



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For July 2016

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2016 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2016 | 2025 On 04-August-16   |        |              | Bond Future | 127.92    | 127.7042                      | 127.9195  | 127.7042                        | 3,012.00      |
| 07/07/2016 | 2025 On 04-August-16   | 123.86 | Call         | Bond Future | 4059      | 4                             | 4059      | 4                               | 0.00          |
| 07/07/2016 | 2025 On 04-August-16   | 123.87 | Call         | Bond Future | 4049      | 4                             | 4049      | 4                               | 0.00          |
| 07/07/2016 | 2025 On 04-August-16   | 123.85 | Call         | Bond Future | 4069      | 4                             | 4069      | 4                               | 0.00          |
| 07/07/2016 | 2025 On 04-August-16   | 123.86 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | 2025 On 04-August-16   | 123.85 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | 2025 On 04-August-16   | 123.87 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | 2025 On 03-November-16 |        |              | Bond Future | 130.35    | 130.1327                      | 130.3513  | 130.1327                        | 0.00          |
| 07/07/2016 | 2025 On 03-November-16 | 129.23 | Call         | Bond Future | 1121      | 1                             | 1121      | 1                               | 0.00          |
| 07/07/2016 | 2025 On 03-November-16 | 129.22 | Call         | Bond Future | 1131      | 1                             | 1131      | 1                               | 0.00          |
| 07/07/2016 | 2025 On 03-November-16 | 129.21 | Call         | Bond Future | 1141      | 1                             | 1141      | 1                               | 0.00          |
| 07/07/2016 | 2025 On 03-November-16 | 129.22 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | 2025 On 03-November-16 | 129.23 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | 2025 On 03-November-16 | 129.21 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | 2030 On 04-August-16   |        |              | Bond Future | 9.17      | 90.8571                       | 9.1711    | 90.8571                         | 27,010.00     |
| 07/07/2016 | 2030 On 04-August-16   | 10.17  | Call         | Bond Future | 6776      | 6                             | 6776      | 6                               | 0.00          |
| 07/07/2016 | 2030 On 04-August-16   | 10.17  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | 2030 On 03-November-16 |        |              | Bond Future | 9.21      | 92.5795                       | 9.2126    | 92.5795                         | 0.00          |
| 07/07/2016 | 2030 On 03-November-16 | 9.33   | Call         | Bond Future | 825       | 0                             | 825       | 0                               | 0.00          |
| 07/07/2016 | 2030 On 03-November-16 | 9.34   | Call         | Bond Future | 895       | 0                             | 895       | 0                               | 0.00          |
| 07/07/2016 | 2030 On 03-November-16 | 9.35   | Call         | Bond Future | 964       | 1                             | 964       | 1                               | 0.00          |
| 07/07/2016 | 2030 On 03-November-16 | 9.33   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | 2030 On 03-November-16 | 9.34   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | 2030 On 03-November-16 | 9.35   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | 2032 On 04-August-16   |        |              | Bond Future | 9.30      | 93.9919                       | 9.2962    | 93.9919                         | 13,640.00     |
| 07/07/2016 | 2032 On 04-August-16   | 8.99   | Call         | Bond Future | 481       | 0                             | 481       | 0                               | 0.00          |
| 07/07/2016 | 2032 On 04-August-16   | 9.01   | Call         | Bond Future | 521       | 0                             | 521       | 0                               | 0.00          |
| 07/07/2016 | 2032 On 04-August-16   | 9.00   | Call         | Bond Future | 501       | 0                             | 501       | 0                               | 0.00          |
| 07/07/2016 | 2032 On 04-August-16   | 9.00   | Put          | Bond Future | 2808      | 3                             | 2808      | 3                               | 0.00          |
| 07/07/2016 | 2032 On 04-August-16   | 9.01   | Put          | Bond Future | 2748      | 3                             | 2748      | 3                               | 0.00          |
| 07/07/2016 | 2032 On 04-August-16   | 8.99   | Put          | Bond Future | 2868      | 3                             | 2868      | 3                               | 0.00          |
| 07/07/2016 | 2032 On 03-November-16 |        |              | Bond Future | 9.34      | 91.6149                       | 9.3414    | 91.6149                         | 0.00          |
| 07/07/2016 | 2032 On 03-November-16 | 10.28  | Call         | Bond Future | 7360      | 7                             | 7360      | 7                               | 0.00          |
| 07/07/2016 | 2032 On 03-November-16 | 10.30  | Call         | Bond Future | 7471      | 7                             | 7471      | 7                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2016 | 2032 On 03-November-16 | 10.29  | Call         | Bond Future | 7415      | 7                             | 7415      | 7                               | 0.00          |
| 07/07/2016 | 2032 On 03-November-16 | 10.28  | Put          | Bond Future | 650       | 1                             | 650       | 1                               | 0.00          |
| 07/07/2016 | 2032 On 03-November-16 | 10.29  | Put          | Bond Future | 637       | 1                             | 637       | 1                               | 0.00          |
| 07/07/2016 | 2032 On 03-November-16 | 10.30  | Put          | Bond Future | 625       | 1                             | 625       | 1                               | 0.00          |
| 07/07/2016 | 2032 On 02-February-17 |        |              | Bond Future | 9.38      | 93.4381                       | 9.3809    | 93.4381                         | 0.00          |
| 07/07/2016 | 2032 On 02-February-17 | 9.51   | Call         | Bond Future | 4218      | 4                             | 4218      | 4                               | 0.00          |
| 07/07/2016 | 2032 On 02-February-17 | 9.53   | Call         | Bond Future | 4300      | 4                             | 4300      | 4                               | 0.00          |
| 07/07/2016 | 2032 On 02-February-17 | 9.52   | Call         | Bond Future | 4259      | 4                             | 4259      | 4                               | 0.00          |
| 07/07/2016 | 2032 On 02-February-17 | 9.52   | Put          | Bond Future | 3228      | 3                             | 3228      | 3                               | 0.00          |
| 07/07/2016 | 2032 On 02-February-17 | 9.51   | Put          | Bond Future | 3261      | 3                             | 3261      | 3                               | 0.00          |
| 07/07/2016 | 2032 On 02-February-17 | 9.53   | Put          | Bond Future | 3195      | 3                             | 3195      | 3                               | 0.00          |
| 07/07/2016 | 2033 On 04-August-16   |        |              | Bond Future | 109.13    | 109.1224                      | 109.1347  | 109.1224                        | 4,131.00      |
| 07/07/2016 | 2033 On 04-August-16   | 104.99 | Call         | Bond Future | 4145      | 4                             | 4145      | 4                               | 0.00          |
| 07/07/2016 | 2033 On 04-August-16   | 105.00 | Call         | Bond Future | 4135      | 4                             | 4135      | 4                               | 0.00          |
| 07/07/2016 | 2033 On 04-August-16   | 105.01 | Call         | Bond Future | 4125      | 4                             | 4125      | 4                               | 0.00          |
| 07/07/2016 | 2033 On 04-August-16   | 105.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | 2033 On 04-August-16   | 105.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | 2033 On 04-August-16   | 104.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | 2033 On 03-November-16 |        |              | Bond Future | 110.19    | 110.1806                      | 110.1926  | 110.1806                        | 0.00          |
| 07/07/2016 | 2033 On 03-November-16 | 109.18 | Call         | Bond Future | 1013      | 1                             | 1013      | 1                               | 0.00          |
| 07/07/2016 | 2033 On 03-November-16 | 109.17 | Call         | Bond Future | 1023      | 1                             | 1023      | 1                               | 0.00          |
| 07/07/2016 | 2033 On 03-November-16 | 109.16 | Call         | Bond Future | 1033      | 1                             | 1033      | 1                               | 0.00          |
| 07/07/2016 | 2033 On 03-November-16 | 109.16 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | 2033 On 03-November-16 | 109.17 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | 2033 On 03-November-16 | 109.18 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | 2037 On 04-August-16   |        |              | Bond Future | 9.45      | 91.2124                       | 9.4513    | 91.2124                         | 41,219.00     |
| 07/07/2016 | 2037 On 04-August-16   | 9.24   | Call         | Bond Future | 787       | 1                             | 787       | 1                               | 0.00          |
| 07/07/2016 | 2037 On 04-August-16   | 9.25   | Call         | Bond Future | 815       | 1                             | 815       | 1                               | 0.00          |
| 07/07/2016 | 2037 On 04-August-16   | 9.26   | Call         | Bond Future | 843       | 1                             | 843       | 1                               | 0.00          |
| 07/07/2016 | 2037 On 04-August-16   | 9.25   | Put          | Bond Future | 2525      | 3                             | 2525      | 3                               | 0.00          |
| 07/07/2016 | 2037 On 04-August-16   | 9.26   | Put          | Bond Future | 2467      | 3                             | 2467      | 3                               | 0.00          |
| 07/07/2016 | 2037 On 04-August-16   | 9.24   | Put          | Bond Future | 2584      | 3                             | 2584      | 3                               | 0.00          |
| 07/07/2016 | 2037 On 03-November-16 |        |              | Bond Future | 9.49      | 92.9416                       | 9.4941    | 92.9416                         | 0.00          |
| 07/07/2016 | 2037 On 03-November-16 | 10.35  | Call         | Bond Future | 7568      | 7                             | 7568      | 7                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2016 | 2037 On 03-November-16 | 10.36  | Call         | Bond Future | 7627      | 7                             | 7627      | 7                               | 0.00          |
| 07/07/2016 | 2037 On 03-November-16 | 10.37  | Call         | Bond Future | 7686      | 7                             | 7686      | 7                               | 0.00          |
| 07/07/2016 | 2037 On 03-November-16 | 10.36  | Put          | Bond Future | 865       | 1                             | 865       | 1                               | 0.00          |
| 07/07/2016 | 2037 On 03-November-16 | 10.37  | Put          | Bond Future | 851       | 1                             | 851       | 1                               | 0.00          |
| 07/07/2016 | 2037 On 03-November-16 | 10.35  | Put          | Bond Future | 880       | 1                             | 880       | 1                               | 0.00          |
| 07/07/2016 | 2037 On 02-February-17 |        |              | Bond Future | 9.53      | 90.5342                       | 9.5321    | 90.5342                         | 0.00          |
| 07/07/2016 | 2037 On 02-February-17 | 9.66   | Call         | Bond Future | 4724      | 4                             | 4724      | 4                               | 0.00          |
| 07/07/2016 | 2037 On 02-February-17 | 9.68   | Call         | Bond Future | 4812      | 5                             | 4812      | 5                               | 0.00          |
