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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/12/2015 TO: 07/12/2015

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2015 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2015 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | 2025 On 04-February-16 |        |              | Bond Future        | 124.25    | 124.2718                      | 124.2543  | 124.2718                        | 950.00        |
| 07/12/2015 | 2025 On 04-February-16 | 126.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2025 On 04-February-16 | 125.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2025 On 04-February-16 | 126.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2025 On 04-February-16 | 125.99 | Put          | Bond Future        | 1736      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | 2025 On 04-February-16 | 126.00 | Put          | Bond Future        | 1746      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | 2025 On 04-February-16 | 126.01 | Put          | Bond Future        | 1756      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | 2025 On 05-May-16      |        |              | Bond Future        | 126.39    | 126.4084                      | 126.3877  | 126.4084                        | 0.00          |
| 07/12/2015 | 2025 On 05-May-16      | 126.00 | Call         | Bond Future        | 388       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2025 On 05-May-16      | 125.99 | Call         | Bond Future        | 398       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2025 On 05-May-16      | 126.01 | Call         | Bond Future        | 378       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2025 On 05-May-16      | 126.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2025 On 05-May-16      | 126.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2025 On 05-May-16      | 125.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2030 On 04-February-16 |        |              | Bond Future        | 9.22      | 91.3747                       | 90.7474   | 91.3747                         | 17,037.00     |
| 07/12/2015 | 2030 On 04-February-16 | 8.76   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2030 On 04-February-16 | 8.75   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2030 On 04-February-16 | 8.74   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2030 On 04-February-16 | 8.75   | Put          | Bond Future        | 3465      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2015 | 2030 On 04-February-16 | 8.74   | Put          | Bond Future        | 3541      | 3                             | 4         | 3                               | 0.00          |
| 07/12/2015 | 2030 On 04-February-16 | 8.76   | Put          | Bond Future        | 3388      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2015 | 2030 On 05-May-16      |        |              | Bond Future        | 9.29      | 92.9554                       | 92.3147   | 92.9554                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2015 | 2030 On 05-May-16      | 8.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2030 On 05-May-16      | 9.01   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2030 On 05-May-16      | 9.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2030 On 05-May-16      | 9.00   | Put          | Bond Future | 2069      | 1                             | 2         | 1                               | 0.00          |
| 07/12/2015 | 2030 On 05-May-16      | 8.99   | Put          | Bond Future | 2143      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | 2030 On 05-May-16      | 9.01   | Put          | Bond Future | 1996      | 1                             | 2         | 1                               | 0.00          |
| 07/12/2015 | 2032 On 04-February-16 |        |              | Bond Future | 9.32      | 94.8214                       | 94.1526   | 94.8214                         | 8,417.00      |
| 07/12/2015 | 2032 On 04-February-16 | 9.20   | Call         | Bond Future | 1483      | 2                             | 1         | 2                               | 0.00          |
| 07/12/2015 | 2032 On 04-February-16 | 9.30   | Call         | Bond Future | 1840      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | 2032 On 04-February-16 | 8.71   | Call         | Bond Future | 385       | 1                             | 0         | 1                               | 0.00          |
| 07/12/2015 | 2032 On 04-February-16 | 8.69   | Call         | Bond Future | 360       | 1                             | 0         | 1                               | 0.00          |
| 07/12/2015 | 2032 On 04-February-16 | 8.70   | Call         | Bond Future | 372       | 1                             | 0         | 1                               | 0.00          |
| 07/12/2015 | 2032 On 04-February-16 | 9.30   | Put          | Bond Future | 1957      | 2                             | 2         | 2                               | 22.00         |
| 07/12/2015 | 2032 On 04-February-16 | 9.20   | Put          | Bond Future | 2379      | 2                             | 2         | 2                               | 22.00         |
| 07/12/2015 | 2032 On 04-February-16 | 8.70   | Put          | Bond Future | 5314      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2015 | 2032 On 04-February-16 | 8.71   | Put          | Bond Future | 5243      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2015 | 2032 On 04-February-16 | 8.69   | Put          | Bond Future | 5385      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2015 | 2032 On 05-May-16      |        |              | Bond Future | 9.38      | 92.3051                       | 91.6222   | 92.3051                         | 0.00          |
| 07/12/2015 | 2032 On 05-May-16      | 9.01   | Call         | Bond Future | 1789      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | 2032 On 05-May-16      | 8.99   | Call         | Bond Future | 1734      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | 2032 On 05-May-16      | 9.00   | Call         | Bond Future | 1761      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | 2032 On 05-May-16      | 8.99   | Put          | Bond Future | 4802      | 4                             | 5         | 4                               | 0.00          |
| 07/12/2015 | 2032 On 05-May-16      | 9.01   | Put          | Bond Future | 4697      | 4                             | 5         | 4                               | 0.00          |
| 07/12/2015 | 2032 On 05-May-16      | 9.00   | Put          | Bond Future | 4749      | 4                             | 5         | 4                               | 0.00          |
| 07/12/2015 | 2032 On 04-August-16   |        |              | Bond Future | 9.44      | 94.0172                       | 93.3209   | 94.0172                         | 0.00          |
| 07/12/2015 | 2032 On 04-August-16   | 8.99   | Call         | Bond Future | 2331      | 3                             | 2         | 3                               | 0.00          |
| 07/12/2015 | 2032 On 04-August-16   | 9.01   | Call         | Bond Future | 2388      | 3                             | 2         | 3                               | 0.00          |
| 07/12/2015 | 2032 On 04-August-16   | 9.00   | Call         | Bond Future | 2360      | 3                             | 2         | 3                               | 0.00          |
| 07/12/2015 | 2032 On 04-August-16   | 9.00   | Put          | Bond Future | 5766      | 5                             | 6         | 5                               | 0.00          |
| 07/12/2015 | 2032 On 04-August-16   | 9.01   | Put          | Bond Future | 5715      | 5                             | 6         | 5                               | 0.00          |
| 07/12/2015 | 2032 On 04-August-16   | 8.99   | Put          | Bond Future | 5817      | 5                             | 6         | 5                               | 0.00          |
| 07/12/2015 | 2033 On 04-February-16 |        |              | Bond Future | 106.14    | 106.1539                      | 106.1393  | 106.1539                        | 185.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2015 | 2033 On 04-February-16 | 102.41 | Call         | Bond Future | 3729      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2015 | 2033 On 04-February-16 | 102.40 | Call         | Bond Future | 3739      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2015 | 2033 On 04-February-16 | 102.39 | Call         | Bond Future | 3749      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2015 | 2033 On 04-February-16 | 102.40 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2033 On 04-February-16 | 102.41 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2033 On 04-February-16 | 102.39 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2033 On 05-May-16      |        |              | Bond Future | 106.99    | 107.0045                      | 106.9871  | 107.0045                        | 0.00          |
| 07/12/2015 | 2033 On 05-May-16      | 102.40 | Call         | Bond Future | 4587      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2015 | 2033 On 05-May-16      | 102.41 | Call         | Bond Future | 4577      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2015 | 2033 On 05-May-16      | 102.39 | Call         | Bond Future | 4597      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2015 | 2033 On 05-May-16      | 102.41 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2033 On 05-May-16      | 102.40 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2033 On 05-May-16      | 102.39 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2037 On 04-February-16 |        |              | Bond Future | 9.45      | 92.2608                       | 91.5743   | 92.2608                         | 52,037.00     |
| 07/12/2015 | 2037 On 04-February-16 | 8.74   | Call         | Bond Future | 300       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2037 On 04-February-16 | 9.43   | Call         | Bond Future | 1998      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | 2037 On 04-February-16 | 8.76   | Call         | Bond Future | 322       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2037 On 04-February-16 | 9.30   | Call         | Bond Future | 1509      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | 2037 On 04-February-16 | 8.75   | Call         | Bond Future | 311       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2037 On 04-February-16 | 8.75   | Put          | Bond Future | 6559      | 6                             | 7         | 6                               | 0.00          |
| 07/12/2015 | 2037 On 04-February-16 | 8.76   | Put          | Bond Future | 6477      | 6                             | 6         | 6                               | 0.00          |
| 07/12/2015 | 2037 On 04-February-16 | 9.30   | Put          | Bond Future | 2816      | 2                             | 3         | 2                               | 16.00         |
