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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 18/02/2015 TO: 18/02/2015

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2015 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2015 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | 2025 On 07-May-15      |        |              | Bond Future        | 118.64    | 118.7922                      | 118.6437  | 118.7922                        | 16.00         |
| 18/02/2015 | 2025 On 07-May-15      | 120.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2025 On 07-May-15      | 121.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2025 On 07-May-15      | 121.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2025 On 07-May-15      | 120.99 | Put          | Bond Future        | 2346      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2015 | 2025 On 07-May-15      | 121.01 | Put          | Bond Future        | 2366      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2015 | 2025 On 07-May-15      | 121.00 | Put          | Bond Future        | 2356      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2015 | 2025 On 06-August-15   |        |              | Bond Future        | 119.44    | 119.5935                      | 119.4393  | 119.5935                        | 0.00          |
| 18/02/2015 | 2025 On 06-August-15   | 120.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2025 On 06-August-15   | 121.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2025 On 06-August-15   | 121.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2025 On 06-August-15   | 121.00 | Put          | Bond Future        | 1561      | 1                             | 2         | 1                               | 0.00          |
| 18/02/2015 | 2025 On 06-August-15   | 121.01 | Put          | Bond Future        | 1571      | 1                             | 2         | 1                               | 0.00          |
| 18/02/2015 | 2025 On 06-August-15   | 120.99 | Put          | Bond Future        | 1551      | 1                             | 2         | 1                               | 0.00          |
| 18/02/2015 | 2030 On 07-May-15      |        |              | Bond Future        | 8.14      | 101.6266                      | 101.0345  | 101.6266                        | 5,775.00      |
| 18/02/2015 | 2030 On 07-May-15      | 8.74   | Call         | Bond Future        | 4887      | 5                             | 5         | 5                               | 0.00          |
| 18/02/2015 | 2030 On 07-May-15      | 8.76   | Call         | Bond Future        | 5044      | 6                             | 5         | 6                               | 0.00          |
| 18/02/2015 | 2030 On 07-May-15      | 8.75   | Call         | Bond Future        | 4965      | 6                             | 5         | 6                               | 0.00          |
| 18/02/2015 | 2030 On 07-May-15      | 8.75   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2030 On 07-May-15      | 8.74   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2030 On 07-May-15      | 8.76   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2030 On 06-August-15   |        |              | Bond Future        | 8.19      | 99.3013                       | 98.6962   | 99.3013                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2015 | 2030 On 06-August-15   | 7.74   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2030 On 06-August-15   | 7.76   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2030 On 06-August-15   | 7.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2030 On 06-August-15   | 7.74   | Put          | Bond Future | 3800      | 3                             | 4         | 3                               | 0.00          |
| 18/02/2015 | 2030 On 06-August-15   | 7.76   | Put          | Bond Future | 3625      | 3                             | 4         | 3                               | 0.00          |
| 18/02/2015 | 2030 On 06-August-15   | 7.75   | Put          | Bond Future | 3712      | 3                             | 4         | 3                               | 0.00          |
| 18/02/2015 | 2032 On 07-May-15      |        |              | Bond Future | 8.29      | 101.0325                      | 100.5416  | 101.0325                        | 18.00         |
| 18/02/2015 | 2032 On 07-May-15      | 8.49   | Call         | Bond Future | 1743      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2015 | 2032 On 07-May-15      | 8.51   | Call         | Bond Future | 1917      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2015 | 2032 On 07-May-15      | 8.50   | Call         | Bond Future | 1830      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2015 | 2032 On 07-May-15      | 8.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2032 On 07-May-15      | 8.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2032 On 07-May-15      | 8.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2032 On 06-August-15   |        |              | Bond Future | 8.34      | 102.7065                      | 102.2044  | 102.7065                        | 0.00          |
| 18/02/2015 | 2032 On 06-August-15   | 8.51   | Call         | Bond Future | 1492      | 2                             | 1         | 2                               | 0.00          |
| 18/02/2015 | 2032 On 06-August-15   | 8.50   | Call         | Bond Future | 1405      | 2                             | 1         | 2                               | 0.00          |
| 18/02/2015 | 2032 On 06-August-15   | 8.49   | Call         | Bond Future | 1319      | 2                             | 1         | 2                               | 0.00          |
| 18/02/2015 | 2032 On 06-August-15   | 8.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2032 On 06-August-15   | 8.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2032 On 06-August-15   | 8.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2032 On 05-November-15 |        |              | Bond Future | 8.38      | 100.2605                      | 99.7495   | 100.2605                        | 0.00          |
| 18/02/2015 | 2032 On 05-November-15 | 8.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2032 On 05-November-15 | 8.01   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2032 On 05-November-15 | 7.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2032 On 05-November-15 | 8.00   | Put          | Bond Future | 3422      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2015 | 2032 On 05-November-15 | 7.99   | Put          | Bond Future | 3514      | 3                             | 4         | 3                               | 0.00          |
| 18/02/2015 | 2032 On 05-November-15 | 8.01   | Put          | Bond Future | 3330      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2015 | 2037 On 07-May-15      |        |              | Bond Future | 8.36      | 104.3272                      | 103.7763  | 104.3272                        | 32,860.00     |
| 18/02/2015 | 2037 On 07-May-15      | 8.99   | Call         | Bond Future | 6071      | 7                             | 6         | 7                               | 0.00          |
| 18/02/2015 | 2037 On 07-May-15      | 9.01   | Call         | Bond Future | 6254      | 7                             | 6         | 7                               | 0.00          |
| 18/02/2015 | 2037 On 07-May-15      | 9.00   | Call         | Bond Future | 6163      | 7                             | 6         | 7                               | 0.00          |
| 18/02/2015 | 2037 On 07-May-15      | 8.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2015 | 2037 On 07-May-15      | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2037 On 07-May-15      | 9.01   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2037 On 06-August-15   |        |              | Bond Future | 8.40      | 101.7959                      | 101.2329  | 101.7959                        | 1,954.00      |
| 18/02/2015 | 2037 On 06-August-15   | 8.75   | Call         | Bond Future | 3364      | 4                             | 3         | 4                               | 0.00          |
| 18/02/2015 | 2037 On 06-August-15   | 8.74   | Call         | Bond Future | 3270      | 4                             | 3         | 4                               | 0.00          |
| 18/02/2015 | 2037 On 06-August-15   | 8.76   | Call         | Bond Future | 3458      | 4                             | 3         | 4                               | 0.00          |
| 18/02/2015 | 2037 On 06-August-15   | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2037 On 06-August-15   | 8.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2037 On 06-August-15   | 8.76   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2037 On 05-November-15 |        |              | Bond Future | 8.44      | 103.4915                      | 102.9185  | 103.4915                        | 0.00          |
| 18/02/2015 | 2037 On 05-November-15 | 7.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2037 On 05-November-15 | 8.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2037 On 05-November-15 | 8.01   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2037 On 05-November-15 | 8.00   | Put          | Bond Future | 4484      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2015 | 2037 On 05-November-15 | 7.99   | Put          | Bond Future | 4589      | 4                             | 5         | 4                               | 0.00          |
| 18/02/2015 | 2037 On 05-November-15 | 8.01   | Put          | Bond Future | 4379      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2015 | 2038 On 07-May-15      |        |              | Bond Future | 125.68    | 125.7196                      | 125.6756  | 125.7196                        | 3,261.00      |