| 07/07/2016 | 2037 On 02-February-17 | 9.67   | Call         | Bond Future | 4768      | 5                             | 4768      | 5                               | 0.00          |
| 07/07/2016 | 2037 On 02-February-17 | 9.66   | Put          | Bond Future | 3682      | 4                             | 3682      | 4                               | 0.00          |
| 07/07/2016 | 2037 On 02-February-17 | 9.67   | Put          | Bond Future | 3645      | 4                             | 3645      | 4                               | 0.00          |
| 07/07/2016 | 2037 On 02-February-17 | 9.68   | Put          | Bond Future | 3609      | 4                             | 3609      | 4                               | 0.00          |
| 07/07/2016 | 2038 On 04-August-16   |        |              | Bond Future | 134.69    | 134.6766                      | 134.6921  | 134.6766                        | 21,542.00     |
| 07/07/2016 | 2038 On 04-August-16   | 129.31 | Call         | Bond Future | 5382      | 5                             | 5382      | 5                               | 0.00          |
| 07/07/2016 | 2038 On 04-August-16   | 129.30 | Call         | Bond Future | 5392      | 5                             | 5392      | 5                               | 0.00          |
| 07/07/2016 | 2038 On 04-August-16   | 129.32 | Call         | Bond Future | 5372      | 5                             | 5372      | 5                               | 0.00          |
| 07/07/2016 | 2038 On 04-August-16   | 129.31 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | 2038 On 04-August-16   | 129.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | 2038 On 04-August-16   | 129.32 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | 2038 On 03-November-16 |        |              | Bond Future | 137.25    | 137.2375                      | 137.2528  | 137.2375                        | 0.00          |
| 07/07/2016 | 2038 On 03-November-16 | 136.33 | Call         | Bond Future | 923       | 1                             | 923       | 1                               | 0.00          |
| 07/07/2016 | 2038 On 03-November-16 | 136.32 | Call         | Bond Future | 933       | 1                             | 933       | 1                               | 0.00          |
| 07/07/2016 | 2038 On 03-November-16 | 136.31 | Call         | Bond Future | 943       | 1                             | 943       | 1                               | 0.00          |
| 07/07/2016 | 2038 On 03-November-16 | 136.32 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | 2038 On 03-November-16 | 136.31 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | 2038 On 03-November-16 | 136.33 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | 2040 On 04-August-16   |        |              | Bond Future | 9.51      | 95.0143                       | 9.5063    | 95.0143                         | 722.00        |
| 07/07/2016 | 2040 On 04-August-16   | 9.51   | Call         | Bond Future | 1668      | 1                             | 1668      | 1                               | 0.00          |
| 07/07/2016 | 2040 On 04-August-16   | 9.50   | Call         | Bond Future | 1623      | 1                             | 1623      | 1                               | 0.00          |
| 07/07/2016 | 2040 On 04-August-16   | 9.49   | Call         | Bond Future | 1579      | 1                             | 1579      | 1                               | 0.00          |
| 07/07/2016 | 2040 On 04-August-16   | 9.51   | Put          | Bond Future | 1635      | 2                             | 1635      | 2                               | 0.00          |
| 07/07/2016 | 2040 On 04-August-16   | 9.50   | Put          | Bond Future | 1679      | 2                             | 1679      | 2                               | 0.00          |
| 07/07/2016 | 2040 On 04-August-16   | 9.49   | Put          | Bond Future | 1725      | 2                             | 1725      | 2                               | 0.00          |
| 07/07/2016 | 2040 On 03-November-16 |        |              | Bond Future | 9.55      | 96.8156                       | 9.5494    | 96.8156                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2016 | 2040 On 03-November-16 | 9.70   | Call         | Bond Future | 4120      | 4                             | 4120      | 4                               | 0.00          |
| 07/07/2016 | 2040 On 03-November-16 | 9.71   | Call         | Bond Future | 4169      | 4                             | 4169      | 4                               | 0.00          |
| 07/07/2016 | 2040 On 03-November-16 | 9.69   | Call         | Bond Future | 4071      | 4                             | 4071      | 4                               | 0.00          |
| 07/07/2016 | 2040 On 03-November-16 | 9.69   | Put          | Bond Future | 2834      | 3                             | 2834      | 3                               | 0.00          |
| 07/07/2016 | 2040 On 03-November-16 | 9.71   | Put          | Bond Future | 2759      | 3                             | 2759      | 3                               | 0.00          |
| 07/07/2016 | 2040 On 03-November-16 | 9.70   | Put          | Bond Future | 2796      | 3                             | 2796      | 3                               | 0.00          |
| 07/07/2016 | 2044 On 04-August-16   |        |              | Bond Future | 9.54      | 92.0784                       | 9.5410    | 92.0784                         | 19,251.00     |
| 07/07/2016 | 2044 On 04-August-16   | 9.51   | Call         | Bond Future | 1538      | 1                             | 1538      | 1                               | 0.00          |
| 07/07/2016 | 2044 On 04-August-16   | 9.50   | Call         | Bond Future | 1496      | 1                             | 1496      | 1                               | 0.00          |
| 07/07/2016 | 2044 On 04-August-16   | 9.49   | Call         | Bond Future | 1454      | 1                             | 1454      | 1                               | 0.00          |
| 07/07/2016 | 2044 On 04-August-16   | 9.50   | Put          | Bond Future | 1867      | 2                             | 1867      | 2                               | 0.00          |
| 07/07/2016 | 2044 On 04-August-16   | 9.51   | Put          | Bond Future | 1819      | 2                             | 1819      | 2                               | 0.00          |
| 07/07/2016 | 2044 On 04-August-16   | 9.49   | Put          | Bond Future | 1916      | 2                             | 1916      | 2                               | 0.00          |
| 07/07/2016 | 2044 On 03-November-16 |        |              | Bond Future | 9.58      | 93.8240                       | 9.5832    | 93.8240                         | 285.00        |
| 07/07/2016 | 2044 On 03-November-16 | 10.42  | Call         | Bond Future | 8056      | 8                             | 8056      | 8                               | 0.00          |
| 07/07/2016 | 2044 On 03-November-16 | 10.43  | Call         | Bond Future | 8117      | 8                             | 8117      | 8                               | 0.00          |
| 07/07/2016 | 2044 On 03-November-16 | 10.41  | Call         | Bond Future | 7994      | 8                             | 7994      | 8                               | 0.00          |
| 07/07/2016 | 2044 On 03-November-16 | 10.43  | Put          | Bond Future | 1033      | 1                             | 1033      | 1                               | 0.00          |
| 07/07/2016 | 2044 On 03-November-16 | 10.42  | Put          | Bond Future | 1050      | 1                             | 1050      | 1                               | 0.00          |
| 07/07/2016 | 2044 On 03-November-16 | 10.41  | Put          | Bond Future | 1066      | 1                             | 1066      | 1                               | 0.00          |
| 07/07/2016 | 2044 On 02-February-17 |        |              | Bond Future | 9.62      | 91.3091                       | 9.6209    | 91.3091                         | 0.00          |
| 07/07/2016 | 2044 On 02-February-17 | 9.77   | Call         | Bond Future | 5255      | 5                             | 5255      | 5                               | 0.00          |
| 07/07/2016 | 2044 On 02-February-17 | 9.76   | Call         | Bond Future | 5208      | 5                             | 5208      | 5                               | 0.00          |
| 07/07/2016 | 2044 On 02-February-17 | 9.78   | Call         | Bond Future | 5303      | 5                             | 5303      | 5                               | 0.00          |
| 07/07/2016 | 2044 On 02-February-17 | 9.77   | Put          | Bond Future | 3946      | 4                             | 3946      | 4                               | 0.00          |
| 07/07/2016 | 2044 On 02-February-17 | 9.78   | Put          | Bond Future | 3907      | 4                             | 3907      | 4                               | 0.00          |
| 07/07/2016 | 2044 On 02-February-17 | 9.76   | Put          | Bond Future | 3985      | 4                             | 3985      | 4                               | 0.00          |
| 07/07/2016 | 2046 On 04-August-16   |        |              | Bond Future | 135.80    | 135.4952                      | 135.8017  | 135.4952                        | 16,864.00     |
| 07/07/2016 | 2046 On 04-August-16   | 129.00 | Call         | Bond Future | 6802      | 6                             | 6802      | 6                               | 0.00          |
| 07/07/2016 | 2046 On 04-August-16   | 129.01 | Call         | Bond Future | 6792      | 6                             | 6792      | 6                               | 0.00          |
| 07/07/2016 | 2046 On 04-August-16   | 129.02 | Call         | Bond Future | 6782      | 6                             | 6782      | 6                               | 0.00          |
| 07/07/2016 | 2046 On 04-August-16   | 129.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | 2046 On 04-August-16   | 129.02 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | 2046 On 04-August-16   | 129.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2016 | 2046 On 03-November-16 |        |              | Bond Future        | 136.88    | 136.5696                      | 136.8811  | 136.5696                        | 0.00          |
| 07/07/2016 | 2046 On 03-November-16 | 137.07 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | 2046 On 03-November-16 | 137.09 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | 2046 On 03-November-16 | 137.08 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | 2046 On 03-November-16 | 137.09 | Put          | Bond Future        | 209       | 1                             | 209       | 1                               | 0.00          |
| 07/07/2016 | 2046 On 03-November-16 | 137.07 | Put          | Bond Future        | 189       | 1                             | 189       | 1                               | 0.00          |
| 07/07/2016 | 2046 On 03-November-16 | 137.08 | Put          | Bond Future        | 199       | 1                             | 199       | 1                               | 0.00          |
| 07/07/2016 | 2050 On 04-August-16   |        |              | Bond Future        | 145.05    | 145.0360                      | 145.0526  | 145.0360                        | 21,135.00     |
| 07/07/2016 | 2050 On 04-August-16   | 139.12 | Call         | Bond Future        | 5933      | 6                             | 5933      | 6                               | 0.00          |
| 07/07/2016 | 2050 On 04-August-16   | 139.14 | Call         | Bond Future        | 5913      | 6                             | 5913      | 6                               | 0.00          |
| 07/07/2016 | 2050 On 04-August-16   | 139.13 | Call         | Bond Future        | 5923      | 6                             | 5923      | 6                               | 0.00          |
| 07/07/2016 | 2050 On 04-August-16   | 139.13 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | 2050 On 04-August-16   | 139.14 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | 2050 On 04-August-16   | 139.12 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | 2050 On 03-November-16 |        |              | Bond Future        | 147.81    | 147.7937                      | 147.8101  | 147.7937                        | 0.00          |
