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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For November 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2016 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2016 | 2025 On 02-February-17 |        |              | Bond Future | 129.10    | 129.1224                      | 129.0985  | 129.1224                        | 3,231.00      |
| 10/11/2016 | 2025 On 02-February-17 | 130.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2025 On 02-February-17 | 129.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2025 On 02-February-17 | 130.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2025 On 02-February-17 | 129.99 | Put          | Bond Future | 891       | 1                             | 891       | 1                               | 0.00          |
| 10/11/2016 | 2025 On 02-February-17 | 130.00 | Put          | Bond Future | 901       | 1                             | 901       | 1                               | 0.00          |
| 10/11/2016 | 2025 On 02-February-17 | 130.01 | Put          | Bond Future | 911       | 1                             | 911       | 1                               | 0.00          |
| 10/11/2016 | 2025 On 04-May-17      |        |              | Bond Future | 131.63    | 131.6517                      | 131.6263  | 131.6517                        | 0.00          |
| 10/11/2016 | 2025 On 04-May-17      | 132.58 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2025 On 04-May-17      | 132.57 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2025 On 04-May-17      | 132.56 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2025 On 04-May-17      | 132.57 | Put          | Bond Future | 944       | 1                             | 944       | 1                               | 0.00          |
| 10/11/2016 | 2025 On 04-May-17      | 132.58 | Put          | Bond Future | 954       | 1                             | 954       | 1                               | 0.00          |
| 10/11/2016 | 2025 On 04-May-17      | 132.56 | Put          | Bond Future | 934       | 1                             | 934       | 1                               | 0.00          |
| 10/11/2016 | 2025 On 03-August-17   |        |              | Bond Future | 132.98    | 133.0077                      | 132.9830  | 133.0077                        | 0.00          |
| 10/11/2016 | 2025 On 03-August-17   | 133.98 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2025 On 03-August-17   | 133.96 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2025 On 03-August-17   | 133.97 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2025 On 03-August-17   | 133.96 | Put          | Bond Future | 977       | 1                             | 977       | 1                               | 0.00          |
| 10/11/2016 | 2025 On 03-August-17   | 133.97 | Put          | Bond Future | 987       | 1                             | 987       | 1                               | 0.00          |
| 10/11/2016 | 2025 On 03-August-17   | 133.98 | Put          | Bond Future | 997       | 1                             | 997       | 1                               | 0.00          |
| 10/11/2016 | 2030 On 02-February-17 |        |              | Bond Future | 9.49      | 90.7395                       | 9.4926    | 90.7395                         | 33,682.00     |
| 10/11/2016 | 2030 On 02-February-17 | 9.29   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2030 On 02-February-17 | 9.31   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2030 On 02-February-17 | 9.30   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2030 On 02-February-17 | 9.30   | Put          | Bond Future | 1323      | 0                             | 1323      | 0                               | 0.00          |
| 10/11/2016 | 2030 On 02-February-17 | 9.31   | Put          | Bond Future | 1253      | 0                             | 1253      | 0                               | 0.00          |
| 10/11/2016 | 2030 On 02-February-17 | 9.29   | Put          | Bond Future | 1392      | 0                             | 1392      | 0                               | 0.00          |
| 10/11/2016 | 2030 On 04-May-17      |        |              | Bond Future | 9.55      | 92.5119                       | 9.5464    | 92.5119                         | 0.00          |
| 10/11/2016 | 2030 On 04-May-17      | 9.34   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2030 On 04-May-17      | 9.33   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2030 On 04-May-17      | 9.32   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2030 On 04-May-17      | 9.33   | Put          | Bond Future | 1467      | 0                             | 1467      | 0                               | 0.00          |
| 10/11/2016 | 2030 On 04-May-17      | 9.32   | Put          | Bond Future | 1536      | 0                             | 1536      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2016 | 2030 On 04-May-17      | 9.34   | Put          | Bond Future | 1399      | 0                             | 1399      | 0                               | 0.00          |
| 10/11/2016 | 2030 On 03-August-17   |        |              | Bond Future | 9.59      | 90.3893                       | 9.5916    | 90.3893                         | 0.00          |
| 10/11/2016 | 2030 On 03-August-17   | 9.33   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2030 On 03-August-17   | 9.34   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2030 On 03-August-17   | 9.35   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2030 On 03-August-17   | 9.34   | Put          | Bond Future | 1685      | 0                             | 1685      | 0                               | 0.00          |
| 10/11/2016 | 2030 On 03-August-17   | 9.33   | Put          | Bond Future | 1753      | 0                             | 1753      | 0                               | 0.00          |
| 10/11/2016 | 2030 On 03-August-17   | 9.35   | Put          | Bond Future | 1617      | 0                             | 1617      | 0                               | 0.00          |
| 10/11/2016 | 2032 On 02-February-17 |        |              | Bond Future | 9.61      | 93.8985                       | 9.6096    | 93.8985                         | 14,080.00     |
| 10/11/2016 | 2032 On 02-February-17 | 9.51   | Call         | Bond Future | 1939      | 3                             | 1939      | 3                               | 0.00          |
| 10/11/2016 | 2032 On 02-February-17 | 9.53   | Call         | Bond Future | 2006      | 3                             | 2006      | 3                               | 0.00          |
| 10/11/2016 | 2032 On 02-February-17 | 9.52   | Call         | Bond Future | 1972      | 3                             | 1972      | 3                               | 0.00          |
| 10/11/2016 | 2032 On 02-February-17 | 9.52   | Put          | Bond Future | 2627      | 2                             | 2627      | 2                               | 0.00          |
| 10/11/2016 | 2032 On 02-February-17 | 9.53   | Put          | Bond Future | 2588      | 2                             | 2588      | 2                               | 0.00          |
| 10/11/2016 | 2032 On 02-February-17 | 9.51   | Put          | Bond Future | 2667      | 2                             | 2667      | 2                               | 0.00          |
| 10/11/2016 | 2032 On 04-May-17      |        |              | Bond Future | 9.66      | 91.5728                       | 9.6619    | 91.5728                         | 0.00          |
| 10/11/2016 | 2032 On 04-May-17      | 9.46   | Call         | Bond Future | 2499      | 3                             | 2499      | 3                               | 0.00          |
| 10/11/2016 | 2032 On 04-May-17      | 9.45   | Call         | Bond Future | 2468      | 3                             | 2468      | 3                               | 0.00          |
| 10/11/2016 | 2032 On 04-May-17      | 9.44   | Call         | Bond Future | 2438      | 3                             | 2438      | 3                               | 0.00          |
| 10/11/2016 | 2032 On 04-May-17      | 9.45   | Put          | Bond Future | 4009      | 3                             | 4009      | 3                               | 0.00          |
| 10/11/2016 | 2032 On 04-May-17      | 9.44   | Put          | Bond Future | 4052      | 3                             | 4052      | 3                               | 0.00          |
| 10/11/2016 | 2032 On 04-May-17      | 9.46   | Put          | Bond Future | 3966      | 3                             | 3966      | 3                               | 0.00          |
| 10/11/2016 | 2032 On 03-August-17   |        |              | Bond Future | 9.70      | 93.4387                       | 9.7042    | 93.4387                         | 0.00          |
| 10/11/2016 | 2032 On 03-August-17   | 9.43   | Call         | Bond Future | 3085      | 4                             | 3085      | 4                               | 0.00          |
| 10/11/2016 | 2032 On 03-August-17   | 9.45   | Call         | Bond Future | 3147      | 4                             | 3147      | 4                               | 0.00          |
| 10/11/2016 | 2032 On 03-August-17   | 9.44   | Call         | Bond Future | 3116      | 4                             | 3116      | 4                               | 0.00          |
| 10/11/2016 | 2032 On 03-August-17   | 9.45   | Put          | Bond Future | 4978      | 4                             | 4978      | 4                               | 0.00          |
| 10/11/2016 | 2032 On 03-August-17   | 9.43   | Put          | Bond Future | 5063      | 4                             | 5063      | 4                               | 0.00          |
| 10/11/2016 | 2032 On 03-August-17   | 9.44   | Put          | Bond Future | 5021      | 4                             | 5021      | 4                               | 0.00          |
| 10/11/2016 | 2033 On 02-February-17 |        |              | Bond Future | 108.78    | 108.8018                      | 108.7820  | 108.8018                        | 5,278.00      |
| 10/11/2016 | 2033 On 02-February-17 | 109.71 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2033 On 02-February-17 | 109.72 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2033 On 02-February-17 | 109.70 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2033 On 02-February-17 | 109.71 | Put          | Bond Future | 928       | 1                             | 928       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2016 | 2033 On 02-February-17 | 109.72 | Put          | Bond Future | 938       | 1                             | 938       | 1                               | 0.00          |
| 10/11/2016 | 2033 On 02-February-17 | 109.70 | Put          | Bond Future | 918       | 1                             | 918       | 1                               | 0.00          |
| 10/11/2016 | 2033 On 04-May-17      |        |              | Bond Future | 109.87    | 109.8938                      | 109.8728  | 109.8938                        | 0.00          |
| 10/11/2016 | 2033 On 04-May-17      | 110.83 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2033 On 04-May-17      | 110.85 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2033 On 04-May-17      | 110.84 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2033 On 04-May-17      | 110.84 | Put          | Bond Future | 967       | 1                             | 967       | 1                               | 0.00          |
| 10/11/2016 | 2033 On 04-May-17      | 110.85 | Put          | Bond Future | 977       | 1                             | 977       | 1                               | 0.00          |
| 10/11/2016 | 2033 On 04-May-17      | 110.83 | Put          | Bond Future | 957       | 1                             | 957       | 1                               | 0.00          |
| 10/11/2016 | 2033 On 03-August-17   |        |              | Bond Future | 112.12    | 112.1380                      | 112.1177  | 112.1380                        | 0.00          |
| 10/11/2016 | 2033 On 03-August-17   | 113.14 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2033 On 03-August-17   | 113.12 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2033 On 03-August-17   | 113.13 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2033 On 03-August-17   | 113.12 | Put          | Bond Future | 1002      | 1                             | 1002      | 1                               | 0.00          |
| 10/11/2016 | 2033 On 03-August-17   | 113.13 | Put          | Bond Future | 1012      | 1                             | 1012      | 1                               | 0.00          |
| 10/11/2016 | 2033 On 03-August-17   | 113.14 | Put          | Bond Future | 1022      | 1                             | 1022      | 1                               | 0.00          |
| 10/11/2016 | 2037 On 02-February-17 |        |              | Bond Future | 9.79      | 90.8996                       | 9.7876    | 90.8996                         | 41,574.00     |
| 10/11/2016 | 2037 On 02-February-17 | 9.66   | Call         | Bond Future | 2032      | 3                             | 2032      | 3                               | 0.00          |
| 10/11/2016 | 2037 On 02-February-17 | 9.68   | Call         | Bond Future | 2103      | 3                             | 2103      | 3                               | 0.00          |
| 10/11/2016 | 2037 On 02-February-17 | 9.67   | Call         | Bond Future | 2067      | 3                             | 2067      | 3                               | 0.00          |
| 10/11/2016 | 2037 On 02-February-17 | 9.66   | Put          | Bond Future | 3053      | 2                             | 3053      | 2                               | 0.00          |
| 10/11/2016 | 2037 On 02-February-17 | 9.67   | Put          | Bond Future | 3008      | 2                             | 3008      | 2                               | 0.00          |
