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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 18/02/2016 TO: 18/02/2016

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2016 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2016 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | 2025 On 05-May-16      |        |              | Bond Future        | 123.25    | 123.2661                      | 123.2509  | 123.2661                        | 4,571.00      |
| 18/02/2016 | 2025 On 05-May-16      | 126.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | 2025 On 05-May-16      | 126.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | 2025 On 05-May-16      | 125.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | 2025 On 05-May-16      | 126.00 | Put          | Bond Future        | 2749      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | 2025 On 05-May-16      | 125.99 | Put          | Bond Future        | 2739      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | 2025 On 05-May-16      | 126.01 | Put          | Bond Future        | 2759      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | 2025 On 04-August-16   |        |              | Bond Future        | 124.38    | 124.4006                      | 124.3837  | 124.4006                        | 0.00          |
| 18/02/2016 | 2025 On 04-August-16   | 123.85 | Call         | Bond Future        | 534       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | 2025 On 04-August-16   | 123.86 | Call         | Bond Future        | 524       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | 2025 On 04-August-16   | 123.87 | Call         | Bond Future        | 514       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | 2025 On 04-August-16   | 123.86 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | 2025 On 04-August-16   | 123.87 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | 2025 On 04-August-16   | 123.85 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | 2030 On 05-May-16      |        |              | Bond Future        | 9.52      | 90.1621                       | 90.6293   | 90.1621                         | 17,216.00     |
| 18/02/2016 | 2030 On 05-May-16      | 8.99   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | 2030 On 05-May-16      | 9.00   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | 2030 On 05-May-16      | 9.01   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | 2030 On 05-May-16      | 9.00   | Put          | Bond Future        | 3755      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2016 | 2030 On 05-May-16      | 8.99   | Put          | Bond Future        | 3828      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2016 | 2030 On 05-May-16      | 9.01   | Put          | Bond Future        | 3681      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2016 | 2030 On 04-August-16   |        |              | Bond Future        | 9.58      | 87.8915                       | 88.3668   | 87.8915                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2016 | 2030 On 04-August-16   | 10.17  | Call         | Bond Future | 3885      | 3                             | 4         | 3                               | 0.00          |
| 18/02/2016 | 2030 On 04-August-16   | 10.17  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | 2032 On 05-May-16      |        |              | Bond Future | 9.66      | 89.0587                       | 89.5533   | 89.0587                         | 9,165.00      |
| 18/02/2016 | 2032 On 05-May-16      | 8.99   | Call         | Bond Future | 847       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | 2032 On 05-May-16      | 9.01   | Call         | Bond Future | 882       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | 2032 On 05-May-16      | 9.00   | Call         | Bond Future | 864       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | 2032 On 05-May-16      | 8.99   | Put          | Bond Future | 5983      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2016 | 2032 On 05-May-16      | 9.01   | Put          | Bond Future | 5859      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2016 | 2032 On 05-May-16      | 9.00   | Put          | Bond Future | 5921      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2016 | 2032 On 04-August-16   |        |              | Bond Future | 9.72      | 90.7755                       | 91.2789   | 90.7755                         | 0.00          |
| 18/02/2016 | 2032 On 04-August-16   | 8.99   | Call         | Bond Future | 1672      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | 2032 On 04-August-16   | 9.01   | Call         | Bond Future | 1715      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | 2032 On 04-August-16   | 9.00   | Call         | Bond Future | 1693      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | 2032 On 04-August-16   | 9.00   | Put          | Bond Future | 7141      | 8                             | 7         | 8                               | 0.00          |
| 18/02/2016 | 2032 On 04-August-16   | 9.01   | Put          | Bond Future | 7084      | 7                             | 7         | 7                               | 0.00          |
| 18/02/2016 | 2032 On 04-August-16   | 8.99   | Put          | Bond Future | 7199      | 8                             | 7         | 8                               | 0.00          |
| 18/02/2016 | 2032 On 03-November-16 |        |              | Bond Future | 9.77      | 88.3953                       | 88.9096   | 88.3953                         | 0.00          |
| 18/02/2016 | 2032 On 03-November-16 | 10.28  | Call         | Bond Future | 6608      | 6                             | 7         | 6                               | 0.00          |
| 18/02/2016 | 2032 On 03-November-16 | 10.30  | Call         | Bond Future | 6693      | 6                             | 7         | 6                               | 0.00          |
| 18/02/2016 | 2032 On 03-November-16 | 10.29  | Call         | Bond Future | 6651      | 6                             | 7         | 6                               | 0.00          |
| 18/02/2016 | 2032 On 03-November-16 | 10.28  | Put          | Bond Future | 3039      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | 2032 On 03-November-16 | 10.29  | Put          | Bond Future | 3013      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | 2032 On 03-November-16 | 10.30  | Put          | Bond Future | 2988      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | 2033 On 05-May-16      |        |              | Bond Future | 102.57    | 102.5850                      | 102.5725  | 102.5850                        | 2,032.00      |
| 18/02/2016 | 2033 On 05-May-16      | 102.40 | Call         | Bond Future | 173       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | 2033 On 05-May-16      | 102.41 | Call         | Bond Future | 163       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | 2033 On 05-May-16      | 102.39 | Call         | Bond Future | 183       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | 2033 On 05-May-16      | 102.40 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | 2033 On 05-May-16      | 102.41 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | 2033 On 05-May-16      | 102.39 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | 2037 On 05-May-16      |        |              | Bond Future | 9.80      | 90.3423                       | 90.8374   | 90.3423                         | 41,175.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2016 | 2037 On 05-May-16      | 8.99   | Call         | Bond Future | 690       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | 2037 On 05-May-16      | 9.01   | Call         | Bond Future | 721       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | 2037 On 05-May-16      | 9.00   | Call         | Bond Future | 705       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | 2037 On 05-May-16      | 9.00   | Put          | Bond Future | 7520      | 8                             | 8         | 8                               | 0.00          |
| 18/02/2016 | 2037 On 05-May-16      | 8.99   | Put          | Bond Future | 7595      | 8                             | 8         | 8                               | 0.00          |
| 18/02/2016 | 2037 On 05-May-16      | 9.01   | Put          | Bond Future | 7446      | 8                             | 7         | 8                               | 0.00          |
| 18/02/2016 | 2037 On 04-August-16   |        |              | Bond Future | 9.86      | 87.8247                       | 88.3283   | 87.8247                         | 0.00          |
| 18/02/2016 | 2037 On 04-August-16   | 9.26   | Call         | Bond Future | 2193      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | 2037 On 04-August-16   | 9.25   | Call         | Bond Future | 2166      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | 2037 On 04-August-16   | 9.24   | Call         | Bond Future | 2140      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | 2037 On 04-August-16   | 9.25   | Put          | Bond Future | 7229      | 8                             | 7         | 8                               | 0.00          |
| 18/02/2016 | 2037 On 04-August-16   | 9.24   | Put          | Bond Future | 7289      | 8                             | 7         | 8                               | 0.00          |
| 18/02/2016 | 2037 On 04-August-16   | 9.26   | Put          | Bond Future | 7170      | 8                             | 7         | 8                               | 0.00          |
| 18/02/2016 | 2037 On 03-November-16 |        |              | Bond Future | 9.91      | 89.5471                       | 90.0618   | 89.5471                         | 0.00          |
| 18/02/2016 | 2037 On 03-November-16 | 10.35  | Call         | Bond Future | 6885      | 7                             | 7         | 7                               | 0.00          |
| 18/02/2016 | 2037 On 03-November-16 | 10.37  | Call         | Bond Future | 6975      | 7                             | 7         | 7                               | 0.00          |