| 07/07/2016 | 2050 On 03-November-16 | 149.52 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | 2050 On 03-November-16 | 149.54 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | 2050 On 03-November-16 | 149.53 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | 2050 On 03-November-16 | 149.53 | Put          | Bond Future        | 1720      | 2                             | 1720      | 2                               | 0.00          |
| 07/07/2016 | 2050 On 03-November-16 | 149.54 | Put          | Bond Future        | 1730      | 2                             | 1730      | 2                               | 0.00          |
| 07/07/2016 | 2050 On 03-November-16 | 149.52 | Put          | Bond Future        | 1710      | 2                             | 1710      | 2                               | 0.00          |
| 07/07/2016 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | AL37 On 04-August-16   |        |              | Index Future       | 492.85    | 492.1280                      | 492.8480  | 492.1280                        | 15.00         |
| 07/07/2016 | AL37 On 03-November-16 |        |              | Index Future       | 502.29    | 501.5580                      | 502.2880  | 501.5580                        | 0.00          |
| 07/07/2016 | AL7T On 04-August-16   |        |              | Index Future       | 572.40    | 570.5300                      | 572.4020  | 570.5300                        | 11.00         |
| 07/07/2016 | AL7T On 03-November-16 |        |              | Index Future       | 583.37    | 581.4610                      | 583.3660  | 581.4610                        | 0.00          |
| 07/07/2016 | ALBI On 04-August-16   |        |              | Index Future       | 520.18    | 518.3200                      | 520.1760  | 518.3200                        | 728.00        |
| 07/07/2016 | ALBI On 03-November-16 |        |              | Index Future       | 530.14    | 528.2510                      | 530.1400  | 528.2510                        | 12.00         |
| 07/07/2016 | ALBI On 02-February-17 |        |              | Index Future       | 540.67    | 538.7600                      | 540.6720  | 538.7600                        | 0.00          |
| 07/07/2016 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2016 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | C030 On 31-January-30   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | C035 On 28-February-35  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | C040 On 06-October-15   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | C040 On 31-January-40   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | C044 On 31-January-44   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | C070 On 01-August-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | C118 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 07/07/2016 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2016 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2016 | EL28 On 04-August-16    |        |              | Bond Future        | 132.68    | 132.6665                      | 132.6831  | 132.6665                        | 0.00          |
| 07/07/2016 | EL28 On 04-August-16    | 126.86 | Call         | Bond Future        | 5823      | 6                             | 5823      | 6                               | 0.00          |
| 07/07/2016 | EL28 On 04-August-16    | 126.87 | Call         | Bond Future        | 5813      | 6                             | 5813      | 6                               | 0.00          |
| 07/07/2016 | EL28 On 04-August-16    | 126.88 | Call         | Bond Future        | 5803      | 6                             | 5803      | 6                               | 0.00          |
| 07/07/2016 | EL28 On 04-August-16    | 126.87 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | EL28 On 04-August-16    | 126.88 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | EL28 On 04-August-16    | 126.86 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | EL28 On 03-November-16  |        |              | Bond Future        | 133.54    | 133.5288                      | 133.5449  | 133.5288                        | 0.00          |
| 07/07/2016 | EL28 On 03-November-16  | 132.15 | Call         | Bond Future        | 1395      | 1                             | 1395      | 1                               | 0.00          |
| 07/07/2016 | EL28 On 03-November-16  | 132.17 | Call         | Bond Future        | 1375      | 1                             | 1375      | 1                               | 0.00          |
| 07/07/2016 | EL28 On 03-November-16  | 132.16 | Call         | Bond Future        | 1385      | 1                             | 1385      | 1                               | 0.00          |
| 07/07/2016 | EL28 On 03-November-16  | 132.15 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | EL28 On 03-November-16  | 132.16 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | EL28 On 03-November-16  | 132.17 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | ES33 On 04-August-16    |        |              | Bond Future        | 10.31     | 80.2631                       | 10.3149   | 80.2631                         | 8,882.00      |
| 07/07/2016 | ES33 On 04-August-16    | 10.25  | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | ES33 On 04-August-16    | 10.24  | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | ES33 On 04-August-16    | 10.26  | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | ES33 On 04-August-16    | 10.24  | Put          | Bond Future        | 495       | 1                             | 495       | 1                               | 0.00          |
| 07/07/2016 | ES33 On 04-August-16    | 10.26  | Put          | Bond Future        | 362       | 1                             | 362       | 1                               | 0.00          |
| 07/07/2016 | ES33 On 04-August-16    | 10.25  | Put          | Bond Future        | 429       | 1                             | 429       | 1                               | 0.00          |
| 07/07/2016 | ES33 On 03-November-16  |        |              | Bond Future        | 10.39     | 77.9921                       | 10.3893   | 77.9921                         | 0.00          |
| 07/07/2016 | ES33 On 03-November-16  | 11.31  | Call         | Bond Future        | 5649      | 5                             | 5649      | 5                               | 0.00          |
| 07/07/2016 | ES33 On 03-November-16  | 11.29  | Call         | Bond Future        | 5533      | 5                             | 5533      | 5                               | 0.00          |
| 07/07/2016 | ES33 On 03-November-16  | 11.30  | Call         | Bond Future        | 5591      | 5                             | 5591      | 5                               | 0.00          |
| 07/07/2016 | ES33 On 03-November-16  | 11.29  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | ES33 On 03-November-16  | 11.31  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | ES33 On 03-November-16  | 11.30  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | ES33 On 02-February-17  |        |              | Bond Future        | 10.46     | 79.5441                       | 10.4612   | 79.5441                         | 0.00          |
| 07/07/2016 | ES33 On 02-February-17  | 10.61  | Call         | Bond Future        | 946       | 1                             | 946       | 1                               | 0.00          |
| 07/07/2016 | ES33 On 02-February-17  | 10.60  | Call         | Bond Future        | 883       | 1                             | 883       | 1                               | 0.00          |
| 07/07/2016 | ES33 On 02-February-17  | 10.59  | Call         | Bond Future        | 820       | 0                             | 820       | 0                               | 0.00          |
| 07/07/2016 | ES33 On 02-February-17  | 10.60  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2016 | ES33 On 02-February-17 | 10.61  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | ES33 On 02-February-17 | 10.59  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | ES42 On 04-August-16   |        |              | Bond Future        | 10.46     | 84.6625                       | 10.4596   | 84.6625                         | 7,270.00      |
| 07/07/2016 | ES42 On 03-November-16 |        |              | Bond Future        | 10.53     | 82.0049                       | 10.5325   | 82.0049                         | 0.00          |
| 07/07/2016 | GOVI On 04-August-16   |        |              | GOVI               | 518.22    | 516.4760                      | 518.2160  | 516.4760                        | 448.00        |
| 07/07/2016 | GOVI On 04-August-16   | 521.00 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | GOVI On 04-August-16   | 521.01 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | GOVI On 04-August-16   | 520.99 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | GOVI On 04-August-16   | 521.01 | Put          | GOVI               | 27940     | 5                             | 27940     | 5                               | 0.00          |
| 07/07/2016 | GOVI On 04-August-16   | 520.99 | Put          | GOVI               | 27740     | 5                             | 27740     | 5                               | 0.00          |
| 07/07/2016 | GOVI On 04-August-16   | 521.00 | Put          | GOVI               | 27840     | 5                             | 27840     | 5                               | 0.00          |
| 07/07/2016 | GOVI On 03-November-16 |        |              | GOVI               | 528.14    | 526.3720                      | 528.1420  | 526.3720                        | 137.00        |
| 07/07/2016 | GOVI On 03-November-16 | 476.11 | Call         | GOVI               | 520320    | 50                            | 520320    | 50                              | 0.00          |
| 07/07/2016 | GOVI On 03-November-16 | 476.12 | Call         | GOVI               | 520220    | 50                            | 520220    | 50                              | 0.00          |
| 07/07/2016 | GOVI On 03-November-16 | 476.13 | Call         | GOVI               | 520120    | 50                            | 520120    | 50                              | 0.00          |
| 07/07/2016 | GOVI On 03-November-16 | 476.12 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | GOVI On 03-November-16 | 476.11 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | GOVI On 03-November-16 | 476.13 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | GOVI On 02-February-17 |        |              | GOVI               | 538.64    | 536.8440                      | 538.6350  | 536.8440                        | 0.00          |
| 07/07/2016 | GOVI On 02-February-17 | 533.32 | Call         | GOVI               | 53150     | 4                             | 53150     | 4                               | 0.00          |
| 07/07/2016 | GOVI On 02-February-17 | 533.34 | Call         | GOVI               | 52950     | 4                             | 52950     | 4                               | 0.00          |
| 07/07/2016 | GOVI On 02-February-17 | 533.33 | Call         | GOVI               | 53050     | 4                             | 53050     | 4                               | 0.00          |
| 07/07/2016 | GOVI On 02-February-17 | 533.33 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | GOVI On 02-February-17 | 533.34 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | GOVI On 02-February-17 | 533.32 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | GVIX On 01-January-29  |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 07/07/2016 | IGOV On 04-August-16   |        |              | Index Future       | 248.66    | 248.5100                      | 248.6580  | 248.5100                        | 1,059.00      |
| 07/07/2016 | IGOV On 03-November-16 |        |              | Index Future       | 253.44    | 253.2870                      | 253.4360  | 253.2870                        | 24.00         |
| 07/07/2016 | IGOV On 02-February-17 |        |              | Index Future       | 258.49    | 258.3410                      | 258.4860  | 258.3410                        | 0.00          |
| 07/07/2016 | ILBI On 04-August-16   |        |              | Index Future       | 673.19    | 672.8340                      | 673.1850  | 672.8340                        | 156.00        |
| 07/07/2016 | ILBI On 03-November-16 |        |              | Index Future       | 686.03    | 685.6720                      | 686.0300  | 685.6720                        | 0.00          |