| 10/11/2016 | 2037 On 02-February-17 | 9.68   | Put          | Bond Future | 2963      | 2                             | 2963      | 2                               | 0.00          |
| 10/11/2016 | 2037 On 04-May-17      |        |              | Bond Future | 9.84      | 92.6751                       | 9.8416    | 92.6751                         | 0.00          |
| 10/11/2016 | 2037 On 04-May-17      | 9.59   | Call         | Bond Future | 2790      | 4                             | 2790      | 4                               | 0.00          |
| 10/11/2016 | 2037 On 04-May-17      | 9.58   | Call         | Bond Future | 2756      | 4                             | 2756      | 4                               | 0.00          |
| 10/11/2016 | 2037 On 04-May-17      | 9.60   | Call         | Bond Future | 2824      | 4                             | 2824      | 4                               | 0.00          |
| 10/11/2016 | 2037 On 04-May-17      | 9.58   | Put          | Bond Future | 4846      | 4                             | 4846      | 4                               | 0.00          |
| 10/11/2016 | 2037 On 04-May-17      | 9.60   | Put          | Bond Future | 4752      | 4                             | 4752      | 4                               | 0.00          |
| 10/11/2016 | 2037 On 04-May-17      | 9.59   | Put          | Bond Future | 4799      | 4                             | 4799      | 4                               | 0.00          |
| 10/11/2016 | 2037 On 03-August-17   |        |              | Bond Future | 9.89      | 90.3054                       | 9.8884    | 90.3054                         | 0.00          |
| 10/11/2016 | 2037 On 03-August-17   | 9.58   | Call         | Bond Future | 3357      | 4                             | 3357      | 4                               | 0.00          |
| 10/11/2016 | 2037 On 03-August-17   | 9.57   | Call         | Bond Future | 3323      | 4                             | 3323      | 4                               | 0.00          |
| 10/11/2016 | 2037 On 03-August-17   | 9.56   | Call         | Bond Future | 3289      | 4                             | 3289      | 4                               | 0.00          |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2016 | 2037 On 03-August-17   | 9.56   | Put          | Bond Future | 5898      | 5                             | 5898      | 5                               | 0.00          |
| 10/11/2016 | 2037 On 03-August-17   | 9.57   | Put          | Bond Future | 5850      | 5                             | 5850      | 5                               | 0.00          |
| 10/11/2016 | 2037 On 03-August-17   | 9.58   | Put          | Bond Future | 5803      | 5                             | 5803      | 5                               | 0.00          |
| 10/11/2016 | 2038 On 02-February-17 |        |              | Bond Future | 135.22    | 135.2477                      | 135.2227  | 135.2477                        | 22,164.00     |
| 10/11/2016 | 2038 On 02-February-17 | 137.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2038 On 02-February-17 | 137.07 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2038 On 02-February-17 | 137.06 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2038 On 02-February-17 | 137.05 | Put          | Bond Future | 1827      | 2                             | 1827      | 2                               | 0.00          |
| 10/11/2016 | 2038 On 02-February-17 | 137.06 | Put          | Bond Future | 1837      | 2                             | 1837      | 2                               | 0.00          |
| 10/11/2016 | 2038 On 02-February-17 | 137.07 | Put          | Bond Future | 1847      | 2                             | 1847      | 2                               | 0.00          |
| 10/11/2016 | 2038 On 04-May-17      |        |              | Bond Future | 137.87    | 137.8971                      | 137.8704  | 137.8971                        | 0.00          |
| 10/11/2016 | 2038 On 04-May-17      | 139.77 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2038 On 04-May-17      | 139.79 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2038 On 04-May-17      | 139.78 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2038 On 04-May-17      | 139.78 | Put          | Bond Future | 1910      | 2                             | 1910      | 2                               | 0.00          |
| 10/11/2016 | 2038 On 04-May-17      | 139.79 | Put          | Bond Future | 1920      | 2                             | 1920      | 2                               | 0.00          |
| 10/11/2016 | 2038 On 04-May-17      | 139.77 | Put          | Bond Future | 1900      | 2                             | 1900      | 2                               | 0.00          |
| 10/11/2016 | 2038 On 03-August-17   |        |              | Bond Future | 139.19    | 139.2141                      | 139.1882  | 139.2141                        | 0.00          |
| 10/11/2016 | 2038 On 03-August-17   | 141.17 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2038 On 03-August-17   | 141.16 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2038 On 03-August-17   | 141.18 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2038 On 03-August-17   | 141.17 | Put          | Bond Future | 1982      | 2                             | 1982      | 2                               | 0.00          |
| 10/11/2016 | 2038 On 03-August-17   | 141.16 | Put          | Bond Future | 1972      | 2                             | 1972      | 2                               | 0.00          |
| 10/11/2016 | 2038 On 03-August-17   | 141.18 | Put          | Bond Future | 1992      | 2                             | 1992      | 2                               | 0.00          |
| 10/11/2016 | 2040 On 02-February-17 |        |              | Bond Future | 9.83      | 94.7215                       | 9.8272    | 94.7215                         | 8,119.00      |
| 10/11/2016 | 2040 On 02-February-17 | 9.58   | Call         | Bond Future | 1805      | 3                             | 1805      | 3                               | 0.00          |
| 10/11/2016 | 2040 On 02-February-17 | 9.60   | Call         | Bond Future | 1873      | 3                             | 1873      | 3                               | 0.00          |
| 10/11/2016 | 2040 On 02-February-17 | 9.59   | Call         | Bond Future | 1839      | 3                             | 1839      | 3                               | 0.00          |
| 10/11/2016 | 2040 On 02-February-17 | 9.58   | Put          | Bond Future | 3944      | 3                             | 3944      | 3                               | 0.00          |
| 10/11/2016 | 2040 On 02-February-17 | 9.60   | Put          | Bond Future | 3836      | 3                             | 3836      | 3                               | 0.00          |
| 10/11/2016 | 2040 On 02-February-17 | 9.59   | Put          | Bond Future | 3890      | 3                             | 3890      | 3                               | 0.00          |
| 10/11/2016 | 2040 On 04-May-17      |        |              | Bond Future | 9.88      | 96.5717                       | 9.8808    | 96.5717                         | 0.00          |
| 10/11/2016 | 2040 On 04-May-17      | 9.64   | Call         | Bond Future | 3111      | 4                             | 3111      | 4                               | 0.00          |
| 10/11/2016 | 2040 On 04-May-17      | 9.63   | Call         | Bond Future | 3074      | 4                             | 3074      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2016 | 2040 On 04-May-17      | 9.62   | Call         | Bond Future | 3037      | 4                             | 3037      | 4                               | 0.00          |
| 10/11/2016 | 2040 On 04-May-17      | 9.63   | Put          | Bond Future | 5222      | 4                             | 5222      | 4                               | 0.00          |
| 10/11/2016 | 2040 On 04-May-17      | 9.62   | Put          | Bond Future | 5273      | 4                             | 5273      | 4                               | 0.00          |
| 10/11/2016 | 2040 On 04-May-17      | 9.64   | Put          | Bond Future | 5172      | 4                             | 5172      | 4                               | 0.00          |
| 10/11/2016 | 2040 On 03-August-17   |        |              | Bond Future | 9.93      | 94.0310                       | 9.9273    | 94.0310                         | 0.00          |
| 10/11/2016 | 2040 On 03-August-17   | 9.61   | Call         | Bond Future | 3610      | 5                             | 3610      | 5                               | 0.00          |
| 10/11/2016 | 2040 On 03-August-17   | 9.62   | Call         | Bond Future | 3645      | 5                             | 3645      | 5                               | 0.00          |
| 10/11/2016 | 2040 On 03-August-17   | 9.63   | Call         | Bond Future | 3681      | 5                             | 3681      | 5                               | 0.00          |
| 10/11/2016 | 2040 On 03-August-17   | 9.62   | Put          | Bond Future | 6263      | 5                             | 6263      | 5                               | 0.00          |
| 10/11/2016 | 2040 On 03-August-17   | 9.63   | Put          | Bond Future | 6211      | 5                             | 6211      | 5                               | 0.00          |
| 10/11/2016 | 2040 On 03-August-17   | 9.61   | Put          | Bond Future | 6314      | 5                             | 6314      | 5                               | 0.00          |
| 10/11/2016 | 2044 On 02-February-17 |        |              | Bond Future | 9.84      | 92.0661                       | 9.8353    | 92.0661                         | 20,162.00     |
| 10/11/2016 | 2044 On 02-February-17 | 9.77   | Call         | Bond Future | 2524      | 4                             | 2524      | 4                               | 0.00          |
| 10/11/2016 | 2044 On 02-February-17 | 9.76   | Call         | Bond Future | 2483      | 4                             | 2483      | 4                               | 0.00          |
| 10/11/2016 | 2044 On 02-February-17 | 9.78   | Call         | Bond Future | 2565      | 4                             | 2565      | 4                               | 0.00          |
| 10/11/2016 | 2044 On 02-February-17 | 9.78   | Put          | Bond Future | 3042      | 2                             | 3042      | 2                               | 0.00          |
| 10/11/2016 | 2044 On 02-February-17 | 9.77   | Put          | Bond Future | 3088      | 2                             | 3088      | 2                               | 0.00          |
| 10/11/2016 | 2044 On 02-February-17 | 9.76   | Put          | Bond Future | 3134      | 2                             | 3134      | 2                               | 0.00          |
| 10/11/2016 | 2044 On 04-May-17      |        |              | Bond Future | 9.89      | 93.8644                       | 9.8871    | 93.8644                         | 0.00          |
| 10/11/2016 | 2044 On 04-May-17      | 9.67   | Call         | Bond Future | 3264      | 4                             | 3264      | 4                               | 0.00          |
| 10/11/2016 | 2044 On 04-May-17      | 9.68   | Call         | Bond Future | 3303      | 4                             | 3303      | 4                               | 0.00          |
| 10/11/2016 | 2044 On 04-May-17      | 9.66   | Call         | Bond Future | 3226      | 4                             | 3226      | 4                               | 0.00          |
| 10/11/2016 | 2044 On 04-May-17      | 9.67   | Put          | Bond Future | 5142      | 4                             | 5142      | 4                               | 0.00          |
| 10/11/2016 | 2044 On 04-May-17      | 9.68   | Put          | Bond Future | 5092      | 4                             | 5092      | 4                               | 0.00          |
| 10/11/2016 | 2044 On 04-May-17      | 9.66   | Put          | Bond Future | 5192      | 4                             | 5192      | 4                               | 0.00          |
| 10/11/2016 | 2044 On 03-August-17   |        |              | Bond Future | 9.93      | 91.3937                       | 9.9318    | 91.3937                         | 0.00          |
| 10/11/2016 | 2044 On 03-August-17   | 9.64   | Call         | Bond Future | 3777      | 5                             | 3777      | 5                               | 0.00          |
| 10/11/2016 | 2044 On 03-August-17   | 9.62   | Call         | Bond Future | 3705      | 5                             | 3705      | 5                               | 0.00          |
| 10/11/2016 | 2044 On 03-August-17   | 9.63   | Call         | Bond Future | 3741      | 5                             | 3741      | 5                               | 0.00          |
| 10/11/2016 | 2044 On 03-August-17   | 9.62   | Put          | Bond Future | 6398      | 5                             | 6398      | 5                               | 0.00          |
| 10/11/2016 | 2044 On 03-August-17   | 9.63   | Put          | Bond Future | 6346      | 5                             | 6346      | 5                               | 0.00          |
| 10/11/2016 | 2044 On 03-August-17   | 9.64   | Put          | Bond Future | 6293      | 5                             | 6293      | 5                               | 0.00          |
| 10/11/2016 | 2046 On 02-February-17 |        |              | Bond Future | 135.49    | 135.5103                      | 135.4856  | 135.5103                        | 17,789.00     |
| 10/11/2016 | 2046 On 02-February-17 | 137.13 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2016 | 2046 On 02-February-17 | 137.14 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2046 On 02-February-17 | 137.15 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2046 On 02-February-17 | 137.14 | Put          | Bond Future | 1654      | 2                             | 1654      | 2                               | 0.00          |
