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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/01/2016 TO: 06/01/2016

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2016 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2016 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | 2025 On 04-February-16 | | | Bond Future | 121.57 | 121.5951 | 121.5743 | 121.5951 | 2,111.00 |
| 06/01/2016 | 2025 On 04-February-16 | 126.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2025 On 04-February-16 | 125.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2025 On 04-February-16 | 126.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2025 On 04-February-16 | 125.99 | Put | Bond Future | 4416 | 4 | 4 | 4 | 0.00 |
| 06/01/2016 | 2025 On 04-February-16 | 126.00 | Put | Bond Future | 4426 | 4 | 4 | 4 | 0.00 |
| 06/01/2016 | 2025 On 04-February-16 | 126.01 | Put | Bond Future | 4436 | 4 | 4 | 4 | 0.00 |
| 06/01/2016 | 2025 On 05-May-16 | | | Bond Future | 123.75 | 123.7677 | 123.7450 | 123.7677 | 0.00 |
| 06/01/2016 | 2025 On 05-May-16 | 126.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2025 On 05-May-16 | 125.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2025 On 05-May-16 | 126.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2025 On 05-May-16 | 126.00 | Put | Bond Future | 2255 | 2 | 2 | 2 | 0.00 |
| 06/01/2016 | 2025 On 05-May-16 | 126.01 | Put | Bond Future | 2265 | 2 | 2 | 2 | 0.00 |
| 06/01/2016 | 2025 On 05-May-16 | 125.99 | Put | Bond Future | 2245 | 2 | 2 | 2 | 0.00 |
| 06/01/2016 | 2030 On 04-February-16 | | | Bond Future | 9.97 | 84.9304 | 85.5199 | 84.9304 | 18,752.00 |
| 06/01/2016 | 2030 On 04-February-16 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2030 On 04-February-16 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2030 On 04-February-16 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2030 On 04-February-16 | 8.75 | Put | Bond Future | 8692 | 9 | 9 | 9 | 0.00 |
| 06/01/2016 | 2030 On 04-February-16 | 8.74 | Put | Bond Future | 8769 | 9 | 9 | 9 | 0.00 |
| 06/01/2016 | 2030 On 04-February-16 | 8.76 | Put | Bond Future | 8616 | 9 | 9 | 9 | 0.00 |
| 06/01/2016 | 2030 On 05-May-16 | | | Bond Future | 10.05 | 86.4623 | 87.0609 | 86.4623 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2016 | 2030 On 05-May-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2030 On 05-May-16 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2030 On 05-May-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2030 On 05-May-16 | 9.00 | Put | Bond Future | 7323 | 8 | 7 | 8 | 0.00 |
| 06/01/2016 | 2030 On 05-May-16 | 8.99 | Put | Bond Future | 7397 | 8 | 7 | 8 | 0.00 |
| 06/01/2016 | 2030 On 05-May-16 | 9.01 | Put | Bond Future | 7249 | 8 | 7 | 8 | 0.00 |
| 06/01/2016 | 2032 On 04-February-16 | | | Bond Future | 10.06 | 88.0822 | 88.6702 | 88.0822 | 8,437.00 |
| 06/01/2016 | 2032 On 04-February-16 | 9.20 | Call | Bond Future | 68 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2032 On 04-February-16 | 9.30 | Call | Bond Future | 110 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2032 On 04-February-16 | 8.71 | Call | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2032 On 04-February-16 | 8.69 | Call | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2032 On 04-February-16 | 8.70 | Call | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2032 On 04-February-16 | 9.30 | Put | Bond Future | 5709 | 6 | 6 | 6 | 22.00 |
| 06/01/2016 | 2032 On 04-February-16 | 9.20 | Put | Bond Future | 6447 | 7 | 6 | 7 | 22.00 |
| 06/01/2016 | 2032 On 04-February-16 | 8.70 | Put | Bond Future | 10427 | 11 | 10 | 11 | 0.00 |
| 06/01/2016 | 2032 On 04-February-16 | 8.71 | Put | Bond Future | 10344 | 11 | 10 | 11 | 0.00 |
| 06/01/2016 | 2032 On 04-February-16 | 8.69 | Put | Bond Future | 10511 | 11 | 11 | 11 | 0.00 |
| 06/01/2016 | 2032 On 05-May-16 | | | Bond Future | 10.14 | 85.5132 | 86.1103 | 85.5132 | 0.00 |
| 06/01/2016 | 2032 On 05-May-16 | 9.01 | Call | Bond Future | 547 | 0 | 1 | 0 | 0.00 |
| 06/01/2016 | 2032 On 05-May-16 | 8.99 | Call | Bond Future | 527 | 0 | 1 | 0 | 0.00 |
| 06/01/2016 | 2032 On 05-May-16 | 9.00 | Call | Bond Future | 537 | 0 | 1 | 0 | 0.00 |
| 06/01/2016 | 2032 On 05-May-16 | 8.99 | Put | Bond Future | 9107 | 10 | 9 | 10 | 0.00 |
| 06/01/2016 | 2032 On 05-May-16 | 9.01 | Put | Bond Future | 8967 | 9 | 9 | 9 | 0.00 |
| 06/01/2016 | 2032 On 05-May-16 | 9.00 | Put | Bond Future | 9037 | 10 | 9 | 10 | 0.00 |
| 06/01/2016 | 2032 On 04-August-16 | | | Bond Future | 10.21 | 87.1791 | 87.7859 | 87.1791 | 0.00 |
| 06/01/2016 | 2032 On 04-August-16 | 8.99 | Call | Bond Future | 990 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | 2032 On 04-August-16 | 9.01 | Call | Bond Future | 1017 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | 2032 On 04-August-16 | 9.00 | Call | Bond Future | 1003 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | 2032 On 04-August-16 | 9.00 | Put | Bond Future | 9944 | 10 | 10 | 10 | 0.00 |
| 06/01/2016 | 2032 On 04-August-16 | 9.01 | Put | Bond Future | 9879 | 10 | 10 | 10 | 0.00 |
| 06/01/2016 | 2032 On 04-August-16 | 8.99 | Put | Bond Future | 10010 | 11 | 10 | 11 | 0.00 |
| 06/01/2016 | 2033 On 04-February-16 | | | Bond Future | 101.02 | 101.0324 | 101.0168 | 101.0324 | 185.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2016 | 2033 On 04-February-16 | 102.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2033 On 04-February-16 | 102.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2033 On 04-February-16 | 102.39 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2033 On 04-February-16 | 102.40 | Put | Bond Future | 1383 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | 2033 On 04-February-16 | 102.41 | Put | Bond Future | 1393 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | 2033 On 04-February-16 | 102.39 | Put | Bond Future | 1373 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | 2033 On 05-May-16 | | | Bond Future | 101.84 | 101.8621 | 101.8450 | 101.8621 | 0.00 |
| 06/01/2016 | 2033 On 05-May-16 | 102.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2033 On 05-May-16 | 102.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2033 On 05-May-16 | 102.39 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2033 On 05-May-16 | 102.41 | Put | Bond Future | 565 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | 2033 On 05-May-16 | 102.40 | Put | Bond Future | 555 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | 2033 On 05-May-16 | 102.39 | Put | Bond Future | 545 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | 2037 On 04-February-16 | | | Bond Future | 10.18 | 85.1908 | 85.7847 | 85.1908 | 50,569.00 |
| 06/01/2016 | 2037 On 04-February-16 | 9.43 | Call | Bond Future | 129 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2037 On 04-February-16 | 8.74 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2037 On 04-February-16 | 8.76 | Call | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2037 On 04-February-16 | 9.30 | Call | Bond Future | 70 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2037 On 04-February-16 | 8.75 | Call | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2037 On 04-February-16 | 8.75 | Put | Bond Future | 12041 | 13 | 12 | 13 | 0.00 |
| 06/01/2016 | 2037 On 04-February-16 | 8.76 | Put | Bond Future | 11947 | 13 | 12 | 13 | 0.00 |
