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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For June 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2017 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2017 | 2025 On 03-August-17   |        |              | Bond Future | 128.20    | 128.1949                      | 128.2022  | 128.1949                        | 2,414.00      |
| 06/06/2017 | 2025 On 03-August-17   | 133.98 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2025 On 03-August-17   | 133.96 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2025 On 03-August-17   | 133.97 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2025 On 03-August-17   | 133.96 | Put          | Bond Future | 5758      | 6                             | 5758      | 6                               | 0.00          |
| 06/06/2017 | 2025 On 03-August-17   | 133.98 | Put          | Bond Future | 5778      | 6                             | 5778      | 6                               | 0.00          |
| 06/06/2017 | 2025 On 03-August-17   | 133.97 | Put          | Bond Future | 5768      | 6                             | 5768      | 6                               | 0.00          |
| 06/06/2017 | 2025 On 02-November-17 |        |              | Bond Future | 130.69    | 130.6792                      | 130.6856  | 130.6792                        | 0.00          |
| 06/06/2017 | 2025 On 02-November-17 | 132.96 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2025 On 02-November-17 | 132.98 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2025 On 02-November-17 | 132.97 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2025 On 02-November-17 | 132.97 | Put          | Bond Future | 2284      | 2                             | 2284      | 2                               | 0.00          |
| 06/06/2017 | 2025 On 02-November-17 | 132.98 | Put          | Bond Future | 2294      | 2                             | 2294      | 2                               | 0.00          |
| 06/06/2017 | 2025 On 02-November-17 | 132.96 | Put          | Bond Future | 2274      | 2                             | 2274      | 2                               | 0.00          |
| 06/06/2017 | 2025 On 01-February-18 |        |              | Bond Future | 131.94    | 131.9302                      | 131.9380  | 131.9302                        | 0.00          |
| 06/06/2017 | 2025 On 01-February-18 | 133.88 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2025 On 01-February-18 | 133.90 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2025 On 01-February-18 | 133.89 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2025 On 01-February-18 | 133.89 | Put          | Bond Future | 1952      | 2                             | 1952      | 2                               | 0.00          |
| 06/06/2017 | 2025 On 01-February-18 | 133.88 | Put          | Bond Future | 1942      | 2                             | 1942      | 2                               | 0.00          |
| 06/06/2017 | 2025 On 01-February-18 | 133.90 | Put          | Bond Future | 1962      | 2                             | 1962      | 2                               | 0.00          |
| 06/06/2017 | 2029 On 01-February-18 |        |              | Bond Future | 103.80    | 103.7906                      | 103.7964  | 103.7906                        | 0.00          |
| 06/06/2017 | 2030 On 03-August-17   |        |              | Bond Future | 9.01      | 93.0107                       | 9.0104    | 93.0107                         | 32,390.00     |
| 06/06/2017 | 2030 On 03-August-17   | 9.33   | Call         | Bond Future | 2207      | 3                             | 2207      | 3                               | 0.00          |
| 06/06/2017 | 2030 On 03-August-17   | 9.34   | Call         | Bond Future | 2274      | 3                             | 2274      | 3                               | 0.00          |
| 06/06/2017 | 2030 On 03-August-17   | 9.35   | Call         | Bond Future | 2342      | 3                             | 2342      | 3                               | 0.00          |
| 06/06/2017 | 2030 On 03-August-17   | 9.34   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2030 On 03-August-17   | 9.35   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2030 On 03-August-17   | 9.33   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2030 On 02-November-17 |        |              | Bond Future | 9.05      | 94.7895                       | 9.0493    | 94.7895                         | 0.00          |
| 06/06/2017 | 2030 On 02-November-17 | 9.35   | Call         | Bond Future | 2049      | 2                             | 2049      | 2                               | 0.00          |
| 06/06/2017 | 2030 On 02-November-17 | 9.36   | Call         | Bond Future | 2116      | 2                             | 2116      | 2                               | 0.00          |
| 06/06/2017 | 2030 On 02-November-17 | 9.34   | Call         | Bond Future | 1982      | 2                             | 1982      | 2                               | 0.00          |
| 06/06/2017 | 2030 On 02-November-17 | 9.35   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2017 | 2030 On 02-November-17 | 9.36   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2030 On 02-November-17 | 9.34   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2030 On 01-February-18 |        |              | Bond Future | 9.09      | 92.6300                       | 9.0863    | 92.6300                         | 0.00          |
| 06/06/2017 | 2030 On 01-February-18 | 9.38   | Call         | Bond Future | 1974      | 2                             | 1974      | 2                               | 0.00          |
| 06/06/2017 | 2030 On 01-February-18 | 9.37   | Call         | Bond Future | 1908      | 2                             | 1908      | 2                               | 0.00          |
| 06/06/2017 | 2030 On 01-February-18 | 9.39   | Call         | Bond Future | 2041      | 2                             | 2041      | 2                               | 0.00          |
| 06/06/2017 | 2030 On 01-February-18 | 9.39   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2030 On 01-February-18 | 9.38   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2030 On 01-February-18 | 9.37   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2032 On 03-August-17   |        |              | Bond Future | 9.16      | 96.0410                       | 9.1645    | 96.0410                         | 26,589.00     |
| 06/06/2017 | 2032 On 03-August-17   | 9.43   | Call         | Bond Future | 2720      | 3                             | 2720      | 3                               | 0.00          |
| 06/06/2017 | 2032 On 03-August-17   | 9.45   | Call         | Bond Future | 2824      | 3                             | 2824      | 3                               | 0.00          |
| 06/06/2017 | 2032 On 03-August-17   | 9.44   | Call         | Bond Future | 2772      | 3                             | 2772      | 3                               | 0.00          |
| 06/06/2017 | 2032 On 03-August-17   | 9.45   | Put          | Bond Future | 702       | 1                             | 702       | 1                               | 0.00          |
| 06/06/2017 | 2032 On 03-August-17   | 9.43   | Put          | Bond Future | 744       | 1                             | 744       | 1                               | 0.00          |
| 06/06/2017 | 2032 On 03-August-17   | 9.44   | Put          | Bond Future | 723       | 1                             | 723       | 1                               | 0.00          |
| 06/06/2017 | 2032 On 02-November-17 |        |              | Bond Future | 9.21      | 93.7199                       | 9.2080    | 93.7199                         | 0.00          |
| 06/06/2017 | 2032 On 02-November-17 | 9.48   | Call         | Bond Future | 3767      | 4                             | 3767      | 4                               | 0.00          |
| 06/06/2017 | 2032 On 02-November-17 | 9.49   | Call         | Bond Future | 3813      | 4                             | 3813      | 4                               | 0.00          |
| 06/06/2017 | 2032 On 02-November-17 | 9.50   | Call         | Bond Future | 3859      | 4                             | 3859      | 4                               | 0.00          |
| 06/06/2017 | 2032 On 02-November-17 | 9.49   | Put          | Bond Future | 1743      | 2                             | 1743      | 2                               | 0.00          |
| 06/06/2017 | 2032 On 02-November-17 | 9.48   | Put          | Bond Future | 1769      | 2                             | 1769      | 2                               | 0.00          |
| 06/06/2017 | 2032 On 02-November-17 | 9.50   | Put          | Bond Future | 1716      | 2                             | 1716      | 2                               | 0.00          |
| 06/06/2017 | 2032 On 01-February-18 |        |              | Bond Future | 9.25      | 95.5447                       | 9.2496    | 95.5447                         | 0.00          |
| 06/06/2017 | 2032 On 01-February-18 | 9.55   | Call         | Bond Future | 4491      | 5                             | 4491      | 5                               | 0.00          |
| 06/06/2017 | 2032 On 01-February-18 | 9.56   | Call         | Bond Future | 4535      | 5                             | 4535      | 5                               | 0.00          |
| 06/06/2017 | 2032 On 01-February-18 | 9.57   | Call         | Bond Future | 4580      | 5                             | 4580      | 5                               | 0.00          |
| 06/06/2017 | 2032 On 01-February-18 | 9.56   | Put          | Bond Future | 2288      | 2                             | 2288      | 2                               | 0.00          |
| 06/06/2017 | 2032 On 01-February-18 | 9.57   | Put          | Bond Future | 2261      | 2                             | 2261      | 2                               | 0.00          |
| 06/06/2017 | 2032 On 01-February-18 | 9.55   | Put          | Bond Future | 2315      | 2                             | 2315      | 2                               | 0.00          |
| 06/06/2017 | 2033 On 03-August-17   |        |              | Bond Future | 105.39    | 105.3798                      | 105.3855  | 105.3798                        | 6,534.00      |
| 06/06/2017 | 2033 On 03-August-17   | 113.14 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2033 On 03-August-17   | 113.12 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2033 On 03-August-17   | 113.13 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2017 | 2033 On 03-August-17   | 113.12 | Put          | Bond Future | 7734      | 8                             | 7734      | 8                               | 0.00          |
| 06/06/2017 | 2033 On 03-August-17   | 113.13 | Put          | Bond Future | 7744      | 8                             | 7744      | 8                               | 0.00          |
| 06/06/2017 | 2033 On 03-August-17   | 113.14 | Put          | Bond Future | 7754      | 8                             | 7754      | 8                               | 0.00          |
| 06/06/2017 | 2033 On 02-November-17 |        |              | Bond Future | 106.35    | 106.3454                      | 106.3504  | 106.3454                        | 0.00          |
| 06/06/2017 | 2033 On 02-November-17 | 110.09 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2033 On 02-November-17 | 110.08 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2033 On 02-November-17 | 110.07 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2033 On 02-November-17 | 110.08 | Put          | Bond Future | 3730      | 4                             | 3730      | 4                               | 0.00          |
| 06/06/2017 | 2033 On 02-November-17 | 110.09 | Put          | Bond Future | 3740      | 4                             | 3740      | 4                               | 0.00          |
| 06/06/2017 | 2033 On 02-November-17 | 110.07 | Put          | Bond Future | 3720      | 4                             | 3720      | 4                               | 0.00          |
| 06/06/2017 | 2033 On 01-February-18 |        |              | Bond Future | 108.47    | 108.4638                      | 108.4699  | 108.4638                        | 0.00          |
| 06/06/2017 | 2033 On 01-February-18 | 109.64 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2033 On 01-February-18 | 109.66 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2033 On 01-February-18 | 109.65 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2033 On 01-February-18 | 109.64 | Put          | Bond Future | 1170      | 1                             | 1170      | 1                               | 0.00          |
| 06/06/2017 | 2033 On 01-February-18 | 109.66 | Put          | Bond Future | 1190      | 1                             | 1190      | 1                               | 0.00          |
| 06/06/2017 | 2033 On 01-February-18 | 109.65 | Put          | Bond Future | 1180      | 1                             | 1180      | 1                               | 0.00          |
| 06/06/2017 | 2037 On 03-August-17   |        |              | Bond Future | 9.50      | 91.8833                       | 9.5047    | 91.8833                         | 66,025.00     |
| 06/06/2017 | 2037 On 03-August-17   | 9.58   | Call         | Bond Future | 2064      | 2                             | 2064      | 2                               | 0.00          |
