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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/10/2015 TO: 09/10/2015

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/10/2015 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/10/2015 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | 2025 On 05-November-15 | | | Bond Future | 122.52 | 122.6482 | 122.5186 | 122.6482 | 612.00 |
| 09/10/2015 | 2025 On 05-November-15 | 123.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2025 On 05-November-15 | 122.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2025 On 05-November-15 | 123.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2025 On 05-November-15 | 122.99 | Put | Bond Future | 471 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2025 On 05-November-15 | 123.00 | Put | Bond Future | 481 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2025 On 05-November-15 | 123.01 | Put | Bond Future | 491 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2025 On 04-February-16 | | | Bond Future | 123.34 | 123.4728 | 123.3389 | 123.4728 | 0.00 |
| 09/10/2015 | 2025 On 04-February-16 | 125.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2025 On 04-February-16 | 126.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2025 On 04-February-16 | 126.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2025 On 04-February-16 | 125.99 | Put | Bond Future | 2651 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | 2025 On 04-February-16 | 126.00 | Put | Bond Future | 2661 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | 2025 On 04-February-16 | 126.01 | Put | Bond Future | 2671 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | 2030 On 05-November-15 | | | Bond Future | 8.61 | 96.9825 | 97.2244 | 96.9825 | 9,973.00 |
| 09/10/2015 | 2030 On 05-November-15 | 8.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2030 On 05-November-15 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2030 On 05-November-15 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2030 On 05-November-15 | 8.50 | Put | Bond Future | 890 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | 2030 On 05-November-15 | 8.51 | Put | Bond Future | 811 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | 2030 On 05-November-15 | 8.49 | Put | Bond Future | 970 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | 2030 On 04-February-16 | | | Bond Future | 8.67 | 94.5849 | 94.8290 | 94.5849 | 400.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/10/2015 | 2030 On 04-February-16 | 8.76 | Call | Bond Future | 693 | 0 | 1 | 0 | 0.00 |
| 09/10/2015 | 2030 On 04-February-16 | 8.75 | Call | Bond Future | 617 | 0 | 1 | 0 | 0.00 |
| 09/10/2015 | 2030 On 04-February-16 | 8.74 | Call | Bond Future | 540 | 0 | 1 | 0 | 0.00 |
| 09/10/2015 | 2030 On 04-February-16 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2030 On 04-February-16 | 8.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2030 On 04-February-16 | 8.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2032 On 05-November-15 | | | Bond Future | 8.68 | 96.9035 | 97.1633 | 96.9035 | 2,982.00 |
| 09/10/2015 | 2032 On 05-November-15 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2032 On 05-November-15 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2032 On 05-November-15 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2032 On 05-November-15 | 8.00 | Put | Bond Future | 6008 | 6 | 6 | 6 | 0.00 |
| 09/10/2015 | 2032 On 05-November-15 | 7.99 | Put | Bond Future | 6100 | 6 | 6 | 6 | 0.00 |
| 09/10/2015 | 2032 On 05-November-15 | 8.01 | Put | Bond Future | 5916 | 6 | 6 | 6 | 0.00 |
| 09/10/2015 | 2032 On 04-February-16 | | | Bond Future | 8.74 | 98.5110 | 98.7735 | 98.5110 | 0.00 |
| 09/10/2015 | 2032 On 04-February-16 | 8.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2032 On 04-February-16 | 8.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2032 On 04-February-16 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2032 On 04-February-16 | 8.69 | Put | Bond Future | 404 | 1 | 0 | 1 | 0.00 |
| 09/10/2015 | 2032 On 04-February-16 | 8.70 | Put | Bond Future | 320 | 1 | 0 | 1 | 0.00 |
| 09/10/2015 | 2032 On 04-February-16 | 8.71 | Put | Bond Future | 237 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2032 On 05-May-16 | | | Bond Future | 8.78 | 96.0971 | 96.3637 | 96.0971 | 0.00 |
| 09/10/2015 | 2032 On 05-May-16 | 9.00 | Call | Bond Future | 1754 | 1 | 2 | 1 | 0.00 |
| 09/10/2015 | 2032 On 05-May-16 | 8.99 | Call | Bond Future | 1674 | 1 | 2 | 1 | 0.00 |
| 09/10/2015 | 2032 On 05-May-16 | 9.01 | Call | Bond Future | 1833 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | 2032 On 05-May-16 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2032 On 05-May-16 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2032 On 05-May-16 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2033 On 05-November-15 | | | Bond Future | 102.27 | 101.9485 | 102.2709 | 101.9485 | 0.00 |
| 09/10/2015 | 2033 On 05-November-15 | 102.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2033 On 05-November-15 | 102.39 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2033 On 05-November-15 | 102.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2033 On 05-November-15 | 102.40 | Put | Bond Future | 129 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/10/2015 | 2033 On 05-November-15 | 102.41 | Put | Bond Future | 139 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2033 On 05-November-15 | 102.39 | Put | Bond Future | 119 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2033 On 04-February-16 | | | Bond Future | 103.97 | 103.6481 | 103.9741 | 103.6481 | 0.00 |
| 09/10/2015 | 2033 On 04-February-16 | 102.41 | Call | Bond Future | 1564 | 1 | 2 | 1 | 0.00 |
| 09/10/2015 | 2033 On 04-February-16 | 102.40 | Call | Bond Future | 1574 | 1 | 2 | 1 | 0.00 |
| 09/10/2015 | 2033 On 04-February-16 | 102.39 | Call | Bond Future | 1584 | 1 | 2 | 1 | 0.00 |
| 09/10/2015 | 2033 On 04-February-16 | 102.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2033 On 04-February-16 | 102.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2033 On 04-February-16 | 102.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2033 On 05-May-16 | | | Bond Future | 104.83 | 104.5020 | 104.8330 | 104.5020 | 0.00 |
| 09/10/2015 | 2033 On 05-May-16 | 102.40 | Call | Bond Future | 2433 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | 2033 On 05-May-16 | 102.41 | Call | Bond Future | 2423 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | 2033 On 05-May-16 | 102.39 | Call | Bond Future | 2443 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | 2033 On 05-May-16 | 102.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2033 On 05-May-16 | 102.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2033 On 05-May-16 | 102.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2037 On 05-November-15 | | | Bond Future | 8.84 | 98.8408 | 99.1266 | 98.8408 | 49,825.00 |
| 09/10/2015 | 2037 On 05-November-15 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2037 On 05-November-15 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2037 On 05-November-15 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2037 On 05-November-15 | 8.00 | Put | Bond Future | 8276 | 9 | 8 | 9 | 0.00 |