| 07/12/2015 | 2037 On 04-February-16 | 8.74   | Put          | Bond Future | 6642      | 6                             | 7         | 6                               | 0.00          |
| 07/12/2015 | 2037 On 04-February-16 | 9.43   | Put          | Bond Future | 2194      | 2                             | 2         | 2                               | 16.00         |
| 07/12/2015 | 2037 On 05-May-16      |        |              | Bond Future | 9.52      | 93.8569                       | 93.1560   | 93.8569                         | 0.00          |
| 07/12/2015 | 2037 On 05-May-16      | 8.99   | Call         | Bond Future | 1577      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | 2037 On 05-May-16      | 9.00   | Call         | Bond Future | 1603      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | 2037 On 05-May-16      | 9.01   | Call         | Bond Future | 1630      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | 2037 On 05-May-16      | 9.00   | Put          | Bond Future | 6100      | 6                             | 6         | 6                               | 0.00          |
| 07/12/2015 | 2037 On 05-May-16      | 8.99   | Put          | Bond Future | 6163      | 6                             | 6         | 6                               | 0.00          |
| 07/12/2015 | 2037 On 05-May-16      | 9.01   | Put          | Bond Future | 6036      | 6                             | 6         | 6                               | 0.00          |
| 07/12/2015 | 2037 On 04-August-16   |        |              | Bond Future | 9.58      | 91.3386                       | 90.6240   | 91.3386                         | 0.00          |
| 07/12/2015 | 2037 On 04-August-16   | 9.26   | Call         | Bond Future | 3067      | 3                             | 3         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2015 | 2037 On 04-August-16   | 9.25   | Call         | Bond Future | 3032      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2015 | 2037 On 04-August-16   | 9.24   | Call         | Bond Future | 2999      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2015 | 2037 On 04-August-16   | 9.25   | Put          | Bond Future | 5800      | 5                             | 6         | 5                               | 0.00          |
| 07/12/2015 | 2037 On 04-August-16   | 9.26   | Put          | Bond Future | 5748      | 5                             | 6         | 5                               | 0.00          |
| 07/12/2015 | 2037 On 04-August-16   | 9.24   | Put          | Bond Future | 5852      | 5                             | 6         | 5                               | 0.00          |
| 07/12/2015 | 2038 On 04-February-16 |        |              | Bond Future | 131.04    | 131.0626                      | 131.0445  | 131.0626                        | 16,637.00     |
| 07/12/2015 | 2038 On 04-February-16 | 131.00 | Call         | Bond Future | 44        | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2038 On 04-February-16 | 131.01 | Call         | Bond Future | 34        | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2038 On 04-February-16 | 130.99 | Call         | Bond Future | 54        | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2038 On 04-February-16 | 131.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2038 On 04-February-16 | 131.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2038 On 04-February-16 | 130.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2038 On 05-May-16      |        |              | Bond Future | 133.29    | 133.3161                      | 133.2947  | 133.3161                        | 0.00          |
| 07/12/2015 | 2038 On 05-May-16      | 130.99 | Call         | Bond Future | 2305      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | 2038 On 05-May-16      | 131.01 | Call         | Bond Future | 2285      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | 2038 On 05-May-16      | 131.00 | Call         | Bond Future | 2295      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | 2038 On 05-May-16      | 130.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2038 On 05-May-16      | 131.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2038 On 05-May-16      | 131.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2040 On 04-February-16 |        |              | Bond Future | 9.53      | 95.9984                       | 95.2667   | 95.9984                         | 1,820.00      |
| 07/12/2015 | 2040 On 04-February-16 | 9.49   | Call         | Bond Future | 2091      | 3                             | 2         | 3                               | 0.00          |
| 07/12/2015 | 2040 On 04-February-16 | 9.51   | Call         | Bond Future | 2177      | 3                             | 2         | 3                               | 0.00          |
| 07/12/2015 | 2040 On 04-February-16 | 9.50   | Call         | Bond Future | 2134      | 3                             | 2         | 3                               | 0.00          |
| 07/12/2015 | 2040 On 04-February-16 | 9.50   | Put          | Bond Future | 2390      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | 2040 On 04-February-16 | 9.51   | Put          | Bond Future | 2344      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | 2040 On 04-February-16 | 9.49   | Put          | Bond Future | 2438      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | 2040 On 05-May-16      |        |              | Bond Future | 9.60      | 97.6592                       | 96.9122   | 97.6592                         | 0.00          |
| 07/12/2015 | 2040 On 05-May-16      | 9.51   | Call         | Bond Future | 3237      | 4                             | 3         | 4                               | 0.00          |
| 07/12/2015 | 2040 On 05-May-16      | 9.50   | Call         | Bond Future | 3195      | 4                             | 3         | 4                               | 0.00          |
| 07/12/2015 | 2040 On 05-May-16      | 9.49   | Call         | Bond Future | 3154      | 4                             | 3         | 4                               | 0.00          |
| 07/12/2015 | 2040 On 05-May-16      | 9.50   | Put          | Bond Future | 4049      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2015 | 2040 On 05-May-16      | 9.51   | Put          | Bond Future | 4000      | 4                             | 4         | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2015 | 2040 On 05-May-16      | 9.49   | Put          | Bond Future | 4098      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2015 | 2040 On 04-August-16   |        |              | Bond Future | 9.65      | 94.9609                       | 94.1993   | 94.9609                         | 0.00          |
| 07/12/2015 | 2040 On 04-August-16   | 9.50   | Call         | Bond Future | 3911      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2015 | 2040 On 04-August-16   | 9.51   | Call         | Bond Future | 3952      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2015 | 2040 On 04-August-16   | 9.49   | Call         | Bond Future | 3872      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2015 | 2040 On 04-August-16   | 9.51   | Put          | Bond Future | 5235      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2015 | 2040 On 04-August-16   | 9.50   | Put          | Bond Future | 5284      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2015 | 2040 On 04-August-16   | 9.49   | Put          | Bond Future | 5334      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2015 | 2044 On 04-February-16 |        |              | Bond Future | 9.53      | 93.3096                       | 92.6166   | 93.3096                         | 20,002.00     |
| 07/12/2015 | 2044 On 04-February-16 | 9.00   | Call         | Bond Future | 610       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | 2044 On 04-February-16 | 9.01   | Call         | Bond Future | 629       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | 2044 On 04-February-16 | 8.99   | Call         | Bond Future | 591       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | 2044 On 04-February-16 | 9.58   | Call         | Bond Future | 2512      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2015 | 2044 On 04-February-16 | 9.01   | Put          | Bond Future | 5583      | 5                             | 6         | 5                               | 0.00          |
| 07/12/2015 | 2044 On 04-February-16 | 9.58   | Put          | Bond Future | 2075      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | 2044 On 04-February-16 | 8.99   | Put          | Bond Future | 5745      | 5                             | 6         | 5                               | 0.00          |
| 07/12/2015 | 2044 On 04-February-16 | 9.00   | Put          | Bond Future | 5664      | 5                             | 6         | 5                               | 0.00          |
| 07/12/2015 | 2044 On 05-May-16      |        |              | Bond Future | 9.60      | 94.9238                       | 94.2164   | 94.9238                         | 0.00          |
| 07/12/2015 | 2044 On 05-May-16      | 8.99   | Call         | Bond Future | 1531      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | 2044 On 05-May-16      | 9.01   | Call         | Bond Future | 1584      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | 2044 On 05-May-16      | 9.00   | Call         | Bond Future | 1557      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | 2044 On 05-May-16      | 9.01   | Put          | Bond Future | 7113      | 7                             | 7         | 7                               | 0.00          |
| 07/12/2015 | 2044 On 05-May-16      | 8.99   | Put          | Bond Future | 7258      | 7                             | 7         | 7                               | 0.00          |
| 07/12/2015 | 2044 On 05-May-16      | 9.00   | Put          | Bond Future | 7185      | 7                             | 7         | 7                               | 0.00          |
| 07/12/2015 | 2044 On 04-August-16   |        |              | Bond Future | 9.65      | 92.3000                       | 91.5788   | 92.3000                         | 0.00          |
