



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/03/2016 TO: 08/03/2016

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/03/2016 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/03/2016 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | 2025 On 05-May-16      |        |              | Bond Future        | 123.56    | 123.5729                      | 123.5647  | 123.5729                        | 4,606.00      |
| 08/03/2016 | 2025 On 05-May-16      | 126.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2025 On 05-May-16      | 126.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2025 On 05-May-16      | 125.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2025 On 05-May-16      | 126.00 | Put          | Bond Future        | 2435      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | 2025 On 05-May-16      | 125.99 | Put          | Bond Future        | 2425      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | 2025 On 05-May-16      | 126.01 | Put          | Bond Future        | 2445      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | 2025 On 04-August-16   |        |              | Bond Future        | 124.66    | 124.6703                      | 124.6619  | 124.6703                        | 0.00          |
| 08/03/2016 | 2025 On 04-August-16   | 123.85 | Call         | Bond Future        | 812       | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | 2025 On 04-August-16   | 123.86 | Call         | Bond Future        | 802       | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | 2025 On 04-August-16   | 123.87 | Call         | Bond Future        | 792       | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | 2025 On 04-August-16   | 123.86 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2025 On 04-August-16   | 123.87 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2025 On 04-August-16   | 123.85 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2030 On 05-May-16      |        |              | Bond Future        | 9.73      | 89.3696                       | 89.2360   | 89.3696                         | 17,366.00     |
| 08/03/2016 | 2030 On 05-May-16      | 8.99   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2030 On 05-May-16      | 9.00   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2030 On 05-May-16      | 9.01   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2030 On 05-May-16      | 9.00   | Put          | Bond Future        | 5148      | 5                             | 5         | 5                               | 0.00          |
| 08/03/2016 | 2030 On 05-May-16      | 8.99   | Put          | Bond Future        | 5222      | 5                             | 5         | 5                               | 0.00          |
| 08/03/2016 | 2030 On 05-May-16      | 9.01   | Put          | Bond Future        | 5074      | 5                             | 5         | 5                               | 0.00          |
| 08/03/2016 | 2030 On 04-August-16   |        |              | Bond Future        | 9.80      | 87.0532                       | 86.9171   | 87.0532                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/03/2016 | 2030 On 04-August-16   | 10.17  | Call         | Bond Future | 2435      | 3                             | 2         | 3                               | 0.00          |
| 08/03/2016 | 2030 On 04-August-16   | 10.17  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2032 On 05-May-16      |        |              | Bond Future | 9.87      | 88.1485                       | 88.0443   | 88.1485                         | 9,231.00      |
| 08/03/2016 | 2032 On 05-May-16      | 8.99   | Call         | Bond Future | 352       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2032 On 05-May-16      | 9.01   | Call         | Bond Future | 372       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2032 On 05-May-16      | 9.00   | Call         | Bond Future | 362       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2032 On 05-May-16      | 8.99   | Put          | Bond Future | 6998      | 7                             | 7         | 7                               | 0.00          |
| 08/03/2016 | 2032 On 05-May-16      | 9.01   | Put          | Bond Future | 6858      | 7                             | 7         | 7                               | 0.00          |
| 08/03/2016 | 2032 On 05-May-16      | 9.00   | Put          | Bond Future | 6928      | 7                             | 7         | 7                               | 0.00          |
| 08/03/2016 | 2032 On 04-August-16   |        |              | Bond Future | 9.94      | 89.8174                       | 89.7111   | 89.8174                         | 0.00          |
| 08/03/2016 | 2032 On 04-August-16   | 8.99   | Call         | Bond Future | 1099      | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | 2032 On 04-August-16   | 9.01   | Call         | Bond Future | 1132      | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | 2032 On 04-August-16   | 9.00   | Call         | Bond Future | 1115      | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | 2032 On 04-August-16   | 9.00   | Put          | Bond Future | 8131      | 8                             | 8         | 8                               | 0.00          |
| 08/03/2016 | 2032 On 04-August-16   | 9.01   | Put          | Bond Future | 8069      | 8                             | 8         | 8                               | 0.00          |
| 08/03/2016 | 2032 On 04-August-16   | 8.99   | Put          | Bond Future | 8194      | 8                             | 8         | 8                               | 0.00          |
| 08/03/2016 | 2032 On 03-November-16 |        |              | Bond Future | 10.00     | 87.3784                       | 87.2691   | 87.3784                         | 0.00          |
| 08/03/2016 | 2032 On 03-November-16 | 10.28  | Call         | Bond Future | 5476      | 6                             | 5         | 6                               | 0.00          |
| 08/03/2016 | 2032 On 03-November-16 | 10.30  | Call         | Bond Future | 5554      | 6                             | 6         | 6                               | 0.00          |
| 08/03/2016 | 2032 On 03-November-16 | 10.29  | Call         | Bond Future | 5515      | 6                             | 6         | 6                               | 0.00          |
| 08/03/2016 | 2032 On 03-November-16 | 10.28  | Put          | Bond Future | 3547      | 4                             | 4         | 4                               | 0.00          |
| 08/03/2016 | 2032 On 03-November-16 | 10.29  | Put          | Bond Future | 3518      | 3                             | 4         | 3                               | 0.00          |
| 08/03/2016 | 2032 On 03-November-16 | 10.30  | Put          | Bond Future | 3490      | 3                             | 3         | 3                               | 0.00          |
| 08/03/2016 | 2033 On 05-May-16      |        |              | Bond Future | 103.01    | 103.0206                      | 103.0139  | 103.0206                        | 1,032.00      |
| 08/03/2016 | 2033 On 05-May-16      | 102.40 | Call         | Bond Future | 614       | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | 2033 On 05-May-16      | 102.41 | Call         | Bond Future | 604       | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | 2033 On 05-May-16      | 102.39 | Call         | Bond Future | 624       | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | 2033 On 05-May-16      | 102.40 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2033 On 05-May-16      | 102.41 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2033 On 05-May-16      | 102.39 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2037 On 05-May-16      |        |              | Bond Future | 9.99      | 89.5137                       | 89.3608   | 89.5137                         | 40,778.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/03/2016 | 2037 On 05-May-16      | 8.99   | Call         | Bond Future | 280       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2037 On 05-May-16      | 9.01   | Call         | Bond Future | 297       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2037 On 05-May-16      | 9.00   | Call         | Bond Future | 289       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2037 On 05-May-16      | 9.00   | Put          | Bond Future | 8580      | 8                             | 9         | 8                               | 0.00          |
| 08/03/2016 | 2037 On 05-May-16      | 8.99   | Put          | Bond Future | 8662      | 9                             | 9         | 9                               | 0.00          |
| 08/03/2016 | 2037 On 05-May-16      | 9.01   | Put          | Bond Future | 8499      | 8                             | 8         | 8                               | 0.00          |
| 08/03/2016 | 2037 On 04-August-16   |        |              | Bond Future | 10.06     | 86.9496                       | 86.7938   | 86.9496                         | 0.00          |
| 08/03/2016 | 2037 On 04-August-16   | 9.26   | Call         | Bond Future | 1528      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | 2037 On 04-August-16   | 9.25   | Call         | Bond Future | 1507      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | 2037 On 04-August-16   | 9.24   | Call         | Bond Future | 1486      | 2                             | 1         | 2                               | 0.00          |
| 08/03/2016 | 2037 On 04-August-16   | 9.25   | Put          | Bond Future | 8104      | 8                             | 8         | 8                               | 0.00          |
| 08/03/2016 | 2037 On 04-August-16   | 9.24   | Put          | Bond Future | 8169      | 8                             | 8         | 8                               | 0.00          |
| 08/03/2016 | 2037 On 04-August-16   | 9.26   | Put          | Bond Future | 8039      | 8                             | 8         | 8                               | 0.00          |
| 08/03/2016 | 2037 On 03-November-16 |        |              | Bond Future | 10.12     | 88.6154                       | 88.4555   | 88.6154                         | 0.00          |
| 08/03/2016 | 2037 On 03-November-16 | 10.35  | Call         | Bond Future | 5773      | 6                             | 6         | 6                               | 0.00          |
| 08/03/2016 | 2037 On 03-November-16 | 10.37  | Call         | Bond Future | 5855      | 6                             | 6         | 6                               | 0.00          |
| 08/03/2016 | 2037 On 03-November-16 | 10.36  | Call         | Bond Future | 5814      | 6                             | 6         | 6                               | 0.00          |