| 09/10/2015 | 2037 On 05-November-15 | 7.99 | Put | Bond Future | 8381 | 9 | 8 | 9 | 0.00 |
| 09/10/2015 | 2037 On 05-November-15 | 8.01 | Put | Bond Future | 8171 | 8 | 8 | 8 | 0.00 |
| 09/10/2015 | 2037 On 04-February-16 | | | Bond Future | 8.89 | 96.2235 | 96.5123 | 96.2235 | 370.00 |
| 09/10/2015 | 2037 On 04-February-16 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2037 On 04-February-16 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2037 On 04-February-16 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2037 On 04-February-16 | 8.75 | Put | Bond Future | 1310 | 2 | 1 | 2 | 0.00 |
| 09/10/2015 | 2037 On 04-February-16 | 8.76 | Put | Bond Future | 1217 | 2 | 1 | 2 | 0.00 |
| 09/10/2015 | 2037 On 04-February-16 | 8.74 | Put | Bond Future | 1404 | 2 | 1 | 2 | 0.00 |
| 09/10/2015 | 2037 On 05-May-16 | | | Bond Future | 8.94 | 97.9273 | 98.2207 | 97.9273 | 0.00 |
| 09/10/2015 | 2037 On 05-May-16 | 8.99 | Call | Bond Future | 478 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2037 On 05-May-16 | 9.01 | Call | Bond Future | 658 | 0 | 1 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/10/2015 | 2037 On 05-May-16 | 9.00 | Call | Bond Future | 568 | 0 | 1 | 0 | 0.00 |
| 09/10/2015 | 2037 On 05-May-16 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2037 On 05-May-16 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2037 On 05-May-16 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2038 On 05-November-15 | | | Bond Future | 126.80 | 126.7764 | 126.8032 | 126.7764 | 7,604.00 |
| 09/10/2015 | 2038 On 05-November-15 | 134.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2038 On 05-November-15 | 133.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2038 On 05-November-15 | 134.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2038 On 05-November-15 | 134.01 | Put | Bond Future | 7207 | 7 | 7 | 7 | 0.00 |
| 09/10/2015 | 2038 On 05-November-15 | 134.00 | Put | Bond Future | 7197 | 7 | 7 | 7 | 0.00 |
| 09/10/2015 | 2038 On 05-November-15 | 133.99 | Put | Bond Future | 7187 | 7 | 7 | 7 | 0.00 |
| 09/10/2015 | 2038 On 04-February-16 | | | Bond Future | 127.54 | 127.5172 | 127.5423 | 127.5172 | 0.00 |
| 09/10/2015 | 2038 On 04-February-16 | 131.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2038 On 04-February-16 | 131.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2038 On 04-February-16 | 130.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2038 On 04-February-16 | 131.00 | Put | Bond Future | 3458 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | 2038 On 04-February-16 | 131.01 | Put | Bond Future | 3468 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | 2038 On 04-February-16 | 130.99 | Put | Bond Future | 3448 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | 2044 On 05-November-15 | | | Bond Future | 8.87 | 100.8911 | 101.1536 | 100.8911 | 17,516.00 |
| 09/10/2015 | 2044 On 05-November-15 | 8.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2044 On 05-November-15 | 8.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2044 On 05-November-15 | 8.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2044 On 05-November-15 | 8.25 | Put | Bond Future | 6692 | 7 | 7 | 7 | 0.00 |
| 09/10/2015 | 2044 On 05-November-15 | 8.26 | Put | Bond Future | 6578 | 7 | 7 | 7 | 0.00 |
| 09/10/2015 | 2044 On 05-November-15 | 8.24 | Put | Bond Future | 6805 | 7 | 7 | 7 | 0.00 |
| 09/10/2015 | 2044 On 04-February-16 | | | Bond Future | 8.92 | 98.1827 | 98.4476 | 98.1827 | 0.00 |
| 09/10/2015 | 2044 On 04-February-16 | 9.01 | Call | Bond Future | 876 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | 2044 On 04-February-16 | 8.99 | Call | Bond Future | 677 | 0 | 1 | 0 | 0.00 |
| 09/10/2015 | 2044 On 04-February-16 | 9.00 | Call | Bond Future | 777 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | 2044 On 04-February-16 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2044 On 04-February-16 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2044 On 04-February-16 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/10/2015 | 2044 On 05-May-16 | | | Bond Future | 8.97 | 99.9211 | 100.1903 | 99.9211 | 0.00 |
| 09/10/2015 | 2044 On 05-May-16 | 9.00 | Call | Bond Future | 346 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2044 On 05-May-16 | 8.99 | Call | Bond Future | 247 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2044 On 05-May-16 | 9.01 | Call | Bond Future | 445 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2044 On 05-May-16 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2044 On 05-May-16 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2044 On 05-May-16 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2046 On 05-November-15 | | | Bond Future | 125.83 | 125.2610 | 125.8350 | 125.2610 | 6,943.00 |
| 09/10/2015 | 2046 On 05-November-15 | 132.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2046 On 05-November-15 | 133.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2046 On 05-November-15 | 133.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2046 On 05-November-15 | 133.00 | Put | Bond Future | 7165 | 8 | 7 | 8 | 0.00 |
| 09/10/2015 | 2046 On 05-November-15 | 132.99 | Put | Bond Future | 7155 | 8 | 7 | 8 | 0.00 |
| 09/10/2015 | 2046 On 05-November-15 | 133.01 | Put | Bond Future | 7175 | 8 | 7 | 8 | 0.00 |
| 09/10/2015 | 2046 On 04-February-16 | | | Bond Future | 127.93 | 127.3493 | 127.9306 | 127.3493 | 0.00 |
| 09/10/2015 | 2046 On 04-February-16 | 127.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2046 On 04-February-16 | 128.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2046 On 04-February-16 | 128.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2046 On 04-February-16 | 128.01 | Put | Bond Future | 79 | 1 | 0 | 1 | 0.00 |
| 09/10/2015 | 2046 On 04-February-16 | 128.00 | Put | Bond Future | 69 | 1 | 0 | 1 | 0.00 |
| 09/10/2015 | 2046 On 04-February-16 | 127.99 | Put | Bond Future | 59 | 1 | 0 | 1 | 0.00 |
| 09/10/2015 | 2050 On 05-November-15 | | | Bond Future | 133.04 | 133.0075 | 133.0362 | 133.0075 | 5,431.00 |
| 09/10/2015 | 2050 On 05-November-15 | 145.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2050 On 05-November-15 | 144.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2050 On 05-November-15 | 145.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2050 On 05-November-15 | 145.00 | Put | Bond Future | 11964 | 12 | 12 | 12 | 0.00 |
| 09/10/2015 | 2050 On 05-November-15 | 145.01 | Put | Bond Future | 11974 | 12 | 12 | 12 | 0.00 |
| 09/10/2015 | 2050 On 05-November-15 | 144.99 | Put | Bond Future | 11954 | 12 | 12 | 12 | 0.00 |
| 09/10/2015 | 2050 On 04-February-16 | | | Bond Future | 133.72 | 133.6965 | 133.7232 | 133.6965 | 0.00 |
| 09/10/2015 | 2050 On 04-February-16 | 138.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2050 On 04-February-16 | 138.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | 2050 On 04-February-16 | 137.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/10/2015 | 2050 On 04-February-16 | 138.01 | Put | Bond Future | 4287 | 4 | 4 | 4 | 0.00 |
| 09/10/2015 | 2050 On 04-February-16 | 138.00 | Put | Bond Future | 4277 | 4 | 4 | 4 | 0.00 |
| 09/10/2015 | 2050 On 04-February-16 | 137.99 | Put | Bond Future | 4267 | 4 | 4 | 4 | 0.00 |