| 06/06/2017 | 2037 On 03-August-17   | 9.57   | Call         | Bond Future | 2019      | 2                             | 2019      | 2                               | 0.00          |
| 06/06/2017 | 2037 On 03-August-17   | 9.56   | Call         | Bond Future | 1974      | 2                             | 1974      | 2                               | 0.00          |
| 06/06/2017 | 2037 On 03-August-17   | 9.57   | Put          | Bond Future | 1486      | 1                             | 1486      | 1                               | 0.00          |
| 06/06/2017 | 2037 On 03-August-17   | 9.58   | Put          | Bond Future | 1450      | 1                             | 1450      | 1                               | 0.00          |
| 06/06/2017 | 2037 On 03-August-17   | 9.56   | Put          | Bond Future | 1523      | 1                             | 1523      | 1                               | 0.00          |
| 06/06/2017 | 2037 On 02-November-17 |        |              | Bond Future | 9.55      | 93.6405                       | 9.5509    | 93.6405                         | 233.00        |
| 06/06/2017 | 2037 On 02-November-17 | 9.66   | Call         | Bond Future | 3491      | 4                             | 3491      | 4                               | 0.00          |
| 06/06/2017 | 2037 On 02-November-17 | 9.65   | Call         | Bond Future | 3447      | 4                             | 3447      | 4                               | 0.00          |
| 06/06/2017 | 2037 On 02-November-17 | 9.67   | Call         | Bond Future | 3535      | 4                             | 3535      | 4                               | 0.00          |
| 06/06/2017 | 2037 On 02-November-17 | 9.67   | Put          | Bond Future | 2578      | 2                             | 2578      | 2                               | 0.00          |
| 06/06/2017 | 2037 On 02-November-17 | 9.66   | Put          | Bond Future | 2613      | 2                             | 2613      | 2                               | 0.00          |
| 06/06/2017 | 2037 On 02-November-17 | 9.65   | Put          | Bond Future | 2648      | 2                             | 2648      | 2                               | 0.00          |
| 06/06/2017 | 2037 On 01-February-18 |        |              | Bond Future | 9.60      | 91.2083                       | 9.5958    | 91.2083                         | 0.00          |
| 06/06/2017 | 2037 On 01-February-18 | 9.82   | Call         | Bond Future | 4714      | 5                             | 4714      | 5                               | 0.00          |
| 06/06/2017 | 2037 On 01-February-18 | 9.81   | Call         | Bond Future | 4668      | 5                             | 4668      | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2017 | 2037 On 01-February-18 | 9.83   | Call         | Bond Future | 4760      | 5                             | 4760      | 5                               | 0.00          |
| 06/06/2017 | 2037 On 01-February-18 | 9.82   | Put          | Bond Future | 2942      | 3                             | 2942      | 3                               | 0.00          |
| 06/06/2017 | 2037 On 01-February-18 | 9.83   | Put          | Bond Future | 2910      | 3                             | 2910      | 3                               | 0.00          |
| 06/06/2017 | 2037 On 01-February-18 | 9.81   | Put          | Bond Future | 2975      | 3                             | 2975      | 3                               | 0.00          |
| 06/06/2017 | 2038 On 03-August-17   |        |              | Bond Future | 129.84    | 129.8372                      | 129.8444  | 129.8372                        | 22,539.00     |
| 06/06/2017 | 2038 On 03-August-17   | 141.17 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2038 On 03-August-17   | 141.16 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2038 On 03-August-17   | 141.18 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2038 On 03-August-17   | 141.17 | Put          | Bond Future | 11326     | 11                            | 11326     | 11                              | 0.00          |
| 06/06/2017 | 2038 On 03-August-17   | 141.16 | Put          | Bond Future | 11316     | 11                            | 11316     | 11                              | 0.00          |
| 06/06/2017 | 2038 On 03-August-17   | 141.18 | Put          | Bond Future | 11336     | 11                            | 11336     | 11                              | 0.00          |
| 06/06/2017 | 2038 On 02-November-17 |        |              | Bond Future | 132.36    | 132.3535                      | 132.3597  | 132.3535                        | 0.00          |
| 06/06/2017 | 2038 On 02-November-17 | 136.80 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2038 On 02-November-17 | 136.82 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2038 On 02-November-17 | 136.81 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2038 On 02-November-17 | 136.80 | Put          | Bond Future | 4440      | 4                             | 4440      | 4                               | 0.00          |
| 06/06/2017 | 2038 On 02-November-17 | 136.82 | Put          | Bond Future | 4460      | 4                             | 4460      | 4                               | 0.00          |
| 06/06/2017 | 2038 On 02-November-17 | 136.81 | Put          | Bond Future | 4450      | 4                             | 4450      | 4                               | 0.00          |
| 06/06/2017 | 2038 On 01-February-18 |        |              | Bond Future | 133.48    | 133.4690                      | 133.4763  | 133.4690                        | 0.00          |
| 06/06/2017 | 2038 On 01-February-18 | 136.93 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2038 On 01-February-18 | 136.94 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2038 On 01-February-18 | 136.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2038 On 01-February-18 | 136.93 | Put          | Bond Future | 3454      | 3                             | 3454      | 3                               | 0.00          |
| 06/06/2017 | 2038 On 01-February-18 | 136.94 | Put          | Bond Future | 3464      | 3                             | 3464      | 3                               | 0.00          |
| 06/06/2017 | 2038 On 01-February-18 | 136.95 | Put          | Bond Future | 3474      | 3                             | 3474      | 3                               | 0.00          |
| 06/06/2017 | 2040 On 03-August-17   |        |              | Bond Future | 9.61      | 95.2294                       | 9.6106    | 95.2294                         | 13,856.00     |
| 06/06/2017 | 2040 On 03-August-17   | 9.63   | Call         | Bond Future | 1993      | 2                             | 1993      | 2                               | 0.00          |
| 06/06/2017 | 2040 On 03-August-17   | 9.62   | Call         | Bond Future | 1948      | 2                             | 1948      | 2                               | 0.00          |
| 06/06/2017 | 2040 On 03-August-17   | 9.61   | Call         | Bond Future | 1904      | 2                             | 1904      | 2                               | 0.00          |
| 06/06/2017 | 2040 On 03-August-17   | 9.62   | Put          | Bond Future | 1866      | 2                             | 1866      | 2                               | 0.00          |
| 06/06/2017 | 2040 On 03-August-17   | 9.61   | Put          | Bond Future | 1909      | 2                             | 1909      | 2                               | 0.00          |
| 06/06/2017 | 2040 On 03-August-17   | 9.63   | Put          | Bond Future | 1824      | 2                             | 1824      | 2                               | 0.00          |
| 06/06/2017 | 2040 On 02-November-17 |        |              | Bond Future | 9.66      | 97.0507                       | 9.6583    | 97.0507                         | 0.00          |
| 06/06/2017 | 2040 On 02-November-17 | 9.66   | Call         | Bond Future | 3282      | 4                             | 3282      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2017 | 2040 On 02-November-17 | 9.67   | Call         | Bond Future | 3325      | 4                             | 3325      | 4                               | 0.00          |
| 06/06/2017 | 2040 On 02-November-17 | 9.65   | Call         | Bond Future | 3239      | 4                             | 3239      | 4                               | 0.00          |
| 06/06/2017 | 2040 On 02-November-17 | 9.67   | Put          | Bond Future | 3224      | 3                             | 3224      | 3                               | 0.00          |
| 06/06/2017 | 2040 On 02-November-17 | 9.66   | Put          | Bond Future | 3267      | 3                             | 3267      | 3                               | 0.00          |
| 06/06/2017 | 2040 On 02-November-17 | 9.65   | Put          | Bond Future | 3311      | 3                             | 3311      | 3                               | 0.00          |
| 06/06/2017 | 2040 On 01-February-18 |        |              | Bond Future | 9.70      | 94.4346                       | 9.7047    | 94.4346                         | 0.00          |
| 06/06/2017 | 2040 On 01-February-18 | 9.87   | Call         | Bond Future | 4787      | 5                             | 4787      | 5                               | 0.00          |
| 06/06/2017 | 2040 On 01-February-18 | 9.89   | Call         | Bond Future | 4881      | 5                             | 4881      | 5                               | 0.00          |
| 06/06/2017 | 2040 On 01-February-18 | 9.88   | Call         | Bond Future | 4834      | 5                             | 4834      | 5                               | 0.00          |
| 06/06/2017 | 2040 On 01-February-18 | 9.87   | Put          | Bond Future | 3390      | 3                             | 3390      | 3                               | 0.00          |
| 06/06/2017 | 2040 On 01-February-18 | 9.88   | Put          | Bond Future | 3354      | 3                             | 3354      | 3                               | 0.00          |
| 06/06/2017 | 2040 On 01-February-18 | 9.89   | Put          | Bond Future | 3318      | 3                             | 3318      | 3                               | 0.00          |
| 06/06/2017 | 2044 On 03-August-17   |        |              | Bond Future | 9.69      | 92.0310                       | 9.6906    | 92.0310                         | 23,797.00     |
| 06/06/2017 | 2044 On 03-August-17   | 9.63   | Call         | Bond Future | 1654      | 2                             | 1654      | 2                               | 0.00          |
| 06/06/2017 | 2044 On 03-August-17   | 9.62   | Call         | Bond Future | 1614      | 2                             | 1614      | 2                               | 0.00          |
| 06/06/2017 | 2044 On 03-August-17   | 9.64   | Call         | Bond Future | 1694      | 2                             | 1694      | 2                               | 0.00          |
| 06/06/2017 | 2044 On 03-August-17   | 9.62   | Put          | Bond Future | 2236      | 2                             | 2236      | 2                               | 0.00          |
| 06/06/2017 | 2044 On 03-August-17   | 9.63   | Put          | Bond Future | 2187      | 2                             | 2187      | 2                               | 0.00          |
| 06/06/2017 | 2044 On 03-August-17   | 9.64   | Put          | Bond Future | 2140      | 2                             | 2140      | 2                               | 0.00          |
| 06/06/2017 | 2044 On 02-November-17 |        |              | Bond Future | 9.74      | 93.7911                       | 9.7384    | 93.7911                         | 200.00        |
| 06/06/2017 | 2044 On 02-November-17 | 9.66   | Call         | Bond Future | 3004      | 3                             | 3004      | 3                               | 0.00          |
| 06/06/2017 | 2044 On 02-November-17 | 9.68   | Call         | Bond Future | 3086      | 3                             | 3086      | 3                               | 0.00          |
| 06/06/2017 | 2044 On 02-November-17 | 9.67   | Call         | Bond Future | 3045      | 3                             | 3045      | 3                               | 0.00          |
| 06/06/2017 | 2044 On 02-November-17 | 9.66   | Put          | Bond Future | 3689      | 3                             | 3689      | 3                               | 0.00          |
| 06/06/2017 | 2044 On 02-November-17 | 9.67   | Put          | Bond Future | 3642      | 3                             | 3642      | 3                               | 0.00          |
| 06/06/2017 | 2044 On 02-November-17 | 9.68   | Put          | Bond Future | 3595      | 3                             | 3595      | 3                               | 0.00          |
| 06/06/2017 | 2044 On 01-February-18 |        |              | Bond Future | 9.79      | 91.2367                       | 9.7851    | 91.2367                         | 0.00          |
| 06/06/2017 | 2044 On 01-February-18 | 9.90   | Call         | Bond Future | 4630      | 5                             | 4630      | 5                               | 0.00          |
| 06/06/2017 | 2044 On 01-February-18 | 9.91   | Call         | Bond Future | 4676      | 5                             | 4676      | 5                               | 0.00          |
| 06/06/2017 | 2044 On 01-February-18 | 9.89   | Call         | Bond Future | 4584      | 5                             | 4584      | 5                               | 0.00          |