| 07/12/2015 | 2044 On 04-August-16   | 9.51   | Call         | Bond Future | 4013      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2015 | 2044 On 04-August-16   | 9.50   | Call         | Bond Future | 3972      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2015 | 2044 On 04-August-16   | 9.49   | Call         | Bond Future | 3931      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2015 | 2044 On 04-August-16   | 9.50   | Put          | Bond Future | 5347      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2015 | 2044 On 04-August-16   | 9.49   | Put          | Bond Future | 5398      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2015 | 2044 On 04-August-16   | 9.51   | Put          | Bond Future | 5297      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2015 | 2046 On 04-February-16 |        |              | Bond Future | 132.02    | 132.0364                      | 132.0186  | 132.0364                        | 12,068.00     |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2015 | 2046 On 04-February-16 | 127.99 | Call         | Bond Future        | 4029      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2015 | 2046 On 04-February-16 | 128.00 | Call         | Bond Future        | 4019      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2015 | 2046 On 04-February-16 | 128.01 | Call         | Bond Future        | 4009      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2015 | 2046 On 04-February-16 | 127.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2046 On 04-February-16 | 128.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2046 On 04-February-16 | 128.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2046 On 05-May-16      |        |              | Bond Future        | 132.86    | 132.8776                      | 132.8566  | 132.8776                        | 0.00          |
| 07/12/2015 | 2046 On 05-May-16      | 130.00 | Call         | Bond Future        | 2857      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2015 | 2046 On 05-May-16      | 129.99 | Call         | Bond Future        | 2867      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2015 | 2046 On 05-May-16      | 130.01 | Call         | Bond Future        | 2847      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2015 | 2046 On 05-May-16      | 129.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2046 On 05-May-16      | 130.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2046 On 05-May-16      | 130.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2050 On 04-February-16 |        |              | Bond Future        | 139.19    | 139.2064                      | 139.1876  | 139.2064                        | 12,816.00     |
| 07/12/2015 | 2050 On 04-February-16 | 138.00 | Call         | Bond Future        | 1188      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | 2050 On 04-February-16 | 137.99 | Call         | Bond Future        | 1198      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | 2050 On 04-February-16 | 138.01 | Call         | Bond Future        | 1178      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | 2050 On 04-February-16 | 138.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2050 On 04-February-16 | 138.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2050 On 04-February-16 | 137.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2050 On 05-May-16      |        |              | Bond Future        | 141.58    | 141.5995                      | 141.5772  | 141.5995                        | 0.00          |
| 07/12/2015 | 2050 On 05-May-16      | 137.99 | Call         | Bond Future        | 3587      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2015 | 2050 On 05-May-16      | 138.01 | Call         | Bond Future        | 3567      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2015 | 2050 On 05-May-16      | 138.00 | Call         | Bond Future        | 3577      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2015 | 2050 On 05-May-16      | 138.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2050 On 05-May-16      | 137.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 2050 On 05-May-16      | 138.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2015 | AI03 On 09-March-16    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | AL37 On 04-February-16 |        |              | Index Future       | 468.96    | 470.2930                      | 468.9630  | 470.2930                        | 2.00          |
| 07/12/2015 | AL37 On 05-May-16      |        |              | Index Future       | 477.06    | 478.4250                      | 477.0560  | 478.4250                        | 0.00          |
| 07/12/2015 | AL7T On 04-February-16 |        |              | Index Future       | 545.01    | 547.8230                      | 545.0060  | 547.8230                        | 0.00          |
| 07/12/2015 | AL7T On 05-May-16      |        |              | Index Future       | 554.41    | 557.2960                      | 554.4110  | 557.2960                        | 0.00          |
| 07/12/2015 | ALBI On 04-February-16 |        |              | Index Future       | 495.81    | 498.5410                      | 495.8070  | 498.5410                        | 620.00        |
| 07/12/2015 | ALBI On 05-May-16      |        |              | Index Future       | 504.36    | 507.1610                      | 504.3640  | 507.1610                        | 0.00          |
| 07/12/2015 | ALBI On 04-August-16   |        |              | Index Future       | 513.61    | 516.4620                      | 513.6060  | 516.4620                        | 0.00          |
| 07/12/2015 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | C070 On 01-August-21   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | C118 On 20-April-18    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |



| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2015 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 07/12/2015 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2015 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2015 | EL28 On 04-February-16  |        |              | Bond Future        | 128.97    | 128.2333                      | 128.9672  | 128.2333                        | 0.00          |
| 07/12/2015 | EL28 On 04-February-16  | 128.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | EL28 On 04-February-16  | 129.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | EL28 On 04-February-16  | 129.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | EL28 On 04-February-16  | 129.00 | Put          | Bond Future        | 33        | 1                             | 0         | 1                               | 0.00          |
| 07/12/2015 | EL28 On 04-February-16  | 129.01 | Put          | Bond Future        | 43        | 1                             | 0         | 1                               | 0.00          |
| 07/12/2015 | EL28 On 04-February-16  | 128.99 | Put          | Bond Future        | 23        | 1                             | 0         | 1                               | 0.00          |
| 07/12/2015 | EL28 On 05-May-16       |        |              | Bond Future        | 129.61    | 128.8632                      | 129.6067  | 128.8632                        | 0.00          |
| 07/12/2015 | EL28 On 05-May-16       | 129.01 | Call         | Bond Future        | 597       | 0                             | 1         | 0                               | 0.00          |
| 07/12/2015 | EL28 On 05-May-16       | 129.00 | Call         | Bond Future        | 607       | 0                             | 1         | 0                               | 0.00          |
| 07/12/2015 | EL28 On 05-May-16       | 128.99 | Call         | Bond Future        | 617       | 0                             | 1         | 0                               | 0.00          |
| 07/12/2015 | EL28 On 05-May-16       | 129.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | EL28 On 05-May-16       | 129.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | EL28 On 05-May-16       | 128.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | ES33 On 04-February-16  |        |              | Bond Future        | 10.31     | 80.9465                       | 80.3743   | 80.9465                         | 8,710.00      |
| 07/12/2015 | ES33 On 04-February-16  | 9.99   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | ES33 On 04-February-16  | 10.01  | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | ES33 On 04-February-16  | 10.00  | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | ES33 On 04-February-16  | 9.99   | Put          | Bond Future        | 2199      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | ES33 On 04-February-16  | 10.01  | Put          | Bond Future        | 2061      | 1                             | 2         | 1                               | 0.00          |
| 07/12/2015 | ES33 On 04-February-16  | 10.00  | Put          | Bond Future        | 2130      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | ES33 On 05-May-16       |        |              | Bond Future        | 10.41     | 78.5568                       | 77.9725   | 78.5568                         | 0.00          |
| 07/12/2015 | ES33 On 05-May-16       | 9.99   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | ES33 On 05-May-16       | 10.01  | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | ES33 On 05-May-16       | 10.00  | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2015 | ES33 On 05-May-16      | 10.00  | Put          | Bond Future | 2750      | 2                             | 3         | 2                               | 0.00          |
| 07/12/2015 | ES33 On 05-May-16      | 10.01  | Put          | Bond Future | 2681      | 2                             | 3         | 2                               | 0.00          |
| 07/12/2015 | ES33 On 05-May-16      | 9.99   | Put          | Bond Future | 2818      | 2                             | 3         | 2                               | 0.00          |
| 07/12/2015 | ES33 On 04-August-16   |        |              | Bond Future | 10.50     | 80.0138                       | 79.4181   | 80.0138                         | 0.00          |
| 07/12/2015 | ES33 On 04-August-16   | 10.24  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | ES33 On 04-August-16   | 10.26  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | ES33 On 04-August-16   | 10.25  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | ES33 On 04-August-16   | 10.24  | Put          | Bond Future | 1677      | 1                             | 2         | 1                               | 0.00          |
| 07/12/2015 | ES33 On 04-August-16   | 10.26  | Put          | Bond Future | 1545      | 1                             | 2         | 1                               | 0.00          |
| 07/12/2015 | ES33 On 04-August-16   | 10.25  | Put          | Bond Future | 1611      | 1                             | 2         | 1                               | 0.00          |
| 07/12/2015 | ES42 On 04-February-16 |        |              | Bond Future | 10.39     | 86.0910                       | 85.5098   | 86.0910                         | 2,750.00      |
| 07/12/2015 | ES42 On 05-May-16      |        |              | Bond Future | 10.49     | 83.3177                       | 82.7242   | 83.3177                         | 4,500.00      |
| 07/12/2015 | GOVI On 04-February-16 |        |              | GOVI        | 493.85    | 496.3730                      | 493.8470  | 496.3730                        | 453.00        |
| 07/12/2015 | GOVI On 04-February-16 | 511.99 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | GOVI On 04-February-16 | 512.01 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | GOVI On 04-February-16 | 512.00 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | GOVI On 04-February-16 | 512.00 | Put          | GOVI        | 181530    | 16                            | 18        | 16                              | 0.00          |
