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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/05/2016 TO: 09/05/2016

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/05/2016 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/05/2016 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | 2025 On 05-May-16      |        |              | Bond Future        | 126.35    | 126.3467                      | 126.3467  | 126.3467                        | 0.00          |
| 09/05/2016 | 2025 On 04-August-16   |        |              | Bond Future        | 127.42    | 127.3866                      | 127.4214  | 127.3866                        | 2,704.00      |
| 09/05/2016 | 2025 On 04-August-16   | 123.86 | Call         | Bond Future        | 3561      | 4                             | 4         | 4                               | 0.00          |
| 09/05/2016 | 2025 On 04-August-16   | 123.87 | Call         | Bond Future        | 3551      | 4                             | 4         | 4                               | 0.00          |
| 09/05/2016 | 2025 On 04-August-16   | 123.85 | Call         | Bond Future        | 3571      | 4                             | 4         | 4                               | 0.00          |
| 09/05/2016 | 2025 On 04-August-16   | 123.86 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | 2025 On 04-August-16   | 123.85 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | 2025 On 04-August-16   | 123.87 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | 2025 On 03-November-16 |        |              | Bond Future        | 129.87    | 129.8383                      | 129.8723  | 129.8383                        | 0.00          |
| 09/05/2016 | 2025 On 03-November-16 | 129.23 | Call         | Bond Future        | 642       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | 2025 On 03-November-16 | 129.22 | Call         | Bond Future        | 652       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | 2025 On 03-November-16 | 129.21 | Call         | Bond Future        | 662       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | 2025 On 03-November-16 | 129.22 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | 2025 On 03-November-16 | 129.23 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | 2025 On 03-November-16 | 129.21 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | 2030 On 05-May-16      |        |              | Bond Future        | 9.59      | 90.1785                       | 90.1785   | 90.1785                         | 0.00          |
| 09/05/2016 | 2030 On 04-August-16   |        |              | Bond Future        | 9.59      | 88.4567                       | 88.3192   | 88.4567                         | 25,310.00     |
| 09/05/2016 | 2030 On 04-August-16   | 10.17  | Call         | Bond Future        | 3837      | 4                             | 4         | 4                               | 0.00          |
| 09/05/2016 | 2030 On 04-August-16   | 10.17  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | 2030 On 03-November-16 |        |              | Bond Future        | 9.64      | 90.1522                       | 90.0113   | 90.1522                         | 0.00          |
| 09/05/2016 | 2030 On 03-November-16 | 9.33   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | 2030 On 03-November-16 | 9.34   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/05/2016 | 2030 On 03-November-16 | 9.35   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | 2030 On 03-November-16 | 9.33   | Put          | Bond Future | 2152      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | 2030 On 03-November-16 | 9.34   | Put          | Bond Future | 2082      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | 2030 On 03-November-16 | 9.35   | Put          | Bond Future | 2012      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | 2032 On 05-May-16      |        |              | Bond Future | 9.72      | 89.1084                       | 89.1084   | 89.1084                         | 0.00          |
| 09/05/2016 | 2032 On 04-August-16   |        |              | Bond Future | 9.72      | 91.4087                       | 91.2252   | 91.4087                         | 7,553.00      |
| 09/05/2016 | 2032 On 04-August-16   | 8.99   | Call         | Bond Future | 658       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | 2032 On 04-August-16   | 9.01   | Call         | Bond Future | 688       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | 2032 On 04-August-16   | 9.00   | Call         | Bond Future | 673       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | 2032 On 04-August-16   | 9.00   | Put          | Bond Future | 6175      | 6                             | 6         | 6                               | 0.00          |
| 09/05/2016 | 2032 On 04-August-16   | 9.01   | Put          | Bond Future | 6111      | 6                             | 6         | 6                               | 0.00          |
| 09/05/2016 | 2032 On 04-August-16   | 8.99   | Put          | Bond Future | 6239      | 6                             | 6         | 6                               | 0.00          |
| 09/05/2016 | 2032 On 03-November-16 |        |              | Bond Future | 9.78      | 89.0013                       | 88.8135   | 89.0013                         | 0.00          |
| 09/05/2016 | 2032 On 03-November-16 | 10.28  | Call         | Bond Future | 5572      | 6                             | 6         | 6                               | 0.00          |
| 09/05/2016 | 2032 On 03-November-16 | 10.30  | Call         | Bond Future | 5661      | 6                             | 6         | 6                               | 0.00          |
| 09/05/2016 | 2032 On 03-November-16 | 10.29  | Call         | Bond Future | 5616      | 6                             | 6         | 6                               | 0.00          |
| 09/05/2016 | 2032 On 03-November-16 | 10.28  | Put          | Bond Future | 2099      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | 2032 On 03-November-16 | 10.29  | Put          | Bond Future | 2075      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | 2032 On 03-November-16 | 10.30  | Put          | Bond Future | 2053      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | 2032 On 02-February-17 |        |              | Bond Future | 9.83      | 90.8056                       | 90.6111   | 90.8056                         | 0.00          |
| 09/05/2016 | 2032 On 02-February-17 | 9.51   | Call         | Bond Future | 3318      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | 2032 On 02-February-17 | 9.53   | Call         | Bond Future | 3378      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | 2032 On 02-February-17 | 9.52   | Call         | Bond Future | 3348      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | 2032 On 02-February-17 | 9.52   | Put          | Bond Future | 5586      | 6                             | 6         | 6                               | 0.00          |
| 09/05/2016 | 2032 On 02-February-17 | 9.51   | Put          | Bond Future | 5629      | 6                             | 6         | 6                               | 0.00          |
| 09/05/2016 | 2032 On 02-February-17 | 9.53   | Put          | Bond Future | 5542      | 5                             | 6         | 5                               | 0.00          |
| 09/05/2016 | 2033 On 05-May-16      |        |              | Bond Future | 106.86    | 106.8631                      | 106.8631  | 106.8631                        | 0.00          |
| 09/05/2016 | 2033 On 04-August-16   |        |              | Bond Future | 108.27    | 108.2361                      | 108.2656  | 108.2361                        | 3,915.00      |
| 09/05/2016 | 2033 On 04-August-16   | 104.99 | Call         | Bond Future | 3276      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | 2033 On 04-August-16   | 105.00 | Call         | Bond Future | 3266      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | 2033 On 04-August-16   | 105.01 | Call         | Bond Future | 3256      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | 2033 On 04-August-16   | 105.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/05/2016 | 2033 On 04-August-16   | 105.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | 2033 On 04-August-16   | 104.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | 2033 On 03-November-16 |        |              | Bond Future | 109.33    | 109.2964                      | 109.3253  | 109.2964                        | 0.00          |
| 09/05/2016 | 2033 On 03-November-16 | 109.18 | Call         | Bond Future | 145       | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | 2033 On 03-November-16 | 109.17 | Call         | Bond Future | 155       | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | 2033 On 03-November-16 | 109.16 | Call         | Bond Future | 165       | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | 2033 On 03-November-16 | 109.16 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | 2033 On 03-November-16 | 109.17 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | 2033 On 03-November-16 | 109.18 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | 2037 On 05-May-16      |        |              | Bond Future | 9.86      | 90.3933                       | 90.3933   | 90.3933                         | 0.00          |
| 09/05/2016 | 2037 On 04-August-16   |        |              | Bond Future | 9.86      | 88.4700                       | 88.3525   | 88.4700                         | 41,343.00     |
| 09/05/2016 | 2037 On 04-August-16   | 9.24   | Call         | Bond Future | 967       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | 2037 On 04-August-16   | 9.25   | Call         | Bond Future | 987       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | 2037 On 04-August-16   | 9.26   | Call         | Bond Future | 1007      | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | 2037 On 04-August-16   | 9.25   | Put          | Bond Future | 6025      | 6                             | 6         | 6                               | 0.00          |
| 09/05/2016 | 2037 On 04-August-16   | 9.26   | Put          | Bond Future | 5960      | 6                             | 6         | 6                               | 0.00          |
| 09/05/2016 | 2037 On 04-August-16   | 9.24   | Put          | Bond Future | 6092      | 6                             | 6         | 6                               | 0.00          |
| 09/05/2016 | 2037 On 03-November-16 |        |              | Bond Future | 9.91      | 90.1659                       | 90.0453   | 90.1659                         | 0.00          |
| 09/05/2016 | 2037 On 03-November-16 | 10.35  | Call         | Bond Future | 5890      | 6                             | 6         | 6                               | 0.00          |
| 09/05/2016 | 2037 On 03-November-16 | 10.36  | Call         | Bond Future | 5937      | 6                             | 6         | 6                               | 0.00          |
| 09/05/2016 | 2037 On 03-November-16 | 10.37  | Call         | Bond Future | 5984      | 6                             | 6         | 6                               | 0.00          |