| 09/10/2015 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | AL37 On 05-November-15 | | | Index Future | 469.16 | 468.4070 | 469.1640 | 468.4070 | 3.00 |
| 09/10/2015 | AL37 On 04-February-16 | | | Index Future | 476.94 | 476.1770 | 476.9390 | 476.1770 | 0.00 |
| 09/10/2015 | AL7T On 05-November-15 | | | Index Future | 554.16 | 552.7520 | 554.1580 | 552.7520 | 1.00 |
| 09/10/2015 | AL7T On 04-February-16 | | | Index Future | 563.34 | 561.9220 | 563.3410 | 561.9220 | 0.00 |
| 09/10/2015 | ALBI On 05-November-15 | | | Index Future | 506.44 | 505.2380 | 506.4410 | 505.2380 | 459.00 |
| 09/10/2015 | ALBI On 04-February-16 | | | Index Future | 514.83 | 513.6190 | 514.8330 | 513.6190 | 146.00 |
| 09/10/2015 | ALBI On 05-May-16 | | | Index Future | 523.94 | 522.7030 | 523.9360 | 522.7030 | 0.00 |
| 09/10/2015 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/10/2015 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 09/10/2015 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/10/2015 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2015 | EL28 On 05-November-15 | | | Bond Future | 125.67 | 125.5097 | 125.6725 | 125.5097 | 0.00 |
| 09/10/2015 | EL28 On 05-November-15 | 126.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | EL28 On 05-November-15 | 127.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | EL28 On 05-November-15 | 127.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | EL28 On 05-November-15 | 127.00 | Put | Bond Future | 1327 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | EL28 On 05-November-15 | 127.01 | Put | Bond Future | 1337 | 2 | 1 | 2 | 0.00 |
| 09/10/2015 | EL28 On 05-November-15 | 126.99 | Put | Bond Future | 1317 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | EL28 On 04-February-16 | | | Bond Future | 127.77 | 127.6022 | 127.7656 | 127.6022 | 0.00 |
| 09/10/2015 | EL28 On 04-February-16 | 128.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | EL28 On 04-February-16 | 129.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | EL28 On 04-February-16 | 129.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | EL28 On 04-February-16 | 129.00 | Put | Bond Future | 1234 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | EL28 On 04-February-16 | 129.01 | Put | Bond Future | 1244 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | EL28 On 04-February-16 | 128.99 | Put | Bond Future | 1224 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | ES33 On 05-November-15 | | | Bond Future | 9.70 | 82.4047 | 82.6295 | 82.4047 | 6,561.00 |
| 09/10/2015 | ES33 On 05-November-15 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | ES33 On 05-November-15 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | ES33 On 05-November-15 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/10/2015 | ES33 On 05-November-15 | 9.00 | Put | Bond Future | 5304 | 6 | 5 | 6 | 0.00 |
| 09/10/2015 | ES33 On 05-November-15 | 8.99 | Put | Bond Future | 5383 | 6 | 5 | 6 | 0.00 |
| 09/10/2015 | ES33 On 05-November-15 | 9.01 | Put | Bond Future | 5225 | 5 | 5 | 5 | 0.00 |
| 09/10/2015 | ES33 On 04-February-16 | | | Bond Future | 9.79 | 83.7717 | 83.9989 | 83.7717 | 0.00 |
| 09/10/2015 | ES33 On 04-February-16 | 9.99 | Call | Bond Future | 1425 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | ES33 On 04-February-16 | 10.01 | Call | Bond Future | 1563 | 1 | 2 | 1 | 0.00 |
| 09/10/2015 | ES33 On 04-February-16 | 10.00 | Call | Bond Future | 1494 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | ES33 On 04-February-16 | 10.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | ES33 On 04-February-16 | 10.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | ES33 On 04-February-16 | 9.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | ES33 On 05-May-16 | | | Bond Future | 9.86 | 81.4635 | 81.6944 | 81.4635 | 0.00 |
| 09/10/2015 | ES33 On 05-May-16 | 9.99 | Call | Bond Future | 903 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | ES33 On 05-May-16 | 10.01 | Call | Bond Future | 1041 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | ES33 On 05-May-16 | 10.00 | Call | Bond Future | 972 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | ES33 On 05-May-16 | 9.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | ES33 On 05-May-16 | 10.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | ES33 On 05-May-16 | 10.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | GOVI On 05-November-15 | | | GOVI | 502.57 | 501.4380 | 502.5670 | 501.4380 | 451.00 |
| 09/10/2015 | GOVI On 05-November-15 | 530.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | GOVI On 05-November-15 | 530.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | GOVI On 05-November-15 | 529.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | GOVI On 05-November-15 | 530.00 | Put | GOVI | 274330 | 29 | 27 | 29 | 0.00 |
| 09/10/2015 | GOVI On 05-November-15 | 530.01 | Put | GOVI | 274430 | 29 | 27 | 29 | 0.00 |
| 09/10/2015 | GOVI On 05-November-15 | 529.99 | Put | GOVI | 274230 | 29 | 27 | 29 | 0.00 |
| 09/10/2015 | GOVI On 04-February-16 | | | GOVI | 510.90 | 509.7570 | 510.8950 | 509.7570 | 26.00 |
| 09/10/2015 | GOVI On 04-February-16 | 511.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | GOVI On 04-February-16 | 512.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | GOVI On 04-February-16 | 512.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | GOVI On 04-February-16 | 511.99 | Put | GOVI | 10950 | 2 | 1 | 2 | 0.00 |
| 09/10/2015 | GOVI On 04-February-16 | 512.01 | Put | GOVI | 11150 | 2 | 1 | 2 | 0.00 |
| 09/10/2015 | GOVI On 04-February-16 | 512.00 | Put | GOVI | 11050 | 2 | 1 | 2 | 0.00 |
| 09/10/2015 | GOVI On 05-May-16 | | | GOVI | 519.93 | 518.7720 | 519.9280 | 518.7720 | 0.00 |
| 09/10/2015 | GOVI On 05-May-16 | 517.99 | Call | GOVI | 19380 | 1 | 2 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/10/2015 | GOVI On 05-May-16 | 518.01 | Call | GOVI | 19180 | 1 | 2 | 1 | 0.00 |
| 09/10/2015 | GOVI On 05-May-16 | 518.00 | Call | GOVI | 19280 | 1 | 2 | 1 | 0.00 |
| 09/10/2015 | GOVI On 05-May-16 | 517.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | GOVI On 05-May-16 | 518.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | GOVI On 05-May-16 | 518.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 09/10/2015 | IGOV On 05-November-15 | | | Index Future | 232.00 | 231.6980 | 231.9990 | 231.6980 | 971.00 |
| 09/10/2015 | IGOV On 04-February-16 | | | Index Future | 235.86 | 235.5610 | 235.8620 | 235.5610 | 82.00 |
| 09/10/2015 | IGOV On 05-May-16 | | | Index Future | 240.05 | 239.7460 | 240.0510 | 239.7460 | 0.00 |
| 09/10/2015 | ILBI On 05-November-15 | | | Index Future | 629.65 | 628.8420 | 629.6450 | 628.8420 | 0.00 |
| 09/10/2015 | ILBI On 04-February-16 | | | Index Future | 640.37 | 639.5530 | 640.3680 | 639.5530 | 163.00 |
| 09/10/2015 | IS01 On 19-December-16 | | | Interest Rate Swap | 99.69 | 99.7233 | 99.6927 | 99.7233 | 0.00 |
| 09/10/2015 | IS02 On 18-December-17 | | | Interest Rate Swap | 99.60 | 99.6510 | 99.6041 | 99.6510 | 0.00 |
| 09/10/2015 | IS05 On 17-December-20 | | | Interest Rate Swap | 98.52 | 98.7125 | 98.5238 | 98.7125 | 0.00 |
| 09/10/2015 | IS10 On 17-December-25 | | | Interest Rate Swap | 99.65 | 99.9859 | 99.6475 | 99.9859 | 0.00 |