| 06/01/2016 | 2037 On 04-February-16 | 9.30 | Put | Bond Future | 7167 | 8 | 7 | 8 | 16.00 |
| 06/01/2016 | 2037 On 04-February-16 | 8.74 | Put | Bond Future | 12134 | 13 | 12 | 13 | 0.00 |
| 06/01/2016 | 2037 On 04-February-16 | 9.43 | Put | Bond Future | 6115 | 7 | 6 | 7 | 16.00 |
| 06/01/2016 | 2037 On 05-May-16 | | | Bond Future | 10.26 | 86.7274 | 87.3305 | 86.7274 | 0.00 |
| 06/01/2016 | 2037 On 05-May-16 | 8.99 | Call | Bond Future | 461 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2037 On 05-May-16 | 9.00 | Call | Bond Future | 470 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2037 On 05-May-16 | 9.01 | Call | Bond Future | 480 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2037 On 05-May-16 | 9.00 | Put | Bond Future | 10792 | 11 | 11 | 11 | 0.00 |
| 06/01/2016 | 2037 On 05-May-16 | 8.99 | Put | Bond Future | 10873 | 11 | 11 | 11 | 0.00 |
| 06/01/2016 | 2037 On 05-May-16 | 9.01 | Put | Bond Future | 10712 | 11 | 11 | 11 | 0.00 |
| 06/01/2016 | 2037 On 04-August-16 | | | Bond Future | 10.33 | 84.1571 | 84.7700 | 84.1571 | 0.00 |
| 06/01/2016 | 2037 On 04-August-16 | 9.26 | Call | Bond Future | 1338 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2016 | 2037 On 04-August-16 | 9.25 | Call | Bond Future | 1320 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | 2037 On 04-August-16 | 9.24 | Call | Bond Future | 1303 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | 2037 On 04-August-16 | 9.25 | Put | Bond Future | 9942 | 10 | 10 | 10 | 0.00 |
| 06/01/2016 | 2037 On 04-August-16 | 9.26 | Put | Bond Future | 9873 | 10 | 10 | 10 | 0.00 |
| 06/01/2016 | 2037 On 04-August-16 | 9.24 | Put | Bond Future | 10011 | 10 | 10 | 10 | 0.00 |
| 06/01/2016 | 2038 On 04-February-16 | | | Bond Future | 125.92 | 125.9390 | 125.9184 | 125.9390 | 17,818.00 |
| 06/01/2016 | 2038 On 04-February-16 | 131.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2038 On 04-February-16 | 131.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2038 On 04-February-16 | 130.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2038 On 04-February-16 | 131.01 | Put | Bond Future | 5092 | 5 | 5 | 5 | 0.00 |
| 06/01/2016 | 2038 On 04-February-16 | 131.00 | Put | Bond Future | 5082 | 5 | 5 | 5 | 0.00 |
| 06/01/2016 | 2038 On 04-February-16 | 130.99 | Put | Bond Future | 5072 | 5 | 5 | 5 | 0.00 |
| 06/01/2016 | 2038 On 05-May-16 | | | Bond Future | 128.17 | 128.1892 | 128.1668 | 128.1892 | 0.00 |
| 06/01/2016 | 2038 On 05-May-16 | 130.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2038 On 05-May-16 | 131.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2038 On 05-May-16 | 131.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2038 On 05-May-16 | 130.99 | Put | Bond Future | 2823 | 3 | 3 | 3 | 0.00 |
| 06/01/2016 | 2038 On 05-May-16 | 131.00 | Put | Bond Future | 2833 | 3 | 3 | 3 | 0.00 |
| 06/01/2016 | 2038 On 05-May-16 | 131.01 | Put | Bond Future | 2843 | 3 | 3 | 3 | 0.00 |
| 06/01/2016 | 2040 On 04-February-16 | | | Bond Future | 10.26 | 88.4097 | 89.0373 | 88.4097 | 1,820.00 |
| 06/01/2016 | 2040 On 04-February-16 | 9.49 | Call | Bond Future | 125 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2040 On 04-February-16 | 9.51 | Call | Bond Future | 137 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2040 On 04-February-16 | 9.50 | Call | Bond Future | 130 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2040 On 04-February-16 | 9.50 | Put | Bond Future | 6616 | 7 | 7 | 7 | 0.00 |
| 06/01/2016 | 2040 On 04-February-16 | 9.51 | Put | Bond Future | 6532 | 7 | 7 | 7 | 0.00 |
| 06/01/2016 | 2040 On 04-February-16 | 9.49 | Put | Bond Future | 6701 | 7 | 7 | 7 | 0.00 |
| 06/01/2016 | 2040 On 05-May-16 | | | Bond Future | 10.34 | 90.0043 | 90.6418 | 90.0043 | 0.00 |
| 06/01/2016 | 2040 On 05-May-16 | 9.51 | Call | Bond Future | 1114 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | 2040 On 05-May-16 | 9.50 | Call | Bond Future | 1096 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | 2040 On 05-May-16 | 9.49 | Call | Bond Future | 1077 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | 2040 On 05-May-16 | 9.50 | Put | Bond Future | 8219 | 9 | 8 | 9 | 0.00 |
| 06/01/2016 | 2040 On 05-May-16 | 9.51 | Put | Bond Future | 8148 | 9 | 8 | 9 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2016 | 2040 On 05-May-16 | 9.49 | Put | Bond Future | 8291 | 9 | 8 | 9 | 0.00 |
| 06/01/2016 | 2040 On 04-August-16 | | | Bond Future | 10.42 | 87.2474 | 87.8952 | 87.2474 | 0.00 |
| 06/01/2016 | 2040 On 04-August-16 | 9.50 | Call | Bond Future | 1736 | 2 | 2 | 2 | 0.00 |
| 06/01/2016 | 2040 On 04-August-16 | 9.51 | Call | Bond Future | 1758 | 2 | 2 | 2 | 0.00 |
| 06/01/2016 | 2040 On 04-August-16 | 9.49 | Call | Bond Future | 1715 | 2 | 2 | 2 | 0.00 |
| 06/01/2016 | 2040 On 04-August-16 | 9.51 | Put | Bond Future | 9344 | 10 | 9 | 10 | 0.00 |
| 06/01/2016 | 2040 On 04-August-16 | 9.50 | Put | Bond Future | 9412 | 10 | 9 | 10 | 0.00 |
| 06/01/2016 | 2040 On 04-August-16 | 9.49 | Put | Bond Future | 9481 | 10 | 9 | 10 | 0.00 |
| 06/01/2016 | 2044 On 04-February-16 | | | Bond Future | 10.24 | 85.9148 | 86.5447 | 85.9148 | 19,969.00 |
| 06/01/2016 | 2044 On 04-February-16 | 9.00 | Call | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2044 On 04-February-16 | 9.01 | Call | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2044 On 04-February-16 | 8.99 | Call | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2044 On 04-February-16 | 9.58 | Call | Bond Future | 202 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2044 On 04-February-16 | 9.01 | Put | Bond Future | 11037 | 12 | 11 | 12 | 0.00 |
| 06/01/2016 | 2044 On 04-February-16 | 9.58 | Put | Bond Future | 5837 | 6 | 6 | 6 | 0.00 |
| 06/01/2016 | 2044 On 04-February-16 | 8.99 | Put | Bond Future | 11234 | 12 | 11 | 12 | 0.00 |
| 06/01/2016 | 2044 On 04-February-16 | 9.00 | Put | Bond Future | 11135 | 12 | 11 | 12 | 0.00 |
| 06/01/2016 | 2044 On 05-May-16 | | | Bond Future | 10.32 | 87.4645 | 88.1043 | 87.4645 | 0.00 |
| 06/01/2016 | 2044 On 05-May-16 | 8.99 | Call | Bond Future | 430 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2044 On 05-May-16 | 9.01 | Call | Bond Future | 449 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2044 On 05-May-16 | 9.00 | Call | Bond Future | 439 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2044 On 05-May-16 | 9.01 | Put | Bond Future | 12089 | 13 | 12 | 13 | 0.00 |
| 06/01/2016 | 2044 On 05-May-16 | 8.99 | Put | Bond Future | 12269 | 13 | 12 | 13 | 0.00 |
| 06/01/2016 | 2044 On 05-May-16 | 9.00 | Put | Bond Future | 12179 | 13 | 12 | 13 | 0.00 |
| 06/01/2016 | 2044 On 04-August-16 | | | Bond Future | 10.39 | 84.7834 | 85.4336 | 84.7834 | 0.00 |
| 06/01/2016 | 2044 On 04-August-16 | 9.51 | Call | Bond Future | 1813 | 2 | 2 | 2 | 0.00 |
| 06/01/2016 | 2044 On 04-August-16 | 9.50 | Call | Bond Future | 1790 | 2 | 2 | 2 | 0.00 |
| 06/01/2016 | 2044 On 04-August-16 | 9.49 | Call | Bond Future | 1769 | 2 | 2 | 2 | 0.00 |
| 06/01/2016 | 2044 On 04-August-16 | 9.50 | Put | Bond Future | 9311 | 10 | 9 | 10 | 0.00 |
| 06/01/2016 | 2044 On 04-August-16 | 9.49 | Put | Bond Future | 9381 | 10 | 9 | 10 | 0.00 |
| 06/01/2016 | 2044 On 04-August-16 | 9.51 | Put | Bond Future | 9243 | 10 | 9 | 10 | 0.00 |