| 18/02/2016 | 2037 On 03-November-16 | 10.36  | Call         | Bond Future | 6930      | 7                             | 7         | 7                               | 0.00          |
| 18/02/2016 | 2037 On 03-November-16 | 10.36  | Put          | Bond Future | 3525      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2016 | 2037 On 03-November-16 | 10.35  | Put          | Bond Future | 3553      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2016 | 2037 On 03-November-16 | 10.37  | Put          | Bond Future | 3496      | 4                             | 3         | 4                               | 0.00          |
| 18/02/2016 | 2038 On 05-May-16      |        |              | Bond Future | 128.78    | 128.7919                      | 128.7762  | 128.7919                        | 19,557.00     |
| 18/02/2016 | 2038 On 05-May-16      | 131.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | 2038 On 05-May-16      | 130.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | 2038 On 05-May-16      | 131.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | 2038 On 05-May-16      | 130.99 | Put          | Bond Future | 2214      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | 2038 On 05-May-16      | 131.00 | Put          | Bond Future | 2224      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | 2038 On 05-May-16      | 131.01 | Put          | Bond Future | 2234      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | 2038 On 04-August-16   |        |              | Bond Future | 129.86    | 129.8769                      | 129.8594  | 129.8769                        | 0.00          |
| 18/02/2016 | 2038 On 04-August-16   | 129.31 | Call         | Bond Future | 549       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | 2038 On 04-August-16   | 129.30 | Call         | Bond Future | 559       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | 2038 On 04-August-16   | 129.32 | Call         | Bond Future | 539       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | 2038 On 04-August-16   | 129.31 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | 2038 On 04-August-16   | 129.32 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2016 | 2038 On 04-August-16   | 129.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | 2040 On 05-May-16      |        |              | Bond Future | 9.88      | 93.8759                       | 94.4015   | 93.8759                         | 1,820.00      |
| 18/02/2016 | 2040 On 05-May-16      | 9.51   | Call         | Bond Future | 1755      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | 2040 On 05-May-16      | 9.50   | Call         | Bond Future | 1726      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | 2040 On 05-May-16      | 9.49   | Call         | Bond Future | 1696      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | 2040 On 05-May-16      | 9.50   | Put          | Bond Future | 5090      | 5                             | 5         | 5                               | 0.00          |
| 18/02/2016 | 2040 On 05-May-16      | 9.49   | Put          | Bond Future | 5151      | 6                             | 5         | 6                               | 0.00          |
| 18/02/2016 | 2040 On 05-May-16      | 9.51   | Put          | Bond Future | 5029      | 5                             | 5         | 5                               | 0.00          |
| 18/02/2016 | 2040 On 04-August-16   |        |              | Bond Future | 9.94      | 91.1759                       | 91.7108   | 91.1759                         | 0.00          |
| 18/02/2016 | 2040 On 04-August-16   | 9.50   | Call         | Bond Future | 2819      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | 2040 On 04-August-16   | 9.51   | Call         | Bond Future | 2851      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | 2040 On 04-August-16   | 9.49   | Call         | Bond Future | 2787      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | 2040 On 04-August-16   | 9.51   | Put          | Bond Future | 6623      | 7                             | 7         | 7                               | 0.00          |
| 18/02/2016 | 2040 On 04-August-16   | 9.50   | Put          | Bond Future | 6680      | 7                             | 7         | 7                               | 0.00          |
| 18/02/2016 | 2040 On 04-August-16   | 9.49   | Put          | Bond Future | 6738      | 7                             | 7         | 7                               | 0.00          |
| 18/02/2016 | 2044 On 05-May-16      |        |              | Bond Future | 9.90      | 91.0028                       | 91.5302   | 91.0028                         | 20,978.00     |
| 18/02/2016 | 2044 On 05-May-16      | 9.00   | Call         | Bond Future | 614       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | 2044 On 05-May-16      | 9.01   | Call         | Bond Future | 628       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | 2044 On 05-May-16      | 8.99   | Call         | Bond Future | 600       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | 2044 On 05-May-16      | 9.01   | Put          | Bond Future | 8843      | 9                             | 9         | 9                               | 0.00          |
| 18/02/2016 | 2044 On 05-May-16      | 8.99   | Put          | Bond Future | 9014      | 9                             | 9         | 9                               | 0.00          |
| 18/02/2016 | 2044 On 05-May-16      | 9.00   | Put          | Bond Future | 8928      | 9                             | 9         | 9                               | 0.00          |
| 18/02/2016 | 2044 On 04-August-16   |        |              | Bond Future | 9.96      | 88.3726                       | 88.9094   | 88.3726                         | 0.00          |
| 18/02/2016 | 2044 On 04-August-16   | 9.51   | Call         | Bond Future | 2817      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | 2044 On 04-August-16   | 9.50   | Call         | Bond Future | 2785      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | 2044 On 04-August-16   | 9.49   | Call         | Bond Future | 2753      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | 2044 On 04-August-16   | 9.50   | Put          | Bond Future | 6830      | 7                             | 7         | 7                               | 0.00          |
| 18/02/2016 | 2044 On 04-August-16   | 9.51   | Put          | Bond Future | 6771      | 7                             | 7         | 7                               | 0.00          |
| 18/02/2016 | 2044 On 04-August-16   | 9.49   | Put          | Bond Future | 6889      | 7                             | 7         | 7                               | 0.00          |
| 18/02/2016 | 2044 On 03-November-16 |        |              | Bond Future | 10.01     | 90.1059                       | 90.6542   | 90.1059                         | 0.00          |
| 18/02/2016 | 2044 On 03-November-16 | 10.42  | Call         | Bond Future | 7269      | 7                             | 7         | 7                               | 0.00          |
| 18/02/2016 | 2044 On 03-November-16 | 10.43  | Call         | Bond Future | 7315      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2016 | 2044 On 03-November-16 | 10.41  | Call         | Bond Future | 7222      | 7                             | 7         | 7                               | 0.00          |
| 18/02/2016 | 2044 On 03-November-16 | 10.43  | Put          | Bond Future | 3915      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2016 | 2044 On 03-November-16 | 10.42  | Put          | Bond Future | 3946      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2016 | 2044 On 03-November-16 | 10.41  | Put          | Bond Future | 3978      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2016 | 2046 On 05-May-16      |        |              | Bond Future | 127.59    | 127.6018                      | 127.5862  | 127.6018                        | 12,914.00     |
| 18/02/2016 | 2046 On 05-May-16      | 129.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | 2046 On 05-May-16      | 130.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | 2046 On 05-May-16      | 130.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | 2046 On 05-May-16      | 129.99 | Put          | Bond Future | 2404      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | 2046 On 05-May-16      | 130.00 | Put          | Bond Future | 2414      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | 2046 On 05-May-16      | 130.01 | Put          | Bond Future | 2424      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | 2046 On 04-August-16   |        |              | Bond Future | 130.05    | 130.0718                      | 130.0545  | 130.0718                        | 0.00          |
| 18/02/2016 | 2046 On 04-August-16   | 129.00 | Call         | Bond Future | 1055      | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | 2046 On 04-August-16   | 129.01 | Call         | Bond Future | 1045      | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | 2046 On 04-August-16   | 129.02 | Call         | Bond Future | 1035      | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | 2046 On 04-August-16   | 129.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | 2046 On 04-August-16   | 129.02 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | 2046 On 04-August-16   | 129.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | 2050 On 05-May-16      |        |              | Bond Future | 137.47    | 137.4914                      | 137.4748  | 137.4914                        | 16,610.00     |
| 18/02/2016 | 2050 On 05-May-16      | 138.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | 2050 On 05-May-16      | 137.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | 2050 On 05-May-16      | 138.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | 2050 On 05-May-16      | 138.00 | Put          | Bond Future | 525       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | 2050 On 05-May-16      | 138.01 | Put          | Bond Future | 535       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | 2050 On 05-May-16      | 137.99 | Put          | Bond Future | 515       | 0                             | 1         | 0                               | 0.00          |