| 07/07/2016 | IS01 On 19-December-16 |        |              | Interest Rate Swap | 100.08    | 100.0844                      | 100.0803  | 100.0844                        | 0.00          |
| 07/07/2016 | IS01 On 16-March-17    |        |              | Interest Rate Swap | 100.05    | 100.0629                      | 100.0519  | 100.0629                        | 0.00          |
| 07/07/2016 | IS01 On 15-June-17     |        |              | Interest Rate Swap | 99.71     | 99.7340                       | 99.7136   | 99.7340                         | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2016 | IS01 On 21-September-17 |        |              | Interest Rate Swap     | 99.81     | 99.8406                       | 99.8090   | 99.8406                         | 0.00          |
| 07/07/2016 | IS02 On 18-December-17  |        |              | Interest Rate Swap     | 100.14    | 100.1865                      | 100.1429  | 100.1865                        | 0.00          |
| 07/07/2016 | IS02 On 16-March-18     |        |              | Interest Rate Swap     | 99.48     | 99.5385                       | 99.4838   | 99.5385                         | 0.00          |
| 07/07/2016 | IS02 On 15-June-18      |        |              | Interest Rate Swap     | 99.21     | 99.2829                       | 99.2076   | 99.2829                         | 0.00          |
| 07/07/2016 | IS02 On 21-September-18 |        |              | Interest Rate Swap     | 99.33     | 99.4241                       | 99.3339   | 99.4241                         | 0.00          |
| 07/07/2016 | IS05 On 17-December-20  |        |              | Interest Rate Swap     | 98.62     | 98.7722                       | 98.6218   | 98.7722                         | 0.00          |
| 07/07/2016 | IS05 On 16-March-21     |        |              | Interest Rate Swap     | 98.00     | 98.1603                       | 98.0036   | 98.1603                         | 0.00          |
| 07/07/2016 | IS05 On 15-June-21      |        |              | Interest Rate Swap     | 97.35     | 97.5132                       | 97.3463   | 97.5132                         | 0.00          |
| 07/07/2016 | IS05 On 21-September-21 |        |              | Interest Rate Swap     | 97.65     | 97.8378                       | 97.6531   | 97.8378                         | 0.00          |
| 07/07/2016 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 99.08     | 99.3886                       | 99.0848   | 99.3886                         | 0.00          |
| 07/07/2016 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 96.21     | 96.5304                       | 96.2093   | 96.5304                         | 0.00          |
| 07/07/2016 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 95.00     | 95.3394                       | 95.0042   | 95.3394                         | 0.00          |
| 07/07/2016 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 97.08     | 97.4250                       | 97.0826   | 97.4250                         | 0.00          |
| 07/07/2016 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 07/07/2016 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 07/07/2016 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 07/07/2016 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 07/07/2016 | JBAF On 20-July-16      |        |              | Jibar Tradeable Future | 7.38      | 92.6200                       | 7.3800    | 92.6200                         | 0.00          |
| 07/07/2016 | JBAF On 17-August-16    |        |              | Jibar Tradeable Future | 7.41      | 92.5900                       | 7.4100    | 92.5900                         | 0.00          |
| 07/07/2016 | JBAF On 21-September-16 |        |              | Jibar Tradeable Future | 7.46      | 92.5400                       | 7.4600    | 92.5400                         | 0.00          |
| 07/07/2016 | JBAF On 19-October-16   |        |              | Jibar Tradeable Future | 7.49      | 92.5100                       | 7.4900    | 92.5100                         | 0.00          |
| 07/07/2016 | JBAF On 16-November-16  |        |              | Jibar Tradeable Future | 7.52      | 92.4800                       | 7.5200    | 92.4800                         | 0.00          |
| 07/07/2016 | JBAF On 21-December-16  |        |              | Jibar Tradeable Future | 7.56      | 92.4400                       | 7.5600    | 92.4400                         | 0.00          |
| 07/07/2016 | JBAF On 15-February-17  |        |              | Jibar Tradeable Future | 7.62      | 92.3800                       | 7.6200    | 92.3800                         | 0.00          |
| 07/07/2016 | JBAF On 15-March-17     |        |              | Jibar Tradeable Future | 7.66      | 92.3400                       | 7.6600    | 92.3400                         | 0.00          |
| 07/07/2016 | JBAF On 21-June-17      |        |              | Jibar Tradeable Future | 7.72      | 92.2800                       | 7.7200    | 92.2800                         | 0.00          |
| 07/07/2016 | JBAF On 20-September-17 |        |              | Jibar Tradeable Future | 7.76      | 92.2400                       | 7.7600    | 92.2400                         | 0.00          |
| 07/07/2016 | JBAF On 20-December-17  |        |              | Jibar Tradeable Future | 7.80      | 92.2000                       | 7.8000    | 92.2000                         | 0.00          |
| 07/07/2016 | JBAF On 20-March-18     |        |              | Jibar Tradeable Future | 7.85      | 92.1500                       | 7.8500    | 92.1500                         | 0.00          |
| 07/07/2016 | JBAF On 20-June-18      |        |              | Jibar Tradeable Future | 7.98      | 92.0200                       | 7.9800    | 92.0200                         | 0.00          |
| 07/07/2016 | JBAF On 19-October-18   |        |              | Jibar Tradeable Future | 8.30      | 91.7000                       | 8.3000    | 91.7000                         | 0.00          |
| 07/07/2016 | R023 On 04-August-16    |        |              | Bond Future            | 8.52      | 99.4281                       | 8.5185    | 99.4281                         | 11,610.00     |
| 07/07/2016 | R023 On 04-August-16    | 8.24   | Call         | Bond Future            | 274       | 0                             | 274       | 0                               | 0.00          |
| 07/07/2016 | R023 On 04-August-16    | 8.26   | Call         | Bond Future            | 298       | 0                             | 298       | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2016 | R023 On 04-August-16   | 8.25   | Call         | Bond Future | 286       | 0                             | 286       | 0                               | 0.00          |
| 07/07/2016 | R023 On 04-August-16   | 8.25   | Put          | Bond Future | 1593      | 2                             | 1593      | 2                               | 0.00          |
| 07/07/2016 | R023 On 04-August-16   | 8.24   | Put          | Bond Future | 1630      | 2                             | 1630      | 2                               | 0.00          |
| 07/07/2016 | R023 On 04-August-16   | 8.26   | Put          | Bond Future | 1556      | 2                             | 1556      | 2                               | 0.00          |
| 07/07/2016 | R023 On 03-November-16 |        |              | Bond Future | 8.56      | 97.3817                       | 8.5575    | 97.3817                         | 607.00        |
| 07/07/2016 | R023 On 03-November-16 | 9.73   | Call         | Bond Future | 5478      | 5                             | 5478      | 5                               | 0.00          |
| 07/07/2016 | R023 On 03-November-16 | 9.75   | Call         | Bond Future | 5557      | 5                             | 5557      | 5                               | 0.00          |
| 07/07/2016 | R023 On 03-November-16 | 9.74   | Call         | Bond Future | 5517      | 5                             | 5517      | 5                               | 0.00          |
| 07/07/2016 | R023 On 03-November-16 | 9.74   | Put          | Bond Future | 171       | 0                             | 171       | 0                               | 0.00          |
| 07/07/2016 | R023 On 03-November-16 | 9.75   | Put          | Bond Future | 167       | 0                             | 167       | 0                               | 0.00          |
| 07/07/2016 | R023 On 03-November-16 | 9.73   | Put          | Bond Future | 175       | 0                             | 175       | 0                               | 0.00          |
| 07/07/2016 | R023 On 02-February-17 |        |              | Bond Future | 8.59      | 99.3193                       | 8.5880    | 99.3193                         | 0.00          |
| 07/07/2016 | R023 On 02-February-17 | 8.86   | Call         | Bond Future | 2734      | 3                             | 2734      | 3                               | 0.00          |
| 07/07/2016 | R023 On 02-February-17 | 8.85   | Call         | Bond Future | 2707      | 3                             | 2707      | 3                               | 0.00          |
| 07/07/2016 | R023 On 02-February-17 | 8.84   | Call         | Bond Future | 2680      | 3                             | 2680      | 3                               | 0.00          |
| 07/07/2016 | R023 On 02-February-17 | 8.85   | Put          | Bond Future | 1528      | 2                             | 1528      | 2                               | 0.00          |
| 07/07/2016 | R023 On 02-February-17 | 8.84   | Put          | Bond Future | 1546      | 2                             | 1546      | 2                               | 0.00          |
| 07/07/2016 | R023 On 02-February-17 | 8.86   | Put          | Bond Future | 1510      | 2                             | 1510      | 2                               | 0.00          |
| 07/07/2016 | R035 On 04-August-16   |        |              | Bond Future | 9.39      | 99.0068                       | 9.3854    | 99.0068                         | 4,572.00      |
| 07/07/2016 | R035 On 04-August-16   | 10.35  | Call         | Bond Future | 7615      | 7                             | 7615      | 7                               | 0.00          |
| 07/07/2016 | R035 On 04-August-16   | 10.36  | Call         | Bond Future | 7689      | 7                             | 7689      | 7                               | 0.00          |
| 07/07/2016 | R035 On 04-August-16   | 10.37  | Call         | Bond Future | 7763      | 7                             | 7763      | 7                               | 0.00          |
| 07/07/2016 | R035 On 04-August-16   | 10.36  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | R035 On 04-August-16   | 10.35  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | R035 On 04-August-16   | 10.37  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | R035 On 03-November-16 |        |              | Bond Future | 9.43      | 96.3817                       | 9.4313    | 96.3817                         | 0.00          |
| 07/07/2016 | R035 On 03-November-16 | 9.57   | Call         | Bond Future | 1144      | 1                             | 1144      | 1                               | 0.00          |
| 07/07/2016 | R035 On 03-November-16 | 9.59   | Call         | Bond Future | 1307      | 1                             | 1307      | 1                               | 0.00          |
| 07/07/2016 | R035 On 03-November-16 | 9.58   | Call         | Bond Future | 1226      | 1                             | 1226      | 1                               | 0.00          |
| 07/07/2016 | R035 On 03-November-16 | 9.59   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | R035 On 03-November-16 | 9.57   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | R035 On 03-November-16 | 9.58   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | R186 On 04-August-16   |        |              | Bond Future | 8.76      | 112.7062                      | 8.7642    | 112.7062                        | 96,285.00     |
| 07/07/2016 | R186 On 04-August-16   | 9.20   | Call         | Bond Future | 3342      | 3                             | 3342      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2016 | R186 On 04-August-16   | 8.85   | Call         | Bond Future | 1536      | 1                             | 1536      | 1                               | 750.00        |