| 06/06/2017 | 2044 On 01-February-18 | 9.90   | Put          | Bond Future | 3652      | 3                             | 3652      | 3                               | 0.00          |
| 06/06/2017 | 2044 On 01-February-18 | 9.91   | Put          | Bond Future | 3614      | 3                             | 3614      | 3                               | 0.00          |
| 06/06/2017 | 2044 On 01-February-18 | 9.89   | Put          | Bond Future | 3690      | 3                             | 3690      | 3                               | 0.00          |
| 06/06/2017 | 2046 On 03-August-17   |        |              | Bond Future | 128.15    | 128.1414                      | 128.1482  | 128.1414                        | 22,790.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2017 | 2046 On 03-August-17   | 141.19 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2046 On 03-August-17   | 141.17 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2046 On 03-August-17   | 141.18 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2046 On 03-August-17   | 141.19 | Put          | Bond Future | 13042     | 13                            | 13042     | 13                              | 0.00          |
| 06/06/2017 | 2046 On 03-August-17   | 141.17 | Put          | Bond Future | 13022     | 13                            | 13022     | 13                              | 0.00          |
| 06/06/2017 | 2046 On 03-August-17   | 141.18 | Put          | Bond Future | 13032     | 13                            | 13032     | 13                              | 0.00          |
| 06/06/2017 | 2046 On 02-November-17 |        |              | Bond Future | 129.05    | 129.0414                      | 129.0475  | 129.0414                        | 0.00          |
| 06/06/2017 | 2046 On 02-November-17 | 136.30 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2046 On 02-November-17 | 136.32 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2046 On 02-November-17 | 136.31 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2046 On 02-November-17 | 136.31 | Put          | Bond Future | 7263      | 7                             | 7263      | 7                               | 0.00          |
| 06/06/2017 | 2046 On 02-November-17 | 136.32 | Put          | Bond Future | 7273      | 7                             | 7273      | 7                               | 0.00          |
| 06/06/2017 | 2046 On 02-November-17 | 136.30 | Put          | Bond Future | 7253      | 7                             | 7253      | 7                               | 0.00          |
| 06/06/2017 | 2046 On 01-February-18 |        |              | Bond Future | 131.62    | 131.6120                      | 131.6194  | 131.6120                        | 0.00          |
| 06/06/2017 | 2046 On 01-February-18 | 132.92 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2046 On 01-February-18 | 132.90 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2046 On 01-February-18 | 132.91 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2046 On 01-February-18 | 132.90 | Put          | Bond Future | 1281      | 1                             | 1281      | 1                               | 0.00          |
| 06/06/2017 | 2046 On 01-February-18 | 132.91 | Put          | Bond Future | 1291      | 1                             | 1291      | 1                               | 0.00          |
| 06/06/2017 | 2046 On 01-February-18 | 132.92 | Put          | Bond Future | 1301      | 1                             | 1301      | 1                               | 0.00          |
| 06/06/2017 | 2050 On 03-August-17   |        |              | Bond Future | 135.59    | 135.5826                      | 135.5900  | 135.5826                        | 26,059.00     |
| 06/06/2017 | 2050 On 03-August-17   | 149.22 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2050 On 03-August-17   | 149.24 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2050 On 03-August-17   | 149.23 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2050 On 03-August-17   | 149.23 | Put          | Bond Future | 13640     | 14                            | 13640     | 14                              | 0.00          |
| 06/06/2017 | 2050 On 03-August-17   | 149.24 | Put          | Bond Future | 13650     | 14                            | 13650     | 14                              | 0.00          |
| 06/06/2017 | 2050 On 03-August-17   | 149.22 | Put          | Bond Future | 13630     | 14                            | 13630     | 14                              | 0.00          |
| 06/06/2017 | 2050 On 02-November-17 |        |              | Bond Future | 138.22    | 138.2100                      | 138.2165  | 138.2100                        | 0.00          |
| 06/06/2017 | 2050 On 02-November-17 | 144.65 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2050 On 02-November-17 | 144.67 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2050 On 02-November-17 | 144.66 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2050 On 02-November-17 | 144.65 | Put          | Bond Future | 6433      | 6                             | 6433      | 6                               | 0.00          |
| 06/06/2017 | 2050 On 02-November-17 | 144.66 | Put          | Bond Future | 6443      | 6                             | 6443      | 6                               | 0.00          |
| 06/06/2017 | 2050 On 02-November-17 | 144.67 | Put          | Bond Future | 6453      | 6                             | 6453      | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2017 | 2050 On 01-February-18 |        |              | Bond Future        | 139.28    | 139.2711                      | 139.2793  | 139.2711                        | 0.00          |
| 06/06/2017 | 2050 On 01-February-18 | 140.25 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2050 On 01-February-18 | 140.24 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2050 On 01-February-18 | 140.23 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | 2050 On 01-February-18 | 140.24 | Put          | Bond Future        | 961       | 1                             | 961       | 1                               | 0.00          |
| 06/06/2017 | 2050 On 01-February-18 | 140.25 | Put          | Bond Future        | 971       | 1                             | 971       | 1                               | 0.00          |
| 06/06/2017 | 2050 On 01-February-18 | 140.23 | Put          | Bond Future        | 951       | 1                             | 951       | 1                               | 0.00          |
| 06/06/2017 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | AL37 On 03-August-17   |        |              | Index Future       | 548.44    | 548.7110                      | 548.4390  | 548.7110                        | 0.00          |
| 06/06/2017 | AL37 On 02-November-17 |        |              | Index Future       | 558.92    | 559.2060                      | 558.9240  | 559.2060                        | 0.00          |
| 06/06/2017 | AL37 On 01-February-18 |        |              | Index Future       | 569.81    | 570.0940                      | 569.8080  | 570.0940                        | 0.00          |
| 06/06/2017 | AL7T On 03-August-17   |        |              | Index Future       | 633.31    | 634.9900                      | 633.3050  | 634.9900                        | 0.00          |
| 06/06/2017 | AL7T On 02-November-17 |        |              | Index Future       | 645.41    | 647.1340                      | 645.4130  | 647.1340                        | 0.00          |
| 06/06/2017 | AL7T On 01-February-18 |        |              | Index Future       | 657.98    | 659.7350                      | 657.9800  | 659.7350                        | 0.00          |
| 06/06/2017 | ALBI On 03-August-17   |        |              | Index Future       | 570.67    | 573.0030                      | 570.6670  | 573.0030                        | 600.00        |
| 06/06/2017 | ALBI On 02-November-17 |        |              | Index Future       | 581.58    | 583.9630                      | 581.5770  | 583.9630                        | 0.00          |
| 06/06/2017 | ALBI On 01-February-18 |        |              | Index Future       | 592.90    | 595.3330                      | 592.9020  | 595.3330                        | 0.00          |
| 06/06/2017 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | C070 On 01-August-21   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | C118 On 20-April-18    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |



| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2017 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 06/06/2017 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2017 | EL28 On 03-August-17    |        |              | Bond Future        | 128.02    | 128.0067                      | 128.0161  | 128.0067                        | 0.00          |
| 06/06/2017 | EL28 On 03-August-17    | 135.18 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | EL28 On 03-August-17    | 135.17 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | EL28 On 03-August-17    | 135.16 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | EL28 On 03-August-17    | 135.17 | Put          | Bond Future        | 7154      | 7                             | 7154      | 7                               | 0.00          |
| 06/06/2017 | EL28 On 03-August-17    | 135.16 | Put          | Bond Future        | 7144      | 7                             | 7144      | 7                               | 0.00          |
| 06/06/2017 | EL28 On 03-August-17    | 135.18 | Put          | Bond Future        | 7164      | 7                             | 7164      | 7                               | 0.00          |
| 06/06/2017 | EL28 On 02-November-17  |        |              | Bond Future        | 128.75    | 128.7436                      | 128.7521  | 128.7436                        | 0.00          |
| 06/06/2017 | EL28 On 02-November-17  | 133.87 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | EL28 On 02-November-17  | 133.89 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | EL28 On 02-November-17  | 133.88 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | EL28 On 02-November-17  | 133.87 | Put          | Bond Future        | 5118      | 5                             | 5118      | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2017 | EL28 On 02-November-17 | 133.88 | Put          | Bond Future | 5128      | 5                             | 5128      | 5                               | 0.00          |
| 06/06/2017 | EL28 On 02-November-17 | 133.89 | Put          | Bond Future | 5138      | 5                             | 5138      | 5                               | 0.00          |
| 06/06/2017 | EL28 On 01-February-18 |        |              | Bond Future | 131.32    | 131.3083                      | 131.3181  | 131.3083                        | 0.00          |
| 06/06/2017 | EL28 On 01-February-18 | 132.30 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | EL28 On 01-February-18 | 132.31 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | EL28 On 01-February-18 | 132.29 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | EL28 On 01-February-18 | 132.29 | Put          | Bond Future | 972       | 1                             | 972       | 1                               | 0.00          |
| 06/06/2017 | EL28 On 01-February-18 | 132.31 | Put          | Bond Future | 992       | 1                             | 992       | 1                               | 0.00          |
| 06/06/2017 | EL28 On 01-February-18 | 132.30 | Put          | Bond Future | 982       | 1                             | 982       | 1                               | 0.00          |
| 06/06/2017 | ES33 On 03-August-17   |        |              | Bond Future | 10.60     | 79.6611                       | 10.5961   | 79.6611                         | 9,466.00      |
| 06/06/2017 | ES33 On 03-August-17   | 10.53  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | ES33 On 03-August-17   | 10.55  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | ES33 On 03-August-17   | 10.54  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | ES33 On 03-August-17   | 10.53  | Put          | Bond Future | 416       | 0                             | 416       | 0                               | 0.00          |
| 06/06/2017 | ES33 On 03-August-17   | 10.54  | Put          | Bond Future | 353       | 0                             | 353       | 0                               | 0.00          |
| 06/06/2017 | ES33 On 03-August-17   | 10.55  | Put          | Bond Future | 290       | 0                             | 290       | 0                               | 0.00          |
| 06/06/2017 | ES33 On 02-November-17 |        |              | Bond Future | 10.68     | 77.3929                       | 10.6830   | 77.3929                         | 0.00          |
| 06/06/2017 | ES33 On 02-November-17 | 10.66  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | ES33 On 02-November-17 | 10.67  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | ES33 On 02-November-17 | 10.68  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | ES33 On 02-November-17 | 10.67  | Put          | Bond Future | 80        | 0                             | 80        | 0                               | 0.00          |
| 06/06/2017 | ES33 On 02-November-17 | 10.68  | Put          | Bond Future | 19        | 0                             | 19        | 0                               | 0.00          |