| 18/02/2016 | 2050 On 04-August-16   |        |              | Bond Future | 138.57    | 138.5848                      | 138.5665  | 138.5848                        | 0.00          |
| 18/02/2016 | 2050 On 04-August-16   | 139.12 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | 2050 On 04-August-16   | 139.14 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | 2050 On 04-August-16   | 139.13 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | 2050 On 04-August-16   | 139.14 | Put          | Bond Future | 573       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | 2050 On 04-August-16   | 139.13 | Put          | Bond Future | 563       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | 2050 On 04-August-16   | 139.12 | Put          | Bond Future | 553       | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2016 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | AI03 On 09-March-16    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | AL37 On 05-May-16      |        |              | Index Future       | 472.91    | 471.9510                      | 472.9120  | 471.9510                        | 2.00          |
| 18/02/2016 | AL37 On 04-August-16   |        |              | Index Future       | 481.93    | 480.9510                      | 481.9250  | 480.9510                        | 0.00          |
| 18/02/2016 | AL7T On 05-May-16      |        |              | Index Future       | 546.58    | 544.5530                      | 546.5750  | 544.5530                        | 0.00          |
| 18/02/2016 | AL7T On 04-August-16   |        |              | Index Future       | 556.99    | 554.9380                      | 556.9920  | 554.9380                        | 0.00          |
| 18/02/2016 | ALBI On 05-May-16      |        |              | Index Future       | 495.83    | 493.7830                      | 495.8290  | 493.7830                        | 510.00        |
| 18/02/2016 | ALBI On 04-August-16   |        |              | Index Future       | 505.28    | 503.1990                      | 505.2790  | 503.1990                        | 139.00        |
| 18/02/2016 | ALBI On 03-November-16 |        |              | Index Future       | 515.29    | 513.1620                      | 515.2900  | 513.1620                        | 0.00          |
| 18/02/2016 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | C044 On 31-January-44  |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2016 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | C070 On 01-August-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | C118 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 18/02/2016 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | C303 On 14-August-15    |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2016 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2016 | EL28 On 05-May-16       |        |              | Bond Future        | 126.41    | 126.4202                      | 126.4059  | 126.4202                        | 0.00          |
| 18/02/2016 | EL28 On 05-May-16       | 129.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | EL28 On 05-May-16       | 129.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | EL28 On 05-May-16       | 128.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | EL28 On 05-May-16       | 129.01 | Put          | Bond Future        | 2604      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | EL28 On 05-May-16       | 129.00 | Put          | Bond Future        | 2594      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | EL28 On 05-May-16       | 128.99 | Put          | Bond Future        | 2584      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | EL28 On 04-August-16    |        |              | Bond Future        | 128.85    | 128.8674                      | 128.8514  | 128.8674                        | 0.00          |
| 18/02/2016 | EL28 On 04-August-16    | 126.86 | Call         | Bond Future        | 1991      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | EL28 On 04-August-16    | 126.87 | Call         | Bond Future        | 1981      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | EL28 On 04-August-16    | 126.88 | Call         | Bond Future        | 1971      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | EL28 On 04-August-16    | 126.87 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | EL28 On 04-August-16    | 126.88 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | EL28 On 04-August-16    | 126.86 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | ES33 On 05-May-16       |        |              | Bond Future        | 10.61     | 76.2858                       | 76.6829   | 76.2858                         | 8,776.00      |
| 18/02/2016 | ES33 On 05-May-16       | 9.99   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | ES33 On 05-May-16       | 10.01  | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | ES33 On 05-May-16       | 10.00  | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | ES33 On 05-May-16       | 9.99   | Put          | Bond Future        | 4108      | 5                             | 4         | 5                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2016 | ES33 On 05-May-16      | 10.00  | Put          | Bond Future | 4039      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2016 | ES33 On 05-May-16      | 10.01  | Put          | Bond Future | 3970      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2016 | ES33 On 04-August-16   |        |              | Bond Future | 10.69     | 77.7564                       | 78.1602   | 77.7564                         | 0.00          |
| 18/02/2016 | ES33 On 04-August-16   | 10.25  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | ES33 On 04-August-16   | 10.24  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | ES33 On 04-August-16   | 10.26  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | ES33 On 04-August-16   | 10.24  | Put          | Bond Future | 2935      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | ES33 On 04-August-16   | 10.26  | Put          | Bond Future | 2803      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | ES33 On 04-August-16   | 10.25  | Put          | Bond Future | 2869      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | ES33 On 03-November-16 |        |              | Bond Future | 10.77     | 75.4869                       | 75.8997   | 75.4869                         | 0.00          |
| 18/02/2016 | ES33 On 03-November-16 | 11.31  | Call         | Bond Future | 3213      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | ES33 On 03-November-16 | 11.29  | Call         | Bond Future | 3097      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | ES33 On 03-November-16 | 11.30  | Call         | Bond Future | 3155      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | ES33 On 03-November-16 | 11.29  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | ES33 On 03-November-16 | 11.31  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | ES33 On 03-November-16 | 11.30  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | ES42 On 05-May-16      |        |              | Bond Future | 10.75     | 80.3713                       | 80.8215   | 80.3713                         | 7,250.00      |
| 18/02/2016 | GOVI On 05-May-16      |        |              | GOVI        | 494.74    | 492.7960                      | 494.7440  | 492.7960                        | 487.00        |
| 18/02/2016 | GOVI On 05-May-16      | 517.99 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | GOVI On 05-May-16      | 518.01 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | GOVI On 05-May-16      | 518.00 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | GOVI On 05-May-16      | 517.99 | Put          | GOVI        | 232460    | 25                            | 23        | 25                              | 0.00          |
| 18/02/2016 | GOVI On 05-May-16      | 518.00 | Put          | GOVI        | 232560    | 25                            | 23        | 25                              | 0.00          |
| 18/02/2016 | GOVI On 05-May-16      | 518.01 | Put          | GOVI        | 232660    | 25                            | 23        | 25                              | 0.00          |
| 18/02/2016 | GOVI On 04-August-16   |        |              | GOVI        | 504.17    | 502.1930                      | 504.1740  | 502.1930                        | 26.00         |
| 18/02/2016 | GOVI On 04-August-16   | 520.99 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | GOVI On 04-August-16   | 521.00 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | GOVI On 04-August-16   | 521.01 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | GOVI On 04-August-16   | 521.01 | Put          | GOVI        | 168360    | 19                            | 17        | 19                              | 0.00          |
| 18/02/2016 | GOVI On 04-August-16   | 520.99 | Put          | GOVI        | 168160    | 19                            | 17        | 19                              | 0.00          |
| 18/02/2016 | GOVI On 04-August-16   | 521.00 | Put          | GOVI        | 168260    | 19                            | 17        | 19                              | 0.00          |
| 18/02/2016 | GOVI On 03-November-16 |        |              | GOVI        | 514.16    | 512.1360                      | 514.1620  | 512.1360                        | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2016 | GOVI On 03-November-16  | 476.11 | Call         | GOVI                   | 380520    | 36                            | 38        | 36                              | 0.00          |
| 18/02/2016 | GOVI On 03-November-16  | 476.12 | Call         | GOVI                   | 380420    | 36                            | 38        | 36                              | 0.00          |