| 07/12/2015 | GOVI On 04-February-16 | 512.01 | Put          | GOVI        | 181630    | 16                            | 18        | 16                              | 0.00          |
| 07/12/2015 | GOVI On 04-February-16 | 511.99 | Put          | GOVI        | 181430    | 16                            | 18        | 16                              | 0.00          |
| 07/12/2015 | GOVI On 05-May-16      |        |              | GOVI        | 502.37    | 504.9560                      | 502.3690  | 504.9560                        | 146.00        |
| 07/12/2015 | GOVI On 05-May-16      | 517.99 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | GOVI On 05-May-16      | 518.01 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | GOVI On 05-May-16      | 518.00 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | GOVI On 05-May-16      | 517.99 | Put          | GOVI        | 156210    | 13                            | 16        | 13                              | 0.00          |
| 07/12/2015 | GOVI On 05-May-16      | 518.00 | Put          | GOVI        | 156310    | 13                            | 16        | 13                              | 0.00          |
| 07/12/2015 | GOVI On 05-May-16      | 518.01 | Put          | GOVI        | 156410    | 13                            | 16        | 13                              | 0.00          |
| 07/12/2015 | GOVI On 04-August-16   |        |              | GOVI        | 511.58    | 514.2170                      | 511.5750  | 514.2170                        | 0.00          |
| 07/12/2015 | GOVI On 04-August-16   | 520.99 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | GOVI On 04-August-16   | 521.00 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | GOVI On 04-August-16   | 521.01 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | GOVI On 04-August-16   | 521.01 | Put          | GOVI        | 94350     | 7                             | 9         | 7                               | 0.00          |
| 07/12/2015 | GOVI On 04-August-16   | 520.99 | Put          | GOVI        | 94150     | 7                             | 9         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2015 | GOVI On 04-August-16    | 521.00 | Put          | GOVI                   | 94250     | 7                             | 9         | 7                               | 0.00          |
| 07/12/2015 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 07/12/2015 | IGOV On 04-February-16  |        |              | Index Future           | 238.93    | 239.0220                      | 238.9260  | 239.0220                        | 1,038.00      |
| 07/12/2015 | IGOV On 05-May-16       |        |              | Index Future           | 243.03    | 243.1310                      | 243.0270  | 243.1310                        | 21.00         |
| 07/12/2015 | IGOV On 04-August-16    |        |              | Index Future           | 247.52    | 247.6340                      | 247.5230  | 247.6340                        | 0.00          |
| 07/12/2015 | ILBI On 04-February-16  |        |              | Index Future           | 646.33    | 646.4210                      | 646.3330  | 646.4210                        | 157.00        |
| 07/12/2015 | ILBI On 05-May-16       |        |              | Index Future           | 657.39    | 657.4830                      | 657.3890  | 657.4830                        | 0.00          |
| 07/12/2015 | IS01 On 19-December-16  |        |              | Interest Rate Swap     | 99.96     | 99.9350                       | 99.9568   | 99.9350                         | 0.00          |
| 07/12/2015 | IS02 On 18-December-17  |        |              | Interest Rate Swap     | 100.26    | 100.1651                      | 100.2578  | 100.1651                        | 0.00          |
| 07/12/2015 | IS05 On 17-December-20  |        |              | Interest Rate Swap     | 100.41    | 100.0670                      | 100.4095  | 100.0670                        | 0.00          |
| 07/12/2015 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 102.49    | 101.9640                      | 102.4931  | 101.9640                        | 0.00          |
| 07/12/2015 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 07/12/2015 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 07/12/2015 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 07/12/2015 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 07/12/2015 | JBAF On 15-December-15  |        |              | Jibar Tradeable Future | 6.53      | 93.4700                       | 93.4700   | 93.4700                         | 0.00          |
| 07/12/2015 | JBAF On 20-January-16   |        |              | Jibar Tradeable Future | 6.64      | 93.3600                       | 93.3600   | 93.3600                         | 0.00          |
| 07/12/2015 | JBAF On 17-February-16  |        |              | Jibar Tradeable Future | 6.69      | 93.3100                       | 93.3100   | 93.3100                         | 2,000.00      |
| 07/12/2015 | JBAF On 16-March-16     |        |              | Jibar Tradeable Future | 6.78      | 93.2200                       | 93.2200   | 93.2200                         | 0.00          |
| 07/12/2015 | JBAF On 20-April-16     |        |              | Jibar Tradeable Future | 6.89      | 93.1100                       | 93.1100   | 93.1100                         | 0.00          |
| 07/12/2015 | JBAF On 18-May-16       |        |              | Jibar Tradeable Future | 6.99      | 93.0100                       | 93.0100   | 93.0100                         | 0.00          |
| 07/12/2015 | JBAF On 15-June-16      |        |              | Jibar Tradeable Future | 7.07      | 92.9300                       | 92.9300   | 92.9300                         | 0.00          |
| 07/12/2015 | JBAF On 21-September-16 |        |              | Jibar Tradeable Future | 7.32      | 92.6800                       | 92.6800   | 92.6800                         | 0.00          |
| 07/12/2015 | JBAF On 21-December-16  |        |              | Jibar Tradeable Future | 7.58      | 92.4200                       | 92.4200   | 92.4200                         | 0.00          |
| 07/12/2015 | JBAF On 15-March-17     |        |              | Jibar Tradeable Future | 7.71      | 92.2900                       | 92.2900   | 92.2900                         | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2015 | JBAF On 21-June-17      |        |              | Jibar Tradeable Future | 7.89      | 92.1100                       | 92.1100   | 92.1100                         | 0.00          |
| 07/12/2015 | JBAF On 20-September-17 |        |              | Jibar Tradeable Future | 8.00      | 91.9850                       | 92.0000   | 91.9850                         | 0.00          |
| 07/12/2015 | R023 On 04-February-16  |        |              | Bond Future            | 8.62      | 99.4184                       | 98.9515   | 99.4184                         | 15,427.00     |
| 07/12/2015 | R023 On 04-February-16  | 8.01   | Call         | Bond Future            | 192       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R023 On 04-February-16  | 7.99   | Call         | Bond Future            | 178       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R023 On 04-February-16  | 8.00   | Call         | Bond Future            | 185       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R023 On 04-February-16  | 7.99   | Put          | Bond Future            | 3413      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2015 | R023 On 04-February-16  | 8.00   | Put          | Bond Future            | 3367      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2015 | R023 On 04-February-16  | 8.01   | Put          | Bond Future            | 3321      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2015 | R023 On 05-May-16       |        |              | Bond Future            | 8.69      | 97.2101                       | 96.7325   | 97.2101                         | 0.00          |
| 07/12/2015 | R023 On 05-May-16       | 8.26   | Call         | Bond Future            | 907       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R023 On 05-May-16       | 8.25   | Call         | Bond Future            | 891       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R023 On 05-May-16       | 8.24   | Call         | Bond Future            | 875       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R023 On 05-May-16       | 8.25   | Put          | Bond Future            | 3083      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2015 | R023 On 05-May-16       | 8.26   | Put          | Bond Future            | 3049      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2015 | R023 On 05-May-16       | 8.24   | Put          | Bond Future            | 3118      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2015 | R023 On 04-August-16    |        |              | Bond Future            | 8.75      | 99.0125                       | 98.5254   | 99.0125                         | 0.00          |
| 07/12/2015 | R023 On 04-August-16    | 8.24   | Call         | Bond Future            | 1187      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R023 On 04-August-16    | 8.25   | Call         | Bond Future            | 1204      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R023 On 04-August-16    | 8.26   | Call         | Bond Future            | 1220      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R023 On 04-August-16    | 8.25   | Put          | Bond Future            | 3612      | 3                             | 4         | 3                               | 0.00          |
| 07/12/2015 | R023 On 04-August-16    | 8.24   | Put          | Bond Future            | 3645      | 3                             | 4         | 3                               | 0.00          |
| 07/12/2015 | R023 On 04-August-16    | 8.26   | Put          | Bond Future            | 3579      | 3                             | 4         | 3                               | 0.00          |
| 07/12/2015 | R186 On 04-February-16  |        |              | Bond Future            | 8.80      | 113.8320                      | 113.1851  | 113.8320                        | 63,420.00     |
| 07/12/2015 | R186 On 04-February-16  | 7.51   | Call         | Bond Future            | 14        | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R186 On 04-February-16  | 7.90   | Call         | Bond Future            | 95        | 0                             | 0         | 0                               | 680.00        |
| 07/12/2015 | R186 On 04-February-16  | 8.45   | Call         | Bond Future            | 714       | 1                             | 1         | 1                               | 350.00        |