| 06/06/2017 | ES33 On 02-November-17 | 10.66  | Put          | Bond Future | 142       | 0                             | 142       | 0                               | 0.00          |
| 06/06/2017 | ES33 On 01-February-18 |        |              | Bond Future | 10.77     | 78.8997                       | 10.7716   | 78.8997                         | 0.00          |
| 06/06/2017 | ES33 On 01-February-18 | 10.99  | Call         | Bond Future | 1311      | 2                             | 1311      | 2                               | 0.00          |
| 06/06/2017 | ES33 On 01-February-18 | 11.00  | Call         | Bond Future | 1370      | 2                             | 1370      | 2                               | 0.00          |
| 06/06/2017 | ES33 On 01-February-18 | 11.01  | Call         | Bond Future | 1430      | 2                             | 1430      | 2                               | 0.00          |
| 06/06/2017 | ES33 On 01-February-18 | 11.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | ES33 On 01-February-18 | 11.01  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | ES33 On 01-February-18 | 10.99  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | ES42 On 03-August-17   |        |              | Bond Future | 10.83     | 82.9376                       | 10.8319   | 82.9376                         | 7,957.00      |
| 06/06/2017 | ES42 On 02-November-17 |        |              | Bond Future | 10.92     | 80.2622                       | 10.9190   | 80.2622                         | 0.00          |
| 06/06/2017 | ES42 On 01-February-18 |        |              | Bond Future | 11.00     | 81.8249                       | 11.0049   | 81.8249                         | 0.00          |
| 06/06/2017 | GOVI On 03-August-17   |        |              | GOVI        | 569.11    | 571.4410                      | 569.1110  | 571.4410                        | 404.00        |

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2017 | GOVI On 03-August-17    | 561.10 | Call         | GOVI               | 80110     | 10                            | 80110     | 10                              | 0.00          |
| 06/06/2017 | GOVI On 03-August-17    | 561.11 | Call         | GOVI               | 80010     | 10                            | 80010     | 10                              | 0.00          |
| 06/06/2017 | GOVI On 03-August-17    | 561.09 | Call         | GOVI               | 80210     | 10                            | 80210     | 10                              | 0.00          |
| 06/06/2017 | GOVI On 03-August-17    | 561.10 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | GOVI On 03-August-17    | 561.09 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | GOVI On 03-August-17    | 561.11 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | GOVI On 02-November-17  |        |              | GOVI               | 579.99    | 582.3700                      | 579.9910  | 582.3700                        | 0.00          |
| 06/06/2017 | GOVI On 02-November-17  | 572.44 | Call         | GOVI               | 75510     | 10                            | 75510     | 10                              | 0.00          |
| 06/06/2017 | GOVI On 02-November-17  | 572.45 | Call         | GOVI               | 75410     | 10                            | 75410     | 10                              | 0.00          |
| 06/06/2017 | GOVI On 02-November-17  | 572.46 | Call         | GOVI               | 75310     | 10                            | 75310     | 10                              | 0.00          |
| 06/06/2017 | GOVI On 02-November-17  | 572.45 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | GOVI On 02-November-17  | 572.46 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | GOVI On 02-November-17  | 572.44 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | GOVI On 01-February-18  |        |              | GOVI               | 591.29    | 593.7100                      | 591.2850  | 593.7100                        | 0.00          |
| 06/06/2017 | GOVI On 01-February-18  | 581.03 | Call         | GOVI               | 102550    | 13                            | 102550    | 13                              | 0.00          |
| 06/06/2017 | GOVI On 01-February-18  | 581.02 | Call         | GOVI               | 102650    | 13                            | 102650    | 13                              | 0.00          |
| 06/06/2017 | GOVI On 01-February-18  | 581.04 | Call         | GOVI               | 102450    | 13                            | 102450    | 13                              | 0.00          |
| 06/06/2017 | GOVI On 01-February-18  | 581.03 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | GOVI On 01-February-18  | 581.04 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | GOVI On 01-February-18  | 581.02 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 06/06/2017 | IGOV On 03-August-17    |        |              | Index Future       | 249.77    | 249.7850                      | 249.7710  | 249.7850                        | 1,296.00      |
| 06/06/2017 | IGOV On 02-November-17  |        |              | Index Future       | 254.61    | 254.6260                      | 254.6090  | 254.6260                        | 0.00          |
| 06/06/2017 | IGOV On 01-February-18  |        |              | Index Future       | 259.68    | 259.6980                      | 259.6830  | 259.6980                        | 0.00          |
| 06/06/2017 | ILBI On 03-August-17    |        |              | Index Future       | 695.69    | 695.6940                      | 695.6940  | 695.6940                        | 0.00          |
| 06/06/2017 | ILBI On 02-November-17  |        |              | Index Future       | 709.67    | 709.6650                      | 709.6650  | 709.6650                        | 0.00          |
| 06/06/2017 | IS01 On 15-June-17      |        |              | Interest Rate Swap | 99.61     | 99.6070                       | 99.6070   | 99.6070                         | 0.00          |
| 06/06/2017 | IS01 On 21-September-17 |        |              | Interest Rate Swap | 99.61     | 99.6145                       | 99.6138   | 99.6145                         | 0.00          |
| 06/06/2017 | IS01 On 21-December-17  |        |              | Interest Rate Swap | 99.81     | 99.8129                       | 99.8095   | 99.8129                         | 0.00          |
| 06/06/2017 | IS01 On 15-March-18     |        |              | Interest Rate Swap | 99.74     | 99.7505                       | 99.7423   | 99.7505                         | 0.00          |
| 06/06/2017 | IS01 On 21-June-18      |        |              | Interest Rate Swap | 99.88     | 99.8927                       | 99.8768   | 99.8927                         | 0.00          |
| 06/06/2017 | IS02 On 18-December-17  |        |              | Interest Rate Swap | 99.84     | 99.8432                       | 99.8397   | 99.8432                         | 0.00          |
| 06/06/2017 | IS02 On 16-March-18     |        |              | Interest Rate Swap | 99.02     | 99.0303                       | 99.0223   | 99.0303                         | 0.00          |
| 06/06/2017 | IS02 On 15-June-18      |        |              | Interest Rate Swap | 98.56     | 98.5790                       | 98.5631   | 98.5790                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2017 | IS02 On 21-September-18 |        |              | Interest Rate Swap     | 98.47     | 98.4951                       | 98.4728   | 98.4951                         | 0.00          |
| 06/06/2017 | IS02 On 21-December-18  |        |              | Interest Rate Swap     | 98.83     | 98.8600                       | 98.8300   | 98.8600                         | 0.00          |
| 06/06/2017 | IS02 On 15-March-19     |        |              | Interest Rate Swap     | 99.20     | 99.2377                       | 99.2007   | 99.2377                         | 0.00          |
| 06/06/2017 | IS02 On 21-June-19      |        |              | Interest Rate Swap     | 99.58     | 99.6199                       | 99.5782   | 99.6199                         | 0.00          |
| 06/06/2017 | IS05 On 17-December-20  |        |              | Interest Rate Swap     | 96.15     | 96.1899                       | 96.1470   | 96.1899                         | 0.00          |
| 06/06/2017 | IS05 On 16-March-21     |        |              | Interest Rate Swap     | 95.37     | 95.4043                       | 95.3709   | 95.4043                         | 0.00          |
| 06/06/2017 | IS05 On 15-June-21      |        |              | Interest Rate Swap     | 94.56     | 94.5856                       | 94.5619   | 94.5856                         | 0.00          |
| 06/06/2017 | IS05 On 21-September-21 |        |              | Interest Rate Swap     | 94.72     | 94.7327                       | 94.7220   | 94.7327                         | 0.00          |
| 06/06/2017 | IS05 On 21-December-21  |        |              | Interest Rate Swap     | 96.89     | 96.8851                       | 96.8880   | 96.8851                         | 51.00         |
| 06/06/2017 | IS05 On 15-March-22     |        |              | Interest Rate Swap     | 97.00     | 96.9857                       | 96.9988   | 96.9857                         | 0.00          |
| 06/06/2017 | IS05 On 21-June-22      |        |              | Interest Rate Swap     | 98.17     | 98.1507                       | 98.1718   | 98.1507                         | 0.00          |
| 06/06/2017 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 94.65     | 94.5588                       | 94.6524   | 94.5588                         | 0.00          |
| 06/06/2017 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 91.62     | 91.5380                       | 91.6231   | 91.5380                         | 0.00          |
| 06/06/2017 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 90.34     | 90.2559                       | 90.3416   | 90.2559                         | 0.00          |
| 06/06/2017 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 92.48     | 92.3771                       | 92.4765   | 92.3771                         | 0.00          |
| 06/06/2017 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 96.24     | 96.1173                       | 96.2356   | 96.1173                         | 0.00          |
| 06/06/2017 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 94.80     | 94.6582                       | 94.7955   | 94.6582                         | 0.00          |
| 06/06/2017 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 96.85     | 96.6965                       | 96.8498   | 96.6965                         | 0.00          |
| 06/06/2017 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 06/06/2017 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 06/06/2017 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 06/06/2017 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 06/06/2017 | JBAF On 21-June-17      |        |              | Jibar Tradeable Future | 7.33      | 92.6700                       | 7.3300    | 92.6700                         | 0.00          |
| 06/06/2017 | JBAF On 19-July-17      |        |              | Jibar Tradeable Future | 7.29      | 92.7100                       | 7.2900    | 92.7100                         | 0.00          |
| 06/06/2017 | JBAF On 16-August-17    |        |              | Jibar Tradeable Future | 7.26      | 92.7400                       | 7.2600    | 92.7400                         | 0.00          |
| 06/06/2017 | JBAF On 20-September-17 |        |              | Jibar Tradeable Future | 7.21      | 92.7900                       | 7.2100    | 92.7900                         | 0.00          |
| 06/06/2017 | JBAF On 18-October-17   |        |              | Jibar Tradeable Future | 7.17      | 92.8300                       | 7.1700    | 92.8300                         | 0.00          |
| 06/06/2017 | JBAF On 15-November-17  |        |              | Jibar Tradeable Future | 7.13      | 92.8700                       | 7.1300    | 92.8700                         | 0.00          |
| 06/06/2017 | JBAF On 20-December-17  |        |              | Jibar Tradeable Future | 7.09      | 92.9100                       | 7.0900    | 92.9100                         | 0.00          |
| 06/06/2017 | JBAF On 20-March-18     |        |              | Jibar Tradeable Future | 7.01      | 92.9900                       | 7.0100    | 92.9900                         | 2,500.00      |
| 06/06/2017 | JBAF On 20-June-18      |        |              | Jibar Tradeable Future | 6.99      | 93.0100                       | 6.9900    | 93.0100                         | 0.00          |
| 06/06/2017 | JBAF On 19-September-18 |        |              | Jibar Tradeable Future | 7.04      | 92.9600                       | 7.0400    | 92.9600                         | 0.00          |
| 06/06/2017 | JBAF On 19-October-18   |        |              | Jibar Tradeable Future | 8.30      | 91.7000                       | 8.3000    | 91.7000                         | 0.00          |
| 06/06/2017 | JBAF On 19-December-18  |        |              | Jibar Tradeable Future | 7.09      | 92.9100                       | 7.0900    | 92.9100                         | 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 |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2017 | JBAF On 20-March-19    |        |              | Jibar Tradeable Future | 7.14      | 92.8600                       | 7.1400    | 92.8600                         | 0.00          |