| 08/03/2016 | 2037 On 03-November-16 | 10.36  | Put          | Bond Future | 4015      | 4                             | 4         | 4                               | 0.00          |
| 08/03/2016 | 2037 On 03-November-16 | 10.35  | Put          | Bond Future | 4047      | 4                             | 4         | 4                               | 0.00          |
| 08/03/2016 | 2037 On 03-November-16 | 10.37  | Put          | Bond Future | 3983      | 4                             | 4         | 4                               | 0.00          |
| 08/03/2016 | 2038 On 05-May-16      |        |              | Bond Future | 129.03    | 129.0399                      | 129.0315  | 129.0399                        | 17,007.00     |
| 08/03/2016 | 2038 On 05-May-16      | 131.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2038 On 05-May-16      | 130.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2038 On 05-May-16      | 131.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2038 On 05-May-16      | 130.99 | Put          | Bond Future | 1959      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | 2038 On 05-May-16      | 131.00 | Put          | Bond Future | 1969      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | 2038 On 05-May-16      | 131.01 | Put          | Bond Future | 1979      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | 2038 On 04-August-16   |        |              | Bond Future | 130.08    | 130.0845                      | 130.0761  | 130.0845                        | 0.00          |
| 08/03/2016 | 2038 On 04-August-16   | 129.31 | Call         | Bond Future | 766       | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | 2038 On 04-August-16   | 129.30 | Call         | Bond Future | 776       | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | 2038 On 04-August-16   | 129.32 | Call         | Bond Future | 756       | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | 2038 On 04-August-16   | 129.31 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2038 On 04-August-16   | 129.32 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/03/2016 | 2038 On 04-August-16   | 129.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2040 On 05-May-16      |        |              | Bond Future | 10.06     | 93.1675                       | 92.9627   | 93.1675                         | 1,812.00      |
| 08/03/2016 | 2040 On 05-May-16      | 9.51   | Call         | Bond Future | 963       | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | 2040 On 05-May-16      | 9.50   | Call         | Bond Future | 942       | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | 2040 On 05-May-16      | 9.49   | Call         | Bond Future | 921       | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | 2040 On 05-May-16      | 9.50   | Put          | Bond Future | 5745      | 6                             | 6         | 6                               | 0.00          |
| 08/03/2016 | 2040 On 05-May-16      | 9.49   | Put          | Bond Future | 5814      | 6                             | 6         | 6                               | 0.00          |
| 08/03/2016 | 2040 On 05-May-16      | 9.51   | Put          | Bond Future | 5676      | 6                             | 6         | 6                               | 0.00          |
| 08/03/2016 | 2040 On 04-August-16   |        |              | Bond Future | 10.13     | 90.4220                       | 90.2133   | 90.4220                         | 0.00          |
| 08/03/2016 | 2040 On 04-August-16   | 9.50   | Call         | Bond Future | 2063      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | 2040 On 04-August-16   | 9.51   | Call         | Bond Future | 2090      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | 2040 On 04-August-16   | 9.49   | Call         | Bond Future | 2037      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | 2040 On 04-August-16   | 9.51   | Put          | Bond Future | 7359      | 7                             | 7         | 7                               | 0.00          |
| 08/03/2016 | 2040 On 04-August-16   | 9.50   | Put          | Bond Future | 7422      | 7                             | 7         | 7                               | 0.00          |
| 08/03/2016 | 2040 On 04-August-16   | 9.49   | Put          | Bond Future | 7485      | 7                             | 7         | 7                               | 0.00          |
| 08/03/2016 | 2044 On 05-May-16      |        |              | Bond Future | 10.05     | 90.5022                       | 90.2959   | 90.5022                         | 20,223.00     |
| 08/03/2016 | 2044 On 05-May-16      | 9.00   | Call         | Bond Future | 257       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2044 On 05-May-16      | 9.01   | Call         | Bond Future | 265       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2044 On 05-May-16      | 8.99   | Call         | Bond Future | 250       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2044 On 05-May-16      | 9.01   | Put          | Bond Future | 9714      | 10                            | 10        | 10                              | 0.00          |
| 08/03/2016 | 2044 On 05-May-16      | 8.99   | Put          | Bond Future | 9897      | 10                            | 10        | 10                              | 0.00          |
| 08/03/2016 | 2044 On 05-May-16      | 9.00   | Put          | Bond Future | 9805      | 10                            | 10        | 10                              | 0.00          |
| 08/03/2016 | 2044 On 04-August-16   |        |              | Bond Future | 10.12     | 87.8316                       | 87.6213   | 87.8316                         | 0.00          |
| 08/03/2016 | 2044 On 04-August-16   | 9.51   | Call         | Bond Future | 2128      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | 2044 On 04-August-16   | 9.50   | Call         | Bond Future | 2100      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | 2044 On 04-August-16   | 9.49   | Call         | Bond Future | 2073      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | 2044 On 04-August-16   | 9.50   | Put          | Bond Future | 7434      | 7                             | 7         | 7                               | 0.00          |
| 08/03/2016 | 2044 On 04-August-16   | 9.51   | Put          | Bond Future | 7370      | 7                             | 7         | 7                               | 0.00          |
| 08/03/2016 | 2044 On 04-August-16   | 9.49   | Put          | Bond Future | 7498      | 7                             | 7         | 7                               | 0.00          |
| 08/03/2016 | 2044 On 03-November-16 |        |              | Bond Future | 10.17     | 89.5142                       | 89.2988   | 89.5142                         | 0.00          |
| 08/03/2016 | 2044 On 03-November-16 | 10.42  | Call         | Bond Future | 6299      | 6                             | 6         | 6                               | 0.00          |
| 08/03/2016 | 2044 On 03-November-16 | 10.43  | Call         | Bond Future | 6343      | 6                             | 6         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/03/2016 | 2044 On 03-November-16 | 10.41  | Call         | Bond Future | 6255      | 6                             | 6         | 6                               | 0.00          |
| 08/03/2016 | 2044 On 03-November-16 | 10.43  | Put          | Bond Future | 4298      | 4                             | 4         | 4                               | 0.00          |
| 08/03/2016 | 2044 On 03-November-16 | 10.42  | Put          | Bond Future | 4332      | 4                             | 4         | 4                               | 0.00          |
| 08/03/2016 | 2044 On 03-November-16 | 10.41  | Put          | Bond Future | 4367      | 4                             | 4         | 4                               | 0.00          |
| 08/03/2016 | 2046 On 05-May-16      |        |              | Bond Future | 127.67    | 127.6812                      | 127.6733  | 127.6812                        | 12,766.00     |
| 08/03/2016 | 2046 On 05-May-16      | 129.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2046 On 05-May-16      | 130.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2046 On 05-May-16      | 130.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2046 On 05-May-16      | 129.99 | Put          | Bond Future | 2317      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | 2046 On 05-May-16      | 130.00 | Put          | Bond Future | 2327      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | 2046 On 05-May-16      | 130.01 | Put          | Bond Future | 2337      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | 2046 On 04-August-16   |        |              | Bond Future | 130.10    | 130.1091                      | 130.1006  | 130.1091                        | 0.00          |
| 08/03/2016 | 2046 On 04-August-16   | 129.00 | Call         | Bond Future | 1101      | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | 2046 On 04-August-16   | 129.01 | Call         | Bond Future | 1091      | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | 2046 On 04-August-16   | 129.02 | Call         | Bond Future | 1081      | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | 2046 On 04-August-16   | 129.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2046 On 04-August-16   | 129.02 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2046 On 04-August-16   | 129.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2050 On 05-May-16      |        |              | Bond Future | 135.97    | 135.9828                      | 135.9745  | 135.9828                        | 14,916.00     |
| 08/03/2016 | 2050 On 05-May-16      | 138.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2050 On 05-May-16      | 137.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2050 On 05-May-16      | 138.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2050 On 05-May-16      | 138.00 | Put          | Bond Future | 2026      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | 2050 On 05-May-16      | 138.01 | Put          | Bond Future | 2036      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | 2050 On 05-May-16      | 137.99 | Put          | Bond Future | 2016      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | 2050 On 04-August-16   |        |              | Bond Future | 136.99    | 136.9995                      | 136.9908  | 136.9995                        | 0.00          |