| 10/11/2016 | 2046 On 02-February-17 | 137.15 | Put          | Bond Future | 1664      | 2                             | 1664      | 2                               | 0.00          |
| 10/11/2016 | 2046 On 02-February-17 | 137.13 | Put          | Bond Future | 1644      | 2                             | 1644      | 2                               | 0.00          |
| 10/11/2016 | 2046 On 04-May-17      |        |              | Bond Future | 136.61    | 136.6366                      | 136.6102  | 136.6366                        | 0.00          |
| 10/11/2016 | 2046 On 04-May-17      | 138.34 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2046 On 04-May-17      | 138.33 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2046 On 04-May-17      | 138.32 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2046 On 04-May-17      | 138.33 | Put          | Bond Future | 1720      | 2                             | 1720      | 2                               | 0.00          |
| 10/11/2016 | 2046 On 04-May-17      | 138.34 | Put          | Bond Future | 1730      | 2                             | 1730      | 2                               | 0.00          |
| 10/11/2016 | 2046 On 04-May-17      | 138.32 | Put          | Bond Future | 1710      | 2                             | 1710      | 2                               | 0.00          |
| 10/11/2016 | 2046 On 03-August-17   |        |              | Bond Future | 139.40    | 139.4269                      | 139.4016  | 139.4269                        | 0.00          |
| 10/11/2016 | 2046 On 03-August-17   | 141.19 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2046 On 03-August-17   | 141.17 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2046 On 03-August-17   | 141.18 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2046 On 03-August-17   | 141.19 | Put          | Bond Future | 1788      | 2                             | 1788      | 2                               | 0.00          |
| 10/11/2016 | 2046 On 03-August-17   | 141.17 | Put          | Bond Future | 1768      | 2                             | 1768      | 2                               | 0.00          |
| 10/11/2016 | 2046 On 03-August-17   | 141.18 | Put          | Bond Future | 1778      | 2                             | 1778      | 2                               | 0.00          |
| 10/11/2016 | 2050 On 02-February-17 |        |              | Bond Future | 144.06    | 144.0907                      | 144.0640  | 144.0907                        | 23,975.00     |
| 10/11/2016 | 2050 On 02-February-17 | 144.96 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2050 On 02-February-17 | 144.97 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2050 On 02-February-17 | 144.98 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2050 On 02-February-17 | 144.97 | Put          | Bond Future | 906       | 1                             | 906       | 1                               | 0.00          |
| 10/11/2016 | 2050 On 02-February-17 | 144.98 | Put          | Bond Future | 916       | 1                             | 916       | 1                               | 0.00          |
| 10/11/2016 | 2050 On 02-February-17 | 144.96 | Put          | Bond Future | 896       | 1                             | 896       | 1                               | 0.00          |
| 10/11/2016 | 2050 On 04-May-17      |        |              | Bond Future | 146.88    | 146.9131                      | 146.8848  | 146.9131                        | 0.00          |
| 10/11/2016 | 2050 On 04-May-17      | 147.84 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2050 On 04-May-17      | 147.85 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2050 On 04-May-17      | 147.83 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2050 On 04-May-17      | 147.84 | Put          | Bond Future | 955       | 1                             | 955       | 1                               | 0.00          |
| 10/11/2016 | 2050 On 04-May-17      | 147.85 | Put          | Bond Future | 965       | 1                             | 965       | 1                               | 0.00          |
| 10/11/2016 | 2050 On 04-May-17      | 147.83 | Put          | Bond Future | 945       | 1                             | 945       | 1                               | 0.00          |
| 10/11/2016 | 2050 On 03-August-17   |        |              | Bond Future | 148.22    | 148.2514                      | 148.2242  | 148.2514                        | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2016 | 2050 On 03-August-17   | 149.22 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2050 On 03-August-17   | 149.24 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2050 On 03-August-17   | 149.23 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | 2050 On 03-August-17   | 149.22 | Put          | Bond Future        | 996       | 1                             | 996       | 1                               | 0.00          |
| 10/11/2016 | 2050 On 03-August-17   | 149.24 | Put          | Bond Future        | 1016      | 1                             | 1016      | 1                               | 0.00          |
| 10/11/2016 | 2050 On 03-August-17   | 149.23 | Put          | Bond Future        | 1006      | 1                             | 1006      | 1                               | 0.00          |
| 10/11/2016 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | AL37 On 02-February-17 |        |              | Index Future       | 510.92    | 514.0280                      | 510.9170  | 514.0280                        | 7.00          |
| 10/11/2016 | AL37 On 04-May-17      |        |              | Index Future       | 520.89    | 524.0650                      | 520.8900  | 524.0650                        | 0.00          |
| 10/11/2016 | AL37 On 03-August-17   |        |              | Index Future       | 531.50    | 534.7360                      | 531.5010  | 534.7360                        | 0.00          |
| 10/11/2016 | AL7T On 02-February-17 |        |              | Index Future       | 587.27    | 594.8970                      | 587.2720  | 594.8970                        | 2.00          |
| 10/11/2016 | AL7T On 04-May-17      |        |              | Index Future       | 598.73    | 606.5130                      | 598.7340  | 606.5130                        | 0.00          |
| 10/11/2016 | AL7T On 03-August-17   |        |              | Index Future       | 610.93    | 618.8630                      | 610.9320  | 618.8630                        | 0.00          |
| 10/11/2016 | ALBI On 02-February-17 |        |              | Index Future       | 532.11    | 540.6210                      | 532.1050  | 540.6210                        | 611.00        |
| 10/11/2016 | ALBI On 04-May-17      |        |              | Index Future       | 542.49    | 551.1770                      | 542.4910  | 551.1770                        | 0.00          |
| 10/11/2016 | ALBI On 03-August-17   |        |              | Index Future       | 553.54    | 562.4000                      | 553.5430  | 562.4000                        | 0.00          |
| 10/11/2016 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | C070 On 01-August-21   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | C118 On 20-April-18    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | C197 On 07-December-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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2016 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 10/11/2016 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/11/2016 | EL28 On 02-February-17  |        |              | Bond Future        | 130.21    | 130.2266                      | 130.2053  | 130.2266                        | 0.00          |
| 10/11/2016 | EL28 On 02-February-17  | 135.10 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | EL28 On 02-February-17  | 135.12 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | EL28 On 02-February-17  | 135.11 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | EL28 On 02-February-17  | 135.10 | Put          | Bond Future        | 4895      | 5                             | 4895      | 5                               | 0.00          |
| 10/11/2016 | EL28 On 02-February-17  | 135.11 | Put          | Bond Future        | 4905      | 5                             | 4905      | 5                               | 0.00          |
| 10/11/2016 | EL28 On 02-February-17  | 135.12 | Put          | Bond Future        | 4915      | 5                             | 4915      | 5                               | 0.00          |
| 10/11/2016 | EL28 On 04-May-17       |        |              | Bond Future        | 131.07    | 131.0955                      | 131.0726  | 131.0955                        | 0.00          |
| 10/11/2016 | EL28 On 04-May-17       | 137.91 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | EL28 On 04-May-17       | 137.92 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | EL28 On 04-May-17       | 137.90 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | EL28 On 04-May-17       | 137.90 | Put          | Bond Future        | 6827      | 7                             | 6827      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2016 | EL28 On 04-May-17      | 137.91 | Put          | Bond Future | 6837      | 7                             | 6837      | 7                               | 0.00          |
| 10/11/2016 | EL28 On 04-May-17      | 137.92 | Put          | Bond Future | 6847      | 7                             | 6847      | 7                               | 0.00          |
| 10/11/2016 | EL28 On 03-August-17   |        |              | Bond Future | 133.75    | 133.7730                      | 133.7511  | 133.7730                        | 0.00          |
| 10/11/2016 | EL28 On 03-August-17   | 135.18 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | EL28 On 03-August-17   | 135.17 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | EL28 On 03-August-17   | 135.16 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | EL28 On 03-August-17   | 135.17 | Put          | Bond Future | 1419      | 1                             | 1419      | 1                               | 0.00          |
| 10/11/2016 | EL28 On 03-August-17   | 135.16 | Put          | Bond Future | 1409      | 1                             | 1409      | 1                               | 0.00          |
| 10/11/2016 | EL28 On 03-August-17   | 135.18 | Put          | Bond Future | 1429      | 1                             | 1429      | 1                               | 0.00          |
| 10/11/2016 | ES33 On 02-February-17 |        |              | Bond Future | 10.69     | 79.9416                       | 10.6949   | 79.9416                         | 8,789.00      |
| 10/11/2016 | ES33 On 02-February-17 | 10.59  | Call         | Bond Future | 0         | 1                             | 0         | 1                               | 0.00          |
| 10/11/2016 | ES33 On 02-February-17 | 10.60  | Call         | Bond Future | 0         | 1                             | 0         | 1                               | 0.00          |
| 10/11/2016 | ES33 On 02-February-17 | 10.61  | Call         | Bond Future | 0         | 1                             | 0         | 1                               | 0.00          |
| 10/11/2016 | ES33 On 02-February-17 | 10.60  | Put          | Bond Future | 595       | 0                             | 595       | 0                               | 0.00          |
| 10/11/2016 | ES33 On 02-February-17 | 10.59  | Put          | Bond Future | 658       | 0                             | 658       | 0                               | 0.00          |
| 10/11/2016 | ES33 On 02-February-17 | 10.61  | Put          | Bond Future | 532       | 0                             | 532       | 0                               | 0.00          |
| 10/11/2016 | ES33 On 04-May-17      |        |              | Bond Future | 10.78     | 77.7087                       | 10.7782   | 77.7087                         | 0.00          |
| 10/11/2016 | ES33 On 04-May-17      | 10.55  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | ES33 On 04-May-17      | 10.54  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | ES33 On 04-May-17      | 10.56  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | ES33 On 04-May-17      | 10.55  | Put          | Bond Future | 1422      | 0                             | 1422      | 0                               | 0.00          |
| 10/11/2016 | ES33 On 04-May-17      | 10.56  | Put          | Bond Future | 1359      | 0                             | 1359      | 0                               | 0.00          |
| 10/11/2016 | ES33 On 04-May-17      | 10.54  | Put          | Bond Future | 1486      | 0                             | 1486      | 0                               | 0.00          |
| 10/11/2016 | ES33 On 03-August-17   |        |              | Bond Future | 10.85     | 79.2921                       | 10.8521   | 79.2921                         | 0.00          |
| 10/11/2016 | ES33 On 03-August-17   | 10.55  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | ES33 On 03-August-17   | 10.53  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | ES33 On 03-August-17   | 10.54  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | ES33 On 03-August-17   | 10.53  | Put          | Bond Future | 1994      | 0                             | 1994      | 0                               | 0.00          |
| 10/11/2016 | ES33 On 03-August-17   | 10.55  | Put          | Bond Future | 1868      | 0                             | 1868      | 0                               | 0.00          |
| 10/11/2016 | ES33 On 03-August-17   | 10.54  | Put          | Bond Future | 1931      | 0                             | 1931      | 0                               | 0.00          |