| 06/01/2016 | 2046 On 04-February-16 | | | Bond Future | 126.05 | 126.0725 | 126.0530 | 126.0725 | 12,126.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2016 | 2046 On 04-February-16 | 127.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2046 On 04-February-16 | 128.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2046 On 04-February-16 | 128.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2046 On 04-February-16 | 127.99 | Put | Bond Future | 1937 | 2 | 2 | 2 | 0.00 |
| 06/01/2016 | 2046 On 04-February-16 | 128.01 | Put | Bond Future | 1957 | 2 | 2 | 2 | 0.00 |
| 06/01/2016 | 2046 On 04-February-16 | 128.00 | Put | Bond Future | 1947 | 2 | 2 | 2 | 0.00 |
| 06/01/2016 | 2046 On 05-May-16 | | | Bond Future | 126.87 | 126.8954 | 126.8739 | 126.8954 | 0.00 |
| 06/01/2016 | 2046 On 05-May-16 | 130.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2046 On 05-May-16 | 129.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2046 On 05-May-16 | 130.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2046 On 05-May-16 | 129.99 | Put | Bond Future | 3116 | 3 | 3 | 3 | 0.00 |
| 06/01/2016 | 2046 On 05-May-16 | 130.00 | Put | Bond Future | 3126 | 3 | 3 | 3 | 0.00 |
| 06/01/2016 | 2046 On 05-May-16 | 130.01 | Put | Bond Future | 3136 | 3 | 3 | 3 | 0.00 |
| 06/01/2016 | 2050 On 04-February-16 | | | Bond Future | 134.18 | 134.2032 | 134.1824 | 134.2032 | 13,364.00 |
| 06/01/2016 | 2050 On 04-February-16 | 138.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2050 On 04-February-16 | 137.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2050 On 04-February-16 | 138.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2050 On 04-February-16 | 138.01 | Put | Bond Future | 3828 | 4 | 4 | 4 | 0.00 |
| 06/01/2016 | 2050 On 04-February-16 | 138.00 | Put | Bond Future | 3818 | 4 | 4 | 4 | 0.00 |
| 06/01/2016 | 2050 On 04-February-16 | 137.99 | Put | Bond Future | 3808 | 4 | 4 | 4 | 0.00 |
| 06/01/2016 | 2050 On 05-May-16 | | | Bond Future | 136.58 | 136.6013 | 136.5781 | 136.6013 | 0.00 |
| 06/01/2016 | 2050 On 05-May-16 | 137.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2050 On 05-May-16 | 138.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2050 On 05-May-16 | 138.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | 2050 On 05-May-16 | 138.00 | Put | Bond Future | 1422 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | 2050 On 05-May-16 | 137.99 | Put | Bond Future | 1412 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | 2050 On 05-May-16 | 138.01 | Put | Bond Future | 1432 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | 8657 On 21-December-26 | | | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2016 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | AL37 On 04-February-16 | | | Index Future | 456.20 | 453.9940 | 456.2010 | 453.9940 | 2.00 |
| 06/01/2016 | AL37 On 05-May-16 | | | Index Future | 464.42 | 462.1800 | 464.4200 | 462.1800 | 0.00 |
| 06/01/2016 | AL7T On 04-February-16 | | | Index Future | 520.21 | 516.9970 | 520.2050 | 516.9970 | 0.00 |
| 06/01/2016 | AL7T On 05-May-16 | | | Index Future | 529.58 | 526.3190 | 529.5780 | 526.3190 | 0.00 |
| 06/01/2016 | ALBI On 04-February-16 | | | Index Future | 472.15 | 469.3750 | 472.1450 | 469.3750 | 652.00 |
| 06/01/2016 | ALBI On 05-May-16 | | | Index Future | 480.65 | 477.8380 | 480.6520 | 477.8380 | 0.00 |
| 06/01/2016 | ALBI On 04-August-16 | | | Index Future | 489.90 | 487.0390 | 489.9010 | 487.0390 | 0.00 |
| 06/01/2016 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | C118 On 20-April-18 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2016 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 06/01/2016 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | C446 On 31-March-46 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2016 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2016 | EL28 On 04-February-16 | | | Bond Future | 126.27 | 126.2883 | 126.2716 | 126.2883 | 0.00 |
| 06/01/2016 | EL28 On 04-February-16 | 128.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | EL28 On 04-February-16 | 129.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | EL28 On 04-February-16 | 129.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | EL28 On 04-February-16 | 129.00 | Put | Bond Future | 2728 | 3 | 3 | 3 | 0.00 |
| 06/01/2016 | EL28 On 04-February-16 | 129.01 | Put | Bond Future | 2738 | 3 | 3 | 3 | 0.00 |
| 06/01/2016 | EL28 On 04-February-16 | 128.99 | Put | Bond Future | 2718 | 3 | 3 | 3 | 0.00 |
| 06/01/2016 | EL28 On 05-May-16 | | | Bond Future | 126.95 | 126.9695 | 126.9508 | 126.9695 | 0.00 |
| 06/01/2016 | EL28 On 05-May-16 | 129.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | EL28 On 05-May-16 | 129.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | EL28 On 05-May-16 | 128.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | EL28 On 05-May-16 | 129.00 | Put | Bond Future | 2049 | 2 | 2 | 2 | 0.00 |
| 06/01/2016 | EL28 On 05-May-16 | 129.01 | Put | Bond Future | 2059 | 2 | 2 | 2 | 0.00 |
| 06/01/2016 | EL28 On 05-May-16 | 128.99 | Put | Bond Future | 2039 | 2 | 2 | 2 | 0.00 |
| 06/01/2016 | ES33 On 04-February-16 | | | Bond Future | 10.99 | 75.6277 | 76.1098 | 75.6277 | 8,710.00 |
| 06/01/2016 | ES33 On 04-February-16 | 9.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | ES33 On 04-February-16 | 10.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | ES33 On 04-February-16 | 10.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | ES33 On 04-February-16 | 9.99 | Put | Bond Future | 6464 | 7 | 6 | 7 | 0.00 |
| 06/01/2016 | ES33 On 04-February-16 | 10.01 | Put | Bond Future | 6326 | 7 | 6 | 7 | 0.00 |
| 06/01/2016 | ES33 On 04-February-16 | 10.00 | Put | Bond Future | 6395 | 7 | 6 | 7 | 0.00 |
| 06/01/2016 | ES33 On 05-May-16 | | | Bond Future | 11.10 | 73.2002 | 73.6897 | 73.2002 | 0.00 |
| 06/01/2016 | ES33 On 05-May-16 | 9.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | ES33 On 05-May-16 | 10.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | ES33 On 05-May-16 | 10.00 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2016 | ES33 On 05-May-16 | 10.00 | Put | Bond Future | 7032 | 8 | 7 | 8 | 0.00 |
| 06/01/2016 | ES33 On 05-May-16 | 10.01 | Put | Bond Future | 6964 | 7 | 7 | 7 | 0.00 |
| 06/01/2016 | ES33 On 05-May-16 | 9.99 | Put | Bond Future | 7101 | 8 | 7 | 8 | 0.00 |
| 06/01/2016 | ES33 On 04-August-16 | | | Bond Future | 11.19 | 74.6260 | 75.1235 | 74.6260 | 0.00 |
| 06/01/2016 | ES33 On 04-August-16 | 10.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | ES33 On 04-August-16 | 10.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | ES33 On 04-August-16 | 10.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | ES33 On 04-August-16 | 10.24 | Put | Bond Future | 5972 | 6 | 6 | 6 | 0.00 |
| 06/01/2016 | ES33 On 04-August-16 | 10.26 | Put | Bond Future | 5839 | 6 | 6 | 6 | 0.00 |
| 06/01/2016 | ES33 On 04-August-16 | 10.25 | Put | Bond Future | 5906 | 6 | 6 | 6 | 0.00 |
| 06/01/2016 | ES42 On 04-February-16 | | | Bond Future | 11.12 | 79.7710 | 80.3107 | 79.7710 | 2,750.00 |
| 06/01/2016 | ES42 On 05-May-16 | | | Bond Future | 11.22 | 76.9472 | 77.4951 | 76.9472 | 4,500.00 |
| 06/01/2016 | GOVI On 04-February-16 | | | GOVI | 472.05 | 469.3700 | 472.0500 | 469.3700 | 489.00 |
| 06/01/2016 | GOVI On 04-February-16 | 511.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | GOVI On 04-February-16 | 512.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | GOVI On 04-February-16 | 512.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | GOVI On 04-February-16 | 512.00 | Put | GOVI | 399500 | 43 | 40 | 43 | 0.00 |