| 09/05/2016 | 2037 On 03-November-16 | 10.36  | Put          | Bond Future | 2548      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | 2037 On 03-November-16 | 10.37  | Put          | Bond Future | 2522      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | 2037 On 03-November-16 | 10.35  | Put          | Bond Future | 2575      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | 2037 On 02-February-17 |        |              | Bond Future | 9.96      | 87.7367                       | 87.6108   | 87.7367                         | 0.00          |
| 09/05/2016 | 2037 On 02-February-17 | 9.66   | Call         | Bond Future | 3838      | 4                             | 4         | 4                               | 0.00          |
| 09/05/2016 | 2037 On 02-February-17 | 9.68   | Call         | Bond Future | 3905      | 4                             | 4         | 4                               | 0.00          |
| 09/05/2016 | 2037 On 02-February-17 | 9.67   | Call         | Bond Future | 3872      | 4                             | 4         | 4                               | 0.00          |
| 09/05/2016 | 2037 On 02-February-17 | 9.66   | Put          | Bond Future | 6203      | 6                             | 6         | 6                               | 0.00          |
| 09/05/2016 | 2037 On 02-February-17 | 9.67   | Put          | Bond Future | 6156      | 6                             | 6         | 6                               | 0.00          |
| 09/05/2016 | 2037 On 02-February-17 | 9.68   | Put          | Bond Future | 6109      | 6                             | 6         | 6                               | 0.00          |
| 09/05/2016 | 2038 On 05-May-16      |        |              | Bond Future | 134.51    | 134.5077                      | 134.5077  | 134.5077                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/05/2016 | 2038 On 04-August-16   |        |              | Bond Future | 135.50    | 135.9398                      | 135.5030  | 135.9398                        | 22,243.00     |
| 09/05/2016 | 2038 On 04-August-16   | 129.31 | Call         | Bond Future | 6193      | 7                             | 6         | 7                               | 0.00          |
| 09/05/2016 | 2038 On 04-August-16   | 129.30 | Call         | Bond Future | 6203      | 7                             | 6         | 7                               | 0.00          |
| 09/05/2016 | 2038 On 04-August-16   | 129.32 | Call         | Bond Future | 6183      | 7                             | 6         | 7                               | 0.00          |
| 09/05/2016 | 2038 On 04-August-16   | 129.31 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | 2038 On 04-August-16   | 129.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | 2038 On 04-August-16   | 129.32 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | 2038 On 03-November-16 |        |              | Bond Future | 138.11    | 138.5560                      | 138.1093  | 138.5560                        | 0.00          |
| 09/05/2016 | 2038 On 03-November-16 | 136.33 | Call         | Bond Future | 1779      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | 2038 On 03-November-16 | 136.32 | Call         | Bond Future | 1789      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | 2038 On 03-November-16 | 136.31 | Call         | Bond Future | 1799      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | 2038 On 03-November-16 | 136.32 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | 2038 On 03-November-16 | 136.31 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | 2038 On 03-November-16 | 136.33 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | 2040 On 05-May-16      |        |              | Bond Future | 9.93      | 94.0196                       | 94.0196   | 94.0196                         | 0.00          |
| 09/05/2016 | 2040 On 04-August-16   |        |              | Bond Future | 9.93      | 91.9974                       | 91.8723   | 91.9974                         | 812.00        |
| 09/05/2016 | 2040 On 04-August-16   | 9.51   | Call         | Bond Future | 1578      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | 2040 On 04-August-16   | 9.50   | Call         | Bond Future | 1550      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | 2040 On 04-August-16   | 9.49   | Call         | Bond Future | 1522      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | 2040 On 04-August-16   | 9.51   | Put          | Bond Future | 5187      | 5                             | 5         | 5                               | 0.00          |
| 09/05/2016 | 2040 On 04-August-16   | 9.50   | Put          | Bond Future | 5249      | 5                             | 5         | 5                               | 0.00          |
| 09/05/2016 | 2040 On 04-August-16   | 9.49   | Put          | Bond Future | 5312      | 5                             | 5         | 5                               | 0.00          |
| 09/05/2016 | 2040 On 03-November-16 |        |              | Bond Future | 9.98      | 93.7608                       | 93.6325   | 93.7608                         | 0.00          |
| 09/05/2016 | 2040 On 03-November-16 | 9.70   | Call         | Bond Future | 3262      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | 2040 On 03-November-16 | 9.71   | Call         | Bond Future | 3297      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | 2040 On 03-November-16 | 9.69   | Call         | Bond Future | 3227      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | 2040 On 03-November-16 | 9.69   | Put          | Bond Future | 5683      | 6                             | 6         | 6                               | 0.00          |
| 09/05/2016 | 2040 On 03-November-16 | 9.71   | Put          | Bond Future | 5580      | 6                             | 6         | 6                               | 0.00          |
| 09/05/2016 | 2040 On 03-November-16 | 9.70   | Put          | Bond Future | 5632      | 6                             | 6         | 6                               | 0.00          |
| 09/05/2016 | 2044 On 05-May-16      |        |              | Bond Future | 9.97      | 90.9652                       | 90.9652   | 90.9652                         | 0.00          |
| 09/05/2016 | 2044 On 04-August-16   |        |              | Bond Future | 9.96      | 89.0106                       | 88.9287   | 89.0106                         | 20,486.00     |
| 09/05/2016 | 2044 On 04-August-16   | 9.51   | Call         | Bond Future | 1503      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/05/2016 | 2044 On 04-August-16   | 9.50   | Call         | Bond Future | 1476      | 2                             | 1         | 2                               | 0.00          |
| 09/05/2016 | 2044 On 04-August-16   | 9.49   | Call         | Bond Future | 1449      | 2                             | 1         | 2                               | 0.00          |
| 09/05/2016 | 2044 On 04-August-16   | 9.50   | Put          | Bond Future | 5501      | 5                             | 6         | 5                               | 0.00          |
| 09/05/2016 | 2044 On 04-August-16   | 9.51   | Put          | Bond Future | 5437      | 5                             | 5         | 5                               | 0.00          |
| 09/05/2016 | 2044 On 04-August-16   | 9.49   | Put          | Bond Future | 5566      | 6                             | 6         | 6                               | 0.00          |
| 09/05/2016 | 2044 On 03-November-16 |        |              | Bond Future | 10.01     | 90.7168                       | 90.6325   | 90.7168                         | 0.00          |
| 09/05/2016 | 2044 On 03-November-16 | 10.42  | Call         | Bond Future | 6243      | 6                             | 6         | 6                               | 0.00          |
| 09/05/2016 | 2044 On 03-November-16 | 10.43  | Call         | Bond Future | 6291      | 6                             | 6         | 6                               | 0.00          |
| 09/05/2016 | 2044 On 03-November-16 | 10.41  | Call         | Bond Future | 6194      | 6                             | 6         | 6                               | 0.00          |
| 09/05/2016 | 2044 On 03-November-16 | 10.43  | Put          | Bond Future | 2913      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | 2044 On 03-November-16 | 10.42  | Put          | Bond Future | 2942      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | 2044 On 03-November-16 | 10.41  | Put          | Bond Future | 2972      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | 2044 On 02-February-17 |        |              | Bond Future | 10.06     | 88.1737                       | 88.0847   | 88.1737                         | 0.00          |
| 09/05/2016 | 2044 On 02-February-17 | 9.77   | Call         | Bond Future | 4235      | 4                             | 4         | 4                               | 0.00          |
| 09/05/2016 | 2044 On 02-February-17 | 9.76   | Call         | Bond Future | 4199      | 4                             | 4         | 4                               | 0.00          |
| 09/05/2016 | 2044 On 02-February-17 | 9.78   | Call         | Bond Future | 4271      | 4                             | 4         | 4                               | 0.00          |
| 09/05/2016 | 2044 On 02-February-17 | 9.77   | Put          | Bond Future | 6671      | 7                             | 7         | 7                               | 0.00          |
| 09/05/2016 | 2044 On 02-February-17 | 9.78   | Put          | Bond Future | 6621      | 7                             | 7         | 7                               | 0.00          |
| 09/05/2016 | 2044 On 02-February-17 | 9.76   | Put          | Bond Future | 6722      | 7                             | 7         | 7                               | 0.00          |
| 09/05/2016 | 2046 On 05-May-16      |        |              | Bond Future | 134.50    | 134.5010                      | 134.5010  | 134.5010                        | 0.00          |
| 09/05/2016 | 2046 On 04-August-16   |        |              | Bond Future | 136.56    | 137.1116                      | 136.5551  | 137.1116                        | 16,234.00     |
| 09/05/2016 | 2046 On 04-August-16   | 129.00 | Call         | Bond Future | 7555      | 8                             | 8         | 8                               | 0.00          |
| 09/05/2016 | 2046 On 04-August-16   | 129.01 | Call         | Bond Future | 7545      | 8                             | 8         | 8                               | 0.00          |
| 09/05/2016 | 2046 On 04-August-16   | 129.02 | Call         | Bond Future | 7535      | 8                             | 8         | 8                               | 0.00          |
| 09/05/2016 | 2046 On 04-August-16   | 129.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | 2046 On 04-August-16   | 129.02 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | 2046 On 04-August-16   | 129.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | 2046 On 03-November-16 |        |              | Bond Future | 137.67    | 138.2394                      | 137.6707  | 138.2394                        | 0.00          |