| 07/12/2015 | R186 On 04-February-16  | 8.75   | Call         | Bond Future            | 1552      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | R186 On 04-February-16  | 7.50   | Call         | Bond Future            | 13        | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R186 On 04-February-16  | 9.20   | Call         | Bond Future            | 3597      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2015 | R186 On 04-February-16  | 7.49   | Call         | Bond Future            | 12        | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R186 On 04-February-16  | 8.83   | Call         | Bond Future            | 1850      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2015 | R186 On 04-February-16 | 8.70   | Call         | Bond Future | 1382      | 2                             | 1         | 2                               | 0.00          |
| 07/12/2015 | R186 On 04-February-16 | 8.80   | Call         | Bond Future | 1735      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | R186 On 04-February-16 | 8.65   | Call         | Bond Future | 1225      | 2                             | 1         | 2                               | 0.00          |
| 07/12/2015 | R186 On 04-February-16 | 8.85   | Call         | Bond Future | 1929      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | R186 On 04-February-16 | 8.02   | Call         | Bond Future | 159       | 0                             | 0         | 0                               | 700.00        |
| 07/12/2015 | R186 On 04-February-16 | 8.40   | Call         | Bond Future | 615       | 1                             | 1         | 1                               | 680.00        |
| 07/12/2015 | R186 On 04-February-16 | 7.90   | Put          | Bond Future | 7051      | 6                             | 7         | 6                               | 0.00          |
| 07/12/2015 | R186 On 04-February-16 | 8.45   | Put          | Bond Future | 3330      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2015 | R186 On 04-February-16 | 9.20   | Put          | Bond Future | 635       | 1                             | 1         | 1                               | 700.00        |
| 07/12/2015 | R186 On 04-February-16 | 8.75   | Put          | Bond Future | 1891      | 2                             | 2         | 2                               | 11,695.00     |
| 07/12/2015 | R186 On 04-February-16 | 7.51   | Put          | Bond Future | 10184     | 10                            | 10        | 10                              | 0.00          |
| 07/12/2015 | R186 On 04-February-16 | 7.49   | Put          | Bond Future | 10351     | 10                            | 10        | 10                              | 0.00          |
| 07/12/2015 | R186 On 04-February-16 | 8.85   | Put          | Bond Future | 1523      | 1                             | 2         | 1                               | 0.00          |
| 07/12/2015 | R186 On 04-February-16 | 7.50   | Put          | Bond Future | 10267     | 10                            | 10        | 10                              | 0.00          |
| 07/12/2015 | R186 On 04-February-16 | 8.65   | Put          | Bond Future | 2316      | 2                             | 2         | 2                               | 340.00        |
| 07/12/2015 | R186 On 04-February-16 | 8.70   | Put          | Bond Future | 2096      | 2                             | 2         | 2                               | 5,000.00      |
| 07/12/2015 | R186 On 04-February-16 | 8.80   | Put          | Bond Future | 1700      | 1                             | 2         | 1                               | 5,000.00      |
| 07/12/2015 | R186 On 04-February-16 | 8.40   | Put          | Bond Future | 3617      | 3                             | 4         | 3                               | 0.00          |
| 07/12/2015 | R186 On 04-February-16 | 8.83   | Put          | Bond Future | 1592      | 1                             | 2         | 1                               | 33.00         |
| 07/12/2015 | R186 On 04-February-16 | 8.02   | Put          | Bond Future | 6150      | 6                             | 6         | 6                               | 0.00          |
| 07/12/2015 | R186 On 05-May-16      |        |              | Bond Future | 8.86      | 115.8005                      | 115.1393  | 115.8005                        | 0.00          |
| 07/12/2015 | R186 On 05-May-16      | 8.34   | Call         | Bond Future | 1192      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R186 On 05-May-16      | 8.33   | Call         | Bond Future | 1171      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R186 On 05-May-16      | 8.35   | Call         | Bond Future | 1214      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R186 On 05-May-16      | 8.75   | Call         | Bond Future | 2319      | 3                             | 2         | 3                               | 0.00          |
| 07/12/2015 | R186 On 05-May-16      | 8.85   | Call         | Bond Future | 2670      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2015 | R186 On 05-May-16      | 7.56   | Call         | Bond Future | 209       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R186 On 05-May-16      | 8.33   | Put          | Bond Future | 5154      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2015 | R186 On 05-May-16      | 8.35   | Put          | Bond Future | 5044      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2015 | R186 On 05-May-16      | 7.56   | Put          | Bond Future | 10296     | 10                            | 10        | 10                              | 0.00          |
| 07/12/2015 | R186 On 05-May-16      | 8.34   | Put          | Bond Future | 5099      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2015 | R186 On 05-May-16      | 8.75   | Put          | Bond Future | 3146      | 3                             | 3         | 3                               | 1,900.00      |
| 07/12/2015 | R186 On 05-May-16      | 8.85   | Put          | Bond Future | 2764      | 2                             | 3         | 2                               | 5,350.00      |
| 07/12/2015 | R186 On 04-August-16   |        |              | Bond Future | 8.92      | 112.6452                      | 111.9709  | 112.6452                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2015 | R186 On 04-August-16   | 8.49   | Call         | Bond Future | 2065      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | R186 On 04-August-16   | 8.51   | Call         | Bond Future | 2119      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | R186 On 04-August-16   | 8.50   | Call         | Bond Future | 2092      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | R186 On 04-August-16   | 8.49   | Put          | Bond Future | 5181      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2015 | R186 On 04-August-16   | 8.50   | Put          | Bond Future | 5133      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2015 | R186 On 04-August-16   | 8.51   | Put          | Bond Future | 5086      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2015 | R197 On 04-February-16 |        |              | Bond Future | 293.50    | 293.5407                      | 293.4999  | 293.5407                        | 714.00        |
| 07/12/2015 | R197 On 04-February-16 | 296.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R197 On 04-February-16 | 297.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R197 On 04-February-16 | 297.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R197 On 04-February-16 | 297.00 | Put          | Bond Future | 3500      | 3                             | 4         | 3                               | 0.00          |
| 07/12/2015 | R197 On 04-February-16 | 297.01 | Put          | Bond Future | 3510      | 3                             | 4         | 3                               | 0.00          |
| 07/12/2015 | R197 On 04-February-16 | 296.99 | Put          | Bond Future | 3490      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2015 | R197 On 05-May-16      |        |              | Bond Future | 298.54    | 298.5872                      | 298.5388  | 298.5872                        | 0.00          |
| 07/12/2015 | R197 On 05-May-16      | 300.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R197 On 05-May-16      | 300.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R197 On 05-May-16      | 299.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R197 On 05-May-16      | 300.01 | Put          | Bond Future | 1471      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R197 On 05-May-16      | 300.00 | Put          | Bond Future | 1461      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R197 On 05-May-16      | 299.99 | Put          | Bond Future | 1451      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R202 On 04-February-16 |        |              | Bond Future | 243.58    | 243.6120                      | 243.5787  | 243.6120                        | 42,795.00     |
| 07/12/2015 | R202 On 04-February-16 | 239.99 | Call         | Bond Future | 3589      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2015 | R202 On 04-February-16 | 240.01 | Call         | Bond Future | 3569      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2015 | R202 On 04-February-16 | 240.00 | Call         | Bond Future | 3579      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2015 | R202 On 04-February-16 | 239.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R202 On 04-February-16 | 240.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R202 On 04-February-16 | 240.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R202 On 05-May-16      |        |              | Bond Future | 247.76    | 247.8003                      | 247.7606  | 247.8003                        | 0.00          |
| 07/12/2015 | R202 On 05-May-16      | 246.99 | Call         | Bond Future | 771       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R202 On 05-May-16      | 247.00 | Call         | Bond Future | 761       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R202 On 05-May-16      | 247.01 | Call         | Bond Future | 751       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R202 On 05-May-16      | 247.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2015 | R202 On 05-May-16      | 247.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R202 On 05-May-16      | 246.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R203 On 04-February-16 |        |              | Bond Future | 7.60      | 104.4257                      | 104.2781  | 104.4257                        | 16,624.00     |
| 07/12/2015 | R203 On 04-February-16 | 7.26   | Call         | Bond Future | 94        | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R203 On 04-February-16 | 7.24   | Call         | Bond Future | 87        | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R203 On 04-February-16 | 7.25   | Call         | Bond Future | 90        | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R203 On 04-February-16 | 7.24   | Put          | Bond Future | 626       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R203 On 04-February-16 | 7.25   | Put          | Bond Future | 614       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R203 On 04-February-16 | 7.26   | Put          | Bond Future | 603       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R203 On 05-May-16      |        |              | Bond Future | 7.72      | 102.0631                      | 101.9101  | 102.0631                        | 0.00          |