| 18/02/2015 | 2038 On 07-May-15      | 126.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2038 On 07-May-15      | 127.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2038 On 07-May-15      | 127.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2038 On 07-May-15      | 127.00 | Put          | Bond Future | 1324      | 1                             | 1         | 1                               | 0.00          |
| 18/02/2015 | 2038 On 07-May-15      | 127.01 | Put          | Bond Future | 1334      | 1                             | 1         | 1                               | 0.00          |
| 18/02/2015 | 2038 On 07-May-15      | 126.99 | Put          | Bond Future | 1314      | 1                             | 1         | 1                               | 0.00          |
| 18/02/2015 | 2038 On 06-August-15   |        |              | Bond Future | 126.44    | 126.4891                      | 126.4409  | 126.4891                        | 0.00          |
| 18/02/2015 | 2038 On 06-August-15   | 127.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2038 On 06-August-15   | 128.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2038 On 06-August-15   | 128.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2038 On 06-August-15   | 127.99 | Put          | Bond Future | 1549      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2015 | 2038 On 06-August-15   | 128.01 | Put          | Bond Future | 1569      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2015 | 2038 On 06-August-15   | 128.00 | Put          | Bond Future | 1559      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2015 | 2044 On 07-May-15      |        |              | Bond Future | 8.43      | 106.3571                      | 105.8079  | 106.3571                        | 9,494.00      |
| 18/02/2015 | 2044 On 07-May-15      | 9.00   | Call         | Bond Future | 5947      | 6                             | 6         | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2015 | 2044 On 07-May-15      | 8.99   | Call         | Bond Future | 5846      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2015 | 2044 On 07-May-15      | 9.01   | Call         | Bond Future | 6046      | 7                             | 6         | 7                               | 0.00          |
| 18/02/2015 | 2044 On 07-May-15      | 8.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2044 On 07-May-15      | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2044 On 07-May-15      | 9.01   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2044 On 06-August-15   |        |              | Bond Future | 8.48      | 103.7343                      | 103.1729  | 103.7343                        | 0.00          |
| 18/02/2015 | 2044 On 06-August-15   | 8.74   | Call         | Bond Future | 2789      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2015 | 2044 On 06-August-15   | 8.76   | Call         | Bond Future | 2997      | 4                             | 3         | 4                               | 0.00          |
| 18/02/2015 | 2044 On 06-August-15   | 8.75   | Call         | Bond Future | 2893      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2015 | 2044 On 06-August-15   | 8.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2044 On 06-August-15   | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2044 On 06-August-15   | 8.76   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2044 On 05-November-15 |        |              | Bond Future | 8.52      | 105.4621                      | 104.8908  | 105.4621                        | 0.00          |
| 18/02/2015 | 2044 On 05-November-15 | 8.25   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2044 On 05-November-15 | 8.26   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2044 On 05-November-15 | 8.24   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2044 On 05-November-15 | 8.25   | Put          | Bond Future | 2954      | 2                             | 3         | 2                               | 0.00          |
| 18/02/2015 | 2044 On 05-November-15 | 8.26   | Put          | Bond Future | 2841      | 2                             | 3         | 2                               | 0.00          |
| 18/02/2015 | 2044 On 05-November-15 | 8.24   | Put          | Bond Future | 3068      | 2                             | 3         | 2                               | 0.00          |
| 18/02/2015 | 2046 On 07-May-15      |        |              | Bond Future | 126.24    | 126.2832                      | 126.2387  | 126.2832                        | 5,889.00      |
| 18/02/2015 | 2046 On 07-May-15      | 126.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2046 On 07-May-15      | 127.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2046 On 07-May-15      | 127.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2046 On 07-May-15      | 127.00 | Put          | Bond Future | 761       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2015 | 2046 On 07-May-15      | 126.99 | Put          | Bond Future | 751       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2015 | 2046 On 07-May-15      | 127.01 | Put          | Bond Future | 771       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2015 | 2046 On 06-August-15   |        |              | Bond Future | 128.34    | 128.3852                      | 128.3366  | 128.3852                        | 0.00          |
| 18/02/2015 | 2046 On 06-August-15   | 128.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2046 On 06-August-15   | 129.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2046 On 06-August-15   | 129.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2046 On 06-August-15   | 128.99 | Put          | Bond Future | 653       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2015 | 2046 On 06-August-15   | 129.00 | Put          | Bond Future | 663       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2015 | 2046 On 06-August-15   | 129.01 | Put          | Bond Future | 673       | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2015 | 2050 On 07-May-15       |        |              | Bond Future        | 134.79    | 134.8374                      | 134.7912  | 134.8374                        | 2,753.00      |
| 18/02/2015 | 2050 On 07-May-15       | 135.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2050 On 07-May-15       | 134.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2050 On 07-May-15       | 135.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2050 On 07-May-15       | 134.99 | Put          | Bond Future        | 199       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2050 On 07-May-15       | 135.00 | Put          | Bond Future        | 209       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2050 On 07-May-15       | 135.01 | Put          | Bond Future        | 219       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2050 On 06-August-15    |        |              | Bond Future        | 135.56    | 135.6094                      | 135.5587  | 135.6094                        | 0.00          |
| 18/02/2015 | 2050 On 06-August-15    | 137.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2050 On 06-August-15    | 136.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2050 On 06-August-15    | 137.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | 2050 On 06-August-15    | 136.99 | Put          | Bond Future        | 1431      | 1                             | 1         | 1                               | 0.00          |
| 18/02/2015 | 2050 On 06-August-15    | 137.00 | Put          | Bond Future        | 1441      | 1                             | 1         | 1                               | 0.00          |
| 18/02/2015 | 2050 On 06-August-15    | 137.01 | Put          | Bond Future        | 1451      | 1                             | 1         | 1                               | 0.00          |
| 18/02/2015 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | AI03 On 09-March-16     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | AL12 On 07-May-15       |        |              | Index Future       | 560.84    | 564.0240                      | 560.8440  | 564.0240                        | 0.00          |
| 18/02/2015 | AL37 On 07-May-15       |        |              | Index Future       | 460.77    | 462.0270                      | 460.7740  | 462.0270                        | 119.00        |
| 18/02/2015 | AL37 On 06-August-15    |        |              | Index Future       | 468.31    | 469.5940                      | 468.3110  | 469.5940                        | 0.00          |
| 18/02/2015 | AL7T On 07-May-15       |        |              | Index Future       | 548.85    | 551.9440                      | 548.8490  | 551.9440                        | 3.00          |
| 18/02/2015 | AL7T On 06-August-15    |        |              | Index Future       | 557.83    | 560.9840                      | 557.8270  | 560.9840                        | 0.00          |
| 18/02/2015 | ALBI On 07-May-15       |        |              | Index Future       | 501.24    | 503.4550                      | 501.2380  | 503.4550                        | 588.00        |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2015 | ALBI On 06-August-15    |        |              | Index Future       | 509.44    | 511.7010                      | 509.4370  | 511.7010                        | 6.00          |
| 18/02/2015 | ALBI On 05-November-15  |        |              | Index Future       | 518.00    | 520.3030                      | 518.0010  | 520.3030                        | 0.00          |
| 18/02/2015 | C002 On 31-March-32     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | C007 On 31-January-37   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | C023 On 28-February-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | C030 On 31-January-30   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | C044 On 31-January-44   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | C070 On 01-August-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | C118 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2015 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 18/02/2015 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/02/2015 | EL28 On 07-May-15       |        |              | Bond Future        | 122.57    | 122.6099                      | 122.5704  | 122.6099                        | 0.00          |