| 09/05/2016 | 2046 On 03-November-16 | 137.07 | Call         | Bond Future | 601       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | 2046 On 03-November-16 | 137.09 | Call         | Bond Future | 581       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | 2046 On 03-November-16 | 137.08 | Call         | Bond Future | 591       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | 2046 On 03-November-16 | 137.09 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | 2046 On 03-November-16 | 137.07 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/05/2016 | 2046 On 03-November-16 | 137.08 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | 2050 On 05-May-16      |        |              | Bond Future        | 145.51    | 145.5070                      | 145.5070  | 145.5070                        | 0.00          |
| 09/05/2016 | 2050 On 04-August-16   |        |              | Bond Future        | 144.87    | 144.4765                      | 144.8662  | 144.4765                        | 20,717.00     |
| 09/05/2016 | 2050 On 04-August-16   | 139.12 | Call         | Bond Future        | 5746      | 5                             | 6         | 5                               | 0.00          |
| 09/05/2016 | 2050 On 04-August-16   | 139.14 | Call         | Bond Future        | 5726      | 5                             | 6         | 5                               | 0.00          |
| 09/05/2016 | 2050 On 04-August-16   | 139.13 | Call         | Bond Future        | 5736      | 5                             | 6         | 5                               | 0.00          |
| 09/05/2016 | 2050 On 04-August-16   | 139.13 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | 2050 On 04-August-16   | 139.14 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | 2050 On 04-August-16   | 139.12 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | 2050 On 03-November-16 |        |              | Bond Future        | 147.65    | 147.2569                      | 147.6530  | 147.2569                        | 0.00          |
| 09/05/2016 | 2050 On 03-November-16 | 149.52 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | 2050 On 03-November-16 | 149.54 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | 2050 On 03-November-16 | 149.53 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | 2050 On 03-November-16 | 149.53 | Put          | Bond Future        | 1877      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | 2050 On 03-November-16 | 149.54 | Put          | Bond Future        | 1887      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | 2050 On 03-November-16 | 149.52 | Put          | Bond Future        | 1867      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | AL37 On 04-August-16   |        |              | Index Future       | 485.01    | 484.9370                      | 485.0060  | 484.9370                        | 16.00         |
| 09/05/2016 | AL37 On 03-November-16 |        |              | Index Future       | 494.40    | 494.3310                      | 494.3960  | 494.3310                        | 0.00          |
| 09/05/2016 | AL7T On 04-August-16   |        |              | Index Future       | 557.41    | 557.5240                      | 557.4140  | 557.5240                        | 9.00          |
| 09/05/2016 | AL7T On 03-November-16 |        |              | Index Future       | 568.21    | 568.3240                      | 568.2050  | 568.3240                        | 0.00          |
| 09/05/2016 | ALBI On 04-August-16   |        |              | Index Future       | 505.89    | 506.1890                      | 505.8940  | 506.1890                        | 627.00        |
| 09/05/2016 | ALBI On 03-November-16 |        |              | Index Future       | 515.69    | 515.9950                      | 515.6880  | 515.9950                        | 0.00          |
| 09/05/2016 | ALBI On 02-February-17 |        |              | Index Future       | 526.12    | 526.4480                      | 526.1170  | 526.4480                        | 0.00          |
| 09/05/2016 | C002 On 31-March-32    |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/05/2016 | C007 On 31-January-37   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | C023 On 28-February-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | C030 On 31-January-30   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | C035 On 28-February-35  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | C040 On 06-October-15   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | C040 On 31-January-40   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | C044 On 31-January-44   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | C070 On 01-August-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | C118 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |



| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/05/2016 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 09/05/2016 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/05/2016 | EL28 On 05-May-16       |        |              | Bond Future        | 128.74    | 128.7390                      | 128.7390  | 128.7390                        | 0.00          |
| 09/05/2016 | EL28 On 04-August-16    |        |              | Bond Future        | 131.28    | 131.2392                      | 131.2766  | 131.2392                        | 0.00          |
| 09/05/2016 | EL28 On 04-August-16    | 126.86 | Call         | Bond Future        | 4417      | 4                             | 4         | 4                               | 0.00          |
| 09/05/2016 | EL28 On 04-August-16    | 126.87 | Call         | Bond Future        | 4407      | 4                             | 4         | 4                               | 0.00          |
| 09/05/2016 | EL28 On 04-August-16    | 126.88 | Call         | Bond Future        | 4397      | 4                             | 4         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/05/2016 | EL28 On 04-August-16   | 126.87 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | EL28 On 04-August-16   | 126.88 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | EL28 On 04-August-16   | 126.86 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | EL28 On 03-November-16 |        |              | Bond Future | 132.13    | 132.0949                      | 132.1316  | 132.0949                        | 0.00          |
| 09/05/2016 | EL28 On 03-November-16 | 132.15 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | EL28 On 03-November-16 | 132.17 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | EL28 On 03-November-16 | 132.16 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | EL28 On 03-November-16 | 132.15 | Put          | Bond Future | 18        | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | EL28 On 03-November-16 | 132.16 | Put          | Bond Future | 28        | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | EL28 On 03-November-16 | 132.17 | Put          | Bond Future | 38        | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | ES33 On 05-May-16      |        |              | Bond Future | 10.71     | 76.0855                       | 76.0855   | 76.0855                         | 0.00          |
| 09/05/2016 | ES33 On 04-August-16   |        |              | Bond Future | 10.73     | 78.0227                       | 77.9636   | 78.0227                         | 8,905.00      |
| 09/05/2016 | ES33 On 04-August-16   | 10.25  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | ES33 On 04-August-16   | 10.24  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | ES33 On 04-August-16   | 10.26  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | ES33 On 04-August-16   | 10.24  | Put          | Bond Future | 3132      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | ES33 On 04-August-16   | 10.26  | Put          | Bond Future | 2999      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | ES33 On 04-August-16   | 10.25  | Put          | Bond Future | 3066      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | ES33 On 03-November-16 |        |              | Bond Future | 10.81     | 75.7250                       | 75.6641   | 75.7250                         | 0.00          |
| 09/05/2016 | ES33 On 03-November-16 | 11.31  | Call         | Bond Future | 2978      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | ES33 On 03-November-16 | 11.29  | Call         | Bond Future | 2862      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | ES33 On 03-November-16 | 11.30  | Call         | Bond Future | 2920      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | ES33 On 03-November-16 | 11.29  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | ES33 On 03-November-16 | 11.31  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | ES33 On 03-November-16 | 11.30  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | ES33 On 02-February-17 |        |              | Bond Future | 10.89     | 77.2601                       | 77.1955   | 77.2601                         | 0.00          |
| 09/05/2016 | ES33 On 02-February-17 | 10.61  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | ES33 On 02-February-17 | 10.60  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | ES33 On 02-February-17 | 10.59  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | ES33 On 02-February-17 | 10.60  | Put          | Bond Future | 1814      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | ES33 On 02-February-17 | 10.61  | Put          | Bond Future | 1751      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | ES33 On 02-February-17 | 10.59  | Put          | Bond Future | 1877      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/05/2016 | ES42 On 05-May-16      |        |              | Bond Future  | 10.88     | 79.8631                       | 79.8631   | 79.8631                         | 0.00          |
| 09/05/2016 | ES42 On 04-August-16   |        |              | Bond Future  | 10.90     | 81.9702                       | 81.9036   | 81.9702                         | 7,270.00      |
| 09/05/2016 | ES42 On 03-November-16 |        |              | Bond Future  | 10.98     | 79.2785                       | 79.2099   | 79.2785                         | 0.00          |
| 09/05/2016 | GOVI On 04-August-16   |        |              | GOVI         | 504.77    | 505.0500                      | 504.7740  | 505.0500                        | 469.00        |
| 09/05/2016 | GOVI On 04-August-16   | 521.00 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | GOVI On 04-August-16   | 521.01 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | GOVI On 04-August-16   | 520.99 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | GOVI On 04-August-16   | 521.01 | Put          | GOVI         | 162360    | 16                            | 16        | 16                              | 0.00          |
| 09/05/2016 | GOVI On 04-August-16   | 520.99 | Put          | GOVI         | 162160    | 16                            | 16        | 16                              | 0.00          |
| 09/05/2016 | GOVI On 04-August-16   | 521.00 | Put          | GOVI         | 162260    | 16                            | 16        | 16                              | 0.00          |
| 09/05/2016 | GOVI On 03-November-16 |        |              | GOVI         | 514.55    | 514.8330                      | 514.5470  | 514.8330                        | 146.00        |