| 07/07/2016 | R186 On 04-August-16   | 8.90   | Call         | Bond Future | 1755      | 2                             | 1755      | 2                               | 500.00        |
| 07/07/2016 | R186 On 04-August-16   | 9.60   | Call         | Bond Future | 5873      | 6                             | 5873      | 6                               | 0.00          |
| 07/07/2016 | R186 On 04-August-16   | 8.51   | Call         | Bond Future | 488       | 0                             | 488       | 0                               | 0.00          |
| 07/07/2016 | R186 On 04-August-16   | 8.49   | Call         | Bond Future | 450       | 0                             | 450       | 0                               | 0.00          |
| 07/07/2016 | R186 On 04-August-16   | 10.00  | Call         | Bond Future | 8488      | 8                             | 8488      | 8                               | 0.00          |
| 07/07/2016 | R186 On 04-August-16   | 9.25   | Call         | Bond Future | 3642      | 3                             | 3642      | 3                               | 0.00          |
| 07/07/2016 | R186 On 04-August-16   | 9.35   | Call         | Bond Future | 4261      | 4                             | 4261      | 4                               | 500.00        |
| 07/07/2016 | R186 On 04-August-16   | 9.40   | Call         | Bond Future | 4577      | 4                             | 4577      | 4                               | 0.00          |
| 07/07/2016 | R186 On 04-August-16   | 8.50   | Call         | Bond Future | 469       | 0                             | 469       | 0                               | 0.00          |
| 07/07/2016 | R186 On 04-August-16   | 9.30   | Call         | Bond Future | 3948      | 4                             | 3948      | 4                               | 500.00        |
| 07/07/2016 | R186 On 04-August-16   | 9.10   | Call         | Bond Future | 2768      | 3                             | 2768      | 3                               | 0.00          |
| 07/07/2016 | R186 On 04-August-16   | 8.90   | Put          | Bond Future | 777       | 1                             | 777       | 1                               | 0.00          |
| 07/07/2016 | R186 On 04-August-16   | 9.20   | Put          | Bond Future | 245       | 0                             | 245       | 0                               | 2,500.00      |
| 07/07/2016 | R186 On 04-August-16   | 9.10   | Put          | Bond Future | 371       | 0                             | 371       | 0                               | 2,500.00      |
| 07/07/2016 | R186 On 04-August-16   | 9.60   | Put          | Bond Future | 34        | 0                             | 34        | 0                               | 4,031.00      |
| 07/07/2016 | R186 On 04-August-16   | 8.49   | Put          | Bond Future | 2460      | 3                             | 2460      | 3                               | 0.00          |
| 07/07/2016 | R186 On 04-August-16   | 8.85   | Put          | Bond Future | 917       | 1                             | 917       | 1                               | 0.00          |
| 07/07/2016 | R186 On 04-August-16   | 10.00  | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 6,500.00      |
| 07/07/2016 | R186 On 04-August-16   | 8.51   | Put          | Bond Future | 2351      | 3                             | 2351      | 3                               | 0.00          |
| 07/07/2016 | R186 On 04-August-16   | 9.25   | Put          | Bond Future | 197       | 0                             | 197       | 0                               | 1,000.00      |
| 07/07/2016 | R186 On 04-August-16   | 9.35   | Put          | Bond Future | 124       | 0                             | 124       | 0                               | 0.00          |
| 07/07/2016 | R186 On 04-August-16   | 8.50   | Put          | Bond Future | 2405      | 3                             | 2405      | 3                               | 0.00          |
| 07/07/2016 | R186 On 04-August-16   | 9.30   | Put          | Bond Future | 157       | 0                             | 157       | 0                               | 0.00          |
| 07/07/2016 | R186 On 04-August-16   | 9.40   | Put          | Bond Future | 97        | 0                             | 97        | 0                               | 3,569.00      |
| 07/07/2016 | R186 On 03-November-16 |        |              | Bond Future | 8.80      | 114.8425                      | 8.8018    | 114.8425                        | 1,253.00      |
| 07/07/2016 | R186 On 03-November-16 | 9.66   | Call         | Bond Future | 6470      | 6                             | 6470      | 6                               | 0.00          |
| 07/07/2016 | R186 On 03-November-16 | 8.96   | Call         | Bond Future | 3055      | 3                             | 3055      | 3                               | 0.00          |
| 07/07/2016 | R186 On 03-November-16 | 9.40   | Call         | Bond Future | 5090      | 5                             | 5090      | 5                               | 1,425.00      |
| 07/07/2016 | R186 On 03-November-16 | 9.20   | Call         | Bond Future | 4111      | 4                             | 4111      | 4                               | 1,425.00      |
| 07/07/2016 | R186 On 03-November-16 | 8.95   | Call         | Bond Future | 3014      | 3                             | 3014      | 3                               | 0.00          |
| 07/07/2016 | R186 On 03-November-16 | 8.97   | Call         | Bond Future | 3096      | 3                             | 3096      | 3                               | 0.00          |
| 07/07/2016 | R186 On 03-November-16 | 9.71   | Call         | Bond Future | 6746      | 6                             | 6746      | 6                               | 0.00          |
| 07/07/2016 | R186 On 03-November-16 | 9.66   | Put          | Bond Future | 593       | 1                             | 593       | 1                               | 5,000.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2016 | R186 On 03-November-16 | 9.71   | Put          | Bond Future | 540       | 1                             | 540       | 1                               | 5,000.00      |
| 07/07/2016 | R186 On 03-November-16 | 8.96   | Put          | Bond Future | 1939      | 2                             | 1939      | 2                               | 0.00          |
| 07/07/2016 | R186 On 03-November-16 | 8.97   | Put          | Bond Future | 1910      | 2                             | 1910      | 2                               | 0.00          |
| 07/07/2016 | R186 On 03-November-16 | 9.20   | Put          | Bond Future | 1330      | 1                             | 1330      | 1                               | 0.00          |
| 07/07/2016 | R186 On 03-November-16 | 8.95   | Put          | Bond Future | 1968      | 2                             | 1968      | 2                               | 0.00          |
| 07/07/2016 | R186 On 03-November-16 | 9.40   | Put          | Bond Future | 948       | 1                             | 948       | 1                               | 0.00          |
| 07/07/2016 | R197 On 04-August-16   |        |              | Bond Future | 299.44    | 299.1287                      | 299.4433  | 299.1287                        | 1,639.00      |
| 07/07/2016 | R197 On 04-August-16   | 293.98 | Call         | Bond Future | 5463      | 5                             | 5463      | 5                               | 0.00          |
| 07/07/2016 | R197 On 04-August-16   | 293.96 | Call         | Bond Future | 5483      | 5                             | 5483      | 5                               | 0.00          |
| 07/07/2016 | R197 On 04-August-16   | 293.97 | Call         | Bond Future | 5473      | 5                             | 5473      | 5                               | 0.00          |
| 07/07/2016 | R197 On 04-August-16   | 293.96 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | R197 On 04-August-16   | 293.97 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | R197 On 04-August-16   | 293.98 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | R197 On 03-November-16 |        |              | Bond Future | 305.14    | 304.8170                      | 305.1358  | 304.8170                        | 0.00          |
| 07/07/2016 | R197 On 03-November-16 | 303.56 | Call         | Bond Future | 1576      | 1                             | 1576      | 1                               | 0.00          |
| 07/07/2016 | R197 On 03-November-16 | 303.58 | Call         | Bond Future | 1556      | 1                             | 1556      | 1                               | 0.00          |
| 07/07/2016 | R197 On 03-November-16 | 303.57 | Call         | Bond Future | 1566      | 1                             | 1566      | 1                               | 0.00          |
| 07/07/2016 | R197 On 03-November-16 | 303.57 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | R197 On 03-November-16 | 303.58 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | R197 On 03-November-16 | 303.56 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | R202 On 04-August-16   |        |              | Bond Future | 249.44    | 249.4120                      | 249.4406  | 249.4120                        | 37,315.00     |
| 07/07/2016 | R202 On 04-August-16   | 243.26 | Call         | Bond Future | 6671      | 7                             | 6671      | 7                               | 0.00          |
| 07/07/2016 | R202 On 04-August-16   | 243.25 | Call         | Bond Future | 6680      | 7                             | 6680      | 7                               | 0.00          |
| 07/07/2016 | R202 On 04-August-16   | 243.24 | Call         | Bond Future | 6688      | 7                             | 6688      | 7                               | 0.00          |
| 07/07/2016 | R202 On 04-August-16   | 243.25 | Put          | Bond Future | 489       | 1                             | 489       | 1                               | 0.00          |
| 07/07/2016 | R202 On 04-August-16   | 243.26 | Put          | Bond Future | 491       | 1                             | 491       | 1                               | 0.00          |
| 07/07/2016 | R202 On 04-August-16   | 243.24 | Put          | Bond Future | 487       | 1                             | 487       | 1                               | 0.00          |
| 07/07/2016 | R202 On 03-November-16 |        |              | Bond Future | 254.18    | 254.1549                      | 254.1825  | 254.1549                        | 0.00          |
| 07/07/2016 | R202 On 03-November-16 | 253.85 | Call         | Bond Future | 332       | 0                             | 332       | 0                               | 0.00          |
| 07/07/2016 | R202 On 03-November-16 | 253.86 | Call         | Bond Future | 322       | 0                             | 322       | 0                               | 0.00          |
| 07/07/2016 | R202 On 03-November-16 | 253.87 | Call         | Bond Future | 312       | 0                             | 312       | 0                               | 0.00          |
| 07/07/2016 | R202 On 03-November-16 | 253.86 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | R202 On 03-November-16 | 253.87 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | R202 On 03-November-16 | 253.85 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2016 | R203 On 04-August-16   |        |              | Bond Future | 7.53      | 104.0117                      | 7.5303    | 104.0117                        | 58,231.00     |
| 07/07/2016 | R203 On 04-August-16   | 7.24   | Call         | Bond Future | 32        | 0                             | 32        | 0                               | 0.00          |
| 07/07/2016 | R203 On 04-August-16   | 7.26   | Call         | Bond Future | 36        | 0                             | 36        | 0                               | 0.00          |
| 07/07/2016 | R203 On 04-August-16   | 7.25   | Call         | Bond Future | 34        | 0                             | 34        | 0                               | 0.00          |
| 07/07/2016 | R203 On 04-August-16   | 7.24   | Put          | Bond Future | 335       | 0                             | 335       | 0                               | 0.00          |
| 07/07/2016 | R203 On 04-August-16   | 7.26   | Put          | Bond Future | 318       | 0                             | 318       | 0                               | 0.00          |
| 07/07/2016 | R203 On 04-August-16   | 7.25   | Put          | Bond Future | 326       | 0                             | 326       | 0                               | 0.00          |