| 06/06/2017 | R023 On 03-August-17   |        |              | Bond Future            | 7.85      | 103.0281                      | 7.8453    | 103.0281                        | 38,317.00     |
| 06/06/2017 | R023 On 03-August-17   | 8.58   | Call         | Bond Future            | 3235      | 3                             | 3235      | 3                               | 0.00          |
| 06/06/2017 | R023 On 03-August-17   | 8.60   | Call         | Bond Future            | 3316      | 3                             | 3316      | 3                               | 0.00          |
| 06/06/2017 | R023 On 03-August-17   | 8.59   | Call         | Bond Future            | 3276      | 3                             | 3276      | 3                               | 0.00          |
| 06/06/2017 | R023 On 03-August-17   | 8.58   | Put          | Bond Future            | 46        | 0                             | 46        | 0                               | 0.00          |
| 06/06/2017 | R023 On 03-August-17   | 8.59   | Put          | Bond Future            | 44        | 0                             | 44        | 0                               | 0.00          |
| 06/06/2017 | R023 On 03-August-17   | 8.60   | Put          | Bond Future            | 42        | 0                             | 42        | 0                               | 0.00          |
| 06/06/2017 | R023 On 02-November-17 |        |              | Bond Future            | 7.85      | 101.0681                      | 7.8531    | 101.0681                        | 0.00          |
| 06/06/2017 | R023 On 02-November-17 | 8.56   | Call         | Bond Future            | 3200      | 3                             | 3200      | 3                               | 0.00          |
| 06/06/2017 | R023 On 02-November-17 | 8.57   | Call         | Bond Future            | 3235      | 3                             | 3235      | 3                               | 0.00          |
| 06/06/2017 | R023 On 02-November-17 | 8.58   | Call         | Bond Future            | 3271      | 3                             | 3271      | 3                               | 0.00          |
| 06/06/2017 | R023 On 02-November-17 | 8.57   | Put          | Bond Future            | 233       | 0                             | 233       | 0                               | 0.00          |
| 06/06/2017 | R023 On 02-November-17 | 8.58   | Put          | Bond Future            | 228       | 0                             | 228       | 0                               | 0.00          |
| 06/06/2017 | R023 On 02-November-17 | 8.56   | Put          | Bond Future            | 239       | 0                             | 239       | 0                               | 0.00          |
| 06/06/2017 | R023 On 01-February-18 |        |              | Bond Future            | 7.86      | 103.0360                      | 7.8551    | 103.0360                        | 0.00          |
| 06/06/2017 | R023 On 01-February-18 | 8.32   | Call         | Bond Future            | 2620      | 3                             | 2620      | 3                               | 0.00          |
| 06/06/2017 | R023 On 01-February-18 | 8.33   | Call         | Bond Future            | 2649      | 3                             | 2649      | 3                               | 0.00          |
| 06/06/2017 | R023 On 01-February-18 | 8.31   | Call         | Bond Future            | 2592      | 3                             | 2592      | 3                               | 0.00          |
| 06/06/2017 | R023 On 01-February-18 | 8.32   | Put          | Bond Future            | 736       | 1                             | 736       | 1                               | 0.00          |
| 06/06/2017 | R023 On 01-February-18 | 8.33   | Put          | Bond Future            | 724       | 1                             | 724       | 1                               | 0.00          |
| 06/06/2017 | R023 On 01-February-18 | 8.31   | Put          | Bond Future            | 747       | 1                             | 747       | 1                               | 0.00          |
| 06/06/2017 | R035 On 03-August-17   |        |              | Bond Future            | 9.40      | 99.9300                       | 9.3965    | 99.9300                         | 9,645.00      |
| 06/06/2017 | R035 On 03-August-17   | 9.50   | Call         | Bond Future            | 846       | 1                             | 846       | 1                               | 0.00          |
| 06/06/2017 | R035 On 03-August-17   | 9.51   | Call         | Bond Future            | 928       | 1                             | 928       | 1                               | 0.00          |
| 06/06/2017 | R035 On 03-August-17   | 9.52   | Call         | Bond Future            | 1009      | 2                             | 1009      | 2                               | 0.00          |
| 06/06/2017 | R035 On 03-August-17   | 9.51   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R035 On 03-August-17   | 9.50   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R035 On 03-August-17   | 9.52   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R035 On 02-November-17 |        |              | Bond Future            | 9.45      | 97.3402                       | 9.4452    | 97.3402                         | 0.00          |
| 06/06/2017 | R035 On 02-November-17 | 9.60   | Call         | Bond Future            | 1248      | 2                             | 1248      | 2                               | 0.00          |
| 06/06/2017 | R035 On 02-November-17 | 9.59   | Call         | Bond Future            | 1168      | 2                             | 1168      | 2                               | 0.00          |
| 06/06/2017 | R035 On 02-November-17 | 9.61   | Call         | Bond Future            | 1327      | 2                             | 1327      | 2                               | 0.00          |
| 06/06/2017 | R035 On 02-November-17 | 9.61   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2017 | R035 On 02-November-17 | 9.60   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R035 On 02-November-17 | 9.59   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R035 On 01-February-18 |        |              | Bond Future | 9.49      | 99.2355                       | 9.4932    | 99.2355                         | 0.00          |
| 06/06/2017 | R035 On 01-February-18 | 9.73   | Call         | Bond Future | 1876      | 2                             | 1876      | 2                               | 0.00          |
| 06/06/2017 | R035 On 01-February-18 | 9.75   | Call         | Bond Future | 2032      | 3                             | 2032      | 3                               | 0.00          |
| 06/06/2017 | R035 On 01-February-18 | 9.74   | Call         | Bond Future | 1954      | 2                             | 1954      | 2                               | 0.00          |
| 06/06/2017 | R035 On 01-February-18 | 9.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R035 On 01-February-18 | 9.73   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R035 On 01-February-18 | 9.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R186 On 03-August-17   |        |              | Bond Future | 8.49      | 114.4725                      | 8.4918    | 114.4725                        | 115,594.00    |
| 06/06/2017 | R186 On 03-August-17   | 9.50   | Call         | Bond Future | 6719      | 7                             | 6719      | 7                               | 0.00          |
| 06/06/2017 | R186 On 03-August-17   | 8.90   | Call         | Bond Future | 3144      | 3                             | 3144      | 3                               | 0.00          |
| 06/06/2017 | R186 On 03-August-17   | 9.35   | Call         | Bond Future | 5789      | 6                             | 5789      | 6                               | 0.00          |
| 06/06/2017 | R186 On 03-August-17   | 8.91   | Call         | Bond Future | 3198      | 3                             | 3198      | 3                               | 0.00          |
| 06/06/2017 | R186 On 03-August-17   | 8.93   | Call         | Bond Future | 3307      | 4                             | 3307      | 4                               | 0.00          |
| 06/06/2017 | R186 On 03-August-17   | 8.75   | Call         | Bond Future | 2376      | 3                             | 2376      | 3                               | 0.00          |
| 06/06/2017 | R186 On 03-August-17   | 9.00   | Call         | Bond Future | 3698      | 4                             | 3698      | 4                               | 0.00          |
| 06/06/2017 | R186 On 03-August-17   | 8.92   | Call         | Bond Future | 3252      | 4                             | 3252      | 4                               | 0.00          |
| 06/06/2017 | R186 On 03-August-17   | 8.85   | Call         | Bond Future | 2879      | 3                             | 2879      | 3                               | 0.00          |
| 06/06/2017 | R186 On 03-August-17   | 8.90   | Put          | Bond Future | 370       | 0                             | 370       | 0                               | 0.00          |
| 06/06/2017 | R186 On 03-August-17   | 9.35   | Put          | Bond Future | 63        | 0                             | 63        | 0                               | 750.00        |
| 06/06/2017 | R186 On 03-August-17   | 9.50   | Put          | Bond Future | 32        | 0                             | 32        | 0                               | 6,500.00      |
| 06/06/2017 | R186 On 03-August-17   | 8.75   | Put          | Bond Future | 610       | 1                             | 610       | 1                               | 3,654.00      |
| 06/06/2017 | R186 On 03-August-17   | 8.91   | Put          | Bond Future | 357       | 0                             | 357       | 0                               | 0.00          |
| 06/06/2017 | R186 On 03-August-17   | 9.00   | Put          | Bond Future | 258       | 0                             | 258       | 0                               | 0.00          |
| 06/06/2017 | R186 On 03-August-17   | 8.93   | Put          | Bond Future | 333       | 0                             | 333       | 0                               | 0.00          |
| 06/06/2017 | R186 On 03-August-17   | 8.92   | Put          | Bond Future | 345       | 0                             | 345       | 0                               | 0.00          |
| 06/06/2017 | R186 On 03-August-17   | 8.85   | Put          | Bond Future | 440       | 0                             | 440       | 0                               | 750.00        |
| 06/06/2017 | R186 On 02-November-17 |        |              | Bond Future | 8.52      | 116.6618                      | 8.5217    | 116.6618                        | 4.00          |
| 06/06/2017 | R186 On 02-November-17 | 8.88   | Call         | Bond Future | 3582      | 4                             | 3582      | 4                               | 0.00          |
| 06/06/2017 | R186 On 02-November-17 | 8.90   | Call         | Bond Future | 3672      | 4                             | 3672      | 4                               | 0.00          |
| 06/06/2017 | R186 On 02-November-17 | 8.89   | Call         | Bond Future | 3627      | 4                             | 3627      | 4                               | 0.00          |
| 06/06/2017 | R186 On 02-November-17 | 8.89   | Put          | Bond Future | 1174      | 1                             | 1174      | 1                               | 0.00          |
| 06/06/2017 | R186 On 02-November-17 | 8.90   | Put          | Bond Future | 1154      | 1                             | 1154      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2017 | R186 On 02-November-17 | 8.88   | Put          | Bond Future | 1195      | 1                             | 1195      | 1                               | 0.00          |
| 06/06/2017 | R186 On 01-February-18 |        |              | Bond Future | 8.55      | 113.6304                      | 8.5484    | 113.6304                        | 0.00          |
| 06/06/2017 | R186 On 01-February-18 | 8.96   | Call         | Bond Future | 4274      | 5                             | 4274      | 5                               | 0.00          |
| 06/06/2017 | R186 On 01-February-18 | 8.97   | Call         | Bond Future | 4317      | 5                             | 4317      | 5                               | 0.00          |
| 06/06/2017 | R186 On 01-February-18 | 8.98   | Call         | Bond Future | 4360      | 5                             | 4360      | 5                               | 0.00          |
| 06/06/2017 | R186 On 01-February-18 | 8.96   | Put          | Bond Future | 1597      | 1                             | 1597      | 1                               | 0.00          |
| 06/06/2017 | R186 On 01-February-18 | 8.97   | Put          | Bond Future | 1576      | 1                             | 1576      | 1                               | 0.00          |
| 06/06/2017 | R186 On 01-February-18 | 8.98   | Put          | Bond Future | 1556      | 1                             | 1556      | 1                               | 0.00          |
| 06/06/2017 | R197 On 03-August-17   |        |              | Bond Future | 296.19    | 296.3348                      | 296.1861  | 296.3348                        | 2,350.00      |
| 06/06/2017 | R197 On 03-August-17   | 308.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R197 On 03-August-17   | 308.07 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R197 On 03-August-17   | 308.06 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R197 On 03-August-17   | 308.06 | Put          | Bond Future | 11874     | 12                            | 11874     | 12                              | 0.00          |