| 07/12/2015 | R203 On 05-May-16      | 7.24   | Call         | Bond Future | 151       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R203 On 05-May-16      | 7.26   | Call         | Bond Future | 158       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R203 On 05-May-16      | 7.25   | Call         | Bond Future | 154       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R203 On 05-May-16      | 7.26   | Put          | Bond Future | 737       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R203 On 05-May-16      | 7.24   | Put          | Bond Future | 756       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R203 On 05-May-16      | 7.25   | Put          | Bond Future | 746       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R203 On 04-August-16   |        |              | Bond Future | 7.77      | 103.9557                      | 103.7992  | 103.9557                        | 0.00          |
| 07/12/2015 | R203 On 04-August-16   | 7.24   | Call         | Bond Future | 178       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R203 On 04-August-16   | 7.26   | Call         | Bond Future | 184       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R203 On 04-August-16   | 7.25   | Call         | Bond Future | 181       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R203 On 04-August-16   | 7.25   | Put          | Bond Future | 725       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R203 On 04-August-16   | 7.26   | Put          | Bond Future | 718       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R203 On 04-August-16   | 7.24   | Put          | Bond Future | 733       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R204 On 04-February-16 |        |              | Bond Future | 7.95      | 101.4383                      | 101.2123  | 101.4383                        | 38,583.00     |
| 07/12/2015 | R204 On 04-February-16 | 7.51   | Call         | Bond Future | 130       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R204 On 04-February-16 | 7.50   | Call         | Bond Future | 125       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R204 On 04-February-16 | 7.49   | Call         | Bond Future | 120       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R204 On 04-February-16 | 7.50   | Put          | Bond Future | 1258      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R204 On 04-February-16 | 7.51   | Put          | Bond Future | 1237      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R204 On 04-February-16 | 7.49   | Put          | Bond Future | 1279      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R204 On 05-May-16      |        |              | Bond Future | 8.05      | 103.1925                      | 102.9598  | 103.1925                        | 0.00          |
| 07/12/2015 | R204 On 05-May-16      | 7.76   | Call         | Bond Future | 459       | 1                             | 0         | 1                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2015 | R204 On 05-May-16      | 7.75   | Call         | Bond Future | 450       | 1                             | 0         | 1                               | 0.00          |
| 07/12/2015 | R204 On 05-May-16      | 7.74   | Call         | Bond Future | 442       | 1                             | 0         | 1                               | 0.00          |
| 07/12/2015 | R204 On 05-May-16      | 7.75   | Put          | Bond Future | 1140      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R204 On 05-May-16      | 7.74   | Put          | Bond Future | 1155      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R204 On 05-May-16      | 7.76   | Put          | Bond Future | 1126      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R204 On 04-August-16   |        |              | Bond Future | 8.12      | 101.0657                      | 100.8280  | 101.0657                        | 0.00          |
| 07/12/2015 | R204 On 04-August-16   | 7.74   | Call         | Bond Future | 520       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R204 On 04-August-16   | 7.75   | Call         | Bond Future | 528       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R204 On 04-August-16   | 7.76   | Call         | Bond Future | 536       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R204 On 04-August-16   | 7.75   | Put          | Bond Future | 1309      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R204 On 04-August-16   | 7.76   | Put          | Bond Future | 1295      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R204 On 04-August-16   | 7.74   | Put          | Bond Future | 1322      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R207 On 04-February-16 |        |              | Bond Future | 8.21      | 97.6022                       | 97.3157   | 97.6022                         | 48,100.00     |
| 07/12/2015 | R207 On 04-February-16 | 7.27   | Call         | Bond Future | 20        | 0                             | 0         | 0                               | 43.00         |
| 07/12/2015 | R207 On 04-February-16 | 7.50   | Call         | Bond Future | 61        | 0                             | 0         | 0                               | 19.00         |
| 07/12/2015 | R207 On 04-February-16 | 7.51   | Call         | Bond Future | 64        | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R207 On 04-February-16 | 7.49   | Call         | Bond Future | 59        | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R207 On 04-February-16 | 7.50   | Put          | Bond Future | 2398      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | R207 On 04-February-16 | 7.51   | Put          | Bond Future | 2368      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | R207 On 04-February-16 | 7.27   | Put          | Bond Future | 3127      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2015 | R207 On 04-February-16 | 7.49   | Put          | Bond Future | 2429      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | R207 On 05-May-16      |        |              | Bond Future | 8.31      | 99.2903                       | 98.9963   | 99.2903                         | 0.00          |
| 07/12/2015 | R207 On 05-May-16      | 7.86   | Call         | Bond Future | 488       | 1                             | 0         | 1                               | 0.00          |
| 07/12/2015 | R207 On 05-May-16      | 7.84   | Call         | Bond Future | 470       | 1                             | 0         | 1                               | 0.00          |
| 07/12/2015 | R207 On 05-May-16      | 7.85   | Call         | Bond Future | 479       | 1                             | 0         | 1                               | 0.00          |
| 07/12/2015 | R207 On 05-May-16      | 7.56   | Call         | Bond Future | 257       | 0                             | 0         | 0                               | 43.00         |
| 07/12/2015 | R207 On 05-May-16      | 7.85   | Put          | Bond Future | 1890      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | R207 On 05-May-16      | 7.86   | Put          | Bond Future | 1869      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | R207 On 05-May-16      | 7.56   | Put          | Bond Future | 2575      | 2                             | 3         | 2                               | 0.00          |
| 07/12/2015 | R207 On 05-May-16      | 7.84   | Put          | Bond Future | 1912      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | R207 On 04-August-16   |        |              | Bond Future | 8.38      | 97.4872                       | 97.1870   | 97.4872                         | 0.00          |
| 07/12/2015 | R207 On 04-August-16   | 8.01   | Call         | Bond Future | 766       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R207 On 04-August-16   | 7.99   | Call         | Bond Future | 744       | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2015 | R207 On 04-August-16   | 8.00   | Call         | Bond Future | 755       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R207 On 04-August-16   | 7.99   | Put          | Bond Future | 1879      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | R207 On 04-August-16   | 8.00   | Put          | Bond Future | 1860      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | R207 On 04-August-16   | 8.01   | Put          | Bond Future | 1842      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | R208 On 04-February-16 |        |              | Bond Future | 8.37      | 96.1190                       | 95.7734   | 96.1190                         | 40,686.00     |
| 07/12/2015 | R208 On 04-February-16 | 7.75   | Call         | Bond Future | 127       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R208 On 04-February-16 | 7.74   | Call         | Bond Future | 122       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R208 On 04-February-16 | 7.76   | Call         | Bond Future | 132       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R208 On 04-February-16 | 7.74   | Put          | Bond Future | 2637      | 2                             | 3         | 2                               | 0.00          |
| 07/12/2015 | R208 On 04-February-16 | 7.76   | Put          | Bond Future | 2565      | 2                             | 3         | 2                               | 0.00          |
| 07/12/2015 | R208 On 04-February-16 | 7.75   | Put          | Bond Future | 2601      | 2                             | 3         | 2                               | 0.00          |
| 07/12/2015 | R208 On 05-May-16      |        |              | Bond Future | 8.45      | 94.3807                       | 94.0265   | 94.3807                         | 0.00          |
| 07/12/2015 | R208 On 05-May-16      | 7.99   | Call         | Bond Future | 614       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R208 On 05-May-16      | 8.01   | Call         | Bond Future | 637       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R208 On 05-May-16      | 8.00   | Call         | Bond Future | 626       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R208 On 05-May-16      | 8.00   | Put          | Bond Future | 2347      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | R208 On 05-May-16      | 8.01   | Put          | Bond Future | 2320      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | R208 On 05-May-16      | 7.99   | Put          | Bond Future | 2374      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | R208 On 04-August-16   |        |              | Bond Future | 8.52      | 96.1309                       | 95.7695   | 96.1309                         | 0.00          |