| 08/03/2016 | 2050 On 04-August-16   | 139.12 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2050 On 04-August-16   | 139.14 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2050 On 04-August-16   | 139.13 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | 2050 On 04-August-16   | 139.14 | Put          | Bond Future | 2149      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | 2050 On 04-August-16   | 139.13 | Put          | Bond Future | 2139      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | 2050 On 04-August-16   | 139.12 | Put          | Bond Future | 2129      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/03/2016 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | AI03 On 09-March-16    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | AL37 On 05-May-16      |        |              | Index Future       | 469.04    | 469.1470                      | 469.0440  | 469.1470                        | 2.00          |
| 08/03/2016 | AL37 On 04-August-16   |        |              | Index Future       | 477.83    | 477.9320                      | 477.8270  | 477.9320                        | 0.00          |
| 08/03/2016 | AL7T On 05-May-16      |        |              | Index Future       | 539.81    | 540.1320                      | 539.8140  | 540.1320                        | 0.00          |
| 08/03/2016 | AL7T On 04-August-16   |        |              | Index Future       | 549.92    | 550.2470                      | 549.9220  | 550.2470                        | 0.00          |
| 08/03/2016 | ALBI On 05-May-16      |        |              | Index Future       | 489.40    | 489.9560                      | 489.3950  | 489.9560                        | 510.00        |
| 08/03/2016 | ALBI On 04-August-16   |        |              | Index Future       | 498.56    | 499.1310                      | 498.5590  | 499.1310                        | 139.00        |
| 08/03/2016 | ALBI On 03-November-16 |        |              | Index Future       | 508.20    | 508.7880                      | 508.1990  | 508.7880                        | 0.00          |
| 08/03/2016 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | C044 On 31-January-44  |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/03/2016 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | C070 On 01-August-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | C118 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 08/03/2016 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | C303 On 14-August-15    |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/03/2016 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | EL28 On 05-May-16       |        |              | Bond Future        | 126.83    | 126.8402                      | 126.8332  | 126.8402                        | 0.00          |
| 08/03/2016 | EL28 On 05-May-16       | 129.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | EL28 On 05-May-16       | 129.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | EL28 On 05-May-16       | 128.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | EL28 On 05-May-16       | 129.01 | Put          | Bond Future        | 2177      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | EL28 On 05-May-16       | 129.00 | Put          | Bond Future        | 2167      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | EL28 On 05-May-16       | 128.99 | Put          | Bond Future        | 2157      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | EL28 On 04-August-16    |        |              | Bond Future        | 129.24    | 129.2519                      | 129.2447  | 129.2519                        | 0.00          |
| 08/03/2016 | EL28 On 04-August-16    | 126.86 | Call         | Bond Future        | 2385      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | EL28 On 04-August-16    | 126.87 | Call         | Bond Future        | 2375      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | EL28 On 04-August-16    | 126.88 | Call         | Bond Future        | 2365      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | EL28 On 04-August-16    | 126.87 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | EL28 On 04-August-16    | 126.88 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | EL28 On 04-August-16    | 126.86 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | ES33 On 05-May-16       |        |              | Bond Future        | 10.84     | 75.3768                       | 75.2572   | 75.3768                         | 8,776.00      |
| 08/03/2016 | ES33 On 05-May-16       | 9.99   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | ES33 On 05-May-16       | 10.01  | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | ES33 On 05-May-16       | 10.00  | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | ES33 On 05-May-16       | 9.99   | Put          | Bond Future        | 5534      | 5                             | 6         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/03/2016 | ES33 On 05-May-16      | 10.00  | Put          | Bond Future | 5465      | 5                             | 5         | 5                               | 0.00          |
| 08/03/2016 | ES33 On 05-May-16      | 10.01  | Put          | Bond Future | 5396      | 5                             | 5         | 5                               | 0.00          |
| 08/03/2016 | ES33 On 04-August-16   |        |              | Bond Future | 10.93     | 76.8038                       | 76.6819   | 76.8038                         | 0.00          |
| 08/03/2016 | ES33 On 04-August-16   | 10.25  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | ES33 On 04-August-16   | 10.24  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | ES33 On 04-August-16   | 10.26  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | ES33 On 04-August-16   | 10.24  | Put          | Bond Future | 4414      | 4                             | 4         | 4                               | 0.00          |
| 08/03/2016 | ES33 On 04-August-16   | 10.26  | Put          | Bond Future | 4281      | 4                             | 4         | 4                               | 0.00          |
| 08/03/2016 | ES33 On 04-August-16   | 10.25  | Put          | Bond Future | 4347      | 4                             | 4         | 4                               | 0.00          |
| 08/03/2016 | ES33 On 03-November-16 |        |              | Bond Future | 11.03     | 74.4817                       | 74.3567   | 74.4817                         | 0.00          |
| 08/03/2016 | ES33 On 03-November-16 | 11.31  | Call         | Bond Future | 1670      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | ES33 On 03-November-16 | 11.29  | Call         | Bond Future | 1554      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | ES33 On 03-November-16 | 11.30  | Call         | Bond Future | 1612      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | ES33 On 03-November-16 | 11.29  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | ES33 On 03-November-16 | 11.31  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | ES33 On 03-November-16 | 11.30  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | ES42 On 05-May-16      |        |              | Bond Future | 10.98     | 79.3348                       | 79.1286   | 79.3348                         | 7,250.00      |
| 08/03/2016 | GOVI On 05-May-16      |        |              | GOVI        | 488.54    | 489.0370                      | 488.5360  | 489.0370                        | 477.00        |
| 08/03/2016 | GOVI On 05-May-16      | 517.99 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | GOVI On 05-May-16      | 518.01 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | GOVI On 05-May-16      | 518.00 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | GOVI On 05-May-16      | 517.99 | Put          | GOVI        | 294540    | 29                            | 29        | 29                              | 0.00          |
| 08/03/2016 | GOVI On 05-May-16      | 518.00 | Put          | GOVI        | 294640    | 29                            | 29        | 29                              | 0.00          |
| 08/03/2016 | GOVI On 05-May-16      | 518.01 | Put          | GOVI        | 294740    | 29                            | 29        | 29                              | 0.00          |
| 08/03/2016 | GOVI On 04-August-16   |        |              | GOVI        | 497.68    | 498.1950                      | 497.6840  | 498.1950                        | 26.00         |
| 08/03/2016 | GOVI On 04-August-16   | 520.99 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | GOVI On 04-August-16   | 521.00 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | GOVI On 04-August-16   | 521.01 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | GOVI On 04-August-16   | 521.01 | Put          | GOVI        | 233260    | 23                            | 23        | 23                              | 0.00          |
| 08/03/2016 | GOVI On 04-August-16   | 520.99 | Put          | GOVI        | 233060    | 23                            | 23        | 23                              | 0.00          |
| 08/03/2016 | GOVI On 04-August-16   | 521.00 | Put          | GOVI        | 233160    | 23                            | 23        | 23                              | 0.00          |
| 08/03/2016 | GOVI On 03-November-16 |        |              | GOVI        | 507.31    | 507.8340                      | 507.3070  | 507.8340                        | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/03/2016 | GOVI On 03-November-16  | 476.11 | Call         | GOVI               | 311970    | 32                            | 31        | 32                              | 0.00          |
| 08/03/2016 | GOVI On 03-November-16  | 476.12 | Call         | GOVI               | 311870    | 32                            | 31        | 32                              | 0.00          |
| 08/03/2016 | GOVI On 03-November-16  | 476.13 | Call         | GOVI               | 311770    | 32                            | 31        | 32                              | 0.00          |
| 08/03/2016 | GOVI On 03-November-16  | 476.12 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | GOVI On 03-November-16  | 476.13 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | GOVI On 03-November-16  | 476.11 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 08/03/2016 | IGOV On 05-May-16       |        |              | Index Future       | 237.13    | 237.2440                      | 237.1290  | 237.2440                        | 975.00        |
| 08/03/2016 | IGOV On 04-August-16    |        |              | Index Future       | 241.59    | 241.7070                      | 241.5890  | 241.7070                        | 81.00         |
| 08/03/2016 | IGOV On 03-November-16  |        |              | Index Future       | 246.28    | 246.4020                      | 246.2780  | 246.4020                        | 0.00          |
| 08/03/2016 | ILBI On 05-May-16       |        |              | Index Future       | 643.07    | 643.3870                      | 643.0740  | 643.3870                        | 0.00          |