| 06/06/2017 | R197 On 03-August-17   | 308.07 | Put          | Bond Future | 11884     | 12                            | 11884     | 12                              | 0.00          |
| 06/06/2017 | R197 On 03-August-17   | 308.05 | Put          | Bond Future | 11864     | 12                            | 11864     | 12                              | 0.00          |
| 06/06/2017 | R197 On 02-November-17 |        |              | Bond Future | 301.92    | 302.0778                      | 301.9237  | 302.0778                        | 0.00          |
| 06/06/2017 | R197 On 02-November-17 | 305.17 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R197 On 02-November-17 | 305.16 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R197 On 02-November-17 | 305.15 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R197 On 02-November-17 | 305.16 | Put          | Bond Future | 3236      | 3                             | 3236      | 3                               | 0.00          |
| 06/06/2017 | R197 On 02-November-17 | 305.17 | Put          | Bond Future | 3246      | 3                             | 3246      | 3                               | 0.00          |
| 06/06/2017 | R197 On 02-November-17 | 305.15 | Put          | Bond Future | 3226      | 3                             | 3226      | 3                               | 0.00          |
| 06/06/2017 | R197 On 01-February-18 |        |              | Bond Future | 300.89    | 301.0414                      | 300.8870  | 301.0414                        | 0.00          |
| 06/06/2017 | R197 On 01-February-18 | 301.67 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R197 On 01-February-18 | 301.68 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R197 On 01-February-18 | 301.66 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R197 On 01-February-18 | 301.68 | Put          | Bond Future | 793       | 1                             | 793       | 1                               | 0.00          |
| 06/06/2017 | R197 On 01-February-18 | 301.67 | Put          | Bond Future | 783       | 1                             | 783       | 1                               | 0.00          |
| 06/06/2017 | R197 On 01-February-18 | 301.66 | Put          | Bond Future | 773       | 1                             | 773       | 1                               | 0.00          |
| 06/06/2017 | R202 On 03-August-17   |        |              | Bond Future | 241.10    | 241.0844                      | 241.0976  | 241.0844                        | 30,547.00     |
| 06/06/2017 | R202 On 03-August-17   | 258.37 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R202 On 03-August-17   | 258.36 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R202 On 03-August-17   | 258.35 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R202 On 03-August-17   | 258.36 | Put          | Bond Future | 17262     | 17                            | 17262     | 17                              | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2017 | R202 On 03-August-17   | 258.37 | Put          | Bond Future | 17272     | 17                            | 17272     | 17                              | 0.00          |
| 06/06/2017 | R202 On 03-August-17   | 258.35 | Put          | Bond Future | 17252     | 17                            | 17252     | 17                              | 0.00          |
| 06/06/2017 | R202 On 02-November-17 |        |              | Bond Future | 245.77    | 245.7565                      | 245.7681  | 245.7565                        | 0.00          |
| 06/06/2017 | R202 On 02-November-17 | 253.89 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R202 On 02-November-17 | 253.90 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R202 On 02-November-17 | 253.91 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R202 On 02-November-17 | 253.89 | Put          | Bond Future | 8122      | 8                             | 8122      | 8                               | 0.00          |
| 06/06/2017 | R202 On 02-November-17 | 253.90 | Put          | Bond Future | 8132      | 8                             | 8132      | 8                               | 0.00          |
| 06/06/2017 | R202 On 02-November-17 | 253.91 | Put          | Bond Future | 8142      | 8                             | 8142      | 8                               | 0.00          |
| 06/06/2017 | R202 On 01-February-18 |        |              | Bond Future | 246.92    | 246.9053                      | 246.9193  | 246.9053                        | 0.00          |
| 06/06/2017 | R202 On 01-February-18 | 249.06 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R202 On 01-February-18 | 249.07 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R202 On 01-February-18 | 249.08 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R202 On 01-February-18 | 249.07 | Put          | Bond Future | 2151      | 2                             | 2151      | 2                               | 0.00          |
| 06/06/2017 | R202 On 01-February-18 | 249.08 | Put          | Bond Future | 2161      | 2                             | 2161      | 2                               | 0.00          |
| 06/06/2017 | R202 On 01-February-18 | 249.06 | Put          | Bond Future | 2141      | 2                             | 2141      | 2                               | 0.00          |
| 06/06/2017 | R203 On 03-August-17   |        |              | Bond Future | 7.23      | 103.3536                      | 7.2262    | 103.3536                        | 0.00          |
| 06/06/2017 | R203 On 03-August-17   | 4.87   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R203 On 03-August-17   | 4.89   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R203 On 03-August-17   | 4.88   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R203 On 03-August-17   | 4.87   | Put          | Bond Future | 252       | 0                             | 252       | 0                               | 0.00          |
| 06/06/2017 | R203 On 03-August-17   | 4.88   | Put          | Bond Future | 251       | 0                             | 251       | 0                               | 0.00          |
| 06/06/2017 | R203 On 03-August-17   | 4.89   | Put          | Bond Future | 250       | 0                             | 250       | 0                               | 0.00          |
| 06/06/2017 | R204 On 03-August-17   |        |              | Bond Future | 7.27      | 101.9739                      | 7.2737    | 101.9739                        | 41,529.00     |
| 06/06/2017 | R204 On 03-August-17   | 7.75   | Call         | Bond Future | 626       | 1                             | 626       | 1                               | 0.00          |
| 06/06/2017 | R204 On 03-August-17   | 7.77   | Call         | Bond Future | 650       | 1                             | 650       | 1                               | 0.00          |
| 06/06/2017 | R204 On 03-August-17   | 7.76   | Call         | Bond Future | 638       | 1                             | 638       | 1                               | 0.00          |
| 06/06/2017 | R204 On 03-August-17   | 7.75   | Put          | Bond Future | 13        | 0                             | 13        | 0                               | 0.00          |
| 06/06/2017 | R204 On 03-August-17   | 7.76   | Put          | Bond Future | 12        | 0                             | 12        | 0                               | 0.00          |
| 06/06/2017 | R204 On 03-August-17   | 7.77   | Put          | Bond Future | 12        | 0                             | 12        | 0                               | 0.00          |
| 06/06/2017 | R204 On 02-November-17 |        |              | Bond Future | 7.16      | 103.9242                      | 7.1594    | 103.9242                        | 0.00          |
| 06/06/2017 | R204 On 02-November-17 | 7.76   | Call         | Bond Future | 644       | 1                             | 644       | 1                               | 0.00          |
| 06/06/2017 | R204 On 02-November-17 | 7.74   | Call         | Bond Future | 623       | 1                             | 623       | 1                               | 0.00          |
| 06/06/2017 | R204 On 02-November-17 | 7.75   | Call         | Bond Future | 634       | 1                             | 634       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2017 | R204 On 02-November-17 | 7.74   | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 06/06/2017 | R204 On 02-November-17 | 7.75   | Put          | Bond Future | 6         | 0                             | 6         | 0                               | 0.00          |
| 06/06/2017 | R204 On 02-November-17 | 7.76   | Put          | Bond Future | 6         | 0                             | 6         | 0                               | 0.00          |
| 06/06/2017 | R204 On 01-February-18 |        |              | Bond Future | 6.94      | 101.9075                      | 6.9433    | 101.9075                        | 0.00          |
| 06/06/2017 | R204 On 01-February-18 | 7.25   | Call         | Bond Future | 375       | 0                             | 375       | 0                               | 0.00          |
| 06/06/2017 | R204 On 01-February-18 | 7.27   | Call         | Bond Future | 387       | 0                             | 387       | 0                               | 0.00          |
| 06/06/2017 | R204 On 01-February-18 | 7.26   | Call         | Bond Future | 381       | 0                             | 381       | 0                               | 0.00          |
| 06/06/2017 | R204 On 01-February-18 | 7.26   | Put          | Bond Future | 116       | 0                             | 116       | 0                               | 0.00          |
| 06/06/2017 | R204 On 01-February-18 | 7.27   | Put          | Bond Future | 114       | 0                             | 114       | 0                               | 0.00          |
| 06/06/2017 | R204 On 01-February-18 | 7.25   | Put          | Bond Future | 119       | 0                             | 119       | 0                               | 0.00          |
| 06/06/2017 | R207 On 03-August-17   |        |              | Bond Future | 7.36      | 100.2430                      | 7.3571    | 100.2430                        | 45,633.00     |
| 06/06/2017 | R207 On 03-August-17   | 8.19   | Call         | Bond Future | 1805      | 2                             | 1805      | 2                               | 51.00         |
| 06/06/2017 | R207 On 03-August-17   | 8.39   | Call         | Bond Future | 2231      | 2                             | 2231      | 2                               | 0.00          |
| 06/06/2017 | R207 On 03-August-17   | 8.41   | Call         | Bond Future | 2273      | 2                             | 2273      | 2                               | 0.00          |
| 06/06/2017 | R207 On 03-August-17   | 8.40   | Call         | Bond Future | 2252      | 2                             | 2252      | 2                               | 0.00          |
| 06/06/2017 | R207 On 03-August-17   | 8.39   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R207 On 03-August-17   | 8.40   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R207 On 03-August-17   | 8.19   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 06/06/2017 | R207 On 03-August-17   | 8.41   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R207 On 02-November-17 |        |              | Bond Future | 7.30      | 102.1602                      | 7.3021    | 102.1602                        | 0.00          |
| 06/06/2017 | R207 On 02-November-17 | 8.05   | Call         | Bond Future | 1501      | 2                             | 1501      | 2                               | 0.00          |
| 06/06/2017 | R207 On 02-November-17 | 8.04   | Call         | Bond Future | 1483      | 1                             | 1483      | 1                               | 0.00          |
| 06/06/2017 | R207 On 02-November-17 | 8.03   | Call         | Bond Future | 1464      | 1                             | 1464      | 1                               | 0.00          |
| 06/06/2017 | R207 On 02-November-17 | 8.04   | Put          | Bond Future | 28        | 0                             | 28        | 0                               | 0.00          |
| 06/06/2017 | R207 On 02-November-17 | 8.03   | Put          | Bond Future | 30        | 0                             | 30        | 0                               | 0.00          |
| 06/06/2017 | R207 On 02-November-17 | 8.05   | Put          | Bond Future | 27        | 0                             | 27        | 0                               | 0.00          |
| 06/06/2017 | R207 On 01-February-18 |        |              | Bond Future | 7.22      | 100.5073                      | 7.2163    | 100.5073                        | 0.00          |
| 06/06/2017 | R207 On 01-February-18 | 7.60   | Call         | Bond Future | 919       | 1                             | 919       | 1                               | 0.00          |
| 06/06/2017 | R207 On 01-February-18 | 7.61   | Call         | Bond Future | 932       | 1                             | 932       | 1                               | 0.00          |
| 06/06/2017 | R207 On 01-February-18 | 7.62   | Call         | Bond Future | 944       | 1                             | 944       | 1                               | 0.00          |