| 18/02/2015 | EL28 On 07-May-15       | 125.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | EL28 On 07-May-15       | 125.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | EL28 On 07-May-15       | 124.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | EL28 On 07-May-15       | 125.00 | Put          | Bond Future        | 2430      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2015 | EL28 On 07-May-15       | 124.99 | Put          | Bond Future        | 2420      | 2                             | 2         | 2                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2015 | EL28 On 07-May-15      | 125.01 | Put          | Bond Future | 2440      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2015 | EL28 On 06-August-15   |        |              | Bond Future | 124.61    | 124.6510                      | 124.6072  | 124.6510                        | 0.00          |
| 18/02/2015 | EL28 On 06-August-15   | 125.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | EL28 On 06-August-15   | 125.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | EL28 On 06-August-15   | 124.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | EL28 On 06-August-15   | 125.00 | Put          | Bond Future | 393       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | EL28 On 06-August-15   | 125.01 | Put          | Bond Future | 403       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | EL28 On 06-August-15   | 124.99 | Put          | Bond Future | 383       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | ES33 On 07-May-15      |        |              | Bond Future | 9.24      | 86.4773                       | 85.9401   | 86.4773                         | 6,576.00      |
| 18/02/2015 | ES33 On 07-May-15      | 9.76   | Call         | Bond Future | 3901      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2015 | ES33 On 07-May-15      | 9.74   | Call         | Bond Future | 3756      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2015 | ES33 On 07-May-15      | 9.75   | Call         | Bond Future | 3829      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2015 | ES33 On 07-May-15      | 9.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | ES33 On 07-May-15      | 9.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | ES33 On 07-May-15      | 9.76   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | ES33 On 06-August-15   |        |              | Bond Future | 9.31      | 87.9100                       | 87.3611   | 87.9100                         | 0.00          |
| 18/02/2015 | ES33 On 06-August-15   | 9.60   | Call         | Bond Future | 2182      | 3                             | 2         | 3                               | 0.00          |
| 18/02/2015 | ES33 On 06-August-15   | 9.59   | Call         | Bond Future | 2109      | 3                             | 2         | 3                               | 0.00          |
| 18/02/2015 | ES33 On 06-August-15   | 9.61   | Call         | Bond Future | 2255      | 3                             | 2         | 3                               | 0.00          |
| 18/02/2015 | ES33 On 06-August-15   | 9.59   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | ES33 On 06-August-15   | 9.61   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | ES33 On 06-August-15   | 9.60   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | ES33 On 05-November-15 |        |              | Bond Future | 9.38      | 85.5851                       | 85.0268   | 85.5851                         | 0.00          |
| 18/02/2015 | ES33 On 05-November-15 | 8.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | ES33 On 05-November-15 | 9.01   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | ES33 On 05-November-15 | 9.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | ES33 On 05-November-15 | 9.00   | Put          | Bond Future | 2907      | 2                             | 3         | 2                               | 0.00          |
| 18/02/2015 | ES33 On 05-November-15 | 9.01   | Put          | Bond Future | 2827      | 2                             | 3         | 2                               | 0.00          |
| 18/02/2015 | ES33 On 05-November-15 | 8.99   | Put          | Bond Future | 2986      | 2                             | 3         | 2                               | 0.00          |
| 18/02/2015 | GOVI On 07-May-15      |        |              | GOVI        | 497.38    | 499.5340                      | 497.3760  | 499.5340                        | 453.00        |
| 18/02/2015 | GOVI On 07-May-15      | 449.99 | Call         | GOVI        | 473860    | 50                            | 47        | 50                              | 0.00          |
| 18/02/2015 | GOVI On 07-May-15      | 450.00 | Call         | GOVI        | 473760    | 50                            | 47        | 50                              | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2015 | GOVI On 07-May-15       | 450.01 | Call         | GOVI               | 473660    | 50                            | 47        | 50                              | 0.00          |
| 18/02/2015 | GOVI On 07-May-15       | 449.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | GOVI On 07-May-15       | 450.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | GOVI On 07-May-15       | 450.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | GOVI On 06-August-15    |        |              | GOVI               | 505.51    | 507.7150                      | 505.5120  | 507.7150                        | 29.00         |
| 18/02/2015 | GOVI On 06-August-15    | 500.01 | Call         | GOVI               | 55020     | 8                             | 6         | 8                               | 0.00          |
| 18/02/2015 | GOVI On 06-August-15    | 500.00 | Call         | GOVI               | 55120     | 8                             | 6         | 8                               | 0.00          |
| 18/02/2015 | GOVI On 06-August-15    | 499.99 | Call         | GOVI               | 55220     | 8                             | 6         | 8                               | 0.00          |
| 18/02/2015 | GOVI On 06-August-15    | 500.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | GOVI On 06-August-15    | 500.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | GOVI On 06-August-15    | 499.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | GOVI On 05-November-15  |        |              | GOVI               | 514.01    | 516.2500                      | 514.0100  | 516.2500                        | 0.00          |
| 18/02/2015 | GOVI On 05-November-15  | 530.01 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | GOVI On 05-November-15  | 530.00 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | GOVI On 05-November-15  | 529.99 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | GOVI On 05-November-15  | 530.00 | Put          | GOVI               | 159900    | 14                            | 16        | 14                              | 0.00          |
| 18/02/2015 | GOVI On 05-November-15  | 529.99 | Put          | GOVI               | 159800    | 14                            | 16        | 14                              | 0.00          |
| 18/02/2015 | GOVI On 05-November-15  | 530.01 | Put          | GOVI               | 160000    | 14                            | 16        | 14                              | 0.00          |
| 18/02/2015 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 18/02/2015 | IGOV On 07-May-15       |        |              | Index Future       | 225.12    | 225.3690                      | 225.1240  | 225.3690                        | 1,076.00      |
| 18/02/2015 | IGOV On 06-August-15    |        |              | Index Future       | 228.83    | 229.0780                      | 228.8250  | 229.0780                        | 100.00        |
| 18/02/2015 | IGOV On 05-November-15  |        |              | Index Future       | 232.69    | 232.9470                      | 232.6900  | 232.9470                        | 0.00          |
| 18/02/2015 | ILBI On 07-May-15       |        |              | Index Future       | 609.61    | 610.4150                      | 609.6130  | 610.4150                        | 0.00          |
| 18/02/2015 | ILBI On 06-August-15    |        |              | Index Future       | 619.62    | 620.4330                      | 619.6160  | 620.4330                        | 159.00        |
| 18/02/2015 | J157 On 15-September-15 |        |              | Interest Rate Swap | 8.82      | 0.0200                        | 0.0200    | 0.0200                          | 0.00          |
| 18/02/2015 | J186 On 21-December-26  |        |              | Interest Rate Swap | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 18/02/2015 | J203 On 15-September-17 |        |              | Interest Rate Swap | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 18/02/2015 | J204 On 21-December-18  |        |              | Interest Rate Swap | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2015 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 18/02/2015 | JBAF On 18-February-15  |        |              | Jibar Tradeable Future | 6.11      | 93.8900                       | 93.8900   | 93.8900                         | 0.00          |
| 18/02/2015 | JBAF On 18-March-15     |        |              | Jibar Tradeable Future | 6.11      | 93.8900                       | 93.8900   | 93.8900                         | 2,850.00      |
| 18/02/2015 | JBAF On 15-April-15     |        |              | Jibar Tradeable Future | 6.13      | 93.8700                       | 93.8700   | 93.8700                         | 0.00          |
