | R214 On 04-February-16 |        |              | Bond Future | 9.07      | 78.2776                       | 77.6657   | 78.2776                         | 4,620.00      |
| 01/09/2015 | R214 On 04-February-16 | 8.00   | Call         | Bond Future | 511       | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R214 On 04-February-16 | 8.01   | Call         | Bond Future | 522       | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R214 On 04-February-16 | 7.99   | Call         | Bond Future | 500       | 1                             | 0         | 1                               | 0.00          |
| 01/09/2015 | R214 On 04-February-16 | 8.01   | Put          | Bond Future | 9543      | 9                             | 10        | 9                               | 0.00          |
| 01/09/2015 | R214 On 04-February-16 | 8.00   | Put          | Bond Future | 9625      | 9                             | 10        | 9                               | 0.00          |
| 01/09/2015 | R214 On 04-February-16 | 7.99   | Put          | Bond Future | 9708      | 9                             | 10        | 9                               | 0.00          |
| 01/09/2015 | R214 On 05-May-16      |        |              | Bond Future | 9.11      | 76.3769                       | 75.7537   | 76.3769                         | 0.00          |
| 01/09/2015 | R214 On 05-May-16      | 8.99   | Call         | Bond Future | 3501      | 4                             | 4         | 4                               | 0.00          |
| 01/09/2015 | R214 On 05-May-16      | 9.01   | Call         | Bond Future | 3574      | 4                             | 4         | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2015 | R214 On 05-May-16      | 9.00   | Call         | Bond Future | 3537      | 4                             | 4         | 4                               | 0.00          |
| 01/09/2015 | R214 On 05-May-16      | 9.00   | Put          | Bond Future | 4381      | 4                             | 4         | 4                               | 0.00          |
| 01/09/2015 | R214 On 05-May-16      | 9.01   | Put          | Bond Future | 4340      | 4                             | 4         | 4                               | 0.00          |
| 01/09/2015 | R214 On 05-May-16      | 8.99   | Put          | Bond Future | 4424      | 4                             | 4         | 4                               | 0.00          |
| 01/09/2015 | R248 On 05-November-15 |        |              | Bond Future | 9.07      | 99.0942                       | 98.3229   | 99.0942                         | 48,532.00     |
| 01/09/2015 | R248 On 05-November-15 | 7.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R248 On 05-November-15 | 8.01   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R248 On 05-November-15 | 8.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R248 On 05-November-15 | 7.99   | Put          | Bond Future | 12128     | 11                            | 12        | 11                              | 0.00          |
| 01/09/2015 | R248 On 05-November-15 | 8.00   | Put          | Bond Future | 12004     | 11                            | 12        | 11                              | 0.00          |
| 01/09/2015 | R248 On 05-November-15 | 8.01   | Put          | Bond Future | 11881     | 11                            | 12        | 11                              | 0.00          |
| 01/09/2015 | R248 On 04-February-16 |        |              | Bond Future | 9.13      | 100.7745                      | 99.9894   | 100.7745                        | 250.00        |
| 01/09/2015 | R248 On 04-February-16 | 8.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R248 On 04-February-16 | 9.01   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R248 On 04-February-16 | 9.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R248 On 04-February-16 | 9.00   | Put          | Bond Future | 1305      | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R248 On 04-February-16 | 9.01   | Put          | Bond Future | 1203      | 0                             | 1         | 0                               | 0.00          |
| 01/09/2015 | R248 On 04-February-16 | 8.99   | Put          | Bond Future | 1407      | 1                             | 1         | 1                               | 0.00          |
| 01/09/2015 | R248 On 05-May-16      |        |              | Bond Future | 9.17      | 98.1340                       | 97.3343   | 98.1340                         | 0.00          |
| 01/09/2015 | R248 On 05-May-16      | 8.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R248 On 05-May-16      | 9.01   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R248 On 05-May-16      | 9.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2015 | R248 On 05-May-16      | 9.00   | Put          | Bond Future | 1737      | 1                             | 2         | 1                               | 0.00          |
| 01/09/2015 | R248 On 05-May-16      | 8.99   | Put          | Bond Future | 1839      | 1                             | 2         | 1                               | 0.00          |
| 01/09/2015 | R248 On 05-May-16      | 9.01   | Put          | Bond Future | 1635      | 1                             | 2         | 1                               | 0.00          |