| 08/03/2016 | ILBI On 04-August-16    |        |              | Index Future       | 655.01    | 655.3270                      | 655.0070  | 655.3270                        | 157.00        |
| 08/03/2016 | IS01 On 19-December-16  |        |              | Interest Rate Swap | 100.20    | 100.2196                      | 100.2036  | 100.2196                        | 0.00          |
| 08/03/2016 | IS01 On 16-March-17     |        |              | Interest Rate Swap | 100.28    | 100.2941                      | 100.2764  | 100.2941                        | 0.00          |
| 08/03/2016 | IS01 On 15-June-17      |        |              | Interest Rate Swap | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | IS02 On 18-December-17  |        |              | Interest Rate Swap | 100.77    | 100.7995                      | 100.7654  | 100.7995                        | 0.00          |
| 08/03/2016 | IS02 On 16-March-18     |        |              | Interest Rate Swap | 100.26    | 100.3123                      | 100.2643  | 100.3123                        | 0.00          |
| 08/03/2016 | IS02 On 15-June-18      |        |              | Interest Rate Swap | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | IS05 On 17-December-20  |        |              | Interest Rate Swap | 101.33    | 101.3748                      | 101.3267  | 101.3748                        | 0.00          |
| 08/03/2016 | IS05 On 16-March-21     |        |              | Interest Rate Swap | 100.87    | 100.9190                      | 100.8653  | 100.9190                        | 0.00          |
| 08/03/2016 | IS05 On 15-June-21      |        |              | Interest Rate Swap | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | IS10 On 17-December-25  |        |              | Interest Rate Swap | 103.52    | 103.5691                      | 103.5193  | 103.5691                        | 0.00          |
| 08/03/2016 | IS10 On 16-March-26     |        |              | Interest Rate Swap | 100.77    | 100.8154                      | 100.7714  | 100.8154                        | 0.00          |
| 08/03/2016 | IS10 On 15-June-26      |        |              | Interest Rate Swap | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/03/2016 | J186 On 21-December-26  |        |              | Interest Rate Swap | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 08/03/2016 | J203 On 15-September-17 |        |              | Interest Rate Swap | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/03/2016 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 08/03/2016 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 08/03/2016 | JBAF On 16-March-16     |        |              | Jibar Tradeable Future | 7.08      | 92.8800                       | 92.9200   | 92.8800                         | 0.00          |
| 08/03/2016 | JBAF On 20-April-16     |        |              | Jibar Tradeable Future | 7.24      | 92.7200                       | 92.7600   | 92.7200                         | 0.00          |
| 08/03/2016 | JBAF On 18-May-16       |        |              | Jibar Tradeable Future | 7.32      | 92.6100                       | 92.6800   | 92.6100                         | 0.00          |
| 08/03/2016 | JBAF On 15-June-16      |        |              | Jibar Tradeable Future | 7.45      | 92.5100                       | 92.5500   | 92.5100                         | 0.00          |
| 08/03/2016 | JBAF On 20-July-16      |        |              | Jibar Tradeable Future | 7.53      | 92.3900                       | 92.4700   | 92.3900                         | 0.00          |
| 08/03/2016 | JBAF On 17-August-16    |        |              | Jibar Tradeable Future | 7.63      | 92.3300                       | 92.3700   | 92.3300                         | 0.00          |
| 08/03/2016 | JBAF On 21-September-16 |        |              | Jibar Tradeable Future | 7.70      | 92.2200                       | 92.3000   | 92.2200                         | 0.00          |
| 08/03/2016 | JBAF On 21-December-16  |        |              | Jibar Tradeable Future | 7.95      | 91.9800                       | 92.0500   | 91.9800                         | 0.00          |
| 08/03/2016 | JBAF On 15-March-17     |        |              | Jibar Tradeable Future | 8.09      | 91.8400                       | 91.9100   | 91.8400                         | 0.00          |
| 08/03/2016 | JBAF On 21-June-17      |        |              | Jibar Tradeable Future | 8.24      | 91.6900                       | 91.7600   | 91.6900                         | 0.00          |
| 08/03/2016 | JBAF On 20-September-17 |        |              | Jibar Tradeable Future | 8.35      | 91.5800                       | 91.6500   | 91.5800                         | 0.00          |
| 08/03/2016 | JBAF On 20-December-17  |        |              | Jibar Tradeable Future | 8.43      | 91.4900                       | 91.5700   | 91.4900                         | 0.00          |
| 08/03/2016 | R023 On 05-May-16       |        |              | Bond Future            | 9.21      | 94.2396                       | 94.2192   | 94.2396                         | 8,731.00      |
| 08/03/2016 | R023 On 05-May-16       | 8.25   | Call         | Bond Future            | 138       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R023 On 05-May-16       | 8.26   | Call         | Bond Future            | 142       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R023 On 05-May-16       | 8.24   | Call         | Bond Future            | 133       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R023 On 05-May-16       | 8.25   | Put          | Bond Future            | 4844      | 5                             | 5         | 5                               | 0.00          |
| 08/03/2016 | R023 On 05-May-16       | 8.26   | Put          | Bond Future            | 4798      | 5                             | 5         | 5                               | 0.00          |
| 08/03/2016 | R023 On 05-May-16       | 8.24   | Put          | Bond Future            | 4890      | 5                             | 5         | 5                               | 0.00          |
| 08/03/2016 | R023 On 04-August-16    |        |              | Bond Future            | 9.29      | 96.0236                       | 96.0028   | 96.0236                         | 0.00          |
| 08/03/2016 | R023 On 04-August-16    | 8.24   | Call         | Bond Future            | 487       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R023 On 04-August-16    | 8.25   | Call         | Bond Future            | 496       | 1                             | 0         | 1                               | 0.00          |
| 08/03/2016 | R023 On 04-August-16    | 8.26   | Call         | Bond Future            | 504       | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R023 On 04-August-16    | 8.25   | Put          | Bond Future            | 5427      | 5                             | 5         | 5                               | 0.00          |
| 08/03/2016 | R023 On 04-August-16    | 8.26   | Put          | Bond Future            | 5386      | 5                             | 5         | 5                               | 0.00          |
| 08/03/2016 | R023 On 04-August-16    | 8.24   | Put          | Bond Future            | 5467      | 5                             | 5         | 5                               | 0.00          |
| 08/03/2016 | R023 On 03-November-16  |        |              | Bond Future            | 9.36      | 93.9310                       | 93.9087   | 93.9310                         | 0.00          |
| 08/03/2016 | R023 On 03-November-16  | 9.73   | Call         | Bond Future            | 3553      | 4                             | 4         | 4                               | 0.00          |
| 08/03/2016 | R023 On 03-November-16  | 9.74   | Call         | Bond Future            | 3579      | 4                             | 4         | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/03/2016 | R023 On 03-November-16 | 9.75   | Call         | Bond Future | 3606      | 4                             | 4         | 4                               | 0.00          |
| 08/03/2016 | R023 On 03-November-16 | 9.74   | Put          | Bond Future | 1907      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | R023 On 03-November-16 | 9.75   | Put          | Bond Future | 1890      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | R023 On 03-November-16 | 9.73   | Put          | Bond Future | 1924      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | R035 On 05-May-16      |        |              | Bond Future | 9.95      | 92.7991                       | 92.6448   | 92.7991                         | 4,019.00      |
| 08/03/2016 | R035 On 05-May-16      | 10.35  | Call         | Bond Future | 3059      | 3                             | 3         | 3                               | 0.00          |
| 08/03/2016 | R035 On 05-May-16      | 10.37  | Call         | Bond Future | 3207      | 3                             | 3         | 3                               | 0.00          |
| 08/03/2016 | R035 On 05-May-16      | 10.36  | Call         | Bond Future | 3133      | 3                             | 3         | 3                               | 0.00          |
| 08/03/2016 | R035 On 05-May-16      | 10.35  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R035 On 05-May-16      | 10.37  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R035 On 05-May-16      | 10.36  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R035 On 04-August-16   |        |              | Bond Future | 10.01     | 94.5559                       | 94.3986   | 94.5559                         | 0.00          |
| 08/03/2016 | R035 On 04-August-16   | 10.37  | Call         | Bond Future | 2684      | 3                             | 3         | 3                               | 0.00          |
| 08/03/2016 | R035 On 04-August-16   | 10.36  | Call         | Bond Future | 2611      | 3                             | 3         | 3                               | 0.00          |
| 08/03/2016 | R035 On 04-August-16   | 10.35  | Call         | Bond Future | 2537      | 3                             | 3         | 3                               | 0.00          |
| 08/03/2016 | R035 On 04-August-16   | 10.36  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R035 On 04-August-16   | 10.37  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R035 On 04-August-16   | 10.35  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R186 On 05-May-16      |        |              | Bond Future | 9.34      | 111.8183                      | 111.7520  | 111.8183                        | 55,847.00     |