| 09/05/2016 | GOVI On 03-November-16 | 476.11 | Call         | GOVI         | 384370    | 39                            | 38        | 39                              | 0.00          |
| 09/05/2016 | GOVI On 03-November-16 | 476.12 | Call         | GOVI         | 384270    | 39                            | 38        | 39                              | 0.00          |
| 09/05/2016 | GOVI On 03-November-16 | 476.13 | Call         | GOVI         | 384170    | 39                            | 38        | 39                              | 0.00          |
| 09/05/2016 | GOVI On 03-November-16 | 476.12 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | GOVI On 03-November-16 | 476.11 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | GOVI On 03-November-16 | 476.13 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | GOVI On 02-February-17 |        |              | GOVI         | 524.95    | 525.2630                      | 524.9520  | 525.2630                        | 0.00          |
| 09/05/2016 | GOVI On 02-February-17 | 533.32 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | GOVI On 02-February-17 | 533.34 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | GOVI On 02-February-17 | 533.33 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | GOVI On 02-February-17 | 533.33 | Put          | GOVI         | 83780     | 8                             | 8         | 8                               | 0.00          |
| 09/05/2016 | GOVI On 02-February-17 | 533.34 | Put          | GOVI         | 83880     | 8                             | 8         | 8                               | 0.00          |
| 09/05/2016 | GOVI On 02-February-17 | 533.32 | Put          | GOVI         | 83680     | 8                             | 8         | 8                               | 0.00          |
| 09/05/2016 | GVIX On 01-January-29  |        |              | LIVE INDEX   | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 09/05/2016 | IGOV On 04-August-16   |        |              | Index Future | 248.46    | 248.2890                      | 248.4560  | 248.2890                        | 1,031.00      |
| 09/05/2016 | IGOV On 03-November-16 |        |              | Index Future | 253.29    | 253.1190                      | 253.2860  | 253.1190                        | 23.00         |
| 09/05/2016 | IGOV On 02-February-17 |        |              | Index Future | 258.43    | 258.2670                      | 258.4270  | 258.2670                        | 0.00          |
| 09/05/2016 | ILBI On 04-August-16   |        |              | Index Future | 672.72    | 672.5910                      | 672.7210  | 672.5910                        | 157.00        |
| 09/05/2016 | ILBI On 03-November-16 |        |              | Index Future | 685.57    | 685.4340                      | 685.5660  | 685.4340                        | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/05/2016 | IS01 On 19-December-16  |        |              | Interest Rate Swap     | 100.14    | 100.1514                      | 100.1450  | 100.1514                        | 0.00          |
| 09/05/2016 | IS01 On 16-March-17     |        |              | Interest Rate Swap     | 100.18    | 100.1815                      | 100.1755  | 100.1815                        | 0.00          |
| 09/05/2016 | IS01 On 15-June-17      |        |              | Interest Rate Swap     | 99.93     | 99.9350                       | 99.9330   | 99.9350                         | 0.00          |
| 09/05/2016 | IS02 On 18-December-17  |        |              | Interest Rate Swap     | 100.54    | 100.5482                      | 100.5444  | 100.5482                        | 0.00          |
| 09/05/2016 | IS02 On 16-March-18     |        |              | Interest Rate Swap     | 99.99     | 99.9930                       | 99.9922   | 99.9930                         | 0.00          |
| 09/05/2016 | IS02 On 15-June-18      |        |              | Interest Rate Swap     | 99.84     | 99.8332                       | 99.8388   | 99.8332                         | 0.00          |
| 09/05/2016 | IS05 On 17-December-20  |        |              | Interest Rate Swap     | 100.46    | 100.3838                      | 100.4557  | 100.3838                        | 0.00          |
| 09/05/2016 | IS05 On 16-March-21     |        |              | Interest Rate Swap     | 99.94     | 99.8650                       | 99.9409   | 99.8650                         | 0.00          |
| 09/05/2016 | IS05 On 15-June-21      |        |              | Interest Rate Swap     | 99.39     | 99.3121                       | 99.3917   | 99.3121                         | 0.00          |
| 09/05/2016 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 102.22    | 102.1170                      | 102.2158  | 102.1170                        | 0.00          |
| 09/05/2016 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 99.45     | 99.3472                       | 99.4488   | 99.3472                         | 0.00          |
| 09/05/2016 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 98.33     | 98.2232                       | 98.3262   | 98.2232                         | 0.00          |
| 09/05/2016 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 09/05/2016 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 09/05/2016 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 09/05/2016 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 09/05/2016 | JBAF On 18-May-16       |        |              | Jibar Tradeable Future | 7.33      | 92.6600                       | 92.6700   | 92.6600                         | 0.00          |
| 09/05/2016 | JBAF On 15-June-16      |        |              | Jibar Tradeable Future | 7.41      | 92.5800                       | 92.5900   | 92.5800                         | 0.00          |
| 09/05/2016 | JBAF On 20-July-16      |        |              | Jibar Tradeable Future | 7.47      | 92.5200                       | 92.5300   | 92.5200                         | 0.00          |
| 09/05/2016 | JBAF On 17-August-16    |        |              | Jibar Tradeable Future | 7.54      | 92.4500                       | 92.4600   | 92.4500                         | 0.00          |
| 09/05/2016 | JBAF On 21-September-16 |        |              | Jibar Tradeable Future | 7.59      | 92.3700                       | 92.4100   | 92.3700                         | 0.00          |
| 09/05/2016 | JBAF On 19-October-16   |        |              | Jibar Tradeable Future | 7.57      | 92.4300                       | 92.4300   | 92.4300                         | 0.00          |
| 09/05/2016 | JBAF On 21-December-16  |        |              | Jibar Tradeable Future | 7.78      | 92.1800                       | 92.2200   | 92.1800                         | 0.00          |
| 09/05/2016 | JBAF On 15-March-17     |        |              | Jibar Tradeable Future | 7.93      | 92.0600                       | 92.0700   | 92.0600                         | 0.00          |
| 09/05/2016 | JBAF On 21-June-17      |        |              | Jibar Tradeable Future | 8.03      | 91.9300                       | 91.9700   | 91.9300                         | 0.00          |
| 09/05/2016 | JBAF On 20-September-17 |        |              | Jibar Tradeable Future | 8.11      | 91.8300                       | 91.8900   | 91.8300                         | 0.00          |
| 09/05/2016 | JBAF On 20-December-17  |        |              | Jibar Tradeable Future | 8.19      | 91.7700                       | 91.8100   | 91.7700                         | 0.00          |
| 09/05/2016 | JBAF On 20-March-18     |        |              | Jibar Tradeable Future | 8.24      | 91.7100                       | 91.7600   | 91.7100                         | 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 |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/05/2016 | JBAF On 19-October-18  |        |              | Jibar Tradeable Future | 8.30      | 91.7000                       | 91.7000   | 91.7000                         | 0.00          |
| 09/05/2016 | R023 On 05-May-16      |        |              | Bond Future            | 9.01      | 95.2041                       | 95.2041   | 95.2041                         | 0.00          |
| 09/05/2016 | R023 On 04-August-16   |        |              | Bond Future            | 8.95      | 97.5362                       | 97.5632   | 97.5362                         | 6,100.00      |
| 09/05/2016 | R023 On 04-August-16   | 8.24   | Call         | Bond Future            | 358       | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R023 On 04-August-16   | 8.26   | Call         | Bond Future            | 376       | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R023 On 04-August-16   | 8.25   | Call         | Bond Future            | 367       | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R023 On 04-August-16   | 8.25   | Put          | Bond Future            | 3738      | 4                             | 4         | 4                               | 0.00          |
| 09/05/2016 | R023 On 04-August-16   | 8.24   | Put          | Bond Future            | 3778      | 4                             | 4         | 4                               | 0.00          |
| 09/05/2016 | R023 On 04-August-16   | 8.26   | Put          | Bond Future            | 3698      | 4                             | 4         | 4                               | 0.00          |
| 09/05/2016 | R023 On 03-November-16 |        |              | Bond Future            | 9.01      | 95.4738                       | 95.5004   | 95.4738                         | 0.00          |
| 09/05/2016 | R023 On 03-November-16 | 9.73   | Call         | Bond Future            | 4107      | 4                             | 4         | 4                               | 0.00          |
| 09/05/2016 | R023 On 03-November-16 | 9.75   | Call         | Bond Future            | 4171      | 4                             | 4         | 4                               | 0.00          |
| 09/05/2016 | R023 On 03-November-16 | 9.74   | Call         | Bond Future            | 4139      | 4                             | 4         | 4                               | 0.00          |
| 09/05/2016 | R023 On 03-November-16 | 9.74   | Put          | Bond Future            | 875       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R023 On 03-November-16 | 9.75   | Put          | Bond Future            | 864       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R023 On 03-November-16 | 9.73   | Put          | Bond Future            | 887       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R023 On 02-February-17 |        |              | Bond Future            | 9.05      | 97.4089                       | 97.4330   | 97.4089                         | 0.00          |