| 18/02/2016 | GOVI On 03-November-16  | 476.13 | Call         | GOVI                   | 380320    | 36                            | 38        | 36                              | 0.00          |
| 18/02/2016 | GOVI On 03-November-16  | 476.12 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | GOVI On 03-November-16  | 476.13 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | GOVI On 03-November-16  | 476.11 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 18/02/2016 | IGOV On 05-May-16       |        |              | Index Future           | 237.12    | 237.1470                      | 237.1170  | 237.1470                        | 975.00        |
| 18/02/2016 | IGOV On 04-August-16    |        |              | Index Future           | 241.66    | 241.6880                      | 241.6560  | 241.6880                        | 81.00         |
| 18/02/2016 | IGOV On 03-November-16  |        |              | Index Future           | 246.46    | 246.4920                      | 246.4620  | 246.4920                        | 0.00          |
| 18/02/2016 | ILBI On 05-May-16       |        |              | Index Future           | 642.66    | 642.5530                      | 642.6610  | 642.5530                        | 0.00          |
| 18/02/2016 | ILBI On 04-August-16    |        |              | Index Future           | 654.61    | 654.4990                      | 654.6080  | 654.4990                        | 157.00        |
| 18/02/2016 | IS01 On 19-December-16  |        |              | Interest Rate Swap     | 100.16    | 100.1337                      | 100.1608  | 100.1337                        | 0.00          |
| 18/02/2016 | IS01 On 16-March-17     |        |              | Interest Rate Swap     | 100.17    | 100.1713                      | 100.1657  | 100.1713                        | 0.00          |
| 18/02/2016 | IS02 On 18-December-17  |        |              | Interest Rate Swap     | 100.52    | 100.5413                      | 100.5195  | 100.5413                        | 0.00          |
| 18/02/2016 | IS02 On 16-March-18     |        |              | Interest Rate Swap     | 99.98     | 100.0057                      | 99.9834   | 100.0057                        | 0.00          |
| 18/02/2016 | IS05 On 17-December-20  |        |              | Interest Rate Swap     | 100.62    | 100.7178                      | 100.6172  | 100.7178                        | 0.00          |
| 18/02/2016 | IS05 On 16-March-21     |        |              | Interest Rate Swap     | 100.13    | 100.2384                      | 100.1316  | 100.2384                        | 0.00          |
| 18/02/2016 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 102.67    | 102.8735                      | 102.6741  | 102.8735                        | 0.00          |
| 18/02/2016 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 99.92     | 100.1237                      | 99.9187   | 100.1237                        | 0.00          |
| 18/02/2016 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 18/02/2016 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 18/02/2016 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 18/02/2016 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 18/02/2016 | JBAF On 16-March-16     |        |              | Jibar Tradeable Future | 7.15      | 92.9700                       | 92.8500   | 92.9700                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2016 | JBAF On 20-April-16     |        |              | Jibar Tradeable Future | 7.20      | 92.8100                       | 92.8000   | 92.8100                         | 0.00          |
| 18/02/2016 | JBAF On 18-May-16       |        |              | Jibar Tradeable Future | 7.22      | 92.7700                       | 92.7800   | 92.7700                         | 0.00          |
| 18/02/2016 | JBAF On 15-June-16      |        |              | Jibar Tradeable Future | 7.32      | 92.6200                       | 92.6800   | 92.6200                         | 0.00          |
| 18/02/2016 | JBAF On 20-July-16      |        |              | Jibar Tradeable Future | 7.40      | 92.5700                       | 92.6000   | 92.5700                         | 0.00          |
| 18/02/2016 | JBAF On 17-August-16    |        |              | Jibar Tradeable Future | 7.48      | 7.5150                        | 92.5200   | 7.5150                          | 0.00          |
| 18/02/2016 | JBAF On 21-September-16 |        |              | Jibar Tradeable Future | 7.54      | 92.4000                       | 92.4600   | 92.4000                         | 0.00          |
| 18/02/2016 | JBAF On 21-December-16  |        |              | Jibar Tradeable Future | 7.75      | 92.2000                       | 92.2500   | 92.2000                         | 0.00          |
| 18/02/2016 | JBAF On 15-March-17     |        |              | Jibar Tradeable Future | 7.89      | 92.0300                       | 92.1100   | 92.0300                         | 0.00          |
| 18/02/2016 | JBAF On 21-June-17      |        |              | Jibar Tradeable Future | 8.00      | 91.9200                       | 92.0000   | 91.9200                         | 0.00          |
| 18/02/2016 | JBAF On 20-September-17 |        |              | Jibar Tradeable Future | 8.14      | 91.7700                       | 91.8600   | 91.7700                         | 0.00          |
| 18/02/2016 | JBAF On 20-December-17  |        |              | Jibar Tradeable Future | 8.24      | 91.7100                       | 91.7600   | 91.7100                         | 0.00          |
| 18/02/2016 | R023 On 05-May-16       |        |              | Bond Future            | 9.02      | 94.8660                       | 95.1441   | 94.8660                         | 9,781.00      |
| 18/02/2016 | R023 On 05-May-16       | 8.25   | Call         | Bond Future            | 359       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R023 On 05-May-16       | 8.26   | Call         | Bond Future            | 367       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R023 On 05-May-16       | 8.24   | Call         | Bond Future            | 350       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R023 On 05-May-16       | 8.25   | Put          | Bond Future            | 4139      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2016 | R023 On 05-May-16       | 8.26   | Put          | Bond Future            | 4098      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2016 | R023 On 05-May-16       | 8.24   | Put          | Bond Future            | 4182      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2016 | R023 On 04-August-16    |        |              | Bond Future            | 9.08      | 96.6943                       | 96.9769   | 96.6943                         | 0.00          |
| 18/02/2016 | R023 On 04-August-16    | 8.24   | Call         | Bond Future            | 771       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R023 On 04-August-16    | 8.25   | Call         | Bond Future            | 782       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R023 On 04-August-16    | 8.26   | Call         | Bond Future            | 794       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R023 On 04-August-16    | 8.25   | Put          | Bond Future            | 4739      | 5                             | 5         | 5                               | 0.00          |
| 18/02/2016 | R023 On 04-August-16    | 8.26   | Put          | Bond Future            | 4702      | 5                             | 5         | 5                               | 0.00          |
| 18/02/2016 | R023 On 04-August-16    | 8.24   | Put          | Bond Future            | 4777      | 5                             | 5         | 5                               | 0.00          |
| 18/02/2016 | R023 On 03-November-16  |        |              | Bond Future            | 9.13      | 94.6570                       | 94.9463   | 94.6570                         | 0.00          |
| 18/02/2016 | R023 On 03-November-16  | 9.73   | Call         | Bond Future            | 4303      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2016 | R023 On 03-November-16  | 9.74   | Call         | Bond Future            | 4332      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2016 | R023 On 03-November-16  | 9.75   | Call         | Bond Future            | 4361      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2016 | R023 On 03-November-16  | 9.74   | Put          | Bond Future            | 1622      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | R023 On 03-November-16  | 9.75   | Put          | Bond Future            | 1608      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | R023 On 03-November-16  | 9.73   | Put          | Bond Future            | 1637      | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2016 | R035 On 05-May-16    |        |              | Bond Future | 9.73      | 93.8812                       | 94.3814   | 93.8812                         | 4,019.00      |
| 18/02/2016 | R035 On 05-May-16    | 10.35  | Call         | Bond Future | 4796      | 4                             | 5         | 4                               | 0.00          |
| 18/02/2016 | R035 On 05-May-16    | 10.37  | Call         | Bond Future | 4944      | 4                             | 5         | 4                               | 0.00          |
| 18/02/2016 | R035 On 05-May-16    | 10.36  | Call         | Bond Future | 4870      | 4                             | 5         | 4                               | 0.00          |
| 18/02/2016 | R035 On 05-May-16    | 10.35  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R035 On 05-May-16    | 10.37  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R035 On 05-May-16    | 10.36  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R035 On 04-August-16 |        |              | Bond Future | 9.79      | 95.6906                       | 96.1995   | 95.6906                         | 0.00          |