| 08/03/2016 | R186 On 05-May-16      | 8.34   | Call         | Bond Future | 195       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R186 On 05-May-16      | 9.25   | Call         | Bond Future | 1790      | 2                             | 2         | 2                               | 180.00        |
| 08/03/2016 | R186 On 05-May-16      | 9.89   | Call         | Bond Future | 4511      | 5                             | 5         | 5                               | 0.00          |
| 08/03/2016 | R186 On 05-May-16      | 8.35   | Call         | Bond Future | 201       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R186 On 05-May-16      | 8.33   | Call         | Bond Future | 189       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R186 On 05-May-16      | 9.96   | Call         | Bond Future | 4873      | 5                             | 5         | 5                               | 0.00          |
| 08/03/2016 | R186 On 05-May-16      | 9.86   | Call         | Bond Future | 4358      | 4                             | 4         | 4                               | 0.00          |
| 08/03/2016 | R186 On 05-May-16      | 8.75   | Call         | Bond Future | 621       | 1                             | 1         | 1                               | 180.00        |
| 08/03/2016 | R186 On 05-May-16      | 7.56   | Call         | Bond Future | 10        | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R186 On 05-May-16      | 8.85   | Call         | Bond Future | 790       | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R186 On 05-May-16      | 8.33   | Put          | Bond Future | 7559      | 8                             | 8         | 8                               | 0.00          |
| 08/03/2016 | R186 On 05-May-16      | 9.89   | Put          | Bond Future | 735       | 1                             | 1         | 1                               | 180.00        |
| 08/03/2016 | R186 On 05-May-16      | 9.96   | Put          | Bond Future | 633       | 1                             | 1         | 1                               | 5,000.00      |

| Date       | Contract Details     | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/03/2016 | R186 On 05-May-16    | 9.86   | Put          | Bond Future | 783       | 1                             | 1         | 1                               | 5,000.00      |
| 08/03/2016 | R186 On 05-May-16    | 7.56   | Put          | Bond Future | 13484     | 13                            | 13        | 13                              | 0.00          |
| 08/03/2016 | R186 On 05-May-16    | 8.35   | Put          | Bond Future | 7419      | 7                             | 7         | 7                               | 0.00          |
| 08/03/2016 | R186 On 05-May-16    | 8.34   | Put          | Bond Future | 7489      | 7                             | 7         | 7                               | 0.00          |
| 08/03/2016 | R186 On 05-May-16    | 8.85   | Put          | Bond Future | 4271      | 4                             | 4         | 4                               | 5,350.00      |
| 08/03/2016 | R186 On 05-May-16    | 8.75   | Put          | Bond Future | 4836      | 5                             | 5         | 5                               | 1,900.00      |
| 08/03/2016 | R186 On 05-May-16    | 9.25   | Put          | Bond Future | 2401      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | R186 On 04-August-16 |        |              | Bond Future | 9.40      | 108.6313                      | 108.5637  | 108.6313                        | 0.00          |
| 08/03/2016 | R186 On 04-August-16 | 8.51   | Call         | Bond Future | 1003      | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R186 On 04-August-16 | 8.49   | Call         | Bond Future | 972       | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R186 On 04-August-16 | 8.50   | Call         | Bond Future | 987       | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R186 On 04-August-16 | 8.49   | Put          | Bond Future | 7494      | 7                             | 7         | 7                               | 0.00          |
| 08/03/2016 | R186 On 04-August-16 | 8.50   | Put          | Bond Future | 7436      | 7                             | 7         | 7                               | 0.00          |
| 08/03/2016 | R186 On 04-August-16 | 8.51   | Put          | Bond Future | 7377      | 7                             | 7         | 7                               | 0.00          |
| 08/03/2016 | R197 On 05-May-16    |        |              | Bond Future | 294.69    | 294.7095                      | 294.6893  | 294.7095                        | 2,289.00      |
| 08/03/2016 | R197 On 05-May-16    | 300.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R197 On 05-May-16    | 299.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R197 On 05-May-16    | 300.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R197 On 05-May-16    | 300.00 | Put          | Bond Future | 5311      | 5                             | 5         | 5                               | 0.00          |
| 08/03/2016 | R197 On 05-May-16    | 300.01 | Put          | Bond Future | 5321      | 5                             | 5         | 5                               | 0.00          |
| 08/03/2016 | R197 On 05-May-16    | 299.99 | Put          | Bond Future | 5301      | 5                             | 5         | 5                               | 0.00          |
| 08/03/2016 | R197 On 04-August-16 |        |              | Bond Future | 293.80    | 293.8168                      | 293.7960  | 293.8168                        | 0.00          |
| 08/03/2016 | R197 On 04-August-16 | 293.96 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R197 On 04-August-16 | 293.98 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R197 On 04-August-16 | 293.97 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R197 On 04-August-16 | 293.96 | Put          | Bond Future | 164       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R197 On 04-August-16 | 293.97 | Put          | Bond Future | 174       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R197 On 04-August-16 | 293.98 | Put          | Bond Future | 184       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R202 On 05-May-16    |        |              | Bond Future | 240.29    | 240.8035                      | 240.2948  | 240.8035                        | 43,261.00     |
| 08/03/2016 | R202 On 05-May-16    | 246.99 | Call         | Bond Future | 1271      | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R202 On 05-May-16    | 247.01 | Call         | Bond Future | 1266      | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R202 On 05-May-16    | 247.00 | Call         | Bond Future | 1268      | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/03/2016 | R202 On 05-May-16      | 247.00 | Put          | Bond Future | 7974      | 8                             | 8         | 8                               | 0.00          |
| 08/03/2016 | R202 On 05-May-16      | 247.01 | Put          | Bond Future | 7981      | 8                             | 8         | 8                               | 0.00          |
| 08/03/2016 | R202 On 05-May-16      | 246.99 | Put          | Bond Future | 7966      | 8                             | 8         | 8                               | 0.00          |
| 08/03/2016 | R202 On 04-August-16   |        |              | Bond Future | 241.41    | 241.9317                      | 241.4130  | 241.9317                        | 0.00          |
| 08/03/2016 | R202 On 04-August-16   | 243.26 | Call         | Bond Future | 4629      | 5                             | 5         | 5                               | 0.00          |
| 08/03/2016 | R202 On 04-August-16   | 243.25 | Call         | Bond Future | 4633      | 5                             | 5         | 5                               | 0.00          |
| 08/03/2016 | R202 On 04-August-16   | 243.24 | Call         | Bond Future | 4637      | 5                             | 5         | 5                               | 0.00          |
| 08/03/2016 | R202 On 04-August-16   | 243.25 | Put          | Bond Future | 6470      | 6                             | 6         | 6                               | 0.00          |
| 08/03/2016 | R202 On 04-August-16   | 243.24 | Put          | Bond Future | 6464      | 6                             | 6         | 6                               | 0.00          |
| 08/03/2016 | R202 On 04-August-16   | 243.26 | Put          | Bond Future | 6476      | 6                             | 6         | 6                               | 0.00          |
| 08/03/2016 | R203 On 05-May-16      |        |              | Bond Future | 8.30      | 101.1873                      | 101.1755  | 101.1873                        | 54,114.00     |
| 08/03/2016 | R203 On 05-May-16      | 7.26   | Call         | Bond Future | 15        | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R203 On 05-May-16      | 7.24   | Call         | Bond Future | 14        | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R203 On 05-May-16      | 7.25   | Call         | Bond Future | 15        | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R203 On 05-May-16      | 7.24   | Put          | Bond Future | 1354      | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R203 On 05-May-16      | 7.26   | Put          | Bond Future | 1329      | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R203 On 05-May-16      | 7.25   | Put          | Bond Future | 1341      | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R203 On 04-August-16   |        |              | Bond Future | 8.46      | 103.1029                      | 103.0908  | 103.1029                        | 0.00          |
| 08/03/2016 | R203 On 04-August-16   | 7.24   | Call         | Bond Future | 52        | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R203 On 04-August-16   | 7.26   | Call         | Bond Future | 54        | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R203 On 04-August-16   | 7.25   | Call         | Bond Future | 53        | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R203 On 04-August-16   | 7.25   | Put          | Bond Future | 1306      | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R203 On 04-August-16   | 7.26   | Put          | Bond Future | 1296      | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R203 On 04-August-16   | 7.24   | Put          | Bond Future | 1315      | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R203 On 03-November-16 |        |              | Bond Future | 8.65      | 100.9052                      | 100.8917  | 100.9052                        | 0.00          |