| 06/01/2016 | GOVI On 04-February-16 | 512.01 | Put | GOVI | 399600 | 43 | 40 | 43 | 0.00 |
| 06/01/2016 | GOVI On 04-February-16 | 511.99 | Put | GOVI | 399400 | 43 | 40 | 43 | 0.00 |
| 06/01/2016 | GOVI On 05-May-16 | | | GOVI | 480.56 | 477.8330 | 480.5550 | 477.8330 | 146.00 |
| 06/01/2016 | GOVI On 05-May-16 | 517.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | GOVI On 05-May-16 | 518.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | GOVI On 05-May-16 | 518.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | GOVI On 05-May-16 | 517.99 | Put | GOVI | 374350 | 40 | 37 | 40 | 0.00 |
| 06/01/2016 | GOVI On 05-May-16 | 518.00 | Put | GOVI | 374450 | 40 | 37 | 40 | 0.00 |
| 06/01/2016 | GOVI On 05-May-16 | 518.01 | Put | GOVI | 374550 | 40 | 37 | 40 | 0.00 |
| 06/01/2016 | GOVI On 04-August-16 | | | GOVI | 489.80 | 487.0330 | 489.8010 | 487.0330 | 0.00 |
| 06/01/2016 | GOVI On 04-August-16 | 520.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | GOVI On 04-August-16 | 521.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | GOVI On 04-August-16 | 521.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | GOVI On 04-August-16 | 521.01 | Put | GOVI | 312090 | 34 | 31 | 34 | 0.00 |
| 06/01/2016 | GOVI On 04-August-16 | 520.99 | Put | GOVI | 311890 | 34 | 31 | 34 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2016 | GOVI On 04-August-16 | 521.00 | Put | GOVI | 311990 | 34 | 31 | 34 | 0.00 |
| 06/01/2016 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 06/01/2016 | IGOV On 04-February-16 | | | Index Future | 232.74 | 232.7560 | 232.7430 | 232.7560 | 1,040.00 |
| 06/01/2016 | IGOV On 05-May-16 | | | Index Future | 236.90 | 236.9150 | 236.8990 | 236.9150 | 21.00 |
| 06/01/2016 | IGOV On 04-August-16 | | | Index Future | 241.45 | 241.4700 | 241.4510 | 241.4700 | 0.00 |
| 06/01/2016 | ILBI On 04-February-16 | | | Index Future | 630.90 | 630.9850 | 630.9030 | 630.9850 | 157.00 |
| 06/01/2016 | ILBI On 05-May-16 | | | Index Future | 641.65 | 641.7360 | 641.6500 | 641.7360 | 0.00 |
| 06/01/2016 | IS01 On 19-December-16 | | | Interest Rate Swap | 100.26 | 100.3237 | 100.2559 | 100.3237 | 0.00 |
| 06/01/2016 | IS01 On 16-March-17 | | | Interest Rate Swap | 100.39 | 100.4876 | 100.3860 | 100.4876 | 0.00 |
| 06/01/2016 | IS02 On 18-December-17 | | | Interest Rate Swap | 101.13 | 101.3355 | 101.1280 | 101.3355 | 0.00 |
| 06/01/2016 | IS02 On 16-March-18 | | | Interest Rate Swap | 100.72 | 100.9581 | 100.7190 | 100.9581 | 0.00 |
| 06/01/2016 | IS05 On 17-December-20 | | | Interest Rate Swap | 102.87 | 103.1926 | 102.8677 | 103.1926 | 0.00 |
| 06/01/2016 | IS05 On 16-March-21 | | | Interest Rate Swap | 102.49 | 102.8343 | 102.4918 | 102.8343 | 0.00 |
| 06/01/2016 | IS10 On 17-December-25 | | | Interest Rate Swap | 106.34 | 106.7879 | 106.3411 | 106.7879 | 0.00 |
| 06/01/2016 | IS10 On 16-March-26 | | | Interest Rate Swap | 103.73 | 104.1923 | 103.7334 | 104.1923 | 0.00 |
| 06/01/2016 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 06/01/2016 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 06/01/2016 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 06/01/2016 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 06/01/2016 | JBAF On 20-January-16 | | | Jibar Tradeable Future | 6.85 | 93.1500 | 93.1500 | 93.1500 | 0.00 |
| 06/01/2016 | JBAF On 17-February-16 | | | Jibar Tradeable Future | 7.10 | 92.9000 | 92.9000 | 92.9000 | 2,000.00 |
| 06/01/2016 | JBAF On 16-March-16 | | | Jibar Tradeable Future | 7.25 | 92.7500 | 92.7500 | 92.7500 | 0.00 |
| 06/01/2016 | JBAF On 20-April-16 | | | Jibar Tradeable Future | 7.46 | 92.5400 | 92.5400 | 92.5400 | 0.00 |
| 06/01/2016 | JBAF On 18-May-16 | | | Jibar Tradeable Future | 7.61 | 92.3900 | 92.3900 | 92.3900 | 0.00 |
| 06/01/2016 | JBAF On 15-June-16 | | | Jibar Tradeable Future | 7.73 | 92.2700 | 92.2700 | 92.2700 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2016 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 8.16 | 91.8400 | 91.8400 | 91.8400 | 0.00 |
| 06/01/2016 | JBAF On 21-December-16 | | | Jibar Tradeable Future | 8.49 | 91.5100 | 91.5100 | 91.5100 | 0.00 |
| 06/01/2016 | JBAF On 15-March-17 | | | Jibar Tradeable Future | 8.74 | 91.2600 | 91.2600 | 91.2600 | 0.00 |
| 06/01/2016 | JBAF On 21-June-17 | | | Jibar Tradeable Future | 8.97 | 91.0300 | 91.0300 | 91.0300 | 0.00 |
| 06/01/2016 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 9.19 | 90.8100 | 90.8100 | 90.8100 | 0.00 |
| 06/01/2016 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 9.39 | 90.6100 | 90.6100 | 90.6100 | 0.00 |
| 06/01/2016 | R023 On 04-February-16 | | | Bond Future | 9.43 | 94.2702 | 94.9430 | 94.2702 | 16,317.00 |
| 06/01/2016 | R023 On 04-February-16 | 8.01 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R023 On 04-February-16 | 7.99 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R023 On 04-February-16 | 8.00 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R023 On 04-February-16 | 7.99 | Put | Bond Future | 7244 | 8 | 7 | 8 | 0.00 |
| 06/01/2016 | R023 On 04-February-16 | 8.00 | Put | Bond Future | 7191 | 8 | 7 | 8 | 0.00 |
| 06/01/2016 | R023 On 04-February-16 | 8.01 | Put | Bond Future | 7139 | 8 | 7 | 8 | 0.00 |
| 06/01/2016 | R023 On 05-May-16 | | | Bond Future | 9.53 | 92.0402 | 92.7236 | 92.0402 | 0.00 |
| 06/01/2016 | R023 On 05-May-16 | 8.26 | Call | Bond Future | 232 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R023 On 05-May-16 | 8.25 | Call | Bond Future | 227 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R023 On 05-May-16 | 8.24 | Call | Bond Future | 222 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R023 On 05-May-16 | 8.25 | Put | Bond Future | 6428 | 7 | 6 | 7 | 0.00 |
| 06/01/2016 | R023 On 05-May-16 | 8.26 | Put | Bond Future | 6383 | 7 | 6 | 7 | 0.00 |
| 06/01/2016 | R023 On 05-May-16 | 8.24 | Put | Bond Future | 6474 | 7 | 6 | 7 | 0.00 |
| 06/01/2016 | R023 On 04-August-16 | | | Bond Future | 9.61 | 93.8325 | 94.5272 | 93.8325 | 0.00 |
| 06/01/2016 | R023 On 04-August-16 | 8.24 | Call | Bond Future | 457 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R023 On 04-August-16 | 8.25 | Call | Bond Future | 464 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R023 On 04-August-16 | 8.26 | Call | Bond Future | 471 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R023 On 04-August-16 | 8.25 | Put | Bond Future | 6871 | 7 | 7 | 7 | 0.00 |
| 06/01/2016 | R023 On 04-August-16 | 8.24 | Put | Bond Future | 6913 | 8 | 7 | 8 | 0.00 |
| 06/01/2016 | R023 On 04-August-16 | 8.26 | Put | Bond Future | 6829 | 7 | 7 | 7 | 0.00 |
| 06/01/2016 | R186 On 04-February-16 | | | Bond Future | 9.57 | 106.9678 | 107.6197 | 106.9678 | 69,676.00 |
| 06/01/2016 | R186 On 04-February-16 | 7.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R186 On 04-February-16 | 7.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 680.00 |
| 06/01/2016 | R186 On 04-February-16 | 8.45 | Call | Bond Future | 12 | 0 | 0 | 0 | 350.00 |