| 09/10/2015 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 09/10/2015 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 09/10/2015 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 09/10/2015 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 09/10/2015 | JBAF On 21-October-15 | | | Jibar Tradeable Future | 6.31 | 93.6800 | 93.6900 | 93.6800 | 0.00 |
| 09/10/2015 | JBAF On 18-November-15 | | | Jibar Tradeable Future | 6.34 | 93.6300 | 93.6600 | 93.6300 | 0.00 |
| 09/10/2015 | JBAF On 15-December-15 | | | Jibar Tradeable Future | 6.39 | 93.5700 | 93.6100 | 93.5700 | 0.00 |
| 09/10/2015 | JBAF On 20-January-16 | | | Jibar Tradeable Future | 6.45 | 93.5000 | 93.5500 | 93.5000 | 0.00 |
| 09/10/2015 | JBAF On 17-February-16 | | | Jibar Tradeable Future | 6.52 | 93.4200 | 93.4800 | 93.4200 | 2,000.00 |
| 09/10/2015 | JBAF On 16-March-16 | | | Jibar Tradeable Future | 6.56 | 93.3500 | 93.4400 | 93.3500 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/10/2015 | JBAF On 15-June-16 | | | Jibar Tradeable Future | 6.76 | 93.1100 | 93.2400 | 93.1100 | 0.00 |
| 09/10/2015 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 6.99 | 92.8600 | 93.0100 | 92.8600 | 0.00 |
| 09/10/2015 | JBAF On 21-December-16 | | | Jibar Tradeable Future | 7.14 | 92.7300 | 92.8600 | 92.7300 | 0.00 |
| 09/10/2015 | JBAF On 15-March-17 | | | Jibar Tradeable Future | 7.28 | 92.5600 | 92.7200 | 92.5600 | 0.00 |
| 09/10/2015 | JBAF On 21-June-17 | | | Jibar Tradeable Future | 7.43 | 92.4100 | 92.5700 | 92.4100 | 0.00 |
| 09/10/2015 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 7.56 | 92.2800 | 92.4400 | 92.2800 | 0.00 |
| 09/10/2015 | R023 On 05-November-15 | | | Bond Future | 8.02 | 99.8582 | 100.0536 | 99.8582 | 14,033.00 |
| 09/10/2015 | R023 On 05-November-15 | 8.01 | Call | Bond Future | 766 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R023 On 05-November-15 | 8.00 | Call | Bond Future | 739 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R023 On 05-November-15 | 7.99 | Call | Bond Future | 713 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R023 On 05-November-15 | 8.00 | Put | Bond Future | 824 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R023 On 05-November-15 | 7.99 | Put | Bond Future | 852 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R023 On 05-November-15 | 8.01 | Put | Bond Future | 797 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R023 On 04-February-16 | | | Bond Future | 8.08 | 101.5147 | 101.7117 | 101.5147 | 1,050.00 |
| 09/10/2015 | R023 On 04-February-16 | 7.99 | Call | Bond Future | 1305 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R023 On 04-February-16 | 8.01 | Call | Bond Future | 1353 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R023 On 04-February-16 | 8.00 | Call | Bond Future | 1329 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R023 On 04-February-16 | 7.99 | Put | Bond Future | 1779 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R023 On 04-February-16 | 8.00 | Put | Bond Future | 1750 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R023 On 04-February-16 | 8.01 | Put | Bond Future | 1722 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R023 On 05-May-16 | | | Bond Future | 8.12 | 99.3823 | 99.5824 | 99.3823 | 0.00 |
| 09/10/2015 | R023 On 05-May-16 | 8.26 | Call | Bond Future | 2459 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R023 On 05-May-16 | 8.25 | Call | Bond Future | 2430 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R023 On 05-May-16 | 8.24 | Call | Bond Future | 2402 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R023 On 05-May-16 | 8.25 | Put | Bond Future | 1773 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R023 On 05-May-16 | 8.24 | Put | Bond Future | 1795 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R023 On 05-May-16 | 8.26 | Put | Bond Future | 1751 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R186 On 05-November-15 | | | Bond Future | 8.19 | 120.3891 | 120.7177 | 120.3891 | 32,663.00 |
| 09/10/2015 | R186 On 05-November-15 | 8.24 | Call | Bond Future | 1399 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R186 On 05-November-15 | 8.45 | Call | Bond Future | 2498 | 2 | 2 | 2 | 200.00 |
| 09/10/2015 | R186 On 05-November-15 | 8.75 | Call | Bond Future | 4479 | 4 | 4 | 4 | 0.00 |
| 09/10/2015 | R186 On 05-November-15 | 8.22 | Call | Bond Future | 1312 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/10/2015 | R186 On 05-November-15 | 7.73 | Call | Bond Future | 143 | 0 | 0 | 0 | 169.00 |
| 09/10/2015 | R186 On 05-November-15 | 7.86 | Call | Bond Future | 294 | 0 | 0 | 0 | 674.00 |
| 09/10/2015 | R186 On 05-November-15 | 8.35 | Call | Bond Future | 1935 | 2 | 2 | 2 | 843.00 |
| 09/10/2015 | R186 On 05-November-15 | 8.00 | Call | Bond Future | 571 | 0 | 1 | 0 | 200.00 |
| 09/10/2015 | R186 On 05-November-15 | 8.85 | Call | Bond Future | 5194 | 5 | 5 | 5 | 0.00 |
| 09/10/2015 | R186 On 05-November-15 | 9.00 | Call | Bond Future | 6283 | 6 | 6 | 6 | 0.00 |
| 09/10/2015 | R186 On 05-November-15 | 7.75 | Call | Bond Future | 161 | 0 | 0 | 0 | 1,200.00 |
| 09/10/2015 | R186 On 05-November-15 | 8.25 | Call | Bond Future | 1444 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R186 On 05-November-15 | 8.26 | Call | Bond Future | 1489 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R186 On 05-November-15 | 8.50 | Call | Bond Future | 2802 | 3 | 3 | 3 | 650.00 |
| 09/10/2015 | R186 On 05-November-15 | 8.55 | Call | Bond Future | 3118 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | R186 On 05-November-15 | 8.22 | Put | Bond Future | 1055 | 1 | 1 | 1 | 1,090.00 |
| 09/10/2015 | R186 On 05-November-15 | 7.86 | Put | Bond Future | 2960 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | R186 On 05-November-15 | 7.73 | Put | Bond Future | 3889 | 4 | 4 | 4 | 0.00 |
| 09/10/2015 | R186 On 05-November-15 | 8.45 | Put | Bond Future | 424 | 1 | 0 | 1 | 6,308.00 |
| 09/10/2015 | R186 On 05-November-15 | 8.75 | Put | Bond Future | 93 | 0 | 0 | 0 | 10,200.00 |
| 09/10/2015 | R186 On 05-November-15 | 8.24 | Put | Bond Future | 982 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R186 On 05-November-15 | 8.35 | Put | Bond Future | 647 | 1 | 1 | 1 | 9,430.00 |
| 09/10/2015 | R186 On 05-November-15 | 8.26 | Put | Bond Future | 913 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R186 On 05-November-15 | 8.50 | Put | Bond Future | 338 | 0 | 0 | 0 | 4,666.00 |
| 09/10/2015 | R186 On 05-November-15 | 8.55 | Put | Bond Future | 267 | 0 | 0 | 0 | 4,667.00 |
| 09/10/2015 | R186 On 05-November-15 | 8.85 | Put | Bond Future | 52 | 0 | 0 | 0 | 2,283.00 |
| 09/10/2015 | R186 On 05-November-15 | 8.25 | Put | Bond Future | 947 | 1 | 1 | 1 | 8,650.00 |
| 09/10/2015 | R186 On 05-November-15 | 7.75 | Put | Bond Future | 3740 | 4 | 4 | 4 | 0.00 |
| 09/10/2015 | R186 On 05-November-15 | 8.00 | Put | Bond Future | 2088 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R186 On 05-November-15 | 9.00 | Put | Bond Future | 20 | 0 | 0 | 0 | 2,600.00 |
| 09/10/2015 | R186 On 04-February-16 | | | Bond Future | 8.24 | 117.0887 | 117.4206 | 117.0887 | 5,365.00 |
| 09/10/2015 | R186 On 04-February-16 | 8.75 | Call | Bond Future | 4836 | 5 | 5 | 5 | 0.00 |