| 18/02/2016 | R035 On 04-August-16 | 10.37  | Call         | Bond Future | 4485      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2016 | R035 On 04-August-16 | 10.36  | Call         | Bond Future | 4411      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2016 | R035 On 04-August-16 | 10.35  | Call         | Bond Future | 4337      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2016 | R035 On 04-August-16 | 10.36  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R035 On 04-August-16 | 10.37  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R035 On 04-August-16 | 10.35  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R186 On 05-May-16    |        |              | Bond Future | 9.12      | 112.8219                      | 113.2673  | 112.8219                        | 60,559.00     |
| 18/02/2016 | R186 On 05-May-16    | 8.34   | Call         | Bond Future | 552       | 0                             | 1         | 0                               | 0.00          |
| 18/02/2016 | R186 On 05-May-16    | 9.25   | Call         | Bond Future | 2889      | 3                             | 3         | 3                               | 180.00        |
| 18/02/2016 | R186 On 05-May-16    | 9.89   | Call         | Bond Future | 5944      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2016 | R186 On 05-May-16    | 8.35   | Call         | Bond Future | 565       | 0                             | 1         | 0                               | 0.00          |
| 18/02/2016 | R186 On 05-May-16    | 8.33   | Call         | Bond Future | 539       | 0                             | 1         | 0                               | 0.00          |
| 18/02/2016 | R186 On 05-May-16    | 9.96   | Call         | Bond Future | 6326      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2016 | R186 On 05-May-16    | 9.86   | Call         | Bond Future | 5783      | 5                             | 6         | 5                               | 0.00          |
| 18/02/2016 | R186 On 05-May-16    | 8.75   | Call         | Bond Future | 1301      | 1                             | 1         | 1                               | 180.00        |
| 18/02/2016 | R186 On 05-May-16    | 7.56   | Call         | Bond Future | 64        | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R186 On 05-May-16    | 8.85   | Call         | Bond Future | 1557      | 1                             | 2         | 1                               | 0.00          |
| 18/02/2016 | R186 On 05-May-16    | 8.33   | Put          | Bond Future | 6394      | 7                             | 6         | 7                               | 0.00          |
| 18/02/2016 | R186 On 05-May-16    | 9.89   | Put          | Bond Future | 654       | 1                             | 1         | 1                               | 180.00        |
| 18/02/2016 | R186 On 05-May-16    | 9.96   | Put          | Bond Future | 571       | 1                             | 1         | 1                               | 5,000.00      |
| 18/02/2016 | R186 On 05-May-16    | 9.86   | Put          | Bond Future | 692       | 1                             | 1         | 1                               | 5,000.00      |
| 18/02/2016 | R186 On 05-May-16    | 7.56   | Put          | Bond Future | 12023     | 12                            | 12        | 12                              | 0.00          |
| 18/02/2016 | R186 On 05-May-16    | 8.35   | Put          | Bond Future | 6267      | 7                             | 6         | 7                               | 0.00          |
| 18/02/2016 | R186 On 05-May-16    | 8.34   | Put          | Bond Future | 6330      | 7                             | 6         | 7                               | 0.00          |
| 18/02/2016 | R186 On 05-May-16    | 8.85   | Put          | Bond Future | 3523      | 4                             | 4         | 4                               | 5,350.00      |

| 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2016 | R186 On 05-May-16    | 8.75   | Put          | Bond Future | 4001      | 4                             | 4         | 4                               | 1,900.00      |
| 18/02/2016 | R186 On 05-May-16    | 9.25   | Put          | Bond Future | 1985      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | R186 On 04-August-16 |        |              | Bond Future | 9.18      | 109.6919                      | 110.1448  | 109.6919                        | 0.00          |
| 18/02/2016 | R186 On 04-August-16 | 8.51   | Call         | Bond Future | 1563      | 1                             | 2         | 1                               | 0.00          |
| 18/02/2016 | R186 On 04-August-16 | 8.49   | Call         | Bond Future | 1522      | 1                             | 2         | 1                               | 0.00          |
| 18/02/2016 | R186 On 04-August-16 | 8.50   | Call         | Bond Future | 1542      | 1                             | 2         | 1                               | 0.00          |
| 18/02/2016 | R186 On 04-August-16 | 8.49   | Put          | Bond Future | 6463      | 7                             | 6         | 7                               | 0.00          |
| 18/02/2016 | R186 On 04-August-16 | 8.50   | Put          | Bond Future | 6409      | 7                             | 6         | 7                               | 0.00          |
| 18/02/2016 | R186 On 04-August-16 | 8.51   | Put          | Bond Future | 6356      | 7                             | 6         | 7                               | 0.00          |
| 18/02/2016 | R197 On 05-May-16    |        |              | Bond Future | 294.00    | 294.0414                      | 294.0045  | 294.0414                        | 1,426.00      |
| 18/02/2016 | R197 On 05-May-16    | 300.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R197 On 05-May-16    | 299.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R197 On 05-May-16    | 300.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R197 On 05-May-16    | 300.00 | Put          | Bond Future | 5996      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2016 | R197 On 05-May-16    | 300.01 | Put          | Bond Future | 6006      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2016 | R197 On 05-May-16    | 299.99 | Put          | Bond Future | 5986      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2016 | R197 On 04-August-16 |        |              | Bond Future | 293.20    | 293.2398                      | 293.1990  | 293.2398                        | 0.00          |
| 18/02/2016 | R197 On 04-August-16 | 293.96 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R197 On 04-August-16 | 293.98 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R197 On 04-August-16 | 293.97 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R197 On 04-August-16 | 293.96 | Put          | Bond Future | 761       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R197 On 04-August-16 | 293.97 | Put          | Bond Future | 771       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R197 On 04-August-16 | 293.98 | Put          | Bond Future | 781       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R202 On 05-May-16    |        |              | Bond Future | 240.65    | 240.6845                      | 240.6549  | 240.6845                        | 43,502.00     |
| 18/02/2016 | R202 On 05-May-16    | 246.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R202 On 05-May-16    | 247.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R202 On 05-May-16    | 247.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R202 On 05-May-16    | 247.00 | Put          | Bond Future | 6345      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2016 | R202 On 05-May-16    | 247.01 | Put          | Bond Future | 6355      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2016 | R202 On 05-May-16    | 246.99 | Put          | Bond Future | 6335      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2016 | R202 On 04-August-16 |        |              | Bond Future | 241.86    | 241.8943                      | 241.8616  | 241.8943                        | 0.00          |
| 18/02/2016 | R202 On 04-August-16 | 243.26 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2016 | R202 On 04-August-16   | 243.25 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R202 On 04-August-16   | 243.24 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R202 On 04-August-16   | 243.25 | Put          | Bond Future | 1388      | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R202 On 04-August-16   | 243.24 | Put          | Bond Future | 1378      | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R202 On 04-August-16   | 243.26 | Put          | Bond Future | 1398      | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R203 On 05-May-16      |        |              | Bond Future | 8.05      | 101.4302                      | 101.4827  | 101.4302                        | 54,204.00     |
| 18/02/2016 | R203 On 05-May-16      | 7.26   | Call         | Bond Future | 56        | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R203 On 05-May-16      | 7.24   | Call         | Bond Future | 52        | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R203 On 05-May-16      | 7.25   | Call         | Bond Future | 54        | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R203 On 05-May-16      | 7.24   | Put          | Bond Future | 1085      | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R203 On 05-May-16      | 7.26   | Put          | Bond Future | 1062      | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R203 On 05-May-16      | 7.25   | Put          | Bond Future | 1073      | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R203 On 04-August-16   |        |              | Bond Future | 8.12      | 103.3854                      | 103.4379  | 103.3854                        | 0.00          |