| 08/03/2016 | R203 On 03-November-16 | 8.84   | Call         | Bond Future | 530       | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R203 On 03-November-16 | 8.86   | Call         | Bond Future | 539       | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R203 On 03-November-16 | 8.85   | Call         | Bond Future | 535       | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R203 On 03-November-16 | 8.84   | Put          | Bond Future | 377       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R203 On 03-November-16 | 8.86   | Put          | Bond Future | 370       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R203 On 03-November-16 | 8.85   | Put          | Bond Future | 373       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R204 On 05-May-16      |        |              | Bond Future | 8.68      | 101.5208                      | 101.5119  | 101.5208                        | 33,129.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/03/2016 | R204 On 05-May-16      | 7.76   | Call         | Bond Future | 55        | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R204 On 05-May-16      | 7.75   | Call         | Bond Future | 53        | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R204 On 05-May-16      | 7.74   | Call         | Bond Future | 51        | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R204 On 05-May-16      | 7.75   | Put          | Bond Future | 2191      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | R204 On 05-May-16      | 7.76   | Put          | Bond Future | 2169      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | R204 On 05-May-16      | 7.74   | Put          | Bond Future | 2212      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | R204 On 04-August-16   |        |              | Bond Future | 8.80      | 99.4017                       | 99.3925   | 99.4017                         | 0.00          |
| 08/03/2016 | R204 On 04-August-16   | 7.74   | Call         | Bond Future | 167       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R204 On 04-August-16   | 7.75   | Call         | Bond Future | 171       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R204 On 04-August-16   | 7.76   | Call         | Bond Future | 174       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R204 On 04-August-16   | 7.75   | Put          | Bond Future | 2387      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | R204 On 04-August-16   | 7.76   | Put          | Bond Future | 2369      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | R204 On 04-August-16   | 7.74   | Put          | Bond Future | 2404      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | R204 On 03-November-16 |        |              | Bond Future | 8.92      | 101.3055                      | 101.2950  | 101.3055                        | 0.00          |
| 08/03/2016 | R204 On 03-November-16 | 9.21   | Call         | Bond Future | 1353      | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R204 On 03-November-16 | 9.23   | Call         | Bond Future | 1376      | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R204 On 03-November-16 | 9.22   | Call         | Bond Future | 1364      | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R204 On 03-November-16 | 9.22   | Put          | Bond Future | 814       | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R204 On 03-November-16 | 9.21   | Put          | Bond Future | 821       | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R204 On 03-November-16 | 9.23   | Put          | Bond Future | 807       | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R207 On 05-May-16      |        |              | Bond Future | 8.90      | 97.2213                       | 97.1936   | 97.2213                         | 42,093.00     |
| 08/03/2016 | R207 On 05-May-16      | 7.56   | Call         | Bond Future | 16        | 0                             | 0         | 0                               | 43.00         |
| 08/03/2016 | R207 On 05-May-16      | 7.85   | Call         | Bond Future | 50        | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R207 On 05-May-16      | 7.86   | Call         | Bond Future | 52        | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R207 On 05-May-16      | 7.84   | Call         | Bond Future | 48        | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R207 On 05-May-16      | 7.85   | Put          | Bond Future | 3264      | 3                             | 3         | 3                               | 0.00          |
| 08/03/2016 | R207 On 05-May-16      | 7.86   | Put          | Bond Future | 3235      | 3                             | 3         | 3                               | 0.00          |
| 08/03/2016 | R207 On 05-May-16      | 7.84   | Put          | Bond Future | 3293      | 3                             | 3         | 3                               | 0.00          |
| 08/03/2016 | R207 On 05-May-16      | 7.56   | Put          | Bond Future | 4137      | 4                             | 4         | 4                               | 0.00          |
| 08/03/2016 | R207 On 04-August-16   |        |              | Bond Future | 9.02      | 95.4174                       | 95.3892   | 95.4174                         | 0.00          |
| 08/03/2016 | R207 On 04-August-16   | 8.00   | Call         | Bond Future | 267       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R207 On 04-August-16   | 7.99   | Call         | Bond Future | 262       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R207 On 04-August-16   | 8.01   | Call         | Bond Future | 272       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/03/2016 | R207 On 04-August-16   | 7.99   | Put          | Bond Future | 3195      | 3                             | 3         | 3                               | 0.00          |
| 08/03/2016 | R207 On 04-August-16   | 8.01   | Put          | Bond Future | 3147      | 3                             | 3         | 3                               | 0.00          |
| 08/03/2016 | R207 On 04-August-16   | 8.00   | Put          | Bond Future | 3171      | 3                             | 3         | 3                               | 0.00          |
| 08/03/2016 | R208 On 05-May-16      |        |              | Bond Future | 9.04      | 91.8392                       | 91.8241   | 91.8392                         | 45,179.00     |
| 08/03/2016 | R208 On 05-May-16      | 7.99   | Call         | Bond Future | 70        | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R208 On 05-May-16      | 8.01   | Call         | Bond Future | 75        | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R208 On 05-May-16      | 8.00   | Call         | Bond Future | 72        | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R208 On 05-May-16      | 8.00   | Put          | Bond Future | 3996      | 4                             | 4         | 4                               | 0.00          |
| 08/03/2016 | R208 On 05-May-16      | 8.01   | Put          | Bond Future | 3960      | 4                             | 4         | 4                               | 0.00          |
| 08/03/2016 | R208 On 05-May-16      | 7.99   | Put          | Bond Future | 4033      | 4                             | 4         | 4                               | 0.00          |
| 08/03/2016 | R208 On 04-August-16   |        |              | Bond Future | 9.13      | 93.5779                       | 93.5624   | 93.5779                         | 0.00          |
| 08/03/2016 | R208 On 04-August-16   | 7.99   | Call         | Bond Future | 278       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R208 On 04-August-16   | 8.00   | Call         | Bond Future | 284       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R208 On 04-August-16   | 8.01   | Call         | Bond Future | 289       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R208 On 04-August-16   | 7.99   | Put          | Bond Future | 4408      | 4                             | 4         | 4                               | 0.00          |
| 08/03/2016 | R208 On 04-August-16   | 8.00   | Put          | Bond Future | 4376      | 4                             | 4         | 4                               | 0.00          |
| 08/03/2016 | R208 On 04-August-16   | 8.01   | Put          | Bond Future | 4344      | 4                             | 4         | 4                               | 0.00          |
| 08/03/2016 | R208 On 03-November-16 |        |              | Bond Future | 9.22      | 91.9670                       | 91.9502   | 91.9670                         | 0.00          |
| 08/03/2016 | R208 On 03-November-16 | 9.57   | Call         | Bond Future | 2591      | 3                             | 3         | 3                               | 0.00          |
| 08/03/2016 | R208 On 03-November-16 | 9.59   | Call         | Bond Future | 2631      | 3                             | 3         | 3                               | 0.00          |
| 08/03/2016 | R208 On 03-November-16 | 9.58   | Call         | Bond Future | 2610      | 3                             | 3         | 3                               | 0.00          |
| 08/03/2016 | R208 On 03-November-16 | 9.57   | Put          | Bond Future | 1426      | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R208 On 03-November-16 | 9.58   | Put          | Bond Future | 1413      | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R208 On 03-November-16 | 9.59   | Put          | Bond Future | 1400      | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R209 On 05-May-16      |        |              | Bond Future | 9.88      | 69.4456                       | 69.3178   | 69.4456                         | 33,956.00     |
| 08/03/2016 | R209 On 05-May-16      | 9.00   | Call         | Bond Future | 314       | 0                             | 0         | 0                               | 6,700.00      |
| 08/03/2016 | R209 On 05-May-16      | 8.25   | Call         | Bond Future | 25        | 0                             | 0         | 0                               | 6,700.00      |
| 08/03/2016 | R209 On 05-May-16      | 8.99   | Call         | Bond Future | 305       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R209 On 05-May-16      | 9.01   | Call         | Bond Future | 323       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R209 On 05-May-16      | 9.01   | Put          | Bond Future | 6351      | 6                             | 6         | 6                               | 0.00          |
| 08/03/2016 | R209 On 05-May-16      | 9.00   | Put          | Bond Future | 6416      | 6                             | 6         | 6                               | 0.00          |
| 08/03/2016 | R209 On 05-May-16      | 8.25   | Put          | Bond Future | 11992     | 12                            | 12        | 12                              | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/03/2016 | R209 On 05-May-16      | 8.99   | Put          | Bond Future | 6481      | 6                             | 6         | 6                               | 0.00          |