| 09/10/2015 | R186 On 04-February-16 | 7.51 | Call | Bond Future | 504 | 0 | 1 | 0 | 0.00 |
| 09/10/2015 | R186 On 04-February-16 | 7.50 | Call | Bond Future | 491 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R186 On 04-February-16 | 7.49 | Call | Bond Future | 479 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R186 On 04-February-16 | 7.50 | Put | Bond Future | 6510 | 7 | 7 | 7 | 0.00 |
| 09/10/2015 | R186 On 04-February-16 | 8.75 | Put | Bond Future | 939 | 1 | 1 | 1 | 6,700.00 |
| 09/10/2015 | R186 On 04-February-16 | 7.51 | Put | Bond Future | 6439 | 7 | 6 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/10/2015 | R186 On 04-February-16 | 7.49 | Put | Bond Future | 6581 | 7 | 7 | 7 | 0.00 |
| 09/10/2015 | R186 On 05-May-16 | | | Bond Future | 8.28 | 119.1609 | 119.4981 | 119.1609 | 0.00 |
| 09/10/2015 | R186 On 05-May-16 | 8.34 | Call | Bond Future | 3460 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | R186 On 05-May-16 | 8.35 | Call | Bond Future | 3501 | 3 | 4 | 3 | 0.00 |
| 09/10/2015 | R186 On 05-May-16 | 8.33 | Call | Bond Future | 3420 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | R186 On 05-May-16 | 7.56 | Call | Bond Future | 1128 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R186 On 05-May-16 | 8.33 | Put | Bond Future | 3044 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | R186 On 05-May-16 | 8.35 | Put | Bond Future | 2972 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | R186 On 05-May-16 | 7.56 | Put | Bond Future | 6856 | 7 | 7 | 7 | 0.00 |
| 09/10/2015 | R186 On 05-May-16 | 8.34 | Put | Bond Future | 3008 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | R186 On 04-August-16 | | | Bond Future | 8.32 | 116.0161 | 116.3565 | 116.0161 | 0.00 |
| 09/10/2015 | R186 On 04-August-16 | 8.49 | Call | Bond Future | 4459 | 4 | 4 | 4 | 0.00 |
| 09/10/2015 | R186 On 04-August-16 | 8.51 | Call | Bond Future | 4542 | 4 | 5 | 4 | 0.00 |
| 09/10/2015 | R186 On 04-August-16 | 8.50 | Call | Bond Future | 4500 | 4 | 4 | 4 | 0.00 |
| 09/10/2015 | R186 On 04-August-16 | 8.49 | Put | Bond Future | 3188 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | R186 On 04-August-16 | 8.50 | Put | Bond Future | 3155 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | R186 On 04-August-16 | 8.51 | Put | Bond Future | 3123 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | R197 On 05-November-15 | | | Bond Future | 294.26 | 294.2034 | 294.2642 | 294.2034 | 927.00 |
| 09/10/2015 | R197 On 05-November-15 | 294.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R197 On 05-November-15 | 295.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R197 On 05-November-15 | 295.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R197 On 05-November-15 | 295.00 | Put | Bond Future | 736 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R197 On 05-November-15 | 295.01 | Put | Bond Future | 746 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R197 On 05-November-15 | 294.99 | Put | Bond Future | 726 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R197 On 04-February-16 | | | Bond Future | 292.81 | 292.7540 | 292.8106 | 292.7540 | 0.00 |
| 09/10/2015 | R197 On 04-February-16 | 296.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R197 On 04-February-16 | 297.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R197 On 04-February-16 | 297.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R197 On 04-February-16 | 296.99 | Put | Bond Future | 4179 | 4 | 4 | 4 | 0.00 |
| 09/10/2015 | R197 On 04-February-16 | 297.01 | Put | Bond Future | 4199 | 4 | 4 | 4 | 0.00 |
| 09/10/2015 | R197 On 04-February-16 | 297.00 | Put | Bond Future | 4189 | 4 | 4 | 4 | 0.00 |
| 09/10/2015 | R202 On 05-November-15 | | | Bond Future | 240.37 | 239.4902 | 240.3749 | 239.4902 | 53,917.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/10/2015 | R202 On 05-November-15 | 246.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R202 On 05-November-15 | 246.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R202 On 05-November-15 | 245.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R202 On 05-November-15 | 245.99 | Put | Bond Future | 5615 | 6 | 6 | 6 | 0.00 |
| 09/10/2015 | R202 On 05-November-15 | 246.01 | Put | Bond Future | 5635 | 7 | 6 | 7 | 0.00 |
| 09/10/2015 | R202 On 05-November-15 | 246.00 | Put | Bond Future | 5625 | 7 | 6 | 7 | 0.00 |
| 09/10/2015 | R202 On 04-February-16 | | | Bond Future | 241.00 | 240.1081 | 241.0029 | 240.1081 | 0.00 |
| 09/10/2015 | R202 On 04-February-16 | 239.99 | Call | Bond Future | 1013 | 0 | 1 | 0 | 0.00 |
| 09/10/2015 | R202 On 04-February-16 | 240.01 | Call | Bond Future | 993 | 0 | 1 | 0 | 0.00 |
| 09/10/2015 | R202 On 04-February-16 | 240.00 | Call | Bond Future | 1003 | 0 | 1 | 0 | 0.00 |
| 09/10/2015 | R202 On 04-February-16 | 239.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R202 On 04-February-16 | 240.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R202 On 04-February-16 | 240.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R203 On 05-November-15 | | | Bond Future | 7.00 | 103.3166 | 103.3901 | 103.3166 | 15,930.00 |
| 09/10/2015 | R203 On 05-November-15 | 5.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R203 On 05-November-15 | 6.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R203 On 05-November-15 | 6.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R203 On 05-November-15 | 6.00 | Put | Bond Future | 1743 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R203 On 05-November-15 | 5.99 | Put | Bond Future | 1761 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R203 On 05-November-15 | 6.01 | Put | Bond Future | 1726 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R203 On 04-February-16 | | | Bond Future | 7.05 | 105.0306 | 105.1035 | 105.0306 | 0.00 |
| 09/10/2015 | R203 On 04-February-16 | 7.24 | Call | Bond Future | 442 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R203 On 04-February-16 | 7.26 | Call | Bond Future | 463 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R203 On 04-February-16 | 7.25 | Call | Bond Future | 452 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R203 On 04-February-16 | 7.24 | Put | Bond Future | 156 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R203 On 04-February-16 | 7.25 | Put | Bond Future | 151 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R203 On 04-February-16 | 7.26 | Put | Bond Future | 147 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R203 On 05-May-16 | | | Bond Future | 7.02 | 102.7194 | 102.7931 | 102.7194 | 0.00 |
| 09/10/2015 | R203 On 05-May-16 | 7.26 | Call | Bond Future | 603 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R203 On 05-May-16 | 7.24 | Call | Bond Future | 587 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R203 On 05-May-16 | 7.25 | Call | Bond Future | 595 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R203 On 05-May-16 | 7.24 | Put | Bond Future | 309 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R203 On 05-May-16 | 7.26 | Put | Bond Future | 299 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/10/2015 | R203 On 05-May-16 | 7.25 | Put | Bond Future | 304 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R204 On 05-November-15 | | | Bond Future | 7.37 | 104.6916 | 104.8075 | 104.6916 | 24,711.00 |