| 06/06/2017 | R207 On 01-February-18 | 7.61   | Put          | Bond Future | 233       | 0                             | 233       | 0                               | 0.00          |
| 06/06/2017 | R207 On 01-February-18 | 7.62   | Put          | Bond Future | 229       | 0                             | 229       | 0                               | 0.00          |
| 06/06/2017 | R207 On 01-February-18 | 7.60   | Put          | Bond Future | 238       | 0                             | 238       | 0                               | 0.00          |
| 06/06/2017 | R208 On 03-August-17   |        |              | Bond Future | 7.48      | 100.1371                      | 7.4765    | 100.1371                        | 34,779.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2017 | R208 On 03-August-17   | 8.30   | Call         | Bond Future | 2519      | 3                             | 2519      | 3                               | 0.00          |
| 06/06/2017 | R208 On 03-August-17   | 8.32   | Call         | Bond Future | 2578      | 3                             | 2578      | 3                               | 0.00          |
| 06/06/2017 | R208 On 03-August-17   | 8.31   | Call         | Bond Future | 2549      | 3                             | 2549      | 3                               | 0.00          |
| 06/06/2017 | R208 On 03-August-17   | 8.30   | Put          | Bond Future | 8         | 0                             | 8         | 0                               | 0.00          |
| 06/06/2017 | R208 On 03-August-17   | 8.31   | Put          | Bond Future | 8         | 0                             | 8         | 0                               | 0.00          |
| 06/06/2017 | R208 On 03-August-17   | 8.32   | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 06/06/2017 | R208 On 02-November-17 |        |              | Bond Future | 7.45      | 98.6503                       | 7.4542    | 98.6503                         | 0.00          |
| 06/06/2017 | R208 On 02-November-17 | 8.18   | Call         | Bond Future | 2159      | 2                             | 2159      | 2                               | 0.00          |
| 06/06/2017 | R208 On 02-November-17 | 8.20   | Call         | Bond Future | 2211      | 2                             | 2211      | 2                               | 0.00          |
| 06/06/2017 | R208 On 02-November-17 | 8.19   | Call         | Bond Future | 2185      | 2                             | 2185      | 2                               | 0.00          |
| 06/06/2017 | R208 On 02-November-17 | 8.19   | Put          | Bond Future | 68        | 0                             | 68        | 0                               | 0.00          |
| 06/06/2017 | R208 On 02-November-17 | 8.20   | Put          | Bond Future | 66        | 0                             | 66        | 0                               | 0.00          |
| 06/06/2017 | R208 On 02-November-17 | 8.18   | Put          | Bond Future | 71        | 0                             | 71        | 0                               | 0.00          |
| 06/06/2017 | R208 On 01-February-18 |        |              | Bond Future | 7.42      | 100.5710                      | 7.4179    | 100.5710                        | 0.00          |
| 06/06/2017 | R208 On 01-February-18 | 7.85   | Call         | Bond Future | 1546      | 2                             | 1546      | 2                               | 0.00          |
| 06/06/2017 | R208 On 01-February-18 | 7.83   | Call         | Bond Future | 1506      | 2                             | 1506      | 2                               | 0.00          |
| 06/06/2017 | R208 On 01-February-18 | 7.84   | Call         | Bond Future | 1526      | 2                             | 1526      | 2                               | 0.00          |
| 06/06/2017 | R208 On 01-February-18 | 7.83   | Put          | Bond Future | 389       | 0                             | 389       | 0                               | 0.00          |
| 06/06/2017 | R208 On 01-February-18 | 7.84   | Put          | Bond Future | 382       | 0                             | 382       | 0                               | 0.00          |
| 06/06/2017 | R208 On 01-February-18 | 7.85   | Put          | Bond Future | 374       | 0                             | 374       | 0                               | 0.00          |
| 06/06/2017 | R209 On 03-August-17   |        |              | Bond Future | 9.36      | 75.4460                       | 9.3586    | 75.4460                         | 74,115.00     |
| 06/06/2017 | R209 On 03-August-17   | 9.44   | Call         | Bond Future | 1725      | 2                             | 1725      | 2                               | 0.00          |
| 06/06/2017 | R209 On 03-August-17   | 9.43   | Call         | Bond Future | 1686      | 2                             | 1686      | 2                               | 0.00          |
| 06/06/2017 | R209 On 03-August-17   | 9.45   | Call         | Bond Future | 1764      | 2                             | 1764      | 2                               | 0.00          |
| 06/06/2017 | R209 On 03-August-17   | 9.44   | Put          | Bond Future | 1165      | 1                             | 1165      | 1                               | 0.00          |
| 06/06/2017 | R209 On 03-August-17   | 9.45   | Put          | Bond Future | 1136      | 1                             | 1136      | 1                               | 0.00          |
| 06/06/2017 | R209 On 03-August-17   | 9.43   | Put          | Bond Future | 1195      | 1                             | 1195      | 1                               | 0.00          |
| 06/06/2017 | R209 On 02-November-17 |        |              | Bond Future | 9.40      | 73.7390                       | 9.4008    | 73.7390                         | 630.00        |
| 06/06/2017 | R209 On 02-November-17 | 10.00  | Call         | Bond Future | 4950      | 5                             | 4950      | 5                               | 0.00          |
| 06/06/2017 | R209 On 02-November-17 | 9.54   | Call         | Bond Future | 2978      | 3                             | 2978      | 3                               | 0.00          |
| 06/06/2017 | R209 On 02-November-17 | 9.52   | Call         | Bond Future | 2902      | 3                             | 2902      | 3                               | 0.00          |
| 06/06/2017 | R209 On 02-November-17 | 8.30   | Call         | Bond Future | 285       | 0                             | 285       | 0                               | 2,800.00      |
| 06/06/2017 | R209 On 02-November-17 | 9.00   | Call         | Bond Future | 1316      | 1                             | 1316      | 1                               | 4,100.00      |
| 06/06/2017 | R209 On 02-November-17 | 10.60  | Call         | Bond Future | 7925      | 8                             | 7925      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2017 | R209 On 02-November-17 | 9.53   | Call         | Bond Future | 2940      | 3                             | 2940      | 3                               | 0.00          |
| 06/06/2017 | R209 On 02-November-17 | 10.00  | Put          | Bond Future | 1011      | 1                             | 1011      | 1                               | 3,360.00      |
| 06/06/2017 | R209 On 02-November-17 | 9.00   | Put          | Bond Future | 4143      | 4                             | 4143      | 4                               | 0.00          |
| 06/06/2017 | R209 On 02-November-17 | 10.60  | Put          | Bond Future | 355       | 0                             | 355       | 0                               | 1,300.00      |
| 06/06/2017 | R209 On 02-November-17 | 9.54   | Put          | Bond Future | 2033      | 2                             | 2033      | 2                               | 0.00          |
| 06/06/2017 | R209 On 02-November-17 | 9.52   | Put          | Bond Future | 2092      | 2                             | 2092      | 2                               | 0.00          |
| 06/06/2017 | R209 On 02-November-17 | 8.30   | Put          | Bond Future | 8452      | 8                             | 8452      | 8                               | 0.00          |
| 06/06/2017 | R209 On 02-November-17 | 9.53   | Put          | Bond Future | 2063      | 2                             | 2063      | 2                               | 0.00          |
| 06/06/2017 | R209 On 01-February-18 |        |              | Bond Future | 9.44      | 75.1747                       | 9.4413    | 75.1747                         | 0.00          |
| 06/06/2017 | R209 On 01-February-18 | 9.71   | Call         | Bond Future | 4046      | 4                             | 4046      | 4                               | 0.00          |
| 06/06/2017 | R209 On 01-February-18 | 9.73   | Call         | Bond Future | 4125      | 4                             | 4125      | 4                               | 0.00          |
| 06/06/2017 | R209 On 01-February-18 | 9.72   | Call         | Bond Future | 4086      | 4                             | 4086      | 4                               | 0.00          |
| 06/06/2017 | R209 On 01-February-18 | 9.71   | Put          | Bond Future | 2253      | 2                             | 2253      | 2                               | 0.00          |
| 06/06/2017 | R209 On 01-February-18 | 9.73   | Put          | Bond Future | 2202      | 2                             | 2202      | 2                               | 0.00          |
| 06/06/2017 | R209 On 01-February-18 | 9.72   | Put          | Bond Future | 2227      | 2                             | 2227      | 2                               | 0.00          |
| 06/06/2017 | R210 On 03-August-17   |        |              | Bond Future | 186.36    | 186.3523                      | 186.3626  | 186.3523                        | 1,675.00      |
| 06/06/2017 | R210 On 03-August-17   | 196.28 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R210 On 03-August-17   | 196.29 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R210 On 03-August-17   | 196.30 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R210 On 03-August-17   | 196.29 | Put          | Bond Future | 9927      | 10                            | 9927      | 10                              | 0.00          |
| 06/06/2017 | R210 On 03-August-17   | 196.28 | Put          | Bond Future | 9917      | 10                            | 9917      | 10                              | 0.00          |
| 06/06/2017 | R210 On 03-August-17   | 196.30 | Put          | Bond Future | 9937      | 10                            | 9937      | 10                              | 0.00          |
| 06/06/2017 | R210 On 02-November-17 |        |              | Bond Future | 187.57    | 187.5638                      | 187.5725  | 187.5638                        | 0.00          |
| 06/06/2017 | R210 On 02-November-17 | 192.07 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R210 On 02-November-17 | 192.09 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R210 On 02-November-17 | 192.08 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R210 On 02-November-17 | 192.08 | Put          | Bond Future | 4508      | 5                             | 4508      | 5                               | 0.00          |
| 06/06/2017 | R210 On 02-November-17 | 192.09 | Put          | Bond Future | 4518      | 5                             | 4518      | 5                               | 0.00          |
| 06/06/2017 | R210 On 02-November-17 | 192.07 | Put          | Bond Future | 4498      | 5                             | 4498      | 5                               | 0.00          |
| 06/06/2017 | R210 On 01-February-18 |        |              | Bond Future | 191.31    | 191.3000                      | 191.3108  | 191.3000                        | 0.00          |
| 06/06/2017 | R210 On 01-February-18 | 192.37 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R210 On 01-February-18 | 192.38 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R210 On 01-February-18 | 192.36 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R210 On 01-February-18 | 192.36 | Put          | Bond Future | 1049      | 1                             | 1049      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2017 | R210 On 01-February-18 | 192.38 | Put          | Bond Future | 1069      | 1                             | 1069      | 1                               | 0.00          |
| 06/06/2017 | R210 On 01-February-18 | 192.37 | Put          | Bond Future | 1059      | 1                             | 1059      | 1                               | 0.00          |
| 06/06/2017 | R212 On 03-August-17   |        |              | Bond Future | 148.51    | 148.5063                      | 148.5147  | 148.5063                        | 4,858.00      |
| 06/06/2017 | R212 On 03-August-17   | 153.34 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R212 On 03-August-17   | 153.35 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R212 On 03-August-17   | 153.36 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R212 On 03-August-17   | 153.34 | Put          | Bond Future | 4825      | 5                             | 4825      | 5                               | 0.00          |
| 06/06/2017 | R212 On 03-August-17   | 153.35 | Put          | Bond Future | 4835      | 5                             | 4835      | 5                               | 0.00          |
| 06/06/2017 | R212 On 03-August-17   | 153.36 | Put          | Bond Future | 4845      | 5                             | 4845      | 5                               | 0.00          |