| 09/05/2016 | R023 On 02-February-17 | 8.86   | Call         | Bond Future            | 2103      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R023 On 02-February-17 | 8.85   | Call         | Bond Future            | 2083      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R023 On 02-February-17 | 8.84   | Call         | Bond Future            | 2063      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R023 On 02-February-17 | 8.85   | Put          | Bond Future            | 2993      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | R023 On 02-February-17 | 8.84   | Put          | Bond Future            | 3018      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | R023 On 02-February-17 | 8.86   | Put          | Bond Future            | 2968      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | R035 On 05-May-16      |        |              | Bond Future            | 9.80      | 93.8245                       | 93.8245   | 93.8245                         | 0.00          |
| 09/05/2016 | R035 On 04-August-16   |        |              | Bond Future            | 9.79      | 96.2713                       | 96.1522   | 96.2713                         | 5,341.00      |
| 09/05/2016 | R035 On 04-August-16   | 10.35  | Call         | Bond Future            | 4290      | 4                             | 4         | 4                               | 0.00          |
| 09/05/2016 | R035 On 04-August-16   | 10.36  | Call         | Bond Future            | 4364      | 4                             | 4         | 4                               | 0.00          |
| 09/05/2016 | R035 On 04-August-16   | 10.37  | Call         | Bond Future            | 4438      | 5                             | 4         | 5                               | 0.00          |
| 09/05/2016 | R035 On 04-August-16   | 10.36  | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R035 On 04-August-16   | 10.35  | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R035 On 04-August-16   | 10.37  | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R035 On 03-November-16 |        |              | Bond Future            | 9.85      | 93.6139                       | 93.4917   | 93.6139                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/05/2016 | R035 On 03-November-16 | 9.57   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R035 On 03-November-16 | 9.59   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R035 On 03-November-16 | 9.58   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R035 On 03-November-16 | 9.59   | Put          | Bond Future | 2061      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R035 On 03-November-16 | 9.57   | Put          | Bond Future | 2225      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R035 On 03-November-16 | 9.58   | Put          | Bond Future | 2143      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R186 On 05-May-16      |        |              | Bond Future | 9.21      | 112.6449                      | 112.6449  | 112.6449                        | 0.00          |
| 09/05/2016 | R186 On 04-August-16   |        |              | Bond Future | 9.18      | 110.1414                      | 110.1088  | 110.1414                        | 89,471.00     |
| 09/05/2016 | R186 On 04-August-16   | 9.60   | Call         | Bond Future | 4010      | 4                             | 4         | 4                               | 0.00          |
| 09/05/2016 | R186 On 04-August-16   | 8.51   | Call         | Bond Future | 620       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R186 On 04-August-16   | 8.49   | Call         | Bond Future | 591       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R186 On 04-August-16   | 10.00  | Call         | Bond Future | 6049      | 6                             | 6         | 6                               | 0.00          |
| 09/05/2016 | R186 On 04-August-16   | 8.50   | Call         | Bond Future | 606       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R186 On 04-August-16   | 9.25   | Call         | Bond Future | 2522      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | R186 On 04-August-16   | 9.40   | Call         | Bond Future | 3119      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | R186 On 04-August-16   | 9.60   | Put          | Bond Future | 1139      | 1                             | 1         | 1                               | 5,635.00      |
| 09/05/2016 | R186 On 04-August-16   | 8.49   | Put          | Bond Future | 5569      | 6                             | 6         | 6                               | 0.00          |
| 09/05/2016 | R186 On 04-August-16   | 10.00  | Put          | Bond Future | 531       | 1                             | 1         | 1                               | 6,500.00      |
| 09/05/2016 | R186 On 04-August-16   | 8.51   | Put          | Bond Future | 5449      | 5                             | 5         | 5                               | 0.00          |
| 09/05/2016 | R186 On 04-August-16   | 8.50   | Put          | Bond Future | 5509      | 6                             | 6         | 6                               | 0.00          |
| 09/05/2016 | R186 On 04-August-16   | 9.25   | Put          | Bond Future | 2043      | 2                             | 2         | 2                               | 1,000.00      |
| 09/05/2016 | R186 On 04-August-16   | 9.40   | Put          | Bond Future | 1606      | 2                             | 2         | 2                               | 5,000.00      |
| 09/05/2016 | R186 On 03-November-16 |        |              | Bond Future | 9.23      | 112.2524                      | 112.2181  | 112.2524                        | 0.00          |
| 09/05/2016 | R186 On 03-November-16 | 8.96   | Call         | Bond Future | 2347      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R186 On 03-November-16 | 8.95   | Call         | Bond Future | 2319      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R186 On 03-November-16 | 8.97   | Call         | Bond Future | 2376      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R186 On 03-November-16 | 8.95   | Put          | Bond Future | 4273      | 4                             | 4         | 4                               | 0.00          |
| 09/05/2016 | R186 On 03-November-16 | 8.96   | Put          | Bond Future | 4231      | 4                             | 4         | 4                               | 0.00          |
| 09/05/2016 | R186 On 03-November-16 | 8.97   | Put          | Bond Future | 4190      | 4                             | 4         | 4                               | 0.00          |
| 09/05/2016 | R197 On 05-May-16      |        |              | Bond Future | 299.50    | 299.5036                      | 299.5036  | 299.5036                        | 0.00          |
| 09/05/2016 | R197 On 04-August-16   |        |              | Bond Future | 298.91    | 298.5419                      | 298.9123  | 298.5419                        | 1,889.00      |
| 09/05/2016 | R197 On 04-August-16   | 293.98 | Call         | Bond Future | 4932      | 5                             | 5         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/05/2016 | R197 On 04-August-16   | 293.96 | Call         | Bond Future | 4952      | 5                             | 5         | 5                               | 0.00          |
| 09/05/2016 | R197 On 04-August-16   | 293.97 | Call         | Bond Future | 4942      | 5                             | 5         | 5                               | 0.00          |
| 09/05/2016 | R197 On 04-August-16   | 293.96 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R197 On 04-August-16   | 293.97 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R197 On 04-August-16   | 293.98 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R197 On 03-November-16 |        |              | Bond Future | 304.66    | 304.2874                      | 304.6618  | 304.2874                        | 0.00          |
| 09/05/2016 | R197 On 03-November-16 | 303.56 | Call         | Bond Future | 1102      | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R197 On 03-November-16 | 303.58 | Call         | Bond Future | 1082      | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R197 On 03-November-16 | 303.57 | Call         | Bond Future | 1092      | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R197 On 03-November-16 | 303.57 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R197 On 03-November-16 | 303.58 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R197 On 03-November-16 | 303.56 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R202 On 05-May-16      |        |              | Bond Future | 249.70    | 249.6977                      | 249.6977  | 249.6977                        | 0.00          |
| 09/05/2016 | R202 On 04-August-16   |        |              | Bond Future | 250.82    | 250.7530                      | 250.8221  | 250.7530                        | 36,980.00     |
| 09/05/2016 | R202 On 04-August-16   | 243.26 | Call         | Bond Future | 9087      | 9                             | 9         | 9                               | 0.00          |
| 09/05/2016 | R202 On 04-August-16   | 243.25 | Call         | Bond Future | 9095      | 9                             | 9         | 9                               | 0.00          |
| 09/05/2016 | R202 On 04-August-16   | 243.24 | Call         | Bond Future | 9102      | 9                             | 9         | 9                               | 0.00          |
| 09/05/2016 | R202 On 04-August-16   | 243.25 | Put          | Bond Future | 1523      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R202 On 04-August-16   | 243.26 | Put          | Bond Future | 1525      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R202 On 04-August-16   | 243.24 | Put          | Bond Future | 1520      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R202 On 03-November-16 |        |              | Bond Future | 255.65    | 255.5789                      | 255.6465  | 255.5789                        | 0.00          |
| 09/05/2016 | R202 On 03-November-16 | 253.85 | Call         | Bond Future | 1797      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R202 On 03-November-16 | 253.86 | Call         | Bond Future | 1787      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R202 On 03-November-16 | 253.87 | Call         | Bond Future | 1777      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R202 On 03-November-16 | 253.86 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R202 On 03-November-16 | 253.87 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R202 On 03-November-16 | 253.85 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R203 On 05-May-16      |        |              | Bond Future | 7.98      | 101.5771                      | 101.5771  | 101.5771                        | 0.00          |
| 09/05/2016 | R203 On 04-August-16   |        |              | Bond Future | 7.88      | 103.6658                      | 103.6912  | 103.6658                        | 58,097.00     |
| 09/05/2016 | R203 On 04-August-16   | 7.24   | Call         | Bond Future | 47        | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R203 On 04-August-16   | 7.26   | Call         | Bond Future | 51        | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R203 On 04-August-16   | 7.25   | Call         | Bond Future | 49        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/05/2016 | R203 On 04-August-16   | 7.24   | Put          | Bond Future | 710       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R203 On 04-August-16   | 7.26   | Put          | Bond Future | 693       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R203 On 04-August-16   | 7.25   | Put          | Bond Future | 701       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R203 On 03-November-16 |        |              | Bond Future | 7.89      | 101.4803                      | 101.5052  | 101.4803                        | 0.00          |