| 09/10/2015 | R204 On 05-November-15 | 6.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R204 On 05-November-15 | 6.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R204 On 05-November-15 | 6.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R204 On 05-November-15 | 6.25 | Put | Bond Future | 3166 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | R204 On 05-November-15 | 6.26 | Put | Bond Future | 3137 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | R204 On 05-November-15 | 6.24 | Put | Bond Future | 3195 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | R204 On 04-February-16 | | | Bond Future | 7.44 | 102.3920 | 102.5081 | 102.3920 | 0.00 |
| 09/10/2015 | R204 On 04-February-16 | 7.51 | Call | Bond Future | 692 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R204 On 04-February-16 | 7.50 | Call | Bond Future | 677 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R204 On 04-February-16 | 7.49 | Call | Bond Future | 663 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R204 On 04-February-16 | 7.50 | Put | Bond Future | 515 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R204 On 04-February-16 | 7.49 | Put | Bond Future | 526 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R204 On 04-February-16 | 7.51 | Put | Bond Future | 504 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R204 On 05-May-16 | | | Bond Future | 7.46 | 104.2040 | 104.3216 | 104.2040 | 0.00 |
| 09/10/2015 | R204 On 05-May-16 | 7.76 | Call | Bond Future | 1264 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R204 On 05-May-16 | 7.75 | Call | Bond Future | 1249 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R204 On 05-May-16 | 7.74 | Call | Bond Future | 1234 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R204 On 05-May-16 | 7.75 | Put | Bond Future | 578 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R204 On 05-May-16 | 7.76 | Put | Bond Future | 569 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R204 On 05-May-16 | 7.74 | Put | Bond Future | 586 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R207 On 05-November-15 | | | Bond Future | 7.64 | 100.7834 | 100.9466 | 100.7834 | 40,921.00 |
| 09/10/2015 | R207 On 05-November-15 | 7.74 | Call | Bond Future | 682 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R207 On 05-November-15 | 7.76 | Call | Bond Future | 726 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R207 On 05-November-15 | 7.75 | Call | Bond Future | 704 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R207 On 05-November-15 | 7.50 | Call | Bond Future | 276 | 0 | 0 | 0 | 19.00 |
| 09/10/2015 | R207 On 05-November-15 | 7.43 | Call | Bond Future | 199 | 0 | 0 | 0 | 53.00 |
| 09/10/2015 | R207 On 05-November-15 | 7.74 | Put | Bond Future | 322 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R207 On 05-November-15 | 7.43 | Put | Bond Future | 925 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R207 On 05-November-15 | 7.76 | Put | Bond Future | 297 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R207 On 05-November-15 | 7.50 | Put | Bond Future | 755 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/10/2015 | R207 On 05-November-15 | 7.75 | Put | Bond Future | 309 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R207 On 04-February-16 | | | Bond Future | 7.70 | 98.8139 | 98.9780 | 98.8139 | 0.00 |
| 09/10/2015 | R207 On 04-February-16 | 7.27 | Call | Bond Future | 299 | 0 | 0 | 0 | 43.00 |
| 09/10/2015 | R207 On 04-February-16 | 7.49 | Call | Bond Future | 527 | 0 | 1 | 0 | 0.00 |
| 09/10/2015 | R207 On 04-February-16 | 7.51 | Call | Bond Future | 552 | 0 | 1 | 0 | 0.00 |
| 09/10/2015 | R207 On 04-February-16 | 7.50 | Call | Bond Future | 539 | 0 | 1 | 0 | 19.00 |
| 09/10/2015 | R207 On 04-February-16 | 7.50 | Put | Bond Future | 1214 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R207 On 04-February-16 | 7.51 | Put | Bond Future | 1193 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R207 On 04-February-16 | 7.49 | Put | Bond Future | 1234 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R207 On 04-February-16 | 7.27 | Put | Bond Future | 1744 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R207 On 05-May-16 | | | Bond Future | 7.75 | 100.5629 | 100.7294 | 100.5629 | 0.00 |
| 09/10/2015 | R207 On 05-May-16 | 7.86 | Call | Bond Future | 1394 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R207 On 05-May-16 | 7.84 | Call | Bond Future | 1360 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R207 On 05-May-16 | 7.56 | Call | Bond Future | 926 | 1 | 1 | 1 | 43.00 |
| 09/10/2015 | R207 On 05-May-16 | 7.85 | Call | Bond Future | 1377 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R207 On 05-May-16 | 7.85 | Put | Bond Future | 1055 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R207 On 05-May-16 | 7.86 | Put | Bond Future | 1042 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R207 On 05-May-16 | 7.56 | Put | Bond Future | 1511 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R207 On 05-May-16 | 7.84 | Put | Bond Future | 1069 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R207 On 04-August-16 | | | Bond Future | 7.79 | 98.7392 | 98.9062 | 98.7392 | 0.00 |
| 09/10/2015 | R207 On 04-August-16 | 7.99 | Call | Bond Future | 1663 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R207 On 04-August-16 | 8.01 | Call | Bond Future | 1698 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R207 On 04-August-16 | 8.00 | Call | Bond Future | 1680 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R207 On 04-August-16 | 7.99 | Put | Bond Future | 1079 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R207 On 04-August-16 | 8.00 | Put | Bond Future | 1067 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R207 On 04-August-16 | 8.01 | Put | Bond Future | 1055 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R208 On 05-November-15 | | | Bond Future | 7.79 | 96.0624 | 96.2582 | 96.0624 | 40,181.00 |
| 09/10/2015 | R208 On 05-November-15 | 8.48 | Call | Bond Future | 2890 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | R208 On 05-November-15 | 7.75 | Call | Bond Future | 515 | 0 | 1 | 0 | 0.00 |
| 09/10/2015 | R208 On 05-November-15 | 7.76 | Call | Bond Future | 534 | 0 | 1 | 0 | 0.00 |
| 09/10/2015 | R208 On 05-November-15 | 7.74 | Call | Bond Future | 495 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R208 On 05-November-15 | 8.48 | Put | Bond Future | 16 | 0 | 0 | 0 | 2,200.00 |
| 09/10/2015 | R208 On 05-November-15 | 7.75 | Put | Bond Future | 664 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/10/2015 | R208 On 05-November-15 | 7.76 | Put | Bond Future | 642 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R208 On 05-November-15 | 7.74 | Put | Bond Future | 687 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R208 On 04-February-16 | | | Bond Future | 7.85 | 97.6560 | 97.8533 | 97.6560 | 0.00 |