| 07/12/2015 | R208 On 04-August-16   | 7.99   | Call         | Bond Future | 818       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R208 On 04-August-16   | 8.00   | Call         | Bond Future | 830       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R208 On 04-August-16   | 8.01   | Call         | Bond Future | 842       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R208 On 04-August-16   | 7.99   | Put          | Bond Future | 2740      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2015 | R208 On 04-August-16   | 8.00   | Put          | Bond Future | 2715      | 2                             | 3         | 2                               | 0.00          |
| 07/12/2015 | R208 On 04-August-16   | 8.01   | Put          | Bond Future | 2690      | 2                             | 3         | 2                               | 0.00          |
| 07/12/2015 | R209 On 04-February-16 |        |              | Bond Future | 9.37      | 74.8174                       | 74.2110   | 74.8174                         | 43,849.00     |
| 07/12/2015 | R209 On 04-February-16 | 8.74   | Call         | Bond Future | 329       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R209 On 04-February-16 | 8.75   | Call         | Bond Future | 340       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R209 On 04-February-16 | 8.76   | Call         | Bond Future | 352       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R209 On 04-February-16 | 9.52   | Call         | Bond Future | 2307      | 3                             | 2         | 3                               | 0.00          |
| 07/12/2015 | R209 On 04-February-16 | 8.76   | Put          | Bond Future | 4825      | 4                             | 5         | 4                               | 0.00          |
| 07/12/2015 | R209 On 04-February-16 | 8.74   | Put          | Bond Future | 4956      | 4                             | 5         | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2015 | R209 On 04-February-16 | 9.52   | Put          | Bond Future | 1265      | 1                             | 1         | 1                               | 2,200.00      |
| 07/12/2015 | R209 On 04-February-16 | 8.75   | Put          | Bond Future | 4890      | 4                             | 5         | 4                               | 0.00          |
| 07/12/2015 | R209 On 05-May-16      |        |              | Bond Future | 9.43      | 72.9627                       | 72.3438   | 72.9627                         | 0.00          |
| 07/12/2015 | R209 On 05-May-16      | 9.00   | Call         | Bond Future | 1510      | 2                             | 2         | 2                               | 6,700.00      |
| 07/12/2015 | R209 On 05-May-16      | 9.01   | Call         | Bond Future | 1534      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | R209 On 05-May-16      | 8.25   | Call         | Bond Future | 345       | 0                             | 0         | 0                               | 6,700.00      |
| 07/12/2015 | R209 On 05-May-16      | 8.99   | Call         | Bond Future | 1486      | 2                             | 1         | 2                               | 0.00          |
| 07/12/2015 | R209 On 05-May-16      | 9.00   | Put          | Bond Future | 4586      | 4                             | 5         | 4                               | 0.00          |
| 07/12/2015 | R209 On 05-May-16      | 9.01   | Put          | Bond Future | 4537      | 4                             | 5         | 4                               | 0.00          |
| 07/12/2015 | R209 On 05-May-16      | 8.99   | Put          | Bond Future | 4636      | 4                             | 5         | 4                               | 0.00          |
| 07/12/2015 | R209 On 05-May-16      | 8.25   | Put          | Bond Future | 9286      | 9                             | 9         | 9                               | 0.00          |
| 07/12/2015 | R209 On 04-August-16   |        |              | Bond Future | 9.48      | 74.3159                       | 73.6851   | 74.3159                         | 0.00          |
| 07/12/2015 | R209 On 04-August-16   | 9.24   | Call         | Bond Future | 2738      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2015 | R209 On 04-August-16   | 9.26   | Call         | Bond Future | 2798      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2015 | R209 On 04-August-16   | 9.25   | Call         | Bond Future | 2768      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2015 | R209 On 04-August-16   | 9.24   | Put          | Bond Future | 4423      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2015 | R209 On 04-August-16   | 9.26   | Put          | Bond Future | 4341      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2015 | R209 On 04-August-16   | 9.25   | Put          | Bond Future | 4382      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2015 | R210 On 04-February-16 |        |              | Bond Future | 184.50    | 184.5294                      | 184.5037  | 184.5294                        | 3,896.00      |
| 07/12/2015 | R210 On 04-February-16 | 184.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R210 On 04-February-16 | 185.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R210 On 04-February-16 | 185.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R210 On 04-February-16 | 185.00 | Put          | Bond Future | 496       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R210 On 04-February-16 | 185.01 | Put          | Bond Future | 506       | 0                             | 1         | 0                               | 0.00          |
| 07/12/2015 | R210 On 04-February-16 | 184.99 | Put          | Bond Future | 486       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R210 On 05-May-16      |        |              | Bond Future | 185.51    | 185.5361                      | 185.5055  | 185.5361                        | 0.00          |
| 07/12/2015 | R210 On 05-May-16      | 184.99 | Call         | Bond Future | 516       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R210 On 05-May-16      | 185.00 | Call         | Bond Future | 506       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R210 On 05-May-16      | 185.01 | Call         | Bond Future | 496       | 1                             | 0         | 1                               | 0.00          |
| 07/12/2015 | R210 On 05-May-16      | 184.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R210 On 05-May-16      | 185.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R210 On 05-May-16      | 185.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2015 | R211 On 04-February-16 |        |              | Bond Future | 135.41    | 135.4330                      | 135.4139  | 135.4330                        | 1,010.00      |
| 07/12/2015 | R211 On 04-February-16 | 138.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R211 On 04-February-16 | 139.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R211 On 04-February-16 | 139.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R211 On 04-February-16 | 139.00 | Put          | Bond Future | 3586      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2015 | R211 On 04-February-16 | 139.01 | Put          | Bond Future | 3596      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2015 | R211 On 04-February-16 | 138.99 | Put          | Bond Future | 3576      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2015 | R211 On 05-May-16      |        |              | Bond Future | 137.74    | 137.7616                      | 137.7389  | 137.7616                        | 0.00          |
| 07/12/2015 | R211 On 05-May-16      | 138.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R211 On 05-May-16      | 139.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R211 On 05-May-16      | 139.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R211 On 05-May-16      | 138.99 | Put          | Bond Future | 1251      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R211 On 05-May-16      | 139.00 | Put          | Bond Future | 1261      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R211 On 05-May-16      | 139.01 | Put          | Bond Future | 1271      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R212 On 04-February-16 |        |              | Bond Future | 142.06    | 142.0789                      | 142.0589  | 142.0789                        | 1,569.00      |
| 07/12/2015 | R212 On 04-February-16 | 146.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R212 On 04-February-16 | 145.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R212 On 04-February-16 | 146.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R212 On 04-February-16 | 146.00 | Put          | Bond Future | 3941      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2015 | R212 On 04-February-16 | 145.99 | Put          | Bond Future | 3931      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2015 | R212 On 04-February-16 | 146.01 | Put          | Bond Future | 3951      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2015 | R212 On 05-May-16      |        |              | Bond Future | 144.50    | 144.5217                      | 144.4980  | 144.5217                        | 0.00          |
| 07/12/2015 | R212 On 05-May-16      | 145.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R212 On 05-May-16      | 145.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R212 On 05-May-16      | 144.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R212 On 05-May-16      | 145.00 | Put          | Bond Future | 502       | 0                             | 1         | 0                               | 0.00          |
| 07/12/2015 | R212 On 05-May-16      | 144.99 | Put          | Bond Future | 492       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R212 On 05-May-16      | 145.01 | Put          | Bond Future | 512       | 0                             | 1         | 0                               | 0.00          |
| 07/12/2015 | R213 On 04-February-16 |        |              | Bond Future | 9.27      | 85.5268                       | 84.9239   | 85.5268                         | 41,590.00     |
| 07/12/2015 | R213 On 04-February-16 | 8.75   | Call         | Bond Future | 453       | 1                             | 0         | 1                               | 0.00          |
| 07/12/2015 | R213 On 04-February-16 | 8.76   | Call         | Bond Future | 468       | 1                             | 0         | 1                               | 0.00          |
| 07/12/2015 | R213 On 04-February-16 | 8.74   | Call         | Bond Future | 439       | 1                             | 0         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2015 | R213 On 04-February-16 | 8.75   | Put          | Bond Future | 4165      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2015 | R213 On 04-February-16 | 8.76   | Put          | Bond Future | 4105      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2015 | R213 On 04-February-16 | 8.74   | Put          | Bond Future | 4226      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2015 | R213 On 05-May-16      |        |              | Bond Future | 9.33      | 83.4584                       | 82.8428   | 83.4584                         | 0.00          |