| 07/07/2016 | R203 On 03-November-16 |        |              | Bond Future | 7.46      | 101.8115                      | 7.4647    | 101.8115                        | 0.00          |
| 07/07/2016 | R203 On 03-November-16 | 8.84   | Call         | Bond Future | 1119      | 1                             | 1119      | 1                               | 0.00          |
| 07/07/2016 | R203 On 03-November-16 | 8.86   | Call         | Bond Future | 1135      | 1                             | 1135      | 1                               | 0.00          |
| 07/07/2016 | R203 On 03-November-16 | 8.85   | Call         | Bond Future | 1127      | 1                             | 1127      | 1                               | 0.00          |
| 07/07/2016 | R203 On 03-November-16 | 8.85   | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 07/07/2016 | R203 On 03-November-16 | 8.86   | Put          | Bond Future | 6         | 0                             | 6         | 0                               | 0.00          |
| 07/07/2016 | R203 On 03-November-16 | 8.84   | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 07/07/2016 | R203 On 02-February-17 |        |              | Bond Future | 7.24      | 103.8374                      | 7.2404    | 103.8374                        | 0.00          |
| 07/07/2016 | R203 On 02-February-17 | 7.70   | Call         | Bond Future | 372       | 0                             | 372       | 0                               | 0.00          |
| 07/07/2016 | R203 On 02-February-17 | 7.72   | Call         | Bond Future | 380       | 0                             | 380       | 0                               | 0.00          |
| 07/07/2016 | R203 On 02-February-17 | 7.71   | Call         | Bond Future | 376       | 0                             | 376       | 0                               | 0.00          |
| 07/07/2016 | R203 On 02-February-17 | 7.71   | Put          | Bond Future | 104       | 0                             | 104       | 0                               | 0.00          |
| 07/07/2016 | R203 On 02-February-17 | 7.70   | Put          | Bond Future | 106       | 0                             | 106       | 0                               | 0.00          |
| 07/07/2016 | R203 On 02-February-17 | 7.72   | Put          | Bond Future | 102       | 0                             | 102       | 0                               | 0.00          |
| 07/07/2016 | R204 On 04-August-16   |        |              | Bond Future | 7.92      | 101.1627                      | 7.9177    | 101.1627                        | 33,282.00     |
| 07/07/2016 | R204 On 04-August-16   | 7.76   | Call         | Bond Future | 157       | 0                             | 157       | 0                               | 0.00          |
| 07/07/2016 | R204 On 04-August-16   | 7.75   | Call         | Bond Future | 150       | 0                             | 150       | 0                               | 0.00          |
| 07/07/2016 | R204 On 04-August-16   | 7.74   | Call         | Bond Future | 143       | 0                             | 143       | 0                               | 0.00          |
| 07/07/2016 | R204 On 04-August-16   | 7.75   | Put          | Bond Future | 507       | 1                             | 507       | 1                               | 0.00          |
| 07/07/2016 | R204 On 04-August-16   | 7.74   | Put          | Bond Future | 521       | 1                             | 521       | 1                               | 0.00          |
| 07/07/2016 | R204 On 04-August-16   | 7.76   | Put          | Bond Future | 493       | 1                             | 493       | 1                               | 0.00          |
| 07/07/2016 | R204 On 03-November-16 |        |              | Bond Future | 7.94      | 103.0803                      | 7.9351    | 103.0803                        | 656.00        |
| 07/07/2016 | R204 On 03-November-16 | 9.22   | Call         | Bond Future | 2453      | 2                             | 2453      | 2                               | 0.00          |
| 07/07/2016 | R204 On 03-November-16 | 9.21   | Call         | Bond Future | 2436      | 2                             | 2436      | 2                               | 0.00          |
| 07/07/2016 | R204 On 03-November-16 | 9.23   | Call         | Bond Future | 2471      | 2                             | 2471      | 2                               | 0.00          |
| 07/07/2016 | R204 On 03-November-16 | 9.22   | Put          | Bond Future | 28        | 0                             | 28        | 0                               | 0.00          |
| 07/07/2016 | R204 On 03-November-16 | 9.23   | Put          | Bond Future | 27        | 0                             | 27        | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2016 | R204 On 03-November-16 | 9.21   | Put          | Bond Future | 29        | 0                             | 29        | 0                               | 0.00          |
| 07/07/2016 | R204 On 02-February-17 |        |              | Bond Future | 7.92      | 101.0894                      | 7.9187    | 101.0894                        | 0.00          |
| 07/07/2016 | R204 On 02-February-17 | 8.28   | Call         | Bond Future | 1025      | 1                             | 1025      | 1                               | 0.00          |
| 07/07/2016 | R204 On 02-February-17 | 8.29   | Call         | Bond Future | 1036      | 1                             | 1036      | 1                               | 0.00          |
| 07/07/2016 | R204 On 02-February-17 | 8.30   | Call         | Bond Future | 1047      | 1                             | 1047      | 1                               | 0.00          |
| 07/07/2016 | R204 On 02-February-17 | 8.28   | Put          | Bond Future | 410       | 0                             | 410       | 0                               | 0.00          |
| 07/07/2016 | R204 On 02-February-17 | 8.29   | Put          | Bond Future | 404       | 0                             | 404       | 0                               | 0.00          |
| 07/07/2016 | R204 On 02-February-17 | 8.30   | Put          | Bond Future | 399       | 0                             | 399       | 0                               | 0.00          |
| 07/07/2016 | R207 On 04-August-16   |        |              | Bond Future | 8.15      | 97.7545                       | 8.1490    | 97.7545                         | 74,935.00     |
| 07/07/2016 | R207 On 04-August-16   | 8.00   | Call         | Bond Future | 247       | 0                             | 247       | 0                               | 0.00          |
| 07/07/2016 | R207 On 04-August-16   | 7.99   | Call         | Bond Future | 237       | 0                             | 237       | 0                               | 0.00          |
| 07/07/2016 | R207 On 04-August-16   | 8.01   | Call         | Bond Future | 257       | 0                             | 257       | 0                               | 0.00          |
| 07/07/2016 | R207 On 04-August-16   | 7.99   | Put          | Bond Future | 699       | 1                             | 699       | 1                               | 0.00          |
| 07/07/2016 | R207 On 04-August-16   | 8.00   | Put          | Bond Future | 680       | 1                             | 680       | 1                               | 0.00          |
| 07/07/2016 | R207 On 04-August-16   | 8.01   | Put          | Bond Future | 661       | 1                             | 661       | 1                               | 0.00          |
| 07/07/2016 | R207 On 02-February-17 |        |              | Bond Future | 8.19      | 97.9460                       | 8.1861    | 97.9460                         | 0.00          |
| 07/07/2016 | R207 On 02-February-17 | 8.91   | Call         | Bond Future | 2184      | 2                             | 2184      | 2                               | 62.00         |
| 07/07/2016 | R207 On 02-February-17 | 9.22   | Call         | Bond Future | 2801      | 3                             | 2801      | 3                               | 0.00          |
| 07/07/2016 | R207 On 02-February-17 | 9.24   | Call         | Bond Future | 2842      | 3                             | 2842      | 3                               | 0.00          |
| 07/07/2016 | R207 On 02-February-17 | 9.23   | Call         | Bond Future | 2821      | 3                             | 2821      | 3                               | 0.00          |
| 07/07/2016 | R207 On 02-February-17 | 8.91   | Put          | Bond Future | 376       | 0                             | 376       | 0                               | 0.00          |
| 07/07/2016 | R207 On 02-February-17 | 9.22   | Put          | Bond Future | 231       | 0                             | 231       | 0                               | 0.00          |
| 07/07/2016 | R207 On 02-February-17 | 9.23   | Put          | Bond Future | 227       | 0                             | 227       | 0                               | 0.00          |
| 07/07/2016 | R207 On 02-February-17 | 9.24   | Put          | Bond Future | 223       | 0                             | 223       | 0                               | 0.00          |
| 07/07/2016 | R208 On 04-August-16   |        |              | Bond Future | 8.30      | 96.4203                       | 8.2997    | 96.4203                         | 48,487.00     |
| 07/07/2016 | R208 On 04-August-16   | 7.99   | Call         | Bond Future | 165       | 0                             | 165       | 0                               | 0.00          |
| 07/07/2016 | R208 On 04-August-16   | 8.00   | Call         | Bond Future | 172       | 0                             | 172       | 0                               | 0.00          |
| 07/07/2016 | R208 On 04-August-16   | 8.01   | Call         | Bond Future | 181       | 0                             | 181       | 0                               | 0.00          |
| 07/07/2016 | R208 On 04-August-16   | 7.99   | Put          | Bond Future | 1304      | 1                             | 1304      | 1                               | 0.00          |
| 07/07/2016 | R208 On 04-August-16   | 8.00   | Put          | Bond Future | 1275      | 1                             | 1275      | 1                               | 0.00          |
| 07/07/2016 | R208 On 04-August-16   | 8.01   | Put          | Bond Future | 1246      | 1                             | 1246      | 1                               | 0.00          |
| 07/07/2016 | R208 On 03-November-16 |        |              | Bond Future | 8.34      | 94.8453                       | 8.3350    | 94.8453                         | 46.00         |
| 07/07/2016 | R208 On 03-November-16 | 9.57   | Call         | Bond Future | 4280      | 4                             | 4280      | 4                               | 0.00          |
| 07/07/2016 | R208 On 03-November-16 | 9.59   | Call         | Bond Future | 4341      | 4                             | 4341      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2016 | R208 On 03-November-16 | 9.58   | Call         | Bond Future | 4311      | 4                             | 4311      | 4                               | 0.00          |
| 07/07/2016 | R208 On 03-November-16 | 9.57   | Put          | Bond Future | 87        | 0                             | 87        | 0                               | 0.00          |
| 07/07/2016 | R208 On 03-November-16 | 9.58   | Put          | Bond Future | 84        | 0                             | 84        | 0                               | 0.00          |
| 07/07/2016 | R208 On 03-November-16 | 9.59   | Put          | Bond Future | 82        | 0                             | 82        | 0                               | 0.00          |
| 07/07/2016 | R208 On 02-February-17 |        |              | Bond Future | 8.36      | 96.7327                       | 8.3565    | 96.7327                         | 0.00          |
| 07/07/2016 | R208 On 02-February-17 | 8.64   | Call         | Bond Future | 1935      | 2                             | 1935      | 2                               | 0.00          |
| 07/07/2016 | R208 On 02-February-17 | 8.63   | Call         | Bond Future | 1915      | 2                             | 1915      | 2                               | 0.00          |
| 07/07/2016 | R208 On 02-February-17 | 8.65   | Call         | Bond Future | 1956      | 2                             | 1956      | 2                               | 0.00          |