| 06/01/2016 | R186 On 04-February-16 | 8.75 | Call | Bond Future | 65 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2016 | R186 On 04-February-16 | 9.20 | Call | Bond Future | 459 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R186 On 04-February-16 | 7.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R186 On 04-February-16 | 8.83 | Call | Bond Future | 97 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R186 On 04-February-16 | 7.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R186 On 04-February-16 | 8.70 | Call | Bond Future | 50 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R186 On 04-February-16 | 8.80 | Call | Bond Future | 84 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R186 On 04-February-16 | 8.65 | Call | Bond Future | 39 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R186 On 04-February-16 | 8.85 | Call | Bond Future | 107 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R186 On 04-February-16 | 8.02 | Call | Bond Future | 1 | 0 | 0 | 0 | 700.00 |
| 06/01/2016 | R186 On 04-February-16 | 8.40 | Call | Bond Future | 9 | 0 | 0 | 0 | 680.00 |
| 06/01/2016 | R186 On 04-February-16 | 7.90 | Put | Bond Future | 12522 | 13 | 13 | 13 | 0.00 |
| 06/01/2016 | R186 On 04-February-16 | 8.45 | Put | Bond Future | 8193 | 9 | 8 | 9 | 0.00 |
| 06/01/2016 | R186 On 04-February-16 | 9.20 | Put | Bond Future | 3062 | 4 | 3 | 4 | 700.00 |
| 06/01/2016 | R186 On 04-February-16 | 8.75 | Put | Bond Future | 5969 | 7 | 6 | 7 | 11,695.00 |
| 06/01/2016 | R186 On 04-February-16 | 7.51 | Put | Bond Future | 15736 | 16 | 16 | 16 | 0.00 |
| 06/01/2016 | R186 On 04-February-16 | 7.49 | Put | Bond Future | 15904 | 17 | 16 | 17 | 0.00 |
| 06/01/2016 | R186 On 04-February-16 | 8.85 | Put | Bond Future | 5266 | 6 | 5 | 6 | 0.00 |
| 06/01/2016 | R186 On 04-February-16 | 7.50 | Put | Bond Future | 15820 | 16 | 16 | 16 | 0.00 |
| 06/01/2016 | R186 On 04-February-16 | 8.65 | Put | Bond Future | 6695 | 7 | 7 | 7 | 340.00 |
| 06/01/2016 | R186 On 04-February-16 | 8.70 | Put | Bond Future | 6330 | 7 | 6 | 7 | 5,000.00 |
| 06/01/2016 | R186 On 04-February-16 | 8.80 | Put | Bond Future | 5615 | 6 | 6 | 6 | 5,000.00 |
| 06/01/2016 | R186 On 04-February-16 | 8.40 | Put | Bond Future | 8576 | 9 | 9 | 9 | 0.00 |
| 06/01/2016 | R186 On 04-February-16 | 8.83 | Put | Bond Future | 5405 | 6 | 5 | 6 | 33.00 |
| 06/01/2016 | R186 On 04-February-16 | 8.02 | Put | Bond Future | 11557 | 12 | 12 | 12 | 0.00 |
| 06/01/2016 | R186 On 05-May-16 | | | Bond Future | 9.65 | 108.8969 | 109.5588 | 108.8969 | 0.00 |
| 06/01/2016 | R186 On 05-May-16 | 8.34 | Call | Bond Future | 313 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R186 On 05-May-16 | 8.33 | Call | Bond Future | 306 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R186 On 05-May-16 | 8.35 | Call | Bond Future | 320 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R186 On 05-May-16 | 8.75 | Call | Bond Future | 707 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | R186 On 05-May-16 | 8.85 | Call | Bond Future | 851 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | R186 On 05-May-16 | 7.56 | Call | Bond Future | 44 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R186 On 05-May-16 | 8.33 | Put | Bond Future | 9870 | 10 | 10 | 10 | 0.00 |
| 06/01/2016 | R186 On 05-May-16 | 8.35 | Put | Bond Future | 9730 | 10 | 10 | 10 | 0.00 |
| 06/01/2016 | R186 On 05-May-16 | 7.56 | Put | Bond Future | 15712 | 16 | 16 | 16 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2016 | R186 On 05-May-16 | 8.34 | Put | Bond Future | 9800 | 10 | 10 | 10 | 0.00 |
| 06/01/2016 | R186 On 05-May-16 | 8.75 | Put | Bond Future | 7115 | 8 | 7 | 8 | 1,900.00 |
| 06/01/2016 | R186 On 05-May-16 | 8.85 | Put | Bond Future | 6525 | 7 | 7 | 7 | 5,350.00 |
| 06/01/2016 | R186 On 04-August-16 | | | Bond Future | 9.73 | 105.7125 | 106.3849 | 105.7125 | 0.00 |
| 06/01/2016 | R186 On 04-August-16 | 8.49 | Call | Bond Future | 833 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | R186 On 04-August-16 | 8.51 | Call | Bond Future | 857 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | R186 On 04-August-16 | 8.50 | Call | Bond Future | 845 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | R186 On 04-August-16 | 8.49 | Put | Bond Future | 9534 | 10 | 10 | 10 | 0.00 |
| 06/01/2016 | R186 On 04-August-16 | 8.50 | Put | Bond Future | 9472 | 10 | 9 | 10 | 0.00 |
| 06/01/2016 | R186 On 04-August-16 | 8.51 | Put | Bond Future | 9410 | 10 | 9 | 10 | 0.00 |
| 06/01/2016 | R197 On 04-February-16 | | | Bond Future | 289.59 | 289.6446 | 289.5948 | 289.6446 | 714.00 |
| 06/01/2016 | R197 On 04-February-16 | 296.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R197 On 04-February-16 | 297.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R197 On 04-February-16 | 297.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R197 On 04-February-16 | 297.00 | Put | Bond Future | 7405 | 7 | 7 | 7 | 0.00 |
| 06/01/2016 | R197 On 04-February-16 | 297.01 | Put | Bond Future | 7415 | 7 | 7 | 7 | 0.00 |
| 06/01/2016 | R197 On 04-February-16 | 296.99 | Put | Bond Future | 7395 | 7 | 7 | 7 | 0.00 |
| 06/01/2016 | R197 On 05-May-16 | | | Bond Future | 294.77 | 294.8199 | 294.7654 | 294.8199 | 0.00 |
| 06/01/2016 | R197 On 05-May-16 | 300.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R197 On 05-May-16 | 300.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R197 On 05-May-16 | 299.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R197 On 05-May-16 | 300.01 | Put | Bond Future | 5245 | 5 | 5 | 5 | 0.00 |
| 06/01/2016 | R197 On 05-May-16 | 300.00 | Put | Bond Future | 5235 | 5 | 5 | 5 | 0.00 |
| 06/01/2016 | R197 On 05-May-16 | 299.99 | Put | Bond Future | 5225 | 5 | 5 | 5 | 0.00 |
| 06/01/2016 | R202 On 04-February-16 | | | Bond Future | 235.54 | 235.5790 | 235.5412 | 235.5790 | 42,944.00 |
| 06/01/2016 | R202 On 04-February-16 | 239.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R202 On 04-February-16 | 240.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R202 On 04-February-16 | 240.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R202 On 04-February-16 | 239.99 | Put | Bond Future | 4449 | 4 | 4 | 4 | 0.00 |
| 06/01/2016 | R202 On 04-February-16 | 240.00 | Put | Bond Future | 4459 | 4 | 4 | 4 | 0.00 |
| 06/01/2016 | R202 On 04-February-16 | 240.01 | Put | Bond Future | 4469 | 4 | 4 | 4 | 0.00 |
| 06/01/2016 | R202 On 05-May-16 | | | Bond Future | 239.75 | 239.7884 | 239.7467 | 239.7884 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2016 | R202 On 05-May-16 | 246.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R202 On 05-May-16 | 247.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R202 On 05-May-16 | 247.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R202 On 05-May-16 | 247.00 | Put | Bond Future | 7253 | 7 | 7 | 7 | 0.00 |
| 06/01/2016 | R202 On 05-May-16 | 247.01 | Put | Bond Future | 7263 | 7 | 7 | 7 | 0.00 |
| 06/01/2016 | R202 On 05-May-16 | 246.99 | Put | Bond Future | 7243 | 7 | 7 | 7 | 0.00 |
| 06/01/2016 | R203 On 04-February-16 | | | Bond Future | 8.32 | 103.0079 | 103.2194 | 103.0079 | 16,689.00 |
| 06/01/2016 | R203 On 04-February-16 | 7.26 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R203 On 04-February-16 | 7.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R203 On 04-February-16 | 7.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R203 On 04-February-16 | 7.24 | Put | Bond Future | 1598 | 2 | 2 | 2 | 0.00 |
| 06/01/2016 | R203 On 04-February-16 | 7.25 | Put | Bond Future | 1583 | 2 | 2 | 2 | 0.00 |
| 06/01/2016 | R203 On 04-February-16 | 7.26 | Put | Bond Future | 1568 | 2 | 2 | 2 | 0.00 |
| 06/01/2016 | R203 On 05-May-16 | | | Bond Future | 8.51 | 100.6950 | 100.9086 | 100.6950 | 0.00 |