| 18/02/2015 | JBAF On 20-May-15       |        |              | Jibar Tradeable Future | 6.13      | 93.8900                       | 93.8700   | 93.8900                         | 0.00          |
| 18/02/2015 | JBAF On 17-June-15      |        |              | Jibar Tradeable Future | 6.18      | 93.8500                       | 93.8200   | 93.8500                         | 5,000.00      |
| 18/02/2015 | JBAF On 15-July-15      |        |              | Jibar Tradeable Future | 6.20      | 93.8300                       | 93.8000   | 93.8300                         | 0.00          |
| 18/02/2015 | JBAF On 16-September-15 |        |              | Jibar Tradeable Future | 6.29      | 93.7900                       | 93.7100   | 93.7900                         | 0.00          |
| 18/02/2015 | JBAF On 15-December-15  |        |              | Jibar Tradeable Future | 6.45      | 93.6400                       | 93.5500   | 93.6400                         | 0.00          |
| 18/02/2015 | JBAF On 16-March-16     |        |              | Jibar Tradeable Future | 6.63      | 93.4600                       | 93.3700   | 93.4600                         | 0.00          |
| 18/02/2015 | JBAF On 15-June-16      |        |              | Jibar Tradeable Future | 6.77      | 93.3300                       | 93.2300   | 93.3300                         | 0.00          |
| 18/02/2015 | JBAF On 21-September-16 |        |              | Jibar Tradeable Future | 6.96      | 93.1700                       | 93.0400   | 93.1700                         | 0.00          |
| 18/02/2015 | JBAF On 21-December-16  |        |              | Jibar Tradeable Future | 7.04      | 93.0600                       | 92.9600   | 93.0600                         | 0.00          |
| 18/02/2015 | R023 On 07-May-15       |        |              | Bond Future            | 7.48      | 103.5848                      | 103.1054  | 103.5848                        | 9,568.00      |
| 18/02/2015 | R023 On 07-May-15       | 8.14   | Call         | Bond Future            | 3950      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2015 | R023 On 07-May-15       | 8.15   | Call         | Bond Future            | 4001      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2015 | R023 On 07-May-15       | 8.16   | Call         | Bond Future            | 4052      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2015 | R023 On 07-May-15       | 8.15   | Put          | Bond Future            | 138       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R023 On 07-May-15       | 8.14   | Put          | Bond Future            | 143       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R023 On 07-May-15       | 8.16   | Put          | Bond Future            | 133       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R023 On 06-August-15    |        |              | Bond Future            | 7.51      | 105.3003                      | 104.8098  | 105.3003                        | 0.00          |
| 18/02/2015 | R023 On 06-August-15    | 8.24   | Call         | Bond Future            | 4458      | 5                             | 4         | 5                               | 0.00          |
| 18/02/2015 | R023 On 06-August-15    | 9.07   | Call         | Bond Future            | 8488      | 9                             | 8         | 9                               | 0.00          |
| 18/02/2015 | R023 On 06-August-15    | 8.25   | Call         | Bond Future            | 4504      | 5                             | 5         | 5                               | 0.00          |
| 18/02/2015 | R023 On 06-August-15    | 8.26   | Call         | Bond Future            | 4550      | 5                             | 5         | 5                               | 0.00          |
| 18/02/2015 | R023 On 06-August-15    | 8.24   | Put          | Bond Future            | 401       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R023 On 06-August-15    | 8.26   | Put          | Bond Future            | 384       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R023 On 06-August-15    | 8.25   | Put          | Bond Future            | 393       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R023 On 06-August-15    | 9.07   | Put          | Bond Future            | 39        | 0                             | 0         | 0                               | 911.00        |
| 18/02/2015 | R186 On 07-May-15       |        |              | Bond Future            | 7.73      | 125.7989                      | 125.0541  | 125.7989                        | 33,734.00     |
| 18/02/2015 | R186 On 07-May-15       | 8.25   | Call         | Bond Future            | 4786      | 5                             | 5         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2015 | R186 On 07-May-15      | 7.40   | Call         | Bond Future | 693       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2015 | R186 On 07-May-15      | 7.50   | Call         | Bond Future | 953       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2015 | R186 On 07-May-15      | 7.45   | Call         | Bond Future | 816       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2015 | R186 On 07-May-15      | 7.80   | Call         | Bond Future | 2103      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2015 | R186 On 07-May-15      | 8.24   | Call         | Bond Future | 4717      | 5                             | 5         | 5                               | 0.00          |
| 18/02/2015 | R186 On 07-May-15      | 8.26   | Call         | Bond Future | 4854      | 5                             | 5         | 5                               | 0.00          |
| 18/02/2015 | R186 On 07-May-15      | 8.25   | Put          | Bond Future | 414       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R186 On 07-May-15      | 7.40   | Put          | Bond Future | 3590      | 3                             | 4         | 3                               | 4,229.00      |
| 18/02/2015 | R186 On 07-May-15      | 8.26   | Put          | Bond Future | 400       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R186 On 07-May-15      | 7.50   | Put          | Bond Future | 2964      | 2                             | 3         | 2                               | 4,229.00      |
| 18/02/2015 | R186 On 07-May-15      | 7.45   | Put          | Bond Future | 3269      | 3                             | 3         | 3                               | 4,229.00      |
| 18/02/2015 | R186 On 07-May-15      | 8.24   | Put          | Bond Future | 427       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R186 On 07-May-15      | 7.80   | Put          | Bond Future | 1505      | 1                             | 2         | 1                               | 300.00        |
| 18/02/2015 | R186 On 06-August-15   |        |              | Bond Future | 7.77      | 122.5843                      | 121.8234  | 122.5843                        | 540.00        |
| 18/02/2015 | R186 On 06-August-15   | 8.01   | Call         | Bond Future | 3737      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2015 | R186 On 06-August-15   | 8.00   | Call         | Bond Future | 3685      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2015 | R186 On 06-August-15   | 7.99   | Call         | Bond Future | 3633      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2015 | R186 On 06-August-15   | 8.90   | Call         | Bond Future | 9326      | 10                            | 9         | 10                              | 0.00          |
| 18/02/2015 | R186 On 06-August-15   | 7.99   | Put          | Bond Future | 1793      | 1                             | 2         | 1                               | 0.00          |
| 18/02/2015 | R186 On 06-August-15   | 8.01   | Put          | Bond Future | 1731      | 1                             | 2         | 1                               | 0.00          |
| 18/02/2015 | R186 On 06-August-15   | 8.90   | Put          | Bond Future | 262       | 0                             | 0         | 0                               | 2,500.00      |
| 18/02/2015 | R186 On 06-August-15   | 8.00   | Put          | Bond Future | 1761      | 1                             | 2         | 1                               | 0.00          |
| 18/02/2015 | R186 On 05-November-15 |        |              | Bond Future | 7.80      | 124.6257                      | 123.8516  | 124.6257                        | 0.00          |
| 18/02/2015 | R186 On 05-November-15 | 8.24   | Call         | Bond Future | 5305      | 6                             | 5         | 6                               | 0.00          |
| 18/02/2015 | R186 On 05-November-15 | 8.26   | Call         | Bond Future | 5414      | 6                             | 5         | 6                               | 0.00          |
| 18/02/2015 | R186 On 05-November-15 | 8.25   | Call         | Bond Future | 5360      | 6                             | 5         | 6                               | 0.00          |
| 18/02/2015 | R186 On 05-November-15 | 9.00   | Call         | Bond Future | 9894      | 11                            | 10        | 11                              | 0.00          |
| 18/02/2015 | R186 On 05-November-15 | 8.25   | Put          | Bond Future | 1729      | 1                             | 2         | 1                               | 0.00          |
| 18/02/2015 | R186 On 05-November-15 | 9.00   | Put          | Bond Future | 497       | 0                             | 0         | 0                               | 2,600.00      |
| 18/02/2015 | R186 On 05-November-15 | 8.26   | Put          | Bond Future | 1704      | 1                             | 2         | 1                               | 0.00          |
| 18/02/2015 | R186 On 05-November-15 | 8.24   | Put          | Bond Future | 1755      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2015 | R186 On 04-February-16 |        |              | Bond Future | 7.82      | 121.5859                      | 120.7959  | 121.5859                        | 5,660.00      |