| 06/06/2017 | R212 On 02-November-17 |        |              | Bond Future | 151.39    | 151.3843                      | 151.3917  | 151.3843                        | 0.00          |
| 06/06/2017 | R212 On 02-November-17 | 152.41 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R212 On 02-November-17 | 152.42 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R212 On 02-November-17 | 152.40 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R212 On 02-November-17 | 152.40 | Put          | Bond Future | 1008      | 1                             | 1008      | 1                               | 0.00          |
| 06/06/2017 | R212 On 02-November-17 | 152.42 | Put          | Bond Future | 1028      | 1                             | 1028      | 1                               | 0.00          |
| 06/06/2017 | R212 On 02-November-17 | 152.41 | Put          | Bond Future | 1018      | 1                             | 1018      | 1                               | 0.00          |
| 06/06/2017 | R212 On 01-February-18 |        |              | Bond Future | 152.35    | 152.3397                      | 152.3486  | 152.3397                        | 0.00          |
| 06/06/2017 | R212 On 01-February-18 | 154.69 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R212 On 01-February-18 | 154.71 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R212 On 01-February-18 | 154.70 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2017 | R212 On 01-February-18 | 154.69 | Put          | Bond Future | 2341      | 2                             | 2341      | 2                               | 0.00          |
| 06/06/2017 | R212 On 01-February-18 | 154.70 | Put          | Bond Future | 2351      | 2                             | 2351      | 2                               | 0.00          |
| 06/06/2017 | R212 On 01-February-18 | 154.71 | Put          | Bond Future | 2361      | 2                             | 2361      | 2                               | 0.00          |
| 06/06/2017 | R213 On 03-August-17   |        |              | Bond Future | 9.06      | 87.5246                       | 9.0617    | 87.5246                         | 55,673.00     |
| 06/06/2017 | R213 On 03-August-17   | 9.33   | Call         | Bond Future | 2469      | 3                             | 2469      | 3                               | 0.00          |
| 06/06/2017 | R213 On 03-August-17   | 9.35   | Call         | Bond Future | 2564      | 3                             | 2564      | 3                               | 0.00          |
| 06/06/2017 | R213 On 03-August-17   | 9.34   | Call         | Bond Future | 2516      | 3                             | 2516      | 3                               | 0.00          |
| 06/06/2017 | R213 On 03-August-17   | 9.34   | Put          | Bond Future | 639       | 1                             | 639       | 1                               | 0.00          |
| 06/06/2017 | R213 On 03-August-17   | 9.35   | Put          | Bond Future | 620       | 1                             | 620       | 1                               | 0.00          |
| 06/06/2017 | R213 On 03-August-17   | 9.33   | Put          | Bond Future | 658       | 1                             | 658       | 1                               | 0.00          |
| 06/06/2017 | R213 On 02-November-17 |        |              | Bond Future | 9.10      | 85.6485                       | 9.1030    | 85.6485                         | 0.00          |
| 06/06/2017 | R213 On 02-November-17 | 9.36   | Call         | Bond Future | 3311      | 4                             | 3311      | 4                               | 0.00          |
| 06/06/2017 | R213 On 02-November-17 | 9.34   | Call         | Bond Future | 3229      | 3                             | 3229      | 3                               | 0.00          |
| 06/06/2017 | R213 On 02-November-17 | 9.35   | Call         | Bond Future | 3269      | 4                             | 3269      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2017 | R213 On 02-November-17 | 9.34   | Put          | Bond Future | 1646      | 2                             | 1646      | 2                               | 0.00          |
| 06/06/2017 | R213 On 02-November-17 | 9.35   | Put          | Bond Future | 1621      | 1                             | 1621      | 1                               | 0.00          |
| 06/06/2017 | R213 On 02-November-17 | 9.36   | Put          | Bond Future | 1596      | 1                             | 1596      | 1                               | 0.00          |
| 06/06/2017 | R213 On 01-February-18 |        |              | Bond Future | 9.14      | 87.3161                       | 9.1432    | 87.3161                         | 0.00          |
| 06/06/2017 | R213 On 01-February-18 | 9.43   | Call         | Bond Future | 3963      | 4                             | 3963      | 4                               | 0.00          |
| 06/06/2017 | R213 On 01-February-18 | 9.42   | Call         | Bond Future | 3923      | 4                             | 3923      | 4                               | 0.00          |
| 06/06/2017 | R213 On 01-February-18 | 9.41   | Call         | Bond Future | 3883      | 4                             | 3883      | 4                               | 0.00          |
| 06/06/2017 | R213 On 01-February-18 | 9.42   | Put          | Bond Future | 2101      | 2                             | 2101      | 2                               | 0.00          |
| 06/06/2017 | R213 On 01-February-18 | 9.43   | Put          | Bond Future | 2076      | 2                             | 2076      | 2                               | 0.00          |
| 06/06/2017 | R213 On 01-February-18 | 9.41   | Put          | Bond Future | 2126      | 2                             | 2126      | 2                               | 0.00          |
| 06/06/2017 | R214 On 03-August-17   |        |              | Bond Future | 9.54      | 74.9534                       | 9.5447    | 74.9534                         | 35,526.00     |
| 06/06/2017 | R214 On 03-August-17   | 9.51   | Call         | Bond Future | 1369      | 2                             | 1369      | 2                               | 0.00          |
| 06/06/2017 | R214 On 03-August-17   | 9.53   | Call         | Bond Future | 1439      | 2                             | 1439      | 2                               | 0.00          |
| 06/06/2017 | R214 On 03-August-17   | 9.52   | Call         | Bond Future | 1404      | 2                             | 1404      | 2                               | 0.00          |
| 06/06/2017 | R214 On 03-August-17   | 9.51   | Put          | Bond Future | 1617      | 1                             | 1617      | 1                               | 0.00          |
| 06/06/2017 | R214 On 03-August-17   | 9.53   | Put          | Bond Future | 1544      | 1                             | 1544      | 1                               | 0.00          |
| 06/06/2017 | R214 On 03-August-17   | 9.52   | Put          | Bond Future | 1580      | 1                             | 1580      | 1                               | 0.00          |
| 06/06/2017 | R214 On 02-November-17 |        |              | Bond Future | 9.59      | 73.0905                       | 9.5903    | 73.0905                         | 0.00          |
| 06/06/2017 | R214 On 02-November-17 | 9.58   | Call         | Bond Future | 2568      | 3                             | 2568      | 3                               | 0.00          |
| 06/06/2017 | R214 On 02-November-17 | 9.60   | Call         | Bond Future | 2639      | 3                             | 2639      | 3                               | 0.00          |
| 06/06/2017 | R214 On 02-November-17 | 9.59   | Call         | Bond Future | 2604      | 3                             | 2604      | 3                               | 0.00          |
| 06/06/2017 | R214 On 02-November-17 | 9.59   | Put          | Bond Future | 2605      | 2                             | 2605      | 2                               | 0.00          |
| 06/06/2017 | R214 On 02-November-17 | 9.58   | Put          | Bond Future | 2641      | 2                             | 2641      | 2                               | 0.00          |
| 06/06/2017 | R214 On 02-November-17 | 9.60   | Put          | Bond Future | 2570      | 2                             | 2570      | 2                               | 0.00          |
| 06/06/2017 | R214 On 01-February-18 |        |              | Bond Future | 9.64      | 74.5136                       | 9.6351    | 74.5136                         | 0.00          |
| 06/06/2017 | R214 On 01-February-18 | 9.82   | Call         | Bond Future | 3939      | 4                             | 3939      | 4                               | 0.00          |
| 06/06/2017 | R214 On 01-February-18 | 9.84   | Call         | Bond Future | 4017      | 4                             | 4017      | 4                               | 0.00          |
| 06/06/2017 | R214 On 01-February-18 | 9.83   | Call         | Bond Future | 3978      | 4                             | 3978      | 4                               | 0.00          |
| 06/06/2017 | R214 On 01-February-18 | 9.82   | Put          | Bond Future | 2660      | 2                             | 2660      | 2                               | 0.00          |
| 06/06/2017 | R214 On 01-February-18 | 9.83   | Put          | Bond Future | 2631      | 2                             | 2631      | 2                               | 0.00          |
| 06/06/2017 | R214 On 01-February-18 | 9.84   | Put          | Bond Future | 2602      | 2                             | 2602      | 2                               | 0.00          |
| 06/06/2017 | R248 On 03-August-17   |        |              | Bond Future | 9.66      | 95.6882                       | 9.6567    | 95.6882                         | 77,986.00     |
| 06/06/2017 | R248 On 03-August-17   | 9.57   | Call         | Bond Future | 1626      | 2                             | 1626      | 2                               | 0.00          |
| 06/06/2017 | R248 On 03-August-17   | 9.56   | Call         | Bond Future | 1585      | 2                             | 1585      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2017 | R248 On 03-August-17   | 9.58   | Call         | Bond Future | 1666      | 2                             | 1666      | 2                               | 0.00          |
| 06/06/2017 | R248 On 03-August-17   | 9.58   | Put          | Bond Future | 2363      | 2                             | 2363      | 2                               | 0.00          |
| 06/06/2017 | R248 On 03-August-17   | 9.57   | Put          | Bond Future | 2413      | 2                             | 2413      | 2                               | 0.00          |
| 06/06/2017 | R248 On 03-August-17   | 9.56   | Put          | Bond Future | 2465      | 2                             | 2465      | 2                               | 0.00          |
| 06/06/2017 | R248 On 02-November-17 |        |              | Bond Future | 9.71      | 93.0807                       | 9.7055    | 93.0807                         | 226.00        |
| 06/06/2017 | R248 On 02-November-17 | 9.64   | Call         | Bond Future | 3149      | 4                             | 3149      | 4                               | 0.00          |
| 06/06/2017 | R248 On 02-November-17 | 9.66   | Call         | Bond Future | 3234      | 4                             | 3234      | 4                               | 0.00          |
| 06/06/2017 | R248 On 02-November-17 | 9.65   | Call         | Bond Future | 3191      | 4                             | 3191      | 4                               | 0.00          |
| 06/06/2017 | R248 On 02-November-17 | 9.64   | Put          | Bond Future | 3737      | 3                             | 3737      | 3                               | 0.00          |
| 06/06/2017 | R248 On 02-November-17 | 9.65   | Put          | Bond Future | 3690      | 3                             | 3690      | 3                               | 0.00          |
| 06/06/2017 | R248 On 02-November-17 | 9.66   | Put          | Bond Future | 3642      | 3                             | 3642      | 3                               | 0.00          |
| 06/06/2017 | R248 On 01-February-18 |        |              | Bond Future | 9.75      | 94.8930                       | 9.7538    | 94.8930                         | 0.00          |
| 06/06/2017 | R248 On 01-February-18 | 9.89   | Call         | Bond Future | 4864      | 5                             | 4864      | 5                               | 0.00          |
| 06/06/2017 | R248 On 01-February-18 | 9.90   | Call         | Bond Future | 4912      | 5                             | 4912      | 5                               | 0.00          |
| 06/06/2017 | R248 On 01-February-18 | 9.91   | Call         | Bond Future | 4960      | 5                             | 4960      | 5                               | 0.00          |
| 06/06/2017 | R248 On 01-February-18 | 9.90   | Put          | Bond Future | 3635      | 3                             | 3635      | 3                               | 0.00          |
| 06/06/2017 | R248 On 01-February-18 | 9.91   | Put          | Bond Future | 3597      | 3                             | 3597      | 3                               | 0.00          |
| 06/06/2017 | R248 On 01-February-18 | 9.89   | Put          | Bond Future | 3674      | 3                             | 3674      | 3                               | 0.00          |