| 09/10/2015 | R208 On 04-February-16 | 7.75 | Call | Bond Future | 913 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R208 On 04-February-16 | 7.74 | Call | Bond Future | 895 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R208 On 04-February-16 | 7.76 | Call | Bond Future | 931 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R208 On 04-February-16 | 7.74 | Put | Bond Future | 1330 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R208 On 04-February-16 | 7.75 | Put | Bond Future | 1307 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R208 On 04-February-16 | 7.76 | Put | Bond Future | 1285 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R208 On 05-May-16 | | | Bond Future | 7.89 | 95.9826 | 96.1829 | 95.9826 | 0.00 |
| 09/10/2015 | R208 On 05-May-16 | 7.99 | Call | Bond Future | 1741 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R208 On 05-May-16 | 8.00 | Call | Bond Future | 1763 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R208 On 05-May-16 | 8.01 | Call | Bond Future | 1784 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R208 On 05-May-16 | 8.00 | Put | Bond Future | 1328 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R208 On 05-May-16 | 8.01 | Put | Bond Future | 1311 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R208 On 05-May-16 | 7.99 | Put | Bond Future | 1345 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R209 On 05-November-15 | | | Bond Future | 8.76 | 76.7810 | 77.0179 | 76.7810 | 24,850.00 |
| 09/10/2015 | R209 On 05-November-15 | 9.25 | Call | Bond Future | 3802 | 4 | 4 | 4 | 0.00 |
| 09/10/2015 | R209 On 05-November-15 | 7.99 | Call | Bond Future | 23 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R209 On 05-November-15 | 8.50 | Call | Bond Future | 457 | 0 | 0 | 0 | 900.00 |
| 09/10/2015 | R209 On 05-November-15 | 9.00 | Call | Bond Future | 2324 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R209 On 05-November-15 | 8.00 | Call | Bond Future | 25 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R209 On 05-November-15 | 8.01 | Call | Bond Future | 26 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R209 On 05-November-15 | 9.16 | Call | Bond Future | 3244 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | R209 On 05-November-15 | 8.00 | Put | Bond Future | 6241 | 6 | 6 | 6 | 0.00 |
| 09/10/2015 | R209 On 05-November-15 | 9.25 | Put | Bond Future | 172 | 0 | 0 | 0 | 900.00 |
| 09/10/2015 | R209 On 05-November-15 | 8.50 | Put | Bond Future | 2507 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | R209 On 05-November-15 | 9.00 | Put | Bond Future | 516 | 1 | 1 | 1 | 500.00 |
| 09/10/2015 | R209 On 05-November-15 | 7.99 | Put | Bond Future | 6326 | 7 | 6 | 7 | 0.00 |
| 09/10/2015 | R209 On 05-November-15 | 8.01 | Put | Bond Future | 6156 | 6 | 6 | 6 | 0.00 |
| 09/10/2015 | R209 On 05-November-15 | 9.16 | Put | Bond Future | 261 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R209 On 04-February-16 | | | Bond Future | 8.81 | 78.0548 | 78.2942 | 78.0548 | 400.00 |
| 09/10/2015 | R209 On 04-February-16 | 8.74 | Call | Bond Future | 2265 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/10/2015 | R209 On 04-February-16 | 8.76 | Call | Bond Future | 2336 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R209 On 04-February-16 | 8.75 | Call | Bond Future | 2300 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R209 On 04-February-16 | 9.52 | Call | Bond Future | 5866 | 6 | 6 | 6 | 0.00 |
| 09/10/2015 | R209 On 04-February-16 | 8.76 | Put | Bond Future | 2726 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | R209 On 04-February-16 | 8.74 | Put | Bond Future | 2809 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | R209 On 04-February-16 | 9.52 | Put | Bond Future | 741 | 1 | 1 | 1 | 2,200.00 |
| 09/10/2015 | R209 On 04-February-16 | 8.75 | Put | Bond Future | 2767 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | R209 On 05-May-16 | | | Bond Future | 8.85 | 76.2866 | 76.5299 | 76.2866 | 0.00 |
| 09/10/2015 | R209 On 05-May-16 | 9.00 | Call | Bond Future | 3929 | 4 | 4 | 4 | 0.00 |
| 09/10/2015 | R209 On 05-May-16 | 9.01 | Call | Bond Future | 3970 | 4 | 4 | 4 | 0.00 |
| 09/10/2015 | R209 On 05-May-16 | 8.99 | Call | Bond Future | 3889 | 4 | 4 | 4 | 0.00 |
| 09/10/2015 | R209 On 05-May-16 | 9.00 | Put | Bond Future | 2819 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | R209 On 05-May-16 | 9.01 | Put | Bond Future | 2786 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | R209 On 05-May-16 | 8.99 | Put | Bond Future | 2853 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | R210 On 05-November-15 | | | Bond Future | 179.94 | 179.7087 | 179.9384 | 179.7087 | 2,894.00 |
| 09/10/2015 | R210 On 05-November-15 | 182.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R210 On 05-November-15 | 181.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R210 On 05-November-15 | 182.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R210 On 05-November-15 | 182.01 | Put | Bond Future | 2072 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R210 On 05-November-15 | 182.00 | Put | Bond Future | 2062 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R210 On 05-November-15 | 181.99 | Put | Bond Future | 2052 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R210 On 04-February-16 | | | Bond Future | 182.94 | 182.7047 | 182.9353 | 182.7047 | 0.00 |
| 09/10/2015 | R210 On 04-February-16 | 184.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R210 On 04-February-16 | 185.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R210 On 04-February-16 | 185.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R210 On 04-February-16 | 185.00 | Put | Bond Future | 2065 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R210 On 04-February-16 | 185.01 | Put | Bond Future | 2075 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R210 On 04-February-16 | 184.99 | Put | Bond Future | 2055 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R211 On 05-November-15 | | | Bond Future | 136.09 | 136.0655 | 136.0912 | 136.0655 | 0.00 |
| 09/10/2015 | R211 On 05-November-15 | 134.99 | Call | Bond Future | 1101 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R211 On 05-November-15 | 135.00 | Call | Bond Future | 1091 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R211 On 05-November-15 | 135.01 | Call | Bond Future | 1081 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/10/2015 | R211 On 05-November-15 | 135.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R211 On 05-November-15 | 135.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R211 On 05-November-15 | 134.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R211 On 04-February-16 | | | Bond Future | 136.66 | 136.6401 | 136.6638 | 136.6401 | 1,120.00 |
| 09/10/2015 | R211 On 04-February-16 | 138.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R211 On 04-February-16 | 139.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R211 On 04-February-16 | 139.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R211 On 04-February-16 | 138.99 | Put | Bond Future | 2326 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R211 On 04-February-16 | 139.01 | Put | Bond Future | 2346 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R211 On 04-February-16 | 139.00 | Put | Bond Future | 2336 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R212 On 05-November-15 | | | Bond Future | 141.77 | 141.5739 | 141.7663 | 141.5739 | 928.00 |