| 18/02/2015 | R186 On 04-February-16 | 7.51   | Call         | Bond Future | 2479      | 3                             | 2         | 3                               | 0.00          |
| 18/02/2015 | R186 On 04-February-16 | 7.50   | Call         | Bond Future | 2447      | 3                             | 2         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2015 | R186 On 04-February-16 | 7.49   | Call         | Bond Future | 2414      | 3                             | 2         | 3                               | 0.00          |
| 18/02/2015 | R186 On 04-February-16 | 7.50   | Put          | Bond Future | 5090      | 5                             | 5         | 5                               | 0.00          |
| 18/02/2015 | R186 On 04-February-16 | 7.51   | Put          | Bond Future | 5039      | 5                             | 5         | 5                               | 0.00          |
| 18/02/2015 | R186 On 04-February-16 | 7.49   | Put          | Bond Future | 5142      | 5                             | 5         | 5                               | 0.00          |
| 18/02/2015 | R197 On 07-May-15      |        |              | Bond Future | 288.56    | 289.0762                      | 288.5571  | 289.0762                        | 861.00        |
| 18/02/2015 | R197 On 07-May-15      | 294.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R197 On 07-May-15      | 294.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R197 On 07-May-15      | 293.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R197 On 07-May-15      | 294.01 | Put          | Bond Future | 5453      | 5                             | 5         | 5                               | 0.00          |
| 18/02/2015 | R197 On 07-May-15      | 294.00 | Put          | Bond Future | 5443      | 5                             | 5         | 5                               | 0.00          |
| 18/02/2015 | R197 On 07-May-15      | 293.99 | Put          | Bond Future | 5433      | 5                             | 5         | 5                               | 0.00          |
| 18/02/2015 | R197 On 06-August-15   |        |              | Bond Future | 287.25    | 287.7824                      | 287.2463  | 287.7824                        | 0.00          |
| 18/02/2015 | R197 On 06-August-15   | 288.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R197 On 06-August-15   | 288.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R197 On 06-August-15   | 287.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R197 On 06-August-15   | 288.00 | Put          | Bond Future | 754       | 0                             | 1         | 0                               | 0.00          |
| 18/02/2015 | R197 On 06-August-15   | 288.01 | Put          | Bond Future | 764       | 0                             | 1         | 0                               | 0.00          |
| 18/02/2015 | R197 On 06-August-15   | 287.99 | Put          | Bond Future | 744       | 0                             | 1         | 0                               | 0.00          |
| 18/02/2015 | R202 On 07-May-15      |        |              | Bond Future | 236.55    | 237.1435                      | 236.5480  | 237.1435                        | 50,916.00     |
| 18/02/2015 | R202 On 07-May-15      | 238.51 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R202 On 07-May-15      | 238.49 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R202 On 07-May-15      | 238.50 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R202 On 07-May-15      | 238.49 | Put          | Bond Future | 1942      | 1                             | 2         | 1                               | 0.00          |
| 18/02/2015 | R202 On 07-May-15      | 238.50 | Put          | Bond Future | 1952      | 1                             | 2         | 1                               | 0.00          |
| 18/02/2015 | R202 On 07-May-15      | 238.51 | Put          | Bond Future | 1962      | 1                             | 2         | 1                               | 0.00          |
| 18/02/2015 | R202 On 06-August-15   |        |              | Bond Future | 237.24    | 237.8474                      | 237.2358  | 237.8474                        | 0.00          |
| 18/02/2015 | R202 On 06-August-15   | 240.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R202 On 06-August-15   | 239.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R202 On 06-August-15   | 240.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R202 On 06-August-15   | 239.99 | Put          | Bond Future | 2754      | 2                             | 3         | 2                               | 0.00          |
| 18/02/2015 | R202 On 06-August-15   | 240.00 | Put          | Bond Future | 2764      | 2                             | 3         | 2                               | 0.00          |
| 18/02/2015 | R202 On 06-August-15   | 240.01 | Put          | Bond Future | 2774      | 2                             | 3         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2015 | R203 On 07-May-15      |        |              | Bond Future | 6.71      | 104.7119                      | 104.5723  | 104.7119                        | 7,875.00      |
| 18/02/2015 | R203 On 07-May-15      | 7.24   | Call         | Bond Future | 1205      | 1                             | 1         | 1                               | 0.00          |
| 18/02/2015 | R203 On 07-May-15      | 7.26   | Call         | Bond Future | 1244      | 1                             | 1         | 1                               | 0.00          |
| 18/02/2015 | R203 On 07-May-15      | 7.25   | Call         | Bond Future | 1225      | 1                             | 1         | 1                               | 0.00          |
| 18/02/2015 | R203 On 07-May-15      | 7.25   | Put          | Bond Future | 56        | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R203 On 07-May-15      | 7.24   | Put          | Bond Future | 58        | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R203 On 07-May-15      | 7.26   | Put          | Bond Future | 54        | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R203 On 06-August-15   |        |              | Bond Future | 6.72      | 106.4466                      | 106.3014  | 106.4466                        | 0.00          |
| 18/02/2015 | R203 On 06-August-15   | 6.74   | Call         | Bond Future | 540       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2015 | R203 On 06-August-15   | 6.76   | Call         | Bond Future | 561       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2015 | R203 On 06-August-15   | 6.75   | Call         | Bond Future | 551       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2015 | R203 On 06-August-15   | 6.75   | Put          | Bond Future | 484       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R203 On 06-August-15   | 6.74   | Put          | Bond Future | 493       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R203 On 06-August-15   | 6.76   | Put          | Bond Future | 475       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R203 On 05-November-15 |        |              | Bond Future | 6.70      | 104.0514                      | 103.9034  | 104.0514                        | 0.00          |
| 18/02/2015 | R203 On 05-November-15 | 5.99   | Call         | Bond Future | 143       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R203 On 05-November-15 | 6.00   | Call         | Bond Future | 147       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R203 On 05-November-15 | 6.01   | Call         | Bond Future | 150       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R203 On 05-November-15 | 6.00   | Put          | Bond Future | 1377      | 1                             | 1         | 1                               | 0.00          |
| 18/02/2015 | R203 On 05-November-15 | 6.01   | Put          | Bond Future | 1363      | 1                             | 1         | 1                               | 0.00          |
| 18/02/2015 | R203 On 05-November-15 | 5.99   | Put          | Bond Future | 1391      | 1                             | 1         | 1                               | 0.00          |
| 18/02/2015 | R204 On 07-May-15      |        |              | Bond Future | 6.96      | 106.6107                      | 106.3934  | 106.6107                        | 14,609.00     |
| 18/02/2015 | R204 On 07-May-15      | 7.49   | Call         | Bond Future | 1793      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2015 | R204 On 07-May-15      | 7.50   | Call         | Bond Future | 1820      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2015 | R204 On 07-May-15      | 7.51   | Call         | Bond Future | 1848      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2015 | R204 On 07-May-15      | 7.49   | Put          | Bond Future | 95        | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R204 On 07-May-15      | 7.50   | Put          | Bond Future | 91        | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R204 On 07-May-15      | 7.51   | Put          | Bond Future | 88        | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R204 On 06-August-15   |        |              | Bond Future | 6.98      | 104.3398                      | 104.1157  | 104.3398                        | 0.00          |
| 18/02/2015 | R204 On 06-August-15   | 8.41   | Call         | Bond Future | 4197      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2015 | R204 On 06-August-15   | 7.74   | Call         | Bond Future | 2407      | 3                             | 2         | 3                               | 0.00          |
| 18/02/2015 | R204 On 06-August-15   | 7.76   | Call         | Bond Future | 2458      | 3                             | 2         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2015 | R204 On 06-August-15   | 7.75   | Call         | Bond Future | 2432      | 3                             | 2         | 3                               | 0.00          |