| 06/01/2016 | R203 On 05-May-16 | 7.24 | Call | Bond Future | 34 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R203 On 05-May-16 | 7.26 | Call | Bond Future | 36 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R203 On 05-May-16 | 7.25 | Call | Bond Future | 35 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R203 On 05-May-16 | 7.26 | Put | Bond Future | 1617 | 2 | 2 | 2 | 0.00 |
| 06/01/2016 | R203 On 05-May-16 | 7.24 | Put | Bond Future | 1640 | 2 | 2 | 2 | 0.00 |
| 06/01/2016 | R203 On 05-May-16 | 7.25 | Put | Bond Future | 1629 | 2 | 2 | 2 | 0.00 |
| 06/01/2016 | R203 On 04-August-16 | | | Bond Future | 8.67 | 102.6562 | 102.8717 | 102.6562 | 0.00 |
| 06/01/2016 | R203 On 04-August-16 | 7.24 | Call | Bond Future | 62 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R203 On 04-August-16 | 7.26 | Call | Bond Future | 64 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R203 On 04-August-16 | 7.25 | Call | Bond Future | 63 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R203 On 04-August-16 | 7.25 | Put | Bond Future | 1535 | 2 | 2 | 2 | 0.00 |
| 06/01/2016 | R203 On 04-August-16 | 7.26 | Put | Bond Future | 1526 | 2 | 2 | 2 | 0.00 |
| 06/01/2016 | R203 On 04-August-16 | 7.24 | Put | Bond Future | 1545 | 2 | 2 | 2 | 0.00 |
| 06/01/2016 | R204 On 04-February-16 | | | Bond Future | 8.75 | 98.8743 | 99.2038 | 98.8743 | 38,369.00 |
| 06/01/2016 | R204 On 04-February-16 | 7.51 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R204 On 04-February-16 | 7.50 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R204 On 04-February-16 | 7.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R204 On 04-February-16 | 7.50 | Put | Bond Future | 3142 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2016 | R204 On 04-February-16 | 7.51 | Put | Bond Future | 3117 | 3 | 3 | 3 | 0.00 |
| 06/01/2016 | R204 On 04-February-16 | 7.49 | Put | Bond Future | 3168 | 3 | 3 | 3 | 0.00 |
| 06/01/2016 | R204 On 05-May-16 | | | Bond Future | 8.91 | 100.6575 | 100.9912 | 100.6575 | 0.00 |
| 06/01/2016 | R204 On 05-May-16 | 7.76 | Call | Bond Future | 106 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R204 On 05-May-16 | 7.75 | Call | Bond Future | 104 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R204 On 05-May-16 | 7.74 | Call | Bond Future | 101 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R204 On 05-May-16 | 7.75 | Put | Bond Future | 2763 | 3 | 3 | 3 | 0.00 |
| 06/01/2016 | R204 On 05-May-16 | 7.74 | Put | Bond Future | 2784 | 3 | 3 | 3 | 0.00 |
| 06/01/2016 | R204 On 05-May-16 | 7.76 | Put | Bond Future | 2742 | 3 | 3 | 3 | 0.00 |
| 06/01/2016 | R204 On 04-August-16 | | | Bond Future | 9.04 | 98.5755 | 98.9136 | 98.5755 | 0.00 |
| 06/01/2016 | R204 On 04-August-16 | 7.74 | Call | Bond Future | 180 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R204 On 04-August-16 | 7.75 | Call | Bond Future | 183 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R204 On 04-August-16 | 7.76 | Call | Bond Future | 186 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R204 On 04-August-16 | 7.75 | Put | Bond Future | 2877 | 3 | 3 | 3 | 0.00 |
| 06/01/2016 | R204 On 04-August-16 | 7.76 | Put | Bond Future | 2859 | 3 | 3 | 3 | 0.00 |
| 06/01/2016 | R204 On 04-August-16 | 7.74 | Put | Bond Future | 2896 | 3 | 3 | 3 | 0.00 |
| 06/01/2016 | R207 On 04-February-16 | | | Bond Future | 9.03 | 94.2647 | 94.6949 | 94.2647 | 46,608.00 |
| 06/01/2016 | R207 On 04-February-16 | 7.27 | Call | Bond Future | 0 | 0 | 0 | 0 | 43.00 |
| 06/01/2016 | R207 On 04-February-16 | 7.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 19.00 |
| 06/01/2016 | R207 On 04-February-16 | 7.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R207 On 04-February-16 | 7.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R207 On 04-February-16 | 7.50 | Put | Bond Future | 4958 | 5 | 5 | 5 | 0.00 |
| 06/01/2016 | R207 On 04-February-16 | 7.51 | Put | Bond Future | 4924 | 5 | 5 | 5 | 0.00 |
| 06/01/2016 | R207 On 04-February-16 | 7.27 | Put | Bond Future | 5728 | 6 | 6 | 6 | 0.00 |
| 06/01/2016 | R207 On 04-February-16 | 7.49 | Put | Bond Future | 4991 | 5 | 5 | 5 | 0.00 |
| 06/01/2016 | R207 On 05-May-16 | | | Bond Future | 9.17 | 95.9647 | 96.4010 | 95.9647 | 0.00 |
| 06/01/2016 | R207 On 05-May-16 | 7.86 | Call | Bond Future | 110 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R207 On 05-May-16 | 7.84 | Call | Bond Future | 105 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R207 On 05-May-16 | 7.85 | Call | Bond Future | 107 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R207 On 05-May-16 | 7.56 | Call | Bond Future | 53 | 0 | 0 | 0 | 43.00 |
| 06/01/2016 | R207 On 05-May-16 | 7.85 | Put | Bond Future | 4114 | 5 | 4 | 5 | 0.00 |
| 06/01/2016 | R207 On 05-May-16 | 7.86 | Put | Bond Future | 4085 | 4 | 4 | 4 | 0.00 |
| 06/01/2016 | R207 On 05-May-16 | 7.56 | Put | Bond Future | 4966 | 5 | 5 | 5 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2016 | R207 On 05-May-16 | 7.84 | Put | Bond Future | 4143 | 5 | 4 | 5 | 0.00 |
| 06/01/2016 | R207 On 04-August-16 | | | Bond Future | 9.29 | 94.1882 | 94.6309 | 94.1882 | 0.00 |
| 06/01/2016 | R207 On 04-August-16 | 8.01 | Call | Bond Future | 274 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R207 On 04-August-16 | 7.99 | Call | Bond Future | 266 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R207 On 04-August-16 | 8.00 | Call | Bond Future | 270 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R207 On 04-August-16 | 7.99 | Put | Bond Future | 3956 | 4 | 4 | 4 | 0.00 |
| 06/01/2016 | R207 On 04-August-16 | 8.00 | Put | Bond Future | 3931 | 4 | 4 | 4 | 0.00 |
| 06/01/2016 | R207 On 04-August-16 | 8.01 | Put | Bond Future | 3906 | 4 | 4 | 4 | 0.00 |
| 06/01/2016 | R208 On 04-February-16 | | | Bond Future | 9.19 | 92.0749 | 92.5896 | 92.0749 | 41,032.00 |
| 06/01/2016 | R208 On 04-February-16 | 7.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R208 On 04-February-16 | 7.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R208 On 04-February-16 | 7.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R208 On 04-February-16 | 7.74 | Put | Bond Future | 5699 | 6 | 6 | 6 | 0.00 |
| 06/01/2016 | R208 On 04-February-16 | 7.76 | Put | Bond Future | 5618 | 6 | 6 | 6 | 0.00 |
| 06/01/2016 | R208 On 04-February-16 | 7.75 | Put | Bond Future | 5659 | 6 | 6 | 6 | 0.00 |
| 06/01/2016 | R208 On 05-May-16 | | | Bond Future | 9.31 | 90.3338 | 90.8562 | 90.3338 | 0.00 |
| 06/01/2016 | R208 On 05-May-16 | 7.99 | Call | Bond Future | 144 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R208 On 05-May-16 | 8.01 | Call | Bond Future | 151 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R208 On 05-May-16 | 8.00 | Call | Bond Future | 148 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R208 On 05-May-16 | 8.00 | Put | Bond Future | 5040 | 6 | 5 | 6 | 0.00 |
| 06/01/2016 | R208 On 05-May-16 | 8.01 | Put | Bond Future | 5004 | 5 | 5 | 5 | 0.00 |
| 06/01/2016 | R208 On 05-May-16 | 7.99 | Put | Bond Future | 5075 | 6 | 5 | 6 | 0.00 |
| 06/01/2016 | R208 On 04-August-16 | | | Bond Future | 9.40 | 92.0933 | 92.6239 | 92.0933 | 0.00 |
| 06/01/2016 | R208 On 04-August-16 | 7.99 | Call | Bond Future | 296 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R208 On 04-August-16 | 8.00 | Call | Bond Future | 301 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R208 On 04-August-16 | 8.01 | Call | Bond Future | 305 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R208 On 04-August-16 | 7.99 | Put | Bond Future | 5364 | 6 | 5 | 6 | 0.00 |