| 08/03/2016 | R209 On 04-August-16   |        |              | Bond Future | 9.94      | 70.7602                       | 70.6300   | 70.7602                         | 0.00          |
| 08/03/2016 | R209 On 04-August-16   | 10.60  | Call         | Bond Future | 5638      | 6                             | 6         | 6                               | 5,760.00      |
| 08/03/2016 | R209 On 04-August-16   | 9.24   | Call         | Bond Future | 1419      | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R209 On 04-August-16   | 9.26   | Call         | Bond Future | 1458      | 2                             | 1         | 2                               | 0.00          |
| 08/03/2016 | R209 On 04-August-16   | 9.25   | Call         | Bond Future | 1438      | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R209 On 04-August-16   | 9.60   | Call         | Bond Future | 2231      | 2                             | 2         | 2                               | 5,760.00      |
| 08/03/2016 | R209 On 04-August-16   | 9.26   | Put          | Bond Future | 6056      | 6                             | 6         | 6                               | 0.00          |
| 08/03/2016 | R209 On 04-August-16   | 10.60  | Put          | Bond Future | 1606      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | R209 On 04-August-16   | 9.24   | Put          | Bond Future | 6159      | 6                             | 6         | 6                               | 0.00          |
| 08/03/2016 | R209 On 04-August-16   | 9.25   | Put          | Bond Future | 6108      | 6                             | 6         | 6                               | 0.00          |
| 08/03/2016 | R209 On 04-August-16   | 9.60   | Put          | Bond Future | 4478      | 4                             | 4         | 4                               | 0.00          |
| 08/03/2016 | R209 On 03-November-16 |        |              | Bond Future | 10.00     | 68.9646                       | 68.8311   | 68.9646                         | 0.00          |
| 08/03/2016 | R209 On 03-November-16 | 10.24  | Call         | Bond Future | 4852      | 5                             | 5         | 5                               | 0.00          |
| 08/03/2016 | R209 On 03-November-16 | 10.26  | Call         | Bond Future | 4921      | 5                             | 5         | 5                               | 0.00          |
| 08/03/2016 | R209 On 03-November-16 | 10.25  | Call         | Bond Future | 4886      | 5                             | 5         | 5                               | 0.00          |
| 08/03/2016 | R209 On 03-November-16 | 10.25  | Put          | Bond Future | 3304      | 3                             | 3         | 3                               | 0.00          |
| 08/03/2016 | R209 On 03-November-16 | 10.26  | Put          | Bond Future | 3277      | 3                             | 3         | 3                               | 0.00          |
| 08/03/2016 | R209 On 03-November-16 | 10.24  | Put          | Bond Future | 3331      | 3                             | 3         | 3                               | 0.00          |
| 08/03/2016 | R210 On 05-May-16      |        |              | Bond Future | 181.33    | 181.3375                      | 181.3252  | 181.3375                        | 1,554.00      |
| 08/03/2016 | R210 On 05-May-16      | 184.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R210 On 05-May-16      | 185.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R210 On 05-May-16      | 185.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R210 On 05-May-16      | 185.00 | Put          | Bond Future | 3675      | 4                             | 4         | 4                               | 0.00          |
| 08/03/2016 | R210 On 05-May-16      | 185.01 | Put          | Bond Future | 3685      | 4                             | 4         | 4                               | 0.00          |
| 08/03/2016 | R210 On 05-May-16      | 184.99 | Put          | Bond Future | 3665      | 4                             | 4         | 4                               | 0.00          |
| 08/03/2016 | R210 On 04-August-16   |        |              | Bond Future | 184.77    | 184.7854                      | 184.7727  | 184.7854                        | 0.00          |
| 08/03/2016 | R210 On 04-August-16   | 181.51 | Call         | Bond Future | 3263      | 3                             | 3         | 3                               | 0.00          |
| 08/03/2016 | R210 On 04-August-16   | 181.50 | Call         | Bond Future | 3273      | 3                             | 3         | 3                               | 0.00          |
| 08/03/2016 | R210 On 04-August-16   | 181.52 | Call         | Bond Future | 3253      | 3                             | 3         | 3                               | 0.00          |
| 08/03/2016 | R210 On 04-August-16   | 181.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R210 On 04-August-16   | 181.52 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R210 On 04-August-16   | 181.51 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/03/2016 | R211 On 05-May-16    |        |              | Bond Future | 137.51    | 137.5111                      | 137.5111  | 137.5111                        | 62.00         |
| 08/03/2016 | R211 On 05-May-16    | 138.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R211 On 05-May-16    | 139.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R211 On 05-May-16    | 139.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R211 On 05-May-16    | 138.99 | Put          | Bond Future | 1479      | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R211 On 05-May-16    | 139.00 | Put          | Bond Future | 1489      | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R211 On 05-May-16    | 139.01 | Put          | Bond Future | 1499      | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R211 On 04-August-16 |        |              | Bond Future | 138.39    | 138.3875                      | 138.3873  | 138.3875                        | 0.00          |
| 08/03/2016 | R211 On 04-August-16 | 137.09 | Call         | Bond Future | 1297      | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R211 On 04-August-16 | 137.07 | Call         | Bond Future | 1317      | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R211 On 04-August-16 | 137.08 | Call         | Bond Future | 1307      | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R211 On 04-August-16 | 137.09 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R211 On 04-August-16 | 137.07 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R211 On 04-August-16 | 137.08 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R212 On 05-May-16    |        |              | Bond Future | 143.22    | 143.2278                      | 143.2178  | 143.2278                        | 3,833.00      |
| 08/03/2016 | R212 On 05-May-16    | 145.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R212 On 05-May-16    | 145.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R212 On 05-May-16    | 144.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R212 On 05-May-16    | 145.00 | Put          | Bond Future | 1782      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | R212 On 05-May-16    | 145.01 | Put          | Bond Future | 1792      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | R212 On 05-May-16    | 144.99 | Put          | Bond Future | 1772      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | R212 On 04-August-16 |        |              | Bond Future | 144.03    | 144.0433                      | 144.0330  | 144.0433                        | 0.00          |
| 08/03/2016 | R212 On 04-August-16 | 142.44 | Call         | Bond Future | 1593      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | R212 On 04-August-16 | 142.43 | Call         | Bond Future | 1603      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | R212 On 04-August-16 | 142.42 | Call         | Bond Future | 1613      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | R212 On 04-August-16 | 142.42 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R212 On 04-August-16 | 142.44 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R212 On 04-August-16 | 142.43 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R213 On 05-May-16    |        |              | Bond Future | 9.76      | 80.0767                       | 79.9479   | 80.0767                         | 48,117.00     |
| 08/03/2016 | R213 On 05-May-16    | 8.74   | Call         | Bond Future | 205       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R213 On 05-May-16    | 8.76   | Call         | Bond Future | 218       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/03/2016 | R213 On 05-May-16      | 8.75   | Call         | Bond Future | 212       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R213 On 05-May-16      | 8.75   | Put          | Bond Future | 7236      | 7                             | 7         | 7                               | 0.00          |
| 08/03/2016 | R213 On 05-May-16      | 8.74   | Put          | Bond Future | 7304      | 7                             | 7         | 7                               | 0.00          |
| 08/03/2016 | R213 On 05-May-16      | 8.76   | Put          | Bond Future | 7169      | 7                             | 7         | 7                               | 0.00          |
| 08/03/2016 | R213 On 04-August-16   |        |              | Bond Future | 9.82      | 81.5927                       | 81.4614   | 81.5927                         | 0.00          |
| 08/03/2016 | R213 On 04-August-16   | 9.01   | Call         | Bond Future | 1176      | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R213 On 04-August-16   | 8.99   | Call         | Bond Future | 1142      | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R213 On 04-August-16   | 9.00   | Call         | Bond Future | 1159      | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R213 On 04-August-16   | 8.99   | Put          | Bond Future | 6794      | 7                             | 7         | 7                               | 0.00          |
| 08/03/2016 | R213 On 04-August-16   | 9.01   | Put          | Bond Future | 6686      | 7                             | 7         | 7                               | 0.00          |
| 08/03/2016 | R213 On 04-August-16   | 9.00   | Put          | Bond Future | 6740      | 7                             | 7         | 7                               | 0.00          |
| 08/03/2016 | R213 On 03-November-16 |        |              | Bond Future | 9.88      | 79.6041                       | 79.4694   | 79.6041                         | 0.00          |