| 18/02/2015 | R204 On 06-August-15   | 8.41   | Put          | Bond Future | 23        | 0                             | 0         | 0                               | 699.00        |
| 18/02/2015 | R204 On 06-August-15   | 7.75   | Put          | Bond Future | 165       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R204 On 06-August-15   | 7.74   | Put          | Bond Future | 169       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R204 On 06-August-15   | 7.76   | Put          | Bond Future | 161       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R204 On 05-November-15 |        |              | Bond Future | 7.00      | 106.0772                      | 105.8490  | 106.0772                        | 0.00          |
| 18/02/2015 | R204 On 05-November-15 | 6.25   | Call         | Bond Future | 245       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R204 On 05-November-15 | 6.26   | Call         | Bond Future | 251       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R204 On 05-November-15 | 6.24   | Call         | Bond Future | 239       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R204 On 05-November-15 | 6.26   | Put          | Bond Future | 2347      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2015 | R204 On 05-November-15 | 6.25   | Put          | Bond Future | 2370      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2015 | R204 On 05-November-15 | 6.24   | Put          | Bond Future | 2393      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2015 | R207 On 07-May-15      |        |              | Bond Future | 7.11      | 103.1598                      | 102.8761  | 103.1598                        | 35,334.00     |
| 18/02/2015 | R207 On 07-May-15      | 8.25   | Call         | Bond Future | 4374      | 5                             | 4         | 5                               | 0.00          |
| 18/02/2015 | R207 On 07-May-15      | 7.73   | Call         | Bond Future | 2501      | 3                             | 3         | 3                               | 66.00         |
| 18/02/2015 | R207 On 07-May-15      | 8.24   | Call         | Bond Future | 4338      | 5                             | 4         | 5                               | 0.00          |
| 18/02/2015 | R207 On 07-May-15      | 8.26   | Call         | Bond Future | 4411      | 5                             | 4         | 5                               | 0.00          |
| 18/02/2015 | R207 On 07-May-15      | 8.25   | Put          | Bond Future | 9         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R207 On 07-May-15      | 7.73   | Put          | Bond Future | 98        | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R207 On 07-May-15      | 8.26   | Put          | Bond Future | 8         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R207 On 07-May-15      | 8.24   | Put          | Bond Future | 9         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R207 On 06-August-15   |        |              | Bond Future | 7.15      | 101.2254                      | 100.9339  | 101.2254                        | 0.00          |
| 18/02/2015 | R207 On 06-August-15   | 7.74   | Call         | Bond Future | 2529      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2015 | R207 On 06-August-15   | 7.76   | Call         | Bond Future | 2587      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2015 | R207 On 06-August-15   | 7.75   | Call         | Bond Future | 2558      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2015 | R207 On 06-August-15   | 7.46   | Call         | Bond Future | 1768      | 2                             | 2         | 2                               | 70.00         |
| 18/02/2015 | R207 On 06-August-15   | 7.74   | Put          | Bond Future | 331       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R207 On 06-August-15   | 7.76   | Put          | Bond Future | 317       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R207 On 06-August-15   | 7.46   | Put          | Bond Future | 598       | 0                             | 1         | 0                               | 0.00          |
| 18/02/2015 | R207 On 06-August-15   | 7.75   | Put          | Bond Future | 324       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R207 On 05-November-15 |        |              | Bond Future | 7.16      | 102.9110                      | 102.6143  | 102.9110                        | 0.00          |
| 18/02/2015 | R207 On 05-November-15 | 7.74   | Call         | Bond Future | 2579      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2015 | R207 On 05-November-15 | 7.76   | Call         | Bond Future | 2631      | 3                             | 3         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2015 | R207 On 05-November-15 | 7.75   | Call         | Bond Future | 2605      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2015 | R207 On 05-November-15 | 7.43   | Call         | Bond Future | 1829      | 2                             | 2         | 2                               | 53.00         |
| 18/02/2015 | R207 On 05-November-15 | 7.74   | Put          | Bond Future | 552       | 0                             | 1         | 0                               | 0.00          |
| 18/02/2015 | R207 On 05-November-15 | 7.75   | Put          | Bond Future | 543       | 0                             | 1         | 0                               | 0.00          |
| 18/02/2015 | R207 On 05-November-15 | 7.76   | Put          | Bond Future | 534       | 0                             | 1         | 0                               | 0.00          |
| 18/02/2015 | R207 On 05-November-15 | 7.43   | Put          | Bond Future | 887       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2015 | R208 On 07-May-15      |        |              | Bond Future | 7.23      | 98.8330                       | 98.4995   | 98.8330                         | 62,199.00     |
| 18/02/2015 | R208 On 07-May-15      | 7.99   | Call         | Bond Future | 3539      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2015 | R208 On 07-May-15      | 8.01   | Call         | Bond Future | 3622      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2015 | R208 On 07-May-15      | 8.00   | Call         | Bond Future | 3580      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2015 | R208 On 07-May-15      | 8.01   | Put          | Bond Future | 64        | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R208 On 07-May-15      | 8.00   | Put          | Bond Future | 66        | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R208 On 07-May-15      | 7.99   | Put          | Bond Future | 69        | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R208 On 06-August-15   |        |              | Bond Future | 7.26      | 100.4705                      | 100.1283  | 100.4705                        | 0.00          |
| 18/02/2015 | R208 On 06-August-15   | 8.00   | Call         | Bond Future | 3543      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2015 | R208 On 06-August-15   | 7.99   | Call         | Bond Future | 3507      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2015 | R208 On 06-August-15   | 8.01   | Call         | Bond Future | 3580      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2015 | R208 On 06-August-15   | 8.85   | Call         | Bond Future | 6857      | 7                             | 7         | 7                               | 0.00          |
| 18/02/2015 | R208 On 06-August-15   | 8.00   | Put          | Bond Future | 292       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R208 On 06-August-15   | 8.01   | Put          | Bond Future | 285       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R208 On 06-August-15   | 7.99   | Put          | Bond Future | 299       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R208 On 06-August-15   | 8.85   | Put          | Bond Future | 25        | 0                             | 0         | 0                               | 198.00        |
| 18/02/2015 | R208 On 05-November-15 |        |              | Bond Future | 7.29      | 98.7427                       | 98.3945   | 98.7427                         | 0.00          |
| 18/02/2015 | R208 On 05-November-15 | 8.48   | Call         | Bond Future | 5220      | 6                             | 5         | 6                               | 0.00          |
| 18/02/2015 | R208 On 05-November-15 | 7.75   | Call         | Bond Future | 2774      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2015 | R208 On 05-November-15 | 7.76   | Call         | Bond Future | 2804      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2015 | R208 On 05-November-15 | 7.74   | Call         | Bond Future | 2745      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2015 | R208 On 05-November-15 | 8.48   | Put          | Bond Future | 210       | 0                             | 0         | 0                               | 2,200.00      |
| 18/02/2015 | R208 On 05-November-15 | 7.75   | Put          | Bond Future | 788       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2015 | R208 On 05-November-15 | 7.76   | Put          | Bond Future | 775       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2015 | R208 On 05-November-15 | 7.74   | Put          | Bond Future | 800       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2015 | R209 On 07-May-15      |        |              | Bond Future | 8.31      | 80.9650                       | 80.4666   | 80.9650                         | 14,564.00     |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2015 | R209 On 07-May-15      | 7.30   | Call         | Bond Future | 48        | 0                             | 0         | 0                               | 700.00        |