| 06/01/2016 | R208 On 04-August-16 | 8.00 | Put | Bond Future | 5331 | 6 | 5 | 6 | 0.00 |
| 06/01/2016 | R208 On 04-August-16 | 8.01 | Put | Bond Future | 5299 | 6 | 5 | 6 | 0.00 |
| 06/01/2016 | R209 On 04-February-16 | | | Bond Future | 10.06 | 69.1242 | 69.6170 | 69.1242 | 41,344.00 |
| 06/01/2016 | R209 On 04-February-16 | 8.74 | Call | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R209 On 04-February-16 | 8.75 | Call | Bond Future | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2016 | R209 On 04-February-16 | 8.76 | Call | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R209 On 04-February-16 | 9.52 | Call | Bond Future | 250 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R209 On 04-February-16 | 8.76 | Put | Bond Future | 9072 | 10 | 9 | 10 | 0.00 |
| 06/01/2016 | R209 On 04-February-16 | 8.74 | Put | Bond Future | 9225 | 10 | 9 | 10 | 0.00 |
| 06/01/2016 | R209 On 04-February-16 | 9.52 | Put | Bond Future | 3801 | 4 | 4 | 4 | 2,200.00 |
| 06/01/2016 | R209 On 04-February-16 | 8.75 | Put | Bond Future | 9149 | 10 | 9 | 10 | 0.00 |
| 06/01/2016 | R209 On 05-May-16 | | | Bond Future | 10.13 | 67.2211 | 67.7217 | 67.2211 | 0.00 |
| 06/01/2016 | R209 On 05-May-16 | 9.00 | Call | Bond Future | 488 | 0 | 0 | 0 | 6,700.00 |
| 06/01/2016 | R209 On 05-May-16 | 9.01 | Call | Bond Future | 497 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R209 On 05-May-16 | 8.25 | Call | Bond Future | 90 | 0 | 0 | 0 | 6,700.00 |
| 06/01/2016 | R209 On 05-May-16 | 8.99 | Call | Bond Future | 478 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R209 On 05-May-16 | 9.00 | Put | Bond Future | 8186 | 9 | 8 | 9 | 0.00 |
| 06/01/2016 | R209 On 05-May-16 | 9.01 | Put | Bond Future | 8122 | 9 | 8 | 9 | 0.00 |
| 06/01/2016 | R209 On 05-May-16 | 8.99 | Put | Bond Future | 8251 | 9 | 8 | 9 | 0.00 |
| 06/01/2016 | R209 On 05-May-16 | 8.25 | Put | Bond Future | 13654 | 14 | 14 | 14 | 0.00 |
| 06/01/2016 | R209 On 04-August-16 | | | Bond Future | 10.19 | 68.5306 | 69.0394 | 68.5306 | 0.00 |
| 06/01/2016 | R209 On 04-August-16 | 10.60 | Call | Bond Future | 4849 | 5 | 5 | 5 | 6,000.00 |
| 06/01/2016 | R209 On 04-August-16 | 9.24 | Call | Bond Future | 1261 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | R209 On 04-August-16 | 9.26 | Call | Bond Future | 1293 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | R209 On 04-August-16 | 9.25 | Call | Bond Future | 1276 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | R209 On 04-August-16 | 9.60 | Call | Bond Future | 1950 | 2 | 2 | 2 | 6,000.00 |
| 06/01/2016 | R209 On 04-August-16 | 9.26 | Put | Bond Future | 7482 | 8 | 7 | 8 | 0.00 |
| 06/01/2016 | R209 On 04-August-16 | 10.60 | Put | Bond Future | 2407 | 3 | 2 | 3 | 0.00 |
| 06/01/2016 | R209 On 04-August-16 | 9.24 | Put | Bond Future | 7592 | 8 | 8 | 8 | 0.00 |
| 06/01/2016 | R209 On 04-August-16 | 9.25 | Put | Bond Future | 7536 | 8 | 8 | 8 | 0.00 |
| 06/01/2016 | R209 On 04-August-16 | 9.60 | Put | Bond Future | 5788 | 6 | 6 | 6 | 0.00 |
| 06/01/2016 | R210 On 04-February-16 | | | Bond Future | 180.58 | 180.6135 | 180.5824 | 180.6135 | 3,861.00 |
| 06/01/2016 | R210 On 04-February-16 | 184.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R210 On 04-February-16 | 185.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R210 On 04-February-16 | 185.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R210 On 04-February-16 | 185.00 | Put | Bond Future | 4418 | 4 | 4 | 4 | 0.00 |
| 06/01/2016 | R210 On 04-February-16 | 185.01 | Put | Bond Future | 4428 | 4 | 4 | 4 | 0.00 |
| 06/01/2016 | R210 On 04-February-16 | 184.99 | Put | Bond Future | 4408 | 4 | 4 | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2016 | R210 On 05-May-16 | | | Bond Future | 181.64 | 181.6733 | 181.6392 | 181.6733 | 0.00 |
| 06/01/2016 | R210 On 05-May-16 | 184.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R210 On 05-May-16 | 185.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R210 On 05-May-16 | 185.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R210 On 05-May-16 | 184.99 | Put | Bond Future | 3351 | 3 | 3 | 3 | 0.00 |
| 06/01/2016 | R210 On 05-May-16 | 185.00 | Put | Bond Future | 3361 | 3 | 3 | 3 | 0.00 |
| 06/01/2016 | R210 On 05-May-16 | 185.01 | Put | Bond Future | 3371 | 3 | 3 | 3 | 0.00 |
| 06/01/2016 | R211 On 04-February-16 | | | Bond Future | 134.56 | 134.5852 | 134.5633 | 134.5852 | 720.00 |
| 06/01/2016 | R211 On 04-February-16 | 138.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R211 On 04-February-16 | 139.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R211 On 04-February-16 | 139.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R211 On 04-February-16 | 139.00 | Put | Bond Future | 4437 | 4 | 4 | 4 | 0.00 |
| 06/01/2016 | R211 On 04-February-16 | 139.01 | Put | Bond Future | 4447 | 4 | 4 | 4 | 0.00 |
| 06/01/2016 | R211 On 04-February-16 | 138.99 | Put | Bond Future | 4427 | 4 | 4 | 4 | 0.00 |
| 06/01/2016 | R211 On 05-May-16 | | | Bond Future | 136.97 | 136.9899 | 136.9658 | 136.9899 | 0.00 |
| 06/01/2016 | R211 On 05-May-16 | 138.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R211 On 05-May-16 | 139.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R211 On 05-May-16 | 139.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R211 On 05-May-16 | 138.99 | Put | Bond Future | 2024 | 2 | 2 | 2 | 0.00 |
| 06/01/2016 | R211 On 05-May-16 | 139.00 | Put | Bond Future | 2034 | 2 | 2 | 2 | 0.00 |
| 06/01/2016 | R211 On 05-May-16 | 139.01 | Put | Bond Future | 2044 | 2 | 2 | 2 | 0.00 |
| 06/01/2016 | R212 On 04-February-16 | | | Bond Future | 140.03 | 140.0565 | 140.0326 | 140.0565 | 1,569.00 |
| 06/01/2016 | R212 On 04-February-16 | 146.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R212 On 04-February-16 | 145.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R212 On 04-February-16 | 146.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R212 On 04-February-16 | 146.00 | Put | Bond Future | 5967 | 6 | 6 | 6 | 0.00 |
| 06/01/2016 | R212 On 04-February-16 | 145.99 | Put | Bond Future | 5957 | 6 | 6 | 6 | 0.00 |
| 06/01/2016 | R212 On 04-February-16 | 146.01 | Put | Bond Future | 5977 | 6 | 6 | 6 | 0.00 |
| 06/01/2016 | R212 On 05-May-16 | | | Bond Future | 142.53 | 142.5590 | 142.5327 | 142.5590 | 0.00 |
| 06/01/2016 | R212 On 05-May-16 | 145.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R212 On 05-May-16 | 145.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R212 On 05-May-16 | 144.99 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2016 | R212 On 05-May-16 | 145.00 | Put | Bond Future | 2467 | 2 | 2 | 2 | 0.00 |
| 06/01/2016 | R212 On 05-May-16 | 144.99 | Put | Bond Future | 2457 | 2 | 2 | 2 | 0.00 |
| 06/01/2016 | R212 On 05-May-16 | 145.01 | Put | Bond Future | 2477 | 2 | 2 | 2 | 0.00 |
| 06/01/2016 | R213 On 04-February-16 | | | Bond Future | 9.99 | 79.5421 | 80.1071 | 79.5421 | 47,764.00 |
| 06/01/2016 | R213 On 04-February-16 | 8.75 | Call | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R213 On 04-February-16 | 8.76 | Call | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R213 On 04-February-16 | 8.74 | Call | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R213 On 04-February-16 | 8.75 | Put | Bond Future | 8536 | 9 | 9 | 9 | 0.00 |
| 06/01/2016 | R213 On 04-February-16 | 8.76 | Put | Bond Future | 8462 | 9 | 8 | 9 | 0.00 |