| 18/02/2016 | R203 On 04-August-16   | 7.24   | Call         | Bond Future | 115       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R203 On 04-August-16   | 7.26   | Call         | Bond Future | 119       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R203 On 04-August-16   | 7.25   | Call         | Bond Future | 117       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R203 On 04-August-16   | 7.25   | Put          | Bond Future | 1023      | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R203 On 04-August-16   | 7.26   | Put          | Bond Future | 1014      | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R203 On 04-August-16   | 7.24   | Put          | Bond Future | 1031      | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R203 On 03-November-16 |        |              | Bond Future | 8.15      | 101.2389                      | 101.2936  | 101.2389                        | 0.00          |
| 18/02/2016 | R203 On 03-November-16 | 8.84   | Call         | Bond Future | 781       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R203 On 03-November-16 | 8.86   | Call         | Bond Future | 793       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R203 On 03-November-16 | 8.85   | Call         | Bond Future | 787       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R203 On 03-November-16 | 8.84   | Put          | Bond Future | 226       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R203 On 03-November-16 | 8.86   | Put          | Bond Future | 222       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R203 On 03-November-16 | 8.85   | Put          | Bond Future | 224       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R204 On 05-May-16      |        |              | Bond Future | 8.44      | 101.9321                      | 102.0465  | 101.9321                        | 33,079.00     |
| 18/02/2016 | R204 On 05-May-16      | 7.76   | Call         | Bond Future | 168       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R204 On 05-May-16      | 7.75   | Call         | Bond Future | 164       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R204 On 05-May-16      | 7.74   | Call         | Bond Future | 160       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R204 On 05-May-16      | 7.75   | Put          | Bond Future | 1767      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | R204 On 05-May-16      | 7.76   | Put          | Bond Future | 1748      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2016 | R204 On 05-May-16      | 7.74   | Put          | Bond Future | 1786      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | R204 On 04-August-16   |        |              | Bond Future | 8.53      | 99.8552                       | 99.9709   | 99.8552                         | 0.00          |
| 18/02/2016 | R204 On 04-August-16   | 7.74   | Call         | Bond Future | 304       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R204 On 04-August-16   | 7.75   | Call         | Bond Future | 309       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R204 On 04-August-16   | 7.76   | Call         | Bond Future | 314       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R204 On 04-August-16   | 7.75   | Put          | Bond Future | 1946      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | R204 On 04-August-16   | 7.76   | Put          | Bond Future | 1930      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | R204 On 04-August-16   | 7.74   | Put          | Bond Future | 1963      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | R204 On 03-November-16 |        |              | Bond Future | 8.59      | 101.8130                      | 101.9321  | 101.8130                        | 0.00          |
| 18/02/2016 | R204 On 03-November-16 | 9.21   | Call         | Bond Future | 1780      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | R204 On 03-November-16 | 9.23   | Call         | Bond Future | 1805      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | R204 On 03-November-16 | 9.22   | Call         | Bond Future | 1793      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | R204 On 03-November-16 | 9.22   | Put          | Bond Future | 605       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R204 On 03-November-16 | 9.21   | Put          | Bond Future | 611       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R204 On 03-November-16 | 9.23   | Put          | Bond Future | 600       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R207 On 05-May-16      |        |              | Bond Future | 8.65      | 97.7858                       | 97.9491   | 97.7858                         | 42,204.00     |
| 18/02/2016 | R207 On 05-May-16      | 7.56   | Call         | Bond Future | 79        | 0                             | 0         | 0                               | 43.00         |
| 18/02/2016 | R207 On 05-May-16      | 7.85   | Call         | Bond Future | 176       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R207 On 05-May-16      | 7.86   | Call         | Bond Future | 181       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R207 On 05-May-16      | 7.84   | Call         | Bond Future | 171       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R207 On 05-May-16      | 7.85   | Put          | Bond Future | 2635      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | R207 On 05-May-16      | 7.86   | Put          | Bond Future | 2608      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | R207 On 05-May-16      | 7.84   | Put          | Bond Future | 2661      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | R207 On 05-May-16      | 7.56   | Put          | Bond Future | 3444      | 4                             | 3         | 4                               | 0.00          |
| 18/02/2016 | R207 On 04-August-16   |        |              | Bond Future | 8.73      | 96.0259                       | 96.1914   | 96.0259                         | 0.00          |
| 18/02/2016 | R207 On 04-August-16   | 8.00   | Call         | Bond Future | 479       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R207 On 04-August-16   | 7.99   | Call         | Bond Future | 472       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R207 On 04-August-16   | 8.01   | Call         | Bond Future | 487       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R207 On 04-August-16   | 7.99   | Put          | Bond Future | 2602      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | R207 On 04-August-16   | 8.01   | Put          | Bond Future | 2559      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | R207 On 04-August-16   | 8.00   | Put          | Bond Future | 2580      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | R208 On 05-May-16      |        |              | Bond Future | 8.81      | 92.4748                       | 92.6922   | 92.4748                         | 45,535.00     |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2016 | R208 On 05-May-16      | 7.99   | Call         | Bond Future | 223       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R208 On 05-May-16      | 8.01   | Call         | Bond Future | 235       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R208 On 05-May-16      | 8.00   | Call         | Bond Future | 229       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R208 On 05-May-16      | 8.00   | Put          | Bond Future | 3284      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | R208 On 05-May-16      | 8.01   | Put          | Bond Future | 3252      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | R208 On 05-May-16      | 7.99   | Put          | Bond Future | 3318      | 4                             | 3         | 4                               | 0.00          |
| 18/02/2016 | R208 On 04-August-16   |        |              | Bond Future | 8.88      | 94.2574                       | 94.4781   | 94.2574                         | 0.00          |
| 18/02/2016 | R208 On 04-August-16   | 7.99   | Call         | Bond Future | 503       | 0                             | 1         | 0                               | 0.00          |
| 18/02/2016 | R208 On 04-August-16   | 8.00   | Call         | Bond Future | 511       | 0                             | 1         | 0                               | 0.00          |
| 18/02/2016 | R208 On 04-August-16   | 8.01   | Call         | Bond Future | 519       | 0                             | 1         | 0                               | 0.00          |
| 18/02/2016 | R208 On 04-August-16   | 7.99   | Put          | Bond Future | 3717      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2016 | R208 On 04-August-16   | 8.00   | Put          | Bond Future | 3687      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2016 | R208 On 04-August-16   | 8.01   | Put          | Bond Future | 3659      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2016 | R208 On 03-November-16 |        |              | Bond Future | 8.93      | 92.7016                       | 92.9277   | 92.7016                         | 0.00          |
| 18/02/2016 | R208 On 03-November-16 | 9.57   | Call         | Bond Future | 3255      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | R208 On 03-November-16 | 9.59   | Call         | Bond Future | 3300      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | R208 On 03-November-16 | 9.58   | Call         | Bond Future | 3278      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | R208 On 03-November-16 | 9.57   | Put          | Bond Future | 1114      | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R208 On 03-November-16 | 9.58   | Put          | Bond Future | 1103      | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R208 On 03-November-16 | 9.59   | Put          | Bond Future | 1093      | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R209 On 05-May-16      |        |              | Bond Future | 9.67      | 70.3122                       | 70.7256   | 70.3122                         | 31,955.00     |
| 18/02/2016 | R209 On 05-May-16      | 9.00   | Call         | Bond Future | 760       | 1                             | 1         | 1                               | 6,700.00      |