| 18/02/2015 | R209 On 07-May-15      | 9.00   | Call         | Bond Future | 5750      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2015 | R209 On 07-May-15      | 8.30   | Call         | Bond Future | 1828      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2015 | R209 On 07-May-15      | 9.01   | Call         | Bond Future | 5815      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2015 | R209 On 07-May-15      | 8.99   | Call         | Bond Future | 5684      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2015 | R209 On 07-May-15      | 9.00   | Put          | Bond Future | 292       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R209 On 07-May-15      | 7.30   | Put          | Bond Future | 9123      | 9                             | 9         | 9                               | 0.00          |
| 18/02/2015 | R209 On 07-May-15      | 8.30   | Put          | Bond Future | 1888      | 2                             | 2         | 2                               | 700.00        |
| 18/02/2015 | R209 On 07-May-15      | 9.01   | Put          | Bond Future | 283       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R209 On 07-May-15      | 8.99   | Put          | Bond Future | 302       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R209 On 06-August-15   |        |              | Bond Future | 8.35      | 82.3065                       | 81.7973   | 82.3065                         | 0.00          |
| 18/02/2015 | R209 On 06-August-15   | 9.90   | Call         | Bond Future | 11494     | 12                            | 11        | 12                              | 0.00          |
| 18/02/2015 | R209 On 06-August-15   | 8.99   | Call         | Bond Future | 5967      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2015 | R209 On 06-August-15   | 9.00   | Call         | Bond Future | 6024      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2015 | R209 On 06-August-15   | 9.01   | Call         | Bond Future | 6082      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2015 | R209 On 06-August-15   | 9.00   | Put          | Bond Future | 914       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2015 | R209 On 06-August-15   | 9.90   | Put          | Bond Future | 122       | 0                             | 0         | 0                               | 2,914.00      |
| 18/02/2015 | R209 On 06-August-15   | 9.01   | Put          | Bond Future | 897       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2015 | R209 On 06-August-15   | 8.99   | Put          | Bond Future | 931       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2015 | R209 On 05-November-15 |        |              | Bond Future | 8.38      | 80.5282                       | 80.0102   | 80.5282                         | 0.00          |
| 18/02/2015 | R209 On 05-November-15 | 7.99   | Call         | Bond Future | 1994      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2015 | R209 On 05-November-15 | 8.01   | Call         | Bond Future | 2054      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2015 | R209 On 05-November-15 | 8.00   | Call         | Bond Future | 2024      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2015 | R209 On 05-November-15 | 8.00   | Put          | Bond Future | 5248      | 5                             | 5         | 5                               | 0.00          |
| 18/02/2015 | R209 On 05-November-15 | 8.01   | Put          | Bond Future | 5192      | 5                             | 5         | 5                               | 0.00          |
| 18/02/2015 | R209 On 05-November-15 | 7.99   | Put          | Bond Future | 5304      | 5                             | 5         | 5                               | 0.00          |
| 18/02/2015 | R210 On 07-May-15      |        |              | Bond Future | 175.25    | 175.3124                      | 175.2492  | 175.3124                        | 583.00        |
| 18/02/2015 | R210 On 07-May-15      | 177.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R210 On 07-May-15      | 176.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R210 On 07-May-15      | 177.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R210 On 07-May-15      | 177.01 | Put          | Bond Future | 1761      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2015 | R210 On 07-May-15      | 177.00 | Put          | Bond Future | 1751      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2015 | R210 On 07-May-15      | 176.99 | Put          | Bond Future | 1741      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details     | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2015 | R210 On 06-August-15 |        |              | Bond Future | 178.16    | 178.2303                      | 178.1611  | 178.2303                        | 0.00          |
| 18/02/2015 | R210 On 06-August-15 | 178.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R210 On 06-August-15 | 179.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R210 On 06-August-15 | 179.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R210 On 06-August-15 | 178.99 | Put          | Bond Future | 829       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2015 | R210 On 06-August-15 | 179.01 | Put          | Bond Future | 849       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2015 | R210 On 06-August-15 | 179.00 | Put          | Bond Future | 839       | 1                             | 1         | 1                               | 0.00          |
| 18/02/2015 | R211 On 07-May-15    |        |              | Bond Future | 131.92    | 132.0652                      | 131.9155  | 132.0652                        | 1,120.00      |
| 18/02/2015 | R211 On 07-May-15    | 134.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R211 On 07-May-15    | 135.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R211 On 07-May-15    | 135.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R211 On 07-May-15    | 135.00 | Put          | Bond Future | 3084      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2015 | R211 On 07-May-15    | 135.01 | Put          | Bond Future | 3094      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2015 | R211 On 07-May-15    | 134.99 | Put          | Bond Future | 3074      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2015 | R211 On 06-August-15 |        |              | Bond Future | 132.48    | 132.6310                      | 132.4751  | 132.6310                        | 0.00          |
| 18/02/2015 | R211 On 06-August-15 | 134.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R211 On 06-August-15 | 135.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R211 On 06-August-15 | 135.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R211 On 06-August-15 | 135.00 | Put          | Bond Future | 2525      | 2                             | 3         | 2                               | 0.00          |
| 18/02/2015 | R211 On 06-August-15 | 134.99 | Put          | Bond Future | 2515      | 2                             | 3         | 2                               | 0.00          |
| 18/02/2015 | R211 On 06-August-15 | 135.01 | Put          | Bond Future | 2535      | 2                             | 3         | 2                               | 0.00          |
| 18/02/2015 | R212 On 07-May-15    |        |              | Bond Future | 137.41    | 137.5491                      | 137.4135  | 137.5491                        | 1,145.00      |
| 18/02/2015 | R212 On 07-May-15    | 140.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R212 On 07-May-15    | 141.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R212 On 07-May-15    | 141.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R212 On 07-May-15    | 140.99 | Put          | Bond Future | 3577      | 3                             | 4         | 3                               | 0.00          |
| 18/02/2015 | R212 On 07-May-15    | 141.01 | Put          | Bond Future | 3597      | 3                             | 4         | 3                               | 0.00          |
| 18/02/2015 | R212 On 07-May-15    | 141.00 | Put          | Bond Future | 3587      | 3                             | 4         | 3                               | 0.00          |
| 18/02/2015 | R212 On 06-August-15 |        |              | Bond Future | 137.91    | 138.0469                      | 137.9052  | 138.0469                        | 0.00          |
| 18/02/2015 | R212 On 06-August-15 | 140.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R212 On 06-August-15 | 141.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R212 On 06-August-15 | 141.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2015 | R212 On 06-August-15   | 140.99 | Put          | Bond Future | 3085      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2015 | R212 On 06-August-15   | 141.00 | Put          | Bond Future | 3095      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2015 | R212 On 06-August-15   | 141.01 | Put          | Bond Future | 3105      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2015 | R213 On 07-May-15      |        |              | Bond Future | 8.19      | 91.4254                       | 90.8971   | 91.4254                         | 16,466.00     |
| 18/02/2015 | R213 On 07-May-15      | 8.74   | Call         | Bond Future | 4696      | 5                             | 5         | 5                               | 0.00          |
| 18/02/2015 | R213 On 07-May-15      | 8.75   | Call         | Bond Future | 4759      | 5                             | 5         | 5                               | 0.00          |
| 18/02/2015 | R213 On 07-May-15      | 8.76   | Call         | Bond Future | 4822      | 5                             | 5         | 5                               | 0.00          |
| 18/02/2015 | R213 On 07-May-15      | 8.75   | Put          | Bond Future | 400       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R213 On 07-May-15      | 8.76   | Put          | Bond Future | 388       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R213 On 07-May-15      | 8.74   | Put          | Bond Future | 413       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R213 On 06-August-15   |        |              | Bond Future | 8.24      | 92.9396                       | 92.3997   | 92.9396                         | 0.00          |