| 07/07/2016 | R208 On 02-February-17 | 8.65   | Put          | Bond Future | 985       | 1                             | 985       | 1                               | 0.00          |
| 07/07/2016 | R208 On 02-February-17 | 8.64   | Put          | Bond Future | 998       | 1                             | 998       | 1                               | 0.00          |
| 07/07/2016 | R208 On 02-February-17 | 8.63   | Put          | Bond Future | 1010      | 1                             | 1010      | 1                               | 0.00          |
| 07/07/2016 | R209 On 04-August-16   |        |              | Bond Future | 9.33      | 74.3485                       | 9.3343    | 74.3485                         | 55,153.00     |
| 07/07/2016 | R209 On 04-August-16   | 9.24   | Call         | Bond Future | 926       | 1                             | 926       | 1                               | 0.00          |
| 07/07/2016 | R209 On 04-August-16   | 10.60  | Call         | Bond Future | 8111      | 8                             | 8111      | 8                               | 5,624.00      |
| 07/07/2016 | R209 On 04-August-16   | 9.26   | Call         | Bond Future | 987       | 1                             | 987       | 1                               | 0.00          |
| 07/07/2016 | R209 On 04-August-16   | 9.25   | Call         | Bond Future | 956       | 1                             | 956       | 1                               | 0.00          |
| 07/07/2016 | R209 On 04-August-16   | 9.70   | Call         | Bond Future | 2867      | 3                             | 2867      | 3                               | 0.00          |
| 07/07/2016 | R209 On 04-August-16   | 10.29  | Call         | Bond Future | 6282      | 6                             | 6282      | 6                               | 0.00          |
| 07/07/2016 | R209 On 04-August-16   | 9.60   | Call         | Bond Future | 2359      | 2                             | 2359      | 2                               | 5,624.00      |
| 07/07/2016 | R209 On 04-August-16   | 9.40   | Call         | Bond Future | 1476      | 1                             | 1476      | 1                               | 250.00        |
| 07/07/2016 | R209 On 04-August-16   | 9.24   | Put          | Bond Future | 1592      | 2                             | 1592      | 2                               | 0.00          |
| 07/07/2016 | R209 On 04-August-16   | 10.60  | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 07/07/2016 | R209 On 04-August-16   | 9.26   | Put          | Bond Future | 1510      | 2                             | 1510      | 2                               | 0.00          |
| 07/07/2016 | R209 On 04-August-16   | 9.25   | Put          | Bond Future | 1551      | 2                             | 1551      | 2                               | 0.00          |
| 07/07/2016 | R209 On 04-August-16   | 10.29  | Put          | Bond Future | 26        | 0                             | 26        | 0                               | 250.00        |
| 07/07/2016 | R209 On 04-August-16   | 9.70   | Put          | Bond Future | 370       | 0                             | 370       | 0                               | 250.00        |
| 07/07/2016 | R209 On 04-August-16   | 9.40   | Put          | Bond Future | 1018      | 1                             | 1018      | 1                               | 0.00          |
| 07/07/2016 | R209 On 04-August-16   | 9.60   | Put          | Bond Future | 532       | 1                             | 532       | 1                               | 0.00          |
| 07/07/2016 | R209 On 03-November-16 |        |              | Bond Future | 9.37      | 72.6073                       | 9.3742    | 72.6073                         | 0.00          |
| 07/07/2016 | R209 On 03-November-16 | 10.24  | Call         | Bond Future | 6337      | 6                             | 6337      | 6                               | 0.00          |
| 07/07/2016 | R209 On 03-November-16 | 10.26  | Call         | Bond Future | 6436      | 6                             | 6436      | 6                               | 0.00          |
| 07/07/2016 | R209 On 03-November-16 | 10.25  | Call         | Bond Future | 6387      | 6                             | 6387      | 6                               | 0.00          |
| 07/07/2016 | R209 On 03-November-16 | 10.25  | Put          | Bond Future | 666       | 1                             | 666       | 1                               | 5,000.00      |
| 07/07/2016 | R209 On 03-November-16 | 10.26  | Put          | Bond Future | 654       | 1                             | 654       | 1                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2016 | R209 On 03-November-16 | 10.24  | Put          | Bond Future | 677       | 1                             | 677       | 1                               | 0.00          |
| 07/07/2016 | R209 On 02-February-17 |        |              | Bond Future | 9.41      | 74.0522                       | 9.4089    | 74.0522                         | 0.00          |
| 07/07/2016 | R209 On 02-February-17 | 9.53   | Call         | Bond Future | 3809      | 4                             | 3809      | 4                               | 0.00          |
| 07/07/2016 | R209 On 02-February-17 | 9.55   | Call         | Bond Future | 3884      | 4                             | 3884      | 4                               | 0.00          |
| 07/07/2016 | R209 On 02-February-17 | 9.54   | Call         | Bond Future | 3846      | 4                             | 3846      | 4                               | 0.00          |
| 07/07/2016 | R209 On 02-February-17 | 9.53   | Put          | Bond Future | 2981      | 3                             | 2981      | 3                               | 0.00          |
| 07/07/2016 | R209 On 02-February-17 | 9.54   | Put          | Bond Future | 2950      | 3                             | 2950      | 3                               | 0.00          |
| 07/07/2016 | R209 On 02-February-17 | 9.55   | Put          | Bond Future | 2919      | 3                             | 2919      | 3                               | 0.00          |
| 07/07/2016 | R210 On 04-August-16   |        |              | Bond Future | 189.37    | 189.3518                      | 189.3730  | 189.3518                        | 2,571.00      |
| 07/07/2016 | R210 On 04-August-16   | 181.51 | Call         | Bond Future | 7863      | 8                             | 7863      | 8                               | 0.00          |
| 07/07/2016 | R210 On 04-August-16   | 181.50 | Call         | Bond Future | 7873      | 8                             | 7873      | 8                               | 0.00          |
| 07/07/2016 | R210 On 04-August-16   | 181.52 | Call         | Bond Future | 7853      | 8                             | 7853      | 8                               | 0.00          |
| 07/07/2016 | R210 On 04-August-16   | 181.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | R210 On 04-August-16   | 181.52 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | R210 On 04-August-16   | 181.51 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | R210 On 03-November-16 |        |              | Bond Future | 190.70    | 190.6756                      | 190.6960  | 190.6756                        | 0.00          |
| 07/07/2016 | R210 On 03-November-16 | 188.90 | Call         | Bond Future | 1796      | 2                             | 1796      | 2                               | 0.00          |
| 07/07/2016 | R210 On 03-November-16 | 188.92 | Call         | Bond Future | 1776      | 2                             | 1776      | 2                               | 0.00          |
| 07/07/2016 | R210 On 03-November-16 | 188.91 | Call         | Bond Future | 1786      | 2                             | 1786      | 2                               | 0.00          |
| 07/07/2016 | R210 On 03-November-16 | 188.90 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | R210 On 03-November-16 | 188.91 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | R210 On 03-November-16 | 188.92 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | R211 On 04-August-16   |        |              | Bond Future | 139.85    | 139.8391                      | 139.8533  | 139.8391                        | 63.00         |
| 07/07/2016 | R211 On 04-August-16   | 137.09 | Call         | Bond Future | 2763      | 3                             | 2763      | 3                               | 0.00          |
| 07/07/2016 | R211 On 04-August-16   | 137.07 | Call         | Bond Future | 2783      | 3                             | 2783      | 3                               | 0.00          |
| 07/07/2016 | R211 On 04-August-16   | 137.08 | Call         | Bond Future | 2773      | 3                             | 2773      | 3                               | 0.00          |
| 07/07/2016 | R211 On 04-August-16   | 137.07 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | R211 On 04-August-16   | 137.09 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | R211 On 04-August-16   | 137.08 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | R211 On 03-November-16 |        |              | Bond Future | 142.51    | 142.4983                      | 142.5120  | 142.4983                        | 0.00          |
| 07/07/2016 | R211 On 03-November-16 | 141.76 | Call         | Bond Future | 752       | 1                             | 752       | 1                               | 0.00          |
| 07/07/2016 | R211 On 03-November-16 | 141.75 | Call         | Bond Future | 762       | 1                             | 762       | 1                               | 0.00          |
| 07/07/2016 | R211 On 03-November-16 | 141.74 | Call         | Bond Future | 772       | 1                             | 772       | 1                               | 0.00          |
| 07/07/2016 | R211 On 03-November-16 | 141.75 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2016 | R211 On 03-November-16 | 141.76 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | R211 On 03-November-16 | 141.74 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | R212 On 04-August-16   |        |              | Bond Future | 146.23    | 146.2175                      | 146.2339  | 146.2175                        | 4,218.00      |
| 07/07/2016 | R212 On 04-August-16   | 142.44 | Call         | Bond Future | 3794      | 4                             | 3794      | 4                               | 0.00          |
| 07/07/2016 | R212 On 04-August-16   | 142.43 | Call         | Bond Future | 3804      | 4                             | 3804      | 4                               | 0.00          |
| 07/07/2016 | R212 On 04-August-16   | 142.42 | Call         | Bond Future | 3814      | 4                             | 3814      | 4                               | 0.00          |
| 07/07/2016 | R212 On 04-August-16   | 142.42 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | R212 On 04-August-16   | 142.44 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | R212 On 04-August-16   | 142.43 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | R212 On 03-November-16 |        |              | Bond Future | 149.01    | 148.9980                      | 149.0140  | 148.9980                        | 0.00          |
| 07/07/2016 | R212 On 03-November-16 | 148.11 | Call         | Bond Future | 904       | 1                             | 904       | 1                               | 0.00          |
| 07/07/2016 | R212 On 03-November-16 | 148.12 | Call         | Bond Future | 894       | 1                             | 894       | 1                               | 0.00          |
| 07/07/2016 | R212 On 03-November-16 | 148.10 | Call         | Bond Future | 914       | 1                             | 914       | 1                               | 0.00          |
| 07/07/2016 | R212 On 03-November-16 | 148.11 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | R212 On 03-November-16 | 148.12 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | R212 On 03-November-16 | 148.10 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | R213 On 04-August-16   |        |              | Bond Future | 9.21      | 85.1856                       | 9.2095    | 85.1856                         | 44,423.00     |
| 07/07/2016 | R213 On 04-August-16   | 9.01   | Call         | Bond Future | 623       | 1                             | 623       | 1                               | 0.00          |