| 18/02/2016 | R209 On 05-May-16      | 8.25   | Call         | Bond Future | 121       | 0                             | 0         | 0                               | 6,700.00      |
| 18/02/2016 | R209 On 05-May-16      | 8.99   | Call         | Bond Future | 745       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R209 On 05-May-16      | 9.01   | Call         | Bond Future | 776       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R209 On 05-May-16      | 9.01   | Put          | Bond Future | 5396      | 6                             | 5         | 6                               | 0.00          |
| 18/02/2016 | R209 On 05-May-16      | 9.00   | Put          | Bond Future | 5454      | 6                             | 5         | 6                               | 0.00          |
| 18/02/2016 | R209 On 05-May-16      | 8.25   | Put          | Bond Future | 10681     | 11                            | 11        | 11                              | 0.00          |
| 18/02/2016 | R209 On 05-May-16      | 8.99   | Put          | Bond Future | 5513      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2016 | R209 On 04-August-16   |        |              | Bond Future | 9.72      | 71.6676                       | 72.0882   | 71.6676                         | 0.00          |
| 18/02/2016 | R209 On 04-August-16   | 10.60  | Call         | Bond Future | 6850      | 7                             | 7         | 7                               | 6,000.00      |
| 18/02/2016 | R209 On 04-August-16   | 9.24   | Call         | Bond Future | 2076      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | R209 On 04-August-16   | 9.26   | Call         | Bond Future | 2125      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2016 | R209 On 04-August-16   | 9.25   | Call         | Bond Future | 2100      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | R209 On 04-August-16   | 9.60   | Call         | Bond Future | 3068      | 3                             | 3         | 3                               | 6,000.00      |
| 18/02/2016 | R209 On 04-August-16   | 9.26   | Put          | Bond Future | 5265      | 6                             | 5         | 6                               | 0.00          |
| 18/02/2016 | R209 On 04-August-16   | 10.60  | Put          | Bond Future | 1359      | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R209 On 04-August-16   | 9.24   | Put          | Bond Future | 5358      | 6                             | 5         | 6                               | 0.00          |
| 18/02/2016 | R209 On 04-August-16   | 9.25   | Put          | Bond Future | 5311      | 6                             | 5         | 6                               | 0.00          |
| 18/02/2016 | R209 On 04-August-16   | 9.60   | Put          | Bond Future | 3857      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2016 | R209 On 03-November-16 |        |              | Bond Future | 9.76      | 69.9212                       | 70.3509   | 69.9212                         | 0.00          |
| 18/02/2016 | R209 On 03-November-16 | 10.24  | Call         | Bond Future | 5895      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2016 | R209 On 03-November-16 | 10.26  | Call         | Bond Future | 5971      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2016 | R209 On 03-November-16 | 10.25  | Call         | Bond Future | 5933      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2016 | R209 On 03-November-16 | 10.25  | Put          | Bond Future | 2831      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | R209 On 03-November-16 | 10.26  | Put          | Bond Future | 2807      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | R209 On 03-November-16 | 10.24  | Put          | Bond Future | 2854      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | R210 On 05-May-16      |        |              | Bond Future | 180.76    | 180.7797                      | 180.7569  | 180.7797                        | 1,554.00      |
| 18/02/2016 | R210 On 05-May-16      | 184.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R210 On 05-May-16      | 185.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R210 On 05-May-16      | 185.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R210 On 05-May-16      | 185.00 | Put          | Bond Future | 4243      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2016 | R210 On 05-May-16      | 185.01 | Put          | Bond Future | 4253      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2016 | R210 On 05-May-16      | 184.99 | Put          | Bond Future | 4233      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2016 | R210 On 04-August-16   |        |              | Bond Future | 184.25    | 184.2790                      | 184.2538  | 184.2790                        | 0.00          |
| 18/02/2016 | R210 On 04-August-16   | 181.51 | Call         | Bond Future | 2744      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | R210 On 04-August-16   | 181.50 | Call         | Bond Future | 2754      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | R210 On 04-August-16   | 181.52 | Call         | Bond Future | 2734      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | R210 On 04-August-16   | 181.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R210 On 04-August-16   | 181.52 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R210 On 04-August-16   | 181.51 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R211 On 05-May-16      |        |              | Bond Future | 137.75    | 137.1955                      | 137.7491  | 137.1955                        | 57.00         |
| 18/02/2016 | R211 On 05-May-16      | 138.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R211 On 05-May-16      | 139.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R211 On 05-May-16      | 139.00 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2016 | R211 On 05-May-16    | 138.99 | Put          | Bond Future | 1241      | 2                             | 1         | 2                               | 0.00          |
| 18/02/2016 | R211 On 05-May-16    | 139.00 | Put          | Bond Future | 1251      | 2                             | 1         | 2                               | 0.00          |
| 18/02/2016 | R211 On 05-May-16    | 139.01 | Put          | Bond Future | 1261      | 2                             | 1         | 2                               | 0.00          |
| 18/02/2016 | R211 On 04-August-16 |        |              | Bond Future | 138.68    | 138.1139                      | 138.6767  | 138.1139                        | 0.00          |
| 18/02/2016 | R211 On 04-August-16 | 137.09 | Call         | Bond Future | 1587      | 1                             | 2         | 1                               | 0.00          |
| 18/02/2016 | R211 On 04-August-16 | 137.07 | Call         | Bond Future | 1607      | 1                             | 2         | 1                               | 0.00          |
| 18/02/2016 | R211 On 04-August-16 | 137.08 | Call         | Bond Future | 1597      | 1                             | 2         | 1                               | 0.00          |
| 18/02/2016 | R211 On 04-August-16 | 137.09 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R211 On 04-August-16 | 137.07 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R211 On 04-August-16 | 137.08 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R212 On 05-May-16    |        |              | Bond Future | 142.58    | 142.6028                      | 142.5849  | 142.6028                        | 3,830.00      |
| 18/02/2016 | R212 On 05-May-16    | 145.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R212 On 05-May-16    | 145.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R212 On 05-May-16    | 144.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R212 On 05-May-16    | 145.00 | Put          | Bond Future | 2415      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | R212 On 05-May-16    | 145.01 | Put          | Bond Future | 2425      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | R212 On 05-May-16    | 144.99 | Put          | Bond Future | 2405      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | R212 On 04-August-16 |        |              | Bond Future | 143.44    | 143.4563                      | 143.4365  | 143.4563                        | 0.00          |
| 18/02/2016 | R212 On 04-August-16 | 142.44 | Call         | Bond Future | 996       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R212 On 04-August-16 | 142.43 | Call         | Bond Future | 1006      | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R212 On 04-August-16 | 142.42 | Call         | Bond Future | 1016      | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R212 On 04-August-16 | 142.42 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R212 On 04-August-16 | 142.44 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R212 On 04-August-16 | 142.43 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2016 | R213 On 05-May-16    |        |              | Bond Future | 9.55      | 80.8787                       | 81.3278   | 80.8787                         | 47,717.00     |
| 18/02/2016 | R213 On 05-May-16    | 8.74   | Call         | Bond Future | 547       | 0                             | 1         | 0                               | 0.00          |
| 18/02/2016 | R213 On 05-May-16    | 8.76   | Call         | Bond Future | 571       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R213 On 05-May-16    | 8.75   | Call         | Bond Future | 559       | 0                             | 1         | 0                               | 0.00          |
| 18/02/2016 | R213 On 05-May-16    | 8.75   | Put          | Bond Future | 6203      | 7                             | 6         | 7                               | 0.00          |
| 18/02/2016 | R213 On 05-May-16    | 8.74   | Put          | Bond Future | 6265      | 7                             | 6         | 7                               | 0.00          |
| 18/02/2016 | R213 On 05-May-16    | 8.76   | Put          | Bond Future | 6142      | 7                             | 6         | 7                               | 0.00          |