| 18/02/2015 | R213 On 06-August-15   | 8.50   | Call         | Bond Future | 3781      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2015 | R213 On 06-August-15   | 8.51   | Call         | Bond Future | 3830      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2015 | R213 On 06-August-15   | 8.49   | Call         | Bond Future | 3733      | 4                             | 4         | 4                               | 0.00          |
| 18/02/2015 | R213 On 06-August-15   | 8.50   | Put          | Bond Future | 1702      | 1                             | 2         | 1                               | 0.00          |
| 18/02/2015 | R213 On 06-August-15   | 8.51   | Put          | Bond Future | 1673      | 1                             | 2         | 1                               | 0.00          |
| 18/02/2015 | R213 On 06-August-15   | 8.49   | Put          | Bond Future | 1731      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2015 | R213 On 05-November-15 |        |              | Bond Future | 8.28      | 90.9413                       | 90.3920   | 90.9413                         | 0.00          |
| 18/02/2015 | R213 On 05-November-15 | 7.74   | Call         | Bond Future | 1486      | 2                             | 1         | 2                               | 0.00          |
| 18/02/2015 | R213 On 05-November-15 | 7.76   | Call         | Bond Future | 1536      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2015 | R213 On 05-November-15 | 7.75   | Call         | Bond Future | 1511      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2015 | R213 On 05-November-15 | 7.74   | Put          | Bond Future | 5881      | 5                             | 6         | 5                               | 0.00          |
| 18/02/2015 | R213 On 05-November-15 | 7.76   | Put          | Bond Future | 5762      | 5                             | 6         | 5                               | 0.00          |
| 18/02/2015 | R213 On 05-November-15 | 7.75   | Put          | Bond Future | 5821      | 5                             | 6         | 5                               | 0.00          |
| 18/02/2015 | R214 On 07-May-15      |        |              | Bond Future | 8.35      | 82.2951                       | 81.8090   | 82.2951                         | 15,571.00     |
| 18/02/2015 | R214 On 07-May-15      | 9.15   | Call         | Bond Future | 6858      | 7                             | 7         | 7                               | 0.00          |
| 18/02/2015 | R214 On 07-May-15      | 9.16   | Call         | Bond Future | 6928      | 7                             | 7         | 7                               | 0.00          |
| 18/02/2015 | R214 On 07-May-15      | 9.14   | Call         | Bond Future | 6788      | 7                             | 7         | 7                               | 0.00          |
| 18/02/2015 | R214 On 07-May-15      | 9.15   | Put          | Bond Future | 239       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R214 On 07-May-15      | 9.16   | Put          | Bond Future | 231       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R214 On 07-May-15      | 9.14   | Put          | Bond Future | 246       | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R214 On 06-August-15   |        |              | Bond Future | 8.39      | 83.6580                       | 83.1614   | 83.6580                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2015 | R214 On 06-August-15   | 8.74   | Call         | Bond Future | 4664      | 5                             | 5         | 5                               | 0.00          |
| 18/02/2015 | R214 On 06-August-15   | 8.75   | Call         | Bond Future | 4719      | 5                             | 5         | 5                               | 0.00          |
| 18/02/2015 | R214 On 06-August-15   | 8.76   | Call         | Bond Future | 4774      | 5                             | 5         | 5                               | 0.00          |
| 18/02/2015 | R214 On 06-August-15   | 8.74   | Put          | Bond Future | 1662      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2015 | R214 On 06-August-15   | 8.75   | Put          | Bond Future | 1634      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2015 | R214 On 06-August-15   | 8.76   | Put          | Bond Future | 1607      | 1                             | 2         | 1                               | 0.00          |
| 18/02/2015 | R214 On 05-November-15 |        |              | Bond Future | 8.42      | 81.7585                       | 81.2533   | 81.7585                         | 0.00          |
| 18/02/2015 | R214 On 05-November-15 | 8.01   | Call         | Bond Future | 2077      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2015 | R214 On 05-November-15 | 8.00   | Call         | Bond Future | 2046      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2015 | R214 On 05-November-15 | 7.99   | Call         | Bond Future | 2015      | 2                             | 2         | 2                               | 0.00          |
| 18/02/2015 | R214 On 05-November-15 | 7.99   | Put          | Bond Future | 5941      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2015 | R214 On 05-November-15 | 8.00   | Put          | Bond Future | 5879      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2015 | R214 On 05-November-15 | 8.01   | Put          | Bond Future | 5816      | 5                             | 6         | 5                               | 0.00          |
| 18/02/2015 | R214 On 04-February-16 |        |              | Bond Future | 8.45      | 83.2416                       | 82.7260   | 83.2416                         | 4,420.00      |
| 18/02/2015 | R214 On 04-February-16 | 8.00   | Call         | Bond Future | 2494      | 3                             | 2         | 3                               | 0.00          |
| 18/02/2015 | R214 On 04-February-16 | 8.01   | Call         | Bond Future | 2526      | 3                             | 3         | 3                               | 0.00          |
| 18/02/2015 | R214 On 04-February-16 | 7.99   | Call         | Bond Future | 2461      | 3                             | 2         | 3                               | 0.00          |
| 18/02/2015 | R214 On 04-February-16 | 8.01   | Put          | Bond Future | 6487      | 6                             | 6         | 6                               | 0.00          |
| 18/02/2015 | R214 On 04-February-16 | 8.00   | Put          | Bond Future | 6548      | 6                             | 7         | 6                               | 0.00          |
| 18/02/2015 | R214 On 04-February-16 | 7.99   | Put          | Bond Future | 6609      | 6                             | 7         | 6                               | 0.00          |
| 18/02/2015 | R248 On 07-May-15      |        |              | Bond Future | 8.42      | 105.9938                      | 105.4249  | 105.9938                        | 31,478.00     |
| 18/02/2015 | R248 On 07-May-15      | 9.25   | Call         | Bond Future | 8840      | 9                             | 9         | 9                               | 0.00          |
| 18/02/2015 | R248 On 07-May-15      | 9.26   | Call         | Bond Future | 8938      | 10                            | 9         | 10                              | 0.00          |
| 18/02/2015 | R248 On 07-May-15      | 9.24   | Call         | Bond Future | 8742      | 9                             | 9         | 9                               | 0.00          |
| 18/02/2015 | R248 On 07-May-15      | 9.26   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R248 On 07-May-15      | 9.24   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R248 On 07-May-15      | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R248 On 06-August-15   |        |              | Bond Future | 8.46      | 107.7492                      | 107.1677  | 107.7492                        | 745.00        |
| 18/02/2015 | R248 On 06-August-15   | 8.74   | Call         | Bond Future | 3146      | 4                             | 3         | 4                               | 0.00          |
| 18/02/2015 | R248 On 06-August-15   | 8.76   | Call         | Bond Future | 3360      | 4                             | 3         | 4                               | 0.00          |
| 18/02/2015 | R248 On 06-August-15   | 8.75   | Call         | Bond Future | 3253      | 4                             | 3         | 4                               | 0.00          |
| 18/02/2015 | R248 On 06-August-15   | 8.76   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R248 On 06-August-15   | 8.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2015 | R248 On 06-August-15   | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R248 On 05-November-15 |        |              | Bond Future | 8.49      | 105.1111                      | 104.5195  | 105.1111                        | 0.00          |
| 18/02/2015 | R248 On 05-November-15 | 7.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R248 On 05-November-15 | 8.01   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R248 On 05-November-15 | 8.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/02/2015 | R248 On 05-November-15 | 7.99   | Put          | Bond Future | 5931      | 5                             | 6         | 5                               | 0.00          |
| 18/02/2015 | R248 On 05-November-15 | 8.00   | Put          | Bond Future | 5807      | 5                             | 6         | 5                               | 0.00          |
| 18/02/2015 | R248 On 05-November-15 | 8.01   | Put          | Bond Future | 5684      | 5                             | 6         | 5                               | 0.00          |