| 10/11/2016 | ES42 On 02-February-17 |        |              | Bond Future | 10.80     | 84.3511                       | 10.8045   | 84.3511                         | 8,777.00      |
| 10/11/2016 | ES42 On 04-May-17      |        |              | Bond Future | 10.89     | 81.7355                       | 10.8869   | 81.7355                         | 0.00          |
| 10/11/2016 | ES42 On 03-August-17   |        |              | Bond Future | 10.96     | 83.4014                       | 10.9592   | 83.4014                         | 0.00          |
| 10/11/2016 | GOVI On 02-February-17 |        |              | GOVI        | 529.98    | 538.4220                      | 529.9820  | 538.4220                        | 486.00        |

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2016 | GOVI On 02-February-17  | 533.32 | Call         | GOVI               | 0         | 5                             | 0         | 5                               | 0.00          |
| 10/11/2016 | GOVI On 02-February-17  | 533.34 | Call         | GOVI               | 0         | 5                             | 0         | 5                               | 0.00          |
| 10/11/2016 | GOVI On 02-February-17  | 533.33 | Call         | GOVI               | 0         | 5                             | 0         | 5                               | 0.00          |
| 10/11/2016 | GOVI On 02-February-17  | 533.33 | Put          | GOVI               | 33480     | 0                             | 33480     | 0                               | 0.00          |
| 10/11/2016 | GOVI On 02-February-17  | 533.34 | Put          | GOVI               | 33580     | 0                             | 33580     | 0                               | 0.00          |
| 10/11/2016 | GOVI On 02-February-17  | 533.32 | Put          | GOVI               | 33380     | 0                             | 33380     | 0                               | 0.00          |
| 10/11/2016 | GOVI On 04-May-17       |        |              | GOVI               | 540.33    | 548.9350                      | 540.3270  | 548.9350                        | 0.00          |
| 10/11/2016 | GOVI On 04-May-17       | 262.20 | Call         | GOVI               | 2781270   | 287                           | 2781270   | 287                             | 0.00          |
| 10/11/2016 | GOVI On 04-May-17       | 262.19 | Call         | GOVI               | 2781370   | 287                           | 2781370   | 287                             | 0.00          |
| 10/11/2016 | GOVI On 04-May-17       | 262.18 | Call         | GOVI               | 2781470   | 287                           | 2781470   | 287                             | 0.00          |
| 10/11/2016 | GOVI On 04-May-17       | 262.19 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | GOVI On 04-May-17       | 262.18 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | GOVI On 04-May-17       | 262.20 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | GOVI On 03-August-17    |        |              | GOVI               | 551.33    | 560.1130                      | 551.3340  | 560.1130                        | 0.00          |
| 10/11/2016 | GOVI On 03-August-17    | 561.11 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | GOVI On 03-August-17    | 561.10 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | GOVI On 03-August-17    | 561.09 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | GOVI On 03-August-17    | 561.11 | Put          | GOVI               | 97760     | 1                             | 97760     | 1                               | 0.00          |
| 10/11/2016 | GOVI On 03-August-17    | 561.09 | Put          | GOVI               | 97560     | 1                             | 97560     | 1                               | 0.00          |
| 10/11/2016 | GOVI On 03-August-17    | 561.10 | Put          | GOVI               | 97660     | 1                             | 97660     | 1                               | 0.00          |
| 10/11/2016 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 10/11/2016 | IGOV On 02-February-17  |        |              | Index Future       | 252.98    | 253.0290                      | 252.9830  | 253.0290                        | 1,070.00      |
| 10/11/2016 | IGOV On 04-May-17       |        |              | Index Future       | 257.94    | 257.9850                      | 257.9360  | 257.9850                        | 0.00          |
| 10/11/2016 | IGOV On 03-August-17    |        |              | Index Future       | 263.21    | 263.2530                      | 263.2060  | 263.2530                        | 0.00          |
| 10/11/2016 | ILBI On 02-February-17  |        |              | Index Future       | 685.01    | 685.1310                      | 685.0140  | 685.1310                        | 155.00        |
| 10/11/2016 | ILBI On 04-May-17       |        |              | Index Future       | 698.34    | 698.4590                      | 698.3380  | 698.4590                        | 0.00          |
| 10/11/2016 | ILBI On 03-August-17    |        |              | Index Future       | 712.08    | 712.2070                      | 712.0840  | 712.2070                        | 0.00          |
| 10/11/2016 | IS01 On 19-December-16  |        |              | Interest Rate Swap | 100.07    | 100.0687                      | 100.0687  | 100.0687                        | 0.00          |
| 10/11/2016 | IS01 On 16-March-17     |        |              | Interest Rate Swap | 100.01    | 100.0088                      | 100.0113  | 100.0088                        | 0.00          |
| 10/11/2016 | IS01 On 15-June-17      |        |              | Interest Rate Swap | 99.64     | 99.6354                       | 99.6400   | 99.6354                         | 0.00          |
| 10/11/2016 | IS01 On 21-September-17 |        |              | Interest Rate Swap | 99.70     | 99.6829                       | 99.6993   | 99.6829                         | 0.00          |
| 10/11/2016 | IS01 On 21-December-17  |        |              | Interest Rate Swap | 100.01    | 99.9702                       | 100.0051  | 99.9702                         | 0.00          |
| 10/11/2016 | IS02 On 18-December-17  |        |              | Interest Rate Swap | 100.03    | 99.9964                       | 100.0304  | 99.9964                         | 0.00          |
| 10/11/2016 | IS02 On 16-March-18     |        |              | Interest Rate Swap | 99.34     | 99.2892                       | 99.3420   | 99.2892                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2016 | IS02 On 15-June-18      |        |              | Interest Rate Swap     | 99.04     | 98.9667                       | 99.0378   | 98.9667                         | 0.00          |
| 10/11/2016 | IS02 On 21-September-18 |        |              | Interest Rate Swap     | 99.13     | 99.0378                       | 99.1326   | 99.0378                         | 0.00          |
| 10/11/2016 | IS02 On 21-December-18  |        |              | Interest Rate Swap     | 99.67     | 99.5400                       | 99.6700   | 99.5400                         | 0.00          |
| 10/11/2016 | IS05 On 17-December-20  |        |              | Interest Rate Swap     | 98.43     | 97.9623                       | 98.4343   | 97.9623                         | 0.00          |
| 10/11/2016 | IS05 On 16-March-21     |        |              | Interest Rate Swap     | 97.82     | 97.3025                       | 97.8167   | 97.3025                         | 0.00          |
| 10/11/2016 | IS05 On 15-June-21      |        |              | Interest Rate Swap     | 97.16     | 96.6098                       | 97.1650   | 96.6098                         | 0.00          |
| 10/11/2016 | IS05 On 21-September-21 |        |              | Interest Rate Swap     | 97.49     | 96.8880                       | 97.4852   | 96.8880                         | 0.00          |
| 10/11/2016 | IS05 On 21-December-21  |        |              | Interest Rate Swap     | 99.76     | 99.1330                       | 99.7623   | 99.1330                         | 50.00         |
| 10/11/2016 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 99.23     | 98.0043                       | 99.2276   | 98.0043                         | 0.00          |
| 10/11/2016 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 96.37     | 95.0894                       | 96.3705   | 95.0894                         | 0.00          |
| 10/11/2016 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 95.20     | 93.8668                       | 95.1980   | 93.8668                         | 0.00          |
| 10/11/2016 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 97.33     | 95.9653                       | 97.3254   | 95.9653                         | 0.00          |
| 10/11/2016 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 101.00    | 99.6322                       | 100.9979  | 99.6322                         | 0.00          |
| 10/11/2016 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 10/11/2016 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 10/11/2016 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 10/11/2016 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 10/11/2016 | JBAF On 16-November-16  |        |              | Jibar Tradeable Future | 7.37      | 92.6300                       | 7.3700    | 92.6300                         | 0.00          |
| 10/11/2016 | JBAF On 21-December-16  |        |              | Jibar Tradeable Future | 7.38      | 92.6200                       | 7.3800    | 92.6200                         | 10,000.00     |
| 10/11/2016 | JBAF On 18-January-17   |        |              | Jibar Tradeable Future | 7.40      | 92.6000                       | 7.4000    | 92.6000                         | 0.00          |
| 10/11/2016 | JBAF On 15-February-17  |        |              | Jibar Tradeable Future | 7.40      | 92.6000                       | 7.4000    | 92.6000                         | 0.00          |
| 10/11/2016 | JBAF On 15-March-17     |        |              | Jibar Tradeable Future | 7.41      | 92.5900                       | 7.4100    | 92.5900                         | 1,000.00      |
| 10/11/2016 | JBAF On 21-June-17      |        |              | Jibar Tradeable Future | 7.43      | 92.5700                       | 7.4300    | 92.5700                         | 0.00          |
| 10/11/2016 | JBAF On 20-September-17 |        |              | Jibar Tradeable Future | 7.45      | 92.5500                       | 7.4500    | 92.5500                         | 0.00          |
| 10/11/2016 | JBAF On 20-December-17  |        |              | Jibar Tradeable Future | 7.47      | 92.5300                       | 7.4700    | 92.5300                         | 0.00          |
| 10/11/2016 | JBAF On 20-March-18     |        |              | Jibar Tradeable Future | 7.46      | 92.5400                       | 7.4600    | 92.5400                         | 0.00          |
| 10/11/2016 | JBAF On 20-June-18      |        |              | Jibar Tradeable Future | 7.98      | 92.0200                       | 7.9800    | 92.0200                         | 0.00          |
| 10/11/2016 | JBAF On 19-September-18 |        |              | Jibar Tradeable Future | 7.46      | 92.5400                       | 7.4600    | 92.5400                         | 0.00          |
| 10/11/2016 | JBAF On 19-October-18   |        |              | Jibar Tradeable Future | 8.30      | 91.7000                       | 8.3000    | 91.7000                         | 0.00          |
| 10/11/2016 | R023 On 02-February-17  |        |              | Bond Future            | 8.69      | 99.8554                       | 8.6874    | 99.8554                         | 16,470.00     |
| 10/11/2016 | R023 On 02-February-17  | 8.86   | Call         | Bond Future            | 1703      | 2                             | 1703      | 2                               | 0.00          |
| 10/11/2016 | R023 On 02-February-17  | 8.85   | Call         | Bond Future            | 1676      | 2                             | 1676      | 2                               | 0.00          |
| 10/11/2016 | R023 On 02-February-17  | 8.84   | Call         | Bond Future            | 1649      | 2                             | 1649      | 2                               | 0.00          |
| 10/11/2016 | R023 On 02-February-17  | 8.85   | Put          | Bond Future            | 946       | 1                             | 946       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2016 | R023 On 02-February-17 | 8.84   | Put          | Bond Future | 964       | 1                             | 964       | 1                               | 0.00          |
| 10/11/2016 | R023 On 02-February-17 | 8.86   | Put          | Bond Future | 929       | 1                             | 929       | 1                               | 0.00          |
| 10/11/2016 | R023 On 04-May-17      |        |              | Bond Future | 8.73      | 97.8725                       | 8.7274    | 97.8725                         | 0.00          |
| 10/11/2016 | R023 On 04-May-17      | 8.59   | Call         | Bond Future | 1472      | 2                             | 1472      | 2                               | 0.00          |
| 10/11/2016 | R023 On 04-May-17      | 8.61   | Call         | Bond Future | 1513      | 2                             | 1513      | 2                               | 0.00          |
| 10/11/2016 | R023 On 04-May-17      | 8.60   | Call         | Bond Future | 1493      | 2                             | 1493      | 2                               | 0.00          |
| 10/11/2016 | R023 On 04-May-17      | 8.59   | Put          | Bond Future | 2074      | 2                             | 2074      | 2                               | 0.00          |
| 10/11/2016 | R023 On 04-May-17      | 8.61   | Put          | Bond Future | 2027      | 2                             | 2027      | 2                               | 0.00          |