| 09/05/2016 | R203 On 03-November-16 | 8.84   | Call         | Bond Future | 845       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R203 On 03-November-16 | 8.86   | Call         | Bond Future | 859       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R203 On 03-November-16 | 8.85   | Call         | Bond Future | 852       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R203 On 03-November-16 | 8.85   | Put          | Bond Future | 77        | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R203 On 03-November-16 | 8.86   | Put          | Bond Future | 76        | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R203 On 03-November-16 | 8.84   | Put          | Bond Future | 78        | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R203 On 02-February-17 |        |              | Bond Future | 7.78      | 103.5373                      | 103.5595  | 103.5373                        | 0.00          |
| 09/05/2016 | R203 On 02-February-17 | 7.70   | Call         | Bond Future | 252       | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R203 On 02-February-17 | 7.72   | Call         | Bond Future | 258       | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R203 On 02-February-17 | 7.71   | Call         | Bond Future | 255       | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R203 On 02-February-17 | 7.71   | Put          | Bond Future | 298       | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R203 On 02-February-17 | 7.70   | Put          | Bond Future | 301       | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R203 On 02-February-17 | 7.72   | Put          | Bond Future | 295       | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R204 On 05-May-16      |        |              | Bond Future | 8.38      | 102.2029                      | 102.2029  | 102.2029                        | 0.00          |
| 09/05/2016 | R204 On 04-August-16   |        |              | Bond Future | 8.30      | 100.3903                      | 100.4498  | 100.3903                        | 34,911.00     |
| 09/05/2016 | R204 On 04-August-16   | 7.76   | Call         | Bond Future | 190       | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R204 On 04-August-16   | 7.75   | Call         | Bond Future | 185       | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R204 On 04-August-16   | 7.74   | Call         | Bond Future | 180       | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R204 On 04-August-16   | 7.75   | Put          | Bond Future | 1343      | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R204 On 04-August-16   | 7.74   | Put          | Bond Future | 1360      | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R204 On 04-August-16   | 7.76   | Put          | Bond Future | 1327      | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R204 On 03-November-16 |        |              | Bond Future | 8.35      | 102.3143                      | 102.3741  | 102.3143                        | 0.00          |
| 09/05/2016 | R204 On 03-November-16 | 9.22   | Call         | Bond Future | 1879      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R204 On 03-November-16 | 9.21   | Call         | Bond Future | 1864      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R204 On 03-November-16 | 9.23   | Call         | Bond Future | 1894      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R204 On 03-November-16 | 9.22   | Put          | Bond Future | 250       | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R204 On 03-November-16 | 9.23   | Put          | Bond Future | 246       | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R204 On 03-November-16 | 9.21   | Put          | Bond Future | 253       | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R204 On 02-February-17 |        |              | Bond Future | 8.37      | 100.3455                      | 100.4033  | 100.3455                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/05/2016 | R204 On 02-February-17 | 8.28   | Call         | Bond Future | 780       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R204 On 02-February-17 | 8.29   | Call         | Bond Future | 789       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R204 On 02-February-17 | 8.30   | Call         | Bond Future | 797       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R204 On 02-February-17 | 8.28   | Put          | Bond Future | 941       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R204 On 02-February-17 | 8.29   | Put          | Bond Future | 932       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R204 On 02-February-17 | 8.30   | Put          | Bond Future | 924       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R207 On 05-May-16      |        |              | Bond Future | 8.61      | 98.0786                       | 98.0786   | 98.0786                         | 0.00          |
| 09/05/2016 | R207 On 04-August-16   |        |              | Bond Future | 8.57      | 96.6277                       | 96.6449   | 96.6277                         | 76,765.00     |
| 09/05/2016 | R207 On 04-August-16   | 8.00   | Call         | Bond Future | 258       | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R207 On 04-August-16   | 7.99   | Call         | Bond Future | 251       | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R207 On 04-August-16   | 8.01   | Call         | Bond Future | 264       | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R207 On 04-August-16   | 7.99   | Put          | Bond Future | 1928      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R207 On 04-August-16   | 8.00   | Put          | Bond Future | 1905      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R207 On 04-August-16   | 8.01   | Put          | Bond Future | 1883      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R207 On 02-February-17 |        |              | Bond Future | 8.67      | 96.8322                       | 96.8460   | 96.8322                         | 0.00          |
| 09/05/2016 | R207 On 02-February-17 | 8.91   | Call         | Bond Future | 1689      | 2                             | 2         | 2                               | 62.00         |
| 09/05/2016 | R207 On 02-February-17 | 9.22   | Call         | Bond Future | 2169      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R207 On 02-February-17 | 9.24   | Call         | Bond Future | 2201      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R207 On 02-February-17 | 9.23   | Call         | Bond Future | 2185      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R207 On 02-February-17 | 8.91   | Put          | Bond Future | 1088      | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R207 On 02-February-17 | 9.22   | Put          | Bond Future | 805       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R207 On 02-February-17 | 9.23   | Put          | Bond Future | 797       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R207 On 02-February-17 | 9.24   | Put          | Bond Future | 789       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R208 On 05-May-16      |        |              | Bond Future | 8.74      | 92.9411                       | 92.9411   | 92.9411                         | 0.00          |
| 09/05/2016 | R208 On 04-August-16   |        |              | Bond Future | 8.71      | 95.0938                       | 95.0766   | 95.0938                         | 48,309.00     |
| 09/05/2016 | R208 On 04-August-16   | 7.99   | Call         | Bond Future | 241       | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R208 On 04-August-16   | 8.00   | Call         | Bond Future | 247       | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R208 On 04-August-16   | 8.01   | Call         | Bond Future | 254       | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R208 On 04-August-16   | 7.99   | Put          | Bond Future | 2856      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | R208 On 04-August-16   | 8.00   | Put          | Bond Future | 2826      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | R208 On 04-August-16   | 8.01   | Put          | Bond Future | 2795      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | R208 On 03-November-16 |        |              | Bond Future | 8.76      | 93.5133                       | 93.4949   | 93.5133                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/05/2016 | R208 On 03-November-16 | 9.57   | Call         | Bond Future | 3259      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | R208 On 03-November-16 | 9.59   | Call         | Bond Future | 3310      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | R208 On 03-November-16 | 9.58   | Call         | Bond Future | 3284      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | R208 On 03-November-16 | 9.57   | Put          | Bond Future | 550       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R208 On 03-November-16 | 9.58   | Put          | Bond Future | 542       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R208 On 03-November-16 | 9.59   | Put          | Bond Future | 535       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R208 On 02-February-17 |        |              | Bond Future | 8.81      | 95.4088                       | 95.3870   | 95.4088                         | 0.00          |
| 09/05/2016 | R208 On 02-February-17 | 8.64   | Call         | Bond Future | 1533      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R208 On 02-February-17 | 8.63   | Call         | Bond Future | 1518      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R208 On 02-February-17 | 8.65   | Call         | Bond Future | 1548      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R208 On 02-February-17 | 8.65   | Put          | Bond Future | 2058      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R208 On 02-February-17 | 8.64   | Put          | Bond Future | 2076      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R208 On 02-February-17 | 8.63   | Put          | Bond Future | 2093      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R209 On 05-May-16      |        |              | Bond Future | 9.75      | 70.2099                       | 70.2099   | 70.2099                         | 0.00          |
| 09/05/2016 | R209 On 04-August-16   |        |              | Bond Future | 9.73      | 72.0590                       | 71.9943   | 72.0590                         | 54,865.00     |
| 09/05/2016 | R209 On 04-August-16   | 9.24   | Call         | Bond Future | 988       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R209 On 04-August-16   | 10.60  | Call         | Bond Future | 5932      | 6                             | 6         | 6                               | 5,760.00      |
| 09/05/2016 | R209 On 04-August-16   | 9.26   | Call         | Bond Future | 1028      | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R209 On 04-August-16   | 9.25   | Call         | Bond Future | 1008      | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R209 On 04-August-16   | 9.70   | Call         | Bond Future | 2180      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R209 On 04-August-16   | 10.29  | Call         | Bond Future | 4491      | 5                             | 4         | 5                               | 0.00          |
| 09/05/2016 | R209 On 04-August-16   | 9.60   | Call         | Bond Future | 1869      | 2                             | 2         | 2                               | 5,760.00      |
| 09/05/2016 | R209 On 04-August-16   | 9.40   | Call         | Bond Future | 1334      | 1                             | 1         | 1                               | 250.00        |
| 09/05/2016 | R209 On 04-August-16   | 9.24   | Put          | Bond Future | 4364      | 4                             | 4         | 4                               | 0.00          |
| 09/05/2016 | R209 On 04-August-16   | 10.60  | Put          | Bond Future | 535       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R209 On 04-August-16   | 9.26   | Put          | Bond Future | 4262      | 4                             | 4         | 4                               | 0.00          |
| 09/05/2016 | R209 On 04-August-16   | 9.25   | Put          | Bond Future | 4313      | 4                             | 4         | 4                               | 0.00          |
| 09/05/2016 | R209 On 04-August-16   | 10.29  | Put          | Bond Future | 946       | 1                             | 1         | 1                               | 250.00        |
| 09/05/2016 | R209 On 04-August-16   | 9.70   | Put          | Bond Future | 2393      | 2                             | 2         | 2                               | 250.00        |
| 09/05/2016 | R209 On 04-August-16   | 9.40   | Put          | Bond Future | 3585      | 4                             | 4         | 4                               | 0.00          |
| 09/05/2016 | R209 On 04-August-16   | 9.60   | Put          | Bond Future | 2752      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | R209 On 03-November-16 |        |              | Bond Future | 9.78      | 70.2891                       | 70.2225   | 70.2891                         | 0.00          |
| 09/05/2016 | R209 On 03-November-16 | 10.24  | Call         | Bond Future | 4909      | 5                             | 5         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/05/2016 | R209 On 03-November-16 | 10.26  | Call         | Bond Future | 4988      | 5                             | 5         | 5                               | 0.00          |
| 09/05/2016 | R209 On 03-November-16 | 10.25  | Call         | Bond Future | 4949      | 5                             | 5         | 5                               | 0.00          |
| 09/05/2016 | R209 On 03-November-16 | 10.25  | Put          | Bond Future | 1975      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R209 On 03-November-16 | 10.26  | Put          | Bond Future | 1953      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R209 On 03-November-16 | 10.24  | Put          | Bond Future | 1996      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R209 On 02-February-17 |        |              | Bond Future | 9.82      | 71.7140                       | 71.6438   | 71.7140                         | 0.00          |
| 09/05/2016 | R209 On 02-February-17 | 9.53   | Call         | Bond Future | 3125      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | R209 On 02-February-17 | 9.55   | Call         | Bond Future | 3181      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | R209 On 02-February-17 | 9.54   | Call         | Bond Future | 3153      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | R209 On 02-February-17 | 9.53   | Put          | Bond Future | 5072      | 5                             | 5         | 5                               | 0.00          |
| 09/05/2016 | R209 On 02-February-17 | 9.54   | Put          | Bond Future | 5032      | 5                             | 5         | 5                               | 0.00          |
| 09/05/2016 | R209 On 02-February-17 | 9.55   | Put          | Bond Future | 4993      | 5                             | 5         | 5                               | 0.00          |
| 09/05/2016 | R210 On 05-May-16      |        |              | Bond Future | 183.89    | 183.8893                      | 183.8893  | 183.8893                        | 0.00          |
| 09/05/2016 | R210 On 04-August-16   |        |              | Bond Future | 187.51    | 187.4580                      | 187.5090  | 187.4580                        | 1,391.00      |
| 09/05/2016 | R210 On 04-August-16   | 181.51 | Call         | Bond Future | 5999      | 6                             | 6         | 6                               | 0.00          |
| 09/05/2016 | R210 On 04-August-16   | 181.50 | Call         | Bond Future | 6009      | 6                             | 6         | 6                               | 0.00          |
| 09/05/2016 | R210 On 04-August-16   | 181.52 | Call         | Bond Future | 5989      | 6                             | 6         | 6                               | 0.00          |
| 09/05/2016 | R210 On 04-August-16   | 181.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R210 On 04-August-16   | 181.52 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R210 On 04-August-16   | 181.51 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R210 On 03-November-16 |        |              | Bond Future | 188.83    | 188.7756                      | 188.8255  | 188.7756                        | 0.00          |
| 09/05/2016 | R210 On 03-November-16 | 188.90 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R210 On 03-November-16 | 188.92 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R210 On 03-November-16 | 188.91 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R210 On 03-November-16 | 188.90 | Put          | Bond Future | 75        | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R210 On 03-November-16 | 188.91 | Put          | Bond Future | 85        | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R210 On 03-November-16 | 188.92 | Put          | Bond Future | 95        | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R211 On 04-August-16   |        |              | Bond Future | 139.57    | 139.5396                      | 139.5728  | 139.5396                        | 62.00         |
| 09/05/2016 | R211 On 04-August-16   | 137.09 | Call         | Bond Future | 2483      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R211 On 04-August-16   | 137.07 | Call         | Bond Future | 2503      | 2                             | 3         | 2                               | 0.00          |
| 09/05/2016 | R211 On 04-August-16   | 137.08 | Call         | Bond Future | 2493      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R211 On 04-August-16   | 137.07 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/05/2016 | R211 On 04-August-16   | 137.09 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R211 On 04-August-16   | 137.08 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R211 On 03-November-16 |        |              | Bond Future | 142.26    | 142.2252                      | 142.2575  | 142.2252                        | 0.00          |
| 09/05/2016 | R211 On 03-November-16 | 141.76 | Call         | Bond Future | 498       | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R211 On 03-November-16 | 141.75 | Call         | Bond Future | 508       | 0                             | 1         | 0                               | 0.00          |
| 09/05/2016 | R211 On 03-November-16 | 141.74 | Call         | Bond Future | 518       | 0                             | 1         | 0                               | 0.00          |
| 09/05/2016 | R211 On 03-November-16 | 141.75 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R211 On 03-November-16 | 141.76 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R211 On 03-November-16 | 141.74 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R212 On 05-May-16      |        |              | Bond Future | 145.07    | 145.0716                      | 145.0716  | 145.0716                        | 0.00          |
| 09/05/2016 | R212 On 04-August-16   |        |              | Bond Future | 145.85    | 145.8133                      | 145.8530  | 145.8133                        | 3,880.00      |
| 09/05/2016 | R212 On 04-August-16   | 142.44 | Call         | Bond Future | 3413      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | R212 On 04-August-16   | 142.43 | Call         | Bond Future | 3423      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | R212 On 04-August-16   | 142.42 | Call         | Bond Future | 3433      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | R212 On 04-August-16   | 142.42 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R212 On 04-August-16   | 142.44 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R212 On 04-August-16   | 142.43 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R212 On 03-November-16 |        |              | Bond Future | 148.66    | 148.6196                      | 148.6585  | 148.6196                        | 0.00          |
| 09/05/2016 | R212 On 03-November-16 | 148.11 | Call         | Bond Future | 549       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R212 On 03-November-16 | 148.12 | Call         | Bond Future | 539       | 0                             | 1         | 0                               | 0.00          |
| 09/05/2016 | R212 On 03-November-16 | 148.10 | Call         | Bond Future | 559       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R212 On 03-November-16 | 148.11 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R212 On 03-November-16 | 148.12 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R212 On 03-November-16 | 148.10 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R213 On 05-May-16      |        |              | Bond Future | 9.63      | 80.8175                       | 80.8175   | 80.8175                         | 0.00          |
| 09/05/2016 | R213 On 04-August-16   |        |              | Bond Future | 9.62      | 82.9378                       | 82.7707   | 82.9378                         | 44,354.00     |
| 09/05/2016 | R213 On 04-August-16   | 9.01   | Call         | Bond Future | 741       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R213 On 04-August-16   | 8.99   | Call         | Bond Future | 710       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R213 On 04-August-16   | 9.00   | Call         | Bond Future | 725       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R213 On 04-August-16   | 8.99   | Put          | Bond Future | 5052      | 5                             | 5         | 5                               | 0.00          |
| 09/05/2016 | R213 On 04-August-16   | 9.00   | Put          | Bond Future | 4997      | 5                             | 5         | 5                               | 0.00          |