| 07/12/2015 | R213 On 05-May-16      | 8.74   | Call         | Bond Future | 1112      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R213 On 05-May-16      | 8.75   | Call         | Bond Future | 1132      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R213 On 05-May-16      | 8.76   | Call         | Bond Future | 1152      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R213 On 05-May-16      | 8.75   | Put          | Bond Future | 5262      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2015 | R213 On 05-May-16      | 8.74   | Put          | Bond Future | 5316      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2015 | R213 On 05-May-16      | 8.76   | Put          | Bond Future | 5208      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2015 | R213 On 04-August-16   |        |              | Bond Future | 9.38      | 85.0059                       | 84.3783   | 85.0059                         | 0.00          |
| 07/12/2015 | R213 On 04-August-16   | 8.99   | Call         | Bond Future | 2227      | 3                             | 2         | 3                               | 0.00          |
| 07/12/2015 | R213 On 04-August-16   | 9.01   | Call         | Bond Future | 2280      | 3                             | 2         | 3                               | 0.00          |
| 07/12/2015 | R213 On 04-August-16   | 9.00   | Call         | Bond Future | 2253      | 3                             | 2         | 3                               | 0.00          |
| 07/12/2015 | R213 On 04-August-16   | 8.99   | Put          | Bond Future | 4962      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2015 | R213 On 04-August-16   | 9.01   | Put          | Bond Future | 4873      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2015 | R213 On 04-August-16   | 9.00   | Put          | Bond Future | 4917      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2015 | R214 On 04-February-16 |        |              | Bond Future | 9.44      | 75.4348                       | 74.8768   | 75.4348                         | 30,261.00     |
| 07/12/2015 | R214 On 04-February-16 | 9.45   | Call         | Bond Future | 1889      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | R214 On 04-February-16 | 8.00   | Call         | Bond Future | 9         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R214 On 04-February-16 | 8.01   | Call         | Bond Future | 10        | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R214 On 04-February-16 | 7.99   | Call         | Bond Future | 9         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2015 | R214 On 04-February-16 | 9.35   | Call         | Bond Future | 1538      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | R214 On 04-February-16 | 9.45   | Put          | Bond Future | 1785      | 2                             | 2         | 2                               | 25.00         |
| 07/12/2015 | R214 On 04-February-16 | 8.00   | Put          | Bond Future | 11913     | 11                            | 12        | 11                              | 0.00          |
| 07/12/2015 | R214 On 04-February-16 | 8.01   | Put          | Bond Future | 11820     | 11                            | 12        | 11                              | 0.00          |
| 07/12/2015 | R214 On 04-February-16 | 9.35   | Put          | Bond Future | 2171      | 2                             | 2         | 2                               | 25.00         |
| 07/12/2015 | R214 On 04-February-16 | 7.99   | Put          | Bond Future | 12006     | 11                            | 12        | 11                              | 0.00          |
| 07/12/2015 | R214 On 05-May-16      |        |              | Bond Future | 9.49      | 73.4452                       | 72.8756   | 73.4452                         | 4,680.00      |
| 07/12/2015 | R214 On 05-May-16      | 8.99   | Call         | Bond Future | 1429      | 2                             | 1         | 2                               | 0.00          |
| 07/12/2015 | R214 On 05-May-16      | 9.01   | Call         | Bond Future | 1476      | 2                             | 1         | 2                               | 0.00          |
| 07/12/2015 | R214 On 05-May-16      | 9.00   | Call         | Bond Future | 1452      | 2                             | 1         | 2                               | 0.00          |
| 07/12/2015 | R214 On 05-May-16      | 9.30   | Call         | Bond Future | 2277      | 0                             | 2         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2015 | R214 On 05-May-16      | 9.01   | Put          | Bond Future | 5121      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2015 | R214 On 05-May-16      | 9.00   | Put          | Bond Future | 5175      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2015 | R214 On 05-May-16      | 8.99   | Put          | Bond Future | 5231      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2015 | R214 On 05-May-16      | 9.30   | Put          | Bond Future | 3699      | 0                             | 4         | 0                               | 0.00          |
| 07/12/2015 | R214 On 04-August-16   |        |              | Bond Future | 9.54      | 74.8070                       | 74.2264   | 74.8070                         | 0.00          |
| 07/12/2015 | R214 On 04-August-16   | 9.30   | Call         | Bond Future | 2906      | 0                             | 3         | 0                               | 1,300.00      |
| 07/12/2015 | R214 On 04-August-16   | 9.24   | Call         | Bond Future | 2720      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2015 | R214 On 04-August-16   | 9.26   | Call         | Bond Future | 2781      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2015 | R214 On 04-August-16   | 9.25   | Call         | Bond Future | 2750      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2015 | R214 On 04-August-16   | 8.55   | Call         | Bond Future | 1099      | 0                             | 1         | 0                               | 1,300.00      |
| 07/12/2015 | R214 On 04-August-16   | 9.30   | Put          | Bond Future | 4675      | 0                             | 5         | 0                               | 0.00          |
| 07/12/2015 | R214 On 04-August-16   | 9.26   | Put          | Bond Future | 4850      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2015 | R214 On 04-August-16   | 9.24   | Put          | Bond Future | 4940      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2015 | R214 On 04-August-16   | 9.25   | Put          | Bond Future | 4895      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2015 | R214 On 04-August-16   | 8.55   | Put          | Bond Future | 8838      | 0                             | 9         | 0                               | 0.00          |
| 07/12/2015 | R248 On 04-February-16 |        |              | Bond Future | 9.51      | 97.0073                       | 96.2971   | 97.0073                         | 57,883.00     |
| 07/12/2015 | R248 On 04-February-16 | 8.99   | Call         | Bond Future | 639       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R248 On 04-February-16 | 9.45   | Call         | Bond Future | 2065      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | R248 On 04-February-16 | 9.55   | Call         | Bond Future | 2521      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2015 | R248 On 04-February-16 | 9.01   | Call         | Bond Future | 679       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R248 On 04-February-16 | 9.00   | Call         | Bond Future | 659       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2015 | R248 On 04-February-16 | 9.45   | Put          | Bond Future | 2650      | 2                             | 3         | 2                               | 75.00         |
| 07/12/2015 | R248 On 04-February-16 | 9.00   | Put          | Bond Future | 5656      | 5                             | 6         | 5                               | 0.00          |
| 07/12/2015 | R248 On 04-February-16 | 9.01   | Put          | Bond Future | 5574      | 5                             | 6         | 5                               | 0.00          |
| 07/12/2015 | R248 On 04-February-16 | 8.99   | Put          | Bond Future | 5739      | 5                             | 6         | 5                               | 0.00          |
| 07/12/2015 | R248 On 04-February-16 | 9.55   | Put          | Bond Future | 2174      | 2                             | 2         | 2                               | 75.00         |
| 07/12/2015 | R248 On 05-May-16      |        |              | Bond Future | 9.57      | 94.2506                       | 93.5256   | 94.2506                         | 0.00          |
| 07/12/2015 | R248 On 05-May-16      | 8.99   | Call         | Bond Future | 1628      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | R248 On 05-May-16      | 9.00   | Call         | Bond Future | 1656      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | R248 On 05-May-16      | 9.01   | Call         | Bond Future | 1684      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2015 | R248 On 05-May-16      | 9.00   | Put          | Bond Future | 7201      | 7                             | 7         | 7                               | 0.00          |
| 07/12/2015 | R248 On 05-May-16      | 8.99   | Put          | Bond Future | 7275      | 7                             | 7         | 7                               | 0.00          |
| 07/12/2015 | R248 On 05-May-16      | 9.01   | Put          | Bond Future | 7127      | 7                             | 7         | 7                               | 0.00          |

| Date       | Contract Details     | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2015 | R248 On 04-August-16 |        |              | Bond Future | 9.62      | 95.9984                       | 95.2592   | 95.9984                         | 0.00          |
| 07/12/2015 | R248 On 04-August-16 | 9.25   | Call         | Bond Future | 3209      | 4                             | 3         | 4                               | 0.00          |
| 07/12/2015 | R248 On 04-August-16 | 9.24   | Call         | Bond Future | 3172      | 4                             | 3         | 4                               | 0.00          |
| 07/12/2015 | R248 On 04-August-16 | 9.26   | Call         | Bond Future | 3245      | 4                             | 3         | 4                               | 0.00          |
| 07/12/2015 | R248 On 04-August-16 | 9.26   | Put          | Bond Future | 6663      | 6                             | 7         | 6                               | 0.00          |
| 07/12/2015 | R248 On 04-August-16 | 9.25   | Put          | Bond Future | 6724      | 6                             | 7         | 6                               | 0.00          |
| 07/12/2015 | R248 On 04-August-16 | 9.24   | Put          | Bond Future | 6785      | 6                             | 7         | 6                               | 0.00          |