| 10/11/2016 | R023 On 04-May-17      | 8.60   | Put          | Bond Future | 2050      | 2                             | 2050      | 2                               | 0.00          |
| 10/11/2016 | R023 On 03-August-17   |        |              | Bond Future | 8.75      | 99.8663                       | 8.7496    | 99.8663                         | 0.00          |
| 10/11/2016 | R023 On 03-August-17   | 8.58   | Call         | Bond Future | 1782      | 2                             | 1782      | 2                               | 0.00          |
| 10/11/2016 | R023 On 03-August-17   | 8.60   | Call         | Bond Future | 1821      | 2                             | 1821      | 2                               | 0.00          |
| 10/11/2016 | R023 On 03-August-17   | 8.59   | Call         | Bond Future | 1802      | 2                             | 1802      | 2                               | 0.00          |
| 10/11/2016 | R023 On 03-August-17   | 8.58   | Put          | Bond Future | 2501      | 2                             | 2501      | 2                               | 0.00          |
| 10/11/2016 | R023 On 03-August-17   | 8.59   | Put          | Bond Future | 2478      | 2                             | 2478      | 2                               | 0.00          |
| 10/11/2016 | R023 On 03-August-17   | 8.60   | Put          | Bond Future | 2455      | 2                             | 2455      | 2                               | 0.00          |
| 10/11/2016 | R035 On 02-February-17 |        |              | Bond Future | 9.73      | 98.6414                       | 9.7320    | 98.6414                         | 5,762.00      |
| 10/11/2016 | R035 On 02-February-17 | 9.51   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R035 On 02-February-17 | 9.50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R035 On 02-February-17 | 9.52   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R035 On 02-February-17 | 9.51   | Put          | Bond Future | 1793      | 0                             | 1793      | 0                               | 0.00          |
| 10/11/2016 | R035 On 02-February-17 | 9.52   | Put          | Bond Future | 1711      | 0                             | 1711      | 0                               | 0.00          |
| 10/11/2016 | R035 On 02-February-17 | 9.50   | Put          | Bond Future | 1875      | 0                             | 1875      | 0                               | 0.00          |
| 10/11/2016 | R035 On 04-May-17      |        |              | Bond Future | 9.78      | 96.0638                       | 9.7833    | 96.0638                         | 0.00          |
| 10/11/2016 | R035 On 04-May-17      | 9.53   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R035 On 04-May-17      | 9.55   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R035 On 04-May-17      | 9.54   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R035 On 04-May-17      | 9.53   | Put          | Bond Future | 2027      | 0                             | 2027      | 0                               | 0.00          |
| 10/11/2016 | R035 On 04-May-17      | 9.54   | Put          | Bond Future | 1946      | 0                             | 1946      | 0                               | 0.00          |
| 10/11/2016 | R035 On 04-May-17      | 9.55   | Put          | Bond Future | 1865      | 0                             | 1865      | 0                               | 0.00          |
| 10/11/2016 | R035 On 03-August-17   |        |              | Bond Future | 9.83      | 98.0210                       | 9.8257    | 98.0210                         | 0.00          |
| 10/11/2016 | R035 On 03-August-17   | 9.52   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R035 On 03-August-17   | 9.51   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R035 On 03-August-17   | 9.50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2016 | R035 On 03-August-17   | 9.52   | Put          | Bond Future | 2429      | 0                             | 2429      | 0                               | 0.00          |
| 10/11/2016 | R035 On 03-August-17   | 9.50   | Put          | Bond Future | 2591      | 1                             | 2591      | 1                               | 0.00          |
| 10/11/2016 | R035 On 03-August-17   | 9.51   | Put          | Bond Future | 2510      | 0                             | 2510      | 0                               | 0.00          |
| 10/11/2016 | R186 On 02-February-17 |        |              | Bond Future | 9.05      | 112.1942                      | 9.0502    | 112.1942                        | 103,553.00    |
| 10/11/2016 | R186 On 02-February-17 | 9.50   | Call         | Bond Future | 3824      | 5                             | 3824      | 5                               | 0.00          |
| 10/11/2016 | R186 On 02-February-17 | 8.87   | Call         | Bond Future | 1368      | 2                             | 1368      | 2                               | 0.00          |
| 10/11/2016 | R186 On 02-February-17 | 9.40   | Call         | Bond Future | 3351      | 4                             | 3351      | 4                               | 0.00          |
| 10/11/2016 | R186 On 02-February-17 | 8.79   | Call         | Bond Future | 1158      | 2                             | 1158      | 2                               | 0.00          |
| 10/11/2016 | R186 On 02-February-17 | 8.95   | Call         | Bond Future | 1602      | 2                             | 1602      | 2                               | 0.00          |
| 10/11/2016 | R186 On 02-February-17 | 9.02   | Call         | Bond Future | 1826      | 3                             | 1826      | 3                               | 0.00          |
| 10/11/2016 | R186 On 02-February-17 | 8.37   | Call         | Bond Future | 406       | 1                             | 406       | 1                               | 500.00        |
| 10/11/2016 | R186 On 02-February-17 | 8.00   | Call         | Bond Future | 123       | 0                             | 123       | 0                               | 7,000.00      |
| 10/11/2016 | R186 On 02-February-17 | 8.60   | Call         | Bond Future | 748       | 1                             | 748       | 1                               | 7,000.00      |
| 10/11/2016 | R186 On 02-February-17 | 8.81   | Call         | Bond Future | 1208      | 2                             | 1208      | 2                               | 0.00          |
| 10/11/2016 | R186 On 02-February-17 | 8.43   | Call         | Bond Future | 480       | 1                             | 480       | 1                               | 750.00        |
| 10/11/2016 | R186 On 02-February-17 | 8.80   | Call         | Bond Future | 1183      | 2                             | 1183      | 2                               | 0.00          |
| 10/11/2016 | R186 On 02-February-17 | 8.90   | Call         | Bond Future | 1453      | 2                             | 1453      | 2                               | 0.00          |
| 10/11/2016 | R186 On 02-February-17 | 9.10   | Call         | Bond Future | 2107      | 3                             | 2107      | 3                               | 0.00          |
| 10/11/2016 | R186 On 02-February-17 | 8.62   | Call         | Bond Future | 785       | 1                             | 785       | 1                               | 500.00        |
| 10/11/2016 | R186 On 02-February-17 | 8.79   | Put          | Bond Future | 2956      | 2                             | 2956      | 2                               | 0.00          |
| 10/11/2016 | R186 On 02-February-17 | 8.95   | Put          | Bond Future | 2289      | 2                             | 2289      | 2                               | 2,546.00      |
| 10/11/2016 | R186 On 02-February-17 | 9.02   | Put          | Bond Future | 2033      | 1                             | 2033      | 1                               | 500.00        |
| 10/11/2016 | R186 On 02-February-17 | 8.37   | Put          | Bond Future | 5193      | 4                             | 5193      | 4                               | 0.00          |
| 10/11/2016 | R186 On 02-February-17 | 8.60   | Put          | Bond Future | 3886      | 3                             | 3886      | 3                               | 0.00          |
| 10/11/2016 | R186 On 02-February-17 | 9.40   | Put          | Bond Future | 994       | 1                             | 994       | 1                               | 750.00        |
| 10/11/2016 | R186 On 02-February-17 | 9.50   | Put          | Bond Future | 806       | 0                             | 806       | 0                               | 13,500.00     |
| 10/11/2016 | R186 On 02-February-17 | 8.87   | Put          | Bond Future | 2609      | 2                             | 2609      | 2                               | 500.00        |
| 10/11/2016 | R186 On 02-February-17 | 8.62   | Put          | Bond Future | 3781      | 3                             | 3781      | 3                               | 0.00          |
| 10/11/2016 | R186 On 02-February-17 | 8.81   | Put          | Bond Future | 2867      | 2                             | 2867      | 2                               | 0.00          |
| 10/11/2016 | R186 On 02-February-17 | 9.10   | Put          | Bond Future | 1767      | 1                             | 1767      | 1                               | 2,546.00      |
| 10/11/2016 | R186 On 02-February-17 | 8.00   | Put          | Bond Future | 7633      | 6                             | 7633      | 6                               | 0.00          |
| 10/11/2016 | R186 On 02-February-17 | 8.90   | Put          | Bond Future | 2486      | 2                             | 2486      | 2                               | 750.00        |
| 10/11/2016 | R186 On 02-February-17 | 8.43   | Put          | Bond Future | 4834      | 4                             | 4834      | 4                               | 0.00          |
| 10/11/2016 | R186 On 02-February-17 | 8.80   | Put          | Bond Future | 2912      | 2                             | 2912      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2016 | R186 On 04-May-17      |        |              | Bond Future | 9.10      | 114.3853                      | 9.0973    | 114.3853                        | 0.00          |
| 10/11/2016 | R186 On 04-May-17      | 8.91   | Call         | Bond Future | 2236      | 3                             | 2236      | 3                               | 0.00          |
| 10/11/2016 | R186 On 04-May-17      | 8.89   | Call         | Bond Future | 2178      | 3                             | 2178      | 3                               | 0.00          |
| 10/11/2016 | R186 On 04-May-17      | 8.90   | Call         | Bond Future | 2207      | 3                             | 2207      | 3                               | 0.00          |
| 10/11/2016 | R186 On 04-May-17      | 8.89   | Put          | Bond Future | 3577      | 3                             | 3577      | 3                               | 0.00          |
| 10/11/2016 | R186 On 04-May-17      | 8.90   | Put          | Bond Future | 3538      | 3                             | 3538      | 3                               | 0.00          |
| 10/11/2016 | R186 On 04-May-17      | 8.91   | Put          | Bond Future | 3499      | 3                             | 3499      | 3                               | 0.00          |
| 10/11/2016 | R186 On 03-August-17   |        |              | Bond Future | 9.13      | 111.4096                      | 9.1315    | 111.4096                        | 0.00          |
| 10/11/2016 | R186 On 03-August-17   | 8.91   | Call         | Bond Future | 2693      | 3                             | 2693      | 3                               | 0.00          |
| 10/11/2016 | R186 On 03-August-17   | 8.93   | Call         | Bond Future | 2751      | 4                             | 2751      | 4                               | 0.00          |
| 10/11/2016 | R186 On 03-August-17   | 8.92   | Call         | Bond Future | 2722      | 3                             | 2722      | 3                               | 0.00          |
| 10/11/2016 | R186 On 03-August-17   | 8.91   | Put          | Bond Future | 4159      | 3                             | 4159      | 3                               | 0.00          |
| 10/11/2016 | R186 On 03-August-17   | 8.92   | Put          | Bond Future | 4121      | 3                             | 4121      | 3                               | 0.00          |
| 10/11/2016 | R186 On 03-August-17   | 8.93   | Put          | Bond Future | 4083      | 3                             | 4083      | 3                               | 0.00          |
| 10/11/2016 | R197 On 02-February-17 |        |              | Bond Future | 299.91    | 299.9692                      | 299.9129  | 299.9692                        | 1,246.00      |
| 10/11/2016 | R197 On 02-February-17 | 302.58 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R197 On 02-February-17 | 302.57 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R197 On 02-February-17 | 302.59 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R197 On 02-February-17 | 302.58 | Put          | Bond Future | 2667      | 3                             | 2667      | 3                               | 0.00          |
| 10/11/2016 | R197 On 02-February-17 | 302.59 | Put          | Bond Future | 2677      | 3                             | 2677      | 3                               | 0.00          |
| 10/11/2016 | R197 On 02-February-17 | 302.57 | Put          | Bond Future | 2657      | 3                             | 2657      | 3                               | 0.00          |
| 10/11/2016 | R197 On 04-May-17      |        |              | Bond Future | 305.79    | 305.8449                      | 305.7852  | 305.8449                        | 0.00          |