| 07/07/2016 | R213 On 04-August-16   | 8.99   | Call         | Bond Future | 579       | 0                             | 579       | 0                               | 0.00          |
| 07/07/2016 | R213 On 04-August-16   | 9.00   | Call         | Bond Future | 601       | 1                             | 601       | 1                               | 0.00          |
| 07/07/2016 | R213 On 04-August-16   | 8.99   | Put          | Bond Future | 2120      | 2                             | 2120      | 2                               | 0.00          |
| 07/07/2016 | R213 On 04-August-16   | 9.00   | Put          | Bond Future | 2071      | 2                             | 2071      | 2                               | 0.00          |
| 07/07/2016 | R213 On 04-August-16   | 9.01   | Put          | Bond Future | 2022      | 2                             | 2022      | 2                               | 0.00          |
| 07/07/2016 | R213 On 03-November-16 |        |              | Bond Future | 9.25      | 83.2496                       | 9.2525    | 83.2496                         | 0.00          |
| 07/07/2016 | R213 On 03-November-16 | 10.20  | Call         | Bond Future | 6692      | 6                             | 6692      | 6                               | 0.00          |
| 07/07/2016 | R213 On 03-November-16 | 10.19  | Call         | Bond Future | 6640      | 6                             | 6640      | 6                               | 0.00          |
| 07/07/2016 | R213 On 03-November-16 | 10.18  | Call         | Bond Future | 6589      | 6                             | 6589      | 6                               | 0.00          |
| 07/07/2016 | R213 On 03-November-16 | 10.19  | Put          | Bond Future | 556       | 1                             | 556       | 1                               | 0.00          |
| 07/07/2016 | R213 On 03-November-16 | 10.18  | Put          | Bond Future | 566       | 1                             | 566       | 1                               | 0.00          |
| 07/07/2016 | R213 On 03-November-16 | 10.20  | Put          | Bond Future | 546       | 1                             | 546       | 1                               | 0.00          |
| 07/07/2016 | R213 On 02-February-17 |        |              | Bond Future | 9.29      | 84.9061                       | 9.2911    | 84.9061                         | 0.00          |
| 07/07/2016 | R213 On 02-February-17 | 9.40   | Call         | Bond Future | 3683      | 3                             | 3683      | 3                               | 0.00          |
| 07/07/2016 | R213 On 02-February-17 | 9.42   | Call         | Bond Future | 3756      | 4                             | 3756      | 4                               | 0.00          |
| 07/07/2016 | R213 On 02-February-17 | 9.41   | Call         | Bond Future | 3719      | 4                             | 3719      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2016 | R213 On 02-February-17 | 9.40   | Put          | Bond Future | 2950      | 3                             | 2950      | 3                               | 0.00          |
| 07/07/2016 | R213 On 02-February-17 | 9.42   | Put          | Bond Future | 2889      | 3                             | 2889      | 3                               | 0.00          |
| 07/07/2016 | R213 On 02-February-17 | 9.41   | Put          | Bond Future | 2919      | 3                             | 2919      | 3                               | 0.00          |
| 07/07/2016 | R214 On 04-August-16   |        |              | Bond Future | 9.45      | 74.4922                       | 9.4489    | 74.4922                         | 30,086.00     |
| 07/07/2016 | R214 On 04-August-16   | 9.30   | Call         | Bond Future | 820       | 1                             | 820       | 1                               | 1,300.00      |
| 07/07/2016 | R214 On 04-August-16   | 9.24   | Call         | Bond Future | 667       | 1                             | 667       | 1                               | 0.00          |
| 07/07/2016 | R214 On 04-August-16   | 11.30  | Call         | Bond Future | 11647     | 11                            | 11647     | 11                              | 5,610.00      |
| 07/07/2016 | R214 On 04-August-16   | 9.26   | Call         | Bond Future | 716       | 1                             | 716       | 1                               | 0.00          |
| 07/07/2016 | R214 On 04-August-16   | 9.25   | Call         | Bond Future | 691       | 1                             | 691       | 1                               | 0.00          |
| 07/07/2016 | R214 On 04-August-16   | 10.30  | Call         | Bond Future | 5836      | 5                             | 5836      | 5                               | 5,610.00      |
| 07/07/2016 | R214 On 04-August-16   | 8.55   | Call         | Bond Future | 19        | 0                             | 19        | 0                               | 1,300.00      |
| 07/07/2016 | R214 On 04-August-16   | 9.30   | Put          | Bond Future | 1918      | 2                             | 1918      | 2                               | 0.00          |
| 07/07/2016 | R214 On 04-August-16   | 9.26   | Put          | Bond Future | 2114      | 2                             | 2114      | 2                               | 0.00          |
| 07/07/2016 | R214 On 04-August-16   | 9.24   | Put          | Bond Future | 2216      | 3                             | 2216      | 3                               | 0.00          |
| 07/07/2016 | R214 On 04-August-16   | 11.30  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2016 | R214 On 04-August-16   | 10.30  | Put          | Bond Future | 50        | 0                             | 50        | 0                               | 0.00          |
| 07/07/2016 | R214 On 04-August-16   | 9.25   | Put          | Bond Future | 2164      | 2                             | 2164      | 2                               | 0.00          |
| 07/07/2016 | R214 On 04-August-16   | 8.55   | Put          | Bond Future | 7086      | 7                             | 7086      | 7                               | 0.00          |
| 07/07/2016 | R214 On 03-November-16 |        |              | Bond Future | 9.49      | 72.6072                       | 9.4903    | 72.6072                         | 3,395.00      |
| 07/07/2016 | R214 On 03-November-16 | 10.33  | Call         | Bond Future | 6427      | 6                             | 6427      | 6                               | 0.00          |
| 07/07/2016 | R214 On 03-November-16 | 10.35  | Call         | Bond Future | 6529      | 6                             | 6529      | 6                               | 0.00          |
| 07/07/2016 | R214 On 03-November-16 | 10.34  | Call         | Bond Future | 6478      | 6                             | 6478      | 6                               | 0.00          |
| 07/07/2016 | R214 On 03-November-16 | 10.33  | Put          | Bond Future | 755       | 1                             | 755       | 1                               | 0.00          |
| 07/07/2016 | R214 On 03-November-16 | 10.34  | Put          | Bond Future | 742       | 1                             | 742       | 1                               | 0.00          |
| 07/07/2016 | R214 On 03-November-16 | 10.35  | Put          | Bond Future | 730       | 1                             | 730       | 1                               | 0.00          |
| 07/07/2016 | R214 On 02-February-17 |        |              | Bond Future | 9.53      | 74.0519                       | 9.5279    | 74.0519                         | 0.00          |
| 07/07/2016 | R214 On 02-February-17 | 9.67   | Call         | Bond Future | 4108      | 4                             | 4108      | 4                               | 0.00          |
| 07/07/2016 | R214 On 02-February-17 | 9.66   | Call         | Bond Future | 4069      | 4                             | 4069      | 4                               | 0.00          |
| 07/07/2016 | R214 On 02-February-17 | 9.68   | Call         | Bond Future | 4146      | 4                             | 4146      | 4                               | 0.00          |
| 07/07/2016 | R214 On 02-February-17 | 9.67   | Put          | Bond Future | 3100      | 3                             | 3100      | 3                               | 0.00          |
| 07/07/2016 | R214 On 02-February-17 | 9.66   | Put          | Bond Future | 3132      | 3                             | 3132      | 3                               | 0.00          |
| 07/07/2016 | R214 On 02-February-17 | 9.68   | Put          | Bond Future | 3068      | 3                             | 3068      | 3                               | 0.00          |
| 07/07/2016 | R248 On 04-August-16   |        |              | Bond Future | 9.52      | 95.6507                       | 9.5246    | 95.6507                         | 59,008.00     |
| 07/07/2016 | R248 On 04-August-16   | 9.25   | Call         | Bond Future | 728       | 1                             | 728       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2016 | R248 On 04-August-16   | 9.26   | Call         | Bond Future | 754       | 1                             | 754       | 1                               | 0.00          |
| 07/07/2016 | R248 On 04-August-16   | 9.24   | Call         | Bond Future | 702       | 1                             | 702       | 1                               | 0.00          |
| 07/07/2016 | R248 On 04-August-16   | 9.26   | Put          | Bond Future | 3264      | 4                             | 3264      | 4                               | 0.00          |
| 07/07/2016 | R248 On 04-August-16   | 9.25   | Put          | Bond Future | 3335      | 4                             | 3335      | 4                               | 0.00          |
| 07/07/2016 | R248 On 04-August-16   | 9.24   | Put          | Bond Future | 3406      | 4                             | 3406      | 4                               | 0.00          |
| 07/07/2016 | R248 On 03-November-16 |        |              | Bond Future | 9.57      | 93.0255                       | 9.5682    | 93.0255                         | 1,529.00      |
| 07/07/2016 | R248 On 03-November-16 | 10.39  | Call         | Bond Future | 8142      | 8                             | 8142      | 8                               | 0.00          |
| 07/07/2016 | R248 On 03-November-16 | 10.38  | Call         | Bond Future | 8079      | 8                             | 8079      | 8                               | 0.00          |
| 07/07/2016 | R248 On 03-November-16 | 10.37  | Call         | Bond Future | 8016      | 8                             | 8016      | 8                               | 0.00          |
| 07/07/2016 | R248 On 03-November-16 | 10.38  | Put          | Bond Future | 1127      | 1                             | 1127      | 1                               | 0.00          |
| 07/07/2016 | R248 On 03-November-16 | 10.39  | Put          | Bond Future | 1110      | 1                             | 1110      | 1                               | 0.00          |
| 07/07/2016 | R248 On 03-November-16 | 10.37  | Put          | Bond Future | 1144      | 1                             | 1144      | 1                               | 0.00          |
| 07/07/2016 | R248 On 02-February-17 |        |              | Bond Future | 9.61      | 94.8765                       | 9.6081    | 94.8765                         | 0.00          |
| 07/07/2016 | R248 On 02-February-17 | 9.76   | Call         | Bond Future | 5474      | 5                             | 5474      | 5                               | 0.00          |
| 07/07/2016 | R248 On 02-February-17 | 9.77   | Call         | Bond Future | 5523      | 5                             | 5523      | 5                               | 0.00          |
| 07/07/2016 | R248 On 02-February-17 | 9.78   | Call         | Bond Future | 5572      | 5                             | 5572      | 5                               | 0.00          |
| 07/07/2016 | R248 On 02-February-17 | 9.77   | Put          | Bond Future | 4069      | 4                             | 4069      | 4                               | 0.00          |
| 07/07/2016 | R248 On 02-February-17 | 9.76   | Put          | Bond Future | 4109      | 4                             | 4109      | 4                               | 0.00          |
| 07/07/2016 | R248 On 02-February-17 | 9.78   | Put          | Bond Future | 4030      | 4                             | 4030      | 4                               | 0.00          |