| 08/03/2016 | R213 On 03-November-16 | 10.20  | Call         | Bond Future | 5052      | 5                             | 5         | 5                               | 0.00          |
| 08/03/2016 | R213 On 03-November-16 | 10.19  | Call         | Bond Future | 5016      | 5                             | 5         | 5                               | 0.00          |
| 08/03/2016 | R213 On 03-November-16 | 10.18  | Call         | Bond Future | 4981      | 5                             | 5         | 5                               | 0.00          |
| 08/03/2016 | R213 On 03-November-16 | 10.19  | Put          | Bond Future | 3106      | 3                             | 3         | 3                               | 0.00          |
| 08/03/2016 | R213 On 03-November-16 | 10.20  | Put          | Bond Future | 3080      | 3                             | 3         | 3                               | 0.00          |
| 08/03/2016 | R213 On 03-November-16 | 10.18  | Put          | Bond Future | 3132      | 3                             | 3         | 3                               | 0.00          |
| 08/03/2016 | R214 On 05-May-16      |        |              | Bond Future | 9.98      | 69.6950                       | 69.4948   | 69.6950                         | 32,449.00     |
| 08/03/2016 | R214 On 05-May-16      | 8.99   | Call         | Bond Future | 246       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R214 On 05-May-16      | 9.01   | Call         | Bond Future | 261       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R214 On 05-May-16      | 9.00   | Call         | Bond Future | 254       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R214 On 05-May-16      | 9.30   | Call         | Bond Future | 567       | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R214 On 05-May-16      | 9.01   | Put          | Bond Future | 7286      | 7                             | 7         | 7                               | 0.00          |
| 08/03/2016 | R214 On 05-May-16      | 9.00   | Put          | Bond Future | 7357      | 7                             | 7         | 7                               | 0.00          |
| 08/03/2016 | R214 On 05-May-16      | 8.99   | Put          | Bond Future | 7429      | 7                             | 7         | 7                               | 0.00          |
| 08/03/2016 | R214 On 05-May-16      | 9.30   | Put          | Bond Future | 5370      | 5                             | 5         | 5                               | 0.00          |
| 08/03/2016 | R214 On 04-August-16   |        |              | Bond Future | 10.04     | 71.0145                       | 70.8103   | 71.0145                         | 0.00          |
| 08/03/2016 | R214 On 04-August-16   | 9.30   | Call         | Bond Future | 1426      | 1                             | 1         | 1                               | 1,300.00      |
| 08/03/2016 | R214 On 04-August-16   | 11.30  | Call         | Bond Future | 8371      | 9                             | 8         | 9                               | 5,800.00      |
| 08/03/2016 | R214 On 04-August-16   | 9.24   | Call         | Bond Future | 1311      | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R214 On 04-August-16   | 9.26   | Call         | Bond Future | 1349      | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R214 On 04-August-16   | 9.25   | Call         | Bond Future | 1330      | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/03/2016 | R214 On 04-August-16   | 8.55   | Call         | Bond Future | 420       | 0                             | 0         | 0                               | 1,300.00      |
| 08/03/2016 | R214 On 04-August-16   | 10.30  | Call         | Bond Future | 4295      | 4                             | 4         | 4                               | 5,800.00      |
| 08/03/2016 | R214 On 04-August-16   | 9.26   | Put          | Bond Future | 6835      | 7                             | 7         | 7                               | 0.00          |
| 08/03/2016 | R214 On 04-August-16   | 9.24   | Put          | Bond Future | 6948      | 7                             | 7         | 7                               | 0.00          |
| 08/03/2016 | R214 On 04-August-16   | 9.30   | Put          | Bond Future | 6612      | 6                             | 7         | 6                               | 0.00          |
| 08/03/2016 | R214 On 04-August-16   | 11.30  | Put          | Bond Future | 811       | 1                             | 1         | 1                               | 0.00          |
| 08/03/2016 | R214 On 04-August-16   | 10.30  | Put          | Bond Future | 2596      | 3                             | 3         | 3                               | 0.00          |
| 08/03/2016 | R214 On 04-August-16   | 9.25   | Put          | Bond Future | 6891      | 7                             | 7         | 7                               | 0.00          |
| 08/03/2016 | R214 On 04-August-16   | 8.55   | Put          | Bond Future | 11576     | 11                            | 12        | 11                              | 0.00          |
| 08/03/2016 | R214 On 03-November-16 |        |              | Bond Future | 10.09     | 69.0770                       | 68.8682   | 69.0770                         | 0.00          |
| 08/03/2016 | R214 On 03-November-16 | 10.33  | Call         | Bond Future | 4986      | 5                             | 5         | 5                               | 0.00          |
| 08/03/2016 | R214 On 03-November-16 | 10.35  | Call         | Bond Future | 5057      | 5                             | 5         | 5                               | 0.00          |
| 08/03/2016 | R214 On 03-November-16 | 10.34  | Call         | Bond Future | 5021      | 5                             | 5         | 5                               | 0.00          |
| 08/03/2016 | R214 On 03-November-16 | 10.33  | Put          | Bond Future | 3466      | 3                             | 3         | 3                               | 0.00          |
| 08/03/2016 | R214 On 03-November-16 | 10.34  | Put          | Bond Future | 3438      | 3                             | 3         | 3                               | 0.00          |
| 08/03/2016 | R214 On 03-November-16 | 10.35  | Put          | Bond Future | 3410      | 3                             | 3         | 3                               | 0.00          |
| 08/03/2016 | R248 On 05-May-16      |        |              | Bond Future | 10.06     | 89.4718                       | 89.2620   | 89.4718                         | 63,582.00     |
| 08/03/2016 | R248 On 05-May-16      | 9.01   | Call         | Bond Future | 263       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R248 On 05-May-16      | 9.00   | Call         | Bond Future | 255       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R248 On 05-May-16      | 8.99   | Call         | Bond Future | 247       | 0                             | 0         | 0                               | 0.00          |
| 08/03/2016 | R248 On 05-May-16      | 9.00   | Put          | Bond Future | 10064     | 10                            | 10        | 10                              | 0.00          |
| 08/03/2016 | R248 On 05-May-16      | 8.99   | Put          | Bond Future | 10158     | 10                            | 10        | 10                              | 0.00          |
| 08/03/2016 | R248 On 05-May-16      | 9.01   | Put          | Bond Future | 9970      | 10                            | 10        | 10                              | 0.00          |
| 08/03/2016 | R248 On 04-August-16   |        |              | Bond Future | 10.12     | 91.1656                       | 90.9517   | 91.1656                         | 0.00          |
| 08/03/2016 | R248 On 04-August-16   | 9.25   | Call         | Bond Future | 1505      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | R248 On 04-August-16   | 9.26   | Call         | Bond Future | 1527      | 2                             | 2         | 2                               | 0.00          |
| 08/03/2016 | R248 On 04-August-16   | 9.24   | Call         | Bond Future | 1483      | 2                             | 1         | 2                               | 0.00          |
| 08/03/2016 | R248 On 04-August-16   | 9.26   | Put          | Bond Future | 9253      | 9                             | 9         | 9                               | 0.00          |
| 08/03/2016 | R248 On 04-August-16   | 9.25   | Put          | Bond Future | 9328      | 9                             | 9         | 9                               | 0.00          |
| 08/03/2016 | R248 On 04-August-16   | 9.24   | Put          | Bond Future | 9403      | 9                             | 9         | 9                               | 0.00          |
| 08/03/2016 | R248 On 03-November-16 |        |              | Bond Future | 10.18     | 88.4727                       | 88.2536   | 88.4727                         | 0.00          |
| 08/03/2016 | R248 On 03-November-16 | 10.39  | Call         | Bond Future | 6253      | 6                             | 6         | 6                               | 0.00          |
| 08/03/2016 | R248 On 03-November-16 | 10.38  | Call         | Bond Future | 6209      | 6                             | 6         | 6                               | 0.00          |

| <b>Date</b> | <b>Contract Details</b> | <b>Strike</b> | <b>Call/<br/>Put</b> | <b>Product</b> | <b>MTM Yield</b> | <b>Previous Day's<br/>Closing MTM</b> | <b>MTM Price</b> | <b>Previous Day's<br/>Closing Price</b> | <b>Open Interest</b> |
|-------------|-------------------------|---------------|----------------------|----------------|------------------|---------------------------------------|------------------|---|----------------------|
| 08/03/2016  | R248 On 03-November-16  | 10.37         | Call                 | Bond Future    | 6165             | 6                                     | 6                | 6                                       | 0.00                 |
| 08/03/2016  | R248 On 03-November-16  | 10.38         | Put                  | Bond Future    | 4555             | 4                                     | 5                | 4                                       | 0.00                 |
| 08/03/2016  | R248 On 03-November-16  | 10.39         | Put                  | Bond Future    | 4519             | 4                                     | 5                | 4                                       | 0.00                 |
| 08/03/2016  | R248 On 03-November-16  | 10.37         | Put                  | Bond Future    | 4591             | 5                                     | 5                | 5                                       | 0.00                 |