| 10/11/2016 | R197 On 04-May-17      | 308.58 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R197 On 04-May-17      | 308.59 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R197 On 04-May-17      | 308.60 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R197 On 04-May-17      | 308.59 | Put          | Bond Future | 2805      | 3                             | 2805      | 3                               | 0.00          |
| 10/11/2016 | R197 On 04-May-17      | 308.60 | Put          | Bond Future | 2815      | 3                             | 2815      | 3                               | 0.00          |
| 10/11/2016 | R197 On 04-May-17      | 308.58 | Put          | Bond Future | 2795      | 3                             | 2795      | 3                               | 0.00          |
| 10/11/2016 | R197 On 03-August-17   |        |              | Bond Future | 305.13    | 305.1913                      | 305.1331  | 305.1913                        | 0.00          |
| 10/11/2016 | R197 On 03-August-17   | 308.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R197 On 03-August-17   | 308.07 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R197 On 03-August-17   | 308.06 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R197 On 03-August-17   | 308.05 | Put          | Bond Future | 2917      | 3                             | 2917      | 3                               | 0.00          |
| 10/11/2016 | R197 On 03-August-17   | 308.07 | Put          | Bond Future | 2937      | 3                             | 2937      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2016 | R197 On 03-August-17   | 308.06 | Put          | Bond Future | 2927      | 3                             | 2927      | 3                               | 0.00          |
| 10/11/2016 | R202 On 02-February-17 |        |              | Bond Future | 249.17    | 249.2131                      | 249.1673  | 249.2131                        | 35,809.00     |
| 10/11/2016 | R202 On 02-February-17 | 251.72 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R202 On 02-February-17 | 251.74 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R202 On 02-February-17 | 251.73 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R202 On 02-February-17 | 251.73 | Put          | Bond Future | 2563      | 3                             | 2563      | 3                               | 0.00          |
| 10/11/2016 | R202 On 02-February-17 | 251.74 | Put          | Bond Future | 2573      | 3                             | 2573      | 3                               | 0.00          |
| 10/11/2016 | R202 On 02-February-17 | 251.72 | Put          | Bond Future | 2553      | 3                             | 2553      | 3                               | 0.00          |
| 10/11/2016 | R202 On 04-May-17      |        |              | Bond Future | 254.05    | 254.0948                      | 254.0456  | 254.0948                        | 0.00          |
| 10/11/2016 | R202 On 04-May-17      | 256.71 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R202 On 04-May-17      | 256.73 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R202 On 04-May-17      | 256.72 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R202 On 04-May-17      | 256.71 | Put          | Bond Future | 2664      | 3                             | 2664      | 3                               | 0.00          |
| 10/11/2016 | R202 On 04-May-17      | 256.72 | Put          | Bond Future | 2674      | 3                             | 2674      | 3                               | 0.00          |
| 10/11/2016 | R202 On 04-May-17      | 256.73 | Put          | Bond Future | 2684      | 3                             | 2684      | 3                               | 0.00          |
| 10/11/2016 | R202 On 03-August-17   |        |              | Bond Future | 255.57    | 255.6187                      | 255.5713  | 255.6187                        | 0.00          |
| 10/11/2016 | R202 On 03-August-17   | 258.37 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R202 On 03-August-17   | 258.36 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R202 On 03-August-17   | 258.35 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R202 On 03-August-17   | 258.36 | Put          | Bond Future | 2789      | 3                             | 2789      | 3                               | 0.00          |
| 10/11/2016 | R202 On 03-August-17   | 258.37 | Put          | Bond Future | 2799      | 3                             | 2799      | 3                               | 0.00          |
| 10/11/2016 | R202 On 03-August-17   | 258.35 | Put          | Bond Future | 2779      | 3                             | 2779      | 3                               | 0.00          |
| 10/11/2016 | R203 On 02-February-17 |        |              | Bond Future | 7.83      | 103.6380                      | 7.8313    | 103.6380                        | 24,463.00     |
| 10/11/2016 | R203 On 02-February-17 | 7.70   | Call         | Bond Future | 115       | 0                             | 115       | 0                               | 0.00          |
| 10/11/2016 | R203 On 02-February-17 | 7.71   | Call         | Bond Future | 118       | 0                             | 118       | 0                               | 0.00          |
| 10/11/2016 | R203 On 02-February-17 | 7.72   | Call         | Bond Future | 120       | 0                             | 120       | 0                               | 0.00          |
| 10/11/2016 | R203 On 02-February-17 | 7.71   | Put          | Bond Future | 188       | 0                             | 188       | 0                               | 0.00          |
| 10/11/2016 | R203 On 02-February-17 | 7.70   | Put          | Bond Future | 191       | 0                             | 191       | 0                               | 0.00          |
| 10/11/2016 | R203 On 02-February-17 | 7.72   | Put          | Bond Future | 185       | 0                             | 185       | 0                               | 0.00          |
| 10/11/2016 | R203 On 04-May-17      |        |              | Bond Future | 7.66      | 101.4884                      | 7.6609    | 101.4884                        | 0.00          |
| 10/11/2016 | R203 On 04-May-17      | 6.91   | Call         | Bond Future | 48        | 0                             | 48        | 0                               | 0.00          |
| 10/11/2016 | R203 On 04-May-17      | 6.93   | Call         | Bond Future | 50        | 0                             | 50        | 0                               | 0.00          |
| 10/11/2016 | R203 On 04-May-17      | 6.92   | Call         | Bond Future | 49        | 0                             | 49        | 0                               | 0.00          |
| 10/11/2016 | R203 On 04-May-17      | 6.92   | Put          | Bond Future | 308       | 0                             | 308       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2016 | R203 On 04-May-17      | 6.93   | Put          | Bond Future | 306       | 0                             | 306       | 0                               | 0.00          |
| 10/11/2016 | R203 On 04-May-17      | 6.91   | Put          | Bond Future | 311       | 0                             | 311       | 0                               | 0.00          |
| 10/11/2016 | R203 On 03-August-17   |        |              | Bond Future | 4.66      | 103.6219                      | 4.6638    | 103.6219                        | 0.00          |
| 10/11/2016 | R203 On 03-August-17   | 4.87   | Call         | Bond Future | 103       | 0                             | 103       | 0                               | 0.00          |
| 10/11/2016 | R203 On 03-August-17   | 4.89   | Call         | Bond Future | 104       | 0                             | 104       | 0                               | 0.00          |
| 10/11/2016 | R203 On 03-August-17   | 4.88   | Call         | Bond Future | 104       | 0                             | 104       | 0                               | 0.00          |
| 10/11/2016 | R203 On 03-August-17   | 4.89   | Put          | Bond Future | 80        | 0                             | 80        | 0                               | 0.00          |
| 10/11/2016 | R203 On 03-August-17   | 4.88   | Put          | Bond Future | 81        | 0                             | 81        | 0                               | 0.00          |
| 10/11/2016 | R203 On 03-August-17   | 4.87   | Put          | Bond Future | 81        | 0                             | 81        | 0                               | 0.00          |
| 10/11/2016 | R204 On 02-February-17 |        |              | Bond Future | 7.99      | 101.3223                      | 7.9934    | 101.3223                        | 30,155.00     |
| 10/11/2016 | R204 On 02-February-17 | 8.28   | Call         | Bond Future | 687       | 1                             | 687       | 1                               | 0.00          |
| 10/11/2016 | R204 On 02-February-17 | 8.30   | Call         | Bond Future | 711       | 1                             | 711       | 1                               | 0.00          |
| 10/11/2016 | R204 On 02-February-17 | 8.29   | Call         | Bond Future | 699       | 1                             | 699       | 1                               | 0.00          |
| 10/11/2016 | R204 On 02-February-17 | 8.28   | Put          | Bond Future | 199       | 0                             | 199       | 0                               | 0.00          |
| 10/11/2016 | R204 On 02-February-17 | 8.29   | Put          | Bond Future | 194       | 0                             | 194       | 0                               | 0.00          |
| 10/11/2016 | R204 On 02-February-17 | 8.30   | Put          | Bond Future | 189       | 0                             | 189       | 0                               | 0.00          |
| 10/11/2016 | R204 On 04-May-17      |        |              | Bond Future | 8.01      | 103.3010                      | 8.0114    | 103.3010                        | 0.00          |
| 10/11/2016 | R204 On 04-May-17      | 7.90   | Call         | Bond Future | 454       | 1                             | 454       | 1                               | 0.00          |
| 10/11/2016 | R204 On 04-May-17      | 7.92   | Call         | Bond Future | 468       | 1                             | 468       | 1                               | 0.00          |
| 10/11/2016 | R204 On 04-May-17      | 7.91   | Call         | Bond Future | 461       | 1                             | 461       | 1                               | 0.00          |
| 10/11/2016 | R204 On 04-May-17      | 7.91   | Put          | Bond Future | 613       | 0                             | 613       | 0                               | 0.00          |
| 10/11/2016 | R204 On 04-May-17      | 7.92   | Put          | Bond Future | 605       | 0                             | 605       | 0                               | 0.00          |
| 10/11/2016 | R204 On 04-May-17      | 7.90   | Put          | Bond Future | 620       | 0                             | 620       | 0                               | 0.00          |
| 10/11/2016 | R204 On 03-August-17   |        |              | Bond Future | 7.96      | 101.3626                      | 7.9634    | 101.3626                        | 0.00          |
| 10/11/2016 | R204 On 03-August-17   | 7.75   | Call         | Bond Future | 446       | 1                             | 446       | 1                               | 0.00          |
| 10/11/2016 | R204 On 03-August-17   | 7.76   | Call         | Bond Future | 452       | 1                             | 452       | 1                               | 0.00          |
| 10/11/2016 | R204 On 03-August-17   | 7.77   | Call         | Bond Future | 458       | 1                             | 458       | 1                               | 0.00          |
| 10/11/2016 | R204 On 03-August-17   | 7.75   | Put          | Bond Future | 719       | 1                             | 719       | 1                               | 0.00          |
| 10/11/2016 | R204 On 03-August-17   | 7.76   | Put          | Bond Future | 712       | 1                             | 712       | 1                               | 0.00          |
| 10/11/2016 | R204 On 03-August-17   | 7.77   | Put          | Bond Future | 705       | 1                             | 705       | 1                               | 0.00          |
| 10/11/2016 | R207 On 02-February-17 |        |              | Bond Future | 8.20      | 98.4057                       | 8.2042    | 98.4057                         | 86,326.00     |
| 10/11/2016 | R207 On 02-February-17 | 8.91   | Call         | Bond Future | 1865      | 2                             | 1865      | 2                               | 62.00         |
| 10/11/2016 | R207 On 02-February-17 | 9.22   | Call         | Bond Future | 2560      | 3                             | 2560      | 3                               | 0.00          |
| 10/11/2016 | R207 On 02-February-17 | 9.24   | Call         | Bond Future | 2606      | 3                             | 2606      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2016 | R207 On 02-February-17 | 9.23   | Call         | Bond Future | 2583      | 3                             | 2583      | 3                               | 0.00          |
| 10/11/2016 | R207 On 02-February-17 | 9.23   | Put          | Bond Future | 34        | 0                             | 34        | 0                               | 0.00          |
| 10/11/2016 | R207 On 02-February-17 | 9.24   | Put          | Bond Future | 33        | 0                             | 33        | 0                               | 0.00          |
| 10/11/2016 | R207 On 02-February-17 | 8.91   | Put          | Bond Future | 102       | 0                             | 102       | 0                               | 0.00          |
| 10/11/2016 | R207 On 02-February-17 | 9.22   | Put          | Bond Future | 36        | 0                             | 36        | 0                               | 0.00          |
| 10/11/2016 | R207 On 04-May-17      |        |              | Bond Future | 8.24      | 100.3276                      | 8.2417    | 100.3276                        | 0.00          |