| 18/02/2016 | R213 On 04-August-16 |        |              | Bond Future | 9.61      | 82.4376                       | 82.8944   | 82.4376                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2016 | R213 On 04-August-16   | 9.01   | Call         | Bond Future | 1777      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | R213 On 04-August-16   | 8.99   | Call         | Bond Future | 1733      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | R213 On 04-August-16   | 9.00   | Call         | Bond Future | 1755      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | R213 On 04-August-16   | 8.99   | Put          | Bond Future | 5952      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2016 | R213 On 04-August-16   | 9.01   | Put          | Bond Future | 5854      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2016 | R213 On 04-August-16   | 9.00   | Put          | Bond Future | 5903      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2016 | R213 On 03-November-16 |        |              | Bond Future | 9.65      | 80.5013                       | 80.9681   | 80.5013                         | 0.00          |
| 18/02/2016 | R213 On 03-November-16 | 10.20  | Call         | Bond Future | 6098      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2016 | R213 On 03-November-16 | 10.19  | Call         | Bond Future | 6059      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2016 | R213 On 03-November-16 | 10.18  | Call         | Bond Future | 6020      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2016 | R213 On 03-November-16 | 10.19  | Put          | Bond Future | 2650      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | R213 On 03-November-16 | 10.20  | Put          | Bond Future | 2627      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | R213 On 03-November-16 | 10.18  | Put          | Bond Future | 2672      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | R214 On 05-May-16      |        |              | Bond Future | 9.78      | 70.4185                       | 70.8445   | 70.4185                         | 31,399.00     |
| 18/02/2016 | R214 On 05-May-16      | 8.99   | Call         | Bond Future | 619       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R214 On 05-May-16      | 9.01   | Call         | Bond Future | 647       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R214 On 05-May-16      | 9.00   | Call         | Bond Future | 632       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R214 On 05-May-16      | 9.30   | Call         | Bond Future | 1158      | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R214 On 05-May-16      | 9.01   | Put          | Bond Future | 6322      | 7                             | 6         | 7                               | 0.00          |
| 18/02/2016 | R214 On 05-May-16      | 9.00   | Put          | Bond Future | 6387      | 7                             | 6         | 7                               | 0.00          |
| 18/02/2016 | R214 On 05-May-16      | 8.99   | Put          | Bond Future | 6452      | 7                             | 6         | 7                               | 0.00          |
| 18/02/2016 | R214 On 05-May-16      | 9.30   | Put          | Bond Future | 4611      | 5                             | 5         | 5                               | 0.00          |
| 18/02/2016 | R214 On 04-August-16   |        |              | Bond Future | 9.83      | 71.7756                       | 72.2092   | 71.7756                         | 0.00          |
| 18/02/2016 | R214 On 04-August-16   | 9.30   | Call         | Bond Future | 2054      | 2                             | 2         | 2                               | 1,300.00      |
| 18/02/2016 | R214 On 04-August-16   | 11.30  | Call         | Bond Future | 9686      | 9                             | 10        | 9                               | 6,300.00      |
| 18/02/2016 | R214 On 04-August-16   | 9.24   | Call         | Bond Future | 1910      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | R214 On 04-August-16   | 9.26   | Call         | Bond Future | 1957      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | R214 On 04-August-16   | 9.25   | Call         | Bond Future | 1933      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | R214 On 04-August-16   | 8.55   | Call         | Bond Future | 728       | 1                             | 1         | 1                               | 1,300.00      |
| 18/02/2016 | R214 On 04-August-16   | 10.30  | Call         | Bond Future | 5343      | 5                             | 5         | 5                               | 6,300.00      |
| 18/02/2016 | R214 On 04-August-16   | 9.26   | Put          | Bond Future | 6044      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2016 | R214 On 04-August-16   | 9.24   | Put          | Bond Future | 6147      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2016 | R214 On 04-August-16   | 9.30   | Put          | Bond Future | 5841      | 6                             | 6         | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2016 | R214 On 04-August-16   | 11.30  | Put          | Bond Future | 728       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R214 On 04-August-16   | 10.30  | Put          | Bond Future | 2246      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | R214 On 04-August-16   | 9.25   | Put          | Bond Future | 6095      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2016 | R214 On 04-August-16   | 8.55   | Put          | Bond Future | 10485     | 11                            | 10        | 11                              | 0.00          |
| 18/02/2016 | R214 On 03-November-16 |        |              | Bond Future | 9.87      | 69.8842                       | 70.3271   | 69.8842                         | 0.00          |
| 18/02/2016 | R214 On 03-November-16 | 10.33  | Call         | Bond Future | 6044      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2016 | R214 On 03-November-16 | 10.35  | Call         | Bond Future | 6121      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2016 | R214 On 03-November-16 | 10.34  | Call         | Bond Future | 6082      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2016 | R214 On 03-November-16 | 10.33  | Put          | Bond Future | 3065      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | R214 On 03-November-16 | 10.34  | Put          | Bond Future | 3040      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | R214 On 03-November-16 | 10.35  | Put          | Bond Future | 3015      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2016 | R248 On 05-May-16      |        |              | Bond Future | 9.88      | 90.1617                       | 90.7438   | 90.1617                         | 63,832.00     |
| 18/02/2016 | R248 On 05-May-16      | 9.01   | Call         | Bond Future | 662       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R248 On 05-May-16      | 9.00   | Call         | Bond Future | 647       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R248 On 05-May-16      | 8.99   | Call         | Bond Future | 632       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2016 | R248 On 05-May-16      | 9.00   | Put          | Bond Future | 8974      | 9                             | 9         | 9                               | 0.00          |
| 18/02/2016 | R248 On 05-May-16      | 8.99   | Put          | Bond Future | 9062      | 10                            | 9         | 10                              | 0.00          |
| 18/02/2016 | R248 On 05-May-16      | 9.01   | Put          | Bond Future | 8887      | 9                             | 9         | 9                               | 0.00          |
| 18/02/2016 | R248 On 04-August-16   |        |              | Bond Future | 9.94      | 91.8994                       | 92.4918   | 91.8994                         | 0.00          |
| 18/02/2016 | R248 On 04-August-16   | 9.25   | Call         | Bond Future | 2148      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | R248 On 04-August-16   | 9.26   | Call         | Bond Future | 2175      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | R248 On 04-August-16   | 9.24   | Call         | Bond Future | 2121      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2016 | R248 On 04-August-16   | 9.26   | Put          | Bond Future | 8361      | 9                             | 8         | 9                               | 0.00          |
| 18/02/2016 | R248 On 04-August-16   | 9.25   | Put          | Bond Future | 8430      | 9                             | 8         | 9                               | 0.00          |
| 18/02/2016 | R248 On 04-August-16   | 9.24   | Put          | Bond Future | 8501      | 9                             | 9         | 9                               | 0.00          |
| 18/02/2016 | R248 On 03-November-16 |        |              | Bond Future | 9.98      | 89.2608                       | 89.8658   | 89.2608                         | 0.00          |
| 18/02/2016 | R248 On 03-November-16 | 10.39  | Call         | Bond Future | 7373      | 7                             | 7         | 7                               | 0.00          |
| 18/02/2016 | R248 On 03-November-16 | 10.38  | Call         | Bond Future | 7326      | 7                             | 7         | 7                               | 0.00          |
| 18/02/2016 | R248 On 03-November-16 | 10.37  | Call         | Bond Future | 7278      | 7                             | 7         | 7                               | 0.00          |
| 18/02/2016 | R248 On 03-November-16 | 10.38  | Put          | Bond Future | 4059      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2016 | R248 On 03-November-16 | 10.39  | Put          | Bond Future | 4027      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2016 | R248 On 03-November-16 | 10.37  | Put          | Bond Future | 4092      | 4                             | 4         | 4                               | 0.00          |