| 06/01/2016 | R213 On 04-February-16 | 8.74 | Put | Bond Future | 8610 | 9 | 9 | 9 | 0.00 |
| 06/01/2016 | R213 On 05-May-16 | | | Bond Future | 10.07 | 77.4268 | 78.0007 | 77.4268 | 0.00 |
| 06/01/2016 | R213 On 05-May-16 | 8.74 | Call | Bond Future | 332 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R213 On 05-May-16 | 8.75 | Call | Bond Future | 339 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R213 On 05-May-16 | 8.76 | Call | Bond Future | 346 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R213 On 05-May-16 | 8.75 | Put | Bond Future | 9311 | 10 | 9 | 10 | 0.00 |
| 06/01/2016 | R213 On 05-May-16 | 8.74 | Put | Bond Future | 9378 | 10 | 9 | 10 | 0.00 |
| 06/01/2016 | R213 On 05-May-16 | 8.76 | Put | Bond Future | 9244 | 10 | 9 | 10 | 0.00 |
| 06/01/2016 | R213 On 04-August-16 | | | Bond Future | 10.13 | 78.9346 | 79.5180 | 78.9346 | 0.00 |
| 06/01/2016 | R213 On 04-August-16 | 8.99 | Call | Bond Future | 988 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | R213 On 04-August-16 | 9.01 | Call | Bond Future | 1014 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | R213 On 04-August-16 | 9.00 | Call | Bond Future | 1001 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | R213 On 04-August-16 | 8.99 | Put | Bond Future | 8583 | 9 | 9 | 9 | 0.00 |
| 06/01/2016 | R213 On 04-August-16 | 9.01 | Put | Bond Future | 8467 | 9 | 8 | 9 | 0.00 |
| 06/01/2016 | R213 On 04-August-16 | 9.00 | Put | Bond Future | 8525 | 9 | 9 | 9 | 0.00 |
| 06/01/2016 | R214 On 04-February-16 | | | Bond Future | 10.17 | 69.3446 | 69.8502 | 69.3446 | 29,967.00 |
| 06/01/2016 | R214 On 04-February-16 | 9.45 | Call | Bond Future | 123 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R214 On 04-February-16 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R214 On 04-February-16 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R214 On 04-February-16 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R214 On 04-February-16 | 9.35 | Call | Bond Future | 78 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R214 On 04-February-16 | 9.45 | Put | Bond Future | 5046 | 6 | 5 | 6 | 25.00 |
| 06/01/2016 | R214 On 04-February-16 | 8.00 | Put | Bond Future | 16930 | 17 | 17 | 17 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2016 | R214 On 04-February-16 | 8.01 | Put | Bond Future | 16837 | 17 | 17 | 17 | 0.00 |
| 06/01/2016 | R214 On 04-February-16 | 9.35 | Put | Bond Future | 5737 | 6 | 6 | 6 | 25.00 |
| 06/01/2016 | R214 On 04-February-16 | 7.99 | Put | Bond Future | 17024 | 18 | 17 | 18 | 0.00 |
| 06/01/2016 | R214 On 05-May-16 | | | Bond Future | 10.24 | 67.2990 | 67.8125 | 67.2990 | 4,680.00 |
| 06/01/2016 | R214 On 05-May-16 | 8.99 | Call | Bond Future | 405 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R214 On 05-May-16 | 9.01 | Call | Bond Future | 421 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R214 On 05-May-16 | 9.00 | Call | Bond Future | 413 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R214 On 05-May-16 | 9.30 | Call | Bond Future | 730 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | R214 On 05-May-16 | 9.01 | Put | Bond Future | 9129 | 10 | 9 | 10 | 0.00 |
| 06/01/2016 | R214 On 05-May-16 | 9.00 | Put | Bond Future | 9199 | 10 | 9 | 10 | 0.00 |
| 06/01/2016 | R214 On 05-May-16 | 8.99 | Put | Bond Future | 9269 | 10 | 9 | 10 | 0.00 |
| 06/01/2016 | R214 On 05-May-16 | 9.30 | Put | Bond Future | 7215 | 8 | 7 | 8 | 0.00 |
| 06/01/2016 | R214 On 04-August-16 | | | Bond Future | 10.30 | 68.6096 | 69.1317 | 68.6096 | 0.00 |
| 06/01/2016 | R214 On 04-August-16 | 9.30 | Call | Bond Future | 1244 | 1 | 1 | 1 | 1,300.00 |
| 06/01/2016 | R214 On 04-August-16 | 11.30 | Call | Bond Future | 7281 | 7 | 7 | 7 | 6,300.00 |
| 06/01/2016 | R214 On 04-August-16 | 9.24 | Call | Bond Future | 1148 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | R214 On 04-August-16 | 9.26 | Call | Bond Future | 1179 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | R214 On 04-August-16 | 9.25 | Call | Bond Future | 1163 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | R214 On 04-August-16 | 8.55 | Call | Bond Future | 412 | 0 | 0 | 0 | 1,300.00 |
| 06/01/2016 | R214 On 04-August-16 | 10.30 | Call | Bond Future | 3650 | 3 | 4 | 3 | 6,300.00 |
| 06/01/2016 | R214 On 04-August-16 | 9.26 | Put | Bond Future | 8343 | 9 | 8 | 9 | 0.00 |
| 06/01/2016 | R214 On 04-August-16 | 9.24 | Put | Bond Future | 8463 | 9 | 8 | 9 | 0.00 |
| 06/01/2016 | R214 On 04-August-16 | 9.30 | Put | Bond Future | 8108 | 9 | 8 | 9 | 0.00 |
| 06/01/2016 | R214 On 04-August-16 | 11.30 | Put | Bond Future | 1400 | 2 | 1 | 2 | 0.00 |
| 06/01/2016 | R214 On 04-August-16 | 10.30 | Put | Bond Future | 3630 | 4 | 4 | 4 | 0.00 |
| 06/01/2016 | R214 On 04-August-16 | 9.25 | Put | Bond Future | 8402 | 9 | 8 | 9 | 0.00 |
| 06/01/2016 | R214 On 04-August-16 | 8.55 | Put | Bond Future | 13246 | 14 | 13 | 14 | 0.00 |
| 06/01/2016 | R248 On 04-February-16 | | | Bond Future | 10.22 | 89.4581 | 90.0995 | 89.4581 | 60,433.00 |
| 06/01/2016 | R248 On 04-February-16 | 8.99 | Call | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R248 On 04-February-16 | 9.01 | Call | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R248 On 04-February-16 | 9.00 | Call | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R248 On 04-February-16 | 9.45 | Call | Bond Future | 122 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R248 On 04-February-16 | 9.55 | Call | Bond Future | 192 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2016 | R248 On 04-February-16 | 9.45 | Put | Bond Future | 6905 | 8 | 7 | 8 | 75.00 |
| 06/01/2016 | R248 On 04-February-16 | 9.00 | Put | Bond Future | 11205 | 12 | 11 | 12 | 0.00 |
| 06/01/2016 | R248 On 04-February-16 | 9.01 | Put | Bond Future | 11103 | 12 | 11 | 12 | 0.00 |
| 06/01/2016 | R248 On 04-February-16 | 8.99 | Put | Bond Future | 11306 | 12 | 11 | 12 | 0.00 |
| 06/01/2016 | R248 On 04-February-16 | 9.55 | Put | Bond Future | 6042 | 7 | 6 | 7 | 75.00 |
| 06/01/2016 | R248 On 05-May-16 | | | Bond Future | 10.29 | 86.6342 | 87.2857 | 86.6342 | 0.00 |
| 06/01/2016 | R248 On 05-May-16 | 8.99 | Call | Bond Future | 452 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R248 On 05-May-16 | 9.00 | Call | Bond Future | 462 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R248 On 05-May-16 | 9.01 | Call | Bond Future | 471 | 0 | 0 | 0 | 0.00 |
| 06/01/2016 | R248 On 05-May-16 | 9.00 | Put | Bond Future | 12247 | 13 | 12 | 13 | 0.00 |
| 06/01/2016 | R248 On 05-May-16 | 8.99 | Put | Bond Future | 12339 | 13 | 12 | 13 | 0.00 |
| 06/01/2016 | R248 On 05-May-16 | 9.01 | Put | Bond Future | 12155 | 13 | 12 | 13 | 0.00 |
| 06/01/2016 | R248 On 04-August-16 | | | Bond Future | 10.36 | 88.3215 | 88.9837 | 88.3215 | 0.00 |
| 06/01/2016 | R248 On 04-August-16 | 9.25 | Call | Bond Future | 1360 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | R248 On 04-August-16 | 9.24 | Call | Bond Future | 1342 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | R248 On 04-August-16 | 9.26 | Call | Bond Future | 1378 | 1 | 1 | 1 | 0.00 |
| 06/01/2016 | R248 On 04-August-16 | 9.26 | Put | Bond Future | 11072 | 12 | 11 | 12 | 0.00 |
| 06/01/2016 | R248 On 04-August-16 | 9.25 | Put | Bond Future | 11151 | 12 | 11 | 12 | 0.00 |
| 06/01/2016 | R248 On 04-August-16 | 9.24 | Put | Bond Future | 11230 | 12 | 11 | 12 | 0.00 |