| 10/11/2016 | R207 On 04-May-17      | 8.20   | Call         | Bond Future | 800       | 1                             | 800       | 1                               | 0.00          |
| 10/11/2016 | R207 On 04-May-17      | 8.22   | Call         | Bond Future | 824       | 1                             | 824       | 1                               | 0.00          |
| 10/11/2016 | R207 On 04-May-17      | 8.21   | Call         | Bond Future | 812       | 1                             | 812       | 1                               | 0.00          |
| 10/11/2016 | R207 On 04-May-17      | 8.20   | Put          | Bond Future | 898       | 1                             | 898       | 1                               | 0.00          |
| 10/11/2016 | R207 On 04-May-17      | 8.22   | Put          | Bond Future | 875       | 1                             | 875       | 1                               | 0.00          |
| 10/11/2016 | R207 On 04-May-17      | 8.21   | Put          | Bond Future | 886       | 1                             | 886       | 1                               | 0.00          |
| 10/11/2016 | R207 On 03-August-17   |        |              | Bond Future | 8.24      | 98.7269                       | 8.2438    | 98.7269                         | 0.00          |
| 10/11/2016 | R207 On 03-August-17   | 8.19   | Call         | Bond Future | 916       | 1                             | 916       | 1                               | 51.00         |
| 10/11/2016 | R207 On 03-August-17   | 8.40   | Call         | Bond Future | 1158      | 1                             | 1158      | 1                               | 0.00          |
| 10/11/2016 | R207 On 03-August-17   | 8.39   | Call         | Bond Future | 1146      | 1                             | 1146      | 1                               | 0.00          |
| 10/11/2016 | R207 On 03-August-17   | 8.41   | Call         | Bond Future | 1171      | 1                             | 1171      | 1                               | 0.00          |
| 10/11/2016 | R207 On 03-August-17   | 8.39   | Put          | Bond Future | 834       | 1                             | 834       | 1                               | 0.00          |
| 10/11/2016 | R207 On 03-August-17   | 8.41   | Put          | Bond Future | 816       | 1                             | 816       | 1                               | 0.00          |
| 10/11/2016 | R207 On 03-August-17   | 8.19   | Put          | Bond Future | 1031      | 1                             | 1031      | 1                               | 0.00          |
| 10/11/2016 | R207 On 03-August-17   | 8.40   | Put          | Bond Future | 825       | 1                             | 825       | 1                               | 0.00          |
| 10/11/2016 | R208 On 02-February-17 |        |              | Bond Future | 8.42      | 97.2423                       | 8.4193    | 97.2423                         | 33,544.00     |
| 10/11/2016 | R208 On 02-February-17 | 8.64   | Call         | Bond Future | 1278      | 2                             | 1278      | 2                               | 0.00          |
| 10/11/2016 | R208 On 02-February-17 | 8.63   | Call         | Bond Future | 1257      | 2                             | 1257      | 2                               | 0.00          |
| 10/11/2016 | R208 On 02-February-17 | 8.65   | Call         | Bond Future | 1299      | 2                             | 1299      | 2                               | 0.00          |
| 10/11/2016 | R208 On 02-February-17 | 8.65   | Put          | Bond Future | 537       | 0                             | 537       | 0                               | 0.00          |
| 10/11/2016 | R208 On 02-February-17 | 8.64   | Put          | Bond Future | 549       | 0                             | 549       | 0                               | 0.00          |
| 10/11/2016 | R208 On 02-February-17 | 8.63   | Put          | Bond Future | 561       | 0                             | 561       | 0                               | 0.00          |
| 10/11/2016 | R208 On 04-May-17      |        |              | Bond Future | 8.46      | 95.7381                       | 8.4575    | 95.7381                         | 0.00          |
| 10/11/2016 | R208 On 04-May-17      | 8.37   | Call         | Bond Future | 1049      | 1                             | 1049      | 1                               | 0.00          |
| 10/11/2016 | R208 On 04-May-17      | 8.39   | Call         | Bond Future | 1079      | 1                             | 1079      | 1                               | 0.00          |
| 10/11/2016 | R208 On 04-May-17      | 8.38   | Call         | Bond Future | 1064      | 1                             | 1064      | 1                               | 0.00          |
| 10/11/2016 | R208 On 04-May-17      | 8.37   | Put          | Bond Future | 1325      | 1                             | 1325      | 1                               | 0.00          |
| 10/11/2016 | R208 On 04-May-17      | 8.39   | Put          | Bond Future | 1292      | 1                             | 1292      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2016 | R208 On 04-May-17      | 8.38   | Put          | Bond Future | 1308      | 1                             | 1308      | 1                               | 0.00          |
| 10/11/2016 | R208 On 03-August-17   |        |              | Bond Future | 8.47      | 97.6886                       | 8.4711    | 97.6886                         | 0.00          |
| 10/11/2016 | R208 On 03-August-17   | 8.30   | Call         | Bond Future | 1191      | 1                             | 1191      | 1                               | 0.00          |
| 10/11/2016 | R208 On 03-August-17   | 8.32   | Call         | Bond Future | 1218      | 2                             | 1218      | 2                               | 0.00          |
| 10/11/2016 | R208 On 03-August-17   | 8.31   | Call         | Bond Future | 1204      | 2                             | 1204      | 2                               | 0.00          |
| 10/11/2016 | R208 On 03-August-17   | 8.31   | Put          | Bond Future | 1686      | 1                             | 1686      | 1                               | 0.00          |
| 10/11/2016 | R208 On 03-August-17   | 8.32   | Put          | Bond Future | 1670      | 1                             | 1670      | 1                               | 0.00          |
| 10/11/2016 | R208 On 03-August-17   | 8.30   | Put          | Bond Future | 1702      | 1                             | 1702      | 1                               | 0.00          |
| 10/11/2016 | R209 On 02-February-17 |        |              | Bond Future | 9.67      | 74.2889                       | 9.6686    | 74.2889                         | 62,133.00     |
| 10/11/2016 | R209 On 02-February-17 | 9.53   | Call         | Bond Future | 1630      | 2                             | 1630      | 2                               | 0.00          |
| 10/11/2016 | R209 On 02-February-17 | 9.55   | Call         | Bond Future | 1689      | 3                             | 1689      | 3                               | 0.00          |
| 10/11/2016 | R209 On 02-February-17 | 9.54   | Call         | Bond Future | 1659      | 3                             | 1659      | 3                               | 0.00          |
| 10/11/2016 | R209 On 02-February-17 | 9.53   | Put          | Bond Future | 2561      | 2                             | 2561      | 2                               | 0.00          |
| 10/11/2016 | R209 On 02-February-17 | 9.54   | Put          | Bond Future | 2522      | 2                             | 2522      | 2                               | 0.00          |
| 10/11/2016 | R209 On 02-February-17 | 9.55   | Put          | Bond Future | 2484      | 2                             | 2484      | 2                               | 0.00          |
| 10/11/2016 | R209 On 04-May-17      |        |              | Bond Future | 9.72      | 72.5885                       | 9.7151    | 72.5885                         | 0.00          |
| 10/11/2016 | R209 On 04-May-17      | 9.46   | Call         | Bond Future | 2155      | 3                             | 2155      | 3                               | 0.00          |
| 10/11/2016 | R209 On 04-May-17      | 9.48   | Call         | Bond Future | 2210      | 3                             | 2210      | 3                               | 0.00          |
| 10/11/2016 | R209 On 04-May-17      | 9.47   | Call         | Bond Future | 2182      | 3                             | 2182      | 3                               | 0.00          |
| 10/11/2016 | R209 On 04-May-17      | 9.46   | Put          | Bond Future | 3867      | 3                             | 3867      | 3                               | 0.00          |
| 10/11/2016 | R209 On 04-May-17      | 9.47   | Put          | Bond Future | 3826      | 3                             | 3826      | 3                               | 0.00          |
| 10/11/2016 | R209 On 04-May-17      | 9.48   | Put          | Bond Future | 3786      | 3                             | 3786      | 3                               | 0.00          |
| 10/11/2016 | R209 On 03-August-17   |        |              | Bond Future | 9.75      | 74.0676                       | 9.7528    | 74.0676                         | 0.00          |
| 10/11/2016 | R209 On 03-August-17   | 9.44   | Call         | Bond Future | 2757      | 4                             | 2757      | 4                               | 0.00          |
| 10/11/2016 | R209 On 03-August-17   | 9.43   | Call         | Bond Future | 2729      | 4                             | 2729      | 4                               | 0.00          |
| 10/11/2016 | R209 On 03-August-17   | 9.45   | Call         | Bond Future | 2784      | 4                             | 2784      | 4                               | 0.00          |
| 10/11/2016 | R209 On 03-August-17   | 9.45   | Put          | Bond Future | 4807      | 4                             | 4807      | 4                               | 0.00          |
| 10/11/2016 | R209 On 03-August-17   | 9.44   | Put          | Bond Future | 4848      | 4                             | 4848      | 4                               | 0.00          |
| 10/11/2016 | R209 On 03-August-17   | 9.43   | Put          | Bond Future | 4889      | 4                             | 4889      | 4                               | 0.00          |
| 10/11/2016 | R210 On 02-February-17 |        |              | Bond Future | 189.25    | 189.2831                      | 189.2487  | 189.2831                        | 1,983.00      |
| 10/11/2016 | R210 On 02-February-17 | 190.84 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R210 On 02-February-17 | 190.86 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R210 On 02-February-17 | 190.85 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R210 On 02-February-17 | 190.84 | Put          | Bond Future | 1591      | 2                             | 1591      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2016 | R210 On 02-February-17 | 190.86 | Put          | Bond Future | 1611      | 2                             | 1611      | 2                               | 0.00          |
| 10/11/2016 | R210 On 02-February-17 | 190.85 | Put          | Bond Future | 1601      | 2                             | 1601      | 2                               | 0.00          |
| 10/11/2016 | R210 On 04-May-17      |        |              | Bond Future | 190.64    | 190.6744                      | 190.6377  | 190.6744                        | 0.00          |
| 10/11/2016 | R210 On 04-May-17      | 192.32 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R210 On 04-May-17      | 192.31 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R210 On 04-May-17      | 192.33 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R210 On 04-May-17      | 192.31 | Put          | Bond Future | 1672      | 2                             | 1672      | 2                               | 0.00          |
| 10/11/2016 | R210 On 04-May-17      | 192.33 | Put          | Bond Future | 1692      | 2                             | 1692      | 2                               | 0.00          |
| 10/11/2016 | R210 On 04-May-17      | 192.32 | Put          | Bond Future | 1682      | 2                             | 1682      | 2                               | 0.00          |
| 10/11/2016 | R210 On 03-August-17   |        |              | Bond Future | 194.53    | 194.5685                      | 194.5330  | 194.5685                        | 0.00          |
| 10/11/2016 | R210 On 03-August-17   | 196.28 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R210 On 03-August-17   | 196.30 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R210 On 03-August-17   | 196.29 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R210 On 03-August-17   | 196.29 | Put          | Bond Future | 1757      | 2                             | 1757      | 2                               | 0.00          |
| 10/11/2016 | R210 On 03-August-17   | 196.30 | Put          | Bond Future | 1767      | 2                             | 1767      | 2                               | 0.00          |
| 10/11/2016 | R210 On 03-August-17   | 196.28 | Put          | Bond Future | 1747      | 2                             | 1747      | 2                               | 0.00          |
| 10/11/2016 | R212 On 02-February-17 |        |              | Bond Future | 148.13    | 148.1590                      | 148.1314  | 148.1590                        | 3,380.00      |
| 10/11/2016 | R212 On 02-February-17 | 149.27 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R212 On 02-February-17 | 149.29 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R212 On 02-February-17 | 149.28 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R212 On 02-February-17 | 149.29 | Put          | Bond Future | 1159      | 1                             | 1159      | 1                               | 0.00          |
| 10/11/2016 | R212 On 02-February-17 | 149.28 | Put          | Bond Future | 1149      | 1                             | 1149      | 1                               | 0.00          |
| 10/11/2016 | R212 On 02-February-17 | 149.27 | Put          | Bond Future | 1139      | 1                             | 1139      | 1                               | 0.00          |
| 10/11/2016 | R212 On 04-May-17      |        |              | Bond Future | 151.03    | 151.0612                      | 151.0319  | 151.0612                        | 0.00          |
| 10/11/2016 | R212 On 04-May-17      | 152.25 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R212 On 04-May-17      | 152.24 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R212 On 04-May-17      | 152.23 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R212 On 04-May-17      | 152.24 | Put          | Bond Future | 1208      | 1                             | 1208      | 1                               | 0.00          |
| 10/11/2016 | R212 On 04-May-17      | 152.25 | Put          | Bond Future | 1218      | 1                             | 1218      | 1                               | 0.00          |
| 10/11/2016 | R212 On 04-May-17      | 152.23 | Put          | Bond Future | 1198      | 1                             | 1198      | 1                               | 0.00          |
| 10/11/2016 | R212 On 03-August-17   |        |              | Bond Future | 152.09    | 152.1159                      | 152.0875  | 152.1159                        | 0.00          |
| 10/11/2016 | R212 On 03-August-17   | 153.34 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R212 On 03-August-17   | 153.35 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/11/2016 | R212 On 03-August-17   | 153.36 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2016 | R212 On 03-August-17   | 153.34 | Put          | Bond Future | 1253      | 1                             | 1253      | 1                               | 0.00          |
| 10/11/2016 | R212 On 03-August-17   | 153.35 | Put          | Bond Future | 1263      | 1                             | 1263      | 1                               | 0.00          |
| 10/11/2016 | R212 On 03-August-17   | 153.36 | Put          | Bond Future | 1273      | 1                             | 1273      | 1                               | 0.00          |
| 10/11/2016 | R213 On 02-February-17 |        |              | Bond Future | 9.51      | 85.3649                       | 9.5084    | 85.3649                         | 51,202.00     |
| 10/11/2016 | R213 On 02-February-17 | 9.40   | Call         | Bond Future | 1678      | 2                             | 1678      | 2                               | 0.00          |
| 10/11/2016 | R213 On 02-February-17 | 9.42   | Call         | Bond Future | 1739      | 3                             | 1739      | 3                               | 0.00          |
| 10/11/2016 | R213 On 02-February-17 | 9.41   | Call         | Bond Future | 1709      | 3                             | 1709      | 3                               | 0.00          |
| 10/11/2016 | R213 On 02-February-17 | 9.41   | Put          | Bond Future | 2362      | 2                             | 2362      | 2                               | 0.00          |
| 10/11/2016 | R213 On 02-February-17 | 9.42   | Put          | Bond Future | 2326      | 2                             | 2326      | 2                               | 0.00          |
| 10/11/2016 | R213 On 02-February-17 | 9.40   | Put          | Bond Future | 2399      | 2                             | 2399      | 2                               | 0.00          |
| 10/11/2016 | R213 On 04-May-17      |        |              | Bond Future | 9.56      | 83.4796                       | 9.5556    | 83.4796                         | 0.00          |
| 10/11/2016 | R213 On 04-May-17      | 9.35   | Call         | Bond Future | 2234      | 3                             | 2234      | 3                               | 0.00          |
| 10/11/2016 | R213 On 04-May-17      | 9.36   | Call         | Bond Future | 2263      | 3                             | 2263      | 3                               | 0.00          |
| 10/11/2016 | R213 On 04-May-17      | 9.37   | Call         | Bond Future | 2292      | 3                             | 2292      | 3                               | 0.00          |
| 10/11/2016 | R213 On 04-May-17      | 9.36   | Put          | Bond Future | 3553      | 3                             | 3553      | 3                               | 0.00          |
| 10/11/2016 | R213 On 04-May-17      | 9.37   | Put          | Bond Future | 3516      | 3                             | 3516      | 3                               | 0.00          |
| 10/11/2016 | R213 On 04-May-17      | 9.35   | Put          | Bond Future | 3591      | 3                             | 3591      | 3                               | 0.00          |
| 10/11/2016 | R213 On 03-August-17   |        |              | Bond Future | 9.59      | 85.1803                       | 9.5932    | 85.1803                         | 0.00          |
| 10/11/2016 | R213 On 03-August-17   | 9.33   | Call         | Bond Future | 2773      | 4                             | 2773      | 4                               | 0.00          |
| 10/11/2016 | R213 On 03-August-17   | 9.34   | Call         | Bond Future | 2801      | 4                             | 2801      | 4                               | 0.00          |
| 10/11/2016 | R213 On 03-August-17   | 9.35   | Call         | Bond Future | 2829      | 4                             | 2829      | 4                               | 0.00          |
| 10/11/2016 | R213 On 03-August-17   | 9.34   | Put          | Bond Future | 4458      | 4                             | 4458      | 4                               | 0.00          |
| 10/11/2016 | R213 On 03-August-17   | 9.35   | Put          | Bond Future | 4420      | 4                             | 4420      | 4                               | 0.00          |
| 10/11/2016 | R213 On 03-August-17   | 9.33   | Put          | Bond Future | 4497      | 4                             | 4497      | 4                               | 0.00          |
| 10/11/2016 | R214 On 02-February-17 |        |              | Bond Future | 9.74      | 74.6423                       | 9.7448    | 74.6423                         | 34,384.00     |
| 10/11/2016 | R214 On 02-February-17 | 9.67   | Call         | Bond Future | 1950      | 3                             | 1950      | 3                               | 0.00          |
| 10/11/2016 | R214 On 02-February-17 | 9.66   | Call         | Bond Future | 1918      | 3                             | 1918      | 3                               | 0.00          |
| 10/11/2016 | R214 On 02-February-17 | 9.68   | Call         | Bond Future | 1983      | 3                             | 1983      | 3                               | 0.00          |
| 10/11/2016 | R214 On 02-February-17 | 9.67   | Put          | Bond Future | 2472      | 2                             | 2472      | 2                               | 0.00          |
| 10/11/2016 | R214 On 02-February-17 | 9.66   | Put          | Bond Future | 2509      | 2                             | 2509      | 2                               | 0.00          |
| 10/11/2016 | R214 On 02-February-17 | 9.68   | Put          | Bond Future | 2435      | 2                             | 2435      | 2                               | 0.00          |
| 10/11/2016 | R214 On 04-May-17      |        |              | Bond Future | 9.79      | 72.8014                       | 9.7896    | 72.8014                         | 0.00          |
| 10/11/2016 | R214 On 04-May-17      | 9.56   | Call         | Bond Future | 2382      | 3                             | 2382      | 3                               | 0.00          |
| 10/11/2016 | R214 On 04-May-17      | 9.58   | Call         | Bond Future | 2443      | 3                             | 2443      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2016 | R214 On 04-May-17      | 9.57   | Call         | Bond Future | 2413      | 3                             | 2413      | 3                               | 0.00          |
| 10/11/2016 | R214 On 04-May-17      | 9.56   | Put          | Bond Future | 3989      | 3                             | 3989      | 3                               | 0.00          |
| 10/11/2016 | R214 On 04-May-17      | 9.57   | Put          | Bond Future | 3948      | 3                             | 3948      | 3                               | 0.00          |
| 10/11/2016 | R214 On 04-May-17      | 9.58   | Put          | Bond Future | 3908      | 3                             | 3908      | 3                               | 0.00          |
| 10/11/2016 | R214 On 03-August-17   |        |              | Bond Future | 9.83      | 74.2845                       | 9.8263    | 74.2845                         | 0.00          |
| 10/11/2016 | R214 On 03-August-17   | 9.51   | Call         | Bond Future | 2932      | 4                             | 2932      | 4                               | 0.00          |
| 10/11/2016 | R214 On 03-August-17   | 9.52   | Call         | Bond Future | 2962      | 4                             | 2962      | 4                               | 0.00          |
| 10/11/2016 | R214 On 03-August-17   | 9.53   | Call         | Bond Future | 2992      | 4                             | 2992      | 4                               | 0.00          |
| 10/11/2016 | R214 On 03-August-17   | 9.52   | Put          | Bond Future | 5104      | 4                             | 5104      | 4                               | 0.00          |
| 10/11/2016 | R214 On 03-August-17   | 9.53   | Put          | Bond Future | 5063      | 4                             | 5063      | 4                               | 0.00          |
| 10/11/2016 | R214 On 03-August-17   | 9.51   | Put          | Bond Future | 5146      | 4                             | 5146      | 4                               | 0.00          |
| 10/11/2016 | R248 On 02-February-17 |        |              | Bond Future | 9.80      | 95.9381                       | 9.7965    | 95.9381                         | 61,332.00     |
| 10/11/2016 | R248 On 02-February-17 | 9.76   | Call         | Bond Future | 2787      | 4                             | 2787      | 4                               | 0.00          |
| 10/11/2016 | R248 On 02-February-17 | 9.78   | Call         | Bond Future | 2874      | 4                             | 2874      | 4                               | 0.00          |
| 10/11/2016 | R248 On 02-February-17 | 9.77   | Call         | Bond Future | 2831      | 4                             | 2831      | 4                               | 0.00          |
| 10/11/2016 | R248 On 02-February-17 | 9.77   | Put          | Bond Future | 3065      | 2                             | 3065      | 2                               | 0.00          |
| 10/11/2016 | R248 On 02-February-17 | 9.76   | Put          | Bond Future | 3110      | 2                             | 3110      | 2                               | 0.00          |
| 10/11/2016 | R248 On 02-February-17 | 9.78   | Put          | Bond Future | 3020      | 2                             | 3020      | 2                               | 0.00          |
| 10/11/2016 | R248 On 04-May-17      |        |              | Bond Future | 9.84      | 93.3712                       | 9.8429    | 93.3712                         | 0.00          |
| 10/11/2016 | R248 On 04-May-17      | 9.67   | Call         | Bond Future | 3451      | 5                             | 3451      | 5                               | 0.00          |
| 10/11/2016 | R248 On 04-May-17      | 9.66   | Call         | Bond Future | 3411      | 5                             | 3411      | 5                               | 0.00          |
| 10/11/2016 | R248 On 04-May-17      | 9.65   | Call         | Bond Future | 3371      | 5                             | 3371      | 5                               | 0.00          |
| 10/11/2016 | R248 On 04-May-17      | 9.66   | Put          | Bond Future | 5034      | 4                             | 5034      | 4                               | 0.00          |
| 10/11/2016 | R248 On 04-May-17      | 9.65   | Put          | Bond Future | 5085      | 4                             | 5085      | 4                               | 0.00          |
| 10/11/2016 | R248 On 04-May-17      | 9.67   | Put          | Bond Future | 4984      | 4                             | 4984      | 4                               | 0.00          |
| 10/11/2016 | R248 On 03-August-17   |        |              | Bond Future | 9.88      | 95.2735                       | 9.8813    | 95.2735                         | 0.00          |
| 10/11/2016 | R248 On 03-August-17   | 9.57   | Call         | Bond Future | 3990      | 5                             | 3990      | 5                               | 0.00          |
| 10/11/2016 | R248 On 03-August-17   | 9.58   | Call         | Bond Future | 4029      | 5                             | 4029      | 5                               | 0.00          |
| 10/11/2016 | R248 On 03-August-17   | 9.56   | Call         | Bond Future | 3952      | 5                             | 3952      | 5                               | 0.00          |
| 10/11/2016 | R248 On 03-August-17   | 9.57   | Put          | Bond Future | 6762      | 6                             | 6762      | 6                               | 0.00          |
| 10/11/2016 | R248 On 03-August-17   | 9.58   | Put          | Bond Future | 6709      | 6                             | 6709      | 6                               | 0.00          |
| 10/11/2016 | R248 On 03-August-17   | 9.56   | Put          | Bond Future | 6815      | 6                             | 6815      | 6                               | 0.00          |