| 09/10/2015 | R212 On 05-November-15 | 145.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R212 On 05-November-15 | 146.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R212 On 05-November-15 | 146.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R212 On 05-November-15 | 146.00 | Put | Bond Future | 4234 | 4 | 4 | 4 | 0.00 |
| 09/10/2015 | R212 On 05-November-15 | 146.01 | Put | Bond Future | 4244 | 4 | 4 | 4 | 0.00 |
| 09/10/2015 | R212 On 05-November-15 | 145.99 | Put | Bond Future | 4224 | 4 | 4 | 4 | 0.00 |
| 09/10/2015 | R212 On 04-February-16 | | | Bond Future | 142.27 | 142.0751 | 142.2681 | 142.0751 | 0.00 |
| 09/10/2015 | R212 On 04-February-16 | 146.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R212 On 04-February-16 | 146.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R212 On 04-February-16 | 145.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R212 On 04-February-16 | 146.00 | Put | Bond Future | 3732 | 4 | 4 | 4 | 0.00 |
| 09/10/2015 | R212 On 04-February-16 | 146.01 | Put | Bond Future | 3742 | 4 | 4 | 4 | 0.00 |
| 09/10/2015 | R212 On 04-February-16 | 145.99 | Put | Bond Future | 3722 | 4 | 4 | 4 | 0.00 |
| 09/10/2015 | R213 On 05-November-15 | | | Bond Future | 8.65 | 87.2415 | 87.4749 | 87.2415 | 21,426.00 |
| 09/10/2015 | R213 On 05-November-15 | 7.74 | Call | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R213 On 05-November-15 | 7.76 | Call | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R213 On 05-November-15 | 7.75 | Call | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R213 On 05-November-15 | 7.74 | Put | Bond Future | 7319 | 8 | 7 | 8 | 0.00 |
| 09/10/2015 | R213 On 05-November-15 | 7.76 | Put | Bond Future | 7151 | 7 | 7 | 7 | 0.00 |
| 09/10/2015 | R213 On 05-November-15 | 7.75 | Put | Bond Future | 7235 | 7 | 7 | 7 | 0.00 |
| 09/10/2015 | R213 On 04-February-16 | | | Bond Future | 8.71 | 88.6887 | 88.9245 | 88.6887 | 700.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/10/2015 | R213 On 04-February-16 | 8.75 | Call | Bond Future | 2587 | 2 | 3 | 2 | 0.00 |
| 09/10/2015 | R213 On 04-February-16 | 8.76 | Call | Bond Future | 2626 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | R213 On 04-February-16 | 8.74 | Call | Bond Future | 2549 | 2 | 3 | 2 | 0.00 |
| 09/10/2015 | R213 On 04-February-16 | 8.75 | Put | Bond Future | 2299 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R213 On 04-February-16 | 8.76 | Put | Bond Future | 2263 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R213 On 04-February-16 | 8.74 | Put | Bond Future | 2335 | 2 | 2 | 2 | 0.00 |
| 09/10/2015 | R213 On 05-May-16 | | | Bond Future | 8.75 | 86.7096 | 86.9492 | 86.7096 | 0.00 |
| 09/10/2015 | R213 On 05-May-16 | 8.74 | Call | Bond Future | 3206 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | R213 On 05-May-16 | 8.75 | Call | Bond Future | 3242 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | R213 On 05-May-16 | 8.76 | Call | Bond Future | 3279 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | R213 On 05-May-16 | 8.75 | Put | Bond Future | 3266 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | R213 On 05-May-16 | 8.76 | Put | Bond Future | 3229 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | R213 On 05-May-16 | 8.74 | Put | Bond Future | 3303 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | R214 On 05-November-15 | | | Bond Future | 8.80 | 77.8185 | 78.0696 | 77.8185 | 16,945.00 |
| 09/10/2015 | R214 On 05-November-15 | 7.99 | Call | Bond Future | 18 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R214 On 05-November-15 | 8.01 | Call | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R214 On 05-November-15 | 8.00 | Call | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R214 On 05-November-15 | 7.99 | Put | Bond Future | 7128 | 7 | 7 | 7 | 0.00 |
| 09/10/2015 | R214 On 05-November-15 | 8.00 | Put | Bond Future | 7036 | 7 | 7 | 7 | 0.00 |
| 09/10/2015 | R214 On 05-November-15 | 8.01 | Put | Bond Future | 6943 | 7 | 7 | 7 | 0.00 |
| 09/10/2015 | R214 On 04-February-16 | | | Bond Future | 8.85 | 79.1095 | 79.3633 | 79.1095 | 4,620.00 |
| 09/10/2015 | R214 On 04-February-16 | 8.00 | Call | Bond Future | 490 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R214 On 04-February-16 | 8.01 | Call | Bond Future | 503 | 0 | 1 | 0 | 0.00 |
| 09/10/2015 | R214 On 04-February-16 | 7.99 | Call | Bond Future | 478 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R214 On 04-February-16 | 8.01 | Put | Bond Future | 7826 | 8 | 8 | 8 | 0.00 |
| 09/10/2015 | R214 On 04-February-16 | 8.00 | Put | Bond Future | 7907 | 8 | 8 | 8 | 0.00 |
| 09/10/2015 | R214 On 04-February-16 | 7.99 | Put | Bond Future | 7988 | 8 | 8 | 8 | 0.00 |
| 09/10/2015 | R214 On 05-May-16 | | | Bond Future | 8.89 | 77.2144 | 77.4722 | 77.2144 | 0.00 |
| 09/10/2015 | R214 On 05-May-16 | 8.99 | Call | Bond Future | 3980 | 4 | 4 | 4 | 0.00 |
| 09/10/2015 | R214 On 05-May-16 | 9.01 | Call | Bond Future | 4064 | 4 | 4 | 4 | 0.00 |
| 09/10/2015 | R214 On 05-May-16 | 9.00 | Call | Bond Future | 4022 | 4 | 4 | 4 | 0.00 |
| 09/10/2015 | R214 On 05-May-16 | 9.00 | Put | Bond Future | 3148 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | R214 On 05-May-16 | 9.01 | Put | Bond Future | 3112 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/10/2015 | R214 On 05-May-16 | 8.99 | Put | Bond Future | 3185 | 3 | 3 | 3 | 0.00 |
| 09/10/2015 | R248 On 05-November-15 | | | Bond Future | 8.86 | 100.2408 | 100.5110 | 100.2408 | 48,520.00 |
| 09/10/2015 | R248 On 05-November-15 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R248 On 05-November-15 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R248 On 05-November-15 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R248 On 05-November-15 | 7.99 | Put | Bond Future | 9940 | 10 | 10 | 10 | 0.00 |
| 09/10/2015 | R248 On 05-November-15 | 8.00 | Put | Bond Future | 9816 | 10 | 10 | 10 | 0.00 |
| 09/10/2015 | R248 On 05-November-15 | 8.01 | Put | Bond Future | 9692 | 10 | 10 | 10 | 0.00 |
| 09/10/2015 | R248 On 04-February-16 | | | Bond Future | 8.91 | 101.9037 | 102.1766 | 101.9037 | 3,750.00 |
| 09/10/2015 | R248 On 04-February-16 | 8.99 | Call | Bond Future | 780 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R248 On 04-February-16 | 9.01 | Call | Bond Future | 984 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R248 On 04-February-16 | 9.00 | Call | Bond Future | 882 | 1 | 1 | 1 | 0.00 |
| 09/10/2015 | R248 On 04-February-16 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R248 On 04-February-16 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R248 On 04-February-16 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R248 On 05-May-16 | | | Bond Future | 8.95 | 99.2714 | 99.5486 | 99.2714 | 0.00 |
| 09/10/2015 | R248 On 05-May-16 | 8.99 | Call | Bond Future | 376 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R248 On 05-May-16 | 9.01 | Call | Bond Future | 580 | 0 | 1 | 0 | 0.00 |
| 09/10/2015 | R248 On 05-May-16 | 9.00 | Call | Bond Future | 478 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R248 On 05-May-16 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R248 On 05-May-16 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2015 | R248 On 05-May-16 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |