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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 01/11/2017 TO: 01/11/2017

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2017 | 0403 On 21-December-18 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | 0457 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | 0703 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | 0757 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | 0804 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | 0807 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | 0857 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | 0904 On 31-March-36    |        |              | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2017 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | 2025 On 02-November-17 |        |              | Bond Future        | 128.72    | 128.7577                      | 128.7206  | 128.7577                        | 570.00        |
| 01/11/2017 | 2025 On 02-November-17 | 132.96 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2025 On 02-November-17 | 132.98 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2025 On 02-November-17 | 132.97 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2025 On 02-November-17 | 132.97 | Put          | Bond Future        | 4249      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | 2025 On 02-November-17 | 132.98 | Put          | Bond Future        | 4259      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | 2025 On 02-November-17 | 132.96 | Put          | Bond Future        | 4239      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | 2025 On 01-February-18 |        |              | Bond Future        | 129.78    | 129.8152                      | 129.7763  | 129.8152                        | 1,070.00      |
| 01/11/2017 | 2025 On 01-February-18 | 133.88 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2025 On 01-February-18 | 133.89 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2025 On 01-February-18 | 133.90 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2025 On 01-February-18 | 133.90 | Put          | Bond Future        | 4124      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | 2025 On 01-February-18 | 133.88 | Put          | Bond Future        | 4104      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | 2025 On 01-February-18 | 133.89 | Put          | Bond Future        | 4114      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | 2025 On 03-May-18      |        |              | Bond Future        | 132.22    | 132.2631                      | 132.2227  | 132.2631                        | 0.00          |
| 01/11/2017 | 2025 On 03-May-18      | 133.22 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2025 On 03-May-18      | 133.21 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2025 On 03-May-18      | 133.20 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2025 On 03-May-18      | 133.21 | Put          | Bond Future        | 987       | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | 2025 On 03-May-18      | 133.20 | Put          | Bond Future        | 977       | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | 2025 On 03-May-18      | 133.22 | Put          | Bond Future        | 997       | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | 2025 On 02-August-18   |        |              | Bond Future        | 134.70    | 134.7431                      | 134.7017  | 134.7431                        | 0.00          |
| 01/11/2017 | 2025 On 02-August-18   | 136.65 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2025 On 02-August-18   | 136.66 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2025 On 02-August-18   | 136.67 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2017 | 2025 On 02-August-18   | 136.66 | Put          | Bond Future | 1958      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | 2025 On 02-August-18   | 136.67 | Put          | Bond Future | 1968      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | 2025 On 02-August-18   | 136.65 | Put          | Bond Future | 1948      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | 2029 On 02-November-17 |        |              | Bond Future | 98.70     | 98.7249                       | 98.6973   | 98.7249                         | 0.00          |
| 01/11/2017 | 2029 On 01-February-18 |        |              | Bond Future | 100.54    | 100.5643                      | 100.5351  | 100.5643                        | 1,370.00      |
| 01/11/2017 | 2029 On 03-May-18      |        |              | Bond Future | 101.41    | 101.4425                      | 101.4122  | 101.4425                        | 0.00          |
| 01/11/2017 | 2029 On 02-August-18   |        |              | Bond Future | 103.35    | 103.3786                      | 103.3476  | 103.3786                        | 0.00          |
| 01/11/2017 | 2030 On 02-November-17 |        |              | Bond Future | 9.52      | 90.7024                       | 91.3096   | 90.7024                         | 39,409.00     |
| 01/11/2017 | 2030 On 02-November-17 | 9.34   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2030 On 02-November-17 | 9.35   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2030 On 02-November-17 | 9.36   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2030 On 02-November-17 | 9.36   | Put          | Bond Future | 1036      | 2                             | 1         | 2                               | 0.00          |
| 01/11/2017 | 2030 On 02-November-17 | 9.34   | Put          | Bond Future | 1170      | 2                             | 1         | 2                               | 0.00          |
| 01/11/2017 | 2030 On 02-November-17 | 9.35   | Put          | Bond Future | 1103      | 2                             | 1         | 2                               | 0.00          |
| 01/11/2017 | 2030 On 01-February-18 |        |              | Bond Future | 9.58      | 88.3610                       | 88.9792   | 88.3610                         | 34,382.00     |
| 01/11/2017 | 2030 On 01-February-18 | 9.38   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2030 On 01-February-18 | 9.39   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2030 On 01-February-18 | 9.37   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2030 On 01-February-18 | 9.37   | Put          | Bond Future | 1409      | 2                             | 1         | 2                               | 0.00          |
| 01/11/2017 | 2030 On 01-February-18 | 9.38   | Put          | Bond Future | 1343      | 2                             | 1         | 2                               | 0.00          |
| 01/11/2017 | 2030 On 01-February-18 | 9.39   | Put          | Bond Future | 1277      | 2                             | 1         | 2                               | 0.00          |
| 01/11/2017 | 2030 On 03-May-18      |        |              | Bond Future | 9.66      | 89.9970                       | 90.6264   | 89.9970                         | 0.00          |
| 01/11/2017 | 2030 On 03-May-18      | 9.49   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2030 On 03-May-18      | 9.51   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2030 On 03-May-18      | 9.50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2030 On 03-May-18      | 9.50   | Put          | Bond Future | 1019      | 2                             | 1         | 2                               | 0.00          |
| 01/11/2017 | 2030 On 03-May-18      | 9.51   | Put          | Bond Future | 955       | 2                             | 1         | 2                               | 0.00          |
| 01/11/2017 | 2030 On 03-May-18      | 9.49   | Put          | Bond Future | 1084      | 2                             | 1         | 2                               | 0.00          |
| 01/11/2017 | 2030 On 02-August-18   |        |              | Bond Future | 9.74      | 87.6684                       | 88.3093   | 87.6684                         | 0.00          |
| 01/11/2017 | 2030 On 02-August-18   | 9.46   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2030 On 02-August-18   | 9.47   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2030 On 02-August-18   | 9.45   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2017 | 2030 On 02-August-18   | 9.47   | Put          | Bond Future | 1682      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | 2030 On 02-August-18   | 9.45   | Put          | Bond Future | 1811      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | 2030 On 02-August-18   | 9.46   | Put          | Bond Future | 1747      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | 2032 On 02-November-17 |        |              | Bond Future | 9.72      | 88.9603                       | 89.6084   | 88.9603                         | 26,183.00     |
| 01/11/2017 | 2032 On 02-November-17 | 9.48   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2032 On 02-November-17 | 9.49   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2032 On 02-November-17 | 9.50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2032 On 02-November-17 | 9.50   | Put          | Bond Future | 1538      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | 2032 On 02-November-17 | 9.48   | Put          | Bond Future | 1683      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | 2032 On 02-November-17 | 9.49   | Put          | Bond Future | 1610      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | 2032 On 01-February-18 |        |              | Bond Future | 9.79      | 90.5917                       | 91.2516   | 90.5917                         | 35,141.00     |
| 01/11/2017 | 2032 On 01-February-18 | 9.30   | Call         | Bond Future | 706       | 1                             | 1         | 1                               | 7,800.00      |
| 01/11/2017 | 2032 On 01-February-18 | 9.57   | Call         | Bond Future | 1308      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | 2032 On 01-February-18 | 9.20   | Call         | Bond Future | 544       | 0                             | 1         | 0                               | 7,500.00      |
| 01/11/2017 | 2032 On 01-February-18 | 9.56   | Call         | Bond Future | 1281      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | 2032 On 01-February-18 | 9.55   | Call         | Bond Future | 1255      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | 2032 On 01-February-18 | 9.45   | Call         | Bond Future | 1009      | 1                             | 1         | 1                               | 750.00        |
| 01/11/2017 | 2032 On 01-February-18 | 9.40   | Call         | Bond Future | 900       | 1                             | 1         | 1                               | 6,800.00      |
| 01/11/2017 | 2032 On 01-February-18 | 9.56   | Put          | Bond Future | 2887      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | 2032 On 01-February-18 | 9.20   | Put          | Bond Future | 4763      | 5                             | 5         | 5                               | 0.00          |
| 01/11/2017 | 2032 On 01-February-18 | 9.55   | Put          | Bond Future | 2932      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | 2032 On 01-February-18 | 9.45   | Put          | Bond Future | 3403      | 4                             | 3         | 4                               | 0.00          |
| 01/11/2017 | 2032 On 01-February-18 | 9.40   | Put          | Bond Future | 3654      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | 2032 On 01-February-18 | 9.57   | Put          | Bond Future | 2843      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | 2032 On 01-February-18 | 9.30   | Put          | Bond Future | 4189      | 5                             | 4         | 5                               | 0.00          |
| 01/11/2017 | 2032 On 03-May-18      |        |              | Bond Future | 9.86      | 88.1123                       | 88.7842   | 88.1123                         | 0.00          |
| 01/11/2017 | 2032 On 03-May-18      | 9.70   | Call         | Bond Future | 2337      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | 2032 On 03-May-18      | 9.71   | Call         | Bond Future | 2367      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | 2032 On 03-May-18      | 9.72   | Call         | Bond Future | 2398      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | 2032 On 03-May-18      | 9.72   | Put          | Bond Future | 3376      | 4                             | 3         | 4                               | 0.00          |
| 01/11/2017 | 2032 On 03-May-18      | 9.70   | Put          | Bond Future | 3453      | 4                             | 3         | 4                               | 0.00          |
| 01/11/2017 | 2032 On 03-May-18      | 9.71   | Put          | Bond Future | 3414      | 4                             | 3         | 4                               | 0.00          |
| 01/11/2017 | 2032 On 02-August-18   |        |              | Bond Future | 9.94      | 89.7542                       | 90.4383   | 89.7542                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2017 | 2032 On 02-August-18   | 9.68   | Call         | Bond Future | 2769      | 2                             | 3         | 2                               | 0.00          |
| 01/11/2017 | 2032 On 02-August-18   | 9.67   | Call         | Bond Future | 2740      | 2                             | 3         | 2                               | 0.00          |
| 01/11/2017 | 2032 On 02-August-18   | 9.66   | Call         | Bond Future | 2711      | 2                             | 3         | 2                               | 0.00          |
| 01/11/2017 | 2032 On 02-August-18   | 9.67   | Put          | Bond Future | 4552      | 5                             | 5         | 5                               | 0.00          |
| 01/11/2017 | 2032 On 02-August-18   | 9.66   | Put          | Bond Future | 4592      | 5                             | 5         | 5                               | 0.00          |
| 01/11/2017 | 2032 On 02-August-18   | 9.68   | Put          | Bond Future | 4512      | 5                             | 5         | 5                               | 0.00          |
| 01/11/2017 | 2033 On 02-November-17 |        |              | Bond Future | 102.83    | 102.8586                      | 102.8301  | 102.8586                        | 5,179.00      |
| 01/11/2017 | 2033 On 02-November-17 | 110.09 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2033 On 02-November-17 | 110.08 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2033 On 02-November-17 | 110.07 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2033 On 02-November-17 | 110.08 | Put          | Bond Future | 7250      | 7                             | 7         | 7                               | 0.00          |
| 01/11/2017 | 2033 On 02-November-17 | 110.07 | Put          | Bond Future | 7240      | 7                             | 7         | 7                               | 0.00          |
| 01/11/2017 | 2033 On 02-November-17 | 110.09 | Put          | Bond Future | 7260      | 7                             | 7         | 7                               | 0.00          |
| 01/11/2017 | 2033 On 01-February-18 |        |              | Bond Future | 104.74    | 104.7750                      | 104.7449  | 104.7750                        | 5,283.00      |
| 01/11/2017 | 2033 On 01-February-18 | 109.64 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2033 On 01-February-18 | 109.66 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2033 On 01-February-18 | 109.65 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2033 On 01-February-18 | 109.65 | Put          | Bond Future | 4905      | 5                             | 5         | 5                               | 0.00          |
| 01/11/2017 | 2033 On 01-February-18 | 109.66 | Put          | Bond Future | 4915      | 5                             | 5         | 5                               | 0.00          |
| 01/11/2017 | 2033 On 01-February-18 | 109.64 | Put          | Bond Future | 4895      | 5                             | 5         | 5                               | 0.00          |
| 01/11/2017 | 2033 On 03-May-18      |        |              | Bond Future | 105.63    | 105.6620                      | 105.6308  | 105.6620                        | 0.00          |
| 01/11/2017 | 2033 On 03-May-18      | 107.70 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2033 On 03-May-18      | 107.71 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2033 On 03-May-18      | 107.69 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2033 On 03-May-18      | 107.69 | Put          | Bond Future | 2059      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | 2033 On 03-May-18      | 107.70 | Put          | Bond Future | 2069      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | 2033 On 03-May-18      | 107.71 | Put          | Bond Future | 2079      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | 2033 On 02-August-18   |        |              | Bond Future | 107.65    | 107.6788                      | 107.6467  | 107.6788                        | 0.00          |
| 01/11/2017 | 2033 On 02-August-18   | 109.92 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2033 On 02-August-18   | 109.94 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2033 On 02-August-18   | 109.93 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2033 On 02-August-18   | 109.93 | Put          | Bond Future | 2283      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | 2033 On 02-August-18   | 109.94 | Put          | Bond Future | 2293      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2017 | 2033 On 02-August-18   | 109.92 | Put          | Bond Future | 2273      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | 2037 On 02-November-17 |        |              | Bond Future | 9.93      | 89.3809                       | 90.0877   | 89.3809                         | 42,893.00     |
| 01/11/2017 | 2037 On 02-November-17 | 9.66   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2037 On 02-November-17 | 9.67   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2037 On 02-November-17 | 9.65   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2037 On 02-November-17 | 9.65   | Put          | Bond Future | 2203      | 3                             | 2         | 3                               | 0.00          |
| 01/11/2017 | 2037 On 02-November-17 | 9.66   | Put          | Bond Future | 2123      | 3                             | 2         | 3                               | 0.00          |
| 01/11/2017 | 2037 On 02-November-17 | 9.67   | Put          | Bond Future | 2043      | 3                             | 2         | 3                               | 0.00          |
| 01/11/2017 | 2037 On 01-February-18 |        |              | Bond Future | 10.00     | 86.7650                       | 87.4846   | 86.7650                         | 48,719.00     |
| 01/11/2017 | 2037 On 01-February-18 | 9.83   | Call         | Bond Future | 1685      | 1                             | 2         | 1                               | 0.00          |
| 01/11/2017 | 2037 On 01-February-18 | 9.81   | Call         | Bond Future | 1621      | 1                             | 2         | 1                               | 0.00          |
| 01/11/2017 | 2037 On 01-February-18 | 9.82   | Call         | Bond Future | 1652      | 1                             | 2         | 1                               | 0.00          |
| 01/11/2017 | 2037 On 01-February-18 | 9.81   | Put          | Bond Future | 3088      | 4                             | 3         | 4                               | 0.00          |
| 01/11/2017 | 2037 On 01-February-18 | 9.83   | Put          | Bond Future | 2996      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | 2037 On 01-February-18 | 9.82   | Put          | Bond Future | 3042      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | 2037 On 03-May-18      |        |              | Bond Future | 10.07     | 88.3713                       | 89.1041   | 88.3713                         | 0.00          |
| 01/11/2017 | 2037 On 03-May-18      | 9.97   | Call         | Bond Future | 2858      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | 2037 On 03-May-18      | 9.99   | Call         | Bond Future | 2928      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | 2037 On 03-May-18      | 9.98   | Call         | Bond Future | 2893      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | 2037 On 03-May-18      | 9.98   | Put          | Bond Future | 3604      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | 2037 On 03-May-18      | 9.97   | Put          | Bond Future | 3644      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | 2037 On 03-May-18      | 9.99   | Put          | Bond Future | 3563      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | 2037 On 02-August-18   |        |              | Bond Future | 10.15     | 85.7622                       | 86.5083   | 85.7622                         | 0.00          |
| 01/11/2017 | 2037 On 02-August-18   | 9.95   | Call         | Bond Future | 3326      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | 2037 On 02-August-18   | 9.96   | Call         | Bond Future | 3359      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | 2037 On 02-August-18   | 9.97   | Call         | Bond Future | 3393      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | 2037 On 02-August-18   | 9.97   | Put          | Bond Future | 4740      | 5                             | 5         | 5                               | 0.00          |
| 01/11/2017 | 2037 On 02-August-18   | 9.95   | Put          | Bond Future | 4824      | 5                             | 5         | 5                               | 0.00          |
| 01/11/2017 | 2037 On 02-August-18   | 9.96   | Put          | Bond Future | 4782      | 5                             | 5         | 5                               | 0.00          |
| 01/11/2017 | 2038 On 02-November-17 |        |              | Bond Future | 126.09    | 126.1300                      | 126.0941  | 126.1300                        | 5,815.00      |
| 01/11/2017 | 2038 On 02-November-17 | 136.80 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2038 On 02-November-17 | 136.81 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2017 | 2038 On 02-November-17 | 136.82 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2038 On 02-November-17 | 136.81 | Put          | Bond Future | 10716     | 11                            | 11        | 11                              | 0.00          |
| 01/11/2017 | 2038 On 02-November-17 | 136.82 | Put          | Bond Future | 10726     | 11                            | 11        | 11                              | 0.00          |
| 01/11/2017 | 2038 On 02-November-17 | 136.80 | Put          | Bond Future | 10706     | 11                            | 11        | 11                              | 0.00          |
| 01/11/2017 | 2038 On 01-February-18 |        |              | Bond Future | 126.93    | 126.9708                      | 126.9331  | 126.9708                        | 18,693.00     |
| 01/11/2017 | 2038 On 01-February-18 | 136.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2038 On 01-February-18 | 136.94 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2038 On 01-February-18 | 136.93 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2038 On 01-February-18 | 136.93 | Put          | Bond Future | 9997      | 10                            | 10        | 10                              | 0.00          |
| 01/11/2017 | 2038 On 01-February-18 | 136.95 | Put          | Bond Future | 10017     | 10                            | 10        | 10                              | 0.00          |
| 01/11/2017 | 2038 On 01-February-18 | 136.94 | Put          | Bond Future | 10007     | 10                            | 10        | 10                              | 0.00          |
| 01/11/2017 | 2038 On 03-May-18      |        |              | Bond Future | 129.33    | 129.3650                      | 129.3260  | 129.3650                        | 0.00          |
| 01/11/2017 | 2038 On 03-May-18      | 132.27 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2038 On 03-May-18      | 132.29 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2038 On 03-May-18      | 132.28 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2038 On 03-May-18      | 132.27 | Put          | Bond Future | 2944      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | 2038 On 03-May-18      | 132.29 | Put          | Bond Future | 2964      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | 2038 On 03-May-18      | 132.28 | Put          | Bond Future | 2954      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | 2038 On 02-August-18   |        |              | Bond Future | 131.74    | 131.7841                      | 131.7441  | 131.7841                        | 0.00          |
| 01/11/2017 | 2038 On 02-August-18   | 134.54 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2038 On 02-August-18   | 134.53 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2038 On 02-August-18   | 134.55 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2038 On 02-August-18   | 134.53 | Put          | Bond Future | 2786      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | 2038 On 02-August-18   | 134.54 | Put          | Bond Future | 2796      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | 2038 On 02-August-18   | 134.55 | Put          | Bond Future | 2806      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | 2040 On 02-November-17 |        |              | Bond Future | 10.03     | 92.5733                       | 93.3250   | 92.5733                         | 16,477.00     |
| 01/11/2017 | 2040 On 02-November-17 | 9.66   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2040 On 02-November-17 | 9.65   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2040 On 02-November-17 | 9.67   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2040 On 02-November-17 | 9.65   | Put          | Bond Future | 3163      | 4                             | 3         | 4                               | 0.00          |
| 01/11/2017 | 2040 On 02-November-17 | 9.66   | Put          | Bond Future | 3076      | 4                             | 3         | 4                               | 0.00          |
| 01/11/2017 | 2040 On 02-November-17 | 9.67   | Put          | Bond Future | 2990      | 4                             | 3         | 4                               | 0.00          |
| 01/11/2017 | 2040 On 01-February-18 |        |              | Bond Future | 10.10     | 89.7656                       | 90.5310   | 89.7656                         | 11,630.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2017 | 2040 On 01-February-18 | 9.87   | Call         | Bond Future | 1635      | 1                             | 2         | 1                               | 0.00          |
| 01/11/2017 | 2040 On 01-February-18 | 9.89   | Call         | Bond Future | 1699      | 1                             | 2         | 1                               | 0.00          |
| 01/11/2017 | 2040 On 01-February-18 | 9.88   | Call         | Bond Future | 1667      | 1                             | 2         | 1                               | 0.00          |
| 01/11/2017 | 2040 On 01-February-18 | 9.88   | Put          | Bond Future | 3444      | 4                             | 3         | 4                               | 0.00          |
| 01/11/2017 | 2040 On 01-February-18 | 9.89   | Put          | Bond Future | 3393      | 4                             | 3         | 4                               | 0.00          |
| 01/11/2017 | 2040 On 01-February-18 | 9.87   | Put          | Bond Future | 3495      | 4                             | 3         | 4                               | 0.00          |
| 01/11/2017 | 2040 On 03-May-18      |        |              | Bond Future | 10.17     | 91.4275                       | 92.2068   | 91.4275                         | 0.00          |
| 01/11/2017 | 2040 On 03-May-18      | 10.07  | Call         | Bond Future | 3144      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | 2040 On 03-May-18      | 10.08  | Call         | Bond Future | 3182      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | 2040 On 03-May-18      | 10.06  | Call         | Bond Future | 3106      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | 2040 On 03-May-18      | 10.06  | Put          | Bond Future | 3995      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | 2040 On 03-May-18      | 10.07  | Put          | Bond Future | 3952      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | 2040 On 03-May-18      | 10.08  | Put          | Bond Future | 3909      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | 2040 On 02-August-18   |        |              | Bond Future | 10.25     | 88.6249                       | 89.4185   | 88.6249                         | 0.00          |
| 01/11/2017 | 2040 On 02-August-18   | 10.05  | Call         | Bond Future | 3656      | 3                             | 4         | 3                               | 0.00          |
| 01/11/2017 | 2040 On 02-August-18   | 10.04  | Call         | Bond Future | 3620      | 3                             | 4         | 3                               | 0.00          |
| 01/11/2017 | 2040 On 02-August-18   | 10.03  | Call         | Bond Future | 3583      | 3                             | 4         | 3                               | 0.00          |
| 01/11/2017 | 2040 On 02-August-18   | 10.04  | Put          | Bond Future | 5273      | 6                             | 5         | 6                               | 0.00          |
| 01/11/2017 | 2040 On 02-August-18   | 10.03  | Put          | Bond Future | 5318      | 6                             | 5         | 6                               | 0.00          |
| 01/11/2017 | 2040 On 02-August-18   | 10.05  | Put          | Bond Future | 5229      | 6                             | 5         | 6                               | 0.00          |
| 01/11/2017 | 2044 On 02-November-17 |        |              | Bond Future | 10.04     | 89.6984                       | 90.4562   | 89.6984                         | 18,457.00     |
| 01/11/2017 | 2044 On 02-November-17 | 9.66   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2044 On 02-November-17 | 9.68   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2044 On 02-November-17 | 9.67   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2044 On 02-November-17 | 9.67   | Put          | Bond Future | 3157      | 4                             | 3         | 4                               | 0.00          |
| 01/11/2017 | 2044 On 02-November-17 | 9.68   | Put          | Bond Future | 3069      | 4                             | 3         | 4                               | 0.00          |
| 01/11/2017 | 2044 On 02-November-17 | 9.66   | Put          | Bond Future | 3245      | 4                             | 3         | 4                               | 0.00          |
| 01/11/2017 | 2044 On 01-February-18 |        |              | Bond Future | 10.11     | 86.9632                       | 87.7347   | 86.9632                         | 17,528.00     |
| 01/11/2017 | 2044 On 01-February-18 | 9.89   | Call         | Bond Future | 1685      | 1                             | 2         | 1                               | 0.00          |
| 01/11/2017 | 2044 On 01-February-18 | 9.90   | Call         | Bond Future | 1718      | 1                             | 2         | 1                               | 0.00          |
| 01/11/2017 | 2044 On 01-February-18 | 9.91   | Call         | Bond Future | 1751      | 1                             | 2         | 1                               | 0.00          |
| 01/11/2017 | 2044 On 01-February-18 | 9.91   | Put          | Bond Future | 3401      | 4                             | 3         | 4                               | 0.00          |
| 01/11/2017 | 2044 On 01-February-18 | 9.89   | Put          | Bond Future | 3504      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2017 | 2044 On 01-February-18 | 9.90   | Put          | Bond Future | 3452      | 4                             | 3         | 4                               | 0.00          |
| 01/11/2017 | 2044 On 03-May-18      |        |              | Bond Future | 10.18     | 88.5732                       | 89.3588   | 88.5732                         | 0.00          |
| 01/11/2017 | 2044 On 03-May-18      | 10.11  | Call         | Bond Future | 3309      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | 2044 On 03-May-18      | 10.10  | Call         | Bond Future | 3270      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | 2044 On 03-May-18      | 10.09  | Call         | Bond Future | 3231      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | 2044 On 03-May-18      | 10.10  | Put          | Bond Future | 3922      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | 2044 On 03-May-18      | 10.09  | Put          | Bond Future | 3964      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | 2044 On 03-May-18      | 10.11  | Put          | Bond Future | 3879      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | 2044 On 02-August-18   |        |              | Bond Future | 10.25     | 85.8425                       | 86.6425   | 85.8425                         | 0.00          |
| 01/11/2017 | 2044 On 02-August-18   | 10.05  | Call         | Bond Future | 3688      | 3                             | 4         | 3                               | 0.00          |
| 01/11/2017 | 2044 On 02-August-18   | 10.07  | Call         | Bond Future | 3762      | 3                             | 4         | 3                               | 0.00          |
| 01/11/2017 | 2044 On 02-August-18   | 10.06  | Call         | Bond Future | 3725      | 3                             | 4         | 3                               | 0.00          |
| 01/11/2017 | 2044 On 02-August-18   | 10.06  | Put          | Bond Future | 5291      | 6                             | 5         | 6                               | 0.00          |
| 01/11/2017 | 2044 On 02-August-18   | 10.07  | Put          | Bond Future | 5247      | 6                             | 5         | 6                               | 0.00          |
| 01/11/2017 | 2044 On 02-August-18   | 10.05  | Put          | Bond Future | 5336      | 6                             | 5         | 6                               | 0.00          |
| 01/11/2017 | 2046 On 02-November-17 |        |              | Bond Future | 122.17    | 122.2044                      | 122.1701  | 122.2044                        | 8,944.00      |
| 01/11/2017 | 2046 On 02-November-17 | 136.32 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2046 On 02-November-17 | 136.30 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2046 On 02-November-17 | 136.31 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2046 On 02-November-17 | 136.30 | Put          | Bond Future | 14130     | 14                            | 14        | 14                              | 0.00          |
| 01/11/2017 | 2046 On 02-November-17 | 136.32 | Put          | Bond Future | 14150     | 14                            | 14        | 14                              | 0.00          |
| 01/11/2017 | 2046 On 02-November-17 | 136.31 | Put          | Bond Future | 14140     | 14                            | 14        | 14                              | 0.00          |
| 01/11/2017 | 2046 On 01-February-18 |        |              | Bond Future | 124.45    | 124.4813                      | 124.4452  | 124.4813                        | 21,197.00     |
| 01/11/2017 | 2046 On 01-February-18 | 132.91 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2046 On 01-February-18 | 132.92 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2046 On 01-February-18 | 132.90 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2046 On 01-February-18 | 132.90 | Put          | Bond Future | 8455      | 8                             | 8         | 8                               | 0.00          |
| 01/11/2017 | 2046 On 01-February-18 | 132.91 | Put          | Bond Future | 8465      | 8                             | 8         | 8                               | 0.00          |
| 01/11/2017 | 2046 On 01-February-18 | 132.92 | Put          | Bond Future | 8475      | 8                             | 8         | 8                               | 0.00          |
| 01/11/2017 | 2046 On 03-May-18      |        |              | Bond Future | 125.19    | 125.2286                      | 125.1914  | 125.2286                        | 0.00          |
| 01/11/2017 | 2046 On 03-May-18      | 127.93 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2046 On 03-May-18      | 127.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2046 On 03-May-18      | 127.94 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2017 | 2046 On 03-May-18      | 127.94 | Put          | Bond Future | 2749      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | 2046 On 03-May-18      | 127.95 | Put          | Bond Future | 2759      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | 2046 On 03-May-18      | 127.93 | Put          | Bond Future | 2739      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | 2046 On 02-August-18   |        |              | Bond Future | 127.58    | 127.6188                      | 127.5805  | 127.6188                        | 0.00          |
| 01/11/2017 | 2046 On 02-August-18   | 128.78 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2046 On 02-August-18   | 128.79 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2046 On 02-August-18   | 128.77 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2046 On 02-August-18   | 128.79 | Put          | Bond Future | 1209      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | 2046 On 02-August-18   | 128.77 | Put          | Bond Future | 1189      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | 2046 On 02-August-18   | 128.78 | Put          | Bond Future | 1199      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | 2050 On 02-November-17 |        |              | Bond Future | 129.08    | 130.8373                      | 129.0809  | 130.8373                        | 8,315.00      |
| 01/11/2017 | 2050 On 02-November-17 | 144.66 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2050 On 02-November-17 | 144.67 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2050 On 02-November-17 | 144.65 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2050 On 02-November-17 | 144.65 | Put          | Bond Future | 15569     | 14                            | 16        | 14                              | 0.00          |
| 01/11/2017 | 2050 On 02-November-17 | 144.66 | Put          | Bond Future | 15579     | 14                            | 16        | 14                              | 0.00          |
| 01/11/2017 | 2050 On 02-November-17 | 144.67 | Put          | Bond Future | 15589     | 14                            | 16        | 14                              | 0.00          |
| 01/11/2017 | 2050 On 01-February-18 |        |              | Bond Future | 129.81    | 131.5958                      | 129.8057  | 131.5958                        | 22,579.00     |
| 01/11/2017 | 2050 On 01-February-18 | 140.25 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2050 On 01-February-18 | 140.24 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2050 On 01-February-18 | 140.23 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2050 On 01-February-18 | 140.24 | Put          | Bond Future | 10434     | 9                             | 10        | 9                               | 0.00          |
| 01/11/2017 | 2050 On 01-February-18 | 140.23 | Put          | Bond Future | 10424     | 9                             | 10        | 9                               | 0.00          |
| 01/11/2017 | 2050 On 01-February-18 | 140.25 | Put          | Bond Future | 10444     | 9                             | 10        | 9                               | 0.00          |
| 01/11/2017 | 2050 On 03-May-18      |        |              | Bond Future | 132.25    | 134.0772                      | 132.2527  | 134.0772                        | 0.00          |
| 01/11/2017 | 2050 On 03-May-18      | 135.61 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2050 On 03-May-18      | 135.62 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2050 On 03-May-18      | 135.63 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2050 On 03-May-18      | 135.63 | Put          | Bond Future | 3377      | 2                             | 3         | 2                               | 0.00          |
| 01/11/2017 | 2050 On 03-May-18      | 135.61 | Put          | Bond Future | 3357      | 2                             | 3         | 2                               | 0.00          |
| 01/11/2017 | 2050 On 03-May-18      | 135.62 | Put          | Bond Future | 3367      | 2                             | 3         | 2                               | 0.00          |
| 01/11/2017 | 2050 On 02-August-18   |        |              | Bond Future | 133.04    | 134.9031                      | 133.0435  | 134.9031                        | 0.00          |
| 01/11/2017 | 2050 On 02-August-18   | 137.54 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2017 | 2050 On 02-August-18   | 137.53 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2050 On 02-August-18   | 137.52 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | 2050 On 02-August-18   | 137.54 | Put          | Bond Future        | 4497      | 3                             | 4         | 3                               | 0.00          |
| 01/11/2017 | 2050 On 02-August-18   | 137.52 | Put          | Bond Future        | 4477      | 3                             | 4         | 3                               | 0.00          |
| 01/11/2017 | 2050 On 02-August-18   | 137.53 | Put          | Bond Future        | 4487      | 3                             | 4         | 3                               | 0.00          |
| 01/11/2017 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | AL37 On 02-November-17 |        |              | Index Future       | 550.42    | 548.4380                      | 550.4160  | 548.4380                        | 0.00          |
| 01/11/2017 | AL37 On 01-February-18 |        |              | Index Future       | 560.51    | 558.4960                      | 560.5090  | 558.4960                        | 0.00          |
| 01/11/2017 | AL37 On 03-May-18      |        |              | Index Future       | 570.89    | 568.8390                      | 570.8870  | 568.8390                        | 0.00          |
| 01/11/2017 | AL37 On 02-August-18   |        |              | Index Future       | 581.53    | 579.4440                      | 581.5280  | 579.4440                        | 0.00          |
| 01/11/2017 | AL7T On 02-November-17 |        |              | Index Future       | 627.54    | 624.4380                      | 627.5350  | 624.4380                        | 0.00          |
| 01/11/2017 | AL7T On 01-February-18 |        |              | Index Future       | 639.04    | 635.8890                      | 639.0420  | 635.8890                        | 0.00          |
| 01/11/2017 | AL7T On 03-May-18      |        |              | Index Future       | 650.87    | 647.6660                      | 650.8740  | 647.6660                        | 0.00          |
| 01/11/2017 | AL7T On 02-August-18   |        |              | Index Future       | 663.01    | 659.7410                      | 663.0060  | 659.7410                        | 0.00          |
| 01/11/2017 | ALBI On 02-November-17 |        |              | Index Future       | 565.71    | 562.1800                      | 565.7090  | 562.1800                        | 220.00        |
| 01/11/2017 | ALBI On 01-February-18 |        |              | Index Future       | 576.08    | 572.4890                      | 576.0820  | 572.4890                        | 772.00        |
| 01/11/2017 | ALBI On 03-May-18      |        |              | Index Future       | 586.75    | 583.0910                      | 586.7490  | 583.0910                        | 0.00          |
| 01/11/2017 | ALBI On 02-August-18   |        |              | Index Future       | 597.69    | 593.9620                      | 597.6850  | 593.9620                        | 0.00          |
| 01/11/2017 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | C030 On 31-January-30  |        |              | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2017 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | C070 On 01-August-21   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | C118 On 20-April-18    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | C197 On 07-December-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | C202 On 07-December-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | C204 On 21-December-18 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | C207 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | C208 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | C209 On 31-March-36    |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 01/11/2017 | C210 On 31-March-28    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | C212 On 31-January-22  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | C213 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | C214 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2017 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | EL28 On 02-November-17  |        |              | Bond Future        | 126.39    | 126.4160                      | 126.3876  | 126.4160                        | 0.00          |
| 01/11/2017 | EL28 On 02-November-17  | 133.87 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | EL28 On 02-November-17  | 133.89 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | EL28 On 02-November-17  | 133.88 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | EL28 On 02-November-17  | 133.88 | Put          | Bond Future        | 7492      | 7                             | 7         | 7                               | 0.00          |
| 01/11/2017 | EL28 On 02-November-17  | 133.89 | Put          | Bond Future        | 7502      | 7                             | 8         | 7                               | 0.00          |
| 01/11/2017 | EL28 On 02-November-17  | 133.87 | Put          | Bond Future        | 7482      | 7                             | 7         | 7                               | 0.00          |
| 01/11/2017 | EL28 On 01-February-18  |        |              | Bond Future        | 128.74    | 128.7713                      | 128.7411  | 128.7713                        | 0.00          |
| 01/11/2017 | EL28 On 01-February-18  | 132.29 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | EL28 On 01-February-18  | 132.31 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | EL28 On 01-February-18  | 132.30 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | EL28 On 01-February-18  | 132.30 | Put          | Bond Future        | 3559      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | EL28 On 01-February-18  | 132.31 | Put          | Bond Future        | 3569      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | EL28 On 01-February-18  | 132.29 | Put          | Bond Future        | 3549      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | EL28 On 03-May-18       |        |              | Bond Future        | 129.41    | 129.4400                      | 129.4085  | 129.4400                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2017 | EL28 On 03-May-18      | 133.19 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | EL28 On 03-May-18      | 133.20 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | EL28 On 03-May-18      | 133.18 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | EL28 On 03-May-18      | 133.18 | Put          | Bond Future | 3771      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | EL28 On 03-May-18      | 133.19 | Put          | Bond Future | 3781      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | EL28 On 03-May-18      | 133.20 | Put          | Bond Future | 3791      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | EL28 On 02-August-18   |        |              | Bond Future | 131.88    | 131.9104                      | 131.8781  | 131.9104                        | 0.00          |
| 01/11/2017 | EL28 On 02-August-18   | 134.93 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | EL28 On 02-August-18   | 134.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | EL28 On 02-August-18   | 134.94 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | EL28 On 02-August-18   | 134.94 | Put          | Bond Future | 3062      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | EL28 On 02-August-18   | 134.95 | Put          | Bond Future | 3072      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | EL28 On 02-August-18   | 134.93 | Put          | Bond Future | 3052      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | ES33 On 02-November-17 |        |              | Bond Future | 11.02     | 74.4356                       | 74.9892   | 74.4356                         | 6,011.00      |
| 01/11/2017 | ES33 On 02-November-17 | 10.68  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | ES33 On 02-November-17 | 10.67  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | ES33 On 02-November-17 | 10.66  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | ES33 On 02-November-17 | 10.67  | Put          | Bond Future | 2096      | 3                             | 2         | 3                               | 0.00          |
| 01/11/2017 | ES33 On 02-November-17 | 10.66  | Put          | Bond Future | 2158      | 3                             | 2         | 3                               | 0.00          |
| 01/11/2017 | ES33 On 02-November-17 | 10.68  | Put          | Bond Future | 2035      | 3                             | 2         | 3                               | 0.00          |
| 01/11/2017 | ES33 On 01-February-18 |        |              | Bond Future | 11.13     | 75.8007                       | 76.3643   | 75.8007                         | 9,466.00      |
| 01/11/2017 | ES33 On 01-February-18 | 10.99  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | ES33 On 01-February-18 | 11.00  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | ES33 On 01-February-18 | 11.01  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | ES33 On 01-February-18 | 11.01  | Put          | Bond Future | 711       | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | ES33 On 01-February-18 | 10.99  | Put          | Bond Future | 829       | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | ES33 On 01-February-18 | 11.00  | Put          | Bond Future | 770       | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | ES33 On 03-May-18      |        |              | Bond Future | 11.24     | 73.4130                       | 73.9869   | 73.4130                         | 0.00          |
| 01/11/2017 | ES33 On 03-May-18      | 11.20  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | ES33 On 03-May-18      | 11.22  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | ES33 On 03-May-18      | 11.21  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | ES33 On 03-May-18      | 11.21  | Put          | Bond Future | 199       | 1                             | 0         | 1                               | 0.00          |
| 01/11/2017 | ES33 On 03-May-18      | 11.20  | Put          | Bond Future | 256       | 1                             | 0         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2017 | ES33 On 03-May-18      | 11.22  | Put          | Bond Future | 141       | 1                             | 0         | 1                               | 0.00          |
| 01/11/2017 | ES33 On 02-August-18   |        |              | Bond Future | 11.36     | 74.7810                       | 75.3653   | 74.7810                         | 0.00          |
| 01/11/2017 | ES33 On 02-August-18   | 11.14  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | ES33 On 02-August-18   | 11.15  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | ES33 On 02-August-18   | 11.16  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | ES33 On 02-August-18   | 11.16  | Put          | Bond Future | 1136      | 2                             | 1         | 2                               | 0.00          |
| 01/11/2017 | ES33 On 02-August-18   | 11.14  | Put          | Bond Future | 1251      | 2                             | 1         | 2                               | 0.00          |
| 01/11/2017 | ES33 On 02-August-18   | 11.15  | Put          | Bond Future | 1193      | 2                             | 1         | 2                               | 0.00          |
| 01/11/2017 | ES42 On 02-November-17 |        |              | Bond Future | 11.24     | 77.0034                       | 77.6233   | 77.0034                         | 2,202.00      |
| 01/11/2017 | ES42 On 01-February-18 |        |              | Bond Future | 11.35     | 78.4157                       | 79.0467   | 78.4157                         | 7,957.00      |
| 01/11/2017 | ES42 On 03-May-18      |        |              | Bond Future | 11.46     | 75.6065                       | 76.2490   | 75.6065                         | 0.00          |
| 01/11/2017 | ES42 On 02-August-18   |        |              | Bond Future | 11.57     | 77.0151                       | 77.6694   | 77.0151                         | 0.00          |
| 01/11/2017 | GOVI On 02-November-17 |        |              | GOVI        | 564.03    | 560.5600                      | 564.0250  | 560.5600                        | 83.00         |
| 01/11/2017 | GOVI On 02-November-17 | 572.46 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | GOVI On 02-November-17 | 572.45 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | GOVI On 02-November-17 | 572.44 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | GOVI On 02-November-17 | 572.45 | Put          | GOVI        | 84250     | 12                            | 8         | 12                              | 0.00          |
| 01/11/2017 | GOVI On 02-November-17 | 572.44 | Put          | GOVI        | 84150     | 12                            | 8         | 12                              | 0.00          |
| 01/11/2017 | GOVI On 02-November-17 | 572.46 | Put          | GOVI        | 84350     | 12                            | 8         | 12                              | 0.00          |
| 01/11/2017 | GOVI On 01-February-18 |        |              | GOVI        | 574.37    | 570.8400                      | 574.3680  | 570.8400                        | 791.00        |
| 01/11/2017 | GOVI On 01-February-18 | 581.03 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | GOVI On 01-February-18 | 581.04 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | GOVI On 01-February-18 | 581.02 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | GOVI On 01-February-18 | 581.02 | Put          | GOVI        | 66520     | 10                            | 7         | 10                              | 0.00          |
| 01/11/2017 | GOVI On 01-February-18 | 581.03 | Put          | GOVI        | 66620     | 10                            | 7         | 10                              | 0.00          |
| 01/11/2017 | GOVI On 01-February-18 | 581.04 | Put          | GOVI        | 66720     | 10                            | 7         | 10                              | 0.00          |
| 01/11/2017 | GOVI On 03-May-18      |        |              | GOVI        | 585.00    | 581.4110                      | 585.0030  | 581.4110                        | 0.00          |
| 01/11/2017 | GOVI On 03-May-18      | 590.27 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | GOVI On 03-May-18      | 590.29 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | GOVI On 03-May-18      | 590.28 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | GOVI On 03-May-18      | 590.28 | Put          | GOVI        | 52770     | 9                             | 5         | 9                               | 0.00          |
| 01/11/2017 | GOVI On 03-May-18      | 590.29 | Put          | GOVI        | 52870     | 9                             | 5         | 9                               | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2017 | GOVI On 03-May-18       | 590.27 | Put          | GOVI               | 52670     | 9                             | 5         | 9                               | 0.00          |
| 01/11/2017 | GOVI On 02-August-18    |        |              | GOVI               | 595.91    | 592.2510                      | 595.9070  | 592.2510                        | 0.00          |
| 01/11/2017 | GOVI On 02-August-18    | 605.71 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | GOVI On 02-August-18    | 605.72 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | GOVI On 02-August-18    | 605.70 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | GOVI On 02-August-18    | 605.70 | Put          | GOVI               | 97930     | 13                            | 10        | 13                              | 0.00          |
| 01/11/2017 | GOVI On 02-August-18    | 605.71 | Put          | GOVI               | 98030     | 13                            | 10        | 13                              | 0.00          |
| 01/11/2017 | GOVI On 02-August-18    | 605.72 | Put          | GOVI               | 98130     | 13                            | 10        | 13                              | 0.00          |
| 01/11/2017 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 01/11/2017 | IGOV On 02-November-17  |        |              | Index Future       | 247.48    | 247.7820                      | 247.4760  | 247.7820                        | 441.00        |
| 01/11/2017 | IGOV On 01-February-18  |        |              | Index Future       | 252.08    | 252.3970                      | 252.0840  | 252.3970                        | 872.00        |
| 01/11/2017 | IGOV On 03-May-18       |        |              | Index Future       | 256.84    | 257.1570                      | 256.8360  | 257.1570                        | 272.00        |
| 01/11/2017 | IGOV On 02-August-18    |        |              | Index Future       | 261.74    | 262.0660                      | 261.7380  | 262.0660                        | 0.00          |
| 01/11/2017 | ILBI On 02-November-17  |        |              | Index Future       | 709.67    | 709.6650                      | 709.6650  | 709.6650                        | 0.00          |
| 01/11/2017 | IS01 On 21-December-17  |        |              | Interest Rate Swap | 99.76     | 99.7595                       | 99.7595   | 99.7595                         | 0.00          |
| 01/11/2017 | IS01 On 15-March-18     |        |              | Interest Rate Swap | 99.71     | 99.7098                       | 99.7086   | 99.7098                         | 0.00          |
| 01/11/2017 | IS01 On 21-June-18      |        |              | Interest Rate Swap | 99.90     | 99.9052                       | 99.9003   | 99.9052                         | 0.00          |
| 01/11/2017 | IS01 On 20-September-18 |        |              | Interest Rate Swap | 100.12    | 100.1300                      | 100.1189  | 100.1300                        | 0.00          |
| 01/11/2017 | IS01 On 20-December-18  |        |              | Interest Rate Swap | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | IS02 On 18-December-17  |        |              | Interest Rate Swap | 99.80     | 99.7970                       | 99.7970   | 99.7970                         | 0.00          |
| 01/11/2017 | IS02 On 16-March-18     |        |              | Interest Rate Swap | 98.99     | 98.9934                       | 98.9924   | 98.9934                         | 0.00          |
| 01/11/2017 | IS02 On 15-June-18      |        |              | Interest Rate Swap | 98.59     | 98.5933                       | 98.5874   | 98.5933                         | 0.00          |
| 01/11/2017 | IS02 On 21-September-18 |        |              | Interest Rate Swap | 98.59     | 98.5994                       | 98.5884   | 98.5994                         | 0.00          |
| 01/11/2017 | IS02 On 21-December-18  |        |              | Interest Rate Swap | 99.06     | 99.0800                       | 99.0600   | 99.0800                         | 0.00          |
| 01/11/2017 | IS02 On 15-March-19     |        |              | Interest Rate Swap | 99.54     | 99.5669                       | 99.5394   | 99.5669                         | 0.00          |
| 01/11/2017 | IS02 On 21-June-19      |        |              | Interest Rate Swap | 100.02    | 100.0536                      | 100.0157  | 100.0536                        | 0.00          |
| 01/11/2017 | IS02 On 20-September-19 |        |              | Interest Rate Swap | 100.57    | 100.5932                      | 100.5672  | 100.5932                        | 0.00          |
| 01/11/2017 | IS02 On 20-December-19  |        |              | Interest Rate Swap | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | IS05 On 17-December-20  |        |              | Interest Rate Swap | 97.14     | 97.2368                       | 97.1443   | 97.2368                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2017 | IS05 On 16-March-21     |        |              | Interest Rate Swap     | 96.46     | 96.5680                       | 96.4615   | 96.5680                         | 0.00          |
| 01/11/2017 | IS05 On 15-June-21      |        |              | Interest Rate Swap     | 95.76     | 95.8750                       | 95.7555   | 95.8750                         | 0.00          |
| 01/11/2017 | IS05 On 21-September-21 |        |              | Interest Rate Swap     | 96.02     | 96.1543                       | 96.0245   | 96.1543                         | 0.00          |
| 01/11/2017 | IS05 On 21-December-21  |        |              | Interest Rate Swap     | 98.29     | 98.4242                       | 98.2896   | 98.4242                         | 51.00         |
| 01/11/2017 | IS05 On 15-March-22     |        |              | Interest Rate Swap     | 98.51     | 98.6435                       | 98.5076   | 98.6435                         | 0.00          |
| 01/11/2017 | IS05 On 21-June-22      |        |              | Interest Rate Swap     | 99.77     | 99.9086                       | 99.7735   | 99.9086                         | 0.00          |
| 01/11/2017 | IS05 On 20-September-22 |        |              | Interest Rate Swap     | 102.03    | 102.1692                      | 102.0346  | 102.1692                        | 0.00          |
| 01/11/2017 | IS05 On 20-December-22  |        |              | Interest Rate Swap     | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 97.46     | 97.7336                       | 97.4625   | 97.7336                         | 0.00          |
| 01/11/2017 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 94.57     | 94.8259                       | 94.5653   | 94.8259                         | 0.00          |
| 01/11/2017 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 93.38     | 93.6278                       | 93.3835   | 93.6278                         | 0.00          |
| 01/11/2017 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 95.56     | 95.7842                       | 95.5563   | 95.7842                         | 0.00          |
| 01/11/2017 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 99.32     | 99.5413                       | 99.3176   | 99.5413                         | 0.00          |
| 01/11/2017 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 97.95     | 98.1896                       | 97.9536   | 98.1896                         | 0.00          |
| 01/11/2017 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 100.02    | 100.2689                      | 100.0187  | 100.2689                        | 0.00          |
| 01/11/2017 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 103.71    | 103.9666                      | 103.7072  | 103.9666                        | 0.00          |
| 01/11/2017 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/11/2017 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 01/11/2017 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 01/11/2017 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 01/11/2017 | JBAF On 15-November-17  |        |              | Jibar Tradeable Future | 7.06      | 92.9400                       | 92.9400   | 92.9400                         | 0.00          |
| 01/11/2017 | JBAF On 20-December-17  |        |              | Jibar Tradeable Future | 7.07      | 92.9300                       | 92.9300   | 92.9300                         | 0.00          |
| 01/11/2017 | JBAF On 17-January-18   |        |              | Jibar Tradeable Future | 7.11      | 92.8900                       | 92.8900   | 92.8900                         | 0.00          |
| 01/11/2017 | JBAF On 21-February-18  |        |              | Jibar Tradeable Future | 7.14      | 92.8600                       | 92.8600   | 92.8600                         | 0.00          |
| 01/11/2017 | JBAF On 20-March-18     |        |              | Jibar Tradeable Future | 7.19      | 92.8100                       | 92.8100   | 92.8100                         | 2,500.00      |
| 01/11/2017 | JBAF On 18-April-18     |        |              | Jibar Tradeable Future | 7.21      | 92.7900                       | 92.7900   | 92.7900                         | 0.00          |
| 01/11/2017 | JBAF On 20-June-18      |        |              | Jibar Tradeable Future | 7.26      | 92.7400                       | 92.7400   | 92.7400                         | 0.00          |
| 01/11/2017 | JBAF On 19-September-18 |        |              | Jibar Tradeable Future | 7.35      | 92.6500                       | 92.6500   | 92.6500                         | 0.00          |
| 01/11/2017 | JBAF On 19-October-18   |        |              | Jibar Tradeable Future | 8.30      | 91.7000                       | 91.7000   | 91.7000                         | 0.00          |
| 01/11/2017 | JBAF On 19-December-18  |        |              | Jibar Tradeable Future | 7.41      | 92.5900                       | 92.5900   | 92.5900                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2017 | JBAF On 20-March-19     |        |              | Jibar Tradeable Future | 7.48      | 92.5200                       | 92.5200   | 92.5200                         | 0.00          |
| 01/11/2017 | JBAF On 19-June-19      |        |              | Jibar Tradeable Future | 7.57      | 92.4300                       | 92.4300   | 92.4300                         | 0.00          |
| 01/11/2017 | JBAF On 18-September-19 |        |              | Jibar Tradeable Future | 7.65      | 92.3500                       | 92.3500   | 92.3500                         | 0.00          |
| 01/11/2017 | R023 On 02-November-17  |        |              | Bond Future            | 8.31      | 98.7060                       | 99.0684   | 98.7060                         | 31,425.00     |
| 01/11/2017 | R023 On 02-November-17  | 8.56   | Call         | Bond Future            | 1032      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R023 On 02-November-17  | 8.57   | Call         | Bond Future            | 1073      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R023 On 02-November-17  | 8.58   | Call         | Bond Future            | 1114      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R023 On 02-November-17  | 8.57   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R023 On 02-November-17  | 8.58   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R023 On 02-November-17  | 8.56   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R023 On 01-February-18  |        |              | Bond Future            | 8.37      | 100.5162                      | 100.8851  | 100.5162                        | 40,612.00     |
| 01/11/2017 | R023 On 01-February-18  | 8.32   | Call         | Bond Future            | 853       | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R023 On 01-February-18  | 8.33   | Call         | Bond Future            | 872       | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R023 On 01-February-18  | 8.31   | Call         | Bond Future            | 834       | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R023 On 01-February-18  | 8.31   | Put          | Bond Future            | 1068      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R023 On 01-February-18  | 8.32   | Put          | Bond Future            | 1047      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R023 On 01-February-18  | 8.33   | Put          | Bond Future            | 1027      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R023 On 03-May-18       |        |              | Bond Future            | 8.42      | 98.4479                       | 98.8234   | 98.4479                         | 0.00          |
| 01/11/2017 | R023 On 03-May-18       | 8.27   | Call         | Bond Future            | 1020      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R023 On 03-May-18       | 8.29   | Call         | Bond Future            | 1055      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R023 On 03-May-18       | 8.28   | Call         | Bond Future            | 1037      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R023 On 03-May-18       | 8.29   | Put          | Bond Future            | 1558      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R023 On 03-May-18       | 8.28   | Put          | Bond Future            | 1580      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R023 On 03-May-18       | 8.27   | Put          | Bond Future            | 1601      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R035 On 02-November-17  |        |              | Bond Future            | 9.86      | 92.8229                       | 93.5335   | 92.8229                         | 24,289.00     |
| 01/11/2017 | R035 On 02-November-17  | 9.60   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R035 On 02-November-17  | 9.59   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R035 On 02-November-17  | 9.61   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R035 On 02-November-17  | 9.59   | Put          | Bond Future            | 2127      | 3                             | 2         | 3                               | 0.00          |
| 01/11/2017 | R035 On 02-November-17  | 9.60   | Put          | Bond Future            | 2047      | 3                             | 2         | 3                               | 0.00          |
| 01/11/2017 | R035 On 02-November-17  | 9.61   | Put          | Bond Future            | 1967      | 3                             | 2         | 3                               | 0.00          |
| 01/11/2017 | R035 On 01-February-18  |        |              | Bond Future            | 9.94      | 94.5253                       | 95.2487   | 94.5253                         | 45,896.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2017 | R035 On 01-February-18 | 9.73   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R035 On 01-February-18 | 9.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R035 On 01-February-18 | 9.74   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R035 On 01-February-18 | 9.74   | Put          | Bond Future | 1510      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R035 On 01-February-18 | 9.73   | Put          | Bond Future | 1588      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R035 On 01-February-18 | 9.75   | Put          | Bond Future | 1432      | 2                             | 1         | 2                               | 0.00          |
| 01/11/2017 | R035 On 03-May-18      |        |              | Bond Future | 10.01     | 91.7756                       | 92.5122   | 91.7756                         | 0.00          |
| 01/11/2017 | R035 On 03-May-18      | 9.90   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R035 On 03-May-18      | 9.91   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R035 On 03-May-18      | 9.89   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R035 On 03-May-18      | 9.89   | Put          | Bond Future | 889       | 2                             | 1         | 2                               | 0.00          |
| 01/11/2017 | R035 On 03-May-18      | 9.90   | Put          | Bond Future | 813       | 2                             | 1         | 2                               | 0.00          |
| 01/11/2017 | R035 On 03-May-18      | 9.91   | Put          | Bond Future | 737       | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R186 On 02-November-17 |        |              | Bond Future | 9.01      | 112.5296                      | 113.0960  | 112.5296                        | 42,667.00     |
| 01/11/2017 | R186 On 02-November-17 | 8.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R186 On 02-November-17 | 8.88   | Call         | Bond Future | 6         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R186 On 02-November-17 | 8.90   | Call         | Bond Future | 12        | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R186 On 02-November-17 | 9.00   | Call         | Bond Future | 152       | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R186 On 02-November-17 | 8.60   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R186 On 02-November-17 | 8.89   | Call         | Bond Future | 8         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R186 On 02-November-17 | 8.88   | Put          | Bond Future | 860       | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R186 On 02-November-17 | 8.60   | Put          | Bond Future | 2714      | 3                             | 3         | 3                               | 3,750.00      |
| 01/11/2017 | R186 On 02-November-17 | 9.00   | Put          | Bond Future | 222       | 1                             | 0         | 1                               | 5,000.00      |
| 01/11/2017 | R186 On 02-November-17 | 8.90   | Put          | Bond Future | 735       | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R186 On 02-November-17 | 8.75   | Put          | Bond Future | 1713      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R186 On 02-November-17 | 8.89   | Put          | Bond Future | 797       | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R186 On 01-February-18 |        |              | Bond Future | 9.08      | 109.2936                      | 109.8702  | 109.2936                        | 127,304.00    |
| 01/11/2017 | R186 On 01-February-18 | 7.75   | Call         | Bond Future | 24        | 0                             | 0         | 0                               | 1,460.00      |
| 01/11/2017 | R186 On 01-February-18 | 8.50   | Call         | Bond Future | 431       | 0                             | 0         | 0                               | 1,460.00      |
| 01/11/2017 | R186 On 01-February-18 | 9.00   | Call         | Bond Future | 1472      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R186 On 01-February-18 | 9.25   | Call         | Bond Future | 2325      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R186 On 01-February-18 | 8.96   | Call         | Bond Future | 1356      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R186 On 01-February-18 | 8.75   | Call         | Bond Future | 842       | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2017 | R186 On 01-February-18 | 8.98   | Call         | Bond Future | 1413      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R186 On 01-February-18 | 8.97   | Call         | Bond Future | 1385      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R186 On 01-February-18 | 8.96   | Put          | Bond Future | 2109      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R186 On 01-February-18 | 9.00   | Put          | Bond Future | 1969      | 2                             | 2         | 2                               | 6,200.00      |
| 01/11/2017 | R186 On 01-February-18 | 8.75   | Put          | Bond Future | 2949      | 3                             | 3         | 3                               | 820.00        |
| 01/11/2017 | R186 On 01-February-18 | 9.25   | Put          | Bond Future | 1242      | 1                             | 1         | 1                               | 820.00        |
| 01/11/2017 | R186 On 01-February-18 | 8.98   | Put          | Bond Future | 2038      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R186 On 01-February-18 | 8.97   | Put          | Bond Future | 2073      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R186 On 01-February-18 | 8.50   | Put          | Bond Future | 4181      | 5                             | 4         | 5                               | 0.00          |
| 01/11/2017 | R186 On 01-February-18 | 7.75   | Put          | Bond Future | 8898      | 9                             | 9         | 9                               | 0.00          |
| 01/11/2017 | R186 On 03-May-18      |        |              | Bond Future | 9.15      | 111.3173                      | 111.9043  | 111.3173                        | 0.00          |
| 01/11/2017 | R186 On 03-May-18      | 8.93   | Call         | Bond Future | 1775      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R186 On 03-May-18      | 8.92   | Call         | Bond Future | 1749      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R186 On 03-May-18      | 8.91   | Call         | Bond Future | 1723      | 1                             | 2         | 1                               | 0.00          |
| 01/11/2017 | R186 On 03-May-18      | 8.92   | Put          | Bond Future | 3170      | 4                             | 3         | 4                               | 0.00          |
| 01/11/2017 | R186 On 03-May-18      | 8.91   | Put          | Bond Future | 3207      | 4                             | 3         | 4                               | 0.00          |
| 01/11/2017 | R186 On 03-May-18      | 8.93   | Put          | Bond Future | 3133      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | R197 On 02-November-17 |        |              | Bond Future | 299.14    | 299.2311                      | 299.1429  | 299.2311                        | 813.00        |
| 01/11/2017 | R197 On 02-November-17 | 305.17 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R197 On 02-November-17 | 305.16 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R197 On 02-November-17 | 305.15 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R197 On 02-November-17 | 305.16 | Put          | Bond Future | 6017      | 6                             | 6         | 6                               | 0.00          |
| 01/11/2017 | R197 On 02-November-17 | 305.15 | Put          | Bond Future | 6007      | 6                             | 6         | 6                               | 0.00          |
| 01/11/2017 | R197 On 02-November-17 | 305.17 | Put          | Bond Future | 6027      | 6                             | 6         | 6                               | 0.00          |
| 01/11/2017 | R197 On 01-February-18 |        |              | Bond Future | 297.72    | 297.8164                      | 297.7237  | 297.8164                        | 2,350.00      |
| 01/11/2017 | R197 On 01-February-18 | 301.67 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R197 On 01-February-18 | 301.68 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R197 On 01-February-18 | 301.66 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R197 On 01-February-18 | 301.66 | Put          | Bond Future | 3936      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | R197 On 01-February-18 | 301.67 | Put          | Bond Future | 3946      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | R197 On 01-February-18 | 301.68 | Put          | Bond Future | 3956      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | R197 On 03-May-18      |        |              | Bond Future | 303.34    | 303.4323                      | 303.3363  | 303.4323                        | 0.00          |
| 01/11/2017 | R197 On 03-May-18      | 304.44 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2017 | R197 On 03-May-18      | 304.46 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R197 On 03-May-18      | 304.45 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R197 On 03-May-18      | 304.45 | Put          | Bond Future | 1114      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R197 On 03-May-18      | 304.46 | Put          | Bond Future | 1124      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R197 On 03-May-18      | 304.44 | Put          | Bond Future | 1104      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R202 On 02-November-17 |        |              | Bond Future | 238.66    | 238.4347                      | 238.6624  | 238.4347                        | 6,827.00      |
| 01/11/2017 | R202 On 02-November-17 | 253.89 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R202 On 02-November-17 | 253.90 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R202 On 02-November-17 | 253.91 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R202 On 02-November-17 | 253.90 | Put          | Bond Future | 15238     | 15                            | 15        | 15                              | 0.00          |
| 01/11/2017 | R202 On 02-November-17 | 253.91 | Put          | Bond Future | 15248     | 15                            | 15        | 15                              | 0.00          |
| 01/11/2017 | R202 On 02-November-17 | 253.89 | Put          | Bond Future | 15228     | 15                            | 15        | 15                              | 0.00          |
| 01/11/2017 | R202 On 01-February-18 |        |              | Bond Future | 239.39    | 239.1645                      | 239.3942  | 239.1645                        | 22,936.00     |
| 01/11/2017 | R202 On 01-February-18 | 249.08 | Call         | Bond Future | 148       | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R202 On 01-February-18 | 249.07 | Call         | Bond Future | 148       | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R202 On 01-February-18 | 249.06 | Call         | Bond Future | 149       | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R202 On 01-February-18 | 249.07 | Put          | Bond Future | 9824      | 10                            | 10        | 10                              | 0.00          |
| 01/11/2017 | R202 On 01-February-18 | 249.06 | Put          | Bond Future | 9815      | 10                            | 10        | 10                              | 0.00          |
| 01/11/2017 | R202 On 01-February-18 | 249.08 | Put          | Bond Future | 9834      | 10                            | 10        | 10                              | 0.00          |
| 01/11/2017 | R202 On 03-May-18      |        |              | Bond Future | 243.91    | 243.6745                      | 243.9070  | 243.6745                        | 0.00          |
| 01/11/2017 | R202 On 03-May-18      | 247.47 | Call         | Bond Future | 1918      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R202 On 03-May-18      | 247.48 | Call         | Bond Future | 1915      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R202 On 03-May-18      | 247.49 | Call         | Bond Future | 1912      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R202 On 03-May-18      | 247.49 | Put          | Bond Future | 5495      | 6                             | 5         | 6                               | 0.00          |
| 01/11/2017 | R202 On 03-May-18      | 247.47 | Put          | Bond Future | 5481      | 6                             | 5         | 6                               | 0.00          |
| 01/11/2017 | R202 On 03-May-18      | 247.48 | Put          | Bond Future | 5488      | 6                             | 5         | 6                               | 0.00          |
| 01/11/2017 | R204 On 02-November-17 |        |              | Bond Future | 7.29      | 103.7066                      | 103.7760  | 103.7066                        | 36,715.00     |
| 01/11/2017 | R204 On 02-November-17 | 7.75   | Call         | Bond Future | 607       | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R204 On 02-November-17 | 7.76   | Call         | Bond Future | 614       | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R204 On 02-November-17 | 7.74   | Call         | Bond Future | 599       | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R204 On 02-November-17 | 7.74   | Put          | Bond Future | 121       | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R204 On 02-November-17 | 7.75   | Put          | Bond Future | 118       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2017 | R204 On 02-November-17 | 7.76   | Put          | Bond Future | 116       | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R204 On 01-February-18 |        |              | Bond Future | 7.25      | 101.5706                      | 101.6411  | 101.5706                        | 24,451.00     |
| 01/11/2017 | R204 On 01-February-18 | 7.25   | Call         | Bond Future | 2711      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | R204 On 01-February-18 | 7.27   | Call         | Bond Future | 2719      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | R204 On 01-February-18 | 7.26   | Call         | Bond Future | 2715      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | R204 On 01-February-18 | 7.26   | Put          | Bond Future | 2707      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | R204 On 01-February-18 | 7.27   | Put          | Bond Future | 2703      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | R204 On 01-February-18 | 7.25   | Put          | Bond Future | 2711      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | R204 On 03-May-18      |        |              | Bond Future | 7.16      | 103.4513                      | 103.5229  | 103.4513                        | 0.00          |
| 01/11/2017 | R204 On 03-May-18      | 7.09   | Call         | Bond Future | 4067      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | R204 On 03-May-18      | 7.10   | Call         | Bond Future | 4070      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | R204 On 03-May-18      | 7.08   | Call         | Bond Future | 4064      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | R204 On 03-May-18      | 7.08   | Put          | Bond Future | 4111      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | R204 On 03-May-18      | 7.09   | Put          | Bond Future | 4108      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | R204 On 03-May-18      | 7.10   | Put          | Bond Future | 4105      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | R207 On 02-November-17 |        |              | Bond Future | 7.72      | 101.1681                      | 101.3289  | 101.1681                        | 22,184.00     |
| 01/11/2017 | R207 On 02-November-17 | 8.03   | Call         | Bond Future | 617       | 0                             | 1         | 0                               | 0.00          |
| 01/11/2017 | R207 On 02-November-17 | 8.05   | Call         | Bond Future | 656       | 0                             | 1         | 0                               | 0.00          |
| 01/11/2017 | R207 On 02-November-17 | 8.04   | Call         | Bond Future | 636       | 0                             | 1         | 0                               | 0.00          |
| 01/11/2017 | R207 On 02-November-17 | 8.03   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R207 On 02-November-17 | 8.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R207 On 02-November-17 | 8.04   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R207 On 01-February-18 |        |              | Bond Future | 7.75      | 99.3824                       | 99.5459   | 99.3824                         | 21,287.00     |
| 01/11/2017 | R207 On 01-February-18 | 7.60   | Call         | Bond Future | 208       | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R207 On 01-February-18 | 7.62   | Call         | Bond Future | 222       | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R207 On 01-February-18 | 7.61   | Call         | Bond Future | 215       | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R207 On 01-February-18 | 7.60   | Put          | Bond Future | 476       | 1                             | 0         | 1                               | 0.00          |
| 01/11/2017 | R207 On 01-February-18 | 7.62   | Put          | Bond Future | 454       | 1                             | 0         | 1                               | 0.00          |
| 01/11/2017 | R207 On 01-February-18 | 7.61   | Put          | Bond Future | 465       | 1                             | 0         | 1                               | 0.00          |
| 01/11/2017 | R207 On 03-May-18      |        |              | Bond Future | 7.80      | 101.2225                      | 101.3888  | 101.2225                        | 0.00          |
| 01/11/2017 | R207 On 03-May-18      | 7.58   | Call         | Bond Future | 270       | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R207 On 03-May-18      | 7.57   | Call         | Bond Future | 263       | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R207 On 03-May-18      | 7.56   | Call         | Bond Future | 258       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2017 | R207 On 03-May-18      | 7.57   | Put          | Bond Future | 624       | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R207 On 03-May-18      | 7.56   | Put          | Bond Future | 633       | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R207 On 03-May-18      | 7.58   | Put          | Bond Future | 614       | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R208 On 02-November-17 |        |              | Bond Future | 7.96      | 96.9040                       | 97.1529   | 96.9040                         | 29,055.00     |
| 01/11/2017 | R208 On 02-November-17 | 8.20   | Call         | Bond Future | 682       | 0                             | 1         | 0                               | 0.00          |
| 01/11/2017 | R208 On 02-November-17 | 8.19   | Call         | Bond Future | 654       | 0                             | 1         | 0                               | 0.00          |
| 01/11/2017 | R208 On 02-November-17 | 8.18   | Call         | Bond Future | 626       | 0                             | 1         | 0                               | 0.00          |
| 01/11/2017 | R208 On 02-November-17 | 8.19   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R208 On 02-November-17 | 8.18   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R208 On 02-November-17 | 8.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R208 On 01-February-18 |        |              | Bond Future | 8.01      | 98.6812                       | 98.9344   | 98.6812                         | 34,906.00     |
| 01/11/2017 | R208 On 01-February-18 | 7.84   | Call         | Bond Future | 357       | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R208 On 01-February-18 | 7.85   | Call         | Bond Future | 367       | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R208 On 01-February-18 | 7.83   | Call         | Bond Future | 347       | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R208 On 01-February-18 | 7.83   | Put          | Bond Future | 831       | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R208 On 01-February-18 | 7.84   | Put          | Bond Future | 814       | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R208 On 01-February-18 | 7.85   | Put          | Bond Future | 797       | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R208 On 03-May-18      |        |              | Bond Future | 8.06      | 97.1074                       | 97.3650   | 97.1074                         | 0.00          |
| 01/11/2017 | R208 On 03-May-18      | 7.77   | Call         | Bond Future | 417       | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R208 On 03-May-18      | 7.79   | Call         | Bond Future | 435       | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R208 On 03-May-18      | 7.78   | Call         | Bond Future | 426       | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R208 On 03-May-18      | 7.79   | Put          | Bond Future | 1110      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R208 On 03-May-18      | 7.78   | Put          | Bond Future | 1125      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R208 On 03-May-18      | 7.77   | Put          | Bond Future | 1141      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R209 On 02-November-17 |        |              | Bond Future | 9.81      | 69.9851                       | 70.5785   | 69.9851                         | 86,175.00     |
| 01/11/2017 | R209 On 02-November-17 | 9.52   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R209 On 02-November-17 | 10.00  | Call         | Bond Future | 1211      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R209 On 02-November-17 | 9.54   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R209 On 02-November-17 | 9.75   | Call         | Bond Future | 62        | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R209 On 02-November-17 | 9.58   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R209 On 02-November-17 | 9.53   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R209 On 02-November-17 | 9.33   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,350.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2017 | R209 On 02-November-17 | 9.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 2,248.00      |
| 01/11/2017 | R209 On 02-November-17 | 10.60  | Call         | Bond Future | 4839      | 4                             | 5         | 4                               | 0.00          |
| 01/11/2017 | R209 On 02-November-17 | 8.30   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 2,800.00      |
| 01/11/2017 | R209 On 02-November-17 | 9.88   | Call         | Bond Future | 498       | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R209 On 02-November-17 | 9.75   | Put          | Bond Future | 456       | 1                             | 0         | 1                               | 6,500.00      |
| 01/11/2017 | R209 On 02-November-17 | 9.53   | Put          | Bond Future | 1853      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R209 On 02-November-17 | 9.33   | Put          | Bond Future | 3218      | 4                             | 3         | 4                               | 0.00          |
| 01/11/2017 | R209 On 02-November-17 | 9.58   | Put          | Bond Future | 1518      | 2                             | 2         | 2                               | 1,350.00      |
| 01/11/2017 | R209 On 02-November-17 | 8.30   | Put          | Bond Future | 10898     | 11                            | 11        | 11                              | 0.00          |
| 01/11/2017 | R209 On 02-November-17 | 9.88   | Put          | Bond Future | 52        | 0                             | 0         | 0                               | 1,350.00      |
| 01/11/2017 | R209 On 02-November-17 | 9.52   | Put          | Bond Future | 1920      | 3                             | 2         | 3                               | 0.00          |
| 01/11/2017 | R209 On 02-November-17 | 9.00   | Put          | Bond Future | 5557      | 6                             | 6         | 6                               | 0.00          |
| 01/11/2017 | R209 On 02-November-17 | 10.60  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,300.00      |
| 01/11/2017 | R209 On 02-November-17 | 10.00  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 1,138.00      |
| 01/11/2017 | R209 On 02-November-17 | 9.54   | Put          | Bond Future | 1786      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R209 On 01-February-18 |        |              | Bond Future | 9.88      | 71.2686                       | 71.8728   | 71.2686                         | 104,605.00    |
| 01/11/2017 | R209 On 01-February-18 | 9.88   | Call         | Bond Future | 1882      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R209 On 01-February-18 | 9.59   | Call         | Bond Future | 1076      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R209 On 01-February-18 | 9.71   | Call         | Bond Future | 1375      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R209 On 01-February-18 | 9.85   | Call         | Bond Future | 1785      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R209 On 01-February-18 | 9.33   | Call         | Bond Future | 584       | 0                             | 1         | 0                               | 220.00        |
| 01/11/2017 | R209 On 01-February-18 | 10.10  | Call         | Bond Future | 2669      | 2                             | 3         | 2                               | 0.00          |
| 01/11/2017 | R209 On 01-February-18 | 9.73   | Call         | Bond Future | 1429      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R209 On 01-February-18 | 9.72   | Call         | Bond Future | 1402      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R209 On 01-February-18 | 10.00  | Call         | Bond Future | 2294      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R209 On 01-February-18 | 9.32   | Call         | Bond Future | 569       | 0                             | 1         | 0                               | 157.00        |
| 01/11/2017 | R209 On 01-February-18 | 9.89   | Call         | Bond Future | 1914      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R209 On 01-February-18 | 9.89   | Put          | Bond Future | 1821      | 2                             | 2         | 2                               | 157.00        |
| 01/11/2017 | R209 On 01-February-18 | 10.00  | Put          | Bond Future | 1504      | 2                             | 2         | 2                               | 7,500.00      |
| 01/11/2017 | R209 On 01-February-18 | 9.32   | Put          | Bond Future | 4264      | 5                             | 4         | 5                               | 0.00          |
| 01/11/2017 | R209 On 01-February-18 | 9.85   | Put          | Bond Future | 1948      | 2                             | 2         | 2                               | 7,500.00      |
| 01/11/2017 | R209 On 01-February-18 | 9.33   | Put          | Bond Future | 4210      | 5                             | 4         | 5                               | 0.00          |
| 01/11/2017 | R209 On 01-February-18 | 10.10  | Put          | Bond Future | 1254      | 2                             | 1         | 2                               | 3,000.00      |
| 01/11/2017 | R209 On 01-February-18 | 9.72   | Put          | Bond Future | 2407      | 3                             | 2         | 3                               | 0.00          |



| Date       | Contract Details       | Strike   | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2017 | R209 On 01-February-18 | 9.71     | Put          | Bond Future | 2446      | 3                             | 2         | 3                               | 0.00          |
| 01/11/2017 | R209 On 01-February-18 | 9.59     | Put          | Bond Future | 2939      | 3                             | 3         | 3                               | 377.00        |
| 01/11/2017 | R209 On 01-February-18 | 9.73     | Put          | Bond Future | 2369      | 3                             | 2         | 3                               | 0.00          |
| 01/11/2017 | R209 On 01-February-18 | 9.88     | Put          | Bond Future | 1853      | 2                             | 2         | 2                               | 220.00        |
| 01/11/2017 | R209 On 03-May-18      |          |              | Bond Future | 9.94      | 69.4391                       | 70.0543   | 69.4391                         | 0.00          |
| 01/11/2017 | R209 On 03-May-18      | 9.85     | Call         | Bond Future | 2422      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R209 On 03-May-18      | 10.00    | Call         | Bond Future | 2901      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | R209 On 03-May-18      | 9.86     | Call         | Bond Future | 2453      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R209 On 03-May-18      | 9.84     | Call         | Bond Future | 2392      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R209 On 03-May-18      | 9.84     | Put          | Bond Future | 3030      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | R209 On 03-May-18      | 9.86     | Put          | Bond Future | 2963      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | R209 On 03-May-18      | 10.00    | Put          | Bond Future | 2524      | 3                             | 3         | 3                               | 5,000.00      |
| 01/11/2017 | R209 On 03-May-18      | 9.85     | Put          | Bond Future | 2996      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | R209 On 01-November-18 |          |              | Bond Future | 10.07     | 68.9394                       | 69.5787   | 68.9394                         | 0.00          |
| 01/11/2017 | R209 On 01-November-18 | 1 016.01 | Call         | Bond Future | 68691     | 68                            | 69        | 68                              | 0.00          |
| 01/11/2017 | R209 On 01-November-18 | 1 016.00 | Call         | Bond Future | 68691     | 68                            | 69        | 68                              | 0.00          |
| 01/11/2017 | R209 On 01-November-18 | 9.34     | Call         | Bond Future | 1910      | 2                             | 2         | 2                               | 435.00        |
| 01/11/2017 | R209 On 01-November-18 | 1 015.99 | Call         | Bond Future | 68691     | 68                            | 69        | 68                              | 0.00          |
| 01/11/2017 | R209 On 01-November-18 | 10.57    | Call         | Bond Future | 5568      | 5                             | 6         | 5                               | 0.00          |
| 01/11/2017 | R209 On 01-November-18 | 9.94     | Call         | Bond Future | 3446      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | R209 On 01-November-18 | 9.94     | Put          | Bond Future | 4232      | 5                             | 4         | 5                               | 435.00        |
| 01/11/2017 | R209 On 01-November-18 | 10.57    | Put          | Bond Future | 2551      | 3                             | 3         | 3                               | 435.00        |
| 01/11/2017 | R209 On 01-November-18 | 1 016.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R209 On 01-November-18 | 9.34     | Put          | Bond Future | 6630      | 7                             | 7         | 7                               | 0.00          |
| 01/11/2017 | R209 On 01-November-18 | 1 015.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R209 On 01-November-18 | 1 016.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R210 On 02-November-17 |          |              | Bond Future | 183.60    | 183.6513                      | 183.5991  | 183.6513                        | 55.00         |
| 01/11/2017 | R210 On 02-November-17 | 192.07   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R210 On 02-November-17 | 192.08   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R210 On 02-November-17 | 192.09   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R210 On 02-November-17 | 192.09   | Put          | Bond Future | 8491      | 8                             | 8         | 8                               | 0.00          |
| 01/11/2017 | R210 On 02-November-17 | 192.07   | Put          | Bond Future | 8471      | 8                             | 8         | 8                               | 0.00          |
| 01/11/2017 | R210 On 02-November-17 | 192.08   | Put          | Bond Future | 8481      | 8                             | 8         | 8                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2017 | R210 On 01-February-18 |        |              | Bond Future | 187.02    | 187.0730                      | 187.0179  | 187.0730                        | 2,159.00      |
| 01/11/2017 | R210 On 01-February-18 | 192.36 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R210 On 01-February-18 | 192.37 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R210 On 01-February-18 | 192.38 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R210 On 01-February-18 | 192.37 | Put          | Bond Future | 5352      | 5                             | 5         | 5                               | 0.00          |
| 01/11/2017 | R210 On 01-February-18 | 192.38 | Put          | Bond Future | 5362      | 5                             | 5         | 5                               | 0.00          |
| 01/11/2017 | R210 On 01-February-18 | 192.36 | Put          | Bond Future | 5342      | 5                             | 5         | 5                               | 0.00          |
| 01/11/2017 | R210 On 03-May-18      |        |              | Bond Future | 188.12    | 188.1755                      | 188.1183  | 188.1755                        | 0.00          |
| 01/11/2017 | R210 On 03-May-18      | 191.46 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R210 On 03-May-18      | 191.45 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R210 On 03-May-18      | 191.44 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R210 On 03-May-18      | 191.45 | Put          | Bond Future | 3332      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | R210 On 03-May-18      | 191.44 | Put          | Bond Future | 3322      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | R210 On 03-May-18      | 191.46 | Put          | Bond Future | 3342      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | R212 On 02-November-17 |        |              | Bond Future | 150.21    | 150.2587                      | 150.2140  | 150.2587                        | 2,517.00      |
| 01/11/2017 | R212 On 02-November-17 | 152.40 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R212 On 02-November-17 | 152.42 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R212 On 02-November-17 | 152.41 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R212 On 02-November-17 | 152.41 | Put          | Bond Future | 2196      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R212 On 02-November-17 | 152.42 | Put          | Bond Future | 2206      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R212 On 02-November-17 | 152.40 | Put          | Bond Future | 2186      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R212 On 01-February-18 |        |              | Bond Future | 150.97    | 151.0144                      | 150.9674  | 151.0144                        | 4,869.00      |
| 01/11/2017 | R212 On 01-February-18 | 154.70 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R212 On 01-February-18 | 154.71 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R212 On 01-February-18 | 154.69 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R212 On 01-February-18 | 154.69 | Put          | Bond Future | 3723      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | R212 On 01-February-18 | 154.70 | Put          | Bond Future | 3733      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | R212 On 01-February-18 | 154.71 | Put          | Bond Future | 3743      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | R212 On 03-May-18      |        |              | Bond Future | 153.81    | 153.8620                      | 153.8133  | 153.8620                        | 0.00          |
| 01/11/2017 | R212 On 03-May-18      | 154.28 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R212 On 03-May-18      | 154.30 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R212 On 03-May-18      | 154.29 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R212 On 03-May-18      | 154.29 | Put          | Bond Future | 477       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2017 | R212 On 03-May-18      | 154.30 | Put          | Bond Future | 487       | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R212 On 03-May-18      | 154.28 | Put          | Bond Future | 467       | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R213 On 02-November-17 |        |              | Bond Future | 9.61      | 81.3593                       | 81.9485   | 81.3593                         | 46,611.00     |
| 01/11/2017 | R213 On 02-November-17 | 9.35   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R213 On 02-November-17 | 9.36   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R213 On 02-November-17 | 9.34   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R213 On 02-November-17 | 9.34   | Put          | Bond Future | 1726      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R213 On 02-November-17 | 9.35   | Put          | Bond Future | 1661      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R213 On 02-November-17 | 9.36   | Put          | Bond Future | 1595      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R213 On 01-February-18 |        |              | Bond Future | 9.68      | 82.8514                       | 83.4512   | 82.8514                         | 24,370.00     |
| 01/11/2017 | R213 On 01-February-18 | 9.43   | Call         | Bond Future | 1112      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R213 On 01-February-18 | 9.42   | Call         | Bond Future | 1089      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R213 On 01-February-18 | 9.41   | Call         | Bond Future | 1066      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R213 On 01-February-18 | 9.42   | Put          | Bond Future | 2734      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | R213 On 01-February-18 | 9.41   | Put          | Bond Future | 2776      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | R213 On 01-February-18 | 9.43   | Put          | Bond Future | 2693      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | R213 On 03-May-18      |        |              | Bond Future | 9.75      | 80.8363                       | 81.4469   | 80.8363                         | 0.00          |
| 01/11/2017 | R213 On 03-May-18      | 9.56   | Call         | Bond Future | 2054      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R213 On 03-May-18      | 9.57   | Call         | Bond Future | 2082      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R213 On 03-May-18      | 9.58   | Call         | Bond Future | 2111      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R213 On 03-May-18      | 9.58   | Put          | Bond Future | 3146      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | R213 On 03-May-18      | 9.56   | Put          | Bond Future | 3216      | 4                             | 3         | 4                               | 0.00          |
| 01/11/2017 | R213 On 03-May-18      | 9.57   | Put          | Bond Future | 3181      | 4                             | 3         | 4                               | 0.00          |
| 01/11/2017 | R214 On 02-November-17 |        |              | Bond Future | 9.94      | 69.6152                       | 70.2294   | 69.6152                         | 30,191.00     |
| 01/11/2017 | R214 On 02-November-17 | 9.58   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R214 On 02-November-17 | 9.60   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R214 On 02-November-17 | 9.59   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R214 On 02-November-17 | 9.59   | Put          | Bond Future | 2382      | 3                             | 2         | 3                               | 0.00          |
| 01/11/2017 | R214 On 02-November-17 | 9.58   | Put          | Bond Future | 2452      | 3                             | 2         | 3                               | 0.00          |
| 01/11/2017 | R214 On 02-November-17 | 9.60   | Put          | Bond Future | 2311      | 3                             | 2         | 3                               | 0.00          |
| 01/11/2017 | R214 On 01-February-18 |        |              | Bond Future | 10.00     | 70.8919                       | 71.5173   | 70.8919                         | 18,586.00     |
| 01/11/2017 | R214 On 01-February-18 | 9.82   | Call         | Bond Future | 1414      | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2017 | R214 On 01-February-18 | 9.84   | Call         | Bond Future | 1470      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R214 On 01-February-18 | 9.83   | Call         | Bond Future | 1442      | 1                             | 1         | 1                               | 0.00          |
| 01/11/2017 | R214 On 01-February-18 | 9.83   | Put          | Bond Future | 2601      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | R214 On 01-February-18 | 9.84   | Put          | Bond Future | 2561      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | R214 On 01-February-18 | 9.82   | Put          | Bond Future | 2641      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | R214 On 03-May-18      |        |              | Bond Future | 10.07     | 68.9089                       | 69.5456   | 68.9089                         | 0.00          |
| 01/11/2017 | R214 On 03-May-18      | 9.98   | Call         | Bond Future | 2536      | 2                             | 3         | 2                               | 0.00          |
| 01/11/2017 | R214 On 03-May-18      | 9.99   | Call         | Bond Future | 2567      | 2                             | 3         | 2                               | 0.00          |
| 01/11/2017 | R214 On 03-May-18      | 9.97   | Call         | Bond Future | 2505      | 2                             | 3         | 2                               | 0.00          |
| 01/11/2017 | R214 On 03-May-18      | 9.97   | Put          | Bond Future | 3137      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | R214 On 03-May-18      | 9.98   | Put          | Bond Future | 3101      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | R214 On 03-May-18      | 9.99   | Put          | Bond Future | 3066      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | R248 On 02-November-17 |        |              | Bond Future | 9.99      | 89.0670                       | 89.8463   | 89.0670                         | 47,718.00     |
| 01/11/2017 | R248 On 02-November-17 | 9.66   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R248 On 02-November-17 | 9.65   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R248 On 02-November-17 | 9.64   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/11/2017 | R248 On 02-November-17 | 9.64   | Put          | Bond Future | 3073      | 4                             | 3         | 4                               | 0.00          |
| 01/11/2017 | R248 On 02-November-17 | 9.66   | Put          | Bond Future | 2893      | 4                             | 3         | 4                               | 0.00          |
| 01/11/2017 | R248 On 02-November-17 | 9.65   | Put          | Bond Future | 2983      | 4                             | 3         | 4                               | 0.00          |
| 01/11/2017 | R248 On 01-February-18 |        |              | Bond Future | 10.06     | 90.7005                       | 91.4938   | 90.7005                         | 95,793.00     |
| 01/11/2017 | R248 On 01-February-18 | 9.89   | Call         | Bond Future | 1899      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R248 On 01-February-18 | 9.91   | Call         | Bond Future | 1970      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R248 On 01-February-18 | 9.90   | Call         | Bond Future | 1934      | 2                             | 2         | 2                               | 0.00          |
| 01/11/2017 | R248 On 01-February-18 | 9.89   | Put          | Bond Future | 3343      | 4                             | 3         | 4                               | 0.00          |
| 01/11/2017 | R248 On 01-February-18 | 9.91   | Put          | Bond Future | 3242      | 4                             | 3         | 4                               | 0.00          |
| 01/11/2017 | R248 On 01-February-18 | 9.90   | Put          | Bond Future | 3293      | 4                             | 3         | 4                               | 0.00          |
| 01/11/2017 | R248 On 03-May-18      |        |              | Bond Future | 10.12     | 87.9434                       | 88.7512   | 87.9434                         | 0.00          |
| 01/11/2017 | R248 On 03-May-18      | 10.07  | Call         | Bond Future | 3456      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | R248 On 03-May-18      | 10.06  | Call         | Bond Future | 3415      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | R248 On 03-May-18      | 10.05  | Call         | Bond Future | 3375      | 3                             | 3         | 3                               | 0.00          |
| 01/11/2017 | R248 On 03-May-18      | 10.06  | Put          | Bond Future | 3956      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | R248 On 03-May-18      | 10.05  | Put          | Bond Future | 3999      | 4                             | 4         | 4                               | 0.00          |
| 01/11/2017 | R248 On 03-May-18      | 10.07  | Put          | Bond Future | 3913      | 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 |
|------|------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
|------|------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|