| 09/05/2016 | R213 On 04-August-16   | 9.01   | Put          | Bond Future | 4942      | 5                             | 5         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/05/2016 | R213 On 03-November-16 |        |              | Bond Future | 9.68      | 80.9760                       | 80.8051   | 80.9760                         | 0.00          |
| 09/05/2016 | R213 On 03-November-16 | 10.20  | Call         | Bond Future | 5145      | 5                             | 5         | 5                               | 0.00          |
| 09/05/2016 | R213 On 03-November-16 | 10.19  | Call         | Bond Future | 5104      | 5                             | 5         | 5                               | 0.00          |
| 09/05/2016 | R213 On 03-November-16 | 10.18  | Call         | Bond Future | 5063      | 5                             | 5         | 5                               | 0.00          |
| 09/05/2016 | R213 On 03-November-16 | 10.19  | Put          | Bond Future | 1858      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R213 On 03-November-16 | 10.18  | Put          | Bond Future | 1879      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R213 On 03-November-16 | 10.20  | Put          | Bond Future | 1837      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R213 On 02-February-17 |        |              | Bond Future | 9.72      | 82.6173                       | 82.4403   | 82.6173                         | 0.00          |
| 09/05/2016 | R213 On 02-February-17 | 9.40   | Call         | Bond Future | 2972      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | R213 On 02-February-17 | 9.42   | Call         | Bond Future | 3027      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | R213 On 02-February-17 | 9.41   | Call         | Bond Future | 3000      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | R213 On 02-February-17 | 9.40   | Put          | Bond Future | 5104      | 5                             | 5         | 5                               | 0.00          |
| 09/05/2016 | R213 On 02-February-17 | 9.42   | Put          | Bond Future | 5026      | 5                             | 5         | 5                               | 0.00          |
| 09/05/2016 | R213 On 02-February-17 | 9.41   | Put          | Bond Future | 5065      | 5                             | 5         | 5                               | 0.00          |
| 09/05/2016 | R214 On 05-May-16      |        |              | Bond Future | 9.88      | 70.1637                       | 70.1637   | 70.1637                         | 0.00          |
| 09/05/2016 | R214 On 04-August-16   |        |              | Bond Future | 9.86      | 72.0609                       | 71.9942   | 72.0609                         | 30,123.00     |
| 09/05/2016 | R214 On 04-August-16   | 9.30   | Call         | Bond Future | 905       | 1                             | 1         | 1                               | 1,300.00      |
| 09/05/2016 | R214 On 04-August-16   | 11.30  | Call         | Bond Future | 8916      | 9                             | 9         | 9                               | 5,800.00      |
| 09/05/2016 | R214 On 04-August-16   | 9.24   | Call         | Bond Future | 799       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R214 On 04-August-16   | 9.26   | Call         | Bond Future | 833       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R214 On 04-August-16   | 9.25   | Call         | Bond Future | 816       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R214 On 04-August-16   | 10.30  | Call         | Bond Future | 4092      | 4                             | 4         | 4                               | 5,800.00      |
| 09/05/2016 | R214 On 04-August-16   | 8.55   | Call         | Bond Future | 134       | 0                             | 0         | 0                               | 1,300.00      |
| 09/05/2016 | R214 On 04-August-16   | 9.30   | Put          | Bond Future | 4907      | 5                             | 5         | 5                               | 0.00          |
| 09/05/2016 | R214 On 04-August-16   | 9.26   | Put          | Bond Future | 5135      | 5                             | 5         | 5                               | 0.00          |
| 09/05/2016 | R214 On 04-August-16   | 9.24   | Put          | Bond Future | 5251      | 5                             | 5         | 5                               | 0.00          |
| 09/05/2016 | R214 On 04-August-16   | 11.30  | Put          | Bond Future | 172       | 0                             | 0         | 0                               | 0.00          |
| 09/05/2016 | R214 On 04-August-16   | 10.30  | Put          | Bond Future | 1210      | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R214 On 04-August-16   | 9.25   | Put          | Bond Future | 5193      | 5                             | 5         | 5                               | 0.00          |
| 09/05/2016 | R214 On 04-August-16   | 8.55   | Put          | Bond Future | 10106     | 10                            | 10        | 10                              | 0.00          |
| 09/05/2016 | R214 On 03-November-16 |        |              | Bond Future | 9.91      | 70.1443                       | 70.0757   | 70.1443                         | 0.00          |
| 09/05/2016 | R214 On 03-November-16 | 10.33  | Call         | Bond Future | 4947      | 5                             | 5         | 5                               | 0.00          |
| 09/05/2016 | R214 On 03-November-16 | 10.35  | Call         | Bond Future | 5027      | 5                             | 5         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/05/2016 | R214 On 03-November-16 | 10.34  | Call         | Bond Future | 4987      | 5                             | 5         | 5                               | 0.00          |
| 09/05/2016 | R214 On 03-November-16 | 10.33  | Put          | Bond Future | 2219      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R214 On 03-November-16 | 10.34  | Put          | Bond Future | 2196      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R214 On 03-November-16 | 10.35  | Put          | Bond Future | 2173      | 2                             | 2         | 2                               | 0.00          |
| 09/05/2016 | R214 On 02-February-17 |        |              | Bond Future | 9.96      | 71.5661                       | 71.4939   | 71.5661                         | 0.00          |
| 09/05/2016 | R214 On 02-February-17 | 9.67   | Call         | Bond Future | 3307      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | R214 On 02-February-17 | 9.66   | Call         | Bond Future | 3278      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | R214 On 02-February-17 | 9.68   | Call         | Bond Future | 3336      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | R214 On 02-February-17 | 9.67   | Put          | Bond Future | 5277      | 5                             | 5         | 5                               | 0.00          |
| 09/05/2016 | R214 On 02-February-17 | 9.66   | Put          | Bond Future | 5318      | 5                             | 5         | 5                               | 0.00          |
| 09/05/2016 | R214 On 02-February-17 | 9.68   | Put          | Bond Future | 5235      | 5                             | 5         | 5                               | 0.00          |
| 09/05/2016 | R248 On 05-May-16      |        |              | Bond Future | 9.97      | 90.0379                       | 90.0379   | 90.0379                         | 0.00          |
| 09/05/2016 | R248 On 04-August-16   |        |              | Bond Future | 9.95      | 92.4177                       | 92.3338   | 92.4177                         | 59,523.00     |
| 09/05/2016 | R248 On 04-August-16   | 9.25   | Call         | Bond Future | 934       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R248 On 04-August-16   | 9.26   | Call         | Bond Future | 954       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R248 On 04-August-16   | 9.24   | Call         | Bond Future | 915       | 1                             | 1         | 1                               | 0.00          |
| 09/05/2016 | R248 On 04-August-16   | 9.26   | Put          | Bond Future | 7298      | 7                             | 7         | 7                               | 0.00          |
| 09/05/2016 | R248 On 04-August-16   | 9.25   | Put          | Bond Future | 7375      | 7                             | 7         | 7                               | 0.00          |
| 09/05/2016 | R248 On 04-August-16   | 9.24   | Put          | Bond Future | 7453      | 7                             | 7         | 7                               | 0.00          |
| 09/05/2016 | R248 On 03-November-16 |        |              | Bond Future | 10.01     | 89.7499                       | 89.6634   | 89.7499                         | 0.00          |
| 09/05/2016 | R248 On 03-November-16 | 10.39  | Call         | Bond Future | 6236      | 6                             | 6         | 6                               | 0.00          |
| 09/05/2016 | R248 On 03-November-16 | 10.38  | Call         | Bond Future | 6187      | 6                             | 6         | 6                               | 0.00          |
| 09/05/2016 | R248 On 03-November-16 | 10.37  | Call         | Bond Future | 6138      | 6                             | 6         | 6                               | 0.00          |
| 09/05/2016 | R248 On 03-November-16 | 10.38  | Put          | Bond Future | 3123      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | R248 On 03-November-16 | 10.39  | Put          | Bond Future | 3092      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | R248 On 03-November-16 | 10.37  | Put          | Bond Future | 3154      | 3                             | 3         | 3                               | 0.00          |
| 09/05/2016 | R248 On 02-February-17 |        |              | Bond Future | 10.06     | 91.5692                       | 91.4781   | 91.5692                         | 0.00          |
| 09/05/2016 | R248 On 02-February-17 | 9.76   | Call         | Bond Future | 4295      | 4                             | 4         | 4                               | 0.00          |
| 09/05/2016 | R248 On 02-February-17 | 9.77   | Call         | Bond Future | 4332      | 4                             | 4         | 4                               | 0.00          |
| 09/05/2016 | R248 On 02-February-17 | 9.78   | Call         | Bond Future | 4368      | 4                             | 4         | 4                               | 0.00          |
| 09/05/2016 | R248 On 02-February-17 | 9.77   | Put          | Bond Future | 6810      | 7                             | 7         | 7                               | 0.00          |
| 09/05/2016 | R248 On 02-February-17 | 9.76   | Put          | Bond Future | 6861      | 7                             | 7         | 7                               | 0.00          |
| 09/05/2016 | R248 On 02-February-17 | 9.78   | Put          | Bond Future | 6758      | 7                             | 7         | 7                               | 0.00          |

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| 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 |